

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 19232 Employer's ID Number 36-0719665

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL
Country of Domicile United States of America

Incorporated/Organized 03/21/1931 Commenced Business 04/17/1931

Statutory Home Office 3100 Sanders Road, Suite 201 (Street and Number), Northbrook, IL, US 60062-7154 (City or Town, State, Country and Zip Code)

Main Administrative Office 3100 Sanders Road, Suite 201 (Street and Number)
Northbrook, IL, US 60062-7154 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Mail Address 3100 Sanders Road, Suite 201 (Street and Number or P.O. Box), Northbrook, IL, US 60062-7154 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3100 Sanders Road, Suite 201 (Street and Number)
Northbrook, IL, US 60062-7154 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

Statutory Statement Contact MIGUEL SAUCEDO (Name), 847-402-0160 (Area Code) (Telephone Number)
MSaucedo@allstate.com (E-mail Address), 833-246-8303 (FAX Number)

OFFICERS

Chairman of the Board THOMAS JOSEPH WILSON II
Chief Financial Officer JESSE EDWARD MERTEN #
Treasurer ALEXANDRA TAL BAND #

OTHER

ELIZABETH ANN BRADY, Executive Vice President
ERIC BRANDT, Executive Vice President
JOHN EDWARD DUGENSKE #, President, Investments and Corporate Strategy
SUREN GUPTA, #, President, Enterprise Services
TROY MCVEY HAWKES #, Executive Vice President
WILLIAM GUY HILL, Executive Vice President
ZULFIKAR JEEVANJEE #, Executive Vice President
JULIE PARSONS #, Executive Vice President
JOHN CHARLES PINTOZZI*, Controller
MARK QUINN PRINDIVILLE, Executive Vice President
PETER ANDREW RENDALL, Executive Vice President
MARIO RIZZO #, President, Property and Liability
STEVEN PAUL SORENSON, Executive Vice President
ROBERT ALEXANDER TOOHEY #, Executive Vice President
TERRANCE WILLIAMS #, President, Protection Products and Services

DIRECTORS OR TRUSTEES

ELIZABETH ANN BRADY
JOHN EDWARD DUGENSKE
SUREN GUPTA
JESSE EDWARD MERTEN
MARK QUINN PRINDIVILLE
MARIO RIZZO
ROBERT ALEXANDER TOOHEY #
TERRANCE WILLIAMS #
THOMAS JOSEPH WILSON II

State of Illinois
County of Cook 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.

THOMAS JOSEPH WILSON II
Chairman of the Board

ALEXANDRA TAL BAND
Treasurer

JESSE EDWARD MERTEN
Chief Financial Officer

Subscribed and sworn to before me this
10TH day of FEBRUARY 2023

Zofia Dudek

ZOFIA DUDEK
NOTARY
11/23/2025

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.....

* Person having charge of the accounts and finances of the insurer.

OFFICIAL SEAL
ZOFIA DUDEK
NOTARY PUBLIC, STATE OF ILLINOIS
MY COMMISSION EXPIRES: 11/23/2025

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	29,072,441,342		29,072,441,342	28,979,837,324
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	85,901,228		85,901,228	135,945,359
	2.2 Common stocks	4,571,376,985	2,360,762	4,569,016,223	6,989,007,763
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	671,046,303		671,046,303	737,144,434
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	90,521,888		90,521,888	60,819,787
	4.2 Properties held for the production of income (less $ 47,074,960 encumbrances)	163,331,787		163,331,787	180,378,120
	4.3 Properties held for sale (less $ 29,556,412 encumbrances)	41,769,690		41,769,690	150,481,498
5.	Cash ($ (1,170,795,353) , Schedule E - Part 1), cash equivalents ($ 3,371,900,113 , Schedule E - Part 2) and short-term investments ($ 469,560,645 , Schedule DA)	2,670,665,405		2,670,665,405	1,965,883,370
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives (Schedule DB)	22,553,890		22,553,890	29,189,704
8.	Other invested assets (Schedule BA)	10,047,956,960	34,598,497	10,013,358,463	9,791,577,701
9.	Receivable for securities	17,010,652		17,010,652	344,464,956
10.	Securities lending reinvested collateral assets (Schedule DL)	14,776,208		14,776,208	11,763,000
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	47,469,352,338	36,959,260	47,432,393,079	49,376,493,018
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	291,758,166		291,758,166	245,404,167
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,326,390,329	74,357,320	2,252,033,009	2,502,000,003
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	5,630,359,460		5,630,359,460	5,125,841,700
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	144,277,664		144,277,664	272,678,012
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	38,568,301		38,568,301	
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	505,805,533		505,805,533	271,349,673
18.2	Net deferred tax asset	939,546,776		939,546,776	328,158,591
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	449,135,291	386,969,970	62,165,321	70,750,278
21.	Furniture and equipment, including health care delivery assets ($ .....)	97,305,196	97,305,196		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	319,833,664		319,833,664	285,434,562
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	932,567,652	576,386,845	356,180,807	288,952,099
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	59,144,900,372	1,171,978,592	57,972,921,780	58,767,062,103
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	59,144,900,372	1,171,978,592	57,972,921,780	58,767,062,103
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Accounts receivable	367,913,833	59,259,036	308,654,797	277,637,320
2502.	Collateral	47,311,959		47,311,959	7,710,344
2503.	Prepaid assessments	194,562,120	194,348,069	214,051	2,732,990
2598.	Summary of remaining write-ins for Line 25 from overflow page	322,779,740	322,779,740		871,446
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	932,567,652	576,386,845	356,180,807	288,952,099

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	20,759,137,969	16,690,922,185
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	309,205,727	637,785,021
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	3,390,893,872	3,309,170,441
4.	Commissions payable, contingent commissions and other similar charges	271,896,812	287,532,726
5.	Other expenses (excluding taxes, licenses and fees)	1,661,881,211	1,802,550,221
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	171,392,208	153,166,648
7.1	Current federal and foreign income taxes (including $ ..... on realized capital gains (losses))		
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 $ ..... 1,126,101,408 and including warranty reserves of $ ..... and accrued accident and health experience rating refunds including $ ..... for medical loss ratio rebate per the Public Health Service Act)	14,363,375,547	12,961,752,153
10.	Advance premium	370,903,039	353,586,014
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	830,146,391	781,078,591
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	78,914,359	104,302,213
14.	Amounts withheld or retained by company for account of others	44,293,344	38,580,527
15.	Remittances and items not allocated	23,865,520	14,086,740
16.	Provision for reinsurance (including $ ..... certified) (Schedule F, Part 3, Column 78)	25,293,878	31,201,024
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	117,896,436	243,509,371
20.	Derivatives	24,090,053	12,059,781
21.	Payable for securities	732,151,435	928,568,965
22.	Payable for securities lending	1,998,184,383	1,423,428,859
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	554,915,798	562,760,955
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	45,728,437,984	40,336,042,434
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	45,728,437,984	40,336,042,434
29.	Aggregate write-ins for special surplus funds	12,006,408	15,859,471
30.	Common capital stock	3,882,000	3,882,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	3,284,769,264	3,284,769,264
35.	Unassigned funds (surplus)	8,943,826,124	15,126,508,934
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)	12,244,483,796	18,431,019,669
38.	TOTALS (Page 2, Line 28, Col. 3)	57,972,921,780	58,767,062,103
	DETAILS OF WRITE-INS		
2501.	Accounts payable	366,015,760	369,568,825
2502.	Reserve for uncashed checks	160,335,950	142,907,208
2503.	Derivative cash	13,437,775	23,445,007
2598.	Summary of remaining write-ins for Line 25 from overflow page	15,126,313	26,839,915
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	554,915,798	562,760,955
2901.	Deferred gain on sale/leaseback	9,046,815	12,899,878
2902.	SCOR retroactive reinsurance account	2,959,593	2,959,593
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)	12,006,408	15,859,471
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 thru 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	39,258,018,042	35,836,933,229
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	29,599,733,333	23,142,943,395
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	3,567,568,213	2,779,173,905
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	9,499,822,281	9,232,077,692
5.	Aggregate write-ins for underwriting deductions		
6.	Total underwriting deductions (Lines 2 through 5)	42,667,123,827	35,154,194,993
7.	Net income of protected cells		
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	(3,409,105,786)	682,738,237
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	1,510,564,869	3,553,425,042
10.	Net realized capital gains (losses) less capital gains tax of $ 130,710,590 (Exhibit of Capital Gains (Losses))	(348,659,619)	1,340,381,242
11.	Net investment gain (loss) (Lines 9 + 10)	1,161,905,249	4,893,806,284
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ ..... amount charged off $ 273,301,875)	(273,301,875)	(235,851,596)
13.	Finance and service charges not included in premiums	489,675,179	465,769,957
14.	Aggregate write-ins for miscellaneous income	372,434,826	(5,342,471)
15.	Total other income (Lines 12 through 14)	588,808,130	224,575,890
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(1,658,392,406)	5,801,120,411
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)	(1,658,392,406)	5,801,120,411
19.	Federal and foreign income taxes incurred	(191,671,849)	294,003,173
20.	Net income (Line 18 minus Line 19)(to Line 22)	(1,466,720,557)	5,507,117,238
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	18,431,019,669	20,163,927,803
22.	Net income (from Line 20)	(1,466,720,557)	5,507,117,238
23.	Net transfers (to) from Protected Cell accounts		
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ (129,293,372)	(777,511,999)	(1,112,117,402)
25.	Change in net unrealized foreign exchange capital gain (loss)	(142,560,443)	(6,287,199)
26.	Change in net deferred income tax	482,094,813	(104,657,973)
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	(78,603,786)	(154,764,849)
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	5,907,146	(2,438,320)
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		(17,208,255)
	33.2 Transferred to capital (Stock Dividend)		
	33.3 Transferred from capital		
34.	Net remittances from or (to) Home Office		
35.	Dividends to stockholders	(4,203,000,000)	(5,946,205,000)
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)		
37.	Aggregate write-ins for gains and losses in surplus	(6,141,048)	103,653,624
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	(6,186,535,873)	(1,732,908,134)
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	12,244,483,796	18,431,019,669
	DETAILS OF WRITE-INS		
0501.			
0502.			
0503.			
0598.	Summary of remaining write-ins for Line 5 from overflow page		
0599.	Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)		
1401.	Other revenue	374,361,933	
1402.	Allocated share of gain (loss) on sale of fixed assets	14,272,274	(8,869,607)
1403.	Miscellaneous income	3,000,000	
1498.	Summary of remaining write-ins for Line 14 from overflow page	(19,199,381)	3,527,136
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	372,434,826	(5,342,471)
3701.	Transition obligation for postretirement benefits	(6,799,000)	(14,605,000)
3702.	Deferred tax liability on asset transfer	645,948	213,152,113
3703.	Deferred gain on sale/leaseback	12,004	
3798.	Summary of remaining write-ins for Line 37 from overflow page		(94,893,489)
3799.	Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	(6,141,048)	103,653,624

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	40,420,464,060	35,925,698,513
2.	Net investment income	1,689,473,986	3,215,728,860
3.	Miscellaneous income	588,808,130	224,575,890
4.	Total (Lines 1 through 3)	42,698,746,176	39,366,003,263
5.	Benefit and loss related payments	25,403,117,201	21,364,712,960
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	13,437,590,670	11,794,628,334
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ 220,033,261 tax on capital gains (losses)	173,494,601	854,108,387
10.	Total (Lines 5 through 9)	39,014,202,472	34,013,449,681
11.	Net cash from operations (Line 4 minus Line 10)	3,684,543,704	5,352,553,582
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	25,053,469,125	19,654,282,794
	12.2 Stocks	8,796,425,605	4,567,476,251
	12.3 Mortgage loans	154,969,495	167,484,547
	12.4 Real estate	151,542,402	34,296,991
	12.5 Other invested assets	1,353,016,671	1,621,288,353
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(2,235,659)	364,900
	12.7 Miscellaneous proceeds	1,186,698,925	130,276,609
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	36,693,886,565	26,175,470,444
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	26,784,502,616	18,774,175,962
	13.2 Stocks	7,191,264,732	4,050,256,710
	13.3 Mortgage loans	88,150,032	207,429,952
	13.4 Real estate	35,240,525	7,941,454
	13.5 Other invested assets	1,423,545,290	2,680,196,335
	13.6 Miscellaneous applications	199,430,738	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	35,722,133,932	25,720,000,414
14.	Net increase (decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	971,752,633	455,470,030
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders	4,203,000,000	5,193,822,098
	16.6 Other cash provided (applied)	251,485,698	407,829,759
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(3,951,514,302)	(4,785,992,340)
	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)	704,782,034	1,022,031,272
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	1,965,883,370	943,852,098
	19.2 End of period (Line 18 plus Line 19.1)	2,670,665,405	1,965,883,370

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

20.0001. Portfolio investments exchanged	847,393,827	1,132,256,930
20.0002. Change in receivable for securities sold	286,550,379	308,728,413
20.0003. Low income housing commitment	235,367,235	367,722,653
20.0004. Change in payable for securities acquired	217,389,901	141,782,094
20.0005. Assets transferred from/to affiliates	114,233,113	
20.0006. Reinvestment of non-cash distributions from other invested assets	58,728,135	90,200,217
20.0007. Real Estate transferred to LP	44,497,515	
20.0008. Bonds transferred to limited partnerships as contribution	35,984,251	
20.0009. Donations	14,735,050	26,250,144

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

20.0010. Income from other invested assets	11,525,925	20,201,730
20.0011. Stock dividends received	7,450,290	5,824,036
20.0012. Real estate - capitalized investment expenses	414,677	
20.0013. Assets transferred from/to subsidiary		3,001,475,292
20.0014. Assets transferred from an affiliate due to reinsurance		929,925,493
20.0015. Dividends paid to parent		752,382,902
20.0016. Dividends received from subsidiaries		597,408,967
20.0017. Assets transferred to an affiliate due to reinsurance		387,742,324
20.0018. Assets Exchange - Plan of Division		111,402,958

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	70,534,413	35,238,094	38,085,266	67,687,241
2.1 Allied lines	15,514,767	7,984,792	7,893,648	15,605,911
2.2 Multiple peril crop		1,877,810	1,409,802	468,008
2.3 Federal flood				
2.4 Private crop				
2.5 Private flood	15,961,610	11,749,198	9,989,023	17,721,785
3. Farmowners multiple peril	18,722,003	9,798,877	9,088,015	19,432,865
4. Homeowners multiple peril	10,354,895,127	5,037,932,537	5,689,260,755	9,703,566,909
5.1 Commercial multiple peril (non-liability portion)	717,807,381	349,790,312	367,720,744	699,876,948
5.2 Commercial multiple peril (liability portion)	140,982,559	68,556,730	71,937,108	137,602,181
6. Mortgage guaranty				
8. Ocean marine	8,356,877	3,873,168	3,859,820	8,370,225
9. Inland marine	199,670,239	98,578,151	97,040,648	201,207,742
10. Financial guaranty				
11.1 Medical professional liability - occurrence				
11.2 Medical professional liability - claims-made				
12. Earthquake	4,992,831	2,683,946	2,612,697	5,064,080
13.1 Comprehensive (hospital and medical) individual				
13.2 Comprehensive (hospital and medical) group	623,720			623,720
14. Credit accident and health (group and individual)				
15.1 Vision only				
15.2 Dental only	37,739,146	742,018	993,968	37,487,196
15.3 Disability income	219,531	5,192	6,441	218,282
15.4 Medicare supplement	43,127,812	1,109,284	2,690,483	41,546,613
15.5 Medicaid Title XIX				
15.6 Medicare Title XVIII				
15.7 Long-term care				
15.8 Federal employees health benefits plan				
15.9 Other health	696,050,121	12,864,211	12,890,940	696,023,392
16. Workers' compensation	(261,411)			(261,411)
17.1 Other liability - occurrence	441,057,703	247,871,731	243,503,074	445,426,360
17.2 Other liability - claims-made		531		531
17.3 Excess workers' compensation				
18.1 Products liability - occurrence	339,043	176,409	158,544	356,908
18.2 Products liability - claims-made				
19.1 Private passenger auto no-fault (personal injury protection)	1,276,020,243	333,388,603	368,134,421	1,241,274,426
19.2 Other private passenger auto liability	13,864,195,713	3,380,400,607	3,866,227,396	13,378,368,924
19.3 Commercial auto no-fault (personal injury protection)	46,159,254	7,053,403	6,912,705	46,299,953
19.4 Other commercial auto liability	732,095,456	239,691,705	241,174,945	730,612,217
21.1 Private passenger auto physical damage	11,598,022,208	2,979,444,774	3,173,999,378	11,403,467,605
21.2 Commercial auto physical damage	227,871,724	86,432,587	91,918,531	222,385,780
22. Aircraft (all perils)				
23. Fidelity	3,594	1,695	1,567	3,723
24. Surety	32,813	21,112	17,316	36,608
26. Burglary and theft				
27. Boiler and machinery				
28. Credit	26,366,062	9,107,997	10,208,452	25,265,607
29. International				
30. Warranty	109,721,849	29,326,238	39,741,196	99,306,891
31. Reinsurance - nonproportional assumed property				
32. Reinsurance - nonproportional assumed liability				
33. Reinsurance - nonproportional assumed financial lines				
34. Aggregate write-ins for other lines of business	12,773,975	6,050,441	5,898,664	12,925,752
35. TOTALS	40,659,596,362	12,961,752,154	14,363,375,546	39,257,972,970
DETAILS OF WRITE-INS				
3401. Identity theft	12,773,975	6,050,441	5,898,664	12,925,752
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page				
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	12,773,975	6,050,441	5,898,664	12,925,752

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	38,085,266				38,085,266
2.1 Allied lines	7,893,648				7,893,648
2.2 Multiple peril crop	1,409,802				1,409,802
2.3 Federal flood					
2.4 Private crop					
2.5 Private flood	9,989,023				9,989,023
3. Farmowners multiple peril	9,088,015				9,088,015
4. Homeowners multiple peril	5,689,260,755				5,689,260,755
5.1 Commercial multiple peril (non-liability portion)	367,720,744				367,720,744
5.2 Commercial multiple peril (liability portion)	71,937,108				71,937,108
6. Mortgage guaranty					
8. Ocean marine	3,859,820				3,859,820
9. Inland marine	97,040,648				97,040,648
10. Financial guaranty					
11.1 Medical professional liability - occurrence					
11.2 Medical professional liability - claims-made					
12. Earthquake	2,612,697				2,612,697
13.1 Comprehensive (hospital and medical) individual					
13.2 Comprehensive (hospital and medical) group					
14. Credit accident and health (group and individual)					
15.1 Vision only					
15.2 Dental only	993,968				993,968
15.3 Disability income	6,441				6,441
15.4 Medicare supplement	2,690,483				2,690,483
15.5 Medicaid Title XIX					
15.6 Medicare Title XVIII					
15.7 Long-term care					
15.8 Federal employees health benefits plan					
15.9 Other health	12,890,940				12,890,940
16. Workers' compensation					
17.1 Other liability - occurrence	243,503,074				243,503,074
17.2 Other liability - claims-made					
17.3 Excess workers' compensation					
18.1 Products liability - occurrence	158,544				158,544
18.2 Products liability - claims-made					
19.1 Private passenger auto no-fault (personal injury protection)	368,134,421				368,134,421
19.2 Other private passenger auto liability	3,866,227,396				3,866,227,396
19.3 Commercial auto no-fault (personal injury protection)	6,912,705				6,912,705
19.4 Other commercial auto liability	241,174,945				241,174,945
21.1 Private passenger auto physical damage	3,173,999,378				3,173,999,378
21.2 Commercial auto physical damage	91,918,531				91,918,531
22. Aircraft (all perils)					
23. Fidelity	1,567				1,567
24. Surety	17,316				17,316
26. Burglary and theft					
27. Boiler and machinery					
28. Credit	10,208,452				10,208,452
29. International					
30. Warranty	3,781,772	35,959,424			39,741,196
31. Reinsurance - nonproportional assumed property					
32. Reinsurance - nonproportional assumed liability					
33. Reinsurance - nonproportional assumed financial lines					
34. Aggregate write-ins for other lines of business	5,898,664				5,898,664
35. TOTALS	14,327,416,123	35,959,424			14,363,375,546
36. Accrued retrospective premiums based on experience					
37. Earned but unbilled premiums					
38. Balance (Sum of Line 35 through 37)					14,363,375,546
DETAILS OF WRITE-INS					
3401. Identity theft	5,898,664				5,898,664
3402.					
3403.					
3498. Summary of remaining write-ins for Line 34 from overflow page					
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	5,898,664				5,898,664

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	Reinsurance Assumed 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	Reinsurance Ceded 5 To Non-Affiliates	6 Net Premiums Written Cols. 1+2+3-4-5
1. Fire	286,690	58,648,525	27,307,854	15,679,633	29,024	70,534,413
2.1 Allied lines	1,017,781	23,626,061	9,111	9,138,143	43	15,514,767
2.2 Multiple peril crop						
2.3 Federal flood	213,158,910				213,158,910	
2.4 Private crop						
2.5 Private flood		26,152,051		10,190,441		15,961,610
3. Farmowners multiple peril		31,203,338		12,481,335		18,722,003
4. Homeowners multiple peril	2,021,011,523	8,631,853,246	44,862,588	236,169,500	106,662,730	10,354,895,127
5.1 Commercial multiple peril (non-liability portion)	135,684,252	724,427,435	(8)	135,529,092	6,775,206	717,807,381
5.2 Commercial multiple peril (liability portion)	42,235,016	102,771,606		2,507,873	1,516,190	140,982,559
6. Mortgage guaranty						
8. Ocean marine	288,040	8,068,838			1	8,356,877
9. Inland marine	48,228,785	154,880,195	331,517	3,770,214	43	199,670,239
10. Financial guaranty						
11.1 Medical professional liability - occurrence						
11.2 Medical professional liability - claims-made						
12. Earthquake	907,045	5,696,823		1,611,037		4,992,831
13.1 Comprehensive (hospital and medical) individual						
13.2 Comprehensive (hospital and medical) group		623,720				623,720
14. Credit accident and health (group and individual)						
15.1 Vision only						
15.2 Dental only		37,739,146				37,739,146
15.3 Disability income		219,531				219,531
15.4 Medicare supplement		43,127,812				43,127,812
15.5 Medicaid Title XIX						
15.6 Medicare Title XVIII						
15.7 Long-term care						
15.8 Federal employees health benefits plan						
15.9 Other health		696,050,121				696,050,121
16. Workers' compensation	(221,256)	1,843	(41,998)			(261,411)
17.1 Other liability - occurrence	82,401,700	381,503,713	19,127	22,866,826	11	441,057,703
17.2 Other liability - claims-made						
17.3 Excess workers' compensation						
18.1 Products liability - occurrence	320,003		19,040			339,043
18.2 Products liability - claims-made						
19.1 Private passenger auto no-fault (personal injury protection)	151,532,593	1,279,153,147	13,284	154,337,405	341,376	1,276,020,243
19.2 Other private passenger auto liability	899,931,747	13,823,630,325	312,113	858,748,657	929,816	13,864,195,713
19.3 Commercial auto no-fault (personal injury protection)	50,908,876	6,164,992	96,705	2,262,744	8,748,575	46,159,254
19.4 Other commercial auto liability	530,939,130	315,255,460	7,086,103	55,457,279	65,727,957	732,095,456
21.1 Private passenger auto physical damage	1,119,975,626	11,131,538,801	13,992,889	660,574,485	6,910,622	11,598,022,208
21.2 Commercial auto physical damage	117,174,002	181,272,887	115,453	63,138,889	7,551,729	227,871,724
22. Aircraft (all perils)						
23. Fidelity	3,594					3,594
24. Surety	460	53,881	14	21,543		32,813
26. Burglary and theft						
27. Boiler and machinery	3,119,024				3,119,024	
28. Credit		43,902,311		17,536,249		26,366,062
29. International						
30. Warranty	18,198,375		91,523,474			109,721,849
31. Reinsurance - nonproportional assumed property	XXX					
32. Reinsurance - nonproportional assumed liability	XXX					
33. Reinsurance - nonproportional assumed financial lines	XXX					
34. Aggregate write-ins for other lines of business	1,404,570	13,692,891		2,323,486		12,773,975
35. TOTALS	5,438,506,484	37,721,258,699	185,647,267	2,264,344,831	421,471,256	40,659,596,362
DETAILS OF WRITE-INS						
3401. Identity theft	1,404,570	13,692,891		2,323,486		12,773,975
3402.						
3403.						
3498. Summary of remaining write-ins for Line 34 from overflow page						
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	1,404,570	13,692,891		2,323,486		12,773,975

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

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

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	57,418	40,986,533	6,068,140	34,975,811	31,964,550	27,039,782	39,900,580	58.9
2.1	Allied lines	344,704	8,866,811	4,707,681	4,503,833	1,551,884	5,255,102	800,616	5.1
2.2	Multiple peril crop						(63,364)	63,364	13.5
2.3	Federal flood	308,952,642		308,952,251	391			391	
2.4	Private crop								
2.5	Private flood		7,504,583	2,821,872	4,682,711	4,482,923	3,741,162	5,424,472	30.6
3.	Farmowners multiple peril		20,893,725	6,956,781	13,936,944	4,916,270	7,399,237	11,453,976	58.9
4.	Homeowners multiple peril	1,114,158,333	4,548,772,631	252,981,814	5,409,949,150	2,933,802,150	2,088,987,037	6,254,764,263	64.5
5.1	Commercial multiple peril (non-liability portion)	95,350,296	325,361,711	37,456,222	383,255,785	204,115,310	168,389,007	418,982,089	59.9
5.2	Commercial multiple peril (liability portion)	23,786,755	12,052,936	(1,425,206)	37,264,897	130,276,094	131,492,475	36,048,515	26.2
6.	Mortgage guaranty								
8.	Ocean marine	199,837	3,839,980	(605)	4,040,421	1,112,347	1,064,226	4,088,542	48.8
9.	Inland marine	16,472,608	84,832,079	939,801	100,364,886	17,872,066	17,571,361	100,665,591	50.0
10.	Financial guaranty								
11.1	Medical professional liability - occurrence		25,000	(10,989)	35,989	25,136	25,476	35,649	
11.2	Medical professional liability - claims-made								
12.	Earthquake	111,648	132,311		243,960	304,440	135,803	412,597	8.1
13.1	Comprehensive (hospital and medical) individual								
13.2	Comprehensive (hospital and medical) group		620,489		620,489	101,462		721,951	115.7
14.	Credit accident and health (group and individual)								
15.1	Vision only								
15.2	Dental only		14,149,568		14,149,568	4,722,038	4,124,071	14,747,535	39.3
15.3	Disability income		112,968		112,968	278,445	297,581	93,832	43.0
15.4	Medicare supplement		33,438,457		33,438,457	4,485,077	2,976,655	34,946,879	84.1
15.5	Medicaid Title XIX								
15.6	Medicare Title XVIII								
15.7	Long-term care								
15.8	Federal employees health benefits plan								
15.9	Other health		432,355,678		432,355,678	198,312,782	182,619,248	448,049,212	64.4
16.	Workers' compensation	1,187,812	1,550,356	(63,885)	2,802,053	46,306,508	57,907,989	(8,799,427)	3,366.1
17.1	Other liability - occurrence	93,909,740	208,094,504	15,077,667	286,926,577	1,021,948,482	886,288,832	422,586,227	94.9
17.2	Other liability - claims-made								
17.3	Excess workers' compensation								
18.1	Products liability - occurrence	40,619,394	17,128,583	18,053,847	39,694,130	686,784,176	718,167,719	8,310,587	2,328.5
18.2	Products liability - claims-made								
19.1	Private passenger auto no-fault (personal injury protection)	120,160,043	771,434,568	83,680,916	807,913,696	1,336,465,183	1,269,558,830	874,820,049	70.5
19.2	Other private passenger auto liability	765,667,713	8,922,180,917	311,238,553	9,376,610,077	11,757,362,475	9,678,072,954	11,455,899,599	85.6
19.3	Commercial auto no-fault (personal injury protection)	21,221,855	2,295,938	5,219,683	18,298,109	71,035,837	47,734,115	41,599,831	89.8
19.4	Other commercial auto liability	418,127,244	169,237,068	74,420,129	512,944,182	1,342,478,150	1,010,262,216	845,160,116	115.7
21.1	Private passenger auto physical damage	489,960,545	7,720,378,849	408,534,823	7,801,804,571	900,080,081	345,200,869	8,356,683,782	73.3
21.2	Commercial auto physical damage	101,266,337	75,341,487	29,257,314	147,350,510	47,067,855	23,788,981	170,629,384	76.7
22.	Aircraft (all perils)		17,957		17,957	2,133,301	2,144,311	6,947	
23.	Fidelity	(529)			(529)	379	389	(539)	(14.5)
24.	Surety					33,775	33,775		
26.	Burglary and theft						968	(968)	
27.	Boiler and machinery	1,631,886		1,707,499	(75,613)	(131,262)	864,158	(1,071,033)	
28.	Credit		11,048,827	4,030,214	7,018,613	1,850,198	2,312,163	6,556,648	26.0
29.	International								
30.	Warranty		55,739,716		55,739,716	4,472,362	3,514,167	56,697,911	57.1
31.	Reinsurance - nonproportional assumed property	XXX				214			
32.	Reinsurance - nonproportional assumed liability	XXX	53,985		53,985	1,460,304	1,372,464	141,826	
33.	Reinsurance - nonproportional assumed financial lines	XXX							
34.	Aggregate write-ins for other lines of business		749,140	249,519	499,621	1,466,998	2,642,259	(675,640)	(5.2)
35.	TOTALS	3,613,186,282	23,489,197,351	1,570,854,041	25,531,529,592	20,759,137,991	16,690,922,228	29,599,745,355	75.4
	DETAILS OF WRITE-INS								
3401.	Identity theft		749,140	249,519	499,621	1,466,998	2,642,259	(675,640)	
3402.									
3403.									
3498.	Summary of remaining write-ins for Line 34 from overflow page								
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		749,140	249,519	499,621	1,466,998	2,642,259	(675,640)	(5.2)

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

Line of Business	Reported Losses				Incurred But Not Reported			8	9
	1	2	3	4	5	6	7		
	Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1. Fire		17,092,912	2,001,435	15,091,477	120,193	16,775,200	22,320	31,964,550	3,439,219
2.1 Allied lines	1,596	1,687,445	815,235	873,807	477,672	1,601,995	1,401,590	1,551,884	813,566
2.2 Multiple peril crop									
2.3 Federal flood	6,457,839		6,457,839		112,046,000		112,046,000		19,731,000
2.4 Private crop									
2.5 Private flood		2,246,239	823,964	1,422,275		3,060,647		4,482,923	95,588
3. Farmowners multiple peril		3,671,566	1,386,312	2,285,254		2,631,015		4,916,270	393,857
4. Homeowners multiple peril	238,483,719	796,209,493	41,176,422	993,516,790	444,979,254	1,667,748,563	172,442,456	2,933,802,150	457,965,855
5.1 Commercial multiple peril (non-liability portion)	12,238,144	37,073,474	6,419,367	42,892,251	57,189,962	107,659,360	3,626,262	204,115,310	26,521,219
5.2 Commercial multiple peril (liability portion)	36,531,859	25,682,942	361,427	61,853,375	51,994,238	16,429,415	934	130,276,094	20,093,849
6. Mortgage guaranty									
8. Ocean marine	1,549	480,327	25	481,851	(696)	648,155	16,963	1,112,347	194,663
9. Inland marine	2,339,520	7,872,581	74,283	10,137,818	1,908,766	5,829,755	4,273	17,872,066	645,533
10. Financial guaranty									
11.1 Medical professional liability - occurrence		16,378		16,378		9,691	933	25,136	3,933
11.2 Medical professional liability - claims-made									
12. Earthquake	116,623	35,000		151,623	16,533	136,284		304,440	32,622
13.1 Comprehensive (hospital and medical) individual								(a)	
13.2 Comprehensive (hospital and medical) group						101,462		(a) 101,462	5,438
14. Credit accident and health (group and individual)									
15.1 Vision only								(a)	
15.2 Dental only		3,046,179		3,046,179		1,675,859		(a) 4,722,038	64,888
15.3 Disability income		260,461		260,461		17,984		(a) 278,445	190
15.4 Medicare supplement		393,942		393,942		4,091,135		(a) 4,485,077	163,644
15.5 Medicaid Title XIX								(a)	
15.6 Medicare Title XVIII								(a)	
15.7 Long-term care								(a)	
15.8 Federal employees health benefits plan								(a)	
15.9 Other health		33,612,779		33,612,779		164,700,003		(a) 198,312,782	8,292,434
16. Workers' compensation	11,666,627	16,176,130	1,432,138	26,410,620	11,551,213	8,755,215	410,541	46,306,508	7,319,791
17.1 Other liability - occurrence	173,707,939	208,929,936	44,489,394	338,148,480	249,961,947	466,502,230	32,664,176	1,021,948,482	103,498,382
17.2 Other liability - claims-made									
17.3 Excess workers' compensation									
18.1 Products liability - occurrence	340,545,907	98,656,777	139,698,722	299,503,962	233,781,466	283,598,198	130,099,450	686,784,176	256,539,278
18.2 Products liability - claims-made									
19.1 Private passenger auto no-fault (personal injury protection)	795,390,768	819,079,076	490,698,585	1,123,771,259	43,502,092	150,636,194	(18,555,638)	1,336,465,183	389,638,037
19.2 Other private passenger auto liability	841,966,057	8,871,885,816	165,250,899	9,548,600,974	219,000,041	2,199,024,185	209,262,726	11,757,362,475	1,714,763,348
19.3 Commercial auto no-fault (personal injury protection)	61,444,914	2,312,847	25,090,986	38,666,775	32,418,154	4,175,345	4,224,436	71,035,837	4,168,994
19.4 Other commercial auto liability	772,028,917	318,997,981	144,298,916	946,727,982	224,000,955	252,226,338	80,477,125	1,342,478,150	211,576,188
21.1 Private passenger auto physical damage	107,635,527	1,373,797,542	28,800,144	1,452,632,925	(67,268,824)	(459,540,193)	25,743,827	900,080,081	164,363,635
21.2 Commercial auto physical damage	16,577,963	14,070,564	1,343,529	29,304,998	9,102,774	34,147,988	25,487,905	47,067,855	
22. Aircraft (all perils)		1,184,714		1,184,714		976,588	28,000	2,133,301	118,028
23. Fidelity					379		379	4,413	
24. Surety	33,775			33,775				33,775	1,360
26. Burglary and theft									166
27. Boiler and machinery	32,484		1,163,774	(1,131,290)	1,000,153		125	(131,262)	203,723
28. Credit		2,500	1,000	1,500		1,848,698		1,850,198	164,736
29. International									
30. Warranty		4,472,362		4,472,362				4,472,362	
31. Reinsurance - nonproportional assumed property	XXX	4		4	XXX	210		214	
32. Reinsurance - nonproportional assumed liability	XXX	954,305		954,305	XXX	505,999		1,460,304	76,067
33. Reinsurance - nonproportional assumed financial lines	XXX				XXX				
34. Aggregate write-ins for other lines of business	713	2,300,448	834,476	1,466,685	33	280		1,466,998	227
35. TOTALS	3,417,202,441	12,662,202,721	1,102,618,871	14,976,786,291	1,625,782,306	4,935,973,799	779,404,404	20,759,137,991	3,390,893,872
DETAILS OF WRITE-INS									
3401. Identity theft	713	2,300,448	834,476	1,466,685	33	280		1,466,998	227
3402.									
3403.									
3498. Summary of remaining write-ins for Line 34 from overflow page									
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	713	2,300,448	834,476	1,466,685	33	280		1,466,998	227

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1.	Claim adjustment services:				
	1.1 Direct	154,228,705			154,228,705
	1.2 Reinsurance assumed	748,986,512			748,986,512
	1.3 Reinsurance ceded	72,359,481			72,359,481
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	830,855,736			830,855,736
2.	Commission and brokerage:				
	2.1 Direct excluding contingent		477,836,760		477,836,760
	2.2 Reinsurance assumed, excluding contingent		3,473,590,766		3,473,590,766
	2.3 Reinsurance ceded, excluding contingent		773,153,762		773,153,762
	2.4 Contingent - direct		106,876,586		106,876,586
	2.5 Contingent - reinsurance assumed		732,993,120		732,993,120
	2.6 Contingent - reinsurance ceded				
	2.7 Policy and membership fees				
	2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)		4,018,143,469		4,018,143,469
3.	Allowances to managers and agents		22,283,573		22,283,573
4.	Advertising	382,809	912,348,278		912,731,088
5.	Boards, bureaus and associations	4,700,454	19,394,170	5,094	24,099,718
6.	Surveys and underwriting reports	44,916,231	168,136,916		213,053,147
7.	Audit of assureds' records				
8.	Salary and related items:				
	8.1 Salaries	1,440,596,891	1,433,388,985	75,679,076	2,949,664,951
	8.2 Payroll taxes	104,852,215	108,826,327	3,710,686	217,389,227
9.	Employee relations and welfare	232,763,138	238,571,385	9,517,505	480,852,029
10.	Insurance	2,118,021	5,123,914	134,749	7,376,684
11.	Directors' fees				
12.	Travel and travel items	25,686,535	19,018,915	467,462	45,172,912
13.	Rent and rent items	46,663,592	92,466,740	(1,105,493)	138,024,839
14.	Equipment	5,913,785	19,094,265	274,782	25,282,832
15.	Cost or depreciation of EDP equipment and software	75,632,795	322,837,331	4,053,743	402,523,868
16.	Printing and stationery	8,595,698	20,045,007	5,860,043	34,500,748
17.	Postage, telephone and telegraph, exchange and express	43,445,608	144,087,570	799,592	188,332,770
18.	Legal and auditing	739,089	44,269,307	3,404,143	48,412,539
19.	Totals (Lines 3 to 18)	2,037,006,861	3,569,892,684	102,801,381	5,709,700,925
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $		966,658,837		966,658,837
	20.2 Insurance department licenses and fees		47,865,631		47,865,631
	20.3 Gross guaranty association assessments		17,195,996		17,195,996
	20.4 All other (excluding federal and foreign income and real estate)		14,130,789		14,130,789
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)		1,045,851,253		1,045,851,253
21.	Real estate expenses			37,331,900	37,331,900
22.	Real estate taxes			1,500,028	1,500,028
23.	Reimbursements by uninsured plans				
24.	Aggregate write-ins for miscellaneous expenses	699,705,613	865,934,876	20,870,392	1,586,510,881
25.	Total expenses incurred	3,567,568,210	9,499,822,281	162,503,700	(a) 13,229,894,191
26.	Less unpaid expenses - current year	3,390,893,872	2,044,300,785	60,869,447	5,496,064,103
27.	Add unpaid expenses - prior year	3,309,170,445	2,167,328,416	75,921,179	5,552,420,040
28.	Amounts receivable relating to uninsured plans, prior year				
29.	Amounts receivable relating to uninsured plans, current year				
30.	TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	3,485,844,783	9,622,849,913	177,555,432	13,286,250,128
	DETAILS OF WRITE-INS				
2401.	Outside clerical	654,474,446	691,574,502	20,074,916	1,366,123,863
2402.	Miscellaneous income and expense	26,208,687	229,502,666	795,476	256,506,829
2403.	Change in unallocated loss adjustment expense reserves	142,850,070			142,850,070
2498.	Summary of remaining write-ins for Line 24 from overflow page	(123,827,590)	(55,142,292)		(178,969,882)
2499.	Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	699,705,613	865,934,876	20,870,392	1,586,510,881

(a) Includes management fees of $ ..... 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) 53,838,637	73,106,125
1.1	Bonds exempt from U.S. tax	(a) 116,263,867	121,883,776
1.2	Other bonds (unaffiliated)	(a) 724,102,830	743,790,604
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 3,962,525	4,154,901
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	60,155,238	63,081,060
2.21	Common stocks of affiliates	1,490,000	1,490,000
3.	Mortgage loans	(c) 29,261,093	29,346,171
4.	Real estate	(d) 53,072,950	53,072,950
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 62,657,452	66,621,553
7	Derivative instruments	(f) (22,772,096)	(21,576,174)
8.	Other invested assets	766,516,348	577,647,554
9.	Aggregate write-ins for investment income	(30,114,178)	(30,114,178)
10.	Total gross investment income	1,818,434,666	1,682,504,342
11.	Investment expenses		(g) 162,503,700
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i) 9,435,774
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		171,939,474
17.	Net investment income (Line 10 minus Line 16)		1,510,564,869
	DETAILS OF WRITE-INS		
0901.	Securities Lending Income	(29,728,440)	(29,728,440)
0902.	Swap Collateral Income	(385,738)	(385,738)
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(30,114,178)	(30,114,178)
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 841,708,523 accrual of discount less $ 899,414,918 amortization of premium and less $ 59,380,456 paid for accrued interest on purchases.

(b) Includes $ 14,247 accrual of discount less $ amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 2,428,664 accrual of discount less $ 1,707,331 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ 35,320,462 for company's occupancy of its own buildings; and excludes $ 1,597,307 interest on encumbrances.

(e) Includes $ 31,499,500 accrual of discount less $ 3,268,208 amortization of premium and less $ 5,950,147 paid for accrued interest on purchases.

(f) Includes $ 2,869,860 accrual of discount less $ 4,876,785 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 $ 9,435,774 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	(159,508,177)		(159,508,177)	414,789	
1.1	Bonds exempt from U.S. tax	(28,942,340)	(3,362,129)	(32,304,469)	(5,098,957)	
1.2	Other bonds (unaffiliated)	(461,156,269)	(93,637,650)	(554,793,920)	(415,063,861)	286,421
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	23,955,888	(2,096,366)	21,859,523	(37,642,826)	386,458
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(5,598,355)	(443,264,542)	(448,862,897)	(113,352,848)	(17,031,445)
2.21	Common stocks of affiliates	3,840,871		3,840,871	(427,535,896)	
3.	Mortgage loans					
4.	Real estate	73,764,447		73,764,447		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(2,455,077)	386,915	(2,068,163)	(32,642)	(134,854)
7.	Derivative instruments	906,291,479		906,291,479	8,660,175	(14,695,449)
8.	Other invested assets	5,063,820	(31,231,544)	(26,167,724)	82,846,696	(109,739,648)
9.	Aggregate write-ins for capital gains (losses)					(1,631,927)
10.	Total capital gains (losses)	355,256,287	(573,205,316)	(217,949,029)	(906,805,371)	(142,560,443)
	DETAILS OF WRITE-INS					
0901.	Cumulative translation adjustment - Square Trade Euro					(1,631,927)
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					(1,631,927)

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)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	2,360,762	6,769,226	4,408,463
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	34,598,497	57,777,363	23,178,866
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	36,959,260	64,546,588	27,587,329
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued		251,954	251,954
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	74,357,320	63,546,113	(10,811,207)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	386,969,970	367,174,066	(19,795,904)
21.	Furniture and equipment, including health care delivery assets	97,305,196	147,196,146	49,890,950
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	576,386,845	450,659,940	(125,726,906)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,171,978,592	1,093,374,806	(78,603,786)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	1,171,978,592	1,093,374,806	(78,603,786)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Intangible asset	216,502,795	159,120,437	(57,382,358)
2502.	Prepaid assessments	194,348,069	129,537,054	(64,811,016)
2503.	OPEB prepaid benefits	69,908,000	76,707,000	6,799,000
2598.	Summary of remaining write-ins for Line 25 from overflow page	95,627,981	85,295,449	(10,332,532)
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	576,386,845	450,659,940	(125,726,906)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Allstate Insurance Company (the "Company" or "Allstate") prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois Department of Insurance ("IL DOI"). Prescribed statutory accounting practices include a variety of publications of the National Association of Insurance Commissioners ("NAIC"), as well as state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

The State of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual ("APPM"), which includes all Statements of Statutory Accounting Principles ("SSAPs"), subject to any deviations prescribed or permitted by the IL DOI.

The Company's net income and capital and surplus did not include any accounting practices prescribed or permitted by the IL DOI during 2022 and 2021.

(in millions)		SSAP #	F/S Page #	F/S Line #	2022	2021
Net Income						
(1)	The Company's state basis (Page 4, Line 20, Columns 1 & 2)	xxx	xxx	xxx	$ (1,467)	$ 5,507
(2)	State prescribed practices that increase/(decrease) NAIC statutory accounting principles ("SAP"):				-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(4)	NAIC SAP (1-2-3=4)	xxx	xxx	xxx	$ (1,467)	$ 5,507
Surplus						
(5)	The Company's state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	$ 12,244	$ 18,431
(6)	State prescribed practices that increase/(decrease) NAIC SAP:				-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	xxx	$ 12,244	$ 18,431

B. The preparation of financial statements in conformity with the NAIC Annual Statement Instructions and accounting practices prescribed or permitted by the IL DOI requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Actual results could differ from those estimates.

C. Listed below is a summary of the accounting policies that materially affect the financial statements.

Investments

Bonds with an NAIC designation of 1 or 2, including loan-backed and structured securities ("LBASS") and excluding Securities Valuation Office ("SVO")-identified investments, are reported at amortized cost using the effective yield method. Bonds with an NAIC designation of 3 through 6 are reported at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus as an unrealized capital loss. In general, LBASS utilize a multi-step process for determining carrying value and NAIC designation in accordance with SSAP No. 43R, *Loan-backed and Structured Securities* ("SSAP No. 43R"). Effective December 31, 2022, the SVO may assign an NAIC designation for use in determining carrying value for certain LBASS. The Company's bond portfolio also includes SVO-identified investments, which are reported at fair value. Changes in the fair value of SVO-identified investments are recorded as a change in net unrealized capital gains (losses), which is a component of unassigned surplus.

Perpetual preferred stocks are reported at fair value. Redeemable preferred stocks are reported at cost, amortized cost or the lower of cost, amortized cost or fair value, depending on the assigned NAIC designation. Unaffiliated common stocks are reported at fair value. For preferred stocks reported at fair value and unaffiliated common stocks, the differences between amortized cost or cost and fair value are recorded as a change in net unrealized capital gains (losses), which is a component of unassigned surplus.

Common stock investments in insurance subsidiaries domiciled in the United States are recorded based on the underlying statutory equity of the subsidiary. Common stock investments in foreign insurance subsidiaries are recorded based on the underlying accounting principles generally accepted in the United States of America ("GAAP") equity from audited GAAP financial statements adjusted for items described in SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities*.

Mortgage loans are reported at unpaid principal balances, net of unamortized premium or discount.

Investments in real estate are reported at depreciated cost less encumbrances or the lower of depreciated cost or fair value, less encumbrances and estimated cost to sell the property. Single real estate property investments, that are wholly owned by a limited liability company that is directly and wholly owned by the reporting entity, are reported as real estate investments.

Cash equivalents are reported at fair value or amortized cost. Cash equivalents reported at amortized cost are readily convertible into known amounts of cash and so near their maturity that they present an insignificant risk of change in value because of changes in interest rates.

Short-term investments are reported at amortized cost.

Other invested assets consist of investments in joint ventures, partnerships, limited liability companies, low income housing tax credit ("LIHTC") property investments, collateral loans and surplus notes. As of December 31, 2022, residual tranche securities are also included in other invested assets, as the Company adopted revisions to SSAP No. 43R. As of December 31, 2021, these residual tranche securities were reported within LBASS. Investments in joint ventures, partnerships and limited liability companies are generally reported based on the underlying audited GAAP equity of the investee, with undistributed earnings or losses reflected in unassigned surplus as a change in net unrealized capital gains and losses and, are generally recognized on a delay due to the availability of financial statements. LIHTC property investments are carried at proportional amortized cost, based on the proportion of tax benefits received in the current year to total estimated tax benefits allocated to the Company. Collateral loans are reported at the outstanding principal balance and any related interest. Surplus notes are reported at amortized cost or the lower of amortized cost or fair value depending on the NAIC designation. Residual tranche securities are reported at the lower of amortized cost or fair value.

Investment income primarily consists of interest, dividends, income from limited partnership interests, rental income from real estate, income from certain derivative transactions and amortization of any premium or discount. Interest is recognized on an accrual basis using the effective yield method and dividends are recorded at the ex-dividend date. Interest income for LBASS is determined considering estimated pay-downs, including prepayments, obtained from third-party data sources and internal estimates. Actual prepayment experience is periodically reviewed, and effective yields are recalculated when differences arise between the prepayments originally anticipated and the actual prepayments received and currently anticipated. For LBASS of high credit quality with fixed interest rates, the effective yield is recalculated on a retrospective basis. For all others, the effective yield is generally recalculated on a prospective basis. In periods subsequent to the recognition of an other-than-temporary impairment ("OTTI") on a bond, including LBASS, the difference between the new amortized cost basis and the cash flows expected to be collected is accreted as interest income. Accrual of income is suspended for other-than-temporarily impaired bonds when the timing and amount of cash flows expected to be received is not reasonably estimable. Accrual of income is suspended for mortgage loans and bank loans that are in default or when the full and timely collection of principal and interest payments is not probable. Cash receipts on investments on nonaccrual status are generally recorded as a reduction of carrying value. Cash distributions received from investments in joint ventures,

NOTES TO FINANCIAL STATEMENTS

partnerships and limited liability companies are recognized in investment income to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee and the unrealized gain would be reversed. Any distributions that are in excess of the undistributed accumulated earnings attributable to the investee reduce the carrying amount of the investment.

Realized capital gains and losses include gains and losses on investment sales, write-downs in value due to other than temporary declines in fair value, expirations and settlements of certain derivatives. Realized capital gains and losses on sales of investments are determined on a specific identification basis.

The Company has a comprehensive portfolio monitoring process to identify and evaluate each bond, including LBASS, and common and preferred stock, whose carrying value may be other-than-temporarily impaired. For each bond, excluding LBASS, in an unrealized loss position (fair value is less than amortized cost), the Company assesses whether management with the appropriate authority has made a decision to sell the bond prior to its maturity at an amount below its carrying value. If the decision has been made to sell the bond, the bond's decline in fair value is considered other than temporary and the Company recognizes a realized capital loss equal to the difference between the amortized cost and the fair value of the bond at the balance sheet date the assessment is made. If the Company has not made the decision to sell the bond, but it is probable the Company will not be able to collect all amounts due according to contractual terms, the bond's decline in value is considered other-than-temporarily impaired, and a write-down of the amortized cost to fair value is required. For securities with an NAIC designation of 3 through 6, unrealized losses that are not deemed other-than-temporarily impaired are reflected in the Company's unassigned surplus.

For LBASS, the Company assesses whether management with the appropriate authority has made a decision to sell each LBASS in an unrealized loss position or does not have the intent and ability to retain the LBASS for a period of time sufficient to recover the amortized cost basis. If either situation exists, the security's decline in value is considered other-than-temporarily impaired and the security is written down as a realized capital loss to fair value. If management has not made the decision to sell the LBASS and management intends to hold the security for a period of time sufficient to recover the amortized cost basis, the Company analyzes the present value of the discounted cash flows expected to be collected. If the present value of the discounted cash flows expected to be collected is less than the amortized cost, the security is considered other-than-temporarily impaired and the Company recognizes a realized capital loss for the difference between the present value of the discounted cash flows and the amortized cost. For securities with an NAIC designation of 3 through 6, unrealized losses that are not deemed other-than-temporarily impaired are reflected in the Company's unassigned surplus.

For common and preferred stocks, the Company considers various factors, including whether the Company has the intent and ability to hold the stock for a period of time sufficient to recover its cost basis. Where the Company lacks the intent and ability to hold to recovery, or believes the recovery period is extended, the stock's decline in fair value is other than temporary and the difference between the stock's cost and fair value is recognized as a realized capital loss. A decision to sell stock for an amount below its cost would be an other than temporary decline and a realized capital loss is recorded.

The Company's portfolio monitoring process includes a quarterly review of all securities to identify instances where the fair value of a security compared to its amortized cost (for bonds, including LBASS) or cost (for stocks) is below internally established thresholds. The process also includes the monitoring of other impairment indicators such as ratings, ratings downgrades and payment defaults. The securities identified, in addition to other securities for which the Company may have a concern, are evaluated for potential OTTI using all reasonably available information relevant to the collectibility or recovery of the security. Inherent in the Company's evaluation of OTTI for these securities are assumptions and estimates about the financial condition and future earnings potential of the issue or issuer. Some of the factors that may be considered in evaluating whether a decline in fair value is other than temporary are: (1) the financial condition, near-term and long-term prospects of the issue or issuer, including relevant industry specific market conditions and trends, geographic location and implications of rating agency actions and offering prices; (2) the specific reasons that a security is in an unrealized loss position, including overall market conditions which could affect liquidity; and (3) the extent to which the fair value has been less than amortized cost or cost.

Impairment adjustments on mortgage loans are recorded when it is probable contractual principal and interest will not be collected. OTTI adjustments reduce the carrying value of mortgage loans to the fair value of the collateral less the estimated cost to sell. The carrying value of real estate is adjusted for OTTI only if it is not recoverable and exceeds fair value.

Derivative financial instruments

Derivative financial instruments include total return and credit default swap agreements, foreign currency forward contracts, futures contracts and indexed option contracts. When derivatives meet specific criteria, they may be designated as accounting hedges, which means they may be accounted for and reported on in a manner that is consistent with the hedged asset or liability. Derivatives that are not designated as accounting hedges are accounted for on a fair value basis, with changes in fair value recorded as unrealized gains or losses in unassigned surplus. The Company's accounting policy for the various types of derivative instruments is discussed further in Note 8, Parts A, B & C.

Securities loaned

The Company's business activities include securities lending transactions, which are used primarily to generate net investment income. The proceeds received in conjunction with securities lending transactions can be reinvested in short-term investments, cash equivalents or bonds.

Off-balance sheet financial instruments

Commitments to invest, commitments to purchase private placement securities, commitments to fund loans and financial guarantees have off-balance-sheet risk because their contractual amounts are not recorded in the Company's Statements of Financial Position. The details of the off-balance-sheet commitments are discussed further in Note 16.

Premium revenue

Premiums are deferred and earned on a pro-rata basis over the policy period. The policy term on some Shared Economy policies is only one month. As a result, those policies are fully earned in the period they are written. The portion of premiums written applicable to the unexpired periods of the policies is recorded as unearned premiums. Premiums received in advance of the policies' effective dates are recorded as advance premiums. Premiums written and not yet collected and agents' balances are shown as a receivable, with balances older than 90 days generally nonadmitted. The Company regularly evaluates this receivable and establishes valuation allowances, as appropriate, for items less than 90 days.

The Company also writes contractual liability insurance policies ("CLPs") related to warranty coverage for the sale of mobile phones, televisions, tablets, computers, and other miscellaneous consumer products in all states except Florida, Washington and New Jersey. Premiums on these policies are deferred and earned over the risk period of the policies which would vary by product and range from one to five years. The CLPs that support these protection plan products are earned monthly based on loss emergence patterns that were developed using actual warranty loss trends, net of an estimate for cancellations.

Reserves for losses and loss adjustment expenses

Reserves for losses and loss adjustment expenses are the estimated amounts necessary to settle all reported and unreported claims for the ultimate cost of insured losses, based upon the facts in each case and the Company's experience with similar cases. These reserves are reported net of unpaid reinsurance recoverables and estimated amounts of salvage and subrogation. The establishment of appropriate reserves, including reserves for catastrophes, is an inherently uncertain and complex process. Reserve estimates are regularly reviewed and updated using the most current information available. Any resulting reestimates are reflected in the current Statement of Income.

NOTES TO FINANCIAL STATEMENTS

Reinsurance

In the normal course of business, the Company seeks to limit aggregate and single exposure to losses on large risks by purchasing reinsurance. The Company may also use reinsurance to affect the disposition of certain blocks of business. Reinsurance does not extinguish the Company's primary liability under the policies written. The Company regularly evaluates whether a provision for reinsurance is needed by evaluating the admissibility, collectability and collateralization of reinsurers' balances in accordance with the APPM. A provision for reinsurance is established, as appropriate, with a charge to unassigned surplus.

Indemnification

The Company may also participate in various indemnification mechanisms, including industry pools and facilities, which are reimbursement mechanisms that assess participating insurers for expected claims, reimburse participating insurers for qualifying paid claims and may permit participating insurers to recoup amounts assessed directly from insureds. Indemnification recoverables are backed by the financial resources of the property and casualty insurance company market participants. Indemnification recoverables are considered collectible based on the industry pool and facility enabling legislation.

The amounts reported in the Assets page as reinsurance and indemnification recoverables include amounts paid and due from reinsurers and indemnitors. Reserves are reported net of amounts expected to be recovered from reinsurers and indemnitors on losses and loss adjustment expense reserves that have not yet been paid. Reinsurance and indemnification recoverables on unpaid losses are estimated based upon assumptions consistent with those used in establishing the liabilities related to the underlying contract. Reinsurance and indemnification premiums are generally reflected in income in a manner consistent with the recognition of premiums on the associated contracts. For catastrophe coverage, the cost of reinsurance premiums is recognized ratably over the contract period to the extent coverage remains available. Certain catastrophe agreements are subject to reinstatement premiums. Reinstatement premium is earned over the period from the reinstatement of the limit to the expiration of the agreement.

Income taxes

The income tax provision is calculated under the liability method. Deferred tax assets ("DTAs") and deferred tax liabilities ("DTLs") are recorded based on the difference between the statutory financial statement and tax bases of assets and liabilities at the enacted tax rates. Deferred income taxes also arise from net unrealized capital gains and losses on certain investments carried at fair value. The net change in DTAs and DTLs is applied directly to unassigned surplus. The nonadmitted portion of gross DTAs is determined by applying the rules prescribed by SSAP No. 101, *Income Taxes* ("SSAP No. 101").

D. Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company's ability to continue as a going concern as of December 31, 2022 or 2021.

2. Accounting Changes and Corrections of Errors

Not applicable.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

The Company purchased several limited liability companies in 2021 in preparation of the sale of Allstate Life Insurance Company ("ALIC") as described in Note 4. These transactions were accounted for as statutory purchases and reflected as followings as of December 31:

($ in millions)

		2022		
1	2	3	4	5
Purchased entity	Acquisition date	Cost of Acquired Entity	Original Amount of Goodwill	Original Amount of Admitted Goodwill
Seasons Residential Holdings, LLC	5/1/2021	52	52	52
Teays River Investments, LLC	7/1/2021	110	48	48
Truamerica Properties II, LLC	8/1/2021	35	35	35
Digital Bridge Small Cells Holdings, LLC	7/1/2021	32	23	23
ML-AI Venture 4, LLC	5/1/2021	24	15	15
Eastern Generation Holdings, LLC	7/1/2021	10	10	10
MI-AI Venture 5, LLC	7/1/2021	32	2	2
Gridiron Energy, LLC	7/1/2021	9	2	2
Total		$ 304	$ 187	$ 187

1	6	7	8	9	
Purchased entity	Admitted Goodwill December 31, 2022	Amount of Goodwill Amortized in 2022	Book Value December 31, 2022	Admitted Goodwill as a % of BACV, Gross of Admitted Goodwill	
Seasons Residential Holdings, LLC	44	5	42	104.8	%
Teays River Investments, LLC	41	5	149	27.5	%
Truamerica Properties II, LLC	18	16	15	120.0	%
Digital Bridge Small Cells Holdings, LLC	20	2	31	64.5	%
ML-AI Venture 4, LLC	12	2	29	41.4	%
Eastern Generation Holdings, LLC	8	1	2	400.0	%
MI-AI Venture 5, LLC	2	0	34	5.9	%
Gridiron Energy, LLC	2	0	13	15.4	%
Total	$ 147	$ 31	$ 315		

NOTES TO FINANCIAL STATEMENTS

		2021		
1	2	3	4	5
Purchased entity	Acquisition date	Cost of Acquired Entity	Original Amount of Goodwill	Original Amount of Admitted Goodwill
Seasons Residential Holdings, LLC	05/01/2021	$ 52	$ 52	$ 52
Teays River Investments, LLC	07/01/2021	110	48	48
Truamerica Properties II, LLC	08/01/2021	35	35	35
Data Bridge Holdings, LLC	07/01/2021	33	25	25
Digital Bridge Small Cells Holdings, LLC	07/01/2021	32	23	23
ML-AI Venture 4, LLC	05/01/2021	24	15	15
ML-AI Venture 2, LLC	05/01/2021	40	11	11
Eastern Generation Holdings, LLC	07/01/2021	10	10	10
VP Primaloft Management, LLC	07/01/2021	18	9	9
MI-AI Venture 5, LLC	07/01/2021	32	2	2
Monaco Parkway Land Partners, LLC	08/01/2021	2	2	2
Gridiron Energy, LLC	07/01/2021	9	2	2
Total		$ 397	$ 234	$ 234

1	6	7	8	9	
Purchased entity	Admitted Goodwill December 31, 2021	Amount of Goodwill Amortized in 2021	Book Value December 31, 2021	Admitted Goodwill as a % of BACV, Gross of Admitted Goodwill	
Seasons Residential Holdings, LLC	$ 49	$ 3	$ 47	104.3	%
Teays River Investments, LLC	46	2	151	30.5	%
Truamerica Properties II, LLC	34	1	22	154.5	%
Data Bridge Holdings, LLC	24	1	36	66.7	%
Digital Bridge Small Cells Holdings, LLC	22	1	36	61.1	%
ML-AI Venture 4, LLC	14	1	25	56.0	%
ML-AI Venture 2, LLC	10	1	69	14.5	%
Eastern Generation Holdings, LLC	9	1	10	90.0	%
VP Primaloft Management, LLC	9	-	6	150.0	%
MI-AI Venture 5, LLC	2	-	34	5.9	%
Monaco Parkway Land Partners, LLC	2	-	3	66.7	%
Gridiron Energy, LLC	2	-	21	9.5	%
Total	$ 223	$ 11	$ 460		

B. Statutory Merger

Not applicable.

C. Impairment Loss

The Company did not recognize impairment losses on the investments disclosed above.

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

The calculation of total admitted goodwill as a percent of adjusted surplus was as follows as of December 31:

($ in millions)	2022	
	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital and surplus	$ 12,278	XXX
Less:		
(2) Admitted positive goodwill	164	XXX
(3) Admitted EDP equipment & operating system software	68	XXX
(4) Admitted net deferred taxes	822	XXX
(5) Adjusted capital and surplus (Line 1-2-3-4)	$ 11,224	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%]	$ 1,122	XXX
(7) Current period reported admitted goodwill	XXX	$ 147
(8) Current period admitted goodwill as a % of prior period adjusted capital and surplus (Line 7/Line 5)	XXX	1 %

NOTES TO FINANCIAL STATEMENTS

	2021	
	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital and surplus	$ 19,038	XXX
Less:		
(2) Admitted positive goodwill	229	XXX
(3) Admitted EDP equipment & operating system software	61	XXX
(4) Admitted net deferred taxes	505	XXX
(5) Adjusted capital and surplus (Line 1-2-3-4)	$ 18,243	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%]	$ 1,824	XXX
(7) Current period reported admitted goodwill	XXX	$ 223
(8) Current period admitted goodwill as a % of prior period adjusted capital and surplus (Line 7/Line 5)	XXX	1.2 %

4. Discontinued Operations

A. Discontinued Operation Disposed of or Classified as Held for Sale

1. The following is a list of discontinued operations classified as held for sale March 31, 2021 through September 30, 2021 and sold as of December 31, 2021:

Discontinued Operation Identifier	Description of Discontinued Operation
1	Divesture of the Company's life and annuities businesses through sales of its wholly owned insurance subsidiaries. On November 1, 2021, the Company sold 100% of the common stock of wholly owned insurance subsidiary, ALIC which includes ALIC's wholly owned insurance subsidiary, ALIC Reinsurance Company ("ALIC Re"). On October 1, 2021, ALIC sold 100% of the common stock of insurance subsidiary Allstate Life Insurance Company of New York ("ALNY").

2. On January 26, 2021, the Company and Allstate Financial Insurance Holdings Corporation ("AFIHC") entered into a Stock Purchase Agreement ("ALIC Purchase Agreement") with Everlake US Holdings Company (formerly Antelope US Holdings Company) ("Everlake"), an affiliate of an investment fund associated with The Blackstone Group Inc., to sell all of the shares of common stock of ALIC and certain affiliates for approximately $2.80 billion in cash. On March 29, 2021, the Company, ALIC, Allstate Insurance Holdings, LLC ("AIH") and AFIHC entered into a Stock Purchase Agreement ("ALNY Purchase Agreement") with Wilton Reassurance Company ("WRAC") to sell all of the shares of common stock of ALNY, a wholly owned subsidiary of ALIC, and Intramerica Life Insurance Company ("ILIC"), a wholly owned subsidiary of AFIHC, for $220 million in cash plus the growth in statutory value through the sale date.

   After receiving the necessary state regulatory approvals, the sale of ALIC, including ALIC Re, was completed on November 1, 2021. Everlake paid $2.73 billion in exchange for 100% of the shares of common capital stock of ALIC and certain affiliates, of which $2.71 billion was allocated to the Company in consideration for its investment in ALIC. The increase in the unrealized gain on the value of ALIC as of September 30, 2021 was limited to the net realizable value under the terms of the ALIC Purchase Agreement. The transactions resulted in the Company's divestiture of all of its life and annuities businesses.

   After receiving the necessary state regulatory approvals, the sale of ALNY was completed on October 1, 2021. Immediately before the consummation of the sale of ALNY, AIH invested $660 million in ALNY in exchange for shares of newly authorized common capital stock. WRAC paid $400 million in exchange for 100% of the shares of common capital stock of ALNY and ILIC, of which $207 million was allocated to ALIC in consideration for its investment in ALNY.

3. Due to the sale of ALIC on November 1, 2021, the carrying value of ALIC was zero as of December 31, 2021.

4. The following tables provide the carrying amount and fair value prior to the sale of the Company's discontinued operations and the effect on assets, liabilities, surplus and income as of December 31, 2021.

   a. The following table provides information related to the values of ALIC's common stock prior to the classification as held for sale and prior to the sale:

(in millions)

Discontinued Operation Identifier	December 31, 2020 Carrying Amount Immediately Prior To Classification as Held for Sale (A)[1]	September 30, 2021 Current Fair Value Less Costs to Sell (B)[1]
1	$ 3,161	$ 4,049

[1] Column A – adjustments for dividends declared in March 2021 and the reduction in the carrying value of ALNY reflecting the redetermination of the fair value as a result of the ALNY Purchase Agreement were included to achieve a comparable presentation basis for Columns (A) and (B).

NOTES TO FINANCIAL STATEMENTS

b. The following table provides the impact of discontinued operations on the Company's assets, liabilities, surplus and income as of December 31, 2021:

(in millions)

	Discontinued Operation Identifier	Line Number	Line Description	Amount Attributable to Discontinued Operations
1. Assets				
	1	1	Bonds (dividends)	$ 392
	1	5	Cash (purchase price and cash dividends)	$ 3,974
	1	18.1	Current federal tax recoverable	$ 155
2. Liabilities				
	-	-	-	$ -
3. Surplus				
	1	35	Unassigned funds (surplus)	$ (2,036)
4. Income				
	1	9	Dividend income	$ 1,642
	1	10	Capital gain net of tax	$ 981

B. Change in Plan of Sale of Discontinued Operation - Not applicable.

C. Nature of Any Significant Continuing Involvement with Discontinued Operations After Disposal – Not applicable.

D. Equity Interest Retained in the Discontinued Operation After Disposal - Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans were 3.20% and 5.63% in 2022 and 2.51% and 6.20% in 2021, respectively. All new mortgage loans were commercial.

2. For loans acquired during 2022 and 2021, the maximum percentage of any one loan to the value of the property at the time of the loan was 79.8% and 81.9%, respectively.

(in millions)	2022	2021
3. Taxes, assessments and any amounts advanced and not included in the mortgage loan total	$ -	$ -

4. The age analysis of the Company's mortgage loans as of December 31, 2022 and 2021 is presented in the table below. The table also includes the identification of mortgage loans in which the Company is a participant or co-lender in a mortgage loan agreement.

($ in millions)	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current year							
1. Recorded investment (all)							
(a) Current	$ -	$ -	$ -	$ -	$ 671	$ -	$ 671
(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	$ -	$ -	$ -	$ -	$ 142	$ -	$ 142
b. Prior year							
1. Recorded investment							
(a) Current	$ -	$ -	$ -	$ -	$ 737	$ -	$ 737
(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	$ -	$ -	$ -	$ -	$ 191	$ -	$ 191

5. None of the Company's mortgage loans were impaired as of December 31, 2022 or 2021.

6. None of the Company's mortgage loans were impaired or in nonaccrual status as of December 31, 2022 or 2021. The Company did not recognize any interest income on mortgage loans using the cash-basis of accounting in 2022 or 2021.

7. The Company did not have any activity to report for 2022 or 2021 within the allowance for credit losses account.

8. None of the Company's mortgage loans were derecognized as a result of foreclosure in 2022 or 2021.

9. Mortgage loans are evaluated for impairment on a specific loan basis through a quarterly credit monitoring process and review of key credit quality indicators. Mortgage loans are considered impaired when it is probable the Company will not collect the contractual principal and interest. Accrual of income is suspended for mortgage loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on mortgage loans on nonaccrual status are generally recorded as a reduction of carrying value.

NOTES TO FINANCIAL STATEMENTS

B. Debt Restructuring

(in millions)	2022	2021
1. The total recorded investment in restructured loans, as of December 31	$ 1	$ -
2. The realized capital losses related to these loans	$ -	$ 1
3. Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ -	$ -

4. Accrual of income is suspended for mortgage loans and bank loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on investments on nonaccrual status are generally recorded as a reduction of carrying value.

C. Reverse Mortgages - Not applicable.

D. Loan-Backed Securities

1. Prepayment assumptions for LBASS were obtained from external sources and, if not available, developed internally.

2. The following table presents the aggregate amortized cost of LBASS before recognized OTTI, the amount of OTTI recognized and the fair value of those securities.

(in millions)	2022			2021		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	1,876	21	1,855	3	-	3
c. Present value of cash flows expected to be collected is less than the amortized cost basis	-	-	-	-	-	-
d. Total 1st Quarter (a+b+c)	$ 1,876	$ 21	$ 1,855	$ 3	$ -	$ 3
OTTI recognized 2nd Quarter						
e. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	1,418	39	1,379	3	-	3
g. Present value of cash flows expected to be collected is less than the amortized cost basis	-	-	-	-	-	-
h. Total 2nd Quarter (e+f+g)	$ 1,418	$ 39	$ 1,379	$ 3	$ -	$ 3
OTTI recognized 3rd Quarter						
i. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	1,333	16	1,317	2	-	2
k. Present value of cash flows expected to be collected is less than the amortized cost basis	1	-	1	-	-	-
l. Total 3rd Quarter (i+j+k)	$ 1,334	$ 16	$ 1,318	$ 2	$ -	$ 2
OTTI recognized 4th Quarter						
m. Intent to sell	$ -	$ -	$ -	$ 15	$ -	$ 15
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	252	4	248	63	-	63
o. Present value of cash flows expected to be collected is less than the amortized cost basis	6	1	5	-	-	-
p. Total 4th Quarter (m+n+o)	$ 258	$ 5	$ 253	$ 78	$ -	$ 78
q. Annual Aggregate Total (d+h+l+p)		$ 81			$ -	

NOTES TO FINANCIAL STATEMENTS

3. The following LBASS were other-than-temporarily impaired at the end of each quarter presented in 2022, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost.

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
00889FAE2	$ -	$ -	$ -	$ -	$ -	09/30/2022
64129VAB9	$ -	$ -	-	$ -	$ -	09/30/2022
64131RAE8	$ 1	$ 1	-	$ 1	$ 1	09/30/2022
00140PAC9	$ 2	$ 2	-	$ 2	$ 2	12/31/2022
00144FAA1	$ -	$ -	-	$ -	$ -	12/31/2022
00900MAC6	$ 1	$ 1	-	$ 1	$ 1	12/31/2022
64129VAB9	$ 3	$ 2	1	$ 2	$ 2	12/31/2022
Total			$ 1			

None of the Company's LBASS were other-than-temporarily impaired in 2021 as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost.

4. Unrealized losses are calculated as the difference between amortized cost and fair value. They result from declines in fair value below amortized cost and are evaluated for OTTI. Every LBASS with unrealized losses was included in the portfolio monitoring process.

The following table summarizes gross unrealized losses and the fair value of LBASS by the length of time individual securities have been in a continuous unrealized loss position as of December 31.

(in millions)		2022	2021
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (2)	$ (1)
	2. 12 months or longer	$ (3)	$ -
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 26	$ 388
	2. 12 months or longer	$ 22	$ 38

5. The following table summarizes the gross unrealized losses by unrealized loss position and credit quality as of December 31, 2022.

(in millions)

	Investment Grade	Below Investment Grade	Total
LBASS with unrealized loss position less than 20% of amortized cost [1][2]	$ (4)	$ (1)	$ (5)

[1] All below investment grade LBASS have been in an unrealized loss position for less than twelve months.
[2] Related to LBASS with an unrealized loss position less than 20% of amortized cost, the degree of which suggested that these securities did not pose a high risk of being other-than-temporarily impaired.

Investment grade is defined as a security having an NAIC designation of 1 or 2, which is comparable to a rating of Aaa, Aa, A or Baa from Moody's Investors Service, a rating of AAA, AA, A or BBB from S&P Global Ratings, a comparable rating from another nationally recognized rating agency, or a comparable internal rating if an externally provided rating is not available. Market prices for certain securities may have credit spreads which imply higher or lower credit quality than the current third-party rating. Unrealized losses on investment grade securities were principally related to an increase in market yields which may include increased risk-free interest rates or wider credit spreads since the time of initial purchase. The unrealized losses are expected to reverse as the securities approach maturity.

LBASS in an unrealized loss position were evaluated based on actual and projected collateral losses relative to the securities' positions in the respective securitization trusts, security specific expectations of cash flows and credit ratings. This evaluation also takes into consideration credit enhancement, measured in terms of: (1) subordination from other classes of securities in the trust that are contractually obligated to absorb losses before the class of security the Company owns, and (2) the expected impact of other structural features embedded in the securitization trust beneficial to the class of securities the Company owns, such as overcollateralization and excess spread.

As of December 31, 2022, the Company had not made the decision to sell and it was not more likely than not the Company would be required to sell LBASS with unrealized losses before recovery of the amortized cost basis. As of December 31, 2022, the Company had the intent and ability to hold LBASS with unrealized losses for a period of time sufficient for them to recover.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1. The Company receives cash collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of domestic and foreign securities, respectively, and records the related obligations to return the collateral as a liability.

2. The Company did not pledge its assets as collateral in securities lending transactions as of December 31, 2022 or 2021.

3. Collateral Received

a. Aggregate Amount Collateral Received

1. The following table summarizes the Company's cash collateral received in connection with its securities lending program as of December 31:

(in millions)	Fair Value 2022	Fair Value 2021
Securities lending		
(a) Open	$ 1,998	$ 1,423
(b) 30 days or less	-	-
(c) 31 to 60 days	-	-
(d) 61 to 90 days	-	-
(e) Greater than 90 days	-	-
(f) Subtotal (a+b+c+d+e)	$ 1,998	$ 1,423
(g) Securities received	-	-
(h) Total collateral received (f+g)	$ 1,998	$ 1,423

2. The Company did not enter into dollar repurchase agreements in 2022 or 2021.

NOTES TO FINANCIAL STATEMENTS

b.

(in millions)	December 31, 2022	December 31, 2021
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 1,998	$ 1,438

c. All collateral is received in the form of cash, unrestricted and maintained in a separate custody account. Collateral is invested in cash equivalents, short-term investments or bonds during the agreement period. The Company monitors the fair value of securities loaned on a daily basis and obtains additional collateral as necessary under the terms of the agreements to mitigate counterparty credit risk. The Company maintains the right and ability to repossess the securities loaned on short notice. Substantially all of the Company's securities loaned were placed with large banks.

4. The Company did not use affiliated agents for its securities lending transactions.

5. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

1. The following table summarizes the Company's reinvested cash collateral in connection with its securities lending program as of December 31:

(in millions)	2022 Amortized Cost	2022 Fair Value	2021 Amortized Cost	2021 Fair Value
Securities lending				
(a) Open	$ -	$ -	$ -	$ -
(b) 30 days or less	1,238	1,238	1,438	1,438
(c) 31 to 60 days	161	161	-	-
(d) 61 to 90 days	-	-	-	-
(e) 91 to 120 days	5	5	-	-
(f) 121 to 180 days	5	5	-	-
(g) 181 to 365 days	130	128	-	-
(h) 1 to 2 years	322	316	-	-
(i) 2 to 3 years	60	58	-	-
(j) Greater than 3 years	87	87	-	-
(k) Subtotal (sum of a through j)	$ 2.008	$ 1,998	$ 1,438	$ 1,438
(l) Securities received	-	-	-	-
(m) Total collateral reinvested (k+l)	$ 2.008	$ 1,998	$ 1,438	$ 1,438

2. The Company did not enter into dollar repurchase agreements in 2022 or 2021.

b. The cash collateral was invested in primarily short-term investments and bonds that can be liquidated based on current market conditions on demand to match the liability. As of December 31, 2022, the Company had invested assets with a fair value of $461 million which consisted of investment grade bonds. Unrealized losses on investment grade securities were principally related to an increase in market yields which include increased risk-free interest rates or wider credit spreads since the time of initial purchase. The unrealized losses are expected to reverse as the securities approach maturity. Additionally, the Company has sufficient liquidity to cover any shortfall on demand.

6. All the collateral the Company has accepted under its securities lending program is permitted, by contract or custom, to be sold or repledged.

7. None of the securities lending transactions the Company has entered into extend beyond a year.

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. As of December 31, 2022, three real estate investments are classified as held for sale. The Company did not recognize impairment losses related to its real estate investments in 2022. As of December 31, 2021, certain properties occupied by the company were classified as held for sale. An impairment of $3 million was recognized in realized capital gains or losses as carry value exceeded the estimated fair value as determined by a market offer.

2. As of December 31, 2022, the Company had a gain of $74 million on the sale of multiple properties occupied by the company and one real estate investment. As of December 31, 2021, the Company had a gain of $12 million on the sale of one real estate investment. Gains and losses on the sale of real estate investments are reported in realized capital gains or losses. As of December 31, 2022, the Company had three real estate investments classified as held for sale due to market conditions. As of December 31, 2021, certain properties occupied by the company and two real estate investments were classified as held for sale due to market conditions.

3. As of December 31, 2022 and 2021, there were no changes to the plan of sale for assets classified as held for sale.

4. The Company did not engage in retail land sales operations in 2022 or 2021.

5. The Company did not hold real estate with participating mortgage loan features in 2022 or 2021.

K. LIHTC Property Investments

1. For the Company's LIHTC property investments, the number of remaining years of unexpired tax credits ranged from less than 1 to 13 years as of December 31, 2022 and 2021. These investments have a required holding period of up to 15 years.

2. The net amount of LIHTC and other tax benefits recognized during 2022 and 2021 was $194 million and $135 million, respectively.

3. The balance of the admitted LIHTC property investments recognized within other invested assets was $1.40 billion and $1.33 billion as of December 31, 2022 and 2021, respectively.

4. Management was not aware of the Company's LIHTC property investments and related properties being the subject of any regulatory reviews as of December 31, 2022 or 2021.

NOTES TO FINANCIAL STATEMENTS

5. The Company's LIHTC property investments did not exceed 10% of total admitted assets as of December 31, 2022 or 2021.

6. The Company did not recognize OTTI losses related to its LIHTC property investments in 2022 or 2021.

7. In 2022 and 2021, the Company did not write down or reclassify LIHTC property investments.

L. Restricted Assets

1. Restricted assets (including pledged) consisted of the following as of December 31.

($ in millions)

	Gross (Admitted and Nonadmitted) Restricted 2022						
	1	2	3	4	5	6	7
Restricted Asset Category	**Total General Account (G/A)**	**G/A Supporting Protected Cell Account Activity (a)**	**Total Protected Cell Account Restricted Assets**	**Protected Cell Account Assets Supporting G/A Activity (b)**	**Total (1 plus 3)**	**Total From 12/31/2021**	**Increase/ (Decrease) (5 minus 6)**
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	1,998	-	-	-	1,998	1,423	575
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 Federal Home Loan Bank ("FHLB") capital stock	77	-	-	-	77	151	(74)
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	19	-	-	-	19	19	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	197	-	-	-	197	77	120
n. Other restricted assets	1	-	-	-	1	1	-
o. Total restricted assets (sum of a through n)	$ 2,292	$ -	$ -	$ -	$ 2,292	$ 1,671	$ 621

(a) Subset of column 1
(b) Subset of column 3

(continued)

	2022			
			Percentage	
	8	9	10	11
Restricted Asset Category	**Total Nonadmitted Restricted**	**Total Admitted Restricted (5 minus 8)**	**Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)**	**Admitted Restricted to Total Admitted Assets (d)**
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	1,998	3.4	3.4
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	-	77	0.1	0.2
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	19	0.1	0.1
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	197	0.3	0.3
n. Other restricted assets	-	1	-	-
o. Total restricted assets (sum of a through n)	$ -	$ 2,292	3.9 %	4.0 %

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

($ in millions)

	Gross (Admitted and Nonadmitted) Restricted 2021						
	1	2	3	4	5	6	7
Restricted Asset Category	**Total General Account (G/A)**	**G/A Supporting Protected Cell Account Activity (a)**	**Total Protected Cell Account Restricted Assets**	**Protected Cell Account Assets Supporting G/A Activity (b)**	**Total (1 plus 3)**	**Total From 12/31/2020**	**Increase/ (Decrease) (5 minus 6)**
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	1,423	-	-	-	1,423	898	525
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	151	-	-	-	151	167	(16)
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	19	-	-	-	19	19	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	77	-	-	-	77	67	10
n. Other restricted assets	1	-	-	-	1	3	(2)
o. Total restricted assets (sum of a through n)	$ 1,671	$ -	$ -	$ -	$ 1,671	$ 1,154	$ 517

(a) Subset of column 1
(b) Subset of column 3

NOTES TO FINANCIAL STATEMENTS

(continued)

	2021			
			Percentage	
	8	9	10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	1,423	2.4	2.4
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	-	151	0.3	0.3
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	19	-	-
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	77	0.1	0.1
n. Other restricted assets	-	1	-	-
o. Total restricted assets (sum of a through n)	$ -	$ 1,671	2.8 %	2.8 %

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

2. The following tables summarize the details of the Company's assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) as of December 31:

($ in millions)

	Gross (Admitted and Nonadmitted) Restricted						
	2022						
	1	2	3	4	5	6	7
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2021	Increase/ (Decrease) (5 minus 6)
Collateral pledged for derivatives	$ 197	$ -	$ -	$ -	$ 197	$ 77	$ 120
Total (c)	$ 197	$ -	$ -	$ -	$ 197	$ 77	$ 120

(continued)

		Percentage	
	8	9	10
Description of Assets	Total 12/31/22 Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral pledged for derivatives	$ 197	0.3 %	0.3 %
Total (c)	$ 197	0.3 %	0.3 %

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

	Gross (Admitted and Nonadmitted) Restricted						
	2021						
	1	2	3	4	5	6	7
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2020	Increase/ (Decrease) (5 minus 6)
Collateral pledged for derivatives	$ 77	$ -	$ -	$ -	$ 77	$ 67	$ 10
Total (c)	$ 77	$ -	$ -	$ -	$ 77	$ 67	$ 10

(continued)

		Percentage	
	8	9	10
Description of Assets	Total 12/31/21 Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral pledged for derivatives	$ 77	0.1 %	0.1 %
Total (c)	$ 77	0.1 %	0.1 %

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

3. The following tables summarize the detail of the Company's other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) as of December 31:

($ in millions)

	Gross (Admitted and Nonadmitted) Restricted						
	2022						
	1	2	3	4	5	6	7
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2021	Increase/ (Decrease) (5 minus 6)
Puerto Rico bonds required to be held	$ 1	$ -	$ -	$ -	$ 1	$ 1	$ -
Total (c)	$ 1	$ -	$ -	$ -	$ 1	$ 1	$ -

NOTES TO FINANCIAL STATEMENTS

(continued)

		Percentage	
	8	9	10
Description of Assets	**Total 12/31/22 Admitted Restricted**	**Gross (Admitted & Nonadmitted) Restricted to Total Assets**	**Admitted Restricted to Total Admitted Assets**
Puerto Rico bonds required to be held	$ 1	- %	- %
Total (c)	$ 1	- %	- %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(L)(1)(n) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(n) columns 9 through 11 respectively.

	Gross (Admitted and Nonadmitted) Restricted						
	2021						
	1	2	3	4	5	6	7
Description of Assets	**Total General Account (G/A)**	**G/A Supporting Protected Cell Account Activity (a)**	**Total Protected Cell Account Restricted Assets**	**Protected Cell Account Assets Supporting G/A Activity (b)**	**Total (1 plus 3)**	**Total From 12/31/2020**	**Increase/ (Decrease) (5 minus 6)**
Puerto Rico bonds required to be held	$ 1	$ -	$ -	$ -	$ 1	$ 3	$ (2)
Total (c)	$ 1	$ -	$ -	$ -	$ 1	$ 3	$ (2)

(continued)

		Percentage	
	8	9	10
Description of Assets	**Total 12/31/21 Admitted Restricted**	**Gross (Admitted & Nonadmitted) Restricted to Total Assets**	**Admitted Restricted to Total Admitted Assets**
Puerto Rico bonds required to be held	$ 1	- %	- %
Total (c)	$ 1	- %	- %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(L)(1)(n) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(n) columns 9 through 11 respectively.

4. The following table summarizes collateral received and reflected as assets within the Company's financial statements as of December 31:

($ in millions)

	2022			
	1	2	3	4
Collateral Assets	**Book/Adjusted Carrying Value ("BACV")**	**Fair Value**	**% of BACV to Total Assets (Admitted and Nonadmitted)***	**% of BACV to Total Admitted Assets****
General Account:				
a. Cash, cash equivalents and short-term investments	$ 1,972	$ 1,972	3.3 %	3.4 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	26	26	0.1 %	- %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 1,998	$ 1,998	3.4 %	3.4 %
Protected Cells:				
k. Cash, cash equivalents and short-term investments	$ -	$ -	- %	- %
l. Schedule D, Part 1	-	-	- %	- %
m. Schedule D, Part 2, Section 1	-	-	- %	- %
n. Schedule D, Part 2, Section 2	-	-	- %	- %
o. Schedule B	-	-	- %	- %
p. Schedule A	-	-	- %	- %
q. Schedule BA, Part 1	-	-	- %	- %
r. Schedule DL, Part 1	-	-	- %	- %
s. Other	-	-	- %	- %
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	- %	- %

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

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

NOTES TO FINANCIAL STATEMENTS

($ in millions)

Collateral Assets	2021 1 BACV	2021 2 Fair Value	2021 3 % of BACV to Total Assets (Admitted and Nonadmitted)*	2021 4 % of BACV to Total Admitted Assets**
General Account:				
a. Cash, cash equivalents and short-term investments	$ 1,411	$ 1,411	2.4 %	2.4 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	12	12	- %	- %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 1,423	$ 1,423	2.4 %	2.4 %
Protected Cells:				
k. Cash, cash equivalents and short-term investments	$ -	$ -	- %	- %
l. Schedule D, Part 1	-	-	- %	- %
m. Schedule D, Part 2, Section 1	-	-	- %	- %
n. Schedule D, Part 2, Section 2	-	-	- %	- %
o. Schedule B	-	-	- %	- %
p. Schedule A	-	-	- %	- %
q. Schedule BA, Part 1	-	-	- %	- %
r. Schedule DL, Part 1	-	-	- %	- %
s. Other	-	-	- %	- %
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	- %	- %

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

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

The following table summarizes the recognized obligations to return collateral assets within the Company's financial statement as of December 31:

($ in millions)

	1 Amount	2 % of Liability to Total Liabilities*
2022		
u. Recognized obligations to return collateral assets (General Account)	$ 1,998	4.4 %
v. Recognized obligations to return collateral assets (Protected Cell)	$ -	- %
2021		
u. Recognized obligations to return collateral assets (General Account)	$ 1,423	3.5 %
v. Recognized obligations to return collateral assets (Protected Cell)	$ -	- %

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

M. Working Capital Finance Investments - Not applicable.

N. Offsetting and Netting of Assets and Liabilities

None of the Company's derivative or securities lending transactions contain a valid right to offset assets and liabilities per the requirements of SSAP No. 64, *Offsetting and Netting of Assets and Liabilities*. The Company did not enter into repurchase agreements, reverse repurchase agreements or securities borrowing transactions.

O. 5GI Securities

The Company held the following 5GI securities as of December 31:

($ in millions)

Investment	Number of 5GI Securities 2022	Number of 5GI Securities 2021	Aggregate Book/Adjusted Carrying Value 2022	Aggregate Book/Adjusted Carrying Value 2021	Aggregate Fair Value 2022	Aggregate Fair Value 2021
(1) Bonds - AC	$ 1	5	$ 5	$ 44	$ 5	$ 44
(2) Bonds - FV	2	-	23	-	23	-
(3) LBASS - AC	-	-	-	-	-	-
(4) LBASS - FV	1	1	1	2	2	2
(5) Preferred stocks - AC	-	-	-	-	-	-
(6) Preferred stocks - FV	-	-	-	-	-	-
(7) Total (1+2+3+4+5+6)	$ 4	6	$ 29	$ 46	$ 30	$ 46

AC – Amortized cost FV – Fair value

P. Short Sales – Not applicable.

Q. Prepayment Penalty and Acceleration Fees

The following table provides the number of CUSIPs sold, redeemed or otherwise disposed of and the aggregate amount of investment income generated for bonds, including LBASS, sold, redeemed or otherwise disposed of as a result of a call or tender offer feature for the years ended December 31:

($ in millions)

	2022 General Account	2022 Protected Cell	2021 General Account	2021 Protected Cell
(1) Number of CUSIPs	73	-	180	-
(2) Aggregate amount of investment income	$ 10	$ -	$ 49	$ -

NOTES TO FINANCIAL STATEMENTS

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

The percentage share of the underlying assets of the Allstate Short term pool ("Short term pool") was as follows as of December 31, 2022 and 2021:

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

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company did not have investments in joint ventures, partnerships or limited liability companies that exceeded 10% of its admitted assets as of December 31, 2022 or 2021.

B. In 2022, the Company recognized impairment write-downs of $7 million on 2 partnership investments accounted for in accordance with SSAP No. 48, *Joint Ventures, Partnerships and Limited Liability Companies* ("SSAP No. 48"). The impairments were due to declines in the fair value of the underlying investments of the partnerships that were deemed to be other-than-temporary. Fair value was determined based on an assessment of market value of the partnership's investments. All impairment write-downs were identified during the Company's normal ongoing portfolio monitoring process. The Company had no impairment write-downs on investments in joint ventures or limited liability companies accounted for in accordance with SSAP No. 48 in 2022. In 2021, the Company had no impairment write-downs on investments in joint ventures, partnerships or limited liability companies accounted for in accordance with SSAP No. 48.

7. Investment Income

A. Due and accrued investment income is recorded as an asset, with three exceptions. Due and accrued investment income on mortgage loans in default, where interest is more than 180 days past due, is nonadmitted. Due and accrued investment income for investments other than mortgage loans, that is more than 90 days past due, is nonadmitted. In addition, due and accrued investment income that is determined to be uncollectible, regardless of its age, is written off in the period that determination is made.

B. All due and accrued investment income was admitted as of December 31, 2022. As of December 31, 2021, the Company reported $252 thousand of non-admitted due and accrued investment income.

8. Derivative Instruments

A. Derivatives under SSAP No. 86 – *Derivatives*

1.,
2. &
3. Derivative financial instruments utilized by the Company during 2022 and 2021 included total return and credit default swap agreements, foreign currency forward contracts, futures contracts and indexed option contracts. The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection represents the maximum amount of potential loss, assuming no recoveries.

Market risk is the risk that the Company will incur losses due to adverse changes in market rates and prices. Market risk exists for all of the derivative financial instruments the Company currently holds, as these instruments may become less valuable due to adverse changes in market conditions. To limit this risk, the Company's senior management has established risk control limits. In addition, changes in fair value of the derivative financial instruments that the Company uses for risk management purposes are generally offset by the change in the fair value or cash flows of the hedged risk component of the related assets, liabilities or forecasted transactions.

The Company manages its exposure to credit risk by utilizing highly rated counterparties, establishing risk control limits, executing legally enforceable master netting agreements and obtaining collateral where appropriate. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance. Other derivatives, including futures and certain option contracts, are traded on organized exchanges, which require margin deposits and guarantee the execution of trades, thereby mitigating any potential credit risk.

Counterparty credit exposure represents the Company's potential loss if all of the counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date.

The Company uses derivatives for risk reduction and to increase investment portfolio returns through asset replication. Risk reduction activity is focused on managing the risks with certain assets and liabilities arising from the potential adverse impacts from changes in risk-free interest rates, changes in equity market valuations, increases in credit spreads and foreign currency fluctuations. Asset replication refers to the "synthetic" creation of assets through the use of derivatives. The Company replicates bonds using a combination of a credit default swap, index total return swap, options, futures, or a foreign currency forward contract and one or more highly rated bonds, primarily investment grade host bonds, to synthetically replicate the economic characteristics of one or more cash market securities. The Company replicates equity securities using futures, index total return swaps and options to increase equity exposure. With the exception of non-hedge derivatives used for asset replication, all of the Company's derivatives are evaluated for their ongoing effectiveness as either accounting hedge or non-hedge derivative financial instrument on at least a quarterly basis. The Company does not use derivatives for speculative purposes.

The paragraphs below describe the derivatives the Company uses, including the objectives, cash requirements and accounting policies.

Swaps

Total return swap agreements are agreements where one party makes payments based on a set rate, either fixed or variable, while the other party makes payments based on the return of an underlying asset, which includes both the income it generates and any capital gains. The Company uses total return swap agreements for asset replication. Cash settlements usually occur at dates specified in individual agreements. The amount of cash exchanged is equal to the difference between the set rate in the contract and the return of the underlying asset.

Credit default swap agreements are used for either buying credit protection or selling credit protection on a specified entity or index. Buying credit protection requires a payment of a premium to a counterparty or a clearing house in exchange for a future cash settlement or a promise to deliver a bond, if a specified credit event occurs. Selling credit protection provides for the receipt of a premium from a counterparty or a clearing house in exchange for a future cash settlement, or a promise to purchase a bond, if a specified credit event occurs. The Company enters into certain credit default swap agreements as a means to buy protection, mitigating the credit risk in a particular bond or bond portfolio, while leaving the security or bond portfolio intact. The Company enters into other credit default swap agreements as replication transactions, enabling greater diversification of credit risk by selling protection on specified entities that may not be frequent issuers in the traditional corporate bond market and by selling protection on indices also as a less expensive alternative to the cash market.

NOTES TO FINANCIAL STATEMENTS

Total return and credit default swap agreements are reported in Schedule DB, Part A. Contracts used for replication purposes are also reported in Schedule DB, Part C. Credit default swap agreements used for buying protection receive non-hedge accounting treatment. Periodic settlements, which represent amounts receivable from/payable to the counterparties or a clearing house are based on the settlement terms within the agreement, and reported as a component of net investment income., The change in the fair value of open swap agreements that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses, within unassigned surplus. Total return and credit default swap agreements entered into as replication transactions are valued at amortized cost.

Foreign currency forward contracts involve the future exchange or delivery of foreign currencies based on terms negotiated at the inception of the contract which are settled at the end of the contract. They are used to reduce foreign currency risk associated with holding foreign currency denominated investments. Cash settlement is required when the contract matures. The amount of cash exchanged is based on the difference between the specified rate on the date the contract was entered into (contract rate) compared to the actual rate on the settlement date. On the settlement date, the Company will either pay or receive cash equal to the difference between the contract rate and the actual rate multiplied by the specified notional amount. The change in the fair value of open foreign currency forward contracts is reported as net unrealized capital gains and losses, within unassigned surplus, until closed (e.g. terminated or settled). If the contract was hedging coupon payments of a bond, any gains and losses at closing are reported in net investment income. If the contract was hedging the original principal of a bond or the bond the Company was hedging is sold, any gains and losses at closing are reported in realized capital gains or losses. Foreign currency forward contracts entered into as a replication transaction are valued at amortized cost. These contracts are reported in Schedule DB, Part A and receive non-hedge accounting treatment. If any of these contracts were used for replication purposes, then they are also reported in Schedule DB, Part C.

Futures

The Company utilizes equity index and interest rate futures contracts. Futures contracts are defined as commitments to buy or sell designated financial instruments based on specified prices, yields or indices. Futures contracts provide returns at specified or optional dates based upon a specified index or interest rate applied to a notional amount. The Company utilizes futures contracts to (1) manage the interest rate risks of existing investments by changing the duration of the portfolio in order to offset the economic effect that interest rates would otherwise have on the fair value of bonds; (2) offset valuation losses in the common and preferred stock portfolios during periods of declining equity market values and (3) increase equity or rate exposure through asset replication. In addition, equity index futures are used to hedge the market risk related to deferred compensation liability contracts. Daily cash settlement of variation margins is required for futures contracts and is based on the changes in daily prices. The final settlement of equity index and interest rate futures contracts is always in cash. Daily cash settlements of margin gains or losses for futures contracts receiving fair value hedge accounting treatment are reported in net investment income. The daily cash settlements of margin gains and losses for futures contracts that receive non-hedge accounting treatment and have terminated are reported in net realized capital gains or losses. The daily cash settlements of margin gains and losses for open futures contracts that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses within unassigned surplus. Futures contracts are reported in Schedule DB, Part B and receive either fair value hedge accounting or non-hedge accounting treatment, depending on the strategy. Futures contracts used for replication purposes are also reported in Schedule DB, Part C.

Options

Index option contracts provide returns at specified or optional dates based on a specified equity index or rate applied to the option's notional amount. When the Company purchases and write (sells) option contracts at specific prices, a premium is calculated for the right, but not the obligation, to buy/sell the value of an underlying index at a stated price on or before the expiration date of the option. The amount of premium calculated is based on the number of contracts purchased/sold, the specified price and the maturity date of the contract. Premiums are paid or received in cash at either the inception of the purchase/sale of the contract or throughout the life of the contract depending on the agreement with the counterparties and brokers. If the option is exercised, the Company receives/pays cash equal to the product of the number of contracts and the specified price in the contract (strike price). Purchased and written put and call index option contracts are cash settled upon exercise. If the options are not exercised, then no additional cash is exchanged when the contract expires. Premiums incurred when purchasing option contracts are reported as a derivative asset and premiums received when writing option contracts are reported as a derivative liability. Purchased and written option contracts are reported on Schedule DB, Part A. Purchased and written option contracts used for replication purposes are also reported in Schedule DB, Part C.

The Company purchases and writes option contracts for asset replication and as a hedge to offset valuation losses in the investment portfolio during periods of declining market values. Purchased and written index option contracts used as a hedge receive non-hedge accounting treatment. The change in the fair value of purchased/written option contracts is reported as net unrealized capital gains and losses, within unassigned surplus, with an adjustment to derivative assets/liabilities. The gain or loss on the cash settled exercise of a purchased/written index option is reported in realized capital gains or losses. If the purchased/written option contract expires without being exercised the premiums paid/received are reported as realized capital gains or losses and the corresponding asset/liability previously recorded is reversed.

Purchased and written index option contracts entered into as replication transactions are valued at amortized cost. Premiums paid for a purchased/written option contract are amortized/accreted into net investment income over the life of the option. The gain or loss on the cash settled exercise of a purchased/written index option contract is reported in realized capital gains or losses.

4. The Company entered into option contracts which required the payment/receipt of premiums at either the inception of the contract or throughout the life of the contract, depending on the agreement with counterparties and brokers.

5. The Company did not have gains or losses in net unrealized capital gains or losses that represented a component of any derivatives' gain or loss that was excluded from the assessment of hedge effectiveness in 2022 or 2021.

6. The Company did not have gains or losses in net unrealized capital gains or losses that resulted from derivatives that no longer qualify for hedge accounting treatment in 2022 or 2021.

7. The Company did not have derivatives accounted for as cash flow hedges of a forecasted transaction.

8. The Company did not have open option contracts with financing premiums due as of December 31, 2022 or 2021.

B. Derivatives under SSAP No. 108 – *Derivative Hedging Variable Annuity Guarantees* – Not applicable.

9. Income Taxes

The Inflation Reduction Act of 2022 ("Act") which contains several tax-related provisions, was enacted on August 16, 2022.

The Act created a 15% corporate alternative minimum tax ("CAMT") on certain large corporations, effective beginning in 2023. The controlled group of corporations of which the Company is a member has determined that it is considered an "applicable corporation" under the rules of CAMT, and as such, the controlled group is expected to be required to perform the CAMT computations. The controlled group of which the Company is a member has not determined as of the reporting date if it will be liable for CAMT in 2023. Therefore, the year-end 2022 financial statement does not include an estimated impact of the CAMT, because a reasonable estimate cannot be made.

The application of SSAP No. 101 requires the Company to evaluate the recoverability of DTAs and to establish a statutory valuation allowance adjustment ("valuation allowance") if necessary to reduce the DTA to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors, including: (1) the nature of the DTAs and DTLs; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary

NOTES TO FINANCIAL STATEMENTS

differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the DTAs; and (7) any tax planning strategies that the Company would employ to avoid an operating loss or tax credit carryforward from expiring unused. Although the realization is not assured, management believes it is more likely than not that the DTAs, net of the valuation allowance, will be realized. The Company did not record a valuation allowance as of December 31, 2022 or 2021.

A. 1. The components of the net DTA (DTL) were as follows as of December 31:

(in millions)	2022 (1) Ordinary	2022 (2) Capital	2022 (3) (Col 1+2) Total	2021 (4) Ordinary	2021 (5) Capital	2021 (6) (Col 4+5) Total	Change (7) (Col 1-4) Ordinary	Change (8) (Col 2-5) Capital	Change (9) (Col 7+8) Total
(a) Gross DTAs	$ 1,534	$ 398	$ 1,932	$ 1,199	$ 124	$ 1,323	$ 335	$ 274	$ 609
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 1,534	$ 398	$ 1,932	$ 1,199	$ 124	$ 1,323	$ 335	$ 274	$ 609
(d) DTAs nonadmitted	-	-	-	-	-	-	-	-	-
(e) Subtotal – net admitted DTA (1c-1d)	$ 1,534	$ 398	$ 1,932	$ 1,199	$ 124	$ 1,323	$ 335	$ 274	$ 609
(f) DTLs	724	269	993	925	70	995	(201)	199	2
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 810	$ 129	$ 939	$ 274	$ 54	$ 328	$ 536	$ 75	$ 611

2. The amount of adjusted gross DTAs admitted under each component of SSAP No. 101 was as follows as of December 31:

(in millions)	2022 (1) Ordinary	2022 (2) Capital	2022 (3) (Col 1+2) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 618	$ 129	$ 747
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	626	-	626
1. Adjusted gross DTAs expected to be realized following the balance sheet date	626	-	626
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	1,700
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	290	269	559
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 1,534	$ 398	$ 1,932

	2021 (4) Ordinary	2021 (5) Capital	2021 (6) (Col 4+5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 913	$ 54	$ 967
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	66	-	66
1. Adjusted gross DTAs expected to be realized following the balance sheet date	66	-	66
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	2,705
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	220	70	290
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 1,199	$ 124	$ 1,323

	Change (7) (Col 1-4) Ordinary	Change (8) (Col 2-5) Capital	Change (9) (Col 7+8) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ (295)	$ 75	$ (220)
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	560	-	560
1. Adjusted gross DTAs expected to be realized following the balance sheet date	560	-	560
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	(1,005)
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	70	199	269
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 335	$ 274	$ 609

3. The Company's threshold information used to determine the amount of DTAs admitted was as follows as of December 31:

($ in millions)	2022	2021
(a) Ratio percentage used to determine recovery period and threshold limitation amount.	382.1 %	631.4 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 11,305	$ 18,103

4. The impact of tax-planning strategies on adjusted gross and net admitted DTAs was as follows as of December 31:

($ in millions)	2022 (1) Ordinary	2022 (2) Capital	2021 (3) Ordinary	2021 (4) Capital	Change (5) (Col 1-3) Ordinary	Change (6) (Col 2-4) Capital
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 1,534	$ 398	$ 1,199	$ 124	$ 335	$ 274
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)	$ 1,534	$ 398	$ 1,199	$ 124	$ 335	$ 274
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax-planning strategies	- %	%	- %	- %	- %	%

(b) Does the Company's tax-planning strategies include the use of reinsurance? Yes ___ No X

B. The Company recognized all DTLs as of December 31, 2022 and 2021.

NOTES TO FINANCIAL STATEMENTS

C. Current income taxes incurred consist of the following major components:

(in millions)	(1) 12/31/2022	(2) 12/31/2021	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ (192)	$ 294	$ (486)
(b) Foreign	-	-	
(c) Subtotal (1a+1b)	$ (192)	$ 294	$ (486)
(d) Federal income tax on net capital gains (losses)	131	103	28
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ (61)	$ 397	$ (458)
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 225	$ 226	$ (1)
(2) Unearned premium reserve	625	564	61
(3) Policyholder reserves	21	-	21
(4) Investments	7	20	(13)
(5) Deferred acquisition costs	-	-	-
(6) Policyholder dividends accrual	219	-	219
(7) Fixed assets	5	-	5
(8) Compensation and benefits accrual	133	141	(8)
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	246	212	34
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other	53	36	17
(99) Subtotal (sum of 2a1 through 2a13)	$ 1,534	$ 1,199	$ 335
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ -	$ -	$ -
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 1,534	$ 1,199	$ 335
(e) Capital			
(1) Investments	$ 270	$ 107	$ 163
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	-	5	(5)
(4) Unrealized losses	128	12	116
(5) Other	-	-	-
(99) Subtotal (2e1+2e2+2e3+2e4+2e5)	$ 398	$ 124	$ 274
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 398	$ 124	$ 274
(i) Admitted DTAs (2d + 2h)	$ 1,932	$ 1,323	$ 609
3. DTLs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 21	$ 84	$ (63)
(2) Investments	57	60	(3)
(3) Fixed assets	92	73	19
(4) Deferred and uncollected premium	-	-	-
(5) Policyholder reserves	42	-	42
(6) Premium acquisition expense	7	7	-
(7) Salvage & subrogation discounting	7	5	2
(8) Compensation and benefits accrual	34	18	16
(9) Other	7	5	2
(99) Subtotal(sum of 3a1 through 3a9)	$ 267	$ 252	$ 15
(b) Capital			
(1) Investments	$ 248	$ 251	$ (3)
(2) Real estate	-	-	-
(3) Unrealized gains	478	492	(14)
(4) Other	-	-	-
(99) Subtotal (3b1+3b2+3b3+3b4)	$ 726	$ 743	$ (17)
(c) DTLs (3a99 + 3b99)	$ 993	$ 995	$ (2)
4. Net DTAs/DTLs (2i – 3c)	$ 939	$ 328	$ 611

The change in net deferred income tax comprises the following as of December 31 (this analysis is exclusive of nonadmitted assets, as the change in nonadmitted assets is reported separately from the change in net deferred income tax in the surplus section of the Annual Statement):

(in millions)	2022	2021	Change
Total DTAs	$ 1,932	$ 1,323	$ 609
Total DTLs	993	995	(2)
Net DTAs (DTLs)	$ 939	$ 328	611
Tax effect of unrealized gains (losses)			(129)
Change in net deferred income tax			482
Surplus adjustments – including stock option forfeitures			1
Change in net deferred income tax relating to the provision			$ 483

NOTES TO FINANCIAL STATEMENTS

D. The provision for federal income taxes was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows as of December 31:

($ in millions)	2022	Effective Tax Rate	2021	Effective Tax Rate
Provision computed at statutory rate	$ (321)	21.0 %	$ 1,240	21.0 %
Intercompany dividends	(9)	0.6	(471)	(8.0)
Tax credits	(151)	9.9	(114)	(1.9)
Sale of subsidiary	-	-	(329)	(5.6)
Other	(29)	1.8	4	0.1
Tax effect of nonadmitted assets	(34)	2.3	(14)	(0.3)
Total statutory income taxes	$ (544)	35.6 %	$ 316	5.3 %
Federal and foreign income taxes incurred	$ (61)	4.0 %	$ 397	6.7 %
Change in net deferred income taxes	(483)	31.6	(81)	(1.4)
Total statutory income taxes	$ (544)	35.6 %	$ 316	5.3 %

E. 1. As of December 31, 2022, the Company did not have net operating loss or tax credit carryforwards available to offset future net income subject to federal income taxes.

2. As of December 31, 2022, the Company did not have income taxes incurred that will be available for recoupment in the event of future net losses. As of December 31, 2021, income taxes incurred $401 million, will be available for recoupment in the event of future net losses.

3. The Company did not have deposits admitted under Section 6603 of the Internal Revenue Code (“IRC”) as of December 31, 2022 or 2021.

F. 1. The Allstate Corporation’s (the “Corporation”) federal taxable income for the year ended December 31, 2022 is consolidated with the entities listed below:

ABC Agency Network, Inc.
Agent Alliance Insurance Company
Allstate Enterprises, LLC
Allstate Financial Corporation
Allstate Financial Insurance Holdings Corporation
Allstate Fire and Casualty Insurance Company
Allstate Indemnity Company
Allstate Insurance Company
Allstate Insurance Services, Inc.
Allstate International Holdings, Inc.
Allstate Investment Management Company
Allstate Investments, LLC
Allstate Motor Club, Inc.
Allstate New Jersey Insurance Company
Allstate New Jersey Property and Casualty Insurance Company
Allstate Non-Insurance Holdings, Inc.
Allstate North American Insurance Company
Allstate Northbrook Indemnity Company
Allstate Property and Casualty Insurance Company
Allstate Texas Lloyd’s
Allstate Texas Lloyd’s, Inc.
Allstate Vehicle and Property Insurance Company
American Heritage Life Insurance Company
American Heritage Service Company
America's Health Care/Rx Plan Agency, Inc.
Answer Financial, Inc.
Arity Holdings, Inc.
ASMI Auto Insurance Company
Assigned Risk Solutions, Ltd.
AutoTex MGA, Inc.
Castle Key Indemnity Company
Castle Key Insurance Company
CE Care Plan Corporation
Century-National Insurance Company
Collective Sourcing, LLC
Complete Product Care Corporation
Direct Administration, Inc.
Direct General Consumer Products, Inc.
Direct General Financial Services, Inc.
Direct General Insurance Agency, Inc.
Direct General Insurance Company
Direct General Insurance Company of Mississippi
Direct General Life Insurance Company
Direct General Premium Finance Company
Direct Insurance Company
Direct National Insurance Company
E.R.J. Insurance Group, Inc.
ECMI Auto Insurance Company
Encompass Floridian Indemnity Company
Encompass Floridian Insurance Company
Encompass Home and Auto Insurance Company
Encompass Indemnity Company
Encompass Independent Insurance Company
Encompass Insurance Company
Encompass Insurance Company of America
Encompass Insurance Company of Massachusetts
Encompass Insurance Company of New Jersey
Encompass Property and Casualty Company
Encompass Property and Casualty Insurance Company of New Jersey
ESMI Auto Insurance Company
Esurance Holdings, Inc.
Esurance Insurance Company
Esurance Insurance Company of New Jersey
Esurance Insurance Services, Inc.
Esurance Property and Casualty Insurance Company
First Colonial Insurance Company
HealthCompare Insurance Services, Inc.
Identity USA, LLC
Imperial Fire & Casualty Insurance Company
Imperial General Agency of Texas, Inc.
Imperial Marketing Corporation
InfoArmor, Inc.
Integon Casualty Insurance Company
Integon General Insurance Corporation
Integon Indemnity Corporation
Integon National Insurance Company
Integon Preferred Insurance Company
Ivantage Select Agency, Inc.
John Alden Financial Corp.
Kennett Capital, Inc.
MIC General Insurance Corporation
National Farmers Union P&C Company
National General Assurance Company
National General Holdings Corp.
National General Insurance Company
National General Insurance Marketing, Inc.
National General Insurance Online, Inc.
National General Lender Services, Inc.
National General Management Corp.
National General Motor Club, Inc.
National General Premier Insurance Company
National General Re Ltd
National Health Corporation
New South Insurance Company
Newport Management Corporation
NGLS Insurance Services, Inc.
North Light Specialty Insurance Company
Northeast Agencies, Inc.
NSM Sales Corporation
Pablo Creek Services, Inc.
Personal Express Insurance Services, Inc.
PlumChoice, Inc.
Protection Plan Group, Inc.
Quotit Corporation
Right Choice Insurance Agency, Inc.
Safe Auto Capital, LLC
Safe Auto Insurance Group, Inc.
Safe Auto Insurance Company
Safe Auto Choice Insurance Company
Safe Auto Value Insurance Company
Safe Auto Group Agency, Inc.
Safe Auto Services, LLC
Seattle Specialty Insurance Services, Inc.
Signature Agency, Inc.
Signature Motor Club of California, Inc.
Signature Motor Club, Inc.
Signature Nationwide Auto Club of California, Inc.
Signature’s Nationwide Auto Club, Inc.
Socialmine, Inc.
SquareTrade Holding Company, Inc.
SquareTrade Insurance Services, Inc.
SquareTrade Protection Solutions, Inc.
SquareTrade, Inc.
SquareTradeGo, Inc.
ST Product Care Corporation
Standard Property & Casualty Insurance Company
Team Corp.
The Allstate Corporation
Western General Agency, Inc.

NOTES TO FINANCIAL STATEMENTS

2. The Company joins the Corporation and its 129 domestic subsidiaries in the filing of a consolidated federal income tax return. The consolidated group has elected under IRC Section 1552(a)(2) to allocate the consolidated federal income tax liability based on each member's federal income tax liability computed on a separate return basis, except all tax benefits resulting from operating losses and tax credits are allocated to the Company to the extent they can be utilized in the consolidated return.

G. The Company had no liability for federal income tax loss contingencies as of December 31, 2022, and believes that the liability balance will not materially increase within the next twelve months.

H. The repatriation tax liability under the Tax Legislation is $22 million.

The company elected to pay the liability under the permitted installments. The schedule of payments made and expected future payments to satisfy the liability is as follows:

(in millions)		
First tax year (2017)	$	2
Second tax year (2018)		2
Third tax year (2019)		2
Fourth tax year (2020)		2
Fifth tax year (2021)		2
Sixth tax year (2022)		3
Seventh tax year (2023)		4
Eighth tax year (2024)		5
Total	$	22

I. Alternative Minimum Tax Credits – Not applicable.

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

A.,
B. &
C. Transactions with AIH

The Company paid a total of $4.20 billion and $5.95 billion of dividends in cash and bonds to its parent, AIH, in 2022 and 2021, respectively. See Note 13, Part D for details.

Transactions with ALIC

The Company received ordinary dividends totaling $392 million from its previously wholly owned subsidiary, ALIC, in 2021. Investments with fair values of $40 million and $333 million were received on April 1, 2021 and May 1, 2021, respectively, and cash of $19 million was received on June 30, 2021.

The ALIC Purchase Agreement, specified that certain ALIC investments be sold or transferred prior to the sale closing (“Excluded investment assets”). As part of the Excluded investment assets transactions executed during the third quarter of 2021, ALIC transferred bonds, preferred stocks, common stocks, real estate investments, mortgage loans and other invested assets with fair values of $2.99 billion to the Company in exchange for bonds and cash. In addition, with the approval of the IL DOI and all the contingent conditions met, the Company received an extraordinary cash dividend of $1.25 billion from ALIC on November 1, 2021 immediately prior to ALIC’s sale. See Note 4 for details.

Transactions with Allstate Finance Company (“AFCO”)

On November 16, 2021, AFCO, a wholly owned subsidiary, made a cash distribution to the Company totaling $607 million, of which $590 million was recorded as a return of capital. The Company made capital contributions to AFCO in cash totaling $507 million in 2021.

Transactions with Allstate Short Term Pool, LLC

The Company invests in the Short term pool, which is offered by Allstate Short Term Pool, LLC, to certain wholly owned affiliated companies of the Corporation. The Short term pool is an investment pool managed by Allstate Investment Management Company (“AIMCO”), an affiliate of the Corporation, whose purpose is to efficiently manage cash and cash equivalents for its member companies. Each member company has an undivided interest in the underlying assets of the Short term pool per the Operating Agreement of Allstate Short Term Pool, LLC (“Operating Agreement”). The value of net assets that is the basis for current transactions and each share is determined daily by the Short term pool custodian. As of December 31, 2022 and 2021, the Company’s reported investment in the Short term pool was $1.76 billion and $1.31 billion, respectively. See Ref # - 001 in table below.

Interdependent Transactions Effective April 1, 2021: Commutation, Division and Merger

Effective April 1, 2021, the Company entered into Partial Commutation and Partial Termination Amendments to the Quota Share Reinsurance Agreements (“Amendments”) with Allstate Property and Casualty Insurance Company (“APC”), Allstate Fire and Casualty Insurance Company (“AFCIC”), Allstate Indemnity Company (“AI”), Encompass Indemnity Company (“EI”), Encompass Property and Casualty Insurance Company (“EPC”), Esurance Insurance Company (“ESIC”) and Esurance Property and Casualty Insurance Company (“ESPC”) (collectively “Commutation Affiliates”). Under the terms of the Amendments, $185 million of liabilities related to certain inactive Michigan automobile insurance policies directly written by the Commutation Affiliates that had claim reserves associated with outstanding personal injury claims were commuted from the Quota Share Reinsurance Agreements as follows:

(in millions)		
APC	$	100
AFCIC	$	25
AI	$	4
EI	$	11
EPC	$	2
ESIC	$	4
ESPC	$	39

The commutation did not have a net effect on the Company’s Statement of Income.

The Company’s Plan of Division, in accordance and in full compliance with the Illinois Domestic Stock Company Law, 215 ILCS 5/35B-1, was approved by the Illinois Director of Insurance on March 19, 2021 and effective April 1, 2021. Seven affiliated Illinois domestic insurance companies filed similar plans which were approved and effective April 1, 2021.

Effective April 1, 2021, immediately after the execution of the Amendments, the Company divided. The division of the Company resulted in $303 million of assets and $191 million of liabilities moving to a newly formed Illinois insurance company. The difference between the assets and liabilities transferred represents the capital transferred to the newly formed Illinois insurance company, which was split between contributed surplus and unassigned funds in accordance with the Plan of Division. Immediately following the division, pursuant to a Merger Agreement and Plan of Merger, the newly formed Illinois insurance company merged into the surviving company in the merger, ASMI Auto Insurance Company, an Illinois insurance company which is a wholly owned subsidiary of AIH.

NOTES TO FINANCIAL STATEMENTS

Transactions with related parties who are not reported on Schedule Y

(1) Detail of material related party transactions

($ in millions)

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	12/31/2022 Reporting Period Date Amount Due From (To)	12/31/2021 Reporting Period Date Amount Due From (To)
001	7/15/2016	Allstate Short Term Pool, LLC	Affiliate	Investment in liquidity pool	Yes	on demand	$ 1,758	$ 1,314

The interdependent transactions effective April 1, 2021 were not reported in Schedule Y and there were no amounts related to the transactions reported from (to) the Company as of December 31, 2021.

(2) Detail of material related party transactions involving services – Not applicable.

(3) Detail of material related party transactions involving exchange of assets and liabilities – Not applicable.

(4) Detail of amounts owed to/from a related party

See Note 10, Part D.

There were no other transactions entered into by the Company with related parties in 2022 or 2021 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

D. The Company reported the following as receivables from affiliates as of December 31:

(in millions)	2022	2021
Castle Key Indemnity Company	$ 39	$ -
ESPC	36	39
Integon National Insurance Company ("INIC")	31	-
American Heritage Life Insurance Company	24	24
Signature Motor Club, Inc.	23	23
Pablo Creek Services, Inc.	23	24
National General Management Corp.	19	-
ESIC	15	-
Arity 875, LLC	14	8
First Colonial Insurance Company	13	15
Allstate Financial Services, LLC ("AFS")	12	19
Allstate New Jersey Insurance Company	12	9
SquareTrade Holding Company, Inc.	11	12
ANIHI Newco, LLC	10	16
Allstate Enterprises, LLC	9	9
APC	7	9
Castle Key Insurance Company ("CKIC")	4	-
North Light Specialty Insurance Company ("NLSIC")	4	1
Northeast Agencies, Inc.	3	3
Allstate Insurance Company of Canada ("AICC")	3	3
Direct General Life Insurance Company	2	1
Answer Financial Inc.	2	1
Allstate Investments, LLC ("AILLC")	1	1
Arity International Limited	1	1
Arity Services, LLC	1	-
LeadCloud	1	-
Allstate Vehicle and Property Insurance Company ("AVPIC")	-	41
AI	-	15
E.R.J. Insurance Group, Inc.	-	4
AFCIC	-	3
EI	-	2
Allstate Texas Lloyd's ("ATL")	-	2
Allstate Non-Insurance Holdings, Inc. ("ANIH")	-	1
Total	$ 320	$ 285

The Company also reported the following as payable to affiliates as of December 31:

(in millions)	2022	2021
Esurance Insurance Services, Inc.	$ 60	$ 49
ANIH	17	-
Corporation	11	97
AVPIC	10	-
Allstate Northern Ireland Ltd.	5	-
ATL	4	-
Ivantage Select Agency, Inc.	3	8
Allstate Motor Club, Inc.	3	3
AI	3	-
Renuant LLC, DBA Transparent.ly	1	1
Encompass Home and Auto Insurance Company	1	-
NLSIC	-	41
ESIC	-	19
CKIC	-	15
Arity, LLC	-	7
National General Management Corp.	-	3
Esurance Insurance Company of New Jersey	-	1
Total	$ 118	$ 244

Intercompany receivable and payable balances are evaluated on an individual company basis. Net intercompany balances less than $1 million and those equal to or greater than $1 million are generally settled quarterly and monthly, respectively. Net intercompany balances with AFS are settled monthly regardless of dollar amount. In addition, net intercompany balances with the Corporation related to profit sharing the Corporation grants to the Company's employees are settled annually.

NOTES TO FINANCIAL STATEMENTS

E. The Company and the Corporation are parties to the Amended and Restated Intercompany Liquidity Agreement ("Liquidity Agreement") as well as CKIC, Road Bay Investments, LLC, and AFCO. The Liquidity Agreement allows for short-term advances of funds to be made between parties for liquidity and other general corporate purposes, but does not establish a commitment to advance funds on the part of any party. The Company serves as a lender and borrower, and the Corporation serves only as a lender, with a one-year term. The aggregate amount of advances made or received by the Company is limited to $1.00 billion.

The Company entered into the Intercompany Loan Agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation can have outstanding to all its eligible subsidiaries at any given point in time is limited to $1.00 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. The Corporation may use commercial paper borrowings, bank lines of credit and securities lending to fund intercompany borrowings.

The Company, the Corporation and certain of its affiliated insurance companies are parties to the Amended and Restated Service and Expense Agreement (the "Agreement") pursuant to which the Company provides access to a variety of services, including the utilization of shared bank accounts for cash collections and disbursements in certain situations. The Agreement provides for cost sharing and allocation of operating expenses among the parties.

The Company is a party to the Investment Management Agreement with AILLC whereby AILLC provides investment management services and advice.

The Company, the Corporation and certain of its wholly owned affiliated companies are parties to the Operating Agreement as described in Note 10, Parts A, B & C, which provides a framework for AIMCO to efficiently manage cash and cash equivalents of the Short term pool's members.

The Company is a party to the Reimbursement Agreement with the Corporation under which the Corporation sponsors certain benefit and compensation plans.

The Company is a party to a federal income tax allocation agreement with the Corporation (see Note 9, Part F).

F. All guarantees and undertakings of the Company are disclosed in Note 14, Part A in accordance with the requirements of SSAP No. 5R, *Liabilities, Contingencies and Impairments of Assets* ("SSAP No. 5R").

G. The Company is a wholly owned subsidiary of AIH, a Delaware limited liability company. AIH is a wholly owned subsidiary of the Corporation.

H. As of December 31, 2022, the Company did not directly or indirectly own shares of an upstream intermediate entity or its parent. As of December 31, 2021, the Company owned 37,471 common shares of the Corporation with a cost of $1 million. The entire carrying amount of the investment was reported as a nonadmitted asset.

I. The Company did not have investments in subsidiaries, controlled or affiliated ("SCA") entities that exceeded 10% of the Company's December 31, 2022 or 2021 admitted assets.

J. Impairments of SCA Entities – Not applicable.

K. The Company did not have investments in foreign insurance subsidiaries that were calculated by adjusting annuity GAAP account value reserves using the Commissioners Annuity Reserve Valuation Method and the related actuarial guidelines as of December 31, 2022 or 2021.

L. The carrying value of the Company's investments in AP Real Estate, LLC ("AP Real Estate"), Current Creek Investments, LLC ("Current Creek"), and NBInv Riverside Management, LLC ("NBInv Management") as of December 31 is presented in the table below.

(in millions)	2022	2021
AP Real Estate	$ 6	$ 1
Current Creek	$ 2	$ 10
NBInv Management	$ -	$ -

The Company utilized the look-through approach to determine the carrying value of investments in downstream noninsurance holding companies as of December 31, 2022 and 2021. AP Real Estate, Current Creek and NBInv Management are holding companies whose financial statements are not audited. The Company has limited its investments in AP Real Estate, Current Creek and NBInv Management to its proportional share of the value of the underlying assets contained in the audited financial statements as required by SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities* ("SSAP No. 97"). All liabilities, commitments, contingencies, guarantees and obligations of AP Real Estate, Current Creek and NBInv Management, which are required to be recorded as liabilities, commitments, contingencies, guarantees and obligations under applicable accounting guidance, are reflected in the Company's determination of the carrying value of its investments in AP Real Estate, Current Creek and NBInv Management.

M. All SCA Investments

1. The following tables contain information about the Company's investments in foreign insurance and non-insurance SCA entities as of December 31:

($ in millions)	2022			
SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities				
Corporation	-[1] %	$ -	$ -	$ -
b. SSAP No. 97 8b(ii) entities				
ATL, Inc.	100.0 %	$ 2	$ -	$ 2
c. SSAP No. 97 8b(iii) entities				
Allstate Financial Corporation ("AFC")	100.0 %	-	-	-
d. SSAP No. 97 8b(iv) entities				
AICC	100.0 %	829	829	-
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 831	$ 829	$ 2
f. Aggregate Total (a+e)		$ 831	$ 829	$ 2

NOTES TO FINANCIAL STATEMENTS

SCA Entity	2021 Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities				
Corporation	-[1] %	$ 4	$ -	$ 4
b. SSAP No. 97 8b(ii) entities				
ATL, Inc.	100.0 %	$ 2	$ -	$ 2
c. SSAP No. 97 8b(iii) entities				
AFC	100.0 %	-	-	-
d. SSAP No. 97 8b(iv) entities				
AICC	100.0 %	1,022	1,022	-
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 1,024	$ 1,022	$ 2
f. Aggregate Total (a+e)		$ 1,028	$ 1,022	$ 6

[1] The Company did not own shares of the Corporation as of December 31, 2022. The Company owned less than 1.0% of the Corporation as of December 31, 2021.

2. The following table contains the NAIC filing response information about the Company's investments in foreign insurance SCA entity as of December 31:

(in millions)

SCA Entity	2022 Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a entities			$			
b. SSAP No. 97 8b(ii) entities			$			
c. SSAP No. 97 8b(iii) entities						
d. SSAP No. 97 8b(iv) entities						
AICC	Sub-2	8/5/2022	829	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 829			
f. Aggregate Total (a+e)			$ 829			

SCA Entity	2021 Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a entities			$			
b. SSAP No. 97 8b(ii) entities			$			
c. SSAP No. 97 8b(iii) entities						
d. SSAP No. 97 8b(iv) entities						
AICC	Sub-2	6/14/2021	1,022	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 1,022			
f. Aggregate Total (a+e)			$ 1,022			

* S1 – Sub-1, S2- Sub-2 or RDF – Resubmission of Disallowed Filing
** I – Immaterial or M-Material

The Company's investments in the ATL, Inc. and AFC were not admitted, therefore, they were excluded from Sub 2 filings requirements in 2022 and 2021. The Company's investments in the Corporation was not admitted in 2021, therefore, it was excluded from Sub 2 filings requirements.

N. Investment in Insurance SCAs

1. The Company's investments in AVPIC and NLSIC, wholly owned insurance companies domiciled in the State of Illinois, was based on the underlying statutory capital and surplus of AVPIC and NLSIC. The Company's investment in AVPIC as of December 31, 2022 and its investment in NLSIC as of December 31, 2021 included the impact of an Illinois prescribed practice which differed from the NAIC SAP. Specifically, amounts receivable from affiliates that are not outstanding for more than three months may not exceed the lesser of 5% of the admitted assets or 10% of policyholder surplus in accordance with statute 215 ILCS 5/3.1. SSAP No. 25, *Affiliates and Other Related Parties*, does not include limitations on amounts receivable from affiliates that are not outstanding more than three months.

NOTES TO FINANCIAL STATEMENTS

2. The table below contains the monetary effect on the Company's net income for the year ended and as of surplus which resulted from AVPIC and NLSIC applying the Illinois prescribed accounting practice described above, which differed from the NAIC SAP, the amount of the Company's investment in AVPIC and NLSIC based on applying the prescribed practice and the amount of the Company's investment in AVPIC and NLSIC if AVPIC and NLSIC had completed its statutory financial statement in accordance with the APPM, without considering the prescribed practice, as of December 31:

(in millions)	Monetary Effect on NAIC SAP		Amount of Investment	
SCA Entity (Investments in Insurance SCA Entities)	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Statutory Equity	If The Insurance SCA Had Completed Statutory Financial Statements*
2022				
AVPIC	$ -	$ (7)	$ 44	$ 51
2021				
NLSIC	$ -	$ (36)	$ 41	$ 77

* Per APPM (without permitted or prescribed practice)

The Company's investment in AVPIC as of December 31, 2022 was based on unaudited statutory equity. The Company's investment in NLSIC as of December 31, 2021 was equal to NLSIC's audited statutory equity.

3. If AVPIC and NLSIC had not used the Illinois prescribed practice a risk-based capital regulatory event would not have been triggered.

O. SCA and SSAP No. 48, *Joint Ventures, Partnerships and Limited Liability Companies* Loss Tracking

The Company's share of losses exceeded its reported investment for the following SCA entities, partnerships and limited liability companies as of December 31:

(in millions)	2022				
Entity	Reporting Entity's Share of Net Income (Loss)	Accumulated Share of Net Income (Losses)	Reporting Entity's Share of Equity, Including Negative Equity	Guaranteed Obligation / Commitment for Financial Support (Yes/No)	Amount of the Recognized Guarantee Under SSAP No. 5R[(1)]
AEP I Holdco LLC	$ -	$ (8)	$ (8)	No	$ -
Blackstone Tactical Opportunities Fund IV LP	$ -	$ -	$ -	Yes	$ 35
Brookfield Infrastructure Fund V LP	$ -	$ -	$ -	Yes	$ 26
Capvest Equity Partners V SCSP	$ -	$ -	$ -	Yes	$ 36
Chandler Airport Commerce Park LLC (Phase I-II)	$ -	$ -	$ -	No	$ -
Generation IM Sustainable Solutions Fund IV(A) ILP	$ -	$ -	$ -	Yes	$ 25
Impact Huntington Capital II LLC	$ -	$ -	$ -	No	$ -
Orchid Asia VIII LP	$ (1)	$ (1)	$ 3	Yes	$ 21
Tech-Cor, LLC	$ (1)	$ (2)	$ -	No	$ -
TPG Rise Climate LP	$ (2)	$ (3)	$ 33	Yes	$ 164

(1) Disclosed as unfunded commitments to invest in Note 14, Part A(1)

	2021				
Entity	Reporting Entity's Share of Net Income (Loss)	Accumulated Share of Net Income (Losses)	Reporting Entity's Share of Equity, Including Negative Equity	Guaranteed Obligation / Commitment for Financial Support (Yes/No)	Amount of the Recognized Guarantee Under SSAP No. 5R[(1)]
AEP I Holdco LLC	$ (6)	$ (8)	$ (8)	No	$ -
Chandler Airport Commerce Park LLC (Phase I-II)	$ -	$ -	$ -	No	$ -
Enervest Energy Institutional Fund XI-A LP	$ -	$ -	$ -	No	$ -
Enervest Energy Institutional Fund XIII-A LP	$ (2)	$ (6)	$ (6)	No	$ -
Impact Huntington Capital II LLC	$ -	$ -	$ -	No	$ -
Orchid Asia VIII LP	$ -	$ -	$ -	Yes	$ 26
Sunstone Partners II LP	$ -	$ -	$ 4	Yes	$ 13
Tech-Cor, LLC	$ (1)	$ (1)	$ 1	No	$ -
TPG Rise Climate LP	$ (1)	$ (1)	$ 1	Yes	$ 200

The Company's share of losses did not exceed its reported investment for joint ventures as of December 31, 2022 or 2021. SCA entities that are U.S. insurance reporting entities are excluded from this disclosure per SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities*.

11. Debt

Not applicable.

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

A. Defined Benefit Plan

(1) Change in benefit obligation

a. Pension Benefits

The Company was not a sponsor of defined benefit pension plans.

b. Postretirement Benefits

The Company provides a medical coverage subsidy for eligible claim employees hired before January 1, 2003, including their eligible dependents, when they retire ("postretirement benefits"). Effective January 1, 2021, the Company eliminated the medical coverage subsidy for employees who were not eligible to retire as of December 31, 2020. Qualified employees may become eligible for a

NOTES TO FINANCIAL STATEMENTS

medical subsidy if they retire in accordance with the terms of the applicable plans and are insured under the Company's group plans or other approved plans in accordance with the plan's participation requirements. The Company shares the cost of retiree medical benefits with non Medicare-eligible retirees based on years of service, with the Company's share being subject to a 5% limit on future annual medical cost inflation after retirement. For Medicare-eligible retirees, the Company provides a fixed Company contribution based on years of service and other factors, which is not subject to adjustments for inflation. The Company has reserved the right to modify or terminate its benefit plans at any time and for any reason.

The Company calculates benefit obligations based upon generally accepted actuarial methodologies using the accumulated postretirement benefit obligation ("APBO") for other postretirement plans. The other postretirement obligations are determined using a December 31 measurement date. The benefit obligations represent the actuarial present value of all benefits attributed to employee service rendered as of the measurement date. The Company's other postretirement benefit plans are not funded.

(in millions)	Overfunded 2022	Overfunded 2021	Underfunded 2022	Underfunded 2021
1. Benefit obligation at beginning of year	$ -	$ -	$ 99	$ 116
2. Service cost	-	-	-	1
3. Interest cost	-	-	3	3
4. Contribution by plan participants	-	-	16	16
5. Actuarial (gain) loss	-	-	(17)	(11)
6. Foreign currency exchange rate changes	-	-	-	-
7. Benefits paid	-	-	(25)	(26)
8. Plan amendments	-	-	-	-
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	-	-	-	-
10. Benefit obligation at end of year	$ -	$ -	$ 76	$ 99

c. Special or Contractual Benefits per SSAP No. 11, *Postemployment Benefits and Compensated Absences* ("SSAP No. 11")

The Company was not a sponsor of defined benefit postemployment plans.

(2) Change in plan assets

The Company was not a sponsor of defined benefit pension plans or postemployment plans. The Company's other postretirement benefit plans were not funded.

(3) Funded status

(in millions)	Pension Benefits 2022	Pension Benefits 2021	Postretirement Benefits 2022	Postretirement Benefits 2021
a. Components:				
1. Prepaid benefit costs	$ -	$ -	$ 70	$ 77
2. Overfunded plan assets	$ -	$ -	$ -	$ -
3. Accrued benefit costs	$ -	$ -	$ 146	$ 176
4. Liability for pension benefits	$ -	$ -	$ -	$ -
b. Assets and liabilities recognized:				
1. Assets (nonadmitted)	$ -	$ -	$ 70	$ 77
2. Liabilities recognized	$ -	$ -	$ 146	$ 176
c. Unrecognized liabilities	$ -	$ -	$ -	$ -

(4) Components of net periodic benefit cost

(in millions)	Pension Benefits 2022	Pension Benefits 2021	Postretirement Benefits 2022	Postretirement Benefits 2021	Special or Contractual Benefits Per SSAP No. 11 2022	Special or Contractual Benefits Per SSAP No. 11 2021
a. Service cost	$ -	$ -	$ -	$ 1	$ -	$ -
b. Interest cost	-	-	3	2	-	-
c. Expected return on plan assets	-	-	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	-	-	(12)	(13)	-	-
f. Prior service cost or credit	-	-	(12)	(12)	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h Total net periodic benefit cost	$ -	$ -	$ (21)	$ (22)	$ -	$ -

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

(in millions)	Pension Benefits 2022	Pension Benefits 2021	Postretirement Benefits 2022	Postretirement Benefits 2021
a. Items not yet recognized as a component of net periodic cost - prior year	$ -	$ -	$ (77)	$ (91)
b. Net transition asset of obligation recognized	-	-	-	-
c. Net prior service cost or credit arising during the period	-	-	-	-
d. Net prior service cost or credit recognized	-	-	12	12
e. Net gain and loss arising during the period	-	-	(17)	(11)
f. Net gain and loss recognized	-	-	12	13
g. Items not yet recognized as a component of net periodic cost - current	$ -	$ -	$ (70)	$ (77)

(6) Amounts in unassigned funds (surplus) that had not yet been recognized as components of net periodic benefit cost

(in millions)	Pension Benefits 2022	Pension Benefits 2021	Postretirement Benefits 2022	Postretirement Benefits 2021
a. Net transition asset or obligation	$ -	$ -	$ -	$ -
b. Net prior service cost or credit	$ -	$ -	$ (12)	$ (24)
c. Net recognized gains and losses	$ -	$ -	$ (58)	$ (53)

NOTES TO FINANCIAL STATEMENTS

(7) Weighted-average assumptions used to determine net periodic benefit cost as of December 31:

	2022	2021
a. Weighted-average discount rate	2.83 %	2.38 %
b. Expected long-term rate of return on plan assets	- %	- %
c. Rate of compensation increase	- %	- %
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	- %	- %

Weighted-average assumptions used to determine projected benefit obligations as of December 31:

	2022	2021
e. Weighted-average discount rate	5.72 %	2.83 %
f. Rate of compensation increase	- %	- %
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	- %	- %

(8) The Company was not a sponsor of defined benefit pension plans.

(9) The weighted average health care cost trend rate used in measuring the APBO was 6.80% for 2023, gradually declining to 4.50% in 2035, and remaining at that level thereafter.

(10) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:

(in millions)

	Years	Amount
a.	2023	$ 10
b.	2024	$ 11
c.	2025	$ 10
d.	2026	$ 10
e.	2027	$ 9
f.	2028 though 2032	$ 26

(11) The Company was not a sponsor of defined benefit pension plans. The Company contributed $9 million and $10 million to the other postretirement benefit plans in 2022 and 2021, respectively. Contributions by participants were $16 million in 2022 and 2021.

(12) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(13) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(14) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(15) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(16) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(17) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(18) The Company was not a sponsor of defined benefit pension plans. The Company adopted SSAP No. 92, *Postretirement Benefits Other than Pensions,* effective January 1, 2013, and elected to immediately recognize the entire transition surplus impact.

B. Description of Defined Benefit Plans Investment Policies and Strategies – Not applicable.

C. Fair Value of Defined Benefit Plan Assets – Not applicable.

D. Basis Used to Determine Overall Expected Rate-of-Return for Defined Benefit Plan Assets – Not applicable.

E. Defined Contribution Plans – Not applicable.

F. Multiemployer Plans – Not applicable.

G. Consolidated/Holding Company Plans

The Corporation provides various benefits, including defined benefit pension plans, certain health care and life insurance benefits for certain eligible employees, retired employees and employee-agents and participation in The Allstate 401(k) Savings Plan. The Company was allocated its share of the costs associated with these benefits in accordance with the Agreement. The Company's allocated share of these benefits, before reinsurance, was $11 million and $3 million in 2022 and 2021, respectively.

H. Postemployment Benefits and Compensated Absences – Not applicable.

Impact of Medicare Modernization Act on Postretirement Benefits – Not applicable.

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

A. The Company had 42,000 common shares authorized and 38,820 shares issued and outstanding as of December 31, 2022 and 2021. All common shares had a par value of $100 per share.

B. Preferred Stock – Not applicable.

C. The ability of the Company to pay dividends is generally dependent on business conditions, income, cash requirements, receipt of dividends and other relevant factors. More specifically, the Illinois Insurance Code ("Code") provides a two-step process. First, no dividend may be declared or paid except from earned (unassigned) surplus, as distinguished from contributed surplus, nor when the payment of a dividend reduces surplus below the minimum amount required by the Code. Secondly, a determination of the ordinary versus extraordinary dividends that can be paid is formula based and considers net income and capital and surplus, as well as the timing and amounts of dividends paid in the preceding twelve months as specified by the Code. Ordinary dividends to shareholders do not require prior approval of the IL DOI. Dividends are not cumulative. As of December 31, 2022, the maximum ordinary dividend that can be declared and paid in 2023 by the Company is limited to $1.22 billion.

NOTES TO FINANCIAL STATEMENTS

D. The Company paid the following ordinary cash dividends to AIH:

(in millions)

Date of Payment	2022	2021
March 25	$ 2,430	$ 2,819
April 20	627	818
July 22	254	254
October 19	-	200
December 20	-	1,103
Total	$ 3,311	$ 5,194

In addition, the Company paid ordinary dividends to AIH consisting of bonds with fair values of $697 million and related accrued interest of $4 million on March 25, 2022, and bonds with fair values of $190 million and related accrued interest of $1 million on April 20, 2022.

The Company also paid ordinary dividends to AIH consisting of bonds with fair values of $748 million and related accrued interest of $4 million on March 25, 2021.

E. Within the limitations of Part C above, there were no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to stockholders.

F. The unassigned funds, which are held for the benefit of the shareholder, are unrestricted except by requirement for regulatory approval as described in Part C above.

G. Advances to Surplus for Mutual Companies – Not applicable.

H. Stock Held for Special Purposes – Not applicable.

I. The special surplus funds balance was $16 million and $20 million as of December 31, 2022 and 2021, respectively. The change in the balance of special surplus funds between years was primarily due to amortization of deferred gains on sale-leaseback transactions.

J. Cumulative unrealized gains and losses increased unassigned funds by $1.49 billion and $2.41 billion as of December 31, 2022 and 2021, respectively.

K. Surplus Notes – Not applicable.

L. Restatements Due to Quasi-Reorganizations – Not applicable.

M. Dates of Quasi-Reorganizations – Not applicable.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

1. The Company made commitments to invest in limited partnership interests, including commitments to invest in SCA entities of $2.82 billion as of December 31, 2022 and 2021. These commitments are generally for making additional capital contributions or acquiring financial interests.

   In addition, the Company, as part of an investment in a joint venture, agreed to a non-recourse guarantee of a loan obtained to finance construction of a building, as well as a guarantee of the obligations under any lender interest rate protection agreement, in an amount not to exceed $7 million as of December 31, 2022 and 2021. The probability the Company will be required to make a payment on the guarantees is remote.

   The Company has made no other additional contingent commitments or guarantees related to its investments in SCA entities, joint ventures, limited liability companies or LIHTC property investments.

2. The Company was a party to the following guarantee agreements as of December 31, 2022:

(in millions)

1 Nature and circumstances of guarantee and key attributes, including date and duration of agreement.	2 Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R).	3 Ultimate financial statement impact if action under the guarantee required.	4 Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.	5 Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted.
With third parties				
The Company provides residual value guarantees on Company leased automobiles. The remaining term of each residual value guarantee is equal to the term of the underlying lease that ranges from less than one year to four years.	$ 1	Expenses	$ 21	Historically, there have not been any material payments pursuant to these guarantees.
The Company, as part of an investment in a joint venture, is obligated to provide additional financial support if the joint ventures assets are insufficient to satisfy future legal obligations of the entity.	$ -	Other invested assets	$ 2	There have been no payments made.
Total	$ 1		$ 23	

None of the agreements above contained recourse provisions that would enable the Company to recover amounts paid to third parties under the guarantees and there were no assets held by the Company as collateral under the agreements.

In the normal course of business, the Company provides standard indemnifications to contractual counterparties in connection with numerous transactions, including acquisitions and divestitures. The types of indemnifications typically provided include indemnifications for breaches of representations and warranties, taxes and certain other liabilities, such as third-party lawsuits. The indemnification clauses are often standard contractual terms and are entered into in the normal course of business based on an assessment that the risk of loss would be remote. The terms of the indemnifications vary in duration and nature. In many cases, the maximum obligation is not explicitly stated and the contingencies triggering the obligation to indemnify have not occurred and are not expected to occur. Consequently, the

NOTES TO FINANCIAL STATEMENTS

maximum amount of the obligation under such indemnifications is not determinable. Historically, the Company has not made any material payments pursuant to these obligations

Related to the sale of ALNY on October 1, 2021, the Company agreed to indemnify WRAC in connection with certain representations, warranties and covenants of the Company, and certain liabilities specifically excluded from the transaction, subject to specific contractual limitations regarding the Company's maximum obligation. Management does not believe these indemnifications will have a material effect on the statement of income, cash flows or financial position of the Company.

Related to the sale of ALIC and Allstate Assurance Company on November 1, 2021, the Company and AFIHC (collectively, the "Sellers") agreed to indemnify Everlake in connection with certain representations, warranties and covenants of the Sellers, and certain liabilities specifically excluded from the transaction, subject to specific contractual limitations regarding the Sellers' maximum obligation. Management does not believe these indemnifications will have a material effect on the statement of income, cash flows or financial position of the Company.

3. Total guarantee obligations if performance under the guarantees had been triggered were as follows as of December 31:

(in millions)	2022	2021
a. Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.)	$ 23	$ 17
b. Current liability recognized in F/S:		
1. Noncontingent liabilities	$ 1	$ 1
2. Contingent liabilities	$ -	$ -
c. Ultimate financial statement impact if action under the guarantee is required.		
1. Investments in SCA	$ -	$ -
2. Joint venture	2	2
3. Dividends to stockholders (capital contribution)	-	-
4. Expense	21	15
5. Other	-	-
6. Total (1+2+3+4+5) (should equal (3)a)	$ 23	$ 17

B. Assessments

Guaranty funds

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribed limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue assessments when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvency, the amount of the loss is reasonably estimable and the related premium upon which the assessment is based is written. In most states, the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. Since most states allow a credit against premium or other state related taxes for assessments, an asset is recorded based on paid and accrued assessments for the amount the Company expects to recover on the respective state's tax return and is realized over the period allowed by each state. As of December 31, 2022 and 2021, the liability balance included in other expenses was $23 million and $11 million, respectively. There were no accruals for premium tax offsets related to future assessments as of December 31, 2022 or 2021.

The Company did not incur assessments related to insolvencies of entities that wrote long-term care contracts as of December 31, 2022 or 2021.

State facilities

The Company is also subject to assessments from the Louisiana Citizens Property Insurance Corporation ("LA Citizens"). LA Citizens can levy a regular assessment on participating companies for a deficit in any calendar year up to a maximum of the greater of 10% of the calendar year deficit or 10% of Louisiana direct property premiums industry-wide for the prior calendar year. If the plan year deficit exceeds the amount that can be recovered through Regular Assessments, LA Citizens may fund the remaining deficit by issuing revenue assessment bonds in the capital markets. LA Citizens then declares Emergency Assessments each year to provide debt service on the bonds until they are retired. Companies writing assessable lines must surcharge their policyholders Emergency Assessments in the percentage established annually by LA Citizens and must remit amounts collected to the bond trustee on a quarterly basis. Emergency assessments to pay off bonds issued in 2007 for the hurricanes of 2005 will continue until 2025.

The Company participates in the mandatory coverage provided by the Florida Hurricane Catastrophe Fund ("FHCF") and therefore has access to reimbursement for certain qualifying Florida hurricane losses from the FHCF. The Company has exposure to assessments and pays annual premiums to the FHCF for this reimbursement protection. The FHCF has the authority to issue bonds to pay its obligations to participating insurers in excess of its capital balances. Payment of these bonds is funded by emergency assessments on all property and casualty premiums in the state, except workers' compensation, medical malpractice, accident and health insurance and policies written under the National Flood Insurance Program ("NFIP"). The FHCF emergency assessments are limited to 6% of premiums per year beginning the first year in which reimbursements require bonding, and up to a total of 10% of premiums per year for assessments in the second and subsequent years, if required to fund additional bonding. The FHCF has not issued an emergency assessment since 2015.

The Company is subject to assessments from Citizens Property Insurance Corporation in the state of Florida ("FL Citizens"), which was initially created by the state of Florida to provide insurance to property owners unable to obtain coverage in the private insurance market. FL Citizens, at the discretion and direction of its Board of Governors, can levy a regular assessment on assessable insurers and assessable insureds for a deficit in any calendar year up to a maximum of the greater of: 2% of the projected deficit or 2% of the aggregate statewide direct written premium for the prior calendar year. The base of assessable insurers includes all property and casualty premiums in the state, except workers' compensation, medical malpractice, accident and health insurance and policies written under the NFIP. An insurer may recoup a regular assessment through a surcharge to policyholders. In order to recoup this assessment, an insurer must file for a policy surcharge with the FL OIR at least fifteen days prior to imposing the surcharge on policies. If a deficit remains after the regular assessment, FL Citizens can also levy emergency assessments in the current and subsequent years. Companies are required to collect the emergency assessments directly from residential property policyholders and remit to FL Citizens as collected. Currently, the emergency assessment is zero for all policies issued or renewed on or after July 1, 2015.

Facilities such as LA Citizens and FL Citizens are generally designed so that the ultimate cost is borne by policyholders; however, the exposure to assessments from these facilities and the availability of recoupments or premium rate increases may not offset each other in the Company's financial statements. Moreover, even if they do offset each other, they may not offset each other in financial statements for the same fiscal period due to the ultimate timing of the assessments and recoupments or premium rate increases, as well as the possibility of policies not being renewed in subsequent years.

NOTES TO FINANCIAL STATEMENTS

Reconciliations of assets recognized from policy surcharges and recorded in premiums and considerations were as follows:

(in millions)	2022	2021
Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 2	$ 1
Decreases during the year:		
Payments made	7	5
Increases during the year:		
Policy surcharges collected	7	6
Assets recognized from paid and accrued premium tax offsets and policy surcharges at current year-end	$ 2	$ 2

C. Gain Contingencies

The Company has not recognized gain contingencies subsequent to December 31, 2022, but prior to the issuance of the Company's Annual Statement.

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

Premium Balances Reasonably Possible to be Uncollectible

The Company routinely assesses the collectibility of its premiums and considerations that are less than 90 days old. Premiums and considerations older than 90 days are generally nonadmitted. The allowance for uncollectible premiums and considerations is determined based on the age of the receivable and prior collection experience. The allowance balance for admitted premiums and considerations, after reinsurance, was $53 million and $35 million as of December 31, 2022 and 2021, respectively.

California Earthquake Authority ("CEA")

Exposure to certain potential losses from earthquakes in California is limited by the Company's participation in the CEA, which provides insurance for California earthquake losses. The CEA is a privately-financed, publicly-managed state agency created to provide insurance coverage for earthquake damage. Insurers selling homeowners insurance in California are required to offer earthquake insurance to their customers either through their company or by participation in the CEA. The Company's homeowners policies continue to include coverages for losses caused by explosions, theft, glass breakage and fires following an earthquake, which are not underwritten by the CEA.

As of September 30, 2022, the CEA's capital balance was approximately $5.60 billion. Should losses arising from an earthquake cause a deficit in the CEA, an additional $1.60 billion would be obtained from the proceeds of revenue bonds the CEA may issue, an existing $9.30 billion reinsurance layer, $1.00 billion from policy surcharge, and finally, if needed, assessments on participating insurance companies. Participating insurers are required to pay an assessment, currently estimated not to exceed $1.70 billion, if the capital of the CEA falls below $350 million. Within the limits previously described, the assessment could be intended to restore the CEA's capital to a level of $350 million. There is no provision that allows insurers to recover assessments through a premium surcharge or other mechanism. The CEA's projected aggregate claim paying capacity is $19.10 billion as of September 30, 2022 and if an event were to result in claims greater than its capacity, affected policyholders may be paid a prorated portion of their covered losses, paid on an installment basis, or no payments may be made if the claim paying capacity of the CEA is insufficient.

All future assessments on participating CEA insurers are based on their CEA insurance market share as of December 31 of the preceding year. As of December 31, 2022, the Company's market share was 8.3%. The Company does not expect its market share to materially change. At this level, the Company's maximum possible CEA assessment was $138 million during 2022. These amounts are re-evaluated by the board of directors of the CEA on an annual basis. Accordingly, assessments from the CEA for a particular quarter or annual period may be material to the results of operations and cash flows, but not the financial position of the Company. Management believes the Company's exposure to earthquake losses in California has been significantly reduced as a result of its participation in the CEA.

Texas Fair Plan Association ("FAIR Plan")

The Company participates as a member of the FAIR Plan, which provides residential property insurance to inland areas designated as underserved by the Commissioner of Insurance and the applicant(s) are unable to procure coverage in the private market. The FAIR Plan issues insurance policies, like an insurance company, and it also functions as a pooling mechanism that allocates premiums, claims and expenses back to the insurance industry. Insurers are permitted to recover the assessment through either a premium surcharge applied to existing customers over a three-year period or increased rates, but the ability to fully recover the assessment may be impacted by market conditions or other factors.

North Carolina Reinsurance Facility ("NCRF")

The NCRF provides automobile liability insurance to drivers that private market insurers are not otherwise willing to insure. All insurers licensed to write automobile insurance in North Carolina are members of the NCRF. Premiums, losses and expenses are assigned to the NCRF. North Carolina law allows the NCRF to recoup operating losses for certain insureds through a surcharge to policyholders. As of September 30, 2022, the NCRF reported a deficit of $148 million in members' equity. The NCRF implemented a loss recoupment surcharge on all private passenger and commercial fleet policies effective October 1, 2022, through March 31, 2023. Member companies are assessed the recoupment surcharge. The loss recoupment surcharge will be adjusted on April 1, 2023 and discontinued once losses are recovered. The NCRF results are shared by the member companies in proportion to their respective North Carolina automobile liability writings. For the fiscal year ending September 30, 2022, NCRF net loss was $81 million, including $1.10 billion of earned premium, $302 million of certain private passenger auto risk recoupment and $37 million of member loss recoupments. As of December 31, 2022, the NCRF recoverables on unpaid claims were $5 million. Paid recoverable balances, if covered, are typically settled within sixty days of monthly filing.

North Carolina Joint Underwriters Association ("NCJUA")

The NCJUA was created to provide property insurance for properties (other than the state's beach and coastal areas) that private insurers are not otherwise willing to insure. All insurers licensed to write property insurance in North Carolina are members of the NCJUA. Premiums, losses and expenses of the NCJUA are shared by the member companies in proportion to their respective North Carolina property insurance writings. Member companies participate in plan deficits or surpluses based on their participation ratios, which are determined annually. The Company had a $1 million receivable from the NCJUA as of December 31, 2022 representing its participation in the NCJUA's surplus of $18 million for all open years.

North Carolina Insurance Underwriting Association ("NCIUA")

The NCIUA provides property insurance, including windstorm and hail coverage, for properties located in the state's beach and coastal areas that private insurers are not otherwise willing to insure. All insurers licensed to write residential and commercial property insurance in North Carolina are members of the NCIUA. Members are assessed in proportion to their North Carolina residential and commercial property insurance writings, which is determined annually and varies by coverage, for plan deficits. As of December 31, 2022, the NCIUA had a surplus of $853 million. No member company is entitled to the distribution of any portion of the NCIUA's surplus. The Company does not recognize any interest

NOTES TO FINANCIAL STATEMENTS

related to this surplus. Legislation in 2009 capped insurers' assessments for losses incurred in any calendar year at $1.00 billion. Subsequent to an industry assessment of $1.00 billion, if the plan continues to require funding, it may authorize insurers to assess a 10% catastrophe recovery charge on each property insurance policy statewide to be remitted to the plan.

Federal Government - National Flood Insurance Program ("NFIP")

NFIP is a program administered by the Federal Emergency Management Agency ("FEMA") whereby the Company sells and services NFIP flood insurance policies as an agent of FEMA and receives fees for its services. The Company is fully indemnified for claims and claim expenses and does not retain any ultimate risk for the indemnified business. The federal government is obligated to pay all claims and certain allocated loss adjustment expenses in accordance with the arrangement.

Congressional authorization for the NFIP is periodically evaluated and may be subjected to freezes, including when the federal government experiences a shutdown. FEMA has a NFIP reinsurance program to manage the future exposure of the NFIP through the transfer of risk to private reinsurance companies and capital market investors. Congress is evaluating the funding of the program as well as considering reforms to the program that would be incorporated in legislation to reauthorize the NFIP. As of June 30, 2022, the NFIP owes $20.5 billion to the U.S. Treasury.

The amounts recoverable as of December 31, 2022 and 2021 were $119 million and $23 million, respectively. Premiums earned under the NFIP include $229 million and $266 million in 2022 and 2021, respectively. Qualifying losses incurred include $404 million and $165 million in 2022 and 2021, respectively.

Shared markets

The Company is required to participate in assigned risk plans, reinsurance facilities and joint underwriting associations in various states that provide insurance coverage to individuals or entities that otherwise are unable to purchase such coverage from private insurers. The Company routinely reviews its exposure to assessments from these plans, facilities and government programs. Underwriting results related to these arrangements, which tend to be adverse, have been immaterial to the Company's results of operations in the last two years. Because of the Company's participation, it may be exposed to losses that surpass the capitalization of these facilities or assessments from these facilities.

Legal and regulatory proceedings and inquiries

Background

The Company and certain subsidiaries are involved in a number of lawsuits, regulatory inquiries, and other legal proceedings arising out of various aspects of its business.

The Company currently estimates that the aggregate range of reasonably possible loss in excess of the amount accrued, if any, for the disclosed matters where such an estimate is possible is zero to $135 million, pre-tax. This disclosure is not an indication of expected loss, if any. Under APPM, an event is "reasonably possible" if "the chance of the future event or events occurring is more than remote but less than likely" and an event is "remote" if "the chance of the future event or events occurring is slight." This estimate is based upon currently available information and is subject to significant judgment and a variety of assumptions and known and unknown uncertainties. The matters underlying the estimate will change from time to time, and actual results may vary significantly from the current estimate. The estimate does not include matters or losses for which an estimate is not possible. Therefore, this estimate represents an estimate of possible loss only for certain matters meeting these criteria. It does not represent the Company's maximum possible loss exposure. Information is provided below regarding the nature of all of the disclosed matters and, where specified, the amount, if any, of plaintiff claims associated with these loss contingencies.

Due to the complexity and scope of the matters disclosed in the "Claims related proceedings" and "Other proceedings" subsections below and the many uncertainties that exist, the ultimate outcome of these matters cannot be predicted and in the Company's judgment, a loss, in excess of amounts accrued, if any, is not probable. In the event of an unfavorable outcome in one or more of these matters, the ultimate liability may be in excess of amounts currently accrued, if any, and may be material to the Company's operating results or cash flows for a particular quarterly or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described below, as they are resolved over time, is not likely to have a material effect on the financial position of the Company.

Claims related proceedings

The Company is managing various disputes in Florida that raise challenges to the Company's practices, processes, and procedures relating to claims for personal injury protection benefits under Florida auto policies. Medical providers continue to pursue litigation under various theories that challenge the amounts that the Company pays under the personal injury protection coverage, seeking additional benefit payments, as well as applicable interest, penalties and fees. There is a pending lawsuit, *Revival Chiropractic v. Allstate Insurance Company, et al.* (M.D. Fla,. filed January 2019; appeal pending, 11th Circuit Court of Appeals), where the federal district court denied class certification and plaintiff's request to file a renewed motion for class certification. In *Revival*, on June 2, 2022, the 11th Circuit certified to the Florida Supreme Court Allstate's appeal of the federal district court's interpretation of the state personal injury protection statute. The 11th Circuit is holding determination on plaintiff's class certification appeal pending the outcome of the Florida Supreme Court certification. The oral argument before the Florida Supreme Court is scheduled for March 8, 2023. The Company is also defending litigation involving individual plaintiffs.

The Company is defending putative class actions in various courts that raise challenges to the Company's depreciation practices in homeowner property claims. In these lawsuits, plaintiffs generally allege that, when calculating actual cash value, the costs of "non-materials" such as labor, general contractor's overhead and profit, and sales tax should not be subject to depreciation. The Company is currently defending the following lawsuits on this issue: *Clark v. Allstate Vehicle and Property Insurance Company* (Circuit Court of Independence Co., Ark., filed February 2016); *Sims, et al. v. Allstate Fire and Casualty Insurance Company, et al*. (W.D. Tex. filed June 2022); *Thompson, et al. v. Allstate Insurance Company* (Circuit Court of Cole Co., Mo. filed June 2022); and *Hill v. Allstate Vehicle and Property Insurance Company* (Circuit Court of Cole Co., Mo. filed October 2022). No classes have been certified in any of these matters. A settlement-in-principle has been reached in the following cases: *Perry v. Allstate Indemnity Company, et al.* (N.D. Ohio filed May 2016)*; Lado v. Allstate Vehicle and Property Insurance Company* (S.D. Ohio filed March 2020); *Maniaci v. Allstate Insurance Company* (N.D. Ohio filed March 2020); and *Ferguson-Luke et al. v. Allstate Property and Casualty Insurance Company* (N.D. Ohio filed April 2020). The court granted preliminary approval of a class-wide settlement in *Hester, et al. v. Allstate Vehicle and Property Insurance Company, et al.* (St. Clair Co., Ill. filed June 2020) (as part of the proposed class-wide settlement, the plaintiff and defendant in *Thaxton v. Allstate Indemnity Company* were added to the *Hester* complaint). A motion for preliminary approval of a class-wide settlement is pending in *Mitchell, et.al v. Allstate Vehicle and Property Insurance Company, et al.* (S.D. Ala. filed August 2021).

The Company is defending putative class actions pending in multiple states alleging that the Company underpays total loss vehicle physical damage claims on auto policies. The allegedly systematic underpayments result from one or more of the following theories: (a) the third party valuation tool used by the Company as part of a comprehensive adjustment process is allegedly flawed, biased, or contrary to applicable law; (b) the Company allegedly does not pay sales tax, title fees, registration fees, and/or other specified fees that are allegedly mandatory under policy language or state legal authority; or (c) after paying for the value of the loss vehicle, then the Company allegedly is not entitled to retain the residual salvage value, and the Company allegedly must pay salvage value to the owner (or if the loss vehicle is retained by the owner, then the Company allegedly may not apply any offset for the salvage value). The following cases are currently pending against the Company: *Olberg v. Allstate Insurance Company, Allstate Fire and Casualty Insurance Company, and CCC Information Services, Inc.* (W.D. Wash., filed April 2018); *Kronenberg v. Allstate Insurance Company and Allstate Fire and Casualty Insurance Company* (E.D.N.Y., filed December 2018); *Durgin v. Allstate Property and Casualty Insurance Company* (W.D. La., filed June 2019); *Williams v. Esurance Property and Casualty Insurance Company* (C.D. Cal.; filed September 2020); *Cotton v. Allstate Fire and Casualty Insurance Company* (Cir. Ct. of Cook Co. Ill., Chancery Div., filed October 2020); *Romaniak v. Esurance Property and Casualty Insurance Company*

NOTES TO FINANCIAL STATEMENTS

(N.D. Ohio, filed December 2020); *Bass v. Imperial Fire and Casualty Insurance Company* (W.D. La., filed February 2022); *Cummings v Allstate Property and Casualty Insurance Company* (M.D. La., filed April 2022); *Slaughter v. Esurance Property and Casualty Insurance Company* (Cir. Ct. of Cook Co, Ill., Chancery Div., filed September 2022); *Kanak v. Allstate Fire and Casualty Insurance Company* (Cir. Ct. of Cook Co., Ill., Chancery Div., filed September 2022).

None of the courts in any of the pending matters has ruled on class certification.

Other proceedings

The Company is defending against an investigatory hearing before the California Insurance Commissioner concerning the private passenger automobile insurance rating practices of Allstate Insurance Company and Allstate Indemnity Company in California. The investigatory hearing is captioned: *In the Matter of the Rating Practices of Allstate Insurance Company and Allstate Indemnity Company*. Pursuant to the Notice of Hearing issued by the California Insurance Commissioner, the California Insurance Commissioner is investigating: (1) whether Allstate has potentially violated California insurance law by using illegal price optimization; (2) how Allstate implemented any such potentially illegal price optimization in its private passenger auto insurance rates and/or class plans; and (3) how such potentially illegal price optimization impacted Allstate's private passenger auto insurance policyholders. Fact discovery has been completed in the investigatory hearing. The hearing is scheduled for May 22, 2023.

In re The Allstate Corp. Securities Litigation is a certified class action filed on November 11, 2016 in the United States District Court for the Northern District of Illinois against the Corporation and two of its officers asserting claims under the federal securities laws. Plaintiffs allege that they purchased The Allstate Corporation common stock during the class period and suffered damages as the result of the conduct alleged. Plaintiffs seek an unspecified amount of damages, costs, attorney's fees, and other relief as the court deems appropriate. Plaintiffs allege that the Corporation and certain senior officers made allegedly material misstatements or omissions concerning claim frequency statistics and the reasons for a claim frequency increase for Allstate brand auto insurance between October 2014 and August 3, 2015. Plaintiffs further allege that a senior officer engaged in stock option exercises during that time allegedly while in possession of material nonpublic information about Allstate brand auto insurance claim frequency. The Corporation, its chairman, president and chief executive officer, and its former president are the named defendants. After the court denied their motion to dismiss on February 27, 2018, defendants answered the complaint, denying plaintiffs' allegations that there was any misstatement or omission or other misconduct. On June 22, 2018, plaintiffs filed their motion for class certification. The court allowed the lead plaintiffs to amend their complaint to add the City of Providence Employee Retirement System as a proposed class representative and on September 12, 2018, the amended complaint was filed. A class was certified on March 26, 2019, vacated by the U.S. Court of Appeals for the Seventh Circuit on July 16, 2020 and remanded for further consideration by the district court. On December 21, 2020, the district court again granted plaintiffs' motion for class certification and certified a class consisting of all persons who purchased The Allstate Corporation common stock between October 29, 2014 and August 3, 2015. Defendants' petition for permission to appeal this ruling was denied on January 28, 2021. Following the close of discovery defendants moved for summary judgment on March 23, 2022. On July 26, 2022, the court entered its order granting summary judgment in part (as to plaintiffs' claims relating to certain statements made in October 2014) and denying it as to the remainder of plaintiffs' claims. On January 10, 2023, the parties filed a joint pre-trial order. A pre-trial conference is scheduled for March 2, 2023.

The Company is continuing to defend two putative class actions in California federal court, *Holland Hewitt v. Allstate Life Insurance Company* (E.D. Cal., filed May 2020) and *Farley v. Lincoln Benefit Life Company* (E.D. Cal., filed Dec. 2020), following the sale of ALIC. No classes have been certified in these matters. In these cases, plaintiffs generally allege that the defendants failed to comply with certain California statutes which address contractual grace periods and lapse notice requirements for certain life insurance policies. Plaintiffs claim that these statutes apply to life insurance policies that existed before the statutes' effective date. The plaintiffs seek damages and injunctive relief. Similar litigation is pending against other insurance carriers. In August 2021, the California Supreme Court in *McHugh v. Protective Life*, a matter involving another insurer, determined that the statutory notice requirements apply to life insurance policies issued before the statutes' effective date. The Company asserts various defenses to plaintiffs' claims and to class certification.

15. Leases

A. Lessee Operating Lease

1. The Company leases certain office facilities, computer and office equipment, internal-use computer software, aircraft and automobiles under various noncancelable operating lease agreements that expire through 2029. Total rent expense, net of sublease rental income, was $144 million and $174 million in 2022 and 2021, respectively, before allocation to affiliates. Sublease rental income was $4 million and $3 million in 2022 and 2021, respectively.

   The Company closed certain leased office facilities, which resulted in the early termination or non-use of leased property benefits. Under these lease agreements, the Company recognized a liability of $50 million and $59 million as of December 31, 2022 and 2021, respectively.

2. a. As of December 31, 2022, the minimum aggregate rental commitments under noncancelable operating leases with an initial or remaining term of more than one year were as follows:

(in millions)

	Year Ending December 31		Operating Leases
1.	2023	$	112
2.	2024		113
3.	2025		62
4.	2026		25
5.	2027		14
6.	Thereafter		18
7.	Total (sum of 1 through 6)	$	344

   b. As of December 31, 2022, the total of minimum aggregate rental commitments to be received under noncancelable subleases with an initial or remaining term of more than one year was $39 million.

3. The Company was not involved in sale-leaseback transactions in 2022 or 2021.

B. Lessor Leases

Leasing activities were not part of the Company's business activities in 2022 or 2021.

NOTES TO FINANCIAL STATEMENTS

16. Information about Financial Instruments with Off-Balance-Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Derivative financial instruments

1. The following table summarizes the notional amount of the Company's derivative financial instruments, including those with off-balance-sheet risk as of December 31:

(in millions)	Assets		Liabilities	
	2022	2021	2022	2021
a. Swaps	$ 291	$ 760	$ 895	$ 315
b. Futures	69	32	188	256
c. Options	-	25	-	-
d. Total (a+b+c)	$ 360	$ 817	$ 1,083	$ 571

See Schedule DB of the Company's Annual Statement for additional detail.

The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection represent the maximum amount of potential loss, assuming no recoveries.

2. The credit risk, market risk and cash requirements of the Company's derivative instruments utilized during 2022 and 2021 are discussed in Note 8, Parts A-C. The accounting policies for the Company's derivative instruments are disclosed in Note 1, Part C and Note 8, Parts A-C.

3. The Company's credit exposure related to its outstanding over-the-counter and cleared swap contracts was $12 million and $20 million as of December 31, 2022 and 2021, respectively.

Counterparty credit exposure represents the Company's potential loss if all counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

4. The Company's policy for requiring collateral is discussed in Note 8, Parts A-C. In general, the collateral pledged by the Company is in the custody of a counterparty, a clearing house or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For certain exchange traded and cleared derivatives, margin deposits are required as well as daily cash settlements of margin accounts. As of December 31, 2022, the Company pledged cash and securities with fair values of $177 million and did not receive cash or securities in the form of margin deposits. As of December 31, 2021, the Company pledged cash and securities with fair values of $73 million and received cash of $3 million in the form of margin deposits.

The Company pledges or obtains collateral for over-the-counter derivative transactions when certain predetermined exposure limits are exceeded. As of December 31, 2022, counterparties pledged $12 million in cash collateral to the Company, and the Company pledged $11 million in cash to counterparties. As of December 31, 2021, counterparties pledged $17 million in cash collateral to the Company, and the Company pledged $2 million in cash to counterparties.

Off-balance-sheet financial instruments

1. The contractual amounts of off-balance-sheet financial instruments as of December 31 were as follows:

(in millions)	2022	2021
Commitments to invest in limited partnership interests	$ 2,824	$ 2,818
Private placement commitments	$ 123	$ 110
Other loan commitments	$ 10	$ 14

2. Commitments to invest in limited partnership interests represent agreements to acquire new or additional participation in certain limited partnership investments. The Company enters into these agreements in the normal course of business. Private placement commitments represent commitments to purchase private placement debt and private equity securities at a future date. The Company enters into these agreements in the normal course of business. Other loan commitments are agreements to lend to a borrower provided there is no violation of any condition established in the contract. The Company enters into these agreements to commit to future loan fundings at predetermined interest rates. Commitments have either fixed or varying expiration dates or other termination clauses.

3. The contractual amounts represent the amount at risk if the contract was fully drawn upon, the counterparty defaults and the value of any underlying security becomes worthless.

4. The Company does not require collateral or other security to support off-balance-sheet financial instruments with credit risk.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Premium Receivables as Sales – Not applicable.

B. Transfer and Servicing of Financial Assets

1. The Company's business activities included securities lending programs with third parties, mostly large banks. As of December 31, 2022 and 2021, bonds, including LBASS and common stocks with fair values of $1.93 billion and $1.42 billion, respectively, were on loan under these agreements. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. See Note 5, Part E for more information about securities lending collateral.

2. The Company did not enter into agreements to service assets or liabilities.

3. The Company did not service assets and liabilities that were subsequently measured at fair value.

4. The Company was not a transferor or transferee with respect to securitizations and asset-backed financing arrangements.

5. The Company did not transfer financial assets accounted for as secured borrowings.

6. The Company did not transfer receivables with recourse.

7. The Company did not enter into dollar repurchase or dollar reverse repurchase agreements.

C. Wash Sales – Not applicable.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

Not applicable.

NOTES TO FINANCIAL STATEMENTS

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable.

20. Fair Value Measurements

A. Fair value is defined, per SSAP No. 100R, *Fair Value* ("SSAP No. 100R"), as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. SSAP No. 100R identified three valuation techniques which are used, either independently or in combination, to determine fair value: (1) market approach; (2) income approach; and (3) cost approach. SSAP No. 100R also contains guidance about observable and unobservable inputs, which are assumptions that market participants would use in pricing an asset or liability. To increase consistency and comparability in fair value measurements, the fair value hierarchy prioritizes the inputs to valuation techniques into three broad levels: 1, 2 and 3. The hierarchy for inputs used in determining fair value maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available. Certain assets are measured utilizing net asset value ("NAV") as a practical expedient to determine fair value.

The Company has two types of situations where investments are classified as Level 3 in the fair value hierarchy:

(1) Specific inputs significant to the fair value estimation models are not market observable. This primarily occurs in the Company's use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable, and the use of valuation models that use significant non-market observable inputs.

(2) Quotes continue to be received from independent third-party valuation service providers and all significant inputs are market observable; however, there has been a significant decrease in the volume and level of activity for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources.

1. The following tables summarize the Company's assets and liabilities measured and reported at fair value in the Assets and Liabilities, Surplus and Other Funds pages as of December 31:

(in millions)	2022				
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Total**
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 2,468	$ 8	$ -	$ 2,476
Bank loans	-	-	494	-	494
SVO-identified investments	168	-	-	-	168
Hybrid securities	-	91	-	-	91
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
Total bonds	168	2,559	502	-	3,229
Perpetual preferred stocks					
Industrial and miscellaneous	-	36	9	39	84
Unaffiliated common stocks					
Industrial and miscellaneous	1,925	20	30	205	2,180
Mutual funds	494	110	-	-	604
Total unaffiliated common stocks	2,419	130	30	205	2,784
Cash equivalents					
Money market mutual funds	105	-	-	-	105
Derivative assets					
Foreign currency contracts	-	21	-	-	21
Credit contracts	-	2	-	-	2
Total derivative assets	-	23	-	-	23
Total assets at fair value/NAV	$ 2,692	$ 2,748	$ 541	$ 244	$ 6,225
b. Liabilities at fair value					
Derivative liabilities					
Foreign currency contracts	$ -	$ (20)	$ -	$ -	$ (20)
Credit contracts	-	(4)	-	-	(4)
Total derivative liabilities	-	(24)	-	-	(24)
Total liabilities at fair value	$ -	$ (24)	$ -	$ -	$ (24)

NOTES TO FINANCIAL STATEMENTS

(in millions)	2021				
Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	NAV	Total
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 969	$ 26	$ -	$ 995
Bank loans	-	-	506	-	506
SVO-identified investments	235	-	-	-	235
Hybrid securities	-	44	-	-	44
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	-	3
Total bonds	235	1,013	535	-	1,783
Perpetual preferred stocks					
Industrial and miscellaneous	-	96	3	36	135
Unaffiliated common stocks					
Industrial and miscellaneous	4,206	10	48	203	4,467
Mutual funds	180	133	-	-	313
Total unaffiliated common stocks	4,386	143	48	203	4,780
Cash equivalents					
Money market mutual funds	508	-	-	-	508
Derivative assets					
Foreign currency contracts	-	23	-	-	23
Credit contracts	-	-	-	-	-
Total derivative assets	-	23	-	-	23
Total assets at fair value/NAV	$ 5,129	$ 1,275	$ 586	$ 239	$ 7,229
b. Liabilities at fair value					
Derivative liabilities					
Foreign currency contracts	$ -	$ (7)	$ -	$ -	$ (7)
Credit contracts	-	(5)	-	-	(5)
Total derivative liabilities	-	(12)	-	-	(12)
Total liabilities at fair value	$ -	$ (12)	$ -	$ -	$ (12)

2. The following tables present the rollforward of Level 3 assets measured and reported at fair value:

(in millions)

Description	Beginning balance as of 01/01/2022	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Bank loans	$ 506	$ 866	$ (3)	$ (37)	$ (19)
Industrial and miscellaneous	26	2	(3)	(1)	2
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	(3)	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	3	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	48	-	(16)	-	(5)
Total assets	$ 586	$ 868	$ (25)	$ (38)	$ (22)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 12/31/2022
Bonds					
Bank loans	$ 205	$ -	$ (888)	$ (136)	$ 494
Industrial and miscellaneous	3	-	(21)	-	8
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	6	-	-	-	9
Unaffiliated common stocks					
Industrial and miscellaneous	5	-	(2)	-	30
Total assets	$ 219	$ -	$ (911)	$ (136)	$ 541

(in millions)

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
Bonds					
Bank loans	$ 420	$ 209	$ (121)	$ 1	$ 5
Industrial and miscellaneous	21	11	-	1	6
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	1	-	-	1
Unaffiliated common stocks					
Industrial and miscellaneous	49	-	(21)	-	3
Total assets	$ 493	$ 221	$ (142)	$ 2	$ 15

NOTES TO FINANCIAL STATEMENTS

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 12/31/2021
Bonds					
Bank loans	$ 788	$ -	$ (427)	$ (369)	$ 506
Industrial and miscellaneous	30	-	(29)	(14)	26
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
Perpetual preferred stocks					
Industrial and miscellaneous	1	-	-	-	3
Unaffiliated common stocks					
Industrial and miscellaneous	27	-	(10)	-	48
Total assets	$ 846	$ -	$ (466)	$ (383)	$ 586

Transfers into Level 3 during 2022 and 2021 included securities measured at lower of cost or market and reported at fair value in 2022 and 2021, and at cost in 2021 and 2020, respectively.

Transfers out of Level 3 during 2022 and 2021 included securities measured at lower of cost or market and reported at cost in 2022 and 2021, and fair value in 2021 and 2020, respectively. Transfers out of Level 3 during 2022 and 2021 were also the result of assets utilizing NAV as a practical expedient to determine fair value. Transfers out of Level 3 during 2022 included situations where a broker quote was used in the prior period and a quote became available from the Company's independent third-party valuation service provider in the current period. A quote utilizing the new pricing source was not available as of prior period, and any gains and losses related to the change in valuation source for individual securities were not significant.

3. The Company consistently follows its policy for determining when transfers between levels are recognized. The policy about the timing of recognizing transfers into Level 3 is the same as that for recognizing transfers out of Level 3.

4. In determining fair value, the Company principally uses the market approach which generally utilizes market transaction data for the same or similar instruments. To a lesser extent, the Company uses the income approach which involves determining fair values from discounted cash flow methodologies. For the majority of Level 2 and Level 3 valuations, a combination of the market and income approaches is used.

   Listed below is a summary of the significant valuation techniques for assets and liabilities measured and reported at fair value.

   Level 2 measurements

   Bonds - Includes corporate bonds, including those that are privately placed, asset-backed securities ("ABS") and municipal bonds.

   The primary inputs to the valuation for publicly traded corporate bonds and municipal bonds include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Privately placed corporate bonds are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The primary inputs to the valuation for ABS include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, collateral performance and credit spreads. Certain ABS are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable.

   Unaffiliated common and perpetual preferred stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that are not active.

   Derivatives - Free-standing exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including total return swap agreements, certain options and certain credit default swap agreements, are valued using models that rely on inputs such as interest rate yield curves, implied volatilities, index price levels, currency rates and credit spreads that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant judgment.

   Level 3 measurements

   Bonds - Includes corporate bonds, including those that are privately placed, bank loans, residential mortgage-backed securities ("RMBS") commercial mortgage-backed securities ("CMBS"), ABS and municipal bonds.

   Corporate bonds, including those that are privately placed, and bank loans are valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Other inputs for corporate bonds include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate credit quality and industry sector of the issuer. RMBS, CMBS and ABS are valued based on non-binding broker quotes received from brokers where the inputs have not been corroborated to be market observable. For municipal bonds that are not rated by third-party credit rating agencies, but receive an NAIC designation, the primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not market observable, contractual cash flows, benchmark yields and credit spreads. Also included are municipal bonds valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable and municipal bonds in default valued based on the present value of expected cash flows.

   Perpetual preferred stocks - The primary inputs to the valuation include non-binding broker quotes where the inputs have not been corroborated to be market observable.

   Unaffiliated common stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that are not market observable.

5. All information related to derivatives measured and reported at fair value is presented above.

NOTES TO FINANCIAL STATEMENTS

B. &
C. Presented below are the aggregate fair value estimates and admitted values of financial instruments as of December 31:

Financial assets

(in millions)	2022						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Bonds:							
Other than LBASS	$ 26,699	$ 28,050	$ 3,737	$ 22,176	$ 786	$ -	$ -
LBASS	$ 1,025	$ 1,022	$ -	$ 1,001	$ 24	$ -	$ -
Preferred stocks	$ 86	$ 86	$ -	$ 37	$ 10	$ 39	$ -
Unaffiliated common stocks	$ 2,784	$ 2,784	$ 2,419	$ 130	$ 30	$ 205	$ -
Mortgage loans on real estate	$ 607	$ 671	$ -	$ -	$ 607	$ -	$ -
Cash equivalents	$ 3,371	$ 3,372	$ 1,952	$ 1,419	$ -	$ -	$ -
Short-term investments	$ 469	$ 470	$ 394	$ 75	$ -	$ -	$ -
Derivatives	$ 26	$ 23	$ 3	$ 23	$ -	$ -	$ -
Other invested assets:							
LIHTC property investments	$ 1,405	$ 1,405	$ -	$ -	$ 1,405	$ -	$ -
Affiliated collateral loans	$ 140	$ 147	$ -	$ -	$ 140	$ -	$ -
Residual tranche securities	$ 44	$ 34	$ -	$ 44	$ -	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Securities lending reinvested collateral	$ 15	$ 15	$ -	$ 15	$ -	$ -	$ -

	2021						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Bonds:							
Other than LBASS	$ 28,569	$ 27,912	$ 3,274	$ 23,604	$ 1,691	$ -	$ -
LBASS	$ 1,090	$ 1,068	$ -	$ 1,054	$ 36	$ -	$ -
Preferred stocks	$ 136	$ 136	$ -	$ 96	$ 4	$ 36	$ -
Unaffiliated common stocks	$ 4,780	$ 4,780	$ 4,386	$ 143	$ 48	$ 203	$ -
Mortgage loans on real estate	$ 757	$ 737	$ -	$ -	$ 757	$ -	$ -
Cash equivalents	$ 2,741	$ 2,741	$ 1,253	$ 1,488	$ -	$ -	$ -
Short-term investments	$ 306	$ 306	$ 148	$ 157	$ 1	$ -	$ -
Derivatives	$ 36	$ 29	$ 2	$ 34	$ -	$ -	$ -
Other invested assets:							
LIHTC property investments	$ 1,332	$ 1,330	$ -	$ -	$ 1,332	$ -	$ -
Affiliated collateral loans	$ 103	$ 106	$ -	$ -	$ 103	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Securities lending reinvested collateral	$ 12	$ 12	$ -	$ 12	$ -	$ -	$ -

The fair value of bonds in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of publicly traded bonds in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Non-publicly traded bonds in Level 2 are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The fair value of municipal bonds in Level 3 not rated by third-party credit rating agencies, but receiving an NAIC designation is based on quoted prices for identical or similar assets that are not market observable, contractual cash flows, benchmark yields and credit spreads. Also included are municipal bonds valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable and municipal bonds in default valued based on the present value of expected cash flows. The fair value of corporate bonds in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Other inputs for corporate bonds include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate the credit quality and industry sector of the issuer.

The fair value of LBASS and residual tranche securities in Level 2 is primarily based on valuation models utilizing quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Certain LBASS in Level 2 are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable. The fair value of LBASS in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of preferred stocks in Levels 2 and 3 is based on valuation methods described in Part A4 of this note. Certain preferred stocks, which do not have readily determinable fair values, and are investments in investment companies are measured utilizing NAV as a practical expedient.

The fair value of unaffiliated common stocks in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of unaffiliated common stocks in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note. Certain unaffiliated private common stocks carried at fair value, which do not have readily determinable fair values, and are investments in investment companies that measure their assets at fair value on a recurring basis, are reported utilizing NAV as a practical expedient and are excluded from the fair value hierarchy.

The fair value of mortgage loans on real estate in Level 3 is based on discounted contractual cash flows or, if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics, using similar types of properties as collateral.

The fair value of cash equivalents in Level 1 is based on unadjusted quoted prices or daily quoted net asset values for identical assets in active markets the Company can access. The fair value of cash equivalents in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

The fair value of short-term investments in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of short-term investments in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. The fair value of short-term investments in Level 3 is primarily based on amortized cost.

The fair value of free-standing exchange listed derivatives in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

The fair value of LIHTC property investments in Level 3 is based on amortized cost, using the proportional amortization method, which approximates fair value.

The fair value of affiliated surplus notes and collateral loans in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

NOTES TO FINANCIAL STATEMENTS

The fair value of reinvested collateral from securities lending in Level 2 is based on carrying value due to its short-term nature.

Financial liabilities

Presented below are the aggregate fair value estimates and statement values of financial instruments as of December 31:

(in millions)	2022						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 1,998	$ 1,998	$ -	$ 1,998	$ -	$ -	$ -
Derivatives	$ 25	$ 24	$ 1	$ 24	$ -	$ -	$ -

	2021						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 1,423	$ 1,423	$ -	$ 1,423	$ -	$ -	$ -
Derivatives	$ 15	$ 12	$ 3	$ 12	$ -	$ -	$ -

The fair value of the liabilities for collateral related to securities lending in Level 2 is based on carrying value due to its short-term nature.

The fair value of free-standing exchange listed derivatives in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

D. The Company was able to estimate the fair value of all its financial instruments in 2022 and 2021.

E. Investments in certain common and preferred stocks measured and reported at NAV in the Assets page and presented in the table in Part A1 are generally not redeemable with the issuing corporation and cannot be sold without approval of the managing members. Distributions of income are usually received from the sale of the common stock or the liquidation of the underlying asset or assets of the issuing corporation over the life of these investments, typically 3-7 years. The Company had $67 million of remaining commitments to invest in these investments over their remaining lives.

21. Other Items

A. Unusual or Infrequent Items – Not applicable.

B. Troubled Debt Restructuring: Debtors – Not applicable.

C. Other Disclosures

The Novel Coronavirus Pandemic or COVID-19 (“Coronavirus”)

The Coronavirus resulted in governments worldwide enacting emergency measures to combat the spread of the virus, including travel restrictions, government-imposed shelter-in-place orders, quarantine periods, social distancing, and restrictions on large gatherings. These measures have moderated significantly, but new variants of the Coronavirus could result in further economic volatility. The Company continues to closely monitor and proactively adapt to developments and changing conditions. Currently, it is not possible to reliably estimate the continuing impact to the Company’s operations, but the effects have been and could be material. The impact from the pandemic should be considered when comparing the current year to the prior year.

Russia/Ukraine Conflict

The Russia-Ukraine war and related sanctions imposed as a result of this conflict have increased global economic and political uncertainty, including inflationary pressures and an increased risk of cybersecurity incidents. The Company does not have operations or direct investments in Russia, Belarus or Ukraine, but could experience significant indirect impacts on the investment portfolio, financial position, or results of operations.

State of California

Starting in the fourth quarter of 2022, the Company no longer writes new homeowners business in the State of California, although the Company will offer continuing coverage to existing customers.

Exit of Commercial Insurance

Starting in the fourth quarter of 2022, coverage to transportation network companies will no longer be offered unless the contracts utilize telematics-based pricing. This contributed to a decline in premiums in the fourth quarter. Additionally, in 2023, the Company will no longer sell traditional commercial insurance in five states.

Sale of Headquarters

On October 18, 2022, the Company closed the sale of its headquarters for $232 million resulting in a gain of approximately $89 million, pre-tax, reported as realized investment gain in the fourth quarter of 2022.

Acquisition of National General Holdings Corp. (“National General”)

On January 4, 2021, the Corporation completed the acquisition of National General, expanding its independent agent channel business. In conjunction with the acquisition, the Company entered into a quota share reinsurance agreement with INIC, a new affiliate, whereby the Company assumes 100% of the net underwriting liabilities of INIC, effective January 4, 2021. INIC transferred $930 million in assets equal to the policy liabilities to the Company in connection with the quota share agreement.

Novation Endorsements, Quota Share Reinsurance Agreement and Trust Agreement

Following receipt of all regulatory approvals in November 2021, the Company, INIC and National General Re Ltd. (“NG Re”) entered into a Novation Endorsement (the “Novation Endorsement”) to the Amended & Restated National General Intercompany Quota Share Reinsurance Agreement between INIC and NG Re dated August 1, 2012, as amended (the “NG Re QS Reinsurance Agreement”). Pursuant to the Novation Endorsement, the NG Re QS Reinsurance Agreement was novated and the Company was substituted for INIC as a party to the NG Re QS Reinsurance Agreement effective January 4, 2021.

Following receipt of approval from the North Carolina Department of Insurance on January 6, 2022, the Company, INIC, NG Re, as Grantor, and Bank of New York Mellon, as Trustee, entered into a Novation Endorsement to the Trust Agreement, effective February 4, 2021, whereby the Company replaced INIC as the sole beneficiary under the original trust agreement in connection with the NG Re QS Reinsurance Agreement.

NOTES TO FINANCIAL STATEMENTS

Quota Share Commutation Endorsement

Following receipt of all regulatory approvals in December 2021, the Company and NG Re entered into a Quota Share Commutation Endorsement to the NG Re QS Reinsurance Agreement, effective October 1, 2021, whereby the Company and NG Re commuted the 50% quota share participation of losses incurred prior to January 4, 2021. Pursuant to the Novation Endorsement, AIC cedes a 40% quota share percentage for new and renewal business issued by INIC after January 1, 2021.

The following were ceded to NG Re in 2021:

(in millions)	
Premiums written	$ 2,658
Losses incurred	$ 1,172
Loss and expense reserves ceded	$ 358

Southern California Edison Settlement

On January 22, 2021, Southern California Edition reached a $2.20 billion settlement agreement with insurance companies, resolving subrogation claims arising from the Woolsey Wildfire. The Company was party to the agreement and recognized a net underwriting gain of $115 million, net of expenses, related to the subrogation settlement in the first quarter of 2021, which was reflected as follows in the Statement of Income:

(in millions)	**Underwriting Gain/(Loss)**
Losses incurred	$ 125
Loss adjustment expense incurred	(10)
Net underwriting gain	$ 115

As of December 31, 2022, the Company had received distributions from the trust representing 96% of its expected recovery.

Transfer of Investments

During 2018, the Company transferred limited partnership investments with a book/adjusted carrying value of $1.70 billion and cash of $12 million to AIMCO Private Fund II, LLC (“AIMCO II”). Since the transfer of the assets did not meet the conditions of a sale per SSAP No. 103R, *Transfer and Servicing of Financial Assets and Extinguishments of Liabilities,* the assets of AIMCO II are directly reported in the Company’s financial statements. In connection with the Excluded investment assets transactions described in Note 10, Parts A, B & C, additional assets were transferred into AIMCO during 2021. As of December 31, 2022, AIMCO II consisted of limited partnership investments with a book/adjusted carrying value of $2.40 billion, cash equivalents of $59 million and cash of $2 million and were included in the Company’s assets.

Other

Included in the Annual Statement is a schedule of net losses and loss expenses unpaid, as reported in Schedule P - Part 1, Columns 13 through 24, for accident years 1997 and prior through 2012, for each line of business reported.

Other expenses reported on Page 3, Line 5, Liabilities, Surplus and Other Funds, included $46 million and $43 million of reserves related to employee medical and dental plans as of December 31, 2022 and 2021.

D. Business Interruption Insurance Recoveries – Not applicable.

E. State Transferable and Non-transferable Tax Credits – Not applicable.

F. Subprime Mortgage Related Risk Exposure

1. The Company did not have subprime exposure as of December 31, 2022 and 2021.

   The Company owns Alt-A securities, which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. There were no unrealized gains or losses on the Company’s investment in Alt-A securities as of December 31, 2022 and 2021. Alt-A securities are considered loan-backed, and included in bonds in the Company’s Asset page.

   The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be other-than-temporarily impaired. See Note 5, Part D5 for details regarding the Company’s portfolio monitoring process. OTTI losses were not recorded in the Alt-A portfolio in 2022 or 2021.

   The Company’s practice for acquiring and monitoring Alt-A securities takes into consideration the quality of the originator, quality of the servicer, security credit rating, underlying characteristics of the mortgages, borrower characteristics, level of credit enhancement in the transaction, and bond insurer strength, where applicable. The originators and servicers of the underlying mortgage loans are primarily subsidiaries of large banks and brokers.

2. The Company did not have direct exposure to subprime mortgage loans.

3. The Company did not have direct exposure to other subprime investments as of December 31, 2022 and 2021.

   The actual cost, book/adjusted carrying value and fair value of the Company’ Alt-A securities was less than $1 million as of December 31, 2022 and 2021. OTTI losses were not recorded in the Alt-A portfolio in 2022 or 2021.

4. The Company did not sell mortgage guaranty or financial guaranty insurance coverage, and therefore, does not have underwriting exposure to subprime mortgage risk.

G. Insurance-linked Securities (“ILS”) Contracts

The Company and certain of its affiliated insurance companies were ceding insurers of nine ILS agreements and seven ILS agreements related to directly-written insurance risks as of December 31, 2022 and 2021, respectively.

As of December 31, 2022, the ILS placements provide $1.55 billion of reinsurance limits (with $1.53 billion remaining limit available) for qualifying losses in all states except Florida caused by “Named Peril Basis” events with no reinstatement of limits. The ILS placements were comprised of $150 million, $250 million, $550 million (45.5% placed), $550 million (36.4% placed), and $400 million (25% placed) placements providing occurrence only coverage; $100 million ($79 million remaining aggregate limit available), $225 million (66.7% placed), and $500 million (35% placed) placements providing occurrence and aggregate protection; and a $500 million (35% placed) placement providing aggregate only coverage.

NOTES TO FINANCIAL STATEMENTS

As of December 31, 2021, the ILS placements provide $1.70 billion of reinsurance limits (with $1.40 billion remaining limit available) for qualifying losses in all states except Florida caused by “Named Peril Basis” events with no reinstatement of limits. The ILS placements were comprised of $150 million, $400 million (62.5% placed), and $250 million placements providing occurrence only coverage; $500 million, $400 million (75% placed, $0 remaining aggregate limit available), $100 million ($97 million remaining aggregate limit available) placements providing occurrence and aggregate protection; and a placement providing an occurrence limit of $225 million (66.7% placed) and aggregate limit of $500 million (30% placed, available April 1, 2022).

Allstate declared catastrophes to personal lines property and automobile business can be aggregated to erode the aggregate retention and qualify for coverage under the aggregate limit. Recoveries are limited to our ultimate net loss from the reinsured event. Each agreement’s contractual limit applies to Allstate and its ceding affiliated property and casualty companies under the agreement as a group, and not separately to each ceding company. There were 46 and 42 ceding affiliated property and casualty companies under the agreement as a group as of December 31, 2022 and 2021, respectively. A ceding company’s share of loss recovery under an agreement for a loss occurrence is based on the proportion of the ceding company’s ultimate net loss for such loss occurrence to the total ultimate net loss incurred by the Company and its ceding affiliated property and casualty companies for the loss occurrence, and is limited to the ceding company’s ultimate net loss. Reinsurance recoveries under the contract are limited to our ultimate net loss from a covered event subject to the contract’s limit.

The table below reports all known ILS involvements that would likely be used to satisfy the Company’s reinsurance agreements. The term “Aggregate Maximum Proceeds”, as listed in the table, represents the aggregate of the contract limits of all of the Company’s outstanding ILS contracts. Proceeds of $321 million and $303 million were expected to be received under the terms of the ILS agreements as of December 31, 2022 and 2021, respectively.

($ in millions)	December 31, 2022		December 31, 2021	
Management of Risk Related To:	**Number of Outstanding ILS Contracts**	**Aggregate Maximum Proceeds**	**Number of Outstanding ILS Contracts**	**Aggregate Maximum Proceeds**
(1) Directly-Written Insurance Risks				
a. ILS Contracts as Issuer	-	$ -	-	$ -
b. ILS Contracts as Ceding Insurer	9	$ 1,550	7	$ 1,700
c. ILS Contracts as Counterparty	-	$ -	-	$ -
(2) Assumed Insurance Risks				
a. ILS Contracts as Issuer	-	$ -	-	$ -
b. ILS Contracts as Ceding Insurer	-	$ -	-	$ -
c. ILS Contracts as Counterparty	-	$ -	-	$ -

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

An evaluation of subsequent events was made through February 21, 2023 for the Annual Statement issued on February 23, 2023. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

A. Unsecured Reinsurance Recoverables

The Company did not have any unsecured reinsurance recoverables that exceeded 3% of the policyholders surplus as of December 31, 2022 or 2021.

The MCCA is a statutory indemnification mechanism for member insurers’ qualifying personal injury protection claims paid for the unlimited lifetime medical benefits above the applicable retention level for qualifying injuries from automobile, motorcycle and commercial vehicle accidents. The MCCA is funded by annually assessing participating member companies actively writing motor vehicle coverage in Michigan on a per vehicle basis that is currently $86 per vehicle insured for unlimited personal injury protection (“PIP”) coverage. The MCCA’s calculation of the annual assessment is based upon the total of members’ actuarially determined present value of expected payments on lifetime claims by all persons expected to be catastrophically injured in that year and ultimately qualify for MCCA reimbursement, its operating expenses, and adjustments for the amount of excesses or deficiencies in prior assessments. The MCCA has also included in its calculation the impacts of the auto insurance reforms which have begun to phase in since their passage in June 2019, including the personal injury protection medical fee schedule that became effective July 2, 2021. The assessment is incurred by the Company as policies are written and recovered as a component of premiums from the Company’s customers. The MCCA indemnifies qualifying claims of all current and former member companies (whether or not actively writing motor vehicle coverage in Michigan) for qualifying claims and claims expenses incurred while the member companies were actively writing the mandatory personal injury protection coverage in Michigan. Member companies actively writing automobile coverage in Michigan include the MCCA annual assessments in determining the level of premiums to charge insureds in the state. As required for member companies by the MCCA, the Company reports covered paid and unpaid claims to the MCCA when estimates of loss for a reported claim are expected to exceed the retention level, the claims involve certain types of severe injuries, or there are litigation demands received suggesting the claim value exceeds certain thresholds. The retention level is adjusted upward every other MCCA fiscal year by the lesser of 6% or the increase in the Consumer Price Index. The retention level will be $600 thousand per claim for the fiscal two-years ending June 30, 2023 compared to $580 thousand per claim for the fiscal two-years ending June 30, 2021. The MCCA is obligated to fund the ultimate liability of member companies’ qualifying claims and claim expenses. The MCCA does not underwrite the insurance coverage or hold any underwriting risk. The MCCA indemnifies members as qualifying claims are paid and billed by members to the MCCA. Unlimited lifetime covered losses result in significant levels of ultimate incurred claim reserves being recorded by member companies along with offsetting indemnification recoverables. Disputes with claimants over coverage on certain reported claims can result in additional losses, which may be recoverable from the MCCA, excluding litigation expenses. There is currently no method by which insurers are able to obtain the benefit of managed care programs to reduce claims costs through the MCCA. The MCCA annual assessments fund current operations and member company reimbursements. The MCCA prepares statutory-basis financial statements in conformity with accounting practices prescribed or permitted by the State of Michigan Department of Insurance and Financial Services (“MI DOI”). The MI DOI has granted the MCCA a statutory permitted practice that expires in June 30, 2025 to discount its liabilities for loss and loss adjustment expense. As of June 30, 2022, the date of its most recent annual financial report, the MCCA had cash and invested assets of $21.82 billion and an accumulated deficit of $3.68 billion. The permitted practice reduced the accumulated deficit by $44.89 billion. As a result of this deficit, there will be an additional assessment of $48 per passenger and commercial vehicle and motorcycle insured beginning July 1, 2023 with varying assessments for commercial fleet and historical vehicles. As a result of the auto insurance reforms passed in June 2019, the MCCA announced on November 3, 2021 that the surplus reported for the fiscal year ended June 30, 2021 had increased beyond a level necessary to safely cover its expected losses and expenses, and will return a portion of its surplus to its member insurance companies as a pass-through to issue a refund of $400 per vehicle and $80 per historical vehicle to the policyholders. At the time the returned surplus was received a liability was recorded until the refunds were disbursed to the policyholders. All refunds have been sent to policyholders as of December 31, 2022.

B. Reinsurance Recoverable in Dispute – Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Reinsurance Assumed and Ceded

1. The maximum amount of return commission which would have been due to reinsurers if they or the Company had canceled all of the Company's reinsurance, or if the Company or reinsurers had canceled all the Company's insurance assumed as of December 31 with the return of unearned premium reserve was as follows:

(in millions)	2022					
	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 13,283	$ -	$ 998	$ -	$ 12,285	$ -
b. All other	44	13	-	-	44	13
c. Total (a+b)	$ 13,327	$ 13	$ 998	$ -	$ 12,329	$ 13

d. Direct unearned premium reserve $ 2.14 billion

	2021					
	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 11,668	$ -	$ 718	$ -	$ 10,950	$ -
b. All other	36	11	-	-	36	11
c. Total (a+b)	$ 11,704	$ 11	$ 718	$ -	$ 10,986	$ 11

d. Direct unearned premium reserve $ 2.11 billion

2. The Company did not have an accrued return commission as of December 31, 2022 or 2021.

3. The Company had no protected cells as of December 31, 2022 or 2021.

D. Uncollectible Reinsurance

(1) The Company did not report any impacts as a result of uncollectible reinsurance with certain companies as of December 31, 2022. The Company reported the following impacts as a result of uncollectible reinsurance with certain companies as of December 31:

(in thousands)	2021
a. Losses incurred	$ 992
b. Loss adjustment expenses incurred	$ -
c. Premiums earned	$ -
d. Other	$ -

e. Company	Amount
Bedivere Insurance Company	$ 992

The Company did not write off uncollectible reinsurance as of December 31, 2022. The Company reported $992 thousand net underwriting losses as a result of uncollectible reinsurance as of December 31, 2021.

E. Commutation of Ceded Reinsurance – Not applicable.

F. Retroactive Reinsurance

The Company entered into an Assumption and Indemnity Retrocession Agreement with SCOR Reinsurance Company ("SCOR"), and the resulting activity is shown below.

(in millions)	2022		2021	
	Assumed	Ceded	Assumed	Ceded
a. Reserves transferred				
1. Initial reserves	$ -	$ 411	$ -	$ 411
2. Adjustments - prior year(s)	-	(408)	-	(408)
3. Adjustments - current year	-	-	-	-
4. Current total (1+2+3)	$ -	$ 3	$ -	$ 3
b. Consideration paid or received				
1. Initial consideration	$ -	$ 348	$ -	$ 348
2. Adjustments - prior year(s)	-	-	-	-
3. Adjustments - current year	-	-	-	-
4. Current total (1+2+3)	$ -	$ 348	$ -	$ 348
c. Paid losses reimbursed or recovered				
1. Prior year(s)	$ -	$ -	$ -	$ -
2. Current year	-	-	-	-
3. Current total (1+2)	$ -	$ -	$ -	$ -
d. Special surplus from retroactive reinsurance				
1. Initial surplus gain or loss	$ -	$ 63	$ -	$ 63
2. Adjustments - prior year(s)	-	(60)	-	(60)
3. Adjustments - current year	-	-	-	-
4. Current year restricted surplus	$ -	$ 3	$ -	$ 3
5. Cumulative total transferred to unassigned funds (1+2+3+4)	$ -	$ -	$ -	$ -

e. All cedents and reinsurers involved in all transactions included in summary totals above:

(in millions)	2022		2021	
Company	Assumed Amount	Ceded Amount	Assumed Amount	Ceded Amount
SCOR (NAIC Company Code 30058)	$ -	$ 3	$ -	$ 3
Total	$ -	$ 3	$ -	$ 3

f. There were no amounts of total paid loss or loss adjustment expenses recoverable as of December 31, 2022 or 2021.

NOTES TO FINANCIAL STATEMENTS

G. Reinsurance Accounted for as a Deposit

On October 1, 1999, the Company completed the acquisition of the personal lines business from CNA Financial Corporation ("CNA"). The transaction included an indemnity reinsurance agreement and a reserve agreement. The reserve agreement guaranteed the adequacy, in all material respects, of the loss reserves transferred by CNA under the indemnity reinsurance agreement. The Company used deposit accounting to account for the indemnity reinsurance agreement, as the portion of the indemnity reinsurance agreement governing the transfer of the loss reserves did not, despite its form, transfer both components of insurance risk. The inception-to-date payments for this agreement totaled $847 million $846 million as of December 31, 2022 and December 31, 2021. Inception-to-date net adjustments related to the reserve agreement reduced the reserves on deposit by $187 million as of December 31, 2002. The balance of the reserves on deposit was $13 million as of December 31, 2022 and December 31, 2021.

(in millions) Description	Interest Income	Cash Recoveries	Deposit Balance
Initial payment			$ 1,047
Year 1 (-%)	$ -		$ 1,047
End of year 1999		$ (47)	$ 1,000
Year 2 (-%)	$ -		$ 1,000
End of year 2000		$ (413)	$ 587
Year 3 (-%)	$ -		$ 587
End of year 2001		$ (207)	$ 380
Year 4 (-%)	$ -		$ 380
ITD Net Res. Adj.		$ (187)	$ 193
End of year 2002		$ (64)	$ 129
Year 5 (-%)	$ -		$ 129
End of year 2003		$ (43)	$ 86
Year 6 (-%)	$ -		$ 86
End of year 2004		$ (32)	$ 54
Year 7 (-%)	$ -		$ 54
End of year 2005		$ (2)	$ 52
Year 8 (-%)	$ -		$ 52
End of year 2006		$ (9)	$ 43
Year 9 (-%)	$ -		$ 43
End of year 2007		$ (7)	$ 36
Year 10 (-%)	$ -		$ 36
End of year 2008		$ (3)	$ 33
Year 11 (-%)	$ -		$ 33
End of year 2009		$ (5)	$ 28
Year 12 (-%)	$ -		$ 28
End of year 2010		$ (4)	$ 24
Year 13 (-%)	$ -		$ 24
End of year 2011		$ (1)	$ 23
Year 14 (-%)	$ -		$ 23
End of year 2012		$ (4)	$ 19
Year 15 (-%)	$ -		$ 19
End of year 2013		$ (2)	$ 17
Year 16 (-%)	$ -		$ 17
End of year 2014		$ 2	$ 19
Year 17 (-%)	$ -		$ 19
End of year 2015		$ (1)	$ 18
Year 18 (-%)	$ -		$ 18
End of year 2016		$ -	$ 18
Year 19 (-%)	$ -		$ 18
End of year 2017		$ (2)	$ 16
Year 20 (-%)	$ -		$ 16
End of year 2018		$ -	$ 16
Year 21 (-%)	$ -		$ 16
End of year 2019		$ (1)	$ 15
Year 22 (-%)	$ -		$ 15
End of year 2020		$ -	$ 15
Year 23 (-%)	$ -		$ 15
End of year 2021		$ (2)	$ 13
Year 24 (%)	$ -		$ 13
End of year 2022		$ -	$ 13

H. Transfer of Run-off Agreements – Not applicable.

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

1. The domiciliary state of the Company adopted the Credit for Reinsurance Model Law and Regulation. The Company has entered into reinsurance agreements with certified reinsurers. As of December 31, 2022, none of the certified reinsurers with which the Company transacted business have been downgraded.

2. The Company was not a certified reinsurer in 2022 or 2021.

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation – Not applicable.

K. Reinsurance Credit – Not applicable.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A. The Company accrues estimated retrospective premium adjustments related to Your Choice Auto® platinum ("YCA"), Your Choice Home® platinum and gold ("YCH"), Allstate House and Home® Enhanced ("H&H"), Encompass Edge ("EE"), Condo Helix Enhanced ("CH"), and Allstate Blue® policies in eligible states. YCA, YCH, H&H, EE, and CH policies that are claim free during the policy period receive 5% of the premium paid for certain major coverages as a billing credit or refund. Allstate Blue policies offer non-standard auto coverage and contain a loyalty bonus, in certain states, which rewards eligible policyholders who stay with the Company for a full policy term with a 5% to 10% bonus of premium paid for certain major coverages. The amount of accrued retrospective premium adjustments is determined by analyzing the historical loss experience of these policyholders.

In connection with the Drivewise® program, the Company accrues estimated retrospective premium adjustments related to certain auto policies in eligible states. Drivewise monitors the driving habits of policyholders and provides rewards in the form of premium adjustments to eligible policyholders for certain low risk driving habits.

NOTES TO FINANCIAL STATEMENTS

The Company sells retrospectively rated premium contract related to a car sharing program, Avail® (formerly Drift®). The ultimate premium on these commercial auto policies will be adjusted according to the losses experienced.

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

C. The amount of net premiums written by the Company in 2022 and 2021 subject to retrospective rating features was $7.04 billion and $6.09 billion, respectively. These amounts represented 17.3% and 16.2% of total net premiums written in 2022 and 2021, respectively.

D. Medical Loss Ratio Rebates – Not applicable.

E. The Company is responsible for the return of premium to YCA, YCH, H&H, EE, CH, Allstate Blue, Drivewise and Avail policyholders. These amounts represent a liability to the Company.

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

As a result of the acquisition of National General and reinsurance agreements entered into with INIC, the Company assumed balances related to the risk sharing provisions of the ACA as of December 31, 2021.

(1) Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions?
Yes ( ) No (X)

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year:

(in thousands)

a. Permanent ACA Risk Adjustment Program as of and for the Year Ended December 31, 2022	Amount
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments)	$ -
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	$ -
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium)	$ -
Operations (Revenue & Expenses)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ -
5. Reported in expenses as ACA Risk Adjustment user fees (incurred/paid)	$ -

a. Permanent ACA Risk Adjustment Program as of and for the Year Ended December 31, 2021	Amount
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments)	$ 14
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	$ -
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium)	$ 86
Operations (Revenue & Expenses)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ -
5. Reported in expenses as ACA Risk Adjustment user fees (incurred/paid)	$ -

b. Transitional ACA Reinsurance Program – None.

c. Temporary ACA Risk Corridors Program – None.

(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:

(in thousands)

	Accrued During the Prior Year On Business Written Before Dec. 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec. 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
	1	2	3	4	5	6	7	8		9	10
December 31, 2022	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)	$ 14	$ -	$ 5	$ -	$ 9	$ -	$ (9)	$ -	A	$ -	$ -
2. Premium adjustments (payable) (including high risk pool premium)	-	(86)	-	(32)	-	(54)	-	54	A	-	-
3. Subtotal ACA Permanent Risk Adjustment Program	$ 14	$ (86)	$ 5	$ (32)	$ 9	$ (54)	$ (9)	$ 54		$ -	$ -
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
2. Amounts recoverable for claims unpaid (contra liability)	-	-	-	-	-	-	-	-		-	-
3. Amounts receivable relating to uninsured plans	-	-	-	-	-	-	-	-		-	-

NOTES TO FINANCIAL STATEMENTS

	Accrued During the Prior Year On Business Written Before Dec. 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec. 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
	1	2	3	4	5	6	7	8		9	10
December 31, 2022	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premiums	-	-	-	-	-	-	-	-		-	-
5. Ceded reinsurance premiums payable	-	-	-	-	-	-	-	-		-	-
6. Liability for amounts held under uninsured plans	-	-	-	-	-	-	-	-		-	-
7. Subtotal ACA Transitional Reinsurance Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-		-	-
3. Subtotal ACA Risk Corridors Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
d. Total for ACA Risk-Sharing Provisions	$ 14	$ (86)	$ 5	$ (32)	$ 9	$ (54)	$ (9)	$ 54		$ -	$ -

Explanations of Adjustments:

A Adjustments included true-up to the 2021 CMS Risk Adjustment Report and prior year Risk Adjustment Data Validation adjustments.

	Accrued During the Prior Year On Business Written Before Dec. 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec. 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
	1	2	3	4	5	6	7	8		9	10
December 31, 2021	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)	$ 112	$ 348	$ 663	$ 230	$ (551)	$ 118	$ 565	$ (32)	**A**	$ 14	$ 86
2. Premium adjustments (payable) (including high risk pool premium)	-	-	-	-	-	-	-	-		-	-
3. Subtotal ACA Permanent Risk Adjustment Program	$ 112	$ 348	$ 663	$ 230	$ (551)	$ 118	$ 565	$ (32)		$ 14	$ 86
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
2. Amounts recoverable for claims unpaid (contra liability)	-	-	-	-	-	-	-	-		-	-
3. Amounts receivable relating to uninsured plans	-	-	-	-	-	-	-	-		-	-
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premiums	-	-	-	-	-	-	-	-		-	-
5. Ceded reinsurance premiums payable	-	-	-	-	-	-	-	-		-	-

NOTES TO FINANCIAL STATEMENTS

	Accrued During the Prior Year on Business Written Before Dec. 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec. 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
	1	2	3	4	5	6	7	8		9	10
December 31, 2021	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
6. Liability for amounts held under uninsured plans	-	-	-	-	-	-	-	-		-	-
7. Subtotal ACA Transitional Reinsurance Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-		-	-
3. Subtotal ACA Risk Corridors Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
d. Total for ACA Risk-Sharing Provisions	$ 112	$ 348	$ 663	$ 230	$ (551)	$ 118	$ 565	$ (32)		$ 14	$ 86

Explanations of Adjustments:
A Adjusted to final amount per 2020 CMS Risk Adjustment Report

(4) Roll-Forward of Risk corridors Asset and Liability Balances by Program Benefit Year – None.

(5) ACA Risk Corridors Receivable as of Reporting Date – None.

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. The Company establishes reserves for losses and loss adjustment expenses on reported and unreported claims of insured losses. The Company's reserving process takes into account known facts and interpretations of circumstances and factors including the Company's experience with similar cases, actual claims paid, historical trends involving claim payment patterns and pending levels of unpaid claims, loss management programs, product mix and contractual terms, changes in law and regulation, judicial decisions, and economic conditions.

When the Company experiences changes in the mix or type of claims or changing claim settlement patterns or data, it applies actuarial judgment in the determination and selection of development factors to develop reserve liabilities. For example, the Coronavirus has had a significant impact on driving patterns and auto frequency. Supply chain disruptions have resulted in higher parts costs, used car values and longer time to claim resolution, which have combined with labor shortages to increase physical damage loss costs. Medical inflation, treatment trends, attorney representation, litigation costs and more severe accidents have contributed to higher third-party bodily injury loss costs. The Company has also digitized and modified claim processes to increase effectiveness and efficiency. These factors may lead to historical development trends being less predictive of future loss development, potentially creating additional reserve variability.

Generally, the initial reserves for a new accident year are established based on claim frequency and severity assumptions for different lines and coverages based on historical relationships to relevant inflation indicators. Reserves for prior accident years are statistically determined using several different actuarial estimation methods. Changes in auto claim frequency may result from changes in mix of business, driving behaviors, miles driven or other factors. Changes in auto current year claim severity are generally influenced by inflation in the medical and auto repair sectors, the effectiveness and efficiency of claim practices and changes in mix of claim types. The Company mitigates these effects through various loss management programs. When such changes in claim data occur, actuarial judgment is used to determine appropriate development factors to establish reserves. Our reserving process incorporates changes in loss patterns, operational statistics and changes in claims reporting processes to determine our best estimate of recorded reserves.

As part of the reserving process, the Company may also supplement its claims processes by utilizing third-party adjusters, appraisers, engineers, inspectors, and other professionals and information sources to assess and settle catastrophe and non-catastrophe related claims. The effects of inflation are implicitly considered in the reserving process.

Because reserves are estimates of unpaid portions of losses that have occurred, including incurred but not reported losses, the establishment of appropriate reserves, including reserves for catastrophes, is an inherently uncertain and complex process. The ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates.

The highest degree of uncertainty is associated with reserves for losses incurred in the initial reporting period as it contains the greatest proportion of losses that have not been reported or settled as well as heightened uncertainty for claims that involve litigation or take longer to settle during periods of rapidly increasing loss costs. The Company regularly updates its reserve estimates as new information becomes available and as events unfold that may affect the resolution of unsettled claims. Changes in reserve estimates, which may be material, are reflected in the Statement of Income in the period such changes are determined.

Activity in the reserve for losses and loss adjustment expenses was summarized as follows:

(in millions)	**2022**	**2021**
Balance as of January 1	$ 20,000	$ 17,869
Transfers – Plan of Division [1]	-	(376)
Incurred related to:		
Current year	31,474	25,876
Prior years	1,693	46
Total incurred	33,167	25,922
Paid related to:		
Current year	18,147	16,220
Prior years	10,870	7,195
Total paid	29,017	23,415
Balance as of December 31	$ 24,150	$ 20,000

[1] See "Interdependent Transactions Effective April 1, 2021: Commutation, Division and Merger" in Note 10, Parts A, B & C for details.

NOTES TO FINANCIAL STATEMENTS

As a result of the acquisition of National General and reinsurance agreements entered into with INIC, the Company assumed the associated reserve for losses and loss adjustment expenses effective January 4, 2021. See “Novation Endorsement and Quota Share Reinsurance Agreement” in Note 21, Part C for details.

Incurred losses and loss adjustment expenses represent the sum of paid losses, loss adjustment expenses and reserve changes in the calendar year. This expense included net losses from catastrophes of $3.00 billion and $2.95 billion in 2022 and 2021, respectively. Catastrophes are an inherent risk of the property and casualty insurance business that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company’s net income and financial position.

The Company calculates and records a single best reserve estimate for losses from catastrophes, in conformance with generally accepted actuarial standards. As a result, management believes that no other estimate is better than the recorded amount. Due to the uncertainties involved, including the factors described above, the ultimate cost of losses may vary materially from recorded amounts, which are based on management’s best estimates. Accordingly, management believes that it is not practical to develop a meaningful range for any such changes in losses incurred.

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $1.69 billion and $46 million as a result of the reestimation of unpaid losses and loss adjustment expenses for the years ended December 31, 2022 and 2021, respectively. These changes were generally the result of ongoing analyses of recent loss development trends, primarily from bodily injury and physical damage coverages. Increases in injury coverages reflect recent data and updated assumptions related to severity with third-party bodily injury claims, increased claims with attorney representation, litigation costs and higher medical inflation. Increases in physical damage reflect the ongoing inflationary factors and supply chain shortages impacting used vehicle and parts prices, labor rates and length of claim resolution. Delays in the receipt of third-party carrier claims also contributed to the adverse development of claims reported in prior years. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $1.60 billion and $1.18 billion was included as a reduction of loss reserves as of December 31, 2022 and 2021, respectively.

B. There were no significant changes in methodologies used in calculating the liability of unpaid losses and loss adjustment expenses for the most recent reporting period presented. Revised assumptions considered the increased claims with attorney representation, litigation costs and higher medical inflation. For the physical damage coverages, the revised assumptions reflected the ongoing inflationary factors and supply chain shortages impacting used vehicle and parts prices, labor rates and length of claim resolution. Revised assumptions also considered delays in the receipt of third-party carrier claims that contributed to the adverse development of claims reported in prior years, as noted in Part A above.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

A. To settle certain claims, the Company purchased annuities from various life insurers where the claimant was the payee but for which the Company was contingently liable in the event the issuer of the annuity was unable to perform. The following table represents the aggregate amount of reserves for which the Company was contingently liable as of December 31:

(in millions)

Loss Reserves Eliminated by Annuities		Unrecorded Loss Contingencies	
2022	**2021**	**2022**	**2021**
$ 208	$ 219	$ 208	$ 219

B. There were no amounts due from any life insurer, which equaled or exceeded 1% of the Company’s policyholder surplus as of December 31, 2022 or 2021.

28. Health Care Receivables

A. The Company did not report pharmaceutical rebate receivables in 2022. As a result of the acquisition of National General and reinsurance agreements entered into with INIC, the Company assumed pharmaceutical rebate receivables in 2021. Pharmaceutical rebates are the result of negotiating rebates as a form of price concessions paid by pharmaceutical manufacturers via a pharmacy benefit manager working on the plan’s behalf. Pharmacy rebates are estimated by first calculating a historical per month (“PEPM”) value based on the actual enrollment counts and rebates collected during the previous four quarters. Then, the historical PEPM is multiplied by the actual enrollment counts during the current period to calculate the current period rebate amounts. Rebate receivables in excess of minimum guarantee rebates specified within contracts are non-admitted. The following table provides details of the pharmaceutical rebate receivables for 2021.

(in millions)

Quarter	Estimated Pharmacy Rebates as Report on Financial Statements	Pharmacy Rebates as Billed or Otherwise Confirmed	Actual Rebates Received Within 90 Days of Billing	Actual Rebates Received Within 91 to 180 Days of Billing	Actual Rebates Received More Than 180 Days After Billing
12/31/2021	$ 5	$ 5	$ 5	$ -	$ -
09/30/2021	$ 4	$ 4	$ 5	$ -	$ -
06/30/2021	$ 4	$ 4	$ 4	$ -	$ -
03/31/2021	$ 3	$ 3	$ 3	$ -	$ -

B. Risk Sharing Receivables – Not applicable.

29. Participating Policies

Not applicable.

30. Premium Deficiency Reserves

Premium deficiency reserves as of December 31 were as follows:

($ in millions)	**2022**	**2021**
1. Liability carried for premium deficiency reserves	$ -	$ -
2. Date of the most recent evaluation of this liability	02/01/2023	02/07/2022
3. Was anticipated investment income utilized in the calculation?	Yes [x] No [ ]	Yes [x] No [ ]

NOTES TO FINANCIAL STATEMENTS

31. High Deductibles

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

(1) Counter Party Exposure Recorded on Unpaid Claims and Billed Recoverables on Paid Claims

($ in thousands)

Annual Statement Line of Business (ASL)		2022			
1	2	3	4	5	6
ASL	ASL Description	Gross (of High Deductible) Loss Reserves	Reserve Credit for High Deductibles	Billed Recoverables on Paid Claims	Total High Deductibles and Billed Recoverables (Col 4 + Col 5)
16	Amounts recoverable from reinsurers	$ 33	$ 33	$ -	$ 33

Annual Statement Line of Business (ASL)		2021			
1	2	3	4	5	6
ASL	ASL Description	Gross (of High Deductible) Loss Reserves	Reserve Credit for High Deductibles	Billed Recoverables on Paid Claims	Total High Deductibles and Billed Recoverables (Col 4 + Col 5)
16	Amounts recoverable from reinsurers	$ 49	$ 49	$ -	$ 49

(2) Unsecured Amounts of High Deductible

($ in thousands)		2022		2021	
a.	Total high deductibles and billed recoverables on paid claims	$ 33		$ 49	
b.	Collateral on balance sheet	$ -		$ -	
c.	Collateral off balance sheet	$ -		$ -	
d.	Total unsecured deductibles and billed recoverables on paid claims	$ -		$ 49	
e.	Percentage unsecured	100	%	100	%

(3) High Deductible Recoverables Amounts on Paid Claims

(in thousands)		2022	2021
a.	Amount of overdue nonadmitted (either due to aging or collateral)	$ -	$ -
b.	Total over 90 days overdue admitted	$ -	$ -
c.	Total overdue (a+b)	$ -	$ -

(4) The Deductible Amounts for the Highest Ten Unsecured High Deductible Policies

(in thousands)	Top Ten Unsecured High Deductibles Amounts	
Counterparty Ranking	2022	2021
Counterparty 1	$ 33	$ 49
Counterparty 2	$ -	$ -
Counterparty 3	$ -	$ -

Note: The counterparty is not named, just amount by counterparty 1, counterparty 2, etc. For this purpose, a group of entities under common control shall be regarded as a single customer.

B. Unsecured High Deductible Recoverables for Individual Obligors Part of a Group Under the Same Management or Control Which are Greater Than 1% of Capital and Surplus. For this purpose, a group of entities under common control shall be regarded as a single customer.

(1) Total Group Unsecured Recoverable

Group Name	Total Unsecured Aggregate Recoverable
None	$ -

(2) Obligors and Related Members in the Group

Group Name	Obligors and Related Group Members
None	$ -

32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

The Company did not discount its liabilities for unpaid losses or unpaid loss adjustment expenses as of December 31, 2022 or 2021.

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 continues to receive asbestos and environmental claims. Asbestos claims relate primarily to bodily injuries asserted by people who were exposed to asbestos or products containing asbestos. Environmental claims relate primarily to pollution and related clean-up costs.

The Company's exposure to asbestos and environmental claims arise principally from assumed reinsurance coverage written during the 1960s through the mid-1980s, including reinsurance on primary insurance written on large U.S. companies, and from direct excess commercial insurance written from 1972 through 1985, including substantial excess general liability coverages on large U.S. companies. Additional exposure stems from direct primary commercial insurance written during the 1960s through the mid-1980s.

In 1986, the general liability policy form used by the Company and others in the property and casualty industry was amended to introduce an "absolute pollution exclusion," which excluded coverage for environmental damage claims, and added an asbestos exclusion. Most general liability policies issued prior to 1987 contain annual aggregate limits for product liability coverage. General liability policies issued in 1987 and

NOTES TO FINANCIAL STATEMENTS

thereafter contain annual aggregate limits for product liability coverage and annual aggregate limits for all coverages. The Company's experience to date has been that these policy form changes have limited the extent of its exposure to environmental and asbestos claim risks.

The Company's exposure to liability for asbestos and environmental losses manifests differently depending on whether it arises from assumed reinsurance coverage, direct excess commercial insurance or direct primary commercial insurance. The direct insurance coverage the Company provided for these exposures was substantially "excess" in nature.

Direct excess commercial insurance and reinsurance involve coverage written by the Company for specific layers of protection above retentions and other insurance plans. The nature of excess coverage and reinsurance provided to other insurers limits the Company's exposure to loss to specific layers of protection in excess of policyholder retention on primary insurance plans. The Company's exposure is further limited by the significant reinsurance that was purchased on the direct excess business.

The Company's assumed reinsurance business involved writing generally small participations in other insurers' reinsurance programs. The reinsured losses in which the Company participates may be a proportion of all eligible losses or eligible losses in excess of defined retentions. The majority of the Company's assumed reinsurance exposure, approximately 85%, is for excess of loss coverage, while the remaining 15% is for pro-rata coverage.

The Company's direct primary commercial insurance business did not include coverage to large asbestos manufacturers. This business comprises a cross section of policyholders engaged in many diverse business sectors throughout the country.

The Company conducts an annual review in the third quarter to evaluate, establish and adjust as necessary, asbestos and environmental reserves. Changes to reserves are recorded in the reporting period in which they are determined. Using established industry and actuarial best practices and assuming no change in the regulatory or economic environment, this detailed and comprehensive methodology determines asbestos reserves based on assessments of the characteristics of exposure (e.g. claim activity, potential liability, jurisdiction, products versus non-products exposure) presented by individual policyholders, and determines environmental reserves based on assessments of the characteristics of exposure (e.g. environmental damages, respective shares of liability of potentially responsible parties, appropriateness and cost of remediation) to pollution and related clean-up costs. The number and cost of these claims are affected by advertising by trial lawyers seeking asbestos plaintiffs, and entities with asbestos exposure seeking bankruptcy protection as a result of asbestos liabilities, initially causing a delay in the reporting of claims, often followed by an acceleration and an increase in losses and loss adjustment expenses as settlements occur.

After evaluating insureds' probable liabilities for asbestos and environmental claims, the Company evaluates the insureds' coverage programs for such claims. The Company considers the insureds' total available insurance coverage, including the coverage it issued. The Company also considers relevant judicial interpretations of policy language and applicable coverage defenses or determinations, if any.

Evaluation of both the insureds' estimated liabilities and the Company's exposure to the insureds depends heavily on an analysis of the relevant legal issues and litigation environment. This analysis is conducted by the Company's specialized claims adjusting staff and legal counsel. Based on these evaluations, case reserves are established by claims adjusting staff and actuarial analysis is employed to develop an IBNR reserve, which includes estimated potential reserve development and claims that have occurred but have not been reported.

For both asbestos and environmental reserves, the Company also evaluates its historical direct net loss and loss expense paid and incurred experience to assess any emerging trends, fluctuations or characteristics suggested by the aggregate paid and incurred activity.

Establishing net loss reserves for asbestos and environmental claims is subject to uncertainties that are much greater than those presented by other types of claims. Among the complications are lack of historical data, long reporting delays, uncertainty as to the number and identity of insureds with potential exposure and unresolved legal issues regarding policy coverage; unresolved legal issues regarding the determination, availability and timing of exhaustion of policy limits; plaintiffs' evolving and expanding theories of liability; availability and collectability of recoveries from reinsurance; retrospectively determined premiums and other contractual agreements; estimates of the extent and timing of any contractual liability; the impact of bankruptcy protection sought by various asbestos producers and other asbestos defendants; and other uncertainties. There are also complex legal issues concerning the interpretation of various insurance policy provisions and whether those losses are covered, or were ever intended to be covered, and could be recoverable through retrospectively determined premium, reinsurance or other contractual agreements. Courts have reached different and sometimes inconsistent conclusions as to when losses are deemed to have occurred and which policies provide coverage; what types of losses are covered; whether there is an insurer obligation to defend; how policy limits are determined; how policy exclusions and conditions are applied and interpreted; and whether clean-up costs represent insured property damage. The Company's reserves for asbestos and environmental exposures could be affected by tort reform, class action litigation, and other potential legislation and judicial decisions. Environmental exposures could also be affected by a change in the existing federal Superfund law and similar state statutes. There can be no assurance that any reform legislation will be enacted or that any such legislation will provide for a fair, effective and cost-efficient system for settlement of asbestos or environmental claims. Management believes these issues are not likely to be resolved in the near future, and the ultimate costs may vary materially from the amounts currently recorded resulting in material changes in loss reserves.

Management believes its net loss reserves for asbestos and environmental exposures are appropriately established based on available facts, laws, regulations, and assessments of other pertinent factors and characteristics of exposure (e.g. claim activity, potential liability, jurisdiction, products versus non-products exposure) presented by individual policyholders, assuming no change in the legal, legislative or economic environment. Due to the uncertainties and factors described above, management believes it is not practicable to develop a meaningful range for any such additional net loss reserves that may be required.

The table below summarizes the Company's reserve and claim activity for asbestos claims on a direct basis, for assumed reinsurance and after (net) the effects of ceded reinsurance.

	2018	2019	2020	2021	2022
Direct					
Beginning reserves	$ 787,173,000	$ 755,454,000	$ 676,095,000	$ 724,927,000	$ 752,750,000
Incurred losses and loss adjustment expenses	58,164,000	25,035,000	114,996,000	92,792,000	69,268,000
Calendar year payments for losses and loss adjustment expenses	(89,883,000)	(104,394,000)	(66,164,000)	(64,969,000)	(61,120,000)
Ending reserves	$ 755,454,000	$ 676,095,000	$ 724,927,000	$ 752,750,000	$ 760,898,000
Assumed Reinsurance					
Beginning reserves	$ 490,920,000	$ 495,816,000	$ 480,256,000	$ 463,902,000	$ 437,830,000
Incurred losses and loss adjustment expenses	32,136,000	14,179,000	17,221,000	1,178,000	(2,069,000)
Calendar year payments for losses and loss adjustment expenses	(27,240,000)	(29,739,000)	(33,575,000)	(27,250,000)	(17,632,000)
Ending reserves	$ 495,816,000	$ 480,256,000	$ 463,902,000	$ 437,830,000	$ 418,129,000
Net of Ceded Reinsurance					
Beginning reserves	$ 877,972,000	$ 862,310,000	$ 805,562,000	$ 822,553,000	$ 825,378,000
Incurred losses and loss adjustment expenses	45,371,000	27,739,000	77,988,000	62,573,000	35,984,000
Calendar year payments for losses and loss adjustment expenses	(61,033,000)	(84,487,000)	(60,997,000)	(59,748,000)	(51,233,000)
Ending reserves	$ 862,310,000	$ 805,562,000	$ 822,553,000	$ 825,378,000	$ 810,129,000

NOTES TO FINANCIAL STATEMENTS

B. The table below summarizes the Company's ending IBNR reserves for asbestos claims as of December 31:

	2021	2022
Direct basis	$ 272,793,000	$ 311,775,000
Assumed reinsurance basis	$ 321,448,000	$ 311,520,000
Net of ceded reinsurance basis	$ 437,042,000	$ 445,886,000

C. The table below summarizes the Company's ending reserves for loss adjustment expenses for asbestos claims as of December 31:

	2021	2022
Direct basis	$ 256,915,000	$ 268,898,000
Assumed reinsurance basis	$ 47,076,000	$ 45,692,000
Net of ceded reinsurance basis	$ 186,015,000	$ 193,140,000

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 ( )

The table below summarizes the Company's reserve and claim activity for environmental claims on a direct basis, for assumed reinsurance and after (net) the effects of ceded reinsurance.

	2018	2019	2020	2021	2022
Direct					
Beginning reserves	$ 101,532,000	$ 114,464,000	$ 122,686,000	$ 136,367,000	$ 155,267,000
Incurred losses and loss adjustment expenses	26,266,000	31,972,000	23,067,000	30,176,000	69,473,000
Calendar year payments for losses and loss adjustment expenses	(13,334,000)	(23,750,000)	(9,386,000)	(11,276,000)	(17,935,000)
Ending reserves	$ 114,464,000	$ 122,686,000	$ 136,367,000	$ 155,267,000	$ 206,805,000
Assumed Reinsurance					
Beginning reserves	$ 85,773,000	$ 85,185,000	$ 85,774,000	$ 101,925,000	$ 111,927,000
Incurred losses and loss adjustment expenses	5,496,000	9,647,000	26,166,000	20,102,000	15,023,000
Calendar year payments for losses and loss adjustment expenses	(6,084,000)	(9,058,000)	(10,015,000)	(10,100,000)	(5,317,000)
Ending reserves	$ 85,185,000	$ 85,774,000	$ 101,925,000	$ 111,927,000	$ 121,633,000
Net of Ceded Reinsurance					
Beginning reserves	$ 157,987,000	$ 164,090,000	$ 172,797,000	$ 199,888,000	$ 223,609,000
Incurred losses and loss adjustment expenses	21,703,000	36,003,000	43,990,000	39,922,000	58,779,000
Calendar year payments for losses and loss adjustment expenses	(15,600,000)	(27,296,000)	(16,899,000)	(16,201,000)	(14,686,000)
Ending reserves	$ 164,090,000	$ 172,797,000	$ 199,888,000	$ 223,609,000	$ 267,702,000

E. The table below summarizes the Company's ending IBNR reserves for environmental claims as of December 31:

	2021	2022
Direct basis	$ 79,428,000	$ 94,344,000
Assumed reinsurance	$ 75,738,000	$ 88,805,000
Net of Ceded reinsurance	$ 133,813,000	$ 155,262,000

F. The table below summarizes the Company's ending reserves for loss adjustment expenses for environmental claims as of December 31:

	2021	2022
Direct basis	$ 23,846,000	$ 38,814,000
Assumed reinsurance	$ 25,529,000	$ 28,276,000
Net of Ceded reinsurance	$ 44,427,000	$ 55,810,000

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? ..... ILLINOIS

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. 899051

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

2.2 If yes, date of change: 12/02/2022

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022

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. 12/31/2018

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). 04/29/2020

3.4 By what department or departments?
ILLINOIS .....

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, 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 [X] No [ ]

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
ALLSTATE FINANCIAL ADVISORS, LLC	2920 SOUTH 84TH STREET, LINCOLN, NE 68506				YES
ALLSTATE FINANCIAL SERVICES, LLC	2920 SOUTH 84TH STREET, LINCOLN, NE 68506				YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	444 W. LAKE STREET, SUITE 4500, CHICAGO, IL 60606				YES

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

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

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

DELOITTE & TOUCHE, LLP, 111 S. WACKER DRIVE, CHICAGO, IL 60606-4301 .....

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?

IAN STERLING, PRINCIPAL, KPMG, LLP, 303 PEACHTREE STREET NE, SUITE 2000, ATLANTA, GA 30308 .....

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

12.11 Name of real estate holding company ... SEE ATTACHED

12.12 Number of parcels involved 210

12.13 Total book/adjusted carrying value ..... $ 2,805,209,657

12.2 If, yes provide explanation:

THE COMPANY HOLDS INTERESTS IN LIMITED PARTNERSHIPS, MULTIPLE LIMITED LIABILITY COMPANIES AND JOINT VENTURES WHICH INVEST IN REAL ESTATE. .....

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

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

.....

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

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

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

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

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

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

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

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

e. Accountability for adherence to the code.

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

.....

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

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

.....

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

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

.....

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $ .....
- 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 [X] No [ ]

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)
See Note 17

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 1,998,184,383

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 [X] No [ ] N/A [ ]

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

25.08 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [X] No [ ] N/A [ ]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

25.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$ 1,998,081,704
25.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 2,007,641,890
25.093	Total payable for securities lending reported on the liability page.	$ 1,998,184,383

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	$ 77,237,134
26.27	FHLB Capital Stock	$
26.28	On deposit with states	$ 18,772,414
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 196,523,459
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$
26.32	Other	$ 1,037,443

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
CONTRACTUAL	RESTRICTED FROM SALE FOR THE DURATION OF THE INVESTMENT	77,237,134

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

27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
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
BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: MAGGIE CARNIE 315-414-3179	2 N. LASALLE STREET, SUITE 1020 CHICAGO, IL 60602
BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: AUDREY Y. PEREZ 312-876-8548	227 W. MONROE - 4th FLOOR, CHICAGO, IL 60606

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
ALLSTATE INVESTMENTS, LLC	A
J.P. MORGAN INVESTMENT MANAGEMENT INC	U
WELLINGTON MANAGEMENT COMPANY LLP	U
GOLDENTREE SELECT PARTNERS, LP	U
SILVER POINT CAPITAL FUND, LP	U
DAVIDSON KEMPER DIST OPP FUND, LP	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 [ ] No [X]

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
N/A	ALLSTATE INVESTMENTS, LLC	QQVOKOEYTYOWZE36RV47	IL DOI	DS
107038	J.P. MORGAN INVESTMENT MANAGEMENT, INC	549300W78QHV4XMM6K69	SEC	DS
112753	GOLDENTREE SELECT PARTNERS, LP	549300YED7EEDEWFJQ52	SEC	DS
157738	SILVER POINT CAPITAL FUND, LP	5493007VLP5VQE1KLU33	SEC	DS
106477	DAVIDSON KEMPER DIST OPP FUND, LP	549300E9FFP584S20Y95	SEC	DS
106595	WELLINGTON MANAGEMENT COMPANY LLP	5493007TOVD6LN5SJS12	SEC	DS

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

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
09258N-80-2	BLACKROCK ADV S/C CORE K	15,060,395
464287-46-5	ISHARES MSCI EAFE INDEX FUND	50,744,575
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND	1,095,893
46429B-69-7	ISHARES EDGE MSCI MIN VOL USA ETF	296,428,970
BAS03B-3G-1	INVESTEC GSF EM HARD CURRENCY DEBT FUND	30,851,499
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	80,084,994
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	21,539,027
30.2999 - Total		495,805,353

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
BLACKROCK ADV S/C CORE K	BLCKRCK WLTH LIQ ENV AW-INST	137,298,325	12/31/2022
BLACKROCK ADV S/C CORE K	INSPERITY INC	49,704,438	12/31/2022
BLACKROCK ADV S/C CORE K	BLCKRCK LIQ FND T-FND-INST	47,667,371	12/31/2022
BLACKROCK ADV S/C CORE K	OUTFRONT MEDIA INC	46,037,717	12/31/2022
BLACKROCK ADV S/C CORE K	ESSENT GROUP LTD	45,222,890	12/31/2022
ISHARES MSCI EAFE INDEX FUND	NESTLE SA-REG	1,037,364,530	12/31/2022
ISHARES MSCI EAFE INDEX FUND	ASML HOLDING NV	752,777,801	12/31/2022
ISHARES MSCI EAFE INDEX FUND	ROCHE HOLDING AG-GENUSSCHEIN	725,237,149	12/31/2022
ISHARES MSCI EAFE INDEX FUND	SHELL PLC	679,336,064	12/31/2022
ISHARES MSCI EAFE INDEX FUND	LVMH MOET HENNESSY LOUIS VUI	674,745,955	12/31/2022
ISHARES TRUST RUSSELL 2000 INDEX FUND	SHOCKWAVE MEDICAL INC	187,040,344	12/31/2022
ISHARES TRUST RUSSELL 2000 INDEX FUND	HALOZYME THERAPEUTICS INC	176,198,192	12/31/2022
ISHARES TRUST RUSSELL 2000 INDEX FUND	EMCOR GROUP INC	165,102,175	12/31/2022
ISHARES TRUST RUSSELL 2000 INDEX FUND	MATADOR RESOURCES	149,616,409	12/31/2022
ISHARES TRUST RUSSELL 2000 INDEX FUND	TEXAS ROADHOUSE INC	147,077,759	12/31/2022
ISHARES EDGE MSCI MIN VOL USA ETF	MERCK & CO. INC.	479,561,207	12/31/2022
ISHARES EDGE MSCI MIN VOL USA ETF	GILEAD SCIENCES INC	476,426,820	12/31/2022
ISHARES EDGE MSCI MIN VOL USA ETF	WASTE MANAGEMENT INC	470,158,046	12/31/2022
ISHARES EDGE MSCI MIN VOL USA ETF	CISCO SYSTEMS INC	470,158,046	12/31/2022

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
ISHARES EDGE MSCI MIN VOL USA ETF	REPUBLIC SERVICES INC	470,158,046	12/31/2022
INVESTEC GSF EM HARD CURRENCY DEBT FUND	Eskom Holdings SOC Limited 7.125%	2,680,012	12/31/2022
INVESTEC GSF EM HARD CURRENCY DEBT FUND	Petroleos Mexicanos 6.875%	2,356,441	12/31/2022
INVESTEC GSF EM HARD CURRENCY DEBT FUND	Ecuador (Republic Of)	2,018,802	12/31/2022
INVESTEC GSF EM HARD CURRENCY DEBT FUND	Qatar Energy 3.125%	1,779,641	12/31/2022
INVESTEC GSF EM HARD CURRENCY DEBT FUND	Colombia (Republic of) 5.625%	1,681,162	12/31/2022
IEMDTSI LX Equity	CHINA GOVERNMENT BOND	51,590,000	12/31/2022
IEMDTSI LX Equity	PERUVIAN GOVERNMENT BOND	38,720,000	12/31/2022
IEMDTSI LX Equity	THAILAND GOVERNMENT BOND	35,420,000	12/31/2022
IEMDTSI LX Equity	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F	32,670,000	12/31/2022
IEMDTSI LX Equity	CHINA GOVERNMENT BOND	30,140,000	12/31/2022
INVESTEC GSF EM CORPORATE DEBT FND	CIMA FINANCE DAC	358,700	12/31/2022
INVESTEC GSF EM CORPORATE DEBT FND	ARABIAN CENTRES SUKUK II LTD	411,400	12/31/2022
INVESTEC GSF EM CORPORATE DEBT FND	MINERVA LUXEMBURG SA	316,200	12/31/2022
INVESTEC GSF EM CORPORATE DEBT FND	ECOPETROL SA	278,800	12/31/2022
INVESTEC GSF EM CORPORATE DEBT FND	ALPEK SAB DE CV	266,900	12/31/2022

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	32,913,902,100	31,563,534,823	(1,350,367,277)
31.2 Preferred stocks	85,901,228	85,858,305	(42,923)
31.3 Totals	32,999,803,328	31,649,393,128	(1,350,410,200)

31.4 Describe the sources or methods utilized in determining the fair values:
THE AGGREGATE FAIR MARKET VALUE WAS BASED UPON PRICES FROM EXTERNAL PRICING SOURCES. INTERNAL PRICING MODELS WERE USED WHEN EXTERNAL PRICES WERE NOT AVAILABLE.

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

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

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:
THE BROKER QUOTES WERE REFLECTIVE OF TRANSACTIONS BETWEEN MARKET PARTICIPANTS BY PERFORMING VARIOUS PRICING REVIEWS. THE REVIEWS INCLUDED MONITORING CHANGES OR LACK OF CHANGES IN PRICES, COMPARISON OF SIMILAR SECURITIES, AND GATHERING INPUT FROM ASSET CLASS PERSONNEL AS WELL AS PUBLICLY AVAILABLE INFORMATION.

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

33.2 If no, list exceptions:

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

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

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

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

.....

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

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

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

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

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

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

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 33,082,109

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

1 Name	2 Amount Paid
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 36,972,757

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

1 Name	2 Amount Paid
.....	.....

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 4,311,646

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

1 Name	2 Amount Paid
.....	.....

GENERAL INTERROGATORIES

Part 1, # 12.11

Name of Real Estate Holding Company	Book/ Adjusted Carrying Value
AMHERST SINGLE FAMILY RESIDENTIAL PARTNERS VI LP	40,093,096.00
BEACON CAPITAL STRATEGIC PARTNERS VI	134,677.00
BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP	40,268,630.01
BLACKSTONE REAL ESTATE PARTNERS V	-
BLACKSTONE REAL ESTATE PARTNERS VI LP	558,356.48
BLACKSTONE REAL ESTATE PARTNERS IV	232,459.36
BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	36,005,906.01
BLACKSTONE REAL ESTATE PARTNERS EUROPE III	1,559,176.99
BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	11,794,769.40
BLACKSTONE REAL ESTATE PARTNERS VII	11,008,519.91
CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	676.93
CBRE STRATEGIC PTR US OPP V LP	186,225.46
CENTRAL PARK NORTH OZ INVESTORS LP	0.50
DERMODY PROPERTIES INDUSTRIAL FUND II LP	26,103,669.99
EAGLE ROSE LAND PARTNERS LLC	-
FOCUS SENIOR HOUSING FUND I LP	53,281,016.62
HARRISON STREET EUROPEAN PROPERTY PARTNERS II	49,211,348.29
HIGH STREET REAL ESTATE FUND VI LP	40,566,597.00
HEMISFERIO SUL INVESTIMENTOS FUND IV LP	3,126,986.74
HSRE BRIGHTVIEW CO-INVESTMENT LP	30,759,238.00
LANDMARK REAL ESTATE FUND V, LP	24,671.00
LANDMARK REAL ESTATE PARTNERS FUND VI	173,705.18
LONE STAR REAL ESTATE FUND III LP	174,228.00
LONE STAR FUND VII	326,123.00
ML-AI VENTURE 2, LLC	2,409,892.00
ML-AI VENTURE 3, LLC	24,476,179.00
NORTH HAVEN REAL ESTATE FUND VII GLOBAL	233,952.00
O'CONNOR NORTH AMERICAN PROPERTIES LP	184,812.00
PATRIA BRAZIL REAL ESTATE FUND II	1,062,686.00
PROSPERITAS REAL ESTATE PARTNERS III	-
RANCHO PRESIDIO LAND PARTNERS LLC	17,512,872.21
RED FORT INDIA REAL ESTATE FUND II	1,301,501.00
ROCKPOINT REAL ESTATE FUND II, LP	176,958.00
ROCKPOINT REAL ESTATE FUND III LP	678,992.00
STARWOOD CAPITAL HOSPITALITY FUND II	2,611,223.00
STARWOOD HOSPITALITY I	1,802,037.00
WALTON STREET REAL ESTATE FUND IV	-
WALTON STREET REAL ESTATE FUND VI	9,780,134.00
WB SJC CO-INVESTMENT PARTNERSHIP, LP	37,133.00
WESTBROOK REAL ESTATE PARTNERS VI	82,178.00
WESTBROOK REAL ESTATE PARTNERS V, LP	1,119.00
WESTBROOK REAL ESTATE FUND VII	4,070,569.00
WESTBROOK REAL ESTATE FUND VIII	3,507,231.00
WESTBROOK REAL ESTATE FUND X	18,770,277.00
DERMODY PROPERTIES INDUSTRIAL CO-INVEST FUND II LP	16,446,055.00
BREG SAVANNAH INDUSTRIAL FUND, LP	2,149,911.46
ML-AI VENTURE 4, LLC	28,806,171.49
SEASONS RESIDENTIAL HOLDINGS, LLC	41,594,992.49
DERMODY PROPERTIES INDUSTRIAL FUND III LP	31,618,481.00
ML-AI VENTURE 5 LLC	34,133,206.01
ML-AI VENTURE 1 LLC	39,330.03
MONACO PARKWAY LAND PARTNERS LLC	-
TRUAMERICA PROPERTIES II LLC	15,367,959.49
BC CO-INVEST CTP-I LP	29,253,544.00
DERMODY PROPERTIES INDUSTRIAL ONTARIO RANCH CO-INVEST FUND LP	11,495,761.00
ELMTREE U.S. NET LEASE FUND IV LP	24,690,693.24
BC CO-INVEST PARAGON PARK LOT 3B LP	35,214,805.00
MSP GP FUND III LP	9,995,115.00
DP AIC HOLDINGS LP	44,497,515.00
BC CO-INVEST BRAMBLETON TECH PARK LP	27,388,297.81
CBRE GIP US FEEDER VEHICLE ALLINV A LP	2,221,634.96
CBRE GIP US FEEDER VEHICLE ALLINV B LP	2,221,634.96
AP REAL ESTATE LLC	6,774,446.97
AP Timber LLC	15,062,131.47
CURRENT CREEK INVESTMENTS LLC	3,743,791.63
CHANDLER AIRPORT COMMERCE PARK LLC (Phase I-II)	-
CHELAN VIEW ORCHARD, LLC	8,353,247.10
KILTER PTY LTD	39,634,134.89
PACIFIC SHORES LAND PARTNERS LLC	29,883,711.70
PULLMAN QOZB	32,511,171.76
SM202	16,420,953.77
SW INDUSTRIAL LLC	11,377,276.56
TBR ONE RIVERSIDE	24,094,296.65
TDC Brown Deer	3,274,323.33
TDC 15TH STREET LLC	19,677,587.11
TDC CITY CENTER LLC	227,454.44
TDC CITY CENTER PHASE II LLC	1,399,297.93
THE ARROYO PARKWAY LLC	52,112,157.25
White Oak Real Estate 2017-2, LP	6,114,024.44
BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	28,992,387.10
CONREX RESIDENTIAL SMA I LLC	32,386,638.98
FOLIUM TIMBER FUND I LP	29,267,531.69
IMPACT C.I.L. PARENT LLC	6,068,456.00
IMPACT PCCP IV LLC	172,013.99
PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP	7,044,277.98
CENTERLINE RE SPEC SIT MTG FUND	11,564.13
CONREX- AS CI LLC	1.00
CAPROCK LOGISTICS DEVELOPMENT VENTURE LP	55,444,703.00
RRG SWIF GARDEN CO-INVESTMENT PARTNERS LP	52,595,600.00
SROA CARDINAL CO-INVEST 2 LP	13,448,116.10
SROA CAPITAL FUND VIII LP	24,142,617.42
ALTERRA IOS VENTURE II LP	18,818,278.00
FOCUS SENIOR HOUSING FUND II LP	47,643.00
ROCKBRIDGE HOSPITALITY FUND VI LP	3,254,451.01
ROCKBRIDGE HOSPITALITY FUND VII LP	7,326,688.97
ROCKBRIDGE HOSPITALITY FUND VIII LP	1,998,705.48
IQHQ HOLDINGS LP	34,300,000.00
MSP POOL IV SIDECAR LP	23,100,000.00
AEGON LIHTC FUND 58 LLC	26,981,719.64
ALLIANT TAX CREDIT FUND 65 LP	1,600,267.96

GENERAL INTERROGATORIES

Part 1, # 12.11

Name of Real Estate Holding Company	Book/ Adjusted Carrying Value
ALLIANT TAX CREDIT FUND 66, LTD	1,959,989.84
ALLIANT TAX CREDIT FUND 66, LTD - ALIC	1,595,632.74
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XXXV LP	442,300.01
BF GARDEN CORPORATE TAX CREDIT FUND XXXIII	883,138.98
BF GARDEN CORPORATE TAX CREDIT FUND XXXIV	668,173.52
BF GARDEN CORPORATE TAX CREDIT FUND XXXV	1,419,616.86
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX	18,807,953.34
CREA CORPORATE TAX CREDIT FUND XXVI, LLC	1,170,286.78
CREA CORPORATE TAX CREDIT FUND 57 LLC	23,941,260.90
CREA CORPORATE TAX CREDIT FUND 61, LLC	22,619,953.54
CREA CORPORATE TAX CREDIT FUND 66, LLC	16,616,248.58
ENTERPRISE HOUSING PARTNERS XX	1,192,947.26
ENTERPRISE HOUSING PARTNERS XXI LP	845,288.24
NATIONAL EQUITY FUND 2007 LP	148,384.01
NATIONAL EQUITY FUND 2011 LP	3,171,308.72
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	378,010.98
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	358,849.10
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 65	15,965,316.44
PNC LIHTC FUND 71 LLC	19,924,325.08
PNC MULTIFAMILY CAPITAL INSTITUTIONAL FUND XXXVI LP	-
R4 HOUSING PARTNERS X LP	22,563,652.56
R4 HOUSING PARTNERS XII LP	27,419,632.08
R4 HOUSING PARTNERS XI LP	25,146,068.64
RAH CORPORATE PARTNERS FUND 55 LLC	17,529,807.40
RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP	1,234,655.88
RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP	1,113,381.04
RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP	14,700,076.00
RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP	17,527,423.08
RED STONE EQUITY - 2011 NATIONAL FUND L.P.	1,012,339.14
RED STONE EQUITY - 2017 NATIONAL FUND L.P.	21,710,253.20
RED STONE EQUITY - 2018 NATIONAL FUND L.P.	23,765,992.80
RED STONE EQUITY - 2019 NATIONAL FUND L.P.	25,226,578.26
RED STONE EQUITY FUND 75 LP	24,033,130.92
USA INSTITUTIONAL TAX CREDIT FUND CXI LP	18,084,744.18
USA INSTITUTIONAL TAX CREDIT FUND CXIX LP	20,859,478.00
USA INSTITUTIONAL TAX CREDIT FUND LXXX LP	2,812,789.34
USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP	3,256,918.94
RAYMOND JAMES TAX CREDIT FUND 36 LLC	693,277.34
RAYMOND JAMES TAX CREDIT FUND 42 LLC	9,461,105.56
RAYMOND JAMES TAX CREDIT FUND 43 LLC	20,081,838.40
RAYMOND JAMES TAX CREDIT FUND 44, LLC	21,498,970.86
RAYMOND JAMES TAX CREDIT FUND 37, LLC	1,497,524.04
RAYMOND JAMES TAX CREDIT FUND 38, LLC	2,958,530.48
WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	917,601.60
WNC INSTITUTIONAL TAX CREDIT FUND 44 LP	18,209,650.64
WNC INSTITUTIONAL TAX CREDIT FUND 47 LP	17,806,627.56
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP	28,400,860.12
CREA CORPORATE TAX CREDIT FUND 74 LLC	27,392,918.52
PNC LIHTC FUND 76 LLC	25,910,254.78
RAH CORPORATE PARTNERS FUND 56 LLC	20,351,379.84
USA INSTITUTIONAL TAX CREDIT FUND CXXX LP	29,946,782.32
R4 HOUSING PARTNERS XIV LP	28,956,673.32
WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP	21,088,536.68
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP	26,689,514.86
ALLIANT TAX CREDIT FUND 104 LP	31,958,573.24
BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 54 LP	32,571,969.49
AEGON LIHTC FUND 62 LLC	27,545,678.60
CREA CORPORATE TAX CREDIT FUND 85 LP	27,407,124.08
PNC LIHTC FUND 80 LLC	32,538,567.70
USA INSTITUTIONAL TAX CREDIT FUND CXXXV LP	32,776,164.83
WNC INSTITUTIONAL TAX CREDIT FUND 50 LP	27,033,359.70
R4 HOUSING PARTNERS XVI LP	33,113,850.20
RAH CORPORATE PARTNERS FUND 57 LLC	27,108,813.96
RAYMOND JAMES TAX CREDIT FUND 48 LLC	29,210,704.33
WNC INSTITUTIONAL TAX CREDIT FUND 51 LP	24,118,159.54
BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 56 LP	34,511,346.21
WNC INSTITUTIONAL TAX CREDIT FUND 52 LP	34,406,489.68
RAYMOND JAMES TAX CREDIT FUND 50 LLC	29,990,953.08
RED STONE EQUITY FUND 95 LP	34,843,586.78
WNC INSTITUTIONAL TAX CREDIT FUND 53 LP	34,973,644.72
BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP	29,987,655.78
AEP INVESTMENT FUND LLC	28,266,433.36
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX STATE	9,857,877.56
CREA STATE KENOLIO APARTMENTS, LLC	8,855,537.68
PNC LIHTC FUND 71 LLC STATE	-
R4 HRGA ACQUISITION LLC	9,654,527.26
RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP STATE	6,098.97
RJTCF-43 STATE TAX CREDIT FUND LLC	1,745,819.06
WNC 47 - Mason Square Apartments II LP	2,413,597.80
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP CA STATE	242,213.06
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP HI STATE	418,219.60
R4 PMGA ACQUISITION LLC STATE	4,577,778.32
WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP CALIFORNIA	4,420,942.72
BFIM 52 HERKIMER EG ASSOCIATES LLC(EASTERN GARDENS APARTMENTS)	2,914,214.81
RSE BROOKMONT LOFTS LLC	40,118.09
BFIM 53 - 370 ESSEX LLC (ESSEX STREET APARTMENTS)	1,333,333.58
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP CA STATE	578,651.76
MPC GA 2020 AHI ICF 6, LLC	-
SUGAR CREEK HOUSING TAX CREDIT FUND LLC - GA	-
R4 CLIIGA ACQUISTION LLC	5,919,621.96
ALLIANT TAX CREDIT FUND 104 LP- CA STATE CREDITS	2,482,170.60
RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 114 LP	7,481,149.70
RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 113 LP	12,276,316.07
R4 ACC ACQUISITION LLC	927,239.96
R4 REGA ACQUISITION LLC	8,449,536.52
RAH CORPORATE PARTNERS FUND 57 LLC - SC STATE	3,343,223.20
RJTCF-48 STATE TAX CREDIT FUND LLC	8,066,331.82
WNC INSTITUTIONAL TAX CREDIT FUND 51 LP STATE CA	3,429,829.00
MONARCH MSS GA 2021 ASIC ICF, LLC	-
MONARCH MSS MO 2021 ICF 1, LLC	-

GENERAL INTERROGATORIES

Part 1, # 12.11

Name of Real Estate Holding Company	Book/ Adjusted Carrying Value
BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 56 LP MO STATE	1,523,597.00
WNC INSTITUTIONAL TAX CREDIT FUND 52 LP CA STATE	2,576,224.00
CREA CORPORATE TAX CREDIT FUND 89 LP	2,153,304.45
KNOX RESIDENCES I LIMITED PARTNERSHIP	2,050,000.00
RJTCF-50-SC STATE TAX CREDIT FUND LLC	6,279,758.00
WNC INSTITUTIONAL TAX CREDIT FUND 53 LP CA STATE	2,747,746.00
BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP CA STATE	5,027,050.00
MONARCH MSS GA 2022 ASIC ICF LLC	-
MPC SC 2022 LIHTC ICF LLC	-
SUGAR CREEK HOUSING TAX CREDIT FUND LLC - SC	-
	$ **2,805,209,657**

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. .....$

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	39,258,018,042	35,836,933,229
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		212,387,978
2.5	Reserve Denominator	38,822,613,115	33,599,629,801
2.6	Reserve Ratio (2.4/2.5)	0.000	0.006

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

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

3.21 Participating policies .....$ 174,358,427
3.22 Non-participating policies .....$ 5,264,148,056

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?
THE COMPANY DOES NOT WRITE THIS LINE OF BUSINESS. .....

6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process.
THE COMPANY PLACES HEAVY EMPHASIS ON THE USE OF CATASTROPHIC (CAT) SIMULATION MODELING PROVIDED BY A LEADING CAT MODELING VENDOR TO ESTIMATE PROBABLE MAXIMUM LOSS (PML). AN ADVANCED METHODOLOGY IS EMPLOYED TO GENERATE A LARGE SAMPLE OF HYPOTHETICAL BUT POSSIBLE EVENTS, APPLY MODEL DAMAGE EXPECTATIONS AGAINST THE COMPANY'S BOOK OF BUSINESS, AND EVALUATE THE EXISTING POLICY CONDITIONS OF THE POLICIES IN FORCE TO DETERMINE AN ESTIMATE OF TOTAL DAMAGE. .....

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?
UTILIZING A RISK MANAGEMENT METHODOLOGY, THE COMPANY'S ULTIMATE PARENT, THE ALLSTATE CORPORATION (CORPORATION) HAS DESIGNED A REINSURANCE PROGRAM TO ADDRESS EXPOSURE TO CATASTROPHES (CATS) NATIONWIDE. THE PROGRAM IS DESIGNED TO PROVIDE REINSURANCE PROTECTION FOR CATS INCLUDING HURRICANES, WINDSTORMS, HAIL, TORNADOS, FIRES FOLLOWING EARTHQUAKES, EARTHQUAKES, AND WILDFIRES. CONSISTENT WITH THE CORPORATION'S CAT MANAGEMENT STRATEGY, THE PROGRAM IS INTENDED TO PROVIDE AN ACCEPTABLE RETURN ON THE RISKS ASSUMED IN THE PROPERTY BUSINESS. AS OF DECEMBER 31, 2022, THE CORPORATION HAD LESS THAN A 1% LIKELIHOOD OF EXCEEDING ANNUAL AGGREGATE CAT LOSSES BY $2 BILLION, NET OF REINSURANCE, FROM HURRICANES AND EARTHQUAKES, BASED ON MODELED ASSUMPTIONS AND APPLICATIONS CURRENTLY AVAILABLE. .....

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

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

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 [ ] 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 [X] N/A [ ]

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

12.41 From .... %

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 [X] No [ ]

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

12.61 Letters of credit ..... $ 1,002,387

12.62 Collateral and other funds..... $ 158,550

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): ..... $ 26,875,220

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. ....

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

14.2 If yes, please describe the method of allocating and recording reinsurance among the cedants:
REINSURANCE PREMIUM IS DISTRIBUTED AMONG THE CEDANTS BASED ON THEIR PROPORTION OF MODELED EXPECTED LOSSES UNDER THE CONTRACT. RETENTION AND RECOVERIES ARE DISTRIBUTED AMONG THE CEDANTS BASED ON THEIR PROPORTION OF TOTAL LOSSES. .....

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 [X] 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 [X] No [ ]

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	.....	.....	18,198,375	30,437,246	12,697,407
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 [X] No [ ]

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	$ 42,563,873
17.12	Unfunded portion of Interrogatory 17.11	$ 42,563,873
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	$ 42,563,873
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 2022	2 2021	3 2020	4 2019	5 2018
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11, 16, 17, 18 & 19)	17,529,026,647	16,442,119,446	13,203,699,223	13,912,089,562	13,276,441,559
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	13,124,321,005	12,797,616,136	10,183,538,924	10,321,579,756	9,709,491,004
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	11,745,524,897	10,592,515,212	9,034,828,714	8,780,689,373	8,306,075,786
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	946,539,901	942,639,811	96,222,359	54,709,260	26,201,444
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
6.	Total (Line 35)	43,345,412,450	40,774,890,605	32,518,289,220	33,069,067,952	31,318,209,794
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11, 16, 17, 18 & 19)	16,359,606,002	15,098,728,891	13,116,603,498	13,819,137,417	13,238,075,770
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	12,132,567,791	11,649,566,301	9,918,362,686	10,052,045,077	9,451,931,429
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	11,240,763,946	9,949,647,633	8,947,522,953	8,682,438,194	8,203,654,782
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	926,658,623	922,518,083	96,222,356	54,709,257	26,201,349
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
12.	Total (Line 35)	40,659,596,362	37,620,460,908	32,078,711,494	32,608,329,944	30,919,863,330
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	(3,409,105,786)	682,738,237	3,724,767,610	2,189,461,425	1,590,876,715
14.	Net investment gain (loss) (Line 11)	1,161,905,249	4,893,806,284	2,978,493,066	2,038,863,044	1,518,714,380
15.	Total other income (Line 15)	588,808,130	224,575,890	101,146,612	116,951,686	132,818,515
16.	Dividends to policyholders (Line 17)					
17.	Federal and foreign income taxes incurred (Line 19)	(191,671,849)	294,003,173	858,202,042	612,569,647	509,770,125
18.	Net income (Line 20)	(1,466,720,557)	5,507,117,238	5,946,205,246	3,732,706,509	2,732,639,484
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	57,972,921,780	58,767,062,103	53,908,480,640	52,940,982,971	49,167,388,931
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	2,252,033,009	2,502,000,003	1,483,619,059	1,512,871,076	1,374,833,468
	20.2 Deferred and not yet due (Line 15.2)	5,630,359,460	5,125,841,700	3,639,667,418	3,655,048,212	3,565,384,027
	20.3 Accrued retrospective premiums (Line 15.3)					
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	45,728,437,984	40,336,042,434	33,744,552,837	33,829,861,266	32,303,291,383
22.	Losses (Page 3, Line 1)	20,759,137,969	16,690,922,185	13,872,917,371	13,993,124,644	13,846,275,414
23.	Loss adjustment expenses (Page 3, Line 3)	3,390,893,872	3,309,170,441	3,995,947,854	4,061,750,929	3,772,204,765
24.	Unearned premiums (Page 3, Line 9)	14,363,375,547	12,961,752,153	11,178,211,325	11,103,636,769	10,650,347,185
25.	Capital paid up (Page 3, Lines 30 & 31)	3,882,000	3,882,000	3,882,000	3,882,000	3,882,000
26.	Surplus as regards policyholders (Page 3, Line 37)	12,244,483,796	18,431,019,669	20,163,927,803	19,111,121,705	16,864,097,548
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	3,684,543,704	5,352,553,582	4,542,358,399	4,261,781,382	3,721,699,996
	Risk-Based Capital Analysis					
28.	Total adjusted capital	12,244,483,796	18,431,019,669	20,536,969,463	19,569,216,540	17,288,048,516
29.	Authorized control level risk-based capital	2,966,156,480	2,867,131,490	2,916,802,644	3,036,028,886	3,007,881,731
	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)	61.3	58.7	67.5	60.9	65.3
31.	Stocks (Lines 2.1 & 2.2)	9.8	14.4	16.7	22.3	19.2
32.	Mortgage loans on real estate (Lines 3.1 and 3.2)	1.4	1.5	1.2	1.2	0.9
33.	Real estate (Lines 4.1, 4.2 & 4.3)	0.6	0.8	0.6	0.8	0.8
34.	Cash, cash equivalents and short-term investments (Line 5)	5.6	4.0	2.0	2.5	1.8
35.	Contract loans (Line 6)					
36.	Derivatives (Line 7)	0.0	0.1	0.1	0.0	0.3
37.	Other invested assets (Line 8)	21.1	19.8	11.7	12.2	11.6
38.	Receivables for securities (Line 9)	0.0	0.7	0.1	0.1	0.0
39.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.2	0.1	0.1
40.	Aggregate write-ins for invested assets (Line 11)					
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)					
44.	Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	1,787,696,958	2,216,307,805	6,314,652,888	5,923,548,118	5,256,398,809
45.	Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)					
46.	Affiliated mortgage loans on real estate					
47.	All other affiliated	514,316,150	532,863,050	504,933,516	476,777,041	532,296,666
48.	Total of above Lines 42 to 47	2,302,013,109	2,749,170,855	6,819,586,404	6,400,325,159	5,788,695,475
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)	18.8	14.9	33.8	33.5	34.3

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2022	2 2021	3 2020	4 2019	5 2018
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	(777,511,999)	(1,112,117,402)	(397,986,405)	1,329,260,713	(388,611,759)
52.	Dividends to stockholders (Line 35)	(4,203,000,000)	(5,946,205,000)	(4,435,345,509)	(2,732,411,000)	(2,873,994,000)
53.	Change in surplus as regards policyholders for the year (Line 38)	(6,186,535,873)	(1,732,908,134)	1,052,806,098	2,247,024,157	(590,333,669)
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11, 16, 17, 18 & 19)	11,552,840,733	8,286,138,413	7,787,435,589	8,185,066,901	7,335,801,238
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	8,855,208,555	6,932,480,670	4,636,387,138	5,516,724,283	5,123,828,509
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	6,146,066,047	5,899,872,094	4,762,350,894	4,936,292,385	4,884,223,946
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	548,214,313	338,695,635	57,100,087	18,669,248	924,587
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	53,985	416,533	46,531	33,236	189,166
59.	Total (Line 35)	27,102,383,634	21,457,603,346	17,243,320,239	18,656,786,053	17,344,967,446
	Net Losses Paid (Page 9, Part 2, Col. 4)					
60.	Liability lines (Lines 11, 16, 17, 18 & 19)	11,045,224,813	7,810,469,889	7,651,226,744	8,042,890,868	7,203,273,764
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	8,093,926,673	6,463,100,720	4,550,950,764	5,356,060,108	4,949,985,774
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	5,848,389,541	5,601,027,617	4,856,695,100	4,839,020,208	4,882,451,046
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	543,934,580	335,157,861	57,100,084	18,669,248	891,303
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	53,985	416,533	46,531	33,236	189,166
65.	Total (Line 35)	25,531,529,592	20,210,172,620	17,116,019,224	18,256,673,668	17,036,791,053
	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)	75.4	64.6	53.1	57.2	57.5
68.	Loss expenses incurred (Line 3)	9.1	7.8	10.3	11.1	10.7
69.	Other underwriting expenses incurred (Line 4)	24.2	25.8	25.0	24.9	26.5
70.	Net underwriting gain (loss) (Line 8)	(8.7)	1.9	11.6	6.8	5.2
	Other Percentages					
71.	Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	21.9	23.9	24.6	24.2	25.7
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	84.5	72.3	63.4	68.3	68.2
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)	332.1	204.1	159.1	170.6	183.3
	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)	1,762,358	611,818	(357,923)	(83,237)	(217,752)
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)	9.6	3.0	(1.9)	(0.5)	(1.2)
	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)	1,470,484	55,922	(414,683)	(363,963)	(567,059)
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)	7.3	0.3	(2.5)	(2.1)	(3.6)

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

If no, please explain: .....

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Alabama DURING THE YEAR 2022 NAIC Company Code 19232

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	4,045	4,351		3,116		1,176	4,110		19	43	100	46
2.1 Allied Lines	5,490	5,950		4,326							168	77
2.2 Multiple Peril Crop												
2.3 Federal Flood	1,644,318	1,787,779		959,437	744,061	794,061	50,000				257,099	65,360
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	24,334,646	23,654,734		12,677,171	11,031,621	13,703,249	6,963,276	191,956	114,133	332,673	2,794,465	932,416
5.1 Commercial Multiple Peril (Non-Liability Portion)	2,520,921	2,618,266		1,250,602	784,898	806,428	1,293,701	11,498	(23,473)	27,238	273,044	121,823
5.2 Commercial Multiple Peril (Liability Portion)	854,172	880,973		422,078	422,575	611,238	1,245,663	18,237	(13,493)	100,701	83,950	37,814
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	568,179	584,998		264,685	130,995	96,126	21,195	1,273	321	409	66,647	27,601
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	17	22		8							2	1
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation					1,457	(1,528)	136,713	433	255	8,914		
17.1 Other Liability - Occurrence	63,974	67,409		30,185		(9,678)	4,641,477	22,765	17,206	5,748	7,489	3,308
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	837	869		204		6,133	25,370		(4,815)	876	89	41
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	10,447,708	10,795,065		2,488,028	13,360,785	14,181,668	12,533,852	742,625	572,794	1,431,298	1,256,495	563,575
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	3,953,037	4,261,924		2,109,057	2,324,577	5,253,378	5,336,382	137,264	308,040	538,766	403,646	174,282
21.1 Private Passenger Auto Physical Damage	26,028,261	26,508,920		6,234,494	7,078,306	7,485,625	1,243,129	1,482	5,451	23,454	3,127,167	1,398,149
21.2 Commercial Auto Physical Damage	1,311,571	1,417,680		698,594	984,650	1,080,635	239,905		1,277	4,319	132,874	57,257
22. Aircraft (all perils)												
23. Fidelity					(284)	(284)						
24. Surety							668			26		
26. Burglary and Theft												
27. Boiler and Machinery	86,361	91,156		44,144	29,082	26,682	14,443		(296)	343	8,504	3,893
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	16,347	17,278		8,364							1,901	632
35. Total (a)	71,839,884	72,697,372		27,194,492	36,892,724	44,034,910	33,749,884	1,127,534	977,419	2,474,810	8,413,642	3,386,274
DETAILS OF WRITE-INS												
3401. Identity theft	16,347	17,278		8,364							1,901	632
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	16,347	17,278		8,364							1,901	632

(a) Finance and service charges not included in Lines 1 to 35 $ 820,345

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Alaska DURING THE YEAR 2022 NAIC Company Code 19232

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	186	180		70		(370)	214		(3)	2	23	6
2.1 Allied Lines	1,565	1,684		858							165	42
2.2 Multiple Peril Crop												
2.3 Federal Flood	120,351	250,729		106,898	48,571	48,571					37,198	3,283
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	15,056,555	14,758,520		8,057,202	9,887,610	10,240,375	2,960,937	92,346	77,533	402,083	1,878,032	421,875
5.1 Commercial Multiple Peril (Non-Liability Portion)	1,432,839	1,478,014		744,347	1,067,856	1,054,571	629,815	3,558	(7,514)	28,262	175,726	40,759
5.2 Commercial Multiple Peril (Liability Portion)	422,280	438,247		211,893	22,500	261,241	608,531	1,462	(6,559)	80,532	44,726	10,605
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	439,876	457,938		208,561	158,034	158,052	21,492	480	535	1,002	57,467	12,772
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	255	251		181		(2)	13		(1)	1	31	8
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation						(1,274)	14,221		(86)	965		
17.1 Other Liability - Occurrence	67,597	73,747		32,853	36,278	(4,394)	13,308	448	(2,572)	169	8,435	1,887
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	3,559	3,777		1,976		(18,682)	8,418		(5,742)	2,191	418	105
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	6,015,867	6,152,207		1,384,082	5,372,130	4,195,701	5,300,999	365,219	84,870	638,704	769,316	171,797
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	1,765,712	1,794,554		364,064	272,384	48,727	1,462,463	11,746	(33,547)	159,307	85,126	49,393
21.1 Private Passenger Auto Physical Damage	8,821,568	8,904,601		2,127,760	2,316,790	2,505,818	484,335	4,201	5,936	8,517	1,118,500	250,119
21.2 Commercial Auto Physical Damage	403,625	392,188		139,284	306,304	346,439	101,528	475	1,043	1,673	30,916	11,295
22. Aircraft (all perils)												
23. Fidelity	115	115		34		32	32				14	4
24. Surety												
26. Burglary and Theft						(38)						
27. Boiler and Machinery	34,858	37,779		16,738	119,195	119,265	2,282		5	25	3,887	978
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												
35. Total (a)	34,586,808	34,744,531		13,396,800	19,607,652	18,954,033	11,608,587	479,933	113,898	1,323,433	4,209,980	974,925
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 287,019

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Arizona DURING THE YEAR 2022 NAIC Company Code 19232

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					(303)	(411)	48		(1)	1		
2.1 Allied Lines	1,416	1,619		476							138	7
2.2 Multiple Peril Crop												
2.3 Federal Flood	1,071,046	1,247,900		653,762	512,671	512,671					188,631	(325)
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	14,447,366	13,913,160		7,508,951	9,876,140	9,599,591	2,966,888	137,063	(9,435)	257,459	1,552,433	105,631
5.1 Commercial Multiple Peril (Non-Liability Portion)	2,202,461	2,223,335		1,106,387	1,706,067	1,378,704	783,207	11,064	(34,837)	25,963	229,234	12,632
5.2 Commercial Multiple Peril (Liability Portion)	860,361	877,790		438,030	2,810,951	1,672,862	532,401	451	(178,302)	77,440	77,807	4,052
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	296,853	314,287		135,978	69,740	50,600	17,662	313	(3,556)	302	31,997	1,586
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	31	29		16							2	
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation					145,541	(847,885)	1,032,444	67,373	5,053	56,971		
17.1 Other Liability - Occurrence	72,658	69,336		38,724		38,219	893,336		198,024	330,514	6,588	360
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	3,289	4,492		1,561	5	(1,519)	66,955	2,177	4,866	20,026	325	16
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	3,874,581	4,025,068		898,278	2,372,962	2,789,040	2,950,176	63,336	36,969	351,573	448,449	18,162
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	8,446,804	8,317,914		3,451,531	2,776,231	8,706,465	13,335,805	119,657	161,853	1,133,800	762,876	71,659
21.1 Private Passenger Auto Physical Damage	6,803,705	6,993,043		1,612,283	1,305,875	1,384,957	67,445	872	2,158	5,399	786,840	31,185
21.2 Commercial Auto Physical Damage	3,586,219	3,537,809		1,021,050	2,291,835	2,916,000	359,643	13,252	19,250	7,171	226,936	30,825
22. Aircraft (all perils)												
23. Fidelity	124	124		78		11	44				12	1
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	65,962	67,901		34,239		(6,124)	38,919		(299)	932	6,033	291
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	13,909	15,537		6,940							1,488	101
35. Total (a)	41,746,785	41,609,343		16,908,283	23,867,715	28,193,180	23,044,970	415,558	201,741	2,267,548	4,319,789	276,183
DETAILS OF WRITE-INS												
3401. Identity theft	13,909	15,537		6,940							1,488	101
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	13,909	15,537		6,940							1,488	101

(a) Finance and service charges not included in Lines 1 to 35 $ 287,968

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Arkansas DURING THE YEAR 2022 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	6,663	6,356		3,304		8,482	8,482		89	89	779	206
2.1 Allied Lines	12,795	12,788		5,990		(4,916)	405		(34)	11	1,493	394
2.2 Multiple Peril Crop												
2.3 Federal Flood	491,078	609,497		298,043	594,764	594,764					84,634	13,877
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	6,740,228	6,566,702		3,467,624	4,465,080	5,639,123	1,677,900	41,944	83,589	75,644	807,367	196,294
5.1 Commercial Multiple Peril (Non-Liability Portion)	1,395,728	1,406,788		685,823	1,275,673	1,292,661	1,156,117	6,184	(28,487)	31,594	169,624	41,493
5.2 Commercial Multiple Peril (Liability Portion)	387,920	393,273		192,120	4,226	(126,633)	112,376		(16,565)	24,353	41,577	10,318
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	206,272	215,506		99,072	95,517	92,522	8,042	714	819	353	25,270	6,048
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	82	81		44							10	3
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation						(10,838)			(736)			
17.1 Other Liability - Occurrence	28,703	30,362		14,115	6,712	6,208	7,211		(62)	113	3,445	802
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	1,646	1,732		710		(23)	2,124		(6)	592	164	43
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	329,973	340,912		77,063	241,715	310,856	133,317	1,727	7,421	10,067	40,568	8,849
19.2 Other Private Passenger Auto Liability	4,745,693	4,888,084		1,116,360	4,740,719	4,071,276	4,415,888	113,351	(72,839)	368,036	583,858	127,429
19.3 Commercial Auto No-Fault (Personal Injury Protection)	7	24		2							1	
19.4 Other Commercial Auto Liability	1,856,663	1,954,571		959,539	946,845	4,610,243	5,722,333	153,845	336,487	516,890	215,797	53,908
21.1 Private Passenger Auto Physical Damage	12,001,737	12,224,713		2,857,538	4,113,516	4,600,338	425,165	238	6,568	11,903	1,473,486	322,666
21.2 Commercial Auto Physical Damage	959,658	989,753		513,044	532,839	636,387	165,013		1,430	2,849	109,874	27,444
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	40,045	41,189		17,360	15,280	17,293	18,659		(47)	433	4,424	1,168
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	2,349	2,427		1,270							290	71
35. Total (a)	29,207,240	29,684,758		10,309,021	17,032,887	21,737,742	13,853,031	318,003	317,628	1,042,927	3,562,662	811,011
DETAILS OF WRITE-INS												
3401. Identity theft	2,349	2,427		1,270							290	71
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	2,349	2,427		1,270							290	71

(a) Finance and service charges not included in Lines 1 to 35 $ 300,672

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF California DURING THE YEAR 2022 NAIC Company Code 19232

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	3,548	3,785		1,017	4,264	10,349	867	256	42	338	369	49
2.1 Allied Lines	577,063	629,712		286,351		(944)	35		(8)		55,211	7,257
2.2 Multiple Peril Crop												
2.3 Federal Flood	8,740,225	10,127,490		5,355,416	192,993	180,993	5,000				1,461,049	101,297
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	592,094,025	568,948,141		301,177,254	355,396,302	403,621,418	222,053,067	18,863,068	13,913,693	23,865,899	64,683,417	7,588,761
5.1 Commercial Multiple Peril (Non-Liability Portion)	51,066,502	51,298,570		25,516,084	30,748,612	32,315,254	15,823,472	545,181	119,626	743,522	5,704,599	680,435
5.2 Commercial Multiple Peril (Liability Portion)	13,981,344	14,133,836		6,917,996	8,017,948	6,879,648	18,776,822	2,130,534	431,879	2,206,561	1,323,386	160,420
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	11,126,232	11,289,339		5,413,807	6,485,431	6,506,775	901,947	292,275	279,271	61,809	1,280,146	148,224
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	4,710	5,256		2,346	9,409	12,310	3,915	3,840	4,197	455	469	62
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation	(9,409)	(9,409)			103,324	(913,598)	3,856,753	20,584	(47,604)	252,746		(120)
17.1 Other Liability - Occurrence	44,144,228	44,559,681		22,336,153	28,575,713	40,763,904	106,415,272	1,732,100	687,432	6,792,449	5,025,296	582,684
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	52,489	56,822		20,269	274,895	3,009,345	24,881,196	1,216,460	3,833,871	12,926,255	5,240	689
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	10,635,622	10,361,634		4,882,800	6,905,737	11,552,156	16,097,014	514,272	729,966	1,597,780	1,101,856	271,300
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	70,500,340	70,638,193		33,677,692	42,040,580	104,492,359	151,887,715	3,430,500	4,641,014	14,445,698	7,740,969	879,956
21.1 Private Passenger Auto Physical Damage	16,601,421	15,877,965		7,333,847	15,743,816	14,080,169	(588,568)	68,621	69,678	27,676	1,712,972	215,510
21.2 Commercial Auto Physical Damage	23,550,791	23,244,090		9,686,332	20,967,754	24,467,857	5,701,495	45,269	78,565	92,680	2,266,242	292,302
22. Aircraft (all perils)												
23. Fidelity		8				(30)	26					
24. Surety							1,085			42		
26. Burglary and Theft						(26)						
27. Boiler and Machinery	722,343	764,121		354,298	241,395	208,037	107,915		(3,701)	2,627	69,509	9,137
28. Credit												
29. International												
30. Warranty	18,198,375	12,697,407		30,437,246								
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	4,858	4,051		2,528							519	65
35. Total (a)	861,994,706	834,630,692		453,401,436	515,708,173	647,185,977	565,925,026	28,862,960	24,737,922	63,016,537	92,431,250	10,938,026
DETAILS OF WRITE-INS												
3401. Identity theft	4,858	4,051		2,528							519	65
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	4,858	4,051		2,528							519	65

(a) Finance and service charges not included in Lines 1 to 35 $ 6,733,852

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Colorado DURING THE YEAR 2022 NAIC Company Code 19232

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	187	184		55		(20)	289			3	19	2
2.1 Allied Lines	4,372	4,293		2,374							377	42
2.2 Multiple Peril Crop												
2.3 Federal Flood	499,015	574,348		297,278	4,015	44,115	40,100				88,516	5,018
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	27,402,559	26,628,056		14,252,812	11,935,945	5,106,061	3,466,365	135,644	(186,642)	238,415	2,888,112	288,138
5.1 Commercial Multiple Peril (Non-Liability Portion)	2,511,289	2,488,759		1,312,959	1,502,562	986,086	1,288,046	16,038	(5,354)	48,236	258,737	26,590
5.2 Commercial Multiple Peril (Liability Portion)	885,703	888,329		454,639	237,044	119,786	329,542	8,079	(6,127)	54,554	81,705	8,639
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	334,625	352,144		169,226	66,322	32,909	17,430		(6,793)	541	35,817	3,602
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	3	2		1								
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation					47,297	(85,876)	561,653	2,589	(7,632)	34,317		
17.1 Other Liability - Occurrence	46,053	48,271		18,904		418,841	2,656,973		306,571	576,414	4,899	509
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	2,541	2,509		1,132		(306)	3,561		(85)	992	236	26
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	16,855,091	17,154,636		3,932,198	9,335,454	8,775,577	16,188,066	431,624	95,105	1,858,748	1,887,386	188,251
19.3 Commercial Auto No-Fault (Personal Injury Protection)								10	10			
19.4 Other Commercial Auto Liability	7,050,589	6,854,414		2,643,732	3,347,166	3,519,519	4,651,485	105,127	(97,493)	464,775	525,912	72,781
21.1 Private Passenger Auto Physical Damage	15,881,660	16,006,381		3,771,057	6,626,404	7,099,365	870,108	6,363	14,277	22,310	1,782,035	178,061
21.2 Commercial Auto Physical Damage	4,162,949	4,209,119		1,035,960	2,107,974	2,658,155	571,914	9,962	13,329	6,682	230,207	42,444
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	67,480	67,017		34,596	13,793	18,428	96,024		(657)	2,457	6,239	692
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	16,090	16,869		8,163							1,696	169
35. Total (a)	75,720,207	75,295,331		27,935,083	35,223,976	28,692,640	30,741,557	715,435	118,509	3,308,444	7,791,893	814,965
DETAILS OF WRITE-INS												
3401. Identity theft	16,090	16,869		8,163							1,696	169
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	16,090	16,869		8,163							1,696	169

(a) Finance and service charges not included in Lines 1 to 35 $ 391,132

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Connecticut DURING THE YEAR 2022 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied Lines												
2.2 Multiple Peril Crop												
2.3 Federal Flood	1,647,698	2,058,808		1,035,171	155,101	133,601	6,000				283,591	22,229
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	72,527,760	69,844,414		38,431,479	27,523,037	29,621,658	16,167,476	751,902	437,601	1,528,277	7,554,693	977,962
5.1 Commercial Multiple Peril (Non-Liability Portion)	683,174	727,304		338,195	187,350	175,303	82,364	13,671	11,458	4,495	77,207	10,701
5.2 Commercial Multiple Peril (Liability Portion)	217,481	230,058		107,047	61,500	673,945	687,005	25,310	94,930	87,593	20,271	2,892
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	1,147,664	1,208,062		572,274	185,178	272,136	159,862	4,276	6,227	3,784	125,703	16,804
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	40,787	40,490		22,112							4,090	528
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation					5,357	(43,225)	83,591	23	(3,175)	5,593		
17.1 Other Liability - Occurrence	2,572,092	2,694,999		1,290,833	3,294,167	5,484,754	7,896,086	12,101	13,389	262,980	280,378	38,057
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	240	378		190	286,790	455,152	3,785,298	22,844	266,834	2,610,215	27	4
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)					49,310	(170,883)	61,864	12,737	(11,722)	6,910		
19.2 Other Private Passenger Auto Liability	13,447,051	13,804,363		3,175,893	15,146,400	14,632,901	23,454,089	1,639,836	840,269	4,309,981	1,456,752	251,981
19.3 Commercial Auto No-Fault (Personal Injury Protection)					9,490	(59,692)	(174,901)	2,090	(10,279)	1,378		
19.4 Other Commercial Auto Liability	2,523,299	2,545,534		1,253,541	1,771,763	625,054	4,133,591	67,609	(325,152)	363,056	234,681	35,454
21.1 Private Passenger Auto Physical Damage	24,940,930	25,254,087		6,030,676	5,992,247	6,122,187	599,352	6,651	9,645	21,550	2,691,870	465,357
21.2 Commercial Auto Physical Damage	734,246	727,525		370,845	379,066	403,580	155,152	2,765	3,021	2,765	67,096	10,134
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	3,703	4,060		1,787							360	56
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	94,031	99,131		49,305							9,821	1,284
35. Total (a)	120,580,156	119,239,214		52,679,349	55,046,756	58,326,471	57,096,830	2,561,814	1,333,046	9,208,577	12,806,538	1,833,444
DETAILS OF WRITE-INS												
3401. Identity theft	94,031	99,131		49,305							9,821	1,284
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	94,031	99,131		49,305							9,821	1,284

(a) Finance and service charges not included in Lines 1 to 35 $ 1,211,165

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Delaware DURING THE YEAR 2022 NAIC Company Code 19232

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						(7)						
2.1 Allied Lines	150	146		82							17	4
2.2 Multiple Peril Crop												
2.3 Federal Flood	515,913	523,776		310,593							82,496	10,544
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	7,634,677	7,442,453		4,106,277	3,126,114	3,429,091	1,780,642	110,263	136,925	200,592	890,433	166,131
5.1 Commercial Multiple Peril (Non-Liability Portion)	296,154	302,816		151,338	68,983	48,933	67,103	81	(3,338)	1,965	33,833	6,811
5.2 Commercial Multiple Peril (Liability Portion)	126,815	135,964		60,456	40,000	30,957	63,940		(11,232)	7,468	12,521	2,683
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	299,515	291,591		144,498	188,893	188,018	27,475	3,821	2,988	1,079	35,479	6,699
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	2	3		1		(117)	73		(4)	2		
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation	(20,069)	(20,069)			19,348	236,254	382,516	2,185	13,086	21,338		(256)
17.1 Other Liability - Occurrence	31,241	31,439		13,770	14,753,351	16,806,856	37,982,055	1,576,875	(2,820,455)	173,833	3,700	711
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	34	43		14		(699,929)	53,904,622	215,276	2,906,867	6,368,108	5	1
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	440,857	455,492		107,007	250,969	(421,609)	182,219	6,136	(79,591)	67,649	52,471	9,951
19.2 Other Private Passenger Auto Liability	2,065,407	2,127,368		498,948	1,713,284	2,218,017	2,667,336	73,110	30,231	335,935	246,518	46,755
19.3 Commercial Auto No-Fault (Personal Injury Protection)	127,225	125,028		61,814	154,770	164,313	100,425	1,514	1,975	6,629	13,134	2,687
19.4 Other Commercial Auto Liability	1,604,957	1,560,665		777,383	1,083,156	1,852,268	2,277,347	45,476	50,267	209,583	165,002	33,766
21.1 Private Passenger Auto Physical Damage	2,741,086	2,768,441		683,850	1,047,462	1,017,522	(59,983)		(348)	2,062	325,379	61,686
21.2 Commercial Auto Physical Damage	415,303	394,575		203,637	225,876	221,436	66,946	1,504	1,345	1,358	42,405	8,659
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	7,298	7,757		3,724	3,258	1,781	660		(28)	16	721	163
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	11,718	12,265		5,998		(6)			(1)		1,341	252
35. Total (a)	16,298,281	16,159,754		7,129,390	22,675,464	25,093,779	99,443,376	2,036,242	228,688	7,397,619	1,905,454	357,247
DETAILS OF WRITE-INS												
3401. Identity theft	11,718	12,265		5,998		(6)			(1)		1,341	252
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	11,718	12,265		5,998		(6)			(1)		1,341	252

(a) Finance and service charges not included in Lines 1 to 35 $ 190,441

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF District of Columbia DURING THE YEAR 2022 NAIC Company Code 19232

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	399	386		382		100	271		1	3		
2.1 Allied Lines	10,321	10,158		5,226							834	174
2.2 Multiple Peril Crop												
2.3 Federal Flood	19,147	54,587		16,555							8,157	487
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	5,827,499	5,822,640		2,991,426	2,337,971	2,955,710	1,460,477	57,631	87,678	150,688	610,993	129,381
5.1 Commercial Multiple Peril (Non-Liability Portion)	606,165	609,744		307,632	576,009	580,689	164,075	2,951	1,804	8,999	65,285	55,982
5.2 Commercial Multiple Peril (Liability Portion)	174,708	175,587		88,419	66,500	17,482	33,086	6	(3,635)	6,913	15,909	30,035
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	118,231	121,537		59,517	29,496	(57,930)	7,601	122	(525)	181	13,577	2,500
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake								41	41			
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation					54,827	(37,313)	219,958		(5,757)	12,702		
17.1 Other Liability - Occurrence	9,621	10,751		4,514		872	25,002		2,949	5,131	941	185
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	219	219		151		(65)	416		(18)	116	21	4
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	34,457	35,540		8,295	87,742	19,309	15,247		(11,135)	1,217	3,915	769
19.2 Other Private Passenger Auto Liability	730,587	753,247		172,512	1,139,604	777,283	1,237,607	25,120	(34,313)	208,714	82,886	16,239
19.3 Commercial Auto No-Fault (Personal Injury Protection)	10,951	12,031		5,236		16,833	20,305		641	1,201	1,149	212
19.4 Other Commercial Auto Liability	1,564,472	1,587,570		180,567	679,786	1,187,295	1,109,519	24,861	44,702	143,330	86,494	28,260
21.1 Private Passenger Auto Physical Damage	2,628,147	2,668,926		642,446	598,519	613,381	19,151		(16)	2,003	298,172	58,124
21.2 Commercial Auto Physical Damage	1,276,027	1,275,670		51,425	1,070,061	1,357,448	295,955	1,259	1,899	3,652	69,629	22,762
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	9,285	9,175		4,507	4,700	5,763	7,450		(24)	168	821	172
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	8,903	8,928		4,624							885	218
35. Total (a)	13,029,139	13,156,697		4,543,435	6,645,214	7,436,859	4,616,122	111,990	84,293	545,015	1,259,668	345,503
DETAILS OF WRITE-INS												
3401. Identity theft	8,903	8,928		4,624							885	218
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	8,903	8,928		4,624							885	218

(a) Finance and service charges not included in Lines 1 to 35 $ 165,452

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Florida DURING THE YEAR 2022 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied Lines												
2.2 Multiple Peril Crop												
2.3 Federal Flood	64,433,367	64,781,348		36,993,787	284,110,517	400,188,887	116,145,570				10,033,981	813,252
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril						(2,637)			(3)	232		
5.1 Commercial Multiple Peril (Non-Liability Portion)	599,114	594,084		321,813	210,170	1,020,708	881,203		15,531	16,492	65,573	23,205
5.2 Commercial Multiple Peril (Liability Portion)	929,236	933,069		484,117	381,500	640,717	1,489,159		(26,728)	319,606	103,513	36,637
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	342,503	343,370		172,011	345,004	304,987	39,313		(8,157)	632	37,462	13,257
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation	(90,396)	(90,396)			39,153	(912,182)	2,036,539	19,023	(42,642)	132,451		(1,155)
17.1 Other Liability - Occurrence	4,862,605	5,179,976		2,419,558	8,225,313	6,372,195	7,480,104	246,083	(115,023)	133,228	555,069	82,664
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	104,284	102,356		63,015		41,563	243,581		(5,769)	51,442	10,844	3,837
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	37,348,878	37,393,217		8,971,148	21,113,946	18,719,393	31,510,715	3,412,679	3,652,845	4,849,393	4,259,586	521,071
19.2 Other Private Passenger Auto Liability	144,473,842	139,438,371		36,900,076	100,977,122	119,525,259	128,606,508	10,205,311	9,085,781	16,442,637	16,360,821	1,998,326
19.3 Commercial Auto No-Fault (Personal Injury Protection)	4,557,874	4,638,800		2,243,799	2,315,195	697,924	3,790,986	312,577	136,866	446,330	507,571	60,910
19.4 Other Commercial Auto Liability	90,312,487	89,553,325		44,990,112	83,320,214	112,950,428	130,347,116	4,361,454	1,229,519	11,534,891	10,048,784	1,206,296
21.1 Private Passenger Auto Physical Damage	73,429,210	75,112,967		17,897,085	65,703,058	71,159,277	11,822,041	327,350	367,683	221,868	8,353,884	1,013,398
21.2 Commercial Auto Physical Damage	15,505,942	15,277,425		7,411,913	14,287,085	16,056,954	4,666,227	84,208	90,724	60,842	1,632,551	200,986
22. Aircraft (all perils)												
23. Fidelity	1,741	1,664		717							184	65
24. Surety												
26. Burglary and Theft						(575)						
27. Boiler and Machinery												
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	52,109	52,410		12,499							5,954	727
35. Total (a)	436,862,798	433,311,985		158,881,650	581,028,278	746,762,899	439,059,060	18,968,683	14,380,626	34,210,043	51,975,779	5,973,476
DETAILS OF WRITE-INS												
3401. Identity theft	52,109	52,410		12,499							5,954	727
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	52,109	52,410		12,499							5,954	727

(a) Finance and service charges not included in Lines 1 to 35 $ 2,140,604

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Georgia DURING THE YEAR 2022 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,789	1,743		526							185	(170)
2.1 Allied Lines	10,027	10,604		3,811		598	2,246		10	24	997	(914)
2.2 Multiple Peril Crop												
2.3 Federal Flood	4,846,935	5,167,060		2,846,262	409,160	413,160	4,000				808,693	(375,308)
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	76,752,433	72,581,155		39,971,393	46,034,066	60,255,171	26,892,700	859,978	1,287,903	1,940,917	8,408,865	(6,392,675)
5.1 Commercial Multiple Peril (Non-Liability Portion)	7,072,169	7,099,709		3,545,769	6,422,585	8,806,393	5,514,188	54,048	9,850	121,976	773,265	(692,037)
5.2 Commercial Multiple Peril (Liability Portion)	2,394,117	2,442,639		1,215,863	746,336	968,859	2,360,363	47,918	(28,227)	165,198	226,390	(204,157)
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	1,392,813	1,447,969		685,970	548,807	139,080	137,423	22,160	17,477	2,082	161,336	(118,279)
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	378	353		231	23,989	23,801	682	494	434	50	39	(36)
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation					23,743	(15,281)	428,506	30	(2,317)	23,968		
17.1 Other Liability - Occurrence	2,241,256	2,343,944		1,088,083	1,320,000	2,092,430	4,431,460	12,793	(49,491)	87,311	258,394	(201,499)
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	10,569	10,449		4,131		(6,826)	33,387		(3,513)	7,974	904	(829)
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	30,808,926	29,227,706		8,297,023	41,425,362	47,537,231	42,274,865	2,433,091	2,016,908	4,483,902	3,586,664	(2,650,286)
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	12,607,122	12,744,819		5,831,389	10,662,836	10,075,255	13,620,967	482,459	(278,154)	1,401,753	1,082,154	(1,437,445)
21.1 Private Passenger Auto Physical Damage	54,807,518	56,049,850		12,819,833	13,388,885	14,097,411	805,963	22,199	31,328	42,049	6,513,336	(4,814,025)
21.2 Commercial Auto Physical Damage	4,040,952	4,094,741		1,142,491	3,694,392	4,471,128	526,065	18,777	20,908	7,850	219,885	(477,872)
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	181,687	186,577		91,361	14,995	(55,682)	27,684		(4,528)	648	17,060	(15,637)
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	45,537	47,013		22,571							4,865	(3,880)
35. Total (a)	197,214,229	193,456,332		77,566,707	124,715,157	148,802,729	97,060,499	3,953,948	3,018,588	8,285,701	22,063,031	(17,385,046)
DETAILS OF WRITE-INS												
3401. Identity theft	45,537	47,013		22,571							4,865	(3,880)
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	45,537	47,013		22,571							4,865	(3,880)

(a) Finance and service charges not included in Lines 1 to 35 $ 2,614,038

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Hawaii DURING THE YEAR 2022 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	214,730	436,024		44,434	49,004	(35,081)	21,450		(2,282)	585	27,502	5,298
2.1 Allied Lines	175,479	345,778		38,643	285,110	279,475	399,836	3,204	2,909	10,838	22,284	4,315
2.2 Multiple Peril Crop												
2.3 Federal Flood	1,382,178	1,472,340		821,082	48,483	17,383					220,919	24,932
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	37,024,443	33,541,609		19,628,800	23,572,099	23,054,100	9,748,398	657,134	306,140	1,029,792	4,140,199	721,933
5.1 Commercial Multiple Peril (Non-Liability Portion)	168,175	165,141		87,644	205,579	227,607	100,694		(1,071)	2,259	14,488	3,434
5.2 Commercial Multiple Peril (Liability Portion)	59,340	62,615		31,497	16,270	112,031	547,255		(27,439)	5,262	5,095	1,208
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	461,294	444,329		226,744	153,884	273,350	142,954	617	948	1,465	52,480	9,840
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	21	21		9	75,000	188,921	114,541		8,387	8,466	2	
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence	2,367,316	2,402,727		1,162,758	2,450,277	642,036	3,513,470	88,452	(269,959)	307,962	271,964	52,383
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	5,504	5,574		3,784		48,145	53,988		60	1,688	524	124
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	9,330,178	9,289,551		2,275,263	3,656,785	3,514,785	1,220,171	44,954	29,543	148,109	1,040,551	192,790
19.2 Other Private Passenger Auto Liability	30,939,298	30,486,834		7,656,247	17,343,208	22,359,180	25,501,406	572,755	508,614	2,159,292	3,442,048	637,962
19.3 Commercial Auto No-Fault (Personal Injury Protection)	62,934	64,466		32,004	26,754	765	49,226		(3,440)	5,231	6,226	1,318
19.4 Other Commercial Auto Liability	1,167,872	1,196,074		590,085	162,259	481,808	835,786	6,117	(1,266)	74,850	114,364	24,284
21.1 Private Passenger Auto Physical Damage	36,960,000	35,758,797		9,331,625	21,642,429	23,089,332	2,614,249	32,737	54,092	79,213	4,103,794	760,447
21.2 Commercial Auto Physical Damage	407,459	412,016		198,289	536,654	568,768	73,747		550	2,015	40,412	8,509
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	9,984	9,898		5,161							863	205
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												
35. Total (a)	120,736,205	116,093,793		42,134,070	70,223,795	74,822,606	44,937,172	1,405,970	605,784	3,837,026	13,503,715	2,448,981
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 1,238,918

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Idaho DURING THE YEAR 2022 NAIC Company Code 19232

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	62	151		102		(194)	449		(1)	5	7	1
2.1 Allied Lines	516	651		305							58	11
2.2 Multiple Peril Crop												
2.3 Federal Flood	238,594	264,357		128,455							37,427	3,296
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	4,294,392	4,152,656		2,320,880	3,643,586	3,871,586	871,363	70,417	66,246	75,870	490,360	16,172
5.1 Commercial Multiple Peril (Non-Liability Portion)	502,381	508,282		261,218	402,867	343,648	180,708	4,356	(2,740)	5,798	58,159	9,170
5.2 Commercial Multiple Peril (Liability Portion)	187,990	180,487		97,566	14,796	144,726	218,794	7,318	5,981	22,880	18,387	3,095
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	114,057	118,652		51,375	69,277	57,027	6,502	535	(222)	254	13,349	2,051
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation						(25,535)			(1,387)			
17.1 Other Liability - Occurrence	27,336	29,828		12,194		(2,853)	11,844		(51)	151	3,049	440
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	634	793		105		(166)	3,760		(358)	748	73	13
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	1,355,408	1,400,683		314,219	1,062,404	928,993	1,018,346	46,819	15,711	130,975	166,038	45,275
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	3,455,038	3,464,247		571,157	777,942	1,492,222	2,632,742	41,552	(34,310)	229,318	126,284	52,291
21.1 Private Passenger Auto Physical Damage	2,372,707	2,422,429		568,864	668,143	698,658	115,895	320	510	2,051	290,209	78,030
21.2 Commercial Auto Physical Damage	929,026	924,384		336,128	539,870	669,949	220,287	14,207	16,065	3,669	74,646	14,382
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	14,647	14,713		6,936		(2,897)			(80)		1,507	275
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	2,907	3,202		1,491							338	12
35. Total (a)	13,495,694	13,485,515		4,670,998	7,178,884	8,175,164	5,280,690	185,523	65,366	471,719	1,279,890	224,513
DETAILS OF WRITE-INS												
3401. Identity theft	2,907	3,202		1,491							338	12
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	2,907	3,202		1,491							338	12

(a) Finance and service charges not included in Lines 1 to 35 $ 104,483

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Illinois DURING THE YEAR 2022 NAIC Company Code 19232

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	3,351	3,327		608		(668)			(6)		324	68
2.1 Allied Lines	36,620	40,052		17,605		702	3,072		13	32	3,352	701
2.2 Multiple Peril Crop												
2.3 Federal Flood	1,841,038	2,526,695		1,196,035	253,797	282,483	33,824				356,574	(80,912)
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	84,447,521	81,940,487		44,908,751	46,038,257	52,832,124	21,802,173	762,746	736,845	2,125,539	8,992,456	(1,039,337)
5.1 Commercial Multiple Peril (Non-Liability Portion)	4,944,260	5,207,647		2,572,821	3,077,503	4,408,950	3,429,303	35,599	29,938	69,150	495,817	9,631
5.2 Commercial Multiple Peril (Liability Portion)	1,515,109	1,596,323		774,374	1,272,043	1,321,011	2,235,851	102,434	(807)	217,490	133,124	9,677
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	2,008,780	2,086,302		1,022,569	548,644	553,855	112,059	7,298	8,263	2,498	222,723	10,570
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	41	44		19							4	1
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation					12,259	(173,948)	769,130	45	(12,435)	45,279		
17.1 Other Liability - Occurrence	108,112	113,538		48,658	619,646	2,714,172	33,616,436	208,772	4,023,039	8,810,647	11,474	(453)
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	13,771	13,643		4,101	15,422,921	258,856	135,016,500	10,777,927	12,299,876	87,218,857	1,281	268
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	15,513,593	16,150,589		3,649,788	20,299,678	18,158,838	25,877,325	1,240,034	372,196	3,953,042	1,769,794	518,585
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	40,925,125	41,409,896		2,614,722	54,601,945	45,374,312	129,538,706	4,823,939	(2,585,646)	13,604,977	491,736	(645,801)
21.1 Private Passenger Auto Physical Damage	42,824,659	43,899,171		10,286,027	8,585,604	9,317,554	554,809	26,731	36,615	30,494	4,878,719	(627,449)
21.2 Commercial Auto Physical Damage	4,690,737	4,851,016		688,588	6,111,363	8,733,537	866,557	118,653	168,877	38,373	128,519	(59,772)
22. Aircraft (all perils)												
23. Fidelity	481	481		341							47	10
24. Surety												
26. Burglary and Theft						(88)						
27. Boiler and Machinery	141,947	147,629		72,011	25,394	14,627	63,233		(557)	1,327	12,500	2,613
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	71,138	74,573		37,522		(1)					7,658	(844)
35. Total (a)	199,086,283	200,061,414		67,894,540	156,869,055	143,796,316	353,918,977	18,104,179	15,076,212	116,117,707	17,506,102	(1,902,446)
DETAILS OF WRITE-INS												
3401. Identity theft	71,138	74,573		37,522		(1)					7,658	(844)
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	71,138	74,573		37,522		(1)					7,658	(844)

(a) Finance and service charges not included in Lines 1 to 35 $ 1,313,813

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Indiana DURING THE YEAR 2022 NAIC Company Code 19232

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						(166)	47		(1)			
2.1 Allied Lines	542	639		278							54	7
2.2 Multiple Peril Crop												
2.3 Federal Flood	726,870	951,080		460,340	51,335	51,335					135,652	8,340
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	30,749,299	30,583,040		16,297,950	14,624,842	15,838,395	7,755,536	261,874	244,074	492,972	3,192,640	410,617
5.1 Commercial Multiple Peril (Non-Liability Portion)	989,967	1,036,792		528,866	423,717	537,472	377,938	8,797	9,961	12,492	102,490	13,530
5.2 Commercial Multiple Peril (Liability Portion)	375,008	391,611		196,388	394,564	837,380	2,007,481	11,522	(97,799)	39,558	34,106	4,572
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	484,198	503,155		237,741	148,339	69,752	18,811	1,496	729	448	53,835	6,696
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	1	1										
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence	337,711	356,105		157,759	9,731	8,187,883	12,026,698	62,855	379,225	525,063	38,641	3,865
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	1,064	1,413		314		(161)	2,159	7,906	46,549	46,145	82	11
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	3,516,862	3,651,489		810,050	4,588,847	4,614,749	5,751,845	261,305	92,974	678,626	390,788	49,170
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	4,675,726	4,765,548		662,864	2,079,115	2,488,890	3,366,432	33,116	(94,170)	294,504	122,855	60,667
21.1 Private Passenger Auto Physical Damage	9,686,813	9,925,006		2,248,314	2,170,037	2,228,146	178,501	6,561	6,553	6,836	1,070,986	134,590
21.2 Commercial Auto Physical Damage	833,055	852,906		318,943	849,826	864,093	74,853	3,072	5,435	3,277	59,267	10,976
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	26,298	27,230		14,264	9,748	(2,303)	14,538		(601)	336	2,402	329
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	32,568	34,595		16,792							3,425	443
35. Total (a)	52,435,982	53,080,611		21,950,864	25,350,102	35,715,465	31,574,839	658,503	592,928	2,100,257	5,207,224	703,813
DETAILS OF WRITE-INS												
3401. Identity theft	32,568	34,595		16,792							3,425	443
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	32,568	34,595		16,792							3,425	443

(a) Finance and service charges not included in Lines 1 to 35 $ 896,005

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Iowa DURING THE YEAR 2022 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied Lines	98	96		67							10	1
2.2 Multiple Peril Crop												
2.3 Federal Flood	128,793	150,708		75,189							22,184	1,291
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	1,592,676	1,600,923		847,864	924,779	911,456	329,787	8,012	6,018	16,528	169,382	17,702
5.1 Commercial Multiple Peril (Non-Liability Portion)	155,166	150,831		83,332	115,817	113,740	58,218	15,986	15,408	2,307	15,339	1,804
5.2 Commercial Multiple Peril (Liability Portion)	56,483	54,182		30,295		(3,454)	20,268		(916)	5,495	5,159	624
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	85,892	89,616		40,859	47,408	47,512	10,171	840	516	388	9,797	974
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence	140,565	146,780		67,126	825,000	827,486	160,782		(4,925)	3,210	16,260	1,808
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	248	244		114	85,785	(10)	404,152	24,099	(20,344)	648,293	25	3
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	786,144	819,012		182,629	454,591	780,596	756,250	19,141	31,311	66,507	89,617	9,588
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	681,733	689,106		94,368	112,063	1,397,718	1,430,068	135	99,005	123,979	16,162	7,054
21.1 Private Passenger Auto Physical Damage	2,308,425	2,373,381		553,799	701,760	767,777	97,847	199	770	2,191	263,322	28,232
21.2 Commercial Auto Physical Damage	143,493	149,239		61,702	92,268	103,534	9,181	3,707	4,188	477	10,417	1,563
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	4,438	3,926		2,444						401		51
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	1,582	1,620		881							167	17
35. Total (a)	6,085,736	6,229,663		2,040,671	3,359,471	4,946,355	3,276,724	72,119	131,030	869,374	618,240	70,713
DETAILS OF WRITE-INS												
3401. Identity theft	1,582	1,620		881							167	17
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	1,582	1,620		881							167	17

(a) Finance and service charges not included in Lines 1 to 35 $ 51,736

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Kansas DURING THE YEAR 2022 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire						(50)						
2.1 Allied Lines	13	13		5							1	
2.2 Multiple Peril Crop												
2.3 Federal Flood	195,460	226,837		118,844							32,146	3,915
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	7,961,439	7,912,420		4,164,957	3,066,472	2,779,389	958,187	117,465	77,872	72,951	865,860	160,326
5.1 Commercial Multiple Peril (Non-Liability Portion)	342,629	349,534		175,123	119,788	384,140	439,143	391	815	7,982	35,444	6,884
5.2 Commercial Multiple Peril (Liability Portion)	119,870	124,123		59,324		170,185	314,764		(6,425)	6,950	11,485	2,288
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	103,088	111,854		51,830	94,140	253,375	166,581	1,832	5,076	3,375	11,770	2,063
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	2	2										
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence	10,433	11,055		4,426	90	(913)	10,541		(76)	137	1,229	218
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	437	437		305		(68)	727		(19)	202	46	10
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	233,696	242,928		55,278	226,814	143,463	29,843	4,299	(1,199)	14,124	28,375	5,450
19.2 Other Private Passenger Auto Liability	1,191,742	1,235,033		283,404	1,975,022	3,105,046	2,562,635	110,443	136,301	223,431	144,139	27,728
19.3 Commercial Auto No-Fault (Personal Injury Protection)	79,182	81,173		7,615	26,498	278,298	325,854		9,320	17,371	1,703	1,464
19.4 Other Commercial Auto Liability	1,427,903	1,469,752		381,266	358,033	892,021	1,652,929	3,512	(39,357)	142,230	86,050	28,768
21.1 Private Passenger Auto Physical Damage	3,631,213	3,729,661		875,378	956,715	860,857	(3,030)		(1,767)	1,488	438,218	84,124
21.2 Commercial Auto Physical Damage	525,701	552,386		226,370	391,683	383,086	37,734		266	1,224	53,100	10,696
22. Aircraft (all perils)												
23. Fidelity						(30)						
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	14,597	14,923		7,739		(1,714)	6,514		(94)	159	1,356	281
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	4,927	5,168		2,496							539	98
35. Total (a)	15,842,332	16,067,300		6,414,360	7,215,257	9,247,085	6,502,422	237,942	180,711	491,623	1,711,462	334,315
DETAILS OF WRITE-INS												
3401. Identity theft	4,927	5,168		2,496							539	98
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	4,927	5,168		2,496							539	98

(a) Finance and service charges not included in Lines 1 to 35 $ 354,744

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Kentucky DURING THE YEAR 2022 NAIC Company Code 19232

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						(81)	16		(1)			
2.1 Allied Lines	120	121		68							14	3
2.2 Multiple Peril Crop												
2.3 Federal Flood	688,083	831,902		437,464	675,117	675,117					118,090	14,658
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	12,753,417	12,325,335		6,648,820	6,741,013	5,766,249	3,082,300	134,692	(43,072)	173,872	1,519,297	285,455
5.1 Commercial Multiple Peril (Non-Liability Portion)	807,269	816,910		424,051	1,390,841	774,404	630,606	15,443	(42,331)	15,312	102,476	19,010
5.2 Commercial Multiple Peril (Liability Portion)	287,007	293,656		148,260	4,266	98,507	246,491	137	(8,481)	16,433	29,806	5,851
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	242,664	248,287		110,058	68,236	(28,195)	2,706	64	(2,896)	174	30,077	5,615
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	699,935	675,680		365,536							83,839	15,657
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation					9,193	(15,805)	158,983	1,886	334	8,684		
17.1 Other Liability - Occurrence	22,182	23,166		9,801	1,111,111	1,100,192	23,820		(265)	348	2,926	528
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	218	262		64		(261)	451,407		(73)	550,391	25	5
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	1,960,374	2,021,779		458,642	1,221,820	1,202,304	1,149,151	136,547	143,260	192,506	248,192	45,779
19.2 Other Private Passenger Auto Liability	13,081,077	13,404,543		3,078,220	12,277,854	12,729,036	12,714,025	774,283	441,130	1,016,566	1,655,471	305,458
19.3 Commercial Auto No-Fault (Personal Injury Protection)	594,891	600,741		21,824	322,722	2,191,824	2,373,357	13,376	83,918	91,733	4,495	12,824
19.4 Other Commercial Auto Liability	2,525,381	2,597,131		436,909	1,036,398	2,704,972	4,040,930	69,617	37,871	329,803	98,994	55,245
21.1 Private Passenger Auto Physical Damage	19,056,839	19,230,261		4,578,720	6,980,198	6,952,463	209,275	11,041	12,958	18,435	2,403,509	444,133
21.2 Commercial Auto Physical Damage	396,572	393,143		138,564	331,092	313,646	10,008	1,366	2,105	1,395	31,138	8,757
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	16,782	17,140		8,654	1,184	17,456	52,799		245	1,356	1,819	388
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	14,399	14,902		7,349							1,745	329
35. Total (a)	53,147,210	53,494,957		16,873,003	32,171,043	34,481,826	25,145,874	1,158,452	624,702	2,417,010	6,331,911	1,219,694
DETAILS OF WRITE-INS												
3401. Identity theft	14,399	14,902		7,349							1,745	329
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	14,399	14,902		7,349							1,745	329

(a) Finance and service charges not included in Lines 1 to 35 $ 297,337

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Louisiana DURING THE YEAR 2022 NAIC Company Code 19232

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	14,651	15,136		8,466							1,592	810
2.1 Allied Lines	36,602	38,854		19,465		9,523	30,114		235	417	3,965	2,017
2.2 Multiple Peril Crop												
2.3 Federal Flood	33,171,306	34,752,383		18,695,157	9,946,837	8,147,961	439,690				5,408,796	1,758,882
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	99,292,676	92,716,177		50,668,878	147,653,421	32,599,451	128,089,039	3,463,159	(2,784,203)	3,867,535	11,408,968	2,105,511
5.1 Commercial Multiple Peril (Non-Liability Portion)	2,378,877	2,558,638		1,170,966	9,027,416	3,166,745	4,054,316	112,082	(137,726)	79,179	244,767	124,512
5.2 Commercial Multiple Peril (Liability Portion)	924,847	929,300		474,502	313,872	(479,057)	2,098,194	15,741	(90,054)	212,504	95,299	48,478
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	610,419	647,759		305,148	226,410	128,977	119,142	292	(7,577)	1,921	72,984	29,403
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	7,061	6,715		3,709							778	132
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation					19,484	(123,212)	352,061	7,059	(2,307)	22,252		
17.1 Other Liability - Occurrence	162,559	159,337		82,396		(20,941)	254,998	94,199	448,940	446,272	18,360	8,554
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	5,824	6,072		2,657	175,000	(190,777)	513,862		(109,694)	3,862	633	322
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	41,738,204	41,319,264		10,946,437	36,633,296	40,697,116	47,009,953	3,014,724	2,530,764	9,602,563	4,918,551	3,964,051
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	18,373,407	18,907,825		9,129,091	15,685,241	28,373,384	43,184,288	844,562	168,464	3,614,583	2,339,880	833,403
21.1 Private Passenger Auto Physical Damage	51,244,145	51,990,343		12,339,485	17,592,068	17,458,912	1,788,773	8,219	10,307	54,034	6,177,960	4,936,302
21.2 Commercial Auto Physical Damage	2,752,731	2,883,217		1,347,233	1,973,314	1,912,147	334,995	17,796	17,878	7,635	348,039	123,962
22. Aircraft (all perils)												
23. Fidelity	166	168		21							18	9
24. Surety												
26. Burglary and Theft						(62)						
27. Boiler and Machinery	128,984	134,182		65,313	54,032	(103,782)	50,987		(4,591)	1,232	13,254	6,742
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	23,036	24,174		11,644							2,578	541
35. Total (a)	250,865,494	247,089,544		105,270,566	239,300,392	131,576,386	228,320,412	7,577,833	40,437	17,913,988	31,056,422	13,943,630
DETAILS OF WRITE-INS												
3401. Identity theft	23,036	24,174		11,644							2,578	541
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	23,036	24,174		11,644							2,578	541

(a) Finance and service charges not included in Lines 1 to 35 $ 1,858,885

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Maine DURING THE YEAR 2022 NAIC Company Code 19232

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	22,736	68,677		5,368	4,604	6,879	75,979		62	2,071	2,672	624
2.1 Allied Lines	7,597	21,523		1,745	59,656	71,016	28,319		297	759	893	209
2.2 Multiple Peril Crop												
2.3 Federal Flood	585,444	757,405		380,371	17,433	17,433					102,752	40,407
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	6,797,015	6,701,820		3,698,110	1,299,255	1,657,465	919,082	29,764	17,518	60,377	746,573	145,175
5.1 Commercial Multiple Peril (Non-Liability Portion)	295,020	319,750		160,029	17,593	21,497	58,629	1,939	1,181	1,812	30,889	7,352
5.2 Commercial Multiple Peril (Liability Portion)	89,589	101,752		48,166		(40,005)	27,312	174	(9,296)	7,608	7,962	1,927
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	664,938	656,986		308,201	178,821	184,382	33,970	6,513	6,239	1,962	73,477	17,233
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	21	21		11							2	1
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation						(10,557)			(609)			
17.1 Other Liability - Occurrence	138,561	143,285		63,087	29,005	18,091	64,753	3,193	(11,099)	14,718	15,517	3,647
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence		69				(35)	194		(10)	54		
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	787,655	820,327		177,421	712,422	1,687,672	2,245,736	54,269	139,708	252,535	104,188	16,353
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	487,343	514,774		264,242	257,704	218,812	128,776	746	(6,867)	19,464	42,579	12,430
21.1 Private Passenger Auto Physical Damage	1,731,283	1,793,364		403,861	289,739	311,757	40,501	1	136	1,118	227,728	35,669
21.2 Commercial Auto Physical Damage	213,842	222,055		119,746	221,318	189,559	(6,553)		(437)	197	18,553	5,416
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	2,893	3,194		1,450							276	70
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	8,742	8,870		4,836							916	178
35. Total (a)	11,832,679	12,133,872		5,636,642	3,087,549	4,333,967	3,616,699	96,598	136,824	362,676	1,374,976	286,690
DETAILS OF WRITE-INS												
3401. Identity theft	8,742	8,870		4,836							916	178
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	8,742	8,870		4,836							916	178

(a) Finance and service charges not included in Lines 1 to 35 $ 144,707

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Maryland DURING THE YEAR 2022 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	292	292		256							29	6
2.1 Allied Lines	9,746	10,347		4,755		184	386		2	4	966	211
2.2 Multiple Peril Crop												
2.3 Federal Flood	1,096,627	1,656,083		783,753	171,191	157,191					229,175	23,128
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	112,506,069	106,814,154		60,340,886	67,314,751	75,038,910	31,466,209	1,514,809	999,689	2,623,055	12,004,502	2,443,990
5.1 Commercial Multiple Peril (Non-Liability Portion)	2,522,191	2,510,276		1,300,991	1,792,485	2,188,999	1,159,127	13,986	17,539	51,737	274,144	56,148
5.2 Commercial Multiple Peril (Liability Portion)	760,746	747,012		394,472	82,572	(75,752)	1,166,770	376,933	282,640	113,161	70,258	14,652
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	1,804,414	1,879,681		901,765	466,716	490,674	169,203	8,379	6,854	3,231	201,977	39,950
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence									(9,787)			
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	25	24		7		(253)	2		(38)		3	1
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation					27,254	(214,487)	521,911		(16,065)	31,881		
17.1 Other Liability - Occurrence	166,765	166,723		83,185	35,844	(3,682,250)	3,168,230	3,572	(349,484)	56,508	18,205	3,736
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	2,352	2,553		1,544		494,764	509,090	5,129	1,031,377	1,047,865	237	52
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	3,285,439	3,369,167		787,759	1,454,986	1,153,214	550,052	37,346	(29,143)	464,336	372,581	73,231
19.2 Other Private Passenger Auto Liability	32,405,187	33,180,117		7,779,154	30,431,709	32,008,083	30,733,756	1,217,163	392,880	4,295,137	3,675,913	721,030
19.3 Commercial Auto No-Fault (Personal Injury Protection)	252,272	244,363		105,704	112,475	52,185	113,873	10,044	19,542	29,932	19,909	5,328
19.4 Other Commercial Auto Liability	7,665,678	7,639,923		3,415,231	2,748,118	4,066,164	5,581,094	66,791	15,680	526,743	631,964	159,877
21.1 Private Passenger Auto Physical Damage	69,717,986	70,361,661		17,081,321	19,023,676	20,480,711	1,185,597	9,762	31,931	75,895	7,873,608	1,544,937
21.2 Commercial Auto Physical Damage	2,960,856	2,897,077		920,964	2,185,520	2,396,264	288,611	2,460	3,508	6,115	167,273	60,811
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	57,354	55,981		28,892	31,050	34,883	21,822		(130)	400	5,390	1,178
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	139,824	146,266		71,743							14,988	3,082
35. Total (a)	235,353,823	231,681,700		94,002,381	125,878,347	134,589,485	76,635,733	3,266,373	2,396,998	9,325,998	25,561,122	5,151,346
DETAILS OF WRITE-INS												
3401. Identity theft	139,824	146,266		71,743							14,988	3,082
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	139,824	146,266		71,743							14,988	3,082

(a) Finance and service charges not included in Lines 1 to 35 $ 2,130,712

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Massachusetts DURING THE YEAR 2022 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied Lines												
2.2 Multiple Peril Crop												
2.3 Federal Flood	128,141	155,230		88,333							21,585	2,143
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	2,272,525	2,238,912		1,196,585	780,822	379,874	(72,356)	22,047	46,942	45,855	173,592	43,312
5.1 Commercial Multiple Peril (Non-Liability Portion)												
5.2 Commercial Multiple Peril (Liability Portion)												
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	67,733	66,427		36,178	79,777	86,134	70,950	67,913	67,963	549	6,563	1,042
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation						(22,174)			(1,450)			
17.1 Other Liability - Occurrence		82				5,091	78,678		18,807	31,218		
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence					18,469	(86,829)	3,431,647	142,414	206,943	375,497		
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	5,920,545	5,781,930		2,986,772	4,121,387	4,112,447	3,461,934	210,757	226,263	508,326	549,340	96,577
19.2 Other Private Passenger Auto Liability	47,061,150	45,260,305		23,751,609	36,174,340	46,353,339	46,479,380	451,503	838,674	2,963,189	4,358,459	766,265
19.3 Commercial Auto No-Fault (Personal Injury Protection)	140,400	139,635		765	59,191	49,417	(2,692)		(864)			1,804
19.4 Other Commercial Auto Liability	429,172	421,478		9,029	176,931	237,354	360,261	4,715	(2,919)	46,417	113	5,364
21.1 Private Passenger Auto Physical Damage	52,997,503	51,262,400		26,220,339	34,513,954	34,863,599	772,679	51,058	69,412	101,563	4,932,375	867,967
21.2 Commercial Auto Physical Damage	641,929	639,573		3,952	587,467	821,473	53,269	100	383	358	174	8,235
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery												
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	4,881	4,694		2,155							458	81
35. Total (a)	109,663,979	105,970,667		54,295,719	76,512,339	86,799,724	54,633,750	950,506	1,470,154	4,072,971	10,042,661	1,792,791
DETAILS OF WRITE-INS												
3401. Identity theft	4,881	4,694		2,155							458	81
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	4,881	4,694		2,155							458	81

(a) Finance and service charges not included in Lines 1 to 35 $ 1,705,068

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Michigan DURING THE YEAR 2022 NAIC Company Code 19232

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	904	785		716		573	573		6	6	86	13
2.1 Allied Lines	1,278	1,472		883		(632)			(5)		120	18
2.2 Multiple Peril Crop												
2.3 Federal Flood	546,714	873,060		399,493	10,678	11,678	6,000				125,104	5,720
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	24,784,696	24,708,861		13,164,111	9,711,426	9,682,669	4,865,273	200,439	10,643	455,574	2,510,088	292,649
5.1 Commercial Multiple Peril (Non-Liability Portion)	1,612,841	1,637,229		833,383	814,681	858,151	655,075	16,575	6,502	23,230	159,648	5,555
5.2 Commercial Multiple Peril (Liability Portion)	497,099	504,666		256,183	433,000	(1,625,536)	410,024	3,006	(633,235)	46,981	42,744	(3,756)
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	684,899	713,595		340,975	130,103	121,097	45,405	471	(382)	1,369	73,321	8,683
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	7	9		3			1				1	
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation	(29,504)	(29,504)			26,480	(121,302)	474,788	90	(9,520)	36,204		(377)
17.1 Other Liability - Occurrence	418,349	438,257		198,276	1,786,667	822,236	1,481,230	252,166	223,127	152,639	44,822	4,899
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	832	955		627	374,923	123,116	2,934,455	312,389	34,982	3,645,973	77	11
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	3,615,567	3,854,497		797,372	6,659,121	(23,047,960)	209,286,354	981,947	8,821,384	12,510,849	398,399	258,680
19.2 Other Private Passenger Auto Liability	3,087,714	3,253,141		680,730	1,972,232	333,452	1,950,831	310,159	7,449	456,130	338,459	220,921
19.3 Commercial Auto No-Fault (Personal Injury Protection)	33,812,521	33,896,171		322,201	8,973,246	28,261,938	62,042,977	7,666,030	8,416,839	2,512,970	48,583	1,563,488
19.4 Other Commercial Auto Liability	19,129,472	19,192,060		767,692	5,295,240	17,741,216	30,426,761	1,270,452	1,489,578	2,750,961	119,886	966,115
21.1 Private Passenger Auto Physical Damage	5,979,664	6,214,470		1,358,097	1,308,520	1,360,991	237,494	126	599	3,849	655,326	422,999
21.2 Commercial Auto Physical Damage	2,824,011	2,900,529		458,561	2,858,882	3,193,498	25,966	2,291	7,738	12,578	67,353	153,831
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	47,453	48,735		24,509	19,180	16,621	12,886		(149)	257	4,161	612
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	23,079	24,255		11,871							2,341	273
35. Total (a)	97,037,596	98,233,242		19,615,683	40,374,381	37,731,806	314,856,094	11,016,143	18,375,557	22,609,571	4,590,519	3,900,334
DETAILS OF WRITE-INS												
3401. Identity theft	23,079	24,255		11,871							2,341	273
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	23,079	24,255		11,871							2,341	273

(a) Finance and service charges not included in Lines 1 to 35 $ 364,283

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Minnesota DURING THE YEAR 2022 NAIC Company Code 19232

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		170				(215)	636			7		
2.1 Allied Lines	441	884		184							43	12
2.2 Multiple Peril Crop												
2.3 Federal Flood	159,150	192,613		96,301	27,007	27,007					26,990	2,925
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	12,907,702	12,475,698		6,946,825	7,107,676	9,124,471	3,965,298	129,759	127,065	171,088	1,376,965	255,902
5.1 Commercial Multiple Peril (Non-Liability Portion)	448,821	469,121		218,129	287,313	406,531	273,810	527	127	6,001	45,221	10,489
5.2 Commercial Multiple Peril (Liability Portion)	179,671	186,978		91,934		362,224	439,000		(507)	15,756	16,190	4,074
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	273,926	285,121		127,981	38,423	24,908	7,874	763	(2,064)	324	29,751	5,767
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	2	2										
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation					57,456	(214,020)	694,462	15,104	(2,404)	43,861		
17.1 Other Liability - Occurrence	53,499	56,798		25,637		12,696	1,468,628	26,444	18	5,268	5,823	1,170
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	1,773	1,865		960	96,584	(138,307)	9,714,481	299,961	648,973	2,464,539	173	48
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	769,962	801,750		181,158	390,099	239,220	171,548	17,702	(1,639)	40,234	89,221	16,048
19.2 Other Private Passenger Auto Liability	1,606,045	1,666,864		380,692	1,531,279	28,635	1,273,144	79,218	(100,177)	210,908	185,775	33,492
19.3 Commercial Auto No-Fault (Personal Injury Protection)	4,917,187	4,917,549		50,913	2,838,906	4,714,420	2,524,288	73,134	142,692	97,732	9,746	97,598
19.4 Other Commercial Auto Liability	14,635,289	14,604,761		532,333	6,084,569	12,007,440	20,816,978	110,791	(233,217)	1,900,651	109,636	291,611
21.1 Private Passenger Auto Physical Damage	4,050,499	4,159,356		972,402	1,202,809	1,262,839	159,671	3,000	3,951	3,638	468,561	84,447
21.2 Commercial Auto Physical Damage	2,015,421	1,985,000		283,918	2,136,767	2,502,574	661,205	6,583	12,736	12,390	58,266	40,306
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	10,152	10,862		4,671		(8,224)			(269)		945	262
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	11,633	12,570		5,739							1,277	238
35. Total (a)	42,041,173	41,827,960		9,919,781	21,798,887	30,352,200	42,171,022	762,985	595,285	4,972,395	2,424,584	844,390
DETAILS OF WRITE-INS												
3401. Identity theft	11,633	12,570		5,739							1,277	238
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	11,633	12,570		5,739							1,277	238

(a) Finance and service charges not included in Lines 1 to 35 $ 153,634

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Mississippi DURING THE YEAR 2022 NAIC Company Code 19232

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	456	446		133		(93)	840		1	9	48	15
2.1 Allied Lines	972	948		365							95	29
2.2 Multiple Peril Crop												
2.3 Federal Flood	3,141,375	3,294,817		1,759,232	894,896	955,846	78,450				483,073	30,048
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	16,242,804	16,167,431		8,302,031	4,731,693	5,136,379	2,027,873	115,134	103,484	129,711	1,843,604	209,601
5.1 Commercial Multiple Peril (Non-Liability Portion)	1,090,851	1,091,684		552,982	500,074	499,340	575,229	10,735	2,623	15,707	118,563	33,818
5.2 Commercial Multiple Peril (Liability Portion)	385,716	401,818		195,290		7,870	120,261		(4,936)	25,236	37,018	10,924
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	165,030	175,016		79,507	11,817	41,852	60,739	99	(163)	342	19,330	5,111
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence	34,199	34,797		16,878		7,412	31,529		41	418	3,660	1,057
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	571	780		286	1,317,952	14,781	8,107,641	572,574	238,694	991,139	60	19
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	7,875,694	8,143,412		1,873,434	6,812,493	5,383,381	6,825,626	564,856	199,909	650,641	924,482	72,494
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	3,401,538	3,195,466		1,692,859	1,322,133	2,979,824	5,686,170	93,761	58,908	580,603	380,237	48,755
21.1 Private Passenger Auto Physical Damage	12,360,242	12,672,412		2,974,533	4,328,782	4,410,853	251,351	8,258	8,987	9,792	1,450,731	117,152
21.2 Commercial Auto Physical Damage	1,067,387	1,142,583		502,429	870,722	925,592	234,507	2,196	2,809	4,045	120,071	15,395
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	38,609	39,601		20,029		(10,430)			(240)		3,678	1,140
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	5,868	6,066		2,996							640	80
35. Total (a)	45,811,312	46,367,276		17,972,984	20,790,562	20,352,607	24,000,214	1,367,613	610,118	2,407,643	5,385,289	545,639
DETAILS OF WRITE-INS												
3401. Identity theft	5,868	6,066		2,996							640	80
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	5,868	6,066		2,996							640	80

(a) Finance and service charges not included in Lines 1 to 35 $ 463,055

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Missouri DURING THE YEAR 2022 NAIC Company Code 19232

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						(299)			(3)			
2.1 Allied Lines	186	262		177							20	(21)
2.2 Multiple Peril Crop												
2.3 Federal Flood	331,460	364,457		182,641	660,736	670,736	10,000				55,024	(37,417)
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	8,830,755	8,696,511		4,610,357	4,248,158	4,405,779	1,646,388	57,665	15,057	133,170	919,513	(676,284)
5.1 Commercial Multiple Peril (Non-Liability Portion)	703,054	759,613		380,987	144,501	437,309	498,443	8,560	11,690	9,685	76,029	(77,732)
5.2 Commercial Multiple Peril (Liability Portion)	259,943	280,066		134,126	211,038	(67,742)	644,830	40,436	(8,031)	27,585	24,176	(24,952)
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	237,862	261,714		112,850	142,167	123,196	11,259	58	(1,686)	171	24,984	(26,457)
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	5	5		1							1	(1)
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation						(5,329)			(362)			
17.1 Other Liability - Occurrence	17,679	18,268		9,112		7,025,103	9,465,828	352,948	412,987	363,258	1,939	(1,963)
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	792	1,160		301		7,887	8,477,391	103,588	40,892	4,599,586	84	(87)
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	2,126,350	2,199,101		501,298	2,850,215	2,685,524	2,654,687	155,972	42,392	387,144	237,248	(197,361)
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	5,005,643	4,962,248		1,109,324	3,735,828	5,131,061	7,916,417	135,700	(57,102)	816,271	235,661	(463,747)
21.1 Private Passenger Auto Physical Damage	4,826,870	4,908,480		1,174,696	1,241,255	1,323,340	168,197	311	1,149	4,674	537,398	(446,688)
21.2 Commercial Auto Physical Damage	995,252	966,859		425,865	977,708	1,058,820	216,137	5,778	8,125	5,140	85,528	(53,708)
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft						(29)						
27. Boiler and Machinery	19,108	21,071		10,245		2,241	2,241		50	50	1,911	(1,998)
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	5,807	6,145		3,181							606	(447)
35. Total (a)	23,360,766	23,445,960		8,655,161	14,211,606	22,797,598	31,711,817	861,016	465,160	6,346,734	2,200,121	(2,008,862)
DETAILS OF WRITE-INS												
3401. Identity theft	5,807	6,145		3,181							606	(447)
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	5,807	6,145		3,181							606	(447)

(a) Finance and service charges not included in Lines 1 to 35 $ 187,879

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Montana DURING THE YEAR 2022 NAIC Company Code 19232

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						(51)						
2.1 Allied Lines	316	307		175							31	13
2.2 Multiple Peril Crop												
2.3 Federal Flood	111,628	139,963		55,454	129,337	129,337					18,571	3,550
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	1,506,136	1,482,389		818,187	514,243	836,954	438,897	15,569	22,544	23,193	123,037	48,979
5.1 Commercial Multiple Peril (Non-Liability Portion)	268,898	276,120		137,814	176,549	212,614	110,285	122	825	3,281	26,748	10,266
5.2 Commercial Multiple Peril (Liability Portion)	93,615	93,612		49,456	50,000	35,766	37,907		(4,381)	10,560	8,335	3,367
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	256,172	258,032		118,212	24,318	12,986	9,735		(2,172)	622	26,390	8,662
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation					2,095	(31,279)	1,292,644	441	(1,793)	19,795		
17.1 Other Liability - Occurrence	59,861	60,984		29,159		119,196	1,564,837		369,667	613,113	6,246	1,985
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	265	265		113		(245)	1,077		(68)	300	26	11
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	581,844	607,815		129,483	278,483	216,702	225,667	1,819	(12,959)	17,093	50,370	20,386
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	1,853,923	1,874,726		432,273	632,289	1,375,720	2,382,746	46,520	83,051	244,804	89,859	58,733
21.1 Private Passenger Auto Physical Damage	715,090	737,115		163,849	205,289	231,828	56,207	168	744	61,581	24,868	
21.2 Commercial Auto Physical Damage	689,462	667,713		286,571	509,178	601,576	163,044	498	1,780	2,549	64,777	22,593
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	7,840	7,824		4,100	1,272	1,272					725	315
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	911	951		493							70	26
35. Total (a)	6,145,961	6,207,814		2,225,339	2,523,053	3,742,379	6,283,047	64,968	456,662	936,054	476,766	203,754
DETAILS OF WRITE-INS												
3401. Identity theft	911	951		493							70	26
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	911	951		493							70	26

(a) Finance and service charges not included in Lines 1 to 35 $ 39,855

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Nebraska DURING THE YEAR 2022 NAIC Company Code 19232

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												
2.1 Allied Lines	33	32		23							3	
2.2 Multiple Peril Crop												
2.3 Federal Flood	121,812	173,470		76,906	15,000	15,000					23,378	1,323
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	3,804,351	3,716,193		1,933,246	2,242,305	2,629,661	801,552	10,987	18,687	30,284	429,163	42,695
5.1 Commercial Multiple Peril (Non-Liability Portion)	184,840	191,053		97,736	75,003	90,613	107,431	491	(562)	2,374	18,863	2,319
5.2 Commercial Multiple Peril (Liability Portion)	70,190	70,938		35,515	30,000	8,934	13,364		(1,339)	3,723	6,498	837
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	83,822	85,992		36,006	5,075	3,614	3,424		(53)	119	9,514	1,041
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation						(7,009)			(476)			
17.1 Other Liability - Occurrence	14,072	14,656		5,922		4,420,797	4,427,358		54,205	54,328	1,656	179
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence		69				9	136		3	38		
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	1,191,492	1,239,540		277,716	1,134,212	1,444,574	1,344,310	37,000	(3,880)	100,422	140,155	14,356
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	502,597	492,655		255,786	569,336	775,924	233,604	1,470	23,793	33,590	51,807	6,147
21.1 Private Passenger Auto Physical Damage	2,215,400	2,284,803		525,658	945,167	1,035,969	105,200	1,742	2,442	1,858	261,500	26,729
21.2 Commercial Auto Physical Damage	349,366	333,767		180,318	314,588	369,012	94,624	150	552	1,139	36,034	4,283
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	5,974	6,009		2,794		(1,312)	521		(45)	13	563	77
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	2,318	2,469		1,151							265	26
35. Total (a)	8,546,266	8,611,646		3,428,779	5,330,686	10,785,785	7,131,524	51,841	93,326	227,888	979,397	100,013
DETAILS OF WRITE-INS												
3401. Identity theft	2,318	2,469		1,151							265	26
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	2,318	2,469		1,151							265	26

(a) Finance and service charges not included in Lines 1 to 35 $ 43,496

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Nevada DURING THE YEAR 2022 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	485	461		424		198	423		3	4	48	19
2.1 Allied Lines	3,078	3,291		1,371							291	113
2.2 Multiple Peril Crop												
2.3 Federal Flood	406,874	461,273		236,707							66,791	14,121
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	6,784,492	6,615,310		3,494,440	4,396,163	3,657,246	1,756,176	84,381	(82,382)	198,296	756,062	252,872
5.1 Commercial Multiple Peril (Non-Liability Portion)	1,674,142	1,715,485		853,391	872,961	714,078	309,386	24,384	4,622	13,210	167,652	59,112
5.2 Commercial Multiple Peril (Liability Portion)	693,960	736,078		363,646	1,086,329	2,284,886	2,221,896	19,182	(14,430)	62,329	62,074	22,897
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	678,194	677,144		317,413	357,610	364,104	86,427	13,388	11,593	4,741	76,786	25,113
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	468	459		225							46	18
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence	198,886	204,467		91,213		1,269	58,364		(2,697)	625	21,714	7,367
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	958	969		499		(298)	1,855		(83)	517	91	35
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	4,681,753	4,818,678		1,108,790	3,974,576	3,803,139	4,876,891	298,251	134,046	691,498	534,845	516,884
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	10,832,418	11,590,550		5,535,180	43,514,552	31,445,638	41,056,380	3,828,871	(206,714)	3,737,365	1,382,125	200,387
21.1 Private Passenger Auto Physical Damage	6,121,093	6,214,554		1,461,323	1,331,584	1,226,528	(75,357)	1,987	847	4,029	697,554	669,074
21.2 Commercial Auto Physical Damage	1,501,760	1,631,646		769,036	1,385,136	954,985	640,851	9,185	182	10,297	190,620	27,250
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	51,283	54,725		25,799	3,382	5,931	10,108		(348)	105	4,634	1,804
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	6,238	6,807		3,149							706	236
35. Total (a)	33,636,082	34,731,897		14,262,607	56,922,292	44,457,703	50,943,400	4,279,628	(155,361)	4,723,015	3,962,038	1,797,302
DETAILS OF WRITE-INS												
3401. Identity theft	6,238	6,807		3,149							706	236
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	6,238	6,807		3,149							706	236

(a) Finance and service charges not included in Lines 1 to 35 $ 197,818

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF New Hampshire DURING THE YEAR 2022 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied Lines	12	12		4							1	1
2.2 Multiple Peril Crop												
2.3 Federal Flood	414,418	483,023		260,665	5,785	5,785					68,893	10,196
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	7,424,923	7,240,232		3,985,928	3,570,586	3,988,631	1,571,961	62,862	46,198	154,982	787,492	40,404
5.1 Commercial Multiple Peril (Non-Liability Portion)	165,079	168,002		85,593	62,536	63,185	42,915	4,098	4,045	1,653	16,824	4,614
5.2 Commercial Multiple Peril (Liability Portion)	92,223	91,210		49,270		132,391	252,299		26,695	41,489	8,687	3,711
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	1,155,473	1,130,636		539,848	483,647	533,920	114,302	12,097	13,959	7,430	125,409	9,203
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	20,077	19,112		11,494							1,987	108
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation	10,170	10,170			25,735	(47,491)	142,462	2,567	(2,459)	9,365		130
17.1 Other Liability - Occurrence	226,326	224,997		103,039	269,845	261,835	84,125	4,146	13,408	45,275	24,838	1,536
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	109	401		59	666,000	(92,589)	2,029,530	234,000	368,486	1,033,442	12	6
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	1,334,124	1,383,660		301,544	1,265,090	723,671	814,508	82,995	(53,494)	66,366	150,438	6,855
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	932,055	915,655		498,434	1,947,378	420,738	215,376	36,339	(172,751)	26,952	84,810	4,838
21.1 Private Passenger Auto Physical Damage	3,541,734	3,617,381		824,453	1,016,831	995,882	40,824	5,162	4,565	2,560	398,322	18,209
21.2 Commercial Auto Physical Damage	339,389	323,647		177,754	268,157	250,349	11,712		(145)	727	30,815	1,758
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	4,493	4,656		2,334	15,482	15,482					447	227
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	17,089	17,600		8,337							1,852	95
35. Total (a)	15,677,694	15,630,396		6,848,756	9,597,071	7,251,788	5,320,013	444,266	248,508	1,390,243	1,700,829	101,891
DETAILS OF WRITE-INS												
3401. Identity theft	17,089	17,600		8,337							1,852	95
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	17,089	17,600		8,337							1,852	95

(a) Finance and service charges not included in Lines 1 to 35 $ 192,458

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF New Jersey DURING THE YEAR 2022 NAIC Company Code 19232

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												
2.1 Allied Lines												
2.2 Multiple Peril Crop												
2.3 Federal Flood												
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril					58,445	448,359	954,691	53,938	68,746	52,868		
5.1 Commercial Multiple Peril (Non-Liability Portion)												
5.2 Commercial Multiple Peril (Liability Portion)					66,580	365,836	(2,976)	(51,718)	38,069			
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine												
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation	(7,800)	(7,800)			43,278	(224,432)	856,312	4,968	(11,122)	47,597		610
17.1 Other Liability - Occurrence					517,674	2,710,643	43,513,076	386,814	8,245,875	16,852,833		
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence					11,504,919	135,703	85,306,445	4,709,020	(9,442,656)	70,669,603		
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)					19,599,229	(18,709,448)	385,845,340	510,512	1,382,896	16,423,784		
19.2 Other Private Passenger Auto Liability						(11)						
19.3 Commercial Auto No-Fault (Personal Injury Protection)					1,517	719,698	4,630,568	1,779	28,852	174,555		
19.4 Other Commercial Auto Liability						3,191	17,077		889	4,757		
21.1 Private Passenger Auto Physical Damage					(10,853)	(10,853)						
21.2 Commercial Auto Physical Damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery												
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												
35. Total (a)	(7,800)	(7,800)			31,714,208	(14,860,570)	521,489,344	5,664,054	221,762	104,264,066		610
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF New Mexico DURING THE YEAR 2022 NAIC Company Code 19232

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	2,496	2,235		1,841		159	534		2	6	255	82
2.1 Allied Lines	2,544	2,289		1,751		370	1,246		6	13	256	82
2.2 Multiple Peril Crop												
2.3 Federal Flood	729,042	883,552		456,319	62,950	62,950					128,238	22,333
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	9,812,634	9,595,711		4,990,780	4,540,288	4,937,881	2,126,488	172,433	142,855	139,006	1,084,328	305,695
5.1 Commercial Multiple Peril (Non-Liability Portion)	1,404,762	1,394,443		705,618	539,778	564,067	276,803	3,325	(6,133)	9,747	149,461	44,603
5.2 Commercial Multiple Peril (Liability Portion)	415,023	411,759		209,221	27,925	423,224	558,136	10,977	6,144	27,528	37,380	11,333
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	244,491	248,554		115,488	28,917	20,923	11,357	675	49	578	26,881	7,817
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	45	45		15							5	1
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence	51,574	51,201		24,585	39,085	572,192	8,879,978		2,115,380	3,516,783	5,576	1,633
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	624	624		369		(211)	1,474		(59)	411	57	18
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	3,463,992	3,574,287		814,324	3,349,608	3,975,733	11,613,412	140,763	83,331	489,164	378,880	162,986
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	4,208,766	4,072,483		981,710	2,369,845	4,657,296	10,109,257	138,212	25,586	882,849	210,968	125,958
21.1 Private Passenger Auto Physical Damage	6,193,252	6,298,211		1,494,158	1,526,654	1,625,817	164,881	1	1,112	5,406	674,723	288,602
21.2 Commercial Auto Physical Damage	898,184	836,454		332,484	644,512	644,535	124,192	1,632	1,851	2,821	63,290	25,802
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	24,810	24,965		12,835	183	(20,954)	5,861		(248)	253	2,349	753
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	7,563	7,954		3,952							824	232
35. Total (a)	27,459,803	27,404,765		10,145,449	13,129,745	17,463,981	33,873,619	468,019	2,369,876	5,074,565	2,763,471	997,929
DETAILS OF WRITE-INS												
3401. Identity theft	7,563	7,954		3,952							824	232
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	7,563	7,954		3,952							824	232

(a) Finance and service charges not included in Lines 1 to 35 $ 218,702

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF New York DURING THE YEAR 2022 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire						(36)						
2.1 Allied Lines												
2.2 Multiple Peril Crop												
2.3 Federal Flood	18,509,836	21,799,405		11,435,683	2,452,650	2,665,634	436,800				3,185,353	406,417
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	265,560,749	260,891,672		139,186,836	98,890,140	89,004,108	78,637,589	3,519,158	(1,420,027)	11,055,246	28,191,553	7,097,707
5.1 Commercial Multiple Peril (Non-Liability Portion)	6,373,877	6,623,552		3,229,757	1,658,458	2,248,769	1,522,609	36,267	87,191	108,295	712,906	173,310
5.2 Commercial Multiple Peril (Liability Portion)	2,051,387	2,145,639		1,016,457	1,853,806	(179,305)	14,815,865	117,468	(1,134,494)	2,445,351	182,200	44,176
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	3,889,007	4,018,322		1,977,578	594,477	511,866	190,845	4,285	1,831	3,156	421,559	82,456
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	115,563	115,179		61,488		(23,998)	12,913		(731)	269	12,458	3,132
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation	(74,248)	(74,248)			360,938	(1,363,907)	4,641,936	91,626	(18,448)	279,285		(949)
17.1 Other Liability - Occurrence	18,170,618	18,296,983		8,912,186	17,046,424	18,343,343	74,679,149	256,727	934,706	5,715,345	1,988,090	410,400
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	4,285	5,441		1,847	2,688,315	2,143,920	51,524,810	1,855,254	7,248,384	23,658,327	447	108
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	78,852,489	79,238,610		18,955,055	51,221,778	37,044,547	94,052,902	7,854,228	7,651,313	21,336,954	8,699,683	3,311,992
19.2 Other Private Passenger Auto Liability	212,684,039	216,122,663		51,226,648	183,181,339	215,293,998	335,773,057	10,378,286	6,607,471	40,684,218	23,438,491	8,992,949
19.3 Commercial Auto No-Fault (Personal Injury Protection)	3,840,114	3,998,931		1,892,519	3,024,904	4,448,729	10,633,450	972,905	1,013,301	655,716	405,911	94,793
19.4 Other Commercial Auto Liability	48,069,437	47,943,863		23,628,064	65,732,678	91,596,606	163,684,410	4,431,331	6,731,144	13,461,111	5,086,953	1,363,307
21.1 Private Passenger Auto Physical Damage	176,717,071	177,939,337		43,100,777	112,674,146	113,436,040	(1,261,327)	164,323	227,923	293,544	19,456,141	7,394,479
21.2 Commercial Auto Physical Damage	7,896,574	7,999,028		3,872,429	6,146,354	7,431,903	2,414,318	19,100	36,177	33,935	834,859	194,534
22. Aircraft (all perils)												
23. Fidelity	179	179		127		22	66				19	5
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	51,647	53,570		24,282	16,613	(12,375)	2,900		(834)	79	5,013	1,207
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	234,137	245,284		111,139							25,140	6,866
35. Total (a)	842,946,761	847,363,411		308,632,873	547,543,021	582,589,864	831,762,293	29,700,957	27,964,907	119,730,832	92,646,777	29,576,887
DETAILS OF WRITE-INS												
3401. Identity theft	234,137	245,284		111,139							25,140	6,866
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	234,137	245,284		111,139							25,140	6,866

(a) Finance and service charges not included in Lines 1 to 35 $ 7,934,143

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF North Carolina DURING THE YEAR 2022 NAIC Company Code 19232

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	1,063	1,058		133		(1)	1,950		4	21	106	28
2.1 Allied Lines	2,401	2,403		300							239	63
2.2 Multiple Peril Crop												
2.3 Federal Flood	2,725,519	2,830,086		1,626,168	115,772	(2,858,405)	25,823				429,909	63,884
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	46,598,269	45,361,207		24,364,589	18,859,446	23,611,880	9,208,762	280,473	388,059	579,669	4,898,539	1,171,637
5.1 Commercial Multiple Peril (Non-Liability Portion)	3,442,976	3,489,201		1,713,660	1,686,641	2,423,757	1,949,791	24,186	13,144	43,225	345,048	86,493
5.2 Commercial Multiple Peril (Liability Portion)	980,288	1,022,013		470,001	424,610	560,919	1,394,851	3,479	(93,887)	137,255	88,626	22,536
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	1,031,193	1,083,508		495,693	343,373	486,884	220,410	11,168	13,687	3,880	114,307	26,585
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	17	17		6							2	
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation					65,376	(150,926)	1,088,431	2,845	(10,970)	61,190		
17.1 Other Liability - Occurrence	89,726	94,260		38,732		(1,891)	73,215		(46,694)	18,981	9,713	2,350
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	10,451	12,372		4,851		(1,386)	42,156	1,866	(3,241)	7,291	1,039	274
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	26,861,190	27,659,095		6,319,960	13,890,529	16,257,266	15,037,717	320,366	178,575	1,196,683	3,141,910	960,311
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	10,798,748	11,181,513		2,723,928	4,163,496	13,799,486	15,696,277	101,648	828,003	1,528,462	543,174	264,990
21.1 Private Passenger Auto Physical Damage	23,355,928	23,744,872		5,555,012	11,842,361	12,806,378	2,131,134	3,245	11,911	44,108	2,726,261	832,851
21.2 Commercial Auto Physical Damage	2,460,677	2,525,050		898,255	2,178,467	2,516,041	476,346	8,089	13,457	10,044	171,132	60,517
22. Aircraft (all perils)												
23. Fidelity	100	100		46							10	3
24. Surety												
26. Burglary and Theft						(29)						
27. Boiler and Machinery	103,299	107,150		49,427	46,987	73,950	46,740		306	921	9,478	2,501
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	65,608	68,135		33,001		(1)					6,803	1,680
35. Total (a)	118,527,453	119,182,039		44,293,763	53,617,055	69,523,922	47,393,603	757,364	1,292,353	3,631,730	12,486,295	3,496,703
DETAILS OF WRITE-INS												
3401. Identity theft	65,608	68,135		33,001		(1)					6,803	1,680
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	65,608	68,135		33,001		(1)					6,803	1,680

(a) Finance and service charges not included in Lines 1 to 35 $ 1,754,767

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF North Dakota DURING THE YEAR 2022 NAIC Company Code 19232

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						(11)						
2.1 Allied Lines	18	18		4							2	
2.2 Multiple Peril Crop												
2.3 Federal Flood	98,298	114,340		61,408							15,102	1,960
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	1,283,009	1,253,630		715,481	569,350	631,182	191,911	2,814	6,660	13,995	136,143	28,301
5.1 Commercial Multiple Peril (Non-Liability Portion)	51,787	51,455		28,122	24,891	28,032	24,860	81	105	751	5,951	1,115
5.2 Commercial Multiple Peril (Liability Portion)	25,547	25,297		13,205		1,620	11,655		451	3,247	2,673	526
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	220,994	214,493		102,348	114,173	115,635	10,735		(85)	828	30,269	5,125
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	1	1		1								
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence	32,077	32,248		15,208		807	92,815		20,140	33,990	4,483	759
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	747	689		341		49	717		14	200	91	18
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	759,856	756,936		189,376	413,526	317,818	169,286	4,278	(50)	31,790	76,392	16,988
19.2 Other Private Passenger Auto Liability	4,236,489	4,199,676		1,057,262	2,689,939	1,348,248	2,086,334	123,709	(89,727)	133,599	425,417	94,611
19.3 Commercial Auto No-Fault (Personal Injury Protection)	6,457	6,635		3,283		6,818	12,034		484	1,392	644	135
19.4 Other Commercial Auto Liability	94,036	97,246		47,419	26,641	23,534	27,496		(3,733)	4,423	9,613	1,961
21.1 Private Passenger Auto Physical Damage	5,111,246	5,080,467		1,260,060	3,426,986	3,655,557	811,951	22,105	26,226	13,121	515,954	114,862
21.2 Commercial Auto Physical Damage	72,909	74,285		35,343	50,323	43,136	4,792		(89)	152	7,913	1,658
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	1,786	1,764		861		(321)			(9)		181	37
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												
35. Total (a)	11,995,258	11,909,180		3,529,724	7,315,828	6,172,103	3,444,585	152,987	(39,613)	237,489	1,230,825	268,057
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 152,601

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Ohio DURING THE YEAR 2022 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire						(65)			(1)			
2.1 Allied Lines	2,974	3,987		1,679							299	46
2.2 Multiple Peril Crop												
2.3 Federal Flood	1,105,440	1,501,783		710,354	59,691	59,691					210,390	15,244
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	37,963,624	37,222,312		19,951,522	19,020,438	22,995,550	10,482,935	402,686	292,119	590,201	4,065,365	588,516
5.1 Commercial Multiple Peril (Non-Liability Portion)	2,195,034	2,306,536		1,102,083	2,730,899	2,397,677	1,701,197	13,862	(76,065)	37,227	225,954	33,699
5.2 Commercial Multiple Peril (Liability Portion)	657,020	691,001		328,843	65,827	152,374	543,073	1,651	20,940	109,503	59,693	8,972
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	789,045	827,454		388,469	288,555	313,049	72,126	498	(639)	1,927	86,872	12,434
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	31	27		20		(12)	18		(2)	1	3	
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation						(53,553)	98,739		(3,635)	6,703		
17.1 Other Liability - Occurrence	71,667	76,275		31,964	2,892,729	3,005,249	2,756,671	480,178	753,455	1,229,804	7,933	1,153
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	2,897	3,198		1,596	1,536,029	379,875	45,045,263	703,584	4,593,856	17,654,134	248	38
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	14,562,401	15,106,630		3,415,298	14,676,246	5,584,628	18,306,507	562,747	(404,678)	2,274,180	1,665,170	229,904
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	9,774,904	9,777,598		1,513,075	3,205,588	8,439,176	10,345,736	40,280	238,031	922,253	290,388	147,265
21.1 Private Passenger Auto Physical Damage	41,153,397	42,094,633		9,840,363	10,748,175	11,261,352	1,438,225	6,996	11,918	31,748	4,696,960	648,547
21.2 Commercial Auto Physical Damage	1,845,884	1,916,903		570,126	1,912,005	2,268,805	340,534	4,641	12,252	8,976	105,005	28,065
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	65,762	70,170		32,186		7,446	23,820		80	557	6,205	950
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	58,068	60,688		29,219							6,254	905
35. Total (a)	110,248,149	111,659,193		37,916,798	57,136,181	56,811,241	91,154,846	2,217,123	5,437,630	22,867,215	11,426,738	1,715,739
DETAILS OF WRITE-INS												
3401. Identity theft	58,068	60,688		29,219							6,254	905
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	58,068	60,688		29,219							6,254	905

(a) Finance and service charges not included in Lines 1 to 35 $ 1,306,331

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Oklahoma DURING THE YEAR 2022 NAIC Company Code 19232

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	492	499		431							50	13
2.1 Allied Lines	615	623		528		(1,011)	875		(7)	9	63	16
2.2 Multiple Peril Crop												
2.3 Federal Flood	327,633	387,049		190,831	533,907	535,607	1,700				54,484	7,802
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	13,127,174	12,807,841		6,840,176	6,054,451	6,207,317	2,669,925	94,907	39,206	208,407	1,397,459	287,345
5.1 Commercial Multiple Peril (Non-Liability Portion)	1,178,837	1,203,458		604,069	609,994	501,258	388,219	931	(6,332)	9,147	122,851	28,415
5.2 Commercial Multiple Peril (Liability Portion)	366,728	374,262		184,640	2,400	202,784	389,919		(791)	24,838	34,404	8,301
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	160,098	172,422		71,996	29,289	26,387	8,865	35	39	406	17,748	4,058
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	39	36		28							4	1
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence	21,094	20,450		10,251		(5,045)	11,175		(141)	146	2,381	549
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	448	498		145		(552)	2,342		(154)	652	46	12
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	4,660,388	4,831,556		1,081,040	3,286,629	3,040,832	3,659,005	433,702	305,271	639,245	517,341	122,590
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	1,813,007	1,859,785		859,541	360,845	261,086	1,389,932	19,243	(29,485)	178,164	203,026	44,652
21.1 Private Passenger Auto Physical Damage	9,096,533	9,349,157		2,145,990	2,021,520	1,972,237	167,518	2,131	1,639	5,357	1,009,525	238,818
21.2 Commercial Auto Physical Damage	693,656	716,488		333,548	490,047	432,123	9,606	2,563	1,753	570	75,303	16,556
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	29,718	30,220		15,362	4,386	1,305			(84)		2,785	707
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	3,653	4,279		1,778							393	81
35. Total (a)	31,480,112	31,758,623		12,340,353	13,393,467	13,174,328	8,699,080	553,512	310,914	1,066,942	3,437,862	759,915
DETAILS OF WRITE-INS												
3401. Identity theft	3,653	4,279		1,778							393	81
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	3,653	4,279		1,778							393	81

(a) Finance and service charges not included in Lines 1 to 35 $ 286,196

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Oregon DURING THE YEAR 2022 NAIC Company Code 19232

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	607	588		259	(150)	(150)					59	19
2.1 Allied Lines	5,262	5,398		2,887		214	511		3	5	475	150
2.2 Multiple Peril Crop												
2.3 Federal Flood	973,058	1,144,749		629,765	27,125	11,825					166,471	47,446
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	13,144,204	12,602,734		6,794,801	6,739,910	7,772,431	4,366,115	152,042	92,471	282,082	1,420,270	435,159
5.1 Commercial Multiple Peril (Non-Liability Portion)	1,704,471	1,698,679		859,194	1,000,464	1,345,086	1,026,796	7,710	12,323	45,248	184,436	61,528
5.2 Commercial Multiple Peril (Liability Portion)	659,099	666,032		327,645	101,919	854,845	1,616,637	26,136	(93,332)	91,173	60,591	19,754
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	328,897	349,439		162,231	77,497	116,148	64,227	128	(331)	886	36,915	8,309
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	4	15		1								
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation					4,800	13,086	10,924	720	1,154	613		
17.1 Other Liability - Occurrence	42,365	43,419		20,283	327	2,048,805	3,936,223	48,495	39,948	72,474	4,800	1,627
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	2,038	2,236		1,296		447,818	1,831,368	192,682	(267,676)	1,943	169	53
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	1,333,281	1,370,897		308,462	833,859	818,004	(61,803)	30,451	11,265	133,171	151,583	58,270
19.2 Other Private Passenger Auto Liability	7,493,059	7,690,245		1,739,222	6,587,930	6,103,781	7,873,112	292,342	(34,218)	1,007,260	850,257	327,035
19.3 Commercial Auto No-Fault (Personal Injury Protection)	1,910,552	1,920,991		70,655	967,449	2,097,096	1,289,984	12,364	72,071	74,811	15,902	32,143
19.4 Other Commercial Auto Liability	15,135,674	15,282,952		1,737,129	5,298,087	12,003,630	17,750,107	325,398	557,935	1,918,640	362,723	321,863
21.1 Private Passenger Auto Physical Damage	12,152,055	12,358,486		2,851,903	3,671,242	3,794,879	542,592	8,883	10,212	13,092	1,379,264	520,425
21.2 Commercial Auto Physical Damage	2,198,255	2,201,450		359,547	2,363,808	2,559,759	454,923	1,985	4,022	8,591	111,517	44,794
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	43,863	44,963		21,509	3,054	7,413	13,481		47	329	4,055	1,277
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												
35. Total (a)	57,126,743	57,383,273		15,886,788	27,677,321	39,994,669	40,715,197	1,099,336	405,896	3,650,319	4,749,487	1,879,852
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 379,855

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Pennsylvania DURING THE YEAR 2022 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire						(65)			(1)			
2.1 Allied Lines	845	1,082		432							78	19
2.2 Multiple Peril Crop												
2.3 Federal Flood	2,681,710	3,145,033		1,598,381	714,349	614,249					442,140	62,861
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	108,237,441	105,034,021		57,519,426	45,556,949	45,418,446	25,213,509	2,618,224	1,735,058	2,290,906	11,706,040	4,321,731
5.1 Commercial Multiple Peril (Non-Liability Portion)	2,345,194	2,421,219		1,210,577	675,558	888,552	915,061	13,712	9,491	24,400	242,034	51,483
5.2 Commercial Multiple Peril (Liability Portion)	999,536	1,025,270		507,541	359,593	624,646	1,063,533	45,794	89,570	162,298	90,335	20,442
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	1,469,585	1,539,689		741,936	266,016	290,462	85,633	4,297	5,658	3,448	162,554	31,564
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	241	217		70							23	6
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation					25,662	(141,434)	572,727	1,304	(9,575)	33,411		
17.1 Other Liability - Occurrence	107,521	110,970		52,066		697,227	8,161,899	2,630	632,356	2,618,222	11,651	3,244
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	2,015	2,350		720	3,937,885	10,700,586	88,387,555	2,469,687	9,764,439	44,379,601	202	49
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	334,689	344,371		79,446	4,970,473	4,045,193	97,858,565	21,848	(32,756)	2,885,158	37,917	8,150
19.2 Other Private Passenger Auto Liability	25,699,585	26,397,211		6,099,476	25,291,601	22,028,686	32,046,897	1,822,104	751,110	4,414,597	2,902,828	629,273
19.3 Commercial Auto No-Fault (Personal Injury Protection)	231,612	231,215		69,178	2,204,318	1,117,959	5,689,888	15,380	(9,345)	246,618	12,797	5,024
19.4 Other Commercial Auto Liability	5,605,835	5,449,298		2,431,609	3,267,772	4,713,014	7,972,576	149,490	12,492	765,740	452,984	122,961
21.1 Private Passenger Auto Physical Damage	49,317,132	50,015,737		11,954,519	14,065,715	14,807,090	890,774	31,894	46,534	51,768	5,549,017	1,193,455
21.2 Commercial Auto Physical Damage	3,669,093	3,579,311		915,036	3,036,005	4,021,308	357,242	7,256	14,506	5,506	168,839	79,820
22. Aircraft (all perils)												
23. Fidelity	100	196		88		(32)	43					
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	78,671	80,898		40,185	126,431	157,114	80,940		436	1,729	7,163	1,724
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	194,841	206,790		98,324		(1)					21,454	7,640
35. Total (a)	200,975,646	199,584,877		83,319,009	104,498,326	109,983,000	269,296,841	7,203,618	13,009,974	57,883,403	21,808,057	6,539,445
DETAILS OF WRITE-INS												
3401. Identity theft	194,841	206,790		98,324		(1)					21,454	7,640
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	194,841	206,790		98,324		(1)					21,454	7,640

(a) Finance and service charges not included in Lines 1 to 35 $ 1,950,625

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Rhode Island DURING THE YEAR 2022 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied Lines	39	39		30							4	1
2.2 Multiple Peril Crop												
2.3 Federal Flood	463,218	717,716		322,078	26,603	26,603					97,508	9,579
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	16,279,616	15,926,724		8,310,912	5,075,173	6,317,422	3,572,986	115,184	137,556	352,060	1,639,191	333,094
5.1 Commercial Multiple Peril (Non-Liability Portion)	787,568	813,519		400,265	64,730	221,125	214,090	2,062	16,393	17,886	81,305	16,985
5.2 Commercial Multiple Peril (Liability Portion)	217,123	221,834		110,228	165,062	(100,982)	251,315	38,395	11,997	19,767	18,719	4,146
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	478,739	485,122		233,317	232,940	205,670	18,382	12,237	9,689	1,620	50,621	10,318
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	11,890	11,665		6,639							1,135	229
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation					41,179	(67,274)	195,873	23	(6,807)	11,887		
17.1 Other Liability - Occurrence	58,588	58,742		28,699	7,811	28,460	25,527		1,252	1,633	6,193	1,274
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence		18				36,708	140,564	61,389	30,377	138		
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	3,050,578	3,145,225		691,752	4,344,604	1,729,017	4,664,644	387,914	(39,995)	1,168,309	325,694	78,854
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	1,917,692	1,860,869		918,549	993,672	558,196	1,401,728	31,708	(93,647)	120,565	191,622	39,508
21.1 Private Passenger Auto Physical Damage	4,633,243	4,715,905		1,059,836	1,742,673	1,815,606	217,690	1,238	1,484	5,474	493,893	119,464
21.2 Commercial Auto Physical Damage	601,202	573,572		238,739	351,149	435,855	129,338	373	832	2,308	47,964	12,248
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	3,372	3,712		1,993		(627)	343		(20)	8	291	79
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	23,869	25,152		11,407							2,398	500
35. Total (a)	28,526,737	28,559,814		12,334,443	13,045,595	11,205,779	10,832,480	650,522	69,109	1,701,655	2,956,536	626,278
DETAILS OF WRITE-INS												
3401. Identity theft	23,869	25,152		11,407							2,398	500
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	23,869	25,152		11,407							2,398	500

(a) Finance and service charges not included in Lines 1 to 35 $ 321,793

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF South Carolina DURING THE YEAR 2022 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	734	716		153		(528)	855		(3)	9	77	22
2.1 Allied Lines	2,664	2,636		1,101							245	70
2.2 Multiple Peril Crop												
2.3 Federal Flood	4,488,678	4,905,903		2,709,027	617,757	(12,052,243)	1,143,000				721,363	124,889
2.4 Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	41,679,099	39,974,395		21,657,869	13,857,070	17,008,459	7,484,556	265,462	273,888	466,928	4,732,966	1,908,652
5.1 Commercial Multiple Peril (Non-Liability Portion)	3,835,479	3,869,684		1,927,760	1,413,806	2,309,874	1,842,860	19,149	19,231	35,717	406,835	109,784
5.2 Commercial Multiple Peril (Liability Portion)	934,928	957,814		463,000	1,292,674	3,930,523	4,591,747	24,374	35,098	139,655	90,891	24,840
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	620,496	637,795		290,132	158,161	136,581	18,891	1,060	35	528	71,526	18,413
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	83	82		30							9	3
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation						137,101	602,791		9,307	40,921		
17.1 Other Liability - Occurrence	101,285	104,693		45,818	450,000	435,264	84,357	20,917	74,064	54,782	11,606	3,088
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	5,676	6,079		2,873		44,444	53,677	3,961	3,959	52,043	580	167
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)					164,802	5,243,262	12,820,196	5,974	634,512	996,289		
19.2 Other Private Passenger Auto Liability	34,977,027	35,751,092		8,381,697	33,375,683	34,829,986	33,900,884	1,500,730	1,000,897	3,223,978	4,086,841	2,655,629
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	5,667,949	5,838,811		2,891,703	6,711,528	1,610,417	6,959,054	188,948	(901,646)	721,245	556,339	160,750
21.1 Private Passenger Auto Physical Damage	44,642,840	44,896,681		10,944,173	16,001,777	17,239,649	2,483,548	25,843	39,013	54,826	5,201,845	3,353,429
21.2 Commercial Auto Physical Damage	1,533,503	1,511,367		784,379	1,387,405	1,507,619	396,478	1,090	328	4,672	150,761	43,422
22. Aircraft (all perils)												
23. Fidelity	(11)	27				(41)					(1)	
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	98,551	103,327		49,315		8,112	15,290		(21)	182	9,584	2,754
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	29,752	30,819		15,160							3,381	1,404
35. Total (a)	138,618,733	138,591,919		50,164,191	75,430,663	72,388,479	72,398,184	2,057,509	1,188,662	5,791,776	16,044,846	8,407,316
DETAILS OF WRITE-INS												
3401. Identity theft	29,752	30,819		15,160							3,381	1,404
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	29,752	30,819		15,160							3,381	1,404

(a) Finance and service charges not included in Lines 1 to 35 $ 1,600,293

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF South Dakota DURING THE YEAR 2022 NAIC Company Code 19232

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												
2.1 Allied Lines	33	32		32								
2.2 Multiple Peril Crop												
2.3 Federal Flood	25,919	26,236		12,729							4,682	674
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	872,163	853,386		457,436	511,183	602,682	406,782	17,595	12,488	25,232	95,001	24,826
5.1 Commercial Multiple Peril (Non-Liability Portion)	48,387	48,097		25,063	274,613	297,213	39,028	41	4	629	5,683	1,293
5.2 Commercial Multiple Peril (Liability Portion)	22,351	21,868		10,624		390	7,729		109	2,153	2,582	632
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	132,940	131,761		59,004	148,870	425,284	302,839	640	14,399	15,951	20,598	3,998
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation						(1,233)			(84)			
17.1 Other Liability - Occurrence	26,674	27,025		12,202	10,288	10,090	2,111		(10)	27	4,209	808
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence					459,260	1,122,837	1,868,191	125,241	853,779	1,289,649		
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	3,541,347	3,500,680		891,109	3,161,117	4,799,480	4,023,477	198,307	284,178	334,802	383,317	101,966
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	112,711	119,523		53,026	32,711	13,265	36,766		(2,056)	5,528	13,468	3,045
21.1 Private Passenger Auto Physical Damage	5,045,192	4,982,609		1,273,352	3,461,522	3,862,949	571,165	1,470	6,378	8,313	545,593	144,935
21.2 Commercial Auto Physical Damage	100,503	105,246		48,630	149,754	171,410	26,241		339	472	11,818	2,671
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	1,382	1,330		717							147	38
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												
35. Total (a)	9,929,602	9,817,792		2,843,923	8,209,318	11,304,367	7,284,328	343,294	1,169,522	1,682,757	1,087,098	284,887
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 111,212

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Tennessee DURING THE YEAR 2022 NAIC Company Code 19232

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						(239)			(2)			
2.1 Allied Lines	1,773	1,702		917							164	45
2.2 Multiple Peril Crop												
2.3 Federal Flood	869,078	1,024,285		516,170	164,322	144,222					152,362	22,724
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	26,617,077	25,814,661		13,759,346	12,299,936	14,256,136	4,670,687	182,972	172,005	266,534	3,019,701	721,865
5.1 Commercial Multiple Peril (Non-Liability Portion)	1,885,727	1,925,294		962,634	1,074,712	1,511,050	1,098,721	11,223	(916)	27,610	207,483	52,828
5.2 Commercial Multiple Peril (Liability Portion)	591,555	612,642		299,669		(59,297)	590,339		(6,586)	45,920	56,285	14,712
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	401,678	415,688		183,441	131,044	119,484	28,609	1,822	901	758	47,746	11,433
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	182	230		13		(4)	6	5,905	5,904		19	5
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation					4,575	(37,703)	116,301	1,642	(1,167)	6,918		
17.1 Other Liability - Occurrence	666,941	689,387		323,839	390,761	473,306	920,959		(21,101)	22,421	78,599	17,204
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	3,504	3,997		2,169		(18,105)	2,914,996	2,695	126,607	2,178,824	344	95
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	13,498,170	13,838,559		3,214,167	13,063,755	21,516,071	25,519,988	885,513	1,300,057	3,000,502	1,605,854	376,830
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	22,018,081	22,041,722		1,152,613	6,760,045	23,575,290	30,668,312	360,619	948,247	2,586,964	229,073	584,186
21.1 Private Passenger Auto Physical Damage	27,007,626	27,342,807		6,547,167	10,274,278	10,519,672	1,142,791	19,732	24,541	34,868	3,205,717	752,446
21.2 Commercial Auto Physical Damage	3,566,037	3,538,273		491,176	3,012,840	3,804,899	899,433	7,750	21,379	16,879	94,822	94,699
22. Aircraft (all perils)												
23. Fidelity	341	341		99		4	115				36	10
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	47,609	48,390		23,316	77,185	96,790	34,941		393	793	4,578	1,269
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	17,791	18,650		9,099							2,039	487
35. Total (a)	97,193,170	97,316,628		27,485,835	47,253,453	75,901,575	68,606,195	1,479,873	2,570,264	8,188,989	8,704,822	2,650,839
DETAILS OF WRITE-INS												
3401. Identity theft	17,791	18,650		9,099							2,039	487
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	17,791	18,650		9,099							2,039	487

(a) Finance and service charges not included in Lines 1 to 35 $ 688,254

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Texas DURING THE YEAR 2022 NAIC Company Code 19232

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	4,523	4,590		3,256		130	210		2	2	262	46
2.1 Allied Lines	38,247	41,521		22,796		3,570	11,528		75	141	2,989	529
2.2 Multiple Peril Crop												
2.3 Federal Flood	44,149,999	45,681,650		25,358,457	2,213,071	(1,035,368)	45,379				6,898,762	410,888
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	2,439,063	2,664,381		1,216,516	868,987	1,236,704	694,164	15,810	44,127	51,608	295,227	48,645
5.1 Commercial Multiple Peril (Non-Liability Portion)	8,400,624	8,652,217		4,224,783	5,677,890	7,251,221	7,246,744	6,257	(55,911)	116,365	807,065	142,858
5.2 Commercial Multiple Peril (Liability Portion)	2,422,461	2,477,673		1,193,270	1,139,654	1,471,866	3,845,641	33,817	(204,783)	318,155	239,682	42,430
6. Mortgage Guaranty												
8. Ocean Marine	288,040	302,507		130,679	199,837	104,158	853	1,374	(6,461)	1,031	35,930	4,899
9. Inland Marine	426,549	454,118		215,693	237,456	264,860	94,413	1,045	717	292	43,222	7,500
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	1,306	1,264		657							138	24
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation					20,476	(209,862)	572,804	9,477	(7,190)	48,136		
17.1 Other Liability - Occurrence	2,213,926	2,363,287		1,114,093	1,125,000	1,465,501	13,617,453	2,498	1,368,530	2,738,202	261,266	40,536
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	53,642	58,169		24,275	36,885	(1,454)	2,563,054	93,271	17,269	376,567	5,492	972
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	565,219	589,512		129,348	266,038	231,009	157,823	15,930	11,057	24,452	67,549	157,841
19.2 Other Private Passenger Auto Liability	11,894,236	11,351,891		3,076,708	8,336,230	8,360,729	9,000,094	394,963	251,200	1,144,993	1,396,240	3,288,402
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	9,502	9,772		5,602		(3,128)	78,120		(1,840)	3,973	(12)	162
21.1 Private Passenger Auto Physical Damage	13,472,556	14,245,852		2,988,095	5,493,021	5,384,416	535,235	8,281	5,363	14,818	1,611,287	3,684,501
21.2 Commercial Auto Physical Damage								721	721			
22. Aircraft (all perils)												
23. Fidelity	114	177				54	54				12	2
24. Surety	100	100					32,022			1,239		3
26. Burglary and Theft						(67)						
27. Boiler and Machinery	433,321	442,911		218,060	574,264	603,813	146,729		(85)	3,295	41,538	7,353
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	10,501	11,632		5,181							1,298	202
35. Total (a)	86,823,929	89,353,222		39,927,467	26,188,808	25,128,152	38,642,319	583,444	1,422,790	4,843,270	11,707,947	7,837,792
DETAILS OF WRITE-INS												
3401. Identity theft	10,501	11,632		5,181							1,298	202
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	10,501	11,632		5,181							1,298	202

(a) Finance and service charges not included in Lines 1 to 35 $ 572,707

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Utah DURING THE YEAR 2022 NAIC Company Code 19232

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						(725)			(6)			
2.1 Allied Lines	1,362	1,567		702							130	31
2.2 Multiple Peril Crop												
2.3 Federal Flood	103,920	117,153		64,535	41,976	41,976					17,867	2,318
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	8,926,388	8,627,834		4,694,229	3,802,541	3,354,036	2,174,640	118,906	(2,072)	204,845	1,038,902	206,689
5.1 Commercial Multiple Peril (Non-Liability Portion)	967,530	995,632		491,559	423,908	560,361	521,895	1,011	451	12,348	101,513	22,203
5.2 Commercial Multiple Peril (Liability Portion)	489,651	525,894		247,668	76,273	51,834	226,430	25	1,826	51,233	46,327	10,665
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	290,749	304,392		139,678	60,743	57,964	13,198	29	(70)	500	33,716	6,908
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	81	44		43		(34)	16		(5)	1	9	2
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation						(30,800)	43,577		(2,091)	2,958		
17.1 Other Liability - Occurrence	65,023	69,654		28,850	65,000	974,954	957,130		34,079	36,196	7,975	1,611
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	1,320	3,018		1,016		(2,961)	4,204		(825)	1,171	113	27
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	485,059	503,359		111,070	130,031	168,625	(59,351)	16,356	8,473	34,427	58,380	11,270
19.2 Other Private Passenger Auto Liability	7,036,503	7,203,222		1,607,361	3,920,269	2,811,030	3,413,390	143,804	(133,382)	427,747	845,803	163,427
19.3 Commercial Auto No-Fault (Personal Injury Protection)	299,106	305,913		33,318	161,738	385,414	368,841	19,035	26,256	21,274	7,086	6,775
19.4 Other Commercial Auto Liability	9,333,666	9,343,276		1,564,455	3,638,239	11,356,087	15,280,233	208,468	425,692	1,365,573	320,746	213,138
21.1 Private Passenger Auto Physical Damage	6,036,688	6,333,455		1,411,263	1,938,525	1,986,101	163,069	3,487	3,285	4,875	727,108	140,535
21.2 Commercial Auto Physical Damage	1,873,490	1,943,154		497,996	1,387,661	1,724,649	483,317	1,100	6,682	8,955	106,695	43,080
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	41,836	44,286		20,010	60,345	64,687	10,269		67	233	3,902	931
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	9,284	10,089		4,768							1,082	216
35. Total (a)	35,961,657	36,331,942		10,918,524	15,707,249	23,503,199	23,600,858	512,221	368,358	2,172,337	3,317,353	829,826
DETAILS OF WRITE-INS												
3401. Identity theft	9,284	10,089		4,768							1,082	216
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	9,284	10,089		4,768							1,082	216

(a) Finance and service charges not included in Lines 1 to 35 $ 211,238

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Vermont DURING THE YEAR 2022 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied Lines	14	13										
2.2 Multiple Peril Crop												
2.3 Federal Flood	267,635	320,570		149,040	7,733	7,733					40,108	17,352
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	2,316,710	2,294,647		1,271,798	1,235,656	1,179,797	510,265	12,176	(31,831)	34,859	304,704	49,253
5.1 Commercial Multiple Peril (Non-Liability Portion)	72,859	71,328		39,992	7,611	10,501	21,560	41	82	472	8,649	1,600
5.2 Commercial Multiple Peril (Liability Portion)	24,113	23,606		13,078	6,325	67,047	132,960		(4,048)	2,814	2,656	493
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	261,706	261,785		125,813	142,726	163,926	30,829	448	1,399	1,671	33,036	5,960
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence	148,525	156,686		72,530	1,612	191,370	307,518		7,828	13,783	18,448	3,166
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	920	1,064		605		45	1,141		13	318	118	22
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	713,432	741,568		165,582	262,388	478,195	422,372	9,260	19,143	33,981	100,235	15,380
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	207,811	210,019		114,835	23,756	69,139	90,718		1,100	9,583	20,738	4,416
21.1 Private Passenger Auto Physical Damage	1,853,337	1,904,957		433,446	408,284	402,619	40,599	1	(239)	986	261,225	40,041
21.2 Commercial Auto Physical Damage	104,903	103,944		55,173	75,901	144,096	77,604		942	1,199	10,654	2,271
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	1,625	1,627		946							177	33
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	3,434	3,574		1,710							456	74
35. Total (a)	5,977,024	6,095,388		2,444,560	2,171,992	2,714,468	1,635,565	21,925	(5,610)	99,664	801,202	140,061
DETAILS OF WRITE-INS												
3401. Identity theft	3,434	3,574		1,710							456	74
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	3,434	3,574		1,710							456	74

(a) Finance and service charges not included in Lines 1 to 35 $ 80,288

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Virginia DURING THE YEAR 2022 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,042	1,025		456		1,265	1,265		13	13	106	31
2.1 Allied Lines	17,289	17,905		8,683		(989)			(8)		1,554	453
2.2 Multiple Peril Crop												
2.3 Federal Flood	3,709,572	4,571,191		2,341,860	253,398	223,398	100				659,180	99,858
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	53,098,037	51,463,117		28,206,254	17,478,322	20,049,109	8,467,086	295,112	198,780	631,156	5,768,723	1,502,449
5.1 Commercial Multiple Peril (Non-Liability Portion)	4,602,941	4,666,474		2,303,080	2,589,342	3,247,385	1,643,663	38,403	45,528	54,905	500,268	134,419
5.2 Commercial Multiple Peril (Liability Portion)	1,379,687	1,419,293		691,614	997,126	866,004	1,069,048	26,795	(132,619)	104,110	127,557	35,094
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	1,014,492	1,052,332		483,007	369,507	406,543	98,681	5,734	6,527	3,036	114,773	29,291
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	60	51		26	3,250	4,226	976		72	72	5	1
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation					1,527	377,740	1,258,091	1,372	23,804	81,524		
17.1 Other Liability - Occurrence	1,592,403	1,645,855		761,260	2,982,515	2,496,405	2,224,692	6,089	(65,434)	50,115	180,277	43,176
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	7,342	7,805		3,562		(951)	12,677		(265)	3,532	743	216
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	2,670,833	2,685,634		646,327	1,284,845	1,292,303	676,674	11,554	15,541	60,103	302,107	81,748
19.2 Other Private Passenger Auto Liability	41,747,944	41,827,511		10,137,022	37,921,107	36,794,526	39,127,048	1,742,963	604,043	5,404,066	4,699,804	1,271,922
19.3 Commercial Auto No-Fault (Personal Injury Protection)					7,620	15,451	7,832	191	519	327		
19.4 Other Commercial Auto Liability	7,360,690	6,763,992		3,808,832	4,284,685	5,421,513	8,482,561	126,941	(152,390)	816,620	715,694	207,543
21.1 Private Passenger Auto Physical Damage	72,730,002	73,121,117		17,680,531	25,942,528	28,715,351	3,569,409	12,810	58,439	112,625	8,203,832	2,220,570
21.2 Commercial Auto Physical Damage	2,167,400	2,065,902		1,043,873	1,889,146	2,225,988	587,386	118	2,907	8,750	192,445	60,763
22. Aircraft (all perils)												
23. Fidelity	144	144		18	(246)	(246)					15	4
24. Surety	360	360										12
26. Burglary and Theft						(24)						
27. Boiler and Machinery	90,565	93,249		44,208	87,186	52,689	64,392		(3,195)	1,329	8,438	2,458
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	80,054	83,586		41,682		(175)	746		(68)	64	8,776	2,294
35. Total (a)	192,270,857	191,486,542		68,202,295	96,091,856	102,187,512	67,292,327	2,268,082	602,196	7,332,348	21,484,294	5,692,302
DETAILS OF WRITE-INS												
3401. Identity theft	80,054	83,586		41,682		(175)	746		(68)	64	8,776	2,294
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	80,054	83,586		41,682		(175)	746		(68)	64	8,776	2,294

(a) Finance and service charges not included in Lines 1 to 35 $ 1,812,981

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Washington DURING THE YEAR 2022 NAIC Company Code 19232

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	520	515		238							52	14
2.1 Allied Lines	43,332	45,801		21,637	(62)	130	697		3	7	4,003	1,059
2.2 Multiple Peril Crop												
2.3 Federal Flood	1,458,351	1,934,203		1,021,561	1,631,889	1,111,013					282,698	73,034
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	31,638,923	30,239,063		16,436,477	17,906,961	18,756,738	8,992,370	262,033	(62,536)	755,789	3,457,897	701,788
5.1 Commercial Multiple Peril (Non-Liability Portion)	5,689,363	5,662,193		2,920,709	10,510,766	9,274,664	7,977,158	17,809	(110,624)	165,084	587,218	137,375
5.2 Commercial Multiple Peril (Liability Portion)	1,710,458	1,681,885		869,033	548,728	(3,538,555)	17,129,172	15,096	(423,696)	537,282	154,281	37,401
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	1,021,598	1,068,224		509,602	319,913	486,202	232,425	3,094	5,732	5,846	112,390	74,152
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	3,570	3,280		2,308							356	94
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence	148,678	148,395		73,112	59,201	1,584,724	11,504,419	1,160,826	1,225,093	1,397,466	15,480	3,510
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	7,694	7,434		3,063	145,423	(12,443)	1,052,211	55,307	14,262	361,422	736	195
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	3,261,241	3,330,837		777,645	1,800,769	1,180,414	(339,185)	296,386	261,038	135,243	368,814	75,118
19.2 Other Private Passenger Auto Liability	23,290,249	23,720,571		5,532,024	20,984,214	25,109,002	33,377,800	1,672,444	1,260,572	4,302,244	2,630,129	535,948
19.3 Commercial Auto No-Fault (Personal Injury Protection)	65,590	77,391		33,564	15,061	67,592	66,772		1,512	4,243	7,519	1,486
19.4 Other Commercial Auto Liability	39,766,530	39,974,563		4,786,102	17,262,006	35,302,803	58,099,232	1,185,895	814,205	5,679,277	1,016,237	844,777
21.1 Private Passenger Auto Physical Damage	35,036,766	35,228,254		8,487,256	13,170,366	14,290,251	2,256,615	12,416	27,700	56,735	3,946,682	804,641
21.2 Commercial Auto Physical Damage	5,031,343	5,058,672		1,165,046	4,249,623	4,916,398	1,594,120	10,446	18,392	26,734	248,277	107,238
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	153,693	154,824		77,511	32,831	37,127	25,838		(14)	520	14,330	3,792
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												
35. Total (a)	148,327,899	148,336,103		42,716,890	88,637,688	108,566,060	141,969,644	4,691,752	3,031,641	13,427,892	12,847,099	3,401,620
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 993,154

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF West Virginia DURING THE YEAR 2022 NAIC Company Code 19232

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	729	715		334		308	684		4	7	81	34
2.1 Allied Lines	814	834		371							89	37
2.2 Multiple Peril Crop												
2.3 Federal Flood	727,535	754,066		381,299	265,544	280,449	32,405				111,753	30,096
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	7,379,729	7,646,514		3,880,955	2,366,829	2,008,377	1,629,306	44,262	(59,037)	99,740	783,610	312,895
5.1 Commercial Multiple Peril (Non-Liability Portion)	377,274	402,288		187,936	37,705	(7,909)	61,554	1,806	(3,513)	1,260	39,674	16,122
5.2 Commercial Multiple Peril (Liability Portion)	161,677	164,163		82,844		125,014	243,952		(573)	17,169	15,753	6,481
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	255,991	262,328		115,452	44,628	40,837	3,682	1,869	1,794	397	28,602	11,198
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence	36,529	36,621		16,155	4,444,445	4,443,879	19,418		3,131	5,457	4,058	1,609
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	778	778		252		(31,705)	1,582,383	2,251	125,792	1,124,495	86	36
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	5,172,322	5,379,795		1,217,158	2,731,328	2,850,829	4,709,754	87,302	21,886	390,849	578,318	222,128
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	587,680	629,702		187,795	274,510	137,617	408,762	9,151	(37,077)	40,162	39,890	24,689
21.1 Private Passenger Auto Physical Damage	8,530,061	8,744,804		2,046,418	2,686,808	2,661,903	246,655	3,933	2,733	6,421	951,854	365,568
21.2 Commercial Auto Physical Damage	160,534	167,577		74,160	246,534	261,618	31,235		341	690	14,397	6,620
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	13,500	13,725		6,738		243	1,835		(4)	45	1,367	569
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	10,014	11,215		5,291							1,052	419
35. Total (a)	23,415,167	24,215,125		8,203,157	13,098,331	12,771,460	8,971,625	150,573	55,477	1,686,692	2,570,583	998,502
DETAILS OF WRITE-INS												
3401. Identity theft	10,014	11,215		5,291							1,052	419
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	10,014	11,215		5,291							1,052	419

(a) Finance and service charges not included in Lines 1 to 35 $ 254,715

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Wisconsin DURING THE YEAR 2022 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied Lines	468	587		178							48	4
2.2 Multiple Peril Crop												
2.3 Federal Flood	241,369	310,326		154,759							47,103	1,398
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	7,867,024	7,796,740		4,177,968	4,461,676	5,313,294	2,471,926	133,209	83,416	151,496	845,835	76,141
5.1 Commercial Multiple Peril (Non-Liability Portion)	527,504	565,205		262,321	219,393	188,600	167,121	9,189	3,697	3,978	59,453	4,752
5.2 Commercial Multiple Peril (Liability Portion)	201,386	214,517		100,798	5,000	42,094	401,304	27,437	5,541	33,135	19,957	1,579
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	8,614,535	8,627,334		510,504	1,301,350	1,242,743	186,074	433	64	741	4,458,912	98,556
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	1	1										
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation						(905)			(61)			
17.1 Other Liability - Occurrence	79,888	84,383		36,030	478,118	(271,321)	7,942,300	338,208	329,657	41,273	9,300	755
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	180	546		134	1,591,355	21,998,586	37,264,696	634,898	4,596,198	11,200,772	20	2
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	279	370		8	178,526	(5,366,002)	24	3,791	(256,661)	10	33	46
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	7,668,940	7,643,771		359,114	3,381,384	8,279,048	12,057,962	145,160	286,345	1,224,949	78,484	75,318
21.1 Private Passenger Auto Physical Damage	474	825		9	(2,448)	(8,201)	(11)		(94)		56	
21.2 Commercial Auto Physical Damage	1,883,399	1,894,185		167,778	1,645,217	1,912,010	411,570	3,327	7,099	7,790	34,986	18,571
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	7,974	8,757		4,149		5,341	9,574		98	216	783	61
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	12,224	12,879		6,507							1,308	117
35. Total (a)	27,105,645	27,160,425		5,780,257	13,259,571	33,335,287	60,912,538	1,295,652	5,055,299	12,664,361	5,556,280	277,299
DETAILS OF WRITE-INS												
3401. Identity theft	12,224	12,879		6,507							1,308	117
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	12,224	12,879		6,507							1,308	117

(a) Finance and service charges not included in Lines 1 to 35 $ 93,809

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Wyoming DURING THE YEAR 2022 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire						(145)			(1)			
2.1 Allied Lines	239	241		133							29	2
2.2 Multiple Peril Crop												
2.3 Federal Flood	58,039	104,366		42,615	84,421	84,421					13,768	438
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	1,375,514	1,349,574		727,376	209,147	164,908	123,421	4,023	(1,650)	6,907	168,744	11,602
5.1 Commercial Multiple Peril (Non-Liability Portion)	151,082	157,607		81,993	71,152	83,260	43,830	122	160	1,513	17,641	1,303
5.2 Commercial Multiple Peril (Liability Portion)	42,453	44,603		20,993		(715)	15,308		(332)	4,108	4,480	332
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	120,384	121,996		55,833	4,743	4,466	4,407		(94)	309	14,963	1,086
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence	32,159	33,376		14,932	50,000	(48,692)	5,364		(6,439)	73	3,949	287
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	383	384		245		(80)	581		(22)	162	46	3
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	386,807	402,609		82,717	173,166	89,384	67,863	11,964	414	5,104	50,938	4,706
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	494,675	501,943		109,829	17,143	(38,988)	102,389		(13,037)	13,598	25,916	4,109
21.1 Private Passenger Auto Physical Damage	862,820	877,795		195,226	257,830	305,898	67,368		663	1,012	112,943	10,410
21.2 Commercial Auto Physical Damage	191,723	190,596		84,376	60,237	44,976	1,486		(184)	227	18,838	1,695
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	4,182	4,231		2,145							455	34
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	978	960		535							114	8
35. Total (a)	3,721,438	3,790,280		1,418,946	927,838	688,692	432,017	16,109	(20,523)	33,013	432,823	36,017
DETAILS OF WRITE-INS												
3401. Identity theft	978	960		535							114	8
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	978	960		535							114	8

(a) Finance and service charges not included in Lines 1 to 35 $ 32,175

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Puerto Rico DURING THE YEAR 2022 NAIC Company Code 19232

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												
2.1 Allied Lines												
2.2 Multiple Peril Crop												
2.3 Federal Flood												
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril												
5.1 Commercial Multiple Peril (Non-Liability Portion)												
5.2 Commercial Multiple Peril (Liability Portion)												
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine												
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence												
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence												
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability												
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability												
21.1 Private Passenger Auto Physical Damage												
21.2 Commercial Auto Physical Damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery												
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												400
35. Total (a)												400
DETAILS OF WRITE-INS												
3401. Miscellaneous taxes unassigned												400
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												400

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Canada DURING THE YEAR 2022 NAIC Company Code 19232

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												
2.1 Allied Lines												
2.2 Multiple Peril Crop												
2.3 Federal Flood												
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril												
5.1 Commercial Multiple Peril (Non-Liability Portion)												
5.2 Commercial Multiple Peril (Liability Portion)												
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine												
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence								202,457	236,447	42,583		
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence						(112)	2,325		450	7,455		
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability												
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability												
21.1 Private Passenger Auto Physical Damage												
21.2 Commercial Auto Physical Damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery												
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												
35. Total (a)						(112)	2,325	202,457	236,897	50,038		
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Other Alien DURING THE YEAR 2022 NAIC Company Code 19232

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												
2.1 Allied Lines												
2.2 Multiple Peril Crop												
2.3 Federal Flood												
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril												
5.1 Commercial Multiple Peril (Non-Liability Portion)												
5.2 Commercial Multiple Peril (Liability Portion)												
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine												
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence										16,095		
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence						(2,033)	115,566	(6,086)	(11,840)	66,257		
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability												
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability												
21.1 Private Passenger Auto Physical Damage												
21.2 Commercial Auto Physical Damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery												
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												
35. Total (a)						(2,033)	115,566	(6,086)	(11,840)	82,352		
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Other Aliens DURING THE YEAR 2022 NAIC Company Code 19232

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												
2.1 Allied Lines												
2.2 Multiple Peril Crop												
2.3 Federal Flood												
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril												
5.1 Commercial Multiple Peril (Non-Liability Portion)												
5.2 Commercial Multiple Peril (Liability Portion)												
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine												
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation												
17.1 Other Liability - Occurrence										16,095		
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence						(2,033)	115,566	(6,086)	(11,840)	66,257		
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability												
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability												
21.1 Private Passenger Auto Physical Damage												
21.2 Commercial Auto Physical Damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery												
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												
35. Total (a)						(2,033)	115,566	(6,086)	(11,840)	82,352		
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2022 NAIC Company Code 19232

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	286,690	554,393		76,076	57,418	(10,052)	120,193	256	(2,061)	3,224	34,832	7,279
2.1 Allied Lines	1,017,781	1,270,913		459,785	344,704	357,289	479,268	3,204	3,490	12,262	102,269	17,331
2.2 Multiple Peril Crop												
2.3 Federal Flood	213,158,910	229,184,679		124,908,663	308,952,642	403,998,870	118,503,839				34,566,405	3,911,454
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	2,021,011,523	1,951,210,295		1,051,779,942	1,114,158,333	1,089,634,418	683,462,973	37,724,128	17,988,625	59,133,057	219,568,758	30,325,580
5.1 Commercial Multiple Peril (Non-Liability Portion)	135,684,252	137,797,573		68,487,180	95,350,296	99,259,293	69,428,106	1,145,526	(75,580)	2,097,718	14,641,116	1,750,475
5.2 Commercial Multiple Peril (Liability Portion)	42,235,016	43,103,253		21,183,295	23,786,755	20,537,378	88,526,097	3,177,344	(2,332,003)	8,326,681	3,983,231	524,253
6. Mortgage Guaranty												
8. Ocean Marine	288,040	302,507		130,679	199,837	104,158	853	1,374	(6,461)	1,031	35,930	4,899
9. Inland Marine	48,228,785	49,343,796		19,868,072	16,472,608	16,561,711	4,248,285	497,588	454,840	150,314	8,932,630	740,537
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence									(9,787)			
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	907,045	880,732		477,300	111,648	204,839	133,156	10,280	18,254	9,318	105,468	19,982
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation	(221,256)	(221,256)			1,187,812	(5,398,997)	23,217,841	253,408	(179,374)	1,388,430		(2,118)
17.1 Other Liability - Occurrence	82,401,700	83,859,676		41,091,113	93,909,740	133,584,016	423,669,886	7,605,751	19,424,998	54,277,732	9,298,943	1,139,363
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	320,003	337,868		158,544	40,619,394	40,161,234	574,327,373	24,841,763	39,427,337	297,652,888	32,296	7,094
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	151,532,593	152,406,921		37,902,487	120,160,043	37,406,265	838,892,860	13,634,349	22,689,576	60,875,092	16,845,624	4,950,573
19.2 Other Private Passenger Auto Liability	899,931,747	902,212,611		234,379,599	765,667,713	835,933,240	1,060,966,099	47,012,576	30,808,774	130,224,904	101,081,277	28,987,916
19.3 Commercial Auto No-Fault (Personal Injury Protection)	50,908,876	51,261,057		4,954,393	21,221,855	45,226,983	93,863,068	9,100,430	9,930,870	4,389,443	1,062,377	1,887,989
19.4 Other Commercial Auto Liability	530,939,130	532,320,059		175,106,383	418,127,244	634,704,485	996,029,871	27,821,194	14,214,327	92,264,349	38,244,466	7,429,327
21.1 Private Passenger Auto Physical Damage	1,119,975,626	1,131,200,896		287,223,172	489,960,545	509,568,762	40,366,703	933,981	1,263,329	1,552,352	126,644,918	31,252,581
21.2 Commercial Auto Physical Damage	117,174,002	117,290,791		41,687,601	101,266,337	118,495,611	25,680,737	435,702	629,091	454,713	9,083,132	1,476,504
22. Aircraft (all perils)												
23. Fidelity	3,594	3,723		1,567	(529)	(539)	379				365	111
24. Surety	460	460					33,775			1,307		15
26. Burglary and Theft						(938)						
27. Boiler and Machinery	3,119,024	3,233,098		1,555,858	1,631,886	1,395,047	1,032,637		(19,469)	23,372	297,205	44,010
28. Credit												
29. International												
30. Warranty	18,198,375	12,697,407		30,437,246								
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	1,404,570	1,472,525		694,840		(184)	746		(69)	64	152,103	27,631
35. Total (a)	5,438,506,484	5,401,723,976		2,142,563,796	3,613,186,282	3,981,722,886	5,042,984,747	174,198,855	154,228,705	712,838,251	584,713,346	114,502,787
DETAILS OF WRITE-INS												
3401. Identity theft	1,404,570	1,472,525		694,840		(184)	746		(69)	64	152,103	27,231
3402. Miscellaneous taxes unassigned												400
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	1,404,570	1,472,525		694,840		(184)	746		(69)	64	152,103	27,631

(a) Finance and service charges not included in Lines 1 to 35 $ 47,637,405

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

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
57-1162209	12583	ADIRONDACK INSURANCE EXCHANGE	NY	25,794	957	1,144	2,101		25,794	20,781				
36-6091380	29335	ALLSTATE COUNTY MUTUAL INSURANCE COMPANY	TX	191,168		146,310	146,310			57,165				
94-2199056	29688	ALLSTATE FIRE AND CASUALTY INSURANCE COMPANY	IL	11,610,402		5,967,623	5,967,623			3,045,066				
36-6115679	19240	ALLSTATE INDEMNITY COMPANY	IL	2,909,786		844,309	844,309			1,253,730				
36-4442776	11110	ALLSTATE NORTH AMERICAN INSURANCE COMPANY	IL	1,812		360	360			1,139				
36-2999368	36455	ALLSTATE NORTHBROOK INDEMNITY COMPANY	IL	2,556,375		1,544,217	1,544,217			633,733				
36-3341779	17230	ALLSTATE PROPERTY AND CASUALTY INSURANCE COMPANY	IL	5,446,315		2,158,629	2,158,629			1,698,471				
75-6378207	26530	ALLSTATE TEXAS LLOYDS	TX	274,730		10,607	10,607			155,119				
04-2680300	37907	ALLSTATE VEHICLE AND PROPERTY INSURANCE COMPANY	IL	5,330,580		483,846	483,846			2,934,214				
20-1110680	11996	ENCOMPASS FLORIDIAN INDEMNITY	IL			3	3							
20-1110782	11993	ENCOMPASS FLORIDIAN INSURANCE COMPANY	IL			3	3							
01-0657022	11252	ENCOMPASS HOME AND AUTO INSURANCE COMPANY	IL	302,511		83,200	83,200			159,021				
59-2366357	15130	ENCOMPASS INDEMNITY COMPANY	IL	303,643		62,031	62,031			160,162				
01-0657011	11251	ENCOMPASS INDEPENDENT INSURANCE COMPANY	IL	98,240		9,547	9,547			60,674				
52-1952957	10358	ENCOMPASS INSURANCE COMPANY	IL	119,429		34,171	34,171			63,983				
36-3976913	10071	ENCOMPASS INSURANCE COMPANY OF AMERICA	IL	114,341		18,896	18,896			59,441				
04-3345011	12154	ENCOMPASS INSURANCE COMPANY OF MASSACHUSETTS	MA			337	337							
36-3976911	10072	ENCOMPASS PROPERTY & CASUALTY COMPANY	IL	34,289		6,564	6,564			17,847				
73-0486465	25712	ESURANCE INSURANCE COMPANY	IL	493,903	75	172,444	172,518			141,994				
22-2853625	30210	ESURANCE PROPERTY AND CASUALTY INSURANCE COMPANY	IL	1,285,715		478,094	478,094			304,724				
13-4941245	29742	INTEGON NATIONAL INSURANCE COMPANY	NC	6,470,605	307,076	968,637	1,275,713	21,034	1,772,755	2,511,249				
82-0550777	11454	NEW JERSEY SKYLANDS INSURANCE ASSOCIATION	NJ	4,813	194	100	295		4,813	3,860				
26-2331872	13167	NORTH LIGHT SPECIALTY INSURANCE COMPANY	IL	146,798		184,674	184,674			458				
0399999. Affiliates - U.S. Non-Pool - Other				37,721,248	308,301	13,175,745	13,484,046	21,034	1,803,362	13,282,830				
0499999. Total - U.S. Non-Pool				37,721,248	308,301	13,175,745	13,484,046	21,034	1,803,362	13,282,830				
0799999. Total - Other (Non-U.S.)														
0899999. Total - Affiliates				37,721,248	308,301	13,175,745	13,484,046	21,034	1,803,362	13,282,830				
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA			5,589	5,589							
36-6033855	22837	AGCS MARINE INSURANCE COMPANY	IL			1,125	1,125							
13-5303710	19399	AIU INSURANCE COMPANY	NY			895	895							
95-3187355	35300	ALLIANZ GLOBAL RISKS US INSURANCE COMPANY	IL			58	58							
95-3323939	36420	ALLIANZ UNDERWRITERS INSURANCE COMPANY	IL			421	421							
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL			85	85							
41-1719183	45934	AMERICAN COMPENSATION INSURANCE COMPANY	MN			68	68							
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY			45	45							
31-0715697	23469	AMERICAN MODERN HOME INSURANCE COMPANY	OH	53,245		12,976	12,976			27,832				
38-1869912	19488	AMERISURE INSURANCE COMPANY	MI			69	69							
38-0829210	23396	AMERISURE MUTUAL INSURANCE COMPANY	MI			1,948	1,948							
05-0284861	10316	APPALACHIAN INSURANCE COMPANY	RI			2,817	2,817							
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL			3,918	3,918							
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE			204	204							
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI			2,283	2,283							
23-1502700	21970	BEDIVERE INSURANCE COMPANY	PA			3,895	3,895		7					
63-0202590	22276	BERKSHIRE HATHAWAY SPECIALTY INS CO	NE											
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA			2,978	2,978							
36-6042949	22810	CHICAGO INSURANCE COMPANY	IL			320	320							
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ			2,826	2,826							
13-6104559	10669	CHURCH INSURANCE COMPANY	NY			51	51							
23-2088429	90859	CIGNA WORLDWIDE INSURANCE COMPANY	DE		1	950	951							
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL			10,480	10,480							
31-0908652	22144	CONSTELLATION REIN COMPANY	NY											
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	IL			8,167	8,167							
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA			28,487	28,487							
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ			7,588	7,588							

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
22-2464174	42471	CRUM & FORSTER INSURANCE COMPANY	NJ			2,930	2,930							
36-2999370	36463	DISCOVER PROPERTY & CASUALTY INSURANCE COMPANY	CT	7		2,188	2,188							
36-1508140	24287	EDISON INSURANCE COMPANY	IL			235	235							
13-1203170	21350	EMPIRE INSURANCE COMPANY	NY			123	123							
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI			419	419							
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA			30	30							
04-2672903	37915	ESSENTIA INSURANCE COMPANY	MO	13,871		2,213	2,213	2,644		7,285				
36-2950161	35378	EVANSTON INSURANCE COMPANY	IL			1,942	1,942							
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	CA	9		10,211	10,211							
99-0218317	41742	FIRST INSURANCE COMPANY OF HI LIMITED	HI											
04-2198460	21822	FIRST STATE INSURANCE COMPANY	CT			9,429	9,429		5					
03-0308973	10594	GENCON INSURANCE COMPANY OF VERMONT	VT			4	4							
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE			206	206							
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	DE			94	94							
65-0235533	00000	GOVERNMENTAL RISK INSURANCE TRUST	FL			75	75							
02-0140690	23809	GRANITE STATE INSURANCE COMPANY	IL			1,124	1,124							
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH			1,142	1,142							
13-5539046	22136	GREAT AMERICAN INSURANCE COMPANY OF NEW YORK	NY											
06-0383030	22357	HARTFORD ACCIDENT AND INDEMNITY COMPANY	CT			64	64							
06-0383750	19682	HARTFORD FIRE INSURANCE COMPANY	CT			208	208							
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI			18	18							
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX			1,215	1,215							
02-0308052	22527	HOME INSURANCE COMPANY	NH			192	192							
13-5150451	25054	HUDSON INSURANCE COMPANY	DE			100	100							
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA			2,192	2,192		5					
13-5540698	19429	INSURANCE COMPANY OF THE STATE OF PA	PA			1,770	1,770							
36-2259886	22829	INTERSTATE FIRE & CASUALTY COMPANY	IL			494	494							
36-6077839	26077	LANCER INSURANCE COMPANY	IL			60	60							
25-1149494	19437	LEXINGTON INSURANCE COMPANY	DE			9,665	9,665							
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA			5,422	5,422							
38-0828980	14508	MICHIGAN MILLERS MUTUAL INSURANCE COMPANY	MI			60	60							
46-0368854	41653	MILBANK INSURANCE COMPANY	IA			129	129							
37-0420520	14583	MILLERS FIRST INSURANCE COMPANY	IL											
38-0855585	22012	MOTORS INSURANCE CORPORATION	MI											
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE			767	767							
91-0217580	14761	MUTUAL OF ENUMCLAW INSURANCE COMPANY	OR			343	343							
38-0865250	11991	NATIONAL CASUALTY COMPANY	OH			183	183							
43-6027380	15679	NATIONAL FIRE & IND EXCH	MO			46	46							
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE			7,916	7,916							
36-2704643	21881	NATIONAL SURETY CORPORATION	IL			123	123							
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	PA			17	17							
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH	164		771	936		164					
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT	1		26	27							
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	NJ			1,046	1,046							
62-0929818	31208	OAKWOOD INSURANCE COMPANY	TN			1	1							
25-0410420	24147	OLD REPUBLIC INSURANCE COMPANY	PA			130	130		2					
95-1077060	22748	PACIFIC EMPLOYERS INSURANCE COMPANY	PA			127	127							
95-1078160	20346	PACIFIC INDEMNITY COMPANY	WI			3	3							
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY			62	62							
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA			623	623							
23-0961349	14990	PENNSYLVANIA NATIONAL MUTUAL CASUALTY INSURANCE COMPANY	PA											
06-0303275	25623	PHOENIX INSURANCE COMPANY	CT			38	38							
15-0420080	15024	PREFERRED MUTUAL INSURANCE COMPANY	NY			217	217							
13-1188550	15059	PUBLIC SERVICE INSURANCE COMPANY	IL											

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
23-1740414	22705	R&Q REINSURANCE COMPANY	PA			32	32							
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	NH			344	344							
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN			26	26							
39-0333950	24988	SENTRY INSURANCE COMPANY	WI			41	41							
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT			41	41							
36-2542404	19224	ST PAUL PROTECTIVE INSURANCE COMPANY	CT	(49)		1,598	1,598							
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX			45	45							
31-4316080	25135	STATE AUTOMOBILE MUTUAL INSURANCE COMPANY	OH			104	104							
94-3231751	35076	STATE COMPENSATION INSURANCE FUND	CA			302	302							
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY			139	139							
94-1517098	25534	TIG INSURANCE COMPANY	CA		21	4,457	4,478		1					
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH			900	900							
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT			1,643	1,643							
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT	19		1,940	1,940							
06-1184984	27120	TRUMBULL INSURANCE COMPANY	CT			5	5							
06-0732738	29459	TWIN CITY FIRE INSURANCE COMPANY CO	IN			24	24							
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	DE			1,306	1,306							
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	CT			642	642							
15-0476880	25976	UTICA MUTUAL INSURANCE COMPANY	NY			3,979	3,979		3					
52-0903682	10815	VERLAN FIRE INSURANCE COMPANY MD	NH			21	21							
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO			11,273	11,273							
94-1590201	26220	YOSEMITE INSURANCE COMPANY	OK			3,973	3,973							
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY											
36-2781080	27855	ZURICH AMERICAN INSURANCE COMPANY OF ILLINOIS	IL			51	51							
0999999. Total Other U.S. Unaffiliated Insurers				67,102	187	197,521	197,708	2,644	189	35,117				
AA-9991100	00000	ALABAMA COMMERCIAL AUTOMOBILE INSURANCE PROCEDURE	AL	1										
AA-9991300	00000	ALABAMA INSURANCE UNDERWRITING ASSOCIATION	AL	11		84	84			56				
AA-9991101	00000	ALASKA COMMERCIAL AUTOMOBILE INSURANCE PROCEDURE	AK	1						1				
AA-9991102	00000	ARIZONA COMMERCIAL AUTO INSURANCE PROCEDURE	AZ	2		21	21			1				
AA-9991103	00000	ARKANSAS COMMERCIAL AUTO INSURANCE PROCEDURE	AR	1		8	8			1				
AA-9991105	00000	CALIFORNIA COMMERCIAL AUTO INSURANCE PROCEDURE	CA	321		531	531			141				
AA-9991201	00000	CALIFORNIA FAIR PLAN ASSOCIATION	CA	16,476		2,486	2,486			13,804				
AA-9991201	00000	CALIFORNIA FAIR PLAN DIVISION II	CA	6						2				
AA-9991107	00000	COLORADO COMMERCIAL AUTO INSURANCE PROCEDURE	CO	21		14	14			10				
AA-9991108	00000	CONNECTICUT COMMERCIAL AUTO INSURANCE PROCEDURE	CT	12		7	7			6				
AA-9991202	00000	CONNECTICUT LIABILITY FAIR PLAN	CT	3		45	45							
AA-9991202	00000	CONNECTICUT PROPERTY FAIR PLAN	CT	51		2	2			27				
AA-9991110	00000	DELAWARE COMMERCIAL AUTO INSURANCE PROCEDURE	DE	18		8	8			11				
AA-9991203	00000	DELAWARE FAIR PLAN	DE	7		1	1			4				
AA-9991167	00000	DISTRICT OF COLUMBIA COMMERCIAL AUTO INSURANCE PROCEDURE	DC	39		10	10			24				
AA-9991204	00000	DISTRICT OF COLUMBIA PROPERTY INSURANCE FACILITY	DC	2						1				
AA-9991111	00000	FLORIDA JOINT UNDERWRITING ASSOCIATION	FL	56		32	32			22				
AA-9991112	00000	GEORGIA COMMERCIAL AUTO INSURANCE PROCEDURE	GA	2		2	2							
AA-9991205	00000	GEORGIA UNDERWRITING COMMERCIAL ASSOCIATION	GA	2		13	13			3				
AA-9991205	00000	GEORGIA UNDERWRITING HABITATIONAL ASSOCIATION	GA	32		29	29			122				
AA-9991113	00000	HAWAII JOINT UNDERWRITING ASSOCIATION	HI	45		27	27			20				
AA-9991114	00000	IDAHO COMMERCIAL AUTO INSURANCE PROCEDURE	ID	1										
AA-9991115	00000	ILLINOIS COMMERCIAL AUTO INSURANCE PROCEDURE	IL	4,315		7,432	7,432			2,135				
AA-9991206	00000	ILLINOIS FAIR PLAN	IL	46		11	11			24				
AA-9991117	00000	INDIANA COMMERCIAL AUTO INSURANCE PROCEDURE	IN	6		7	7			3				
AA-9991118	00000	IOWA COMMERCIAL AUTO INSURANCE PROCEDURE	IA	9		12	12			5				
AA-9991209	00000	KANSAS ALL INDUSTRY COMMERCIAL PLACEMENT FACILITY	KS											
AA-9991209	00000	KANSAS ALL INDUSTRY HABITATIONAL PLACEMENT FACILITY	KS			6	6			26				
AA-9991119	00000	KANSAS COMMERCIAL AUTO INSURANCE PROCEDURE	KS	5		24	24			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
AA-9991120	.00000	KENTUCKY COMMERCIAL AUTO INSURANCE PROCEDURE	KY	1		1	1							
AA-9991121	.00000	LOUISIANA COMMERCIAL AUTO INSURANCE PROCEDURE	LA	17		30	30			11				
AA-9991122	.00000	MAINE COMMERCIAL AUTO INSURANCE PROCEDURE	ME	2						1				
AA-9991212	.00000	MARYLAND JOINT INSURANCE ASSOCIATION	MD	25		20	20			11				
AA-9991213	.00000	MASSACHUSETTS PROPERTY INSURANCE UNDERWRITING ASSOCIATION	MA	81		40	40			57				
AA-9991421	.00000	MASSACHUSETTS WORKERS COMPENSATION ASSOCIATION	MA			132	132							
AA-9991422	.00000	MICHIGAN WORKERS COMPENSATION ASSOCIATION	MI			327	327							
AA-9991125	.00000	MINNESOTA COMMERCIAL AUTO INSURANCE PROCEDURE	MN	94		61	61			29				
AA-9991127	.00000	MISSISSIPPI COMMERCIAL AUTO INSURANCE PROCEDURE	MS											
AA-9990014	.00000	MISSOURI COMMERCIAL AUTOMOBILE INS PROCEDURE	MO	7		26	26			3				
AA-9991217	.00000	MISSOURI COMMERCIAL INSURANCE PLACEMENT FACILITY	MO											
AA-9991217	.00000	MISSOURI HABITATIONAL INSURANCE PLACEMENT FACILITY	MO	1										
AA-9991129	.00000	MONTANA COMMERCIAL AUTO INSURANCE PROCEDURE	MT											
AA-9992118	.00000	NATIONAL WORKERS COMPENSATION REINSURANCE ASSOCIATION	NY			4,792	4,792							
AA-9991130	.00000	NEBRASKA COMMERCIAL AUTO INSURANCE PROCEDURE	NE	1		2	2			1				
AA-9991131	.00000	NEVADA COMMERCIAL AUTO INSURANCE PROCEDURE	NV	218		83	83			75				
AA-9991133	.00000	NEW HAMPSHIRE COMMERCIAL AUTO INSURANCE PROCEDURE	NH	10		7	7			4				
AA-9991132	.00000	NEW HAMPSHIRE REINSURANCE FACILITY	NH											
AA-9991136	.00000	NEW MEXICO COMMERCIAL AUTO INSURANCE PROCEDURE	NM	10		6	6			6				
AA-9991431	.00000	NEW MEXICO WORKERS COMPENSATION ASSOCIATION	NM			66	66							
AA-9991220	.00000	NEW YORK PROPERTY INSURANCE UNDRWRTNG ASSOCIATION	NY	382		138	138			228				
AA-9991138	.00000	NEW YORK PUBLIC AUTO PROGRAM	NY	261										
AA-9991137	.00000	NEW YORK SPECIAL RISK DISTRIBUTION PROGRAM	NY	1,525		1,981	1,981			695				
AA-9991221	.00000	NORTH CAROLINA JOINT UNDERWRITING ASSOCIATION	NC	1,347		166	166			809				
AA-9991140	.00000	NORTH DAKOTA COMMERCIAL AUTO INSURANCE PROCEDURE	ND											
AA-9991141	.00000	OHIO COMMERCIAL AUTO INSURANCE PROCEDURE	OH	128		120	120			66				
AA-9991222	.00000	OHIO FAIR PLAN UNDERWRITING ASSOCIATION	OH	107		22	22			56				
AA-9991142	.00000	OKLAHOMA COMMERCIAL AUTO INSURANCE PROCEDURE	OK	2		1	1			1				
AA-9991143	.00000	OREGON COMMERCIAL AUTO INSURANCE PROCEDURE	OR	2						1				
AA-9991144	.00000	PENNSYLVANIA COMMERCIAL AUTO INSURANCE PROCEDURE	PA	10										
AA-9991224	.00000	PENNSYLVANIA INSURANCE PLACEMENT FACILITY	PA	77		10	10			37				
AA-9991146	.00000	RHODE ISLAND COMMERCIAL AUTO INSURANCE PROCEDURE	RI	49		96	96			24				
AA-9991225	.00000	RHODE ISLAND JOINT REINSURANCE ASSOCIATION	RI	472		342	342			295				
AA-9991147	.00000	SOUTH CAROLINA COMMERCIAL AUTO INSURANCE PROCEDURE	SC	1						1				
57-0629683	.34134	SOUTH CAROLINA WIND & HAIL UNDERWRITING ASSOCIATION	SC	380		97	97			615				
AA-9991149	.00000	SOUTH DAKOTA COMMERCIAL AUTO INSURANCE PROCEDURE	SD											
AA-9991150	.00000	TENNESSEE COMMERCIAL AUTO INSURANCE PROCEDURE	TN	6		3	3			3				
AA-9991151	.00000	UTAH COMMERCIAL AUTO INSURANCE PROCEDURE	UT	11		9	9			2				
AA-9991152	.00000	VERMONT COMMERCIAL AUTO INSURANCE PROCEDURE	VT	2		1	1			1				
AA-9991153	.00000	VIRGINIA COMMERCIAL AUTO INSURANCE PROCEDURE	VA	43		46	46			17				
AA-9991226	.00000	VIRGINIA PROPERTY INSURANCE ASSOCIATION	VA	166		75	75			125				
AA-9991154	.00000	WASHINGTON COMMERCIAL AUTO INSURANCE PROCEDURE	WA	46		22	22			15				
AA-9991227	.00000	WASHINGTON FAIR PLAN ASSOCIATION	WA	3						2				
AA-9991156	.00000	WEST VIRGINIA COMMERCIAL AUTO INSURANCE PROCEDURE	WV	6		7	7			3				
AA-9991228	.00000	WEST VIRGINIA ESSENTIAL PROPERTY INSURANCE ASSOCIATION	WV	3						1				
AA-9991229	.00000	WISCONSIN INSURANCE PLAN	WI	5		2	2			5				
AA-9991157	.00000	WISCONSIN SPECIAL RISK	WI	26		10	10			9				
AA-9991158	.00000	WYOMING COMMERCIAL AUTO INSURANCE PROCEDURE	WY	2		1	1			2				
1099999. Total Pools, Associations or Other Similar Facilities - Mandatory Pools				27,014		19,555	19,555			19,662				
AA-9995013	.00000	ASSOCIATED AVIATION UNDERWRITERS	NJ		754	914	1,668							
AA-9995026	.00000	CARPENTER MANAGEMENT CORPORATION	NY			944	944							
AA-9995063	.00000	IAGM CORPORATION	NY			189	189							
AA-9995032	.00000	MUTUAL MARINE OFFICE INC.	NY			790	790							
AA-9995037	.00000	NEW YORK MARINE MANAGERS	NY	19		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							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
AA-9995043	.00000	UNITED STATES AIRCRAFT INSURANCE GROUP	NY			225	225							
1199999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools				19	754	3,171	3,925							
1299999. Total - Pools and Associations				27,033	754	22,726	23,479			19,662				
AA-1120290	.00000	BRITISH AVIATION INSURANCE COMPANY LIMITED	GBR		(37)	2	(34)							
AA-1120089	.00000	CATALINA WORTHING INSURANCE LIMITED	GBR			44	44							
AA-1120810	.00000	CHUBB EUROPEAN GROUP LIMITED	GBR			1,457	1,457							
AA-1121106	.00000	CNA INSURANCE COMPANY LIMITED	GBR			72	72							
AA-1560300	.00000	DEFINITY INSURANCE COMPANY	CAN			1,473	1,473							
AA-1121274	.00000	DIRECT LINES INSURANCE COMPANY PLC	GBR			399	399							
AA-1120495	.00000	DOMINION INSURANCE COMPANY LIMITED	GBR			7	7							
AA-1120580	.00000	EXCESS INSURANCE COMPANY LIMITED	GBR		1	27	27							
AA-1121401	.00000	GUILDHALL INSURANCE COMPANY LIMITED	GBR			9	9							
00-0000000	.00000	H. S. WEAVERS (UNDRWRTNG) AGENCIES LIMITED	GBR											
AA-2991000	.00000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	VEN											
AA-1120887	.00000	LONDON AND EDINBURGH INSURANCE COMPANY LIMITED	GBR			39	39							
AA-1121425	.00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GBR											
AA-0000000	.00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GBR			77	77							
AA-1560542	.00000	NORTHBRIDGE GENERAL INSURANCE CORPORATION	CAN			118	118							
AA-1120481	.00000	QBE INSURANCE (EUROPE) LIMITED	GBR			19	19							
AA-1810007	.00000	R&Q INSURANCE (MALTA) LIMITED	MLT			1	1							
AA-1560735	.00000	ROYAL & SUN ALLIANCE INSURANCE COMPANY OF CANADA	CAN			116	116							
AA-0000000	.00000	RW GIBBON & SONS SYNDICATE	GBR			34	34							
AA-1580095	.00000	THE TOA REINSURANCE COMPANY LIMITED	JPN											
AA-3190186	.00000	WHITE ROCK INSURANCE (SAC) LIMITED	BMU	91,523		4,472	4,472			9,304				
1399999. Total Other Non-U.S. Insurers				91,523	(36)	8,365	8,329			9,304				
9999999 Totals				37,906,906	309,206	13,404,357	13,713,562	23,678	1,803,552	13,346,913				

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1 ID Number	2 NAIC Com-pany Code	3 Name of Company	4 Date of Contract	5 Original Premium	6 Reinsurance Premium
		NONE			

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
0499999. Total Authorized - Affiliates - U.S. Non-Pool																			
0799999. Total Authorized - Affiliates - Other (Non-U.S.)																			
0899999. Total Authorized - Affiliates																			
13-3333609	32220	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	NY																
95-2371728	22667	ACE AMERICAN INSURANCE COMPANY	PA																
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA			38	24	316	236	340	149			1,104				1,104	
25-1118791	19402	AIG PROPERTY CASUALTY COMPANY	IL			31	28	749	326	1,009	443			2,587				2,587	
94-6078058	21911	ALLIANZ REINSURANCE AMERICA INC	CA			4	2	233	189	102	45			576				576	
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	IN			3	2	4		1	1			10				10	
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL			18	14	335	216	404	176			1,163				1,163	
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY			19	9	617	163	873	271			1,952				1,952	1
35-0145400	19704	AMERICAN STATES INSURANCE COMPANY	IN			7		39	59	76	29			210				210	
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL			9		329	44	278	115			776				776	
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE			109	97	820	522	386	169			2,101				2,101	1
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI																
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA			105	96	988	392	578	135			2,294				2,294	4
13-3531373	10006	CERITY INSURANCE COMPANY	NY			13	12	315	193	344	151			1,028				1,028	
31-0542366	10677	CINCINNATI INSURANCE COMPANY	OH		392	20	5	81	4	614	149			873		98		775	
52-0266645	20532	CLARENDON NATIONAL INSURANCE COMPANY	TX			2		14		14	5			35				35	
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	IL			4	9	83	413	297	130			936				936	13
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA			218	51	1,421	577	1,646	722			4,635				4,635	
91-6027360	25747	DAIRYLAND AMERICAN INSURANCE COMPANY	WI			1								1				1	
38-2145898	33499	DORINCO REINSURANCE COMPANY	MI			5	(3)	373	59	748	108			1,290				1,290	
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI			313	195	4,111	1,947	3,660	1,267			11,493				11,493	2
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA			2	2	176	113	229	76			598				598	
36-2950161	35378	EVANSTON INSURANCE COMPANY	IL			393	159	1,010	246	407	178			2,392				2,392	
22-2005057	26921	EVEREST REINSURANCE COMPANY	DE		4,357	534	198	3,116	424	8,266	2,221			14,760		1,028		13,732	
39-1092844	24961	EVERSPAN FINANCIAL GUARANTEE CORP	WI					128		21	9			158				158	
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	RI			65	34	5,282	1,604	2,206	781			9,972				9,972	9
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	MI																
13-2915260	34339	FARMERS GROUP PROPERTY AND CASUALTY INSURANCE COMPANY	RI					562	465	540	237			1,803				1,803	26
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	IA					2	1	1				5				5	1
13-2725441	26298	FARMERS PROPERTY & CASUALTY INS CO	RI			15	13	39	13	28	12			119				119	1
06-1325038	39136	FINIAL REINSURANCE COMPANY	CT			82	19	259	185	252	110			907				907	
75-1588101	35882	GEICO GENERAL INSURANCE COMPANY	NE			6	6	263	92	288	126			782				782	3
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE			281	226	2,114	1,896	160	69			4,746				4,746	2
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	DE			26	18	303	232	189	83			852				852	1
13-5617450	11231	GENERALI US BRANCH	NY			7	3	139	18	10	4			182				182	29
13-5009848	21032	GLOBAL REINSURANCE CORPORATION OF AMERICA	NY							34	15			49				49	
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH			49	32	511	373	848	237			2,048				2,048	
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	NY					15	4	13	6			38				38	
13-5129825	22292	HANOVER INSURANCE COMPANY	NH			8	7	45	12	61	27			160				160	
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	CT		5,477	261		1,588	6	21	9	2,734	1,643	6,262		323		5,939	
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI			1	1	18	5	14	6			45				45	

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	WI			7		1		3				12				12	
74-2195939	42374	HOUSTON CASUALTY COMPANY	TX		591	5	1	13		160	37			215		66		148	
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA							17	8			25				25	
56-0473714	22772	INTEGON INDEMNITY CORPORATION	NC					17	4	16	7			43				43	
61-0392792	22993	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY	KY											1				1	
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA			8	8	180	47	162	69			475				475	13
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	IN					99	101					199				199	
36-3347420	23876	MAPFRE INSURANCE COMPANY	NJ																
06-1481194	10829	MARKEL GLOBAL REINSURANCE COMPANY	DE																
62-0928337	31968	MERASTAR INSURANCE COMPANY	IL					2	1	2	1			6				6	
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	MA			2	2	49	13	45	20			129				129	
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	IL			15	18	78	8	178	19			315				315	
22-3818012	20362	MITSUI SUMITOMO INSURANCE COMPANY OF AMERICA	NY							1				1				1	
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	NY																
04-2482364	16187	MOSAIC INSURANCE COMPANY	DE			14	13	10	3	6	3			49				49	
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	OH					24	6	22	10			63				63	
38-0855585	22012	MOTORS INSURANCE CORPORATION	MI					95						95				95	
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE		3,240	490	262	7,445	616	4,094	1,049			13,956		657		13,299	
47-0247300	23663	NATIONAL AMERICAN INSURANCE COMPANY	OK							1				1				1	
38-0865250	11991	NATIONAL CASUALTY COMPANY	OH			37	12	329	138	516	226			1,258				1,258	
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE			40	37	896	565	1,118	490			3,147				3,147	1
36-2704643	21881	NATIONAL SURETY CORPORATION	IL							3	1			4				4	
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	PA			35	26	576	343	645	283			1,906				1,906	
31-4425763	23760	NATIONWIDE GENERAL INSURANCE COMPANY	OH			5	3	90		5	2			104				104	
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH			15	15	671	197	449	197			1,544				1,544	9
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	CT			2		47	5	107	11			172				172	
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT			556	581	6,283	2,756	5,534	2,257			17,966				17,966	14
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	NJ							1	1			2				2	
62-0929818	31208	OAKWOOD INSURANCE COMPANY	TN							1				1				1	
47-0698507	23680	ODYSSEY REINSURANCE COMPANY	CT		576	48	10	174		1,196	304			1,731		193		1,538	
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY					38	4	87	9			138				138	
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	IL			2	1	99	16	190	27			336				336	
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA			11	5	198	78	48	21			360				360	
06-0303275	25623	PHOENIX INSURANCE COMPANY	CT							1				1				1	
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	PA			7	5	644	427	57	25			1,165				1,165	
13-1188550	15059	PUBLIC SERVICE INSURANCE COMPANY	IL																
23-1641984	10219	QBE REINSURANCE CORPORATION	PA		325	9	3	88	34	325	80			538		61		476	
23-1740414	22705	R&Q REINSURANCE COMPANY	PA				22	3,070	1,206	3,056	1,340			8,693				8,693	
13-3028939	38512	RAMPART INSURANCE COMPANY	NY			(1)	5	4		8	1			18				18	1
52-1952955	10357	RENAISSANCE REINSURANCE US INC	MD			96	11	490		399				996				996	
86-0274508	31089	REPWEST INSURANCE COMPANY	AZ					7	1	16	2			25				25	
37-0915434	13056	RLI INSURANCE COMPANY	IL					191		49	22			262				262	
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	NH				1	47	13	44	19			125				125	
75-1444207	30058	SCOR REINSURANCE COMPANY	NY		693	322	201	3,242	1,542	2,990	1,163			9,460		122		9,338	

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN			1	2	3		7	1			13				13	
39-0333950	24988	SENTRY INSURANCE COMPANY	WI			31	11	581	220	673	195			1,711				1,711	
13-2997499	38776	SIRIUSPOINT AMERICA INSURANCE COMPANY	NY			142	103	862	306	884	386			2,683				2,683	3
13-2554270	11126	SOMPO AMERICA INSURANCE COMPANY	NY			5	5	144	65	143	63			424				424	
04-1027270	20613	SPARTA INSURANCE COMPANY	CT																
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT			7	6	133	126	6	3			281				281	
22-3590451	40045	STARNET INSURANCE COMPANY	IA					2		5	1			8				8	
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX			144	89	1,980	974	1,390	609			5,186				5,186	8
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	IL					23	6	21	9			60				60	
13-3031274	39187	SUECIA INSURANCE COMPANY	NY																
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY		13,893	1,516	449	11,357	1,970	21,904	5,378			42,575		3,159		39,416	3
94-1517098	25534	TIG INSURANCE COMPANY	CA			651	550	16,164	7,760	10,276	3,875			39,276				39,276	1
13-2918573	42439	TOA-RE INSURANCE COMPANY OF AMERICA	DE			94	66	1,052	616	1,124	493			3,446				3,446	2
13-4032666	10945	TOKIO MARINE AMERICA INSURANCE COMPANY	NY			(5)	151	16	358	42	563							563	
31-4423946	10952	TRANSAMERICA CASUALTY INSURANCE COMPANY	IA				3		7	1	11							11	
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY		3,365	364	166	1,907	706	5,546	1,569			10,258		752		9,506	3
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT			5	6	485	135	436	191			1,258				1,258	1
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT			85	80	1,184	467	951	298			3,065				3,065	1
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	CT			6	6	184	52	168	74			491				491	1
47-0547953	25844	UNION INSURANCE COMPANY	IA			13	10	204	78	201	88			593				593	3
42-0644327	13021	UNITED FIRE & CASUALTY COMPANY	IA					1						1				1	
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	DE											1				1	
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	CT					1	1					2				2	
13-3088732	40517	WCF NATIONAL INSURANCE COMPANY	UT			1	1	51	14	45	20			131				131	4
13-2668999	20931	WELLFLEET NEW YORK INSURANCE COMPANY	NY							9	4			13				13	
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	MN			1		7	3	8	3			23				23	
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO			794	180	38,979	1,904	24,048	3,096			69,001				69,001	5
56-1507441	13234	WILSHIRE INSURANCE COMPANY	NC																
13-1290712	20583	XL REINSURANCE AMERICA INC	NY			368	306	2,412	844	525	230			4,686				4,686	1
94-1590201	26220	YOSEMITE INSURANCE COMPANY	OK			2	2	29	9	16	7			65				65	56
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY			2	2	43	13	37	16			114				114	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					32,910	8,605	4,540	129,536	35,438	115,296	32,628	2,734	1,643	330,421		6,458		323,963	223
AA-9991161	00000	COMMONWEALTH AUTOMOTIVE REINSURERS	MA					52	2	(124)	(5)			(75)				(75)	
AA-9991500	00000	ILLINOIS MINE SUBSIDENCE FUND	IL		113	158	1	125				59		343		27		316	
AA-9991501	00000	INDIANA MINE SUBSIDENCE FUND	IN		34	531						19		550		8		542	
AA-9991502	00000	KENTUCKY MINE SUBSIDENCE FUND	KY		9			250				5		255		2		253	
AA-9991159	00000	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	MI		425	2,575	16	143,110		(22,068)				123,634				123,634	
AA-9991423	00000	MINNESOTA WORKERS COMPENSATION ASSOCIATION	MN			934		80						1,014				1,014	
AA-9992201	00000	NATIONAL FLOOD INSURANCE PROGRAM	DC		213,159			6,458		112,046		124,909		243,413				243,413	
AA-9991132	00000	NEW HAMPSHIRE REINSURANCE FACILITY	NH																
AA-9991160	00000	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	NJ			2,643		316,609						319,252				319,252	
AA-9991139	00000	NORTH CAROLINA REINSURANCE FACILITY	NC		1,684	249		3,960	410	406	48	494		5,568		146		5,421	
AA-9991503	00000	OHIO MINE SUBSIDENCE FUND	OH		7							4		4		2		2	
AA-9991506	00000	WEST VIRGINIA MINE SUBSIDENCE FUND	WV		23	79						12		91		5		86	
1099999. Total Authorized - Pools - Mandatory Pools					215,453	7,170	17	470,644	412	90,261	43	125,501		694,047		190		693,857	
AA-3194168	00000	ASPEN BERMUDA LIMITED	BMU		1,121	66	14	223		1,868	464			2,635		316		2,320	

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-1120337	.00000	ASPEN INSURANCE (UK) LIMITED	GBR																
AA-3194139	.00000	AXIS SPECIALTY LIMITED	BMU		927	67	15	237		1,761	424			2,503		278		2,226	
AA-3194122	.00000	DAVINCI REINSURANCE LIMITED	BMU			91	19	428		1,157	386			2,082		1,317		766	
AA-1340125	.00000	HANNOVER RUECK SE	DEU			31	7	129	26	169	81			444		404		40	10
AA-3190871	.00000	LANCASHIRE INSURANCE COMPANY LIMITED	BMU		1,150	30	6	110		718	176			1,040		167		873	
AA-1122000	.00000	LLOYDS OF LONDON	GBR			9,325	1,934	51,652	31,890	49,655	21,365			165,821				165,821	104
AA-1127084	.00000	LLOYDS SYNDICATE NUMBER 1084	GBR		230	4	1	11		143	33			192		34		158	
AA-1127183	.00000	LLOYDS SYNDICATE NUMBER 1183	GBR		332	14	3	49		354	94			514		69		444	
AA-1120085	.00000	LLOYDS SYNDICATE NUMBER 1274	GBR																
AA-1127301	.00000	LLOYDS SYNDICATE NUMBER 1301	GBR		370	5	1	13		160	37			215		47		167	
AA-1127414	.00000	LLOYDS SYNDICATE NUMBER 1414	GBR								35			35				35	
AA-1120102	.00000	LLOYDS SYNDICATE NUMBER 1458	GBR		823	24	5	81		682	174			967		145		821	
AA-1120083	.00000	LLOYDS SYNDICATE NUMBER 1910	GBR		594	19	4	77		344	101			544		185		359	
AA-1128001	.00000	LLOYDS SYNDICATE NUMBER 2001	GBR		476	67	15	254		1,549	407			2,292		123		2,169	
AA-1128003	.00000	LLOYDS SYNDICATE NUMBER 2003	GBR		342	47	10	163		1,287	349			1,857		152		1,705	
AA-1128010	.00000	LLOYDS SYNDICATE NUMBER 2010	GBR		282	10	2	33		299	70			414		55		359	
AA-1120152	.00000	LLOYDS SYNDICATE NUMBER 2357	GBR		75														
AA-1128987	.00000	LLOYDS SYNDICATE NUMBER 2987	GBR		1,528	75	16	256		2,104	535			2,986		385		2,601	
AA-1129000	.00000	LLOYDS SYNDICATE NUMBER 3000	GBR		60											143		(143)	
AA-1126033	.00000	LLOYDS SYNDICATE NUMBER 33	GBR		567	25	6	87		702	173			993		150		843	
AA-1120075	.00000	LLOYDS SYNDICATE NUMBER 4020	GBR		20														
AA-1126435	.00000	LLOYDS SYNDICATE NUMBER 435	GBR		33	4	1	15		126	33			180		15		164	
AA-1840000	.00000	MAPFRE RE COMPANIA DE REASEGUROS SA	ESP		171											12		(12)	
AA-3190829	.00000	MARKEL BERMUDA LIMITED	BMU		3,208	204	44	521		4,102	1,049			5,920		674		5,246	
AA-1121425	.00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GBR			189	145	4,551	2,415	3,065	1,321			11,687				11,687	
AA-3190686	.00000	PARTNER REINSURANCE COMPANY LIMITED	BMU		4,413	201	44	698		5,406	1,348			7,696		1,005		6,692	
AA-3190339	.00000	RENAISSANCE REINSURANCE LIMITED	BMU			171	36	802		2,168	747			3,926		2,406		1,520	
AA-1121270	.00000	RIVER THAMES INSURANCE COMPANY LIMITED	GBR			4	5	86	12	56	20			183				183	67
AA-3190870	.00000	VALIDUS REINSURANCE LIMITED	BMU		3,703	180	39	623		4,881	1,254			6,976		929		6,048	
1299999. Total Authorized - Other Non-U.S. Insurers					20,427	10,854	2,373	61,100	34,343	82,756	30,676			222,102		9,011		213,091	181
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					268,789	26,629	6,931	661,280	70,193	288,312	63,348	128,235	1,643	1,246,570		15,659		1,230,912	404
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool																			
98-1050737	.00000	NATIONAL GENERAL RE LTD	BMU		2,264,340	85,559	992	252,814		344,092	55,862	997,867		1,737,185		805,336	84,819	847,031	
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other					2,264,340	85,559	992	252,814		344,092	55,862	997,867		1,737,185		805,336	84,819	847,031	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					2,264,340	85,559	992	252,814		344,092	55,862	997,867		1,737,185		805,336	84,819	847,031	
2299999. Total Unauthorized - Affiliates					2,264,340	85,559	992	252,814		344,092	55,862	997,867		1,737,185		805,336	84,819	847,031	
22-2235730	.24856	ADMIRAL INSURANCE COMPANY	DE	4						9	4			13				13	
46-5173660	.15876	ALEKA INSURANCE INC	HI		38,313	6,362	569	95,280		17,029				119,240		2,421		116,819	74,528
63-0255547	.19143	ALFA MUTUAL FIRE INSURANCE COMPANY	AL	4				15	4	13	6			39				39	
31-0199720	.10154	AMERICAN DRUGGISTS INSURANCE COMPANY	OH	4						11	5			16				16	
04-1028440	.19569	AMERICAN MUTUAL LIABILITY INSURANCE COMPANY	MA	4															
13-2963258	.36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY	4			(1)	71	8	164	17			259				259	2
23-1502700	.21970	BEDIVERE INSURANCE COMPANY	PA	4		369								369				369	
22-2320779	.38989	CHUBB CUSTOM INSURANCE COMPANY	NJ	4						1	1			2				2	
84-0401397	.13641	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY	MS	4										1				1	

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL	4		45	37	66	91	32	14			285				285	
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ	4		13	2	20	2	45	5			87				87	
22-2464174	42471	CRUM & FORSTER INSURANCE COMPANY	NJ					48						49				49	
61-0654823	10987	DELTA AMERICA RE INSURANCE COMPANY	KY	4															
23-2153760	39675	EXCALIBUR REINSURANCE CORPORATION	PA	4		58								58				58	
94-1032958	21040	FREMONT INDEMNITY COMPANY	CA	4						5	2			7				7	
22-2222789	11398	GUARANTEE INSURANCE COMPANY	FL	4		316	37	(37)	(4)	(66)	(7)			239				239	19
14-0727077	28630	GUILDERLAND REINSURANCE COMPANY	NY	4															
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX	4		36								36				36	
02-0308052	22527	HOME INSURANCE COMPANY	NH	4															
13-3077651	40223	ICM INSURANCE COMPANY	NY	4															
36-2759195	27960	ILLINOIS UNION INSURANCE COMPANY	IL	4						1				1				1	
47-6025666	23264	INLAND INSURANCE COMPANY	NE	4		1	1	8	3	8	4			25				25	1
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY	4		611								611				611	
23-0867770	14486	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	MA	4				1						2				2	
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	IL	4		316								316				316	
83-4075549	16660	NATIONAL LEGACY INSURANCE COMPANY	OK	4				19	5	18	8			50				50	
42-0791985	21768	NORTHEASTERN INSURANCE COMPANY OF HARTFORD	CT	4															
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI	4															
46-3590210	15615	PACIFIC VALLEY INSURANCE COMPANY, INC	HI		41,811	1,901	98	46,805		39,056				87,861				87,861	
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA	4		37								37				37	
34-1532771	15156	SHELBY INSURANCE COMPANY	TX	4		17								17				17	
AA-9993225	00000	SOUTH PLACE SYNDICATE	NY	4				5	18	13	6			42				42	
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH	4						2				2				2	
06-1117063	34894	TRENWICK AMERICA REINSURANCE CORPORATION	CT	4						2	1			3				3	
13-2838344	12971	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	NY	4		4,017								4,017				4,017	
63-0598629	11762	VESTA FIRE INSURANCE CORPORATION	TX	4		324								324				324	
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers					80,123	14,424	744	142,301	128	56,345	66			214,007		2,421		211,586	74,549
AA-9995026	00000	CARPENTER MANAGEMENT CORPORATION	NY	4				20		39	17			77				77	
AA-9995022	00000	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	NY	4		57	55	564	588	962	422			2,647				2,647	4
AA-9995085	00000	FORTRESS REINSURANCE INC.	NC	4						7	3			10				10	
AA-9993217	00000	MAIDEN LANE SYNDICATE INC.	NY	4				5	18	13	6			42				42	
2599999. Total Unauthorized - Pools - Voluntary Pools						57	55	589	606	1,022	448			2,777				2,777	4
AA-1240006	00000	AG INSURANCE	BEL	4		1		6	5	3	1			16				16	
AA-1120255	00000	AGEAS INSURANCE LIMITED	GBR	4		2		56	4	37	16			114				114	
AA-1120841	00000	AIG EUROPE LIMITED	GBR	4		1								1				1	
AA-1580076	00000	AIG GENERAL INSURANCE COMPANY LIMITED	JPN	4		51	20	968	355	988	229			2,611				2,611	
AA-1580015	00000	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	JPN	4		100	80	1,861	1,166	2,243	934			6,383				6,383	3
AA-1930610	00000	ALLIANZ AUSTRALIA LIMITED	AUS	4		6	5	100	74	124	54			363				363	
AA-1240011	00000	ALLIANZ BENELUX	BEL	4		26	16	963	319	704	190			2,218				2,218	1
AA-1840005	00000	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	ESP	4		2	2	44	35	46	20			150				150	68
AA-1320029	00000	ALLIANZ FRANCE SA	FRA	4				1		1				2				2	
AA-1344102	00000	ALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)	DEU		1,854	317	68	437		3,629	873			5,324		536		4,788	

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-1320013	.00000	ALLIANZ IARD	FRA	4		6	5	28	65	46	20			169				169	88
AA-1120445	.00000	ALLIANZ INSURANCE PLC	GBR	4															
AA-3194128	.00000	ALLIED WORLD ASSURANCE COMPANY LIMITED	BMU		988	35	8	119		997	250			1,408		197		1,211	
AA-1340035	.00000	ALTE LEIPZIGER RUCKVERSICHERUNG AG	DEU	4															
AA-3190005	.00000	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	BMU	4		14	4	113	76	137	60			404				404	
AA-1930020	.00000	AMP GENERAL INSURANCE LIMITED	AUS	4															
AA-1860050	.00000	ANADOLU SIGORTA	TUR	4		3	3	53	41	65	28			193				193	92
AA-3194126	.00000	ARCH REINS LIMITED	BMU		4,324	284	62	965		7,933	1,973			11,216		1,295		9,921	
AA-3190932	.00000	ARGO RE	BMU		477	58	13	204		1,565	379			2,219		145		2,074	
AA-1580005	.00000	ASAHI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	4															
AA-1360015	.00000	ASSICURAZIONI GENERALI S.P.A.	ITA	4		1	1	69	60	39	16			186				186	
AA-1440035	.00000	ATERFORSAKRINGS AB LUAP	SWE	4															
AA-1930040	.00000	AUSTRALIAN REINSURANCE COMPANY LIMITED	AUS	4						1				1				1	15
AA-1380080	.00000	AVERO SCHADEVERZEKERING BENELUX N.V.	NLD	4															
AA-1560390	.00000	AVIVA INSURANCE COMPANY OF CANADA	CAN	4				3		3	1			8				8	
AA-1244102	.00000	AXA BELGIUM	BEL	4		212	84	1,832	731	2,789	671			6,319				6,319	
AA-1121220	.00000	AXA INSURANCE UK PLC	GBR	4															
AA-1460185	.00000	AXA VERSICHERUNGEN AG	CHE	4		83	28	1,120	392	947	415			2,985				2,985	91
AA-3191454	.00000	AXA XL REINSURANCE LTD	BMU		100														
AA-1320030	.00000	AZUR ASSURANCES IARD	FRA	4															
AA-2980055	.00000	B.S.E., BANCO DE SEGUROS DEL ESTADO	URY	4															
AA-1460025	.00000	BALOISE INSURANCE COMPANY LIMITED	CHE	4															
AA-3191105	.00000	BAYSIDE REINS COMPANY LIMITED	BMU	4						4	2			6				6	
AA-3191004	.00000	BISON INSURANCE COMPANY	BMU	4		22	14	367	160	334	146			1,042				1,042	
AA-3190040	.00000	BLUEWATER INSURANCE, LIMITED	BMU	4															8
AA-1720007	.00000	BOTHNIA INTERNATIONAL INSURANCE COMPANY LIMITED	FIN	4		1								1				1	
AA-1120300	.00000	BRITISH RESERVE INSURANCE COMPANY LIMITED	GBR	4		1	1	30	10	20	9			71				71	53
AA-3190045	.00000	BRITTANY INSURANCE COMPANY LIMITED	BMU	4				2		5	2			9				9	
AA-2131002	.00000	CAJA NACIONAL DE AHORRO Y SEGURO	ARG	4															
AA-1120146	.00000	CATALINA LONDON LIMITED	GBR	4		27	11	354	99	759	333			1,584				1,584	
AA-1120089	.00000	CATALINA WORTHING INSURANCE LIMITED	GBR	4		212	119	4,426	3,082	3,650	1,545			13,034				13,034	1
AA-1990110	.00000	CENTRAL REINSURANCE CORPORATION LIMITED	ZAF	4															
AA-1121065	.00000	CGU BONUS LIMITED	GBR	4															
AA-1930120	.00000	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	AUS	4				6	4	8	4			22				22	
AA-1780116	.00000	CHAUCER INSURANCE COMPANY DESIGNATED ACTIVITY COMPANY	IRL		153	2		6		70	16			94		19		75	
AA-3190057	.00000	CHEMICAL INSURANCE COMPANY, LIMITED	BMU	4				1		1				2				2	1
AA-9240012	.00000	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED	CHN	4		36	44	78	8	178	19			364				364	200
AA-9240012	.00000	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED	CHN		123											7		(7)	
AA-3190770	.00000	CHUBB TEMPEST REINSURANCE LIMITED	BMU			45	10	210		568	203			1,036		656		380	
AA-5280020	.00000	CHUNGKUO INSURANCE COMPANY LIMITED	TWN	4															
AA-2232002	.00000	CIA. REAL BRASILEIRA DE SEGUROS	BRA	4															
AA-2231020	.00000	CIA. UNIAO DE SEGUROS GERAIS	BRA	4		17	1	(17)	(2)	(7)				(8)	17			(8)	
AA-1930130	.00000	CIC INSURANCE LTD.	AUS	4		6								6				6	
AA-1320035	.00000	COLISEE RE	FRA	4		8	2	1		1				12				12	2

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-1120380	.00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GBR	4				28	32	18	8			86				86	59
00-0000000	.00000	COMP. DASSUR. REUNIES RISQUES DIVERS	FRA	4		3	1			1				5				5	
AA-1460035	.00000	CONTINENTALE ALLGEMEINE VERS. AG	CHE	4															
AA-1120495	.00000	DOMINION INSURANCE COMPANY LIMITED	GBR	4		71	45	726	465	1,007	441			2,756				2,756	1,025
AA-1340085	.00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	DEU	4			1	2		5	1			9				9	6
AA-1120515	.00000	EAGLE STAR INSURANCE COMPANY LIMITED	GBR	4		1	1	6	3	4	2			17				17	
AA-1120536	.00000	EL PASO INSURANCE COMPANY LIMITED	GBR	4															
AA-3194130	.00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BMU			56	12	263		710	281			1,321		884		437	
AA-1240054	.00000	EULER HERMES CREDIT INSURANCE BELGIUM SA	BEL	4		6	4	67	48	85	37			246				246	
00-0000000	.00000	EULER HERMES KREDITFORSIKRING	DNK	4						2				2				2	
AA-1120580	.00000	EXCESS INSURANCE COMPANY LIMITED	GBR					47						47				47	
AA-1360065	.00000	F.A.T.A. ASSICURAZIONI SPA.	ITA	4		4	2	59	38	54	24			182				182	12
AA-3191289	.00000	FIDELIS INSURANCE BERMUDA LIMITED	BMU			71	16	229		2,177	534			3,027		547		2,481	
AA-1120175	.00000	FIDELIS UNDERWRITING LTD	GBR			5	1	13		160	37			215		62		153	
AA-1440004	.00000	FORSAKRINGSAKTIEBOLAGET AGRIA (PUBL)	SWE	4															
AA-1320135	.00000	GAN ASSURANCES IARD	FRA	4															
AA-1120661	.00000	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED	GBR	4															
AA-1220027	.00000	GENERALI HOLDING VIENNA AG	AUT	4		3	2	35	21	46	20			127				127	
AA-1220035	.00000	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	AUT	4		1	1	9	4	12	5			31				31	
AA-1420030	.00000	GJENSIDIGE NOR FORSIKRING	NOR	4															
00-0000000	.00000	GORDIAN RUNOFF LIMITED	AUS	4		1	1	20	15	22	10			69				69	
AA-1340100	.00000	GOTHAER RUCKVERSICHERUNG AG.	DEU	4															
AA-1340105	.00000	GOTHAER VERSICHERUNGSBANK VVAG	DEU	4															
AA-1120700	.00000	GREYFRIARS INSURANCE COMPANY LIMITED	GBR	4															
AA-3191437	.00000	GROUP ARK INSURANCE LIMITED	BMU		625											122		(122)	
AA-1320032	.00000	GROUPAMA SA	FRA	4															
AA-1860340	.00000	GUNES SIGORTA A.S.	TUR	4		167	102	77	57	97	42			542	266			542	
00-0000000	.00000	H. S. WEAVERS (UNDRWRTNG) AGENCIES LIMITED	GBR	4						125	55			179				179	
AA-1340115	.00000	HAMBURGER INTERNATIONALE RUCK-VERS. AG	DEU	4															
AA-3191190	.00000	HAMILTON RE LTD	BMU		360	5	1	13		160	37			215		48		166	
AA-3190060	.00000	HANNOVER RE (BERMUDA) LIMITED	BMU		1,056	42	9	142		1,186	282			1,660		228		1,432	
AA-1340129	.00000	HANSEATICA RUCKVERSICHERUNGS AG	DEU	4															
AA-5420070	.00000	HANWHA GENERAL INSURANCE COMPANY LIMITED	KOR	4		5	4	78	58	99	43			287				287	153
AA-3190080	.00000	HEDDINGTON INSURANCE LIMITED	BMU	4															
AA-1340132	.00000	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT	DEU	4															
AA-1120760	.00000	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	GBR	4		2,775								2,775				2,775	
AA-0000000	.00000	HIH COMPANY LIMITED	AUS	4		(6)								(6)				(6)	
AA-3190875	.00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BMU								10			10		163		(153)	
AA-1340087	.00000	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG	DEU	4															
AA-5480045	.00000	HONG LEONG ASSURANCE BERHAD	MYS	4															
00-0000000	.00000	ICS ASSURANCES, S A	FRA	4						1				1				1	
00-0000000	.00000	IND. CIE D ASS. TOUS RISQUES	FRA	4															2
AA-1122022	.00000	INDEMNITY GUARANTEE	GBR	4		1								1				1	
AA-0000000	.00000	INSURANCE AUSTRALIA LIMITED	AUS	4				6	4	8	4			22				22	
AA-1780035	.00000	INSURANCE CORPORATION OF IRELAND PLC	IRL	4															
AA-1560480	.00000	INTACT INSURANCE COMPANY	CAN	4															
AA-2230425	.00000	IRB BRASIL RESSEGUROS SA	BRA	4		26	10	131	14	299	32			511		3		508	

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-5424101	.00000	K B INSURANCE CO LIMITED	KOR	4		3	2	40	25	49	22			140				140	74
AA-1240026	.00000	KBC ASSURANCES	BEL	4		48	32	904	411	326	143			1,864				1,864	5
AA-8310006	.00000	KELVIN RE LTD	GGY			4	1	16		44	13			78				78	
AA-1120475	.00000	KINGSCROFT INSURANCE COMPANY LIMITED	GBR	4															
AA-5420050	.00000	KOREAN REINSURANCE COMPANY	KOR	4		59	30	1,432	492	641	281			2,936				2,936	
AA-1580050	.00000	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	4		22	17	399	264	493	216			1,411				1,411	
AA-1240068	.00000	L'ETOILE 1905 S.A.	BEL	4				3	2	5	2			12				12	2
AA-1360067	.00000	LA FENICE RIASSICURAZIONI SPA	ITA	4		1	3	2		4				9				9	5
AA-1560034	.00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	CAN	4				8	8	6	2			24				24	5
AA-1360165	.00000	LA NATIONALE S.P.A.	ITA	4															
AA-1320245	.00000	LA REASSURANCE INTERCONTINENTALE S.A.	FRA	4				140	160	90	39			430				430	18
AA-1320255	.00000	LA REUNION FRANCAISE S.A.	FRA	4				7	8	5	2			22				22	
AA-2991000	.00000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	VEN	4															
AA-3190349	.00000	LAKEWOOD INSURANCE LIMITED	BMU	4		2	1	25	13	30	13			83				83	
AA-1370095	.00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LUX	4		1		4	2	6	3			16				16	6
AA-1860690	.00000	LIBERTY SIGORTA A.S.	TUR	4															
AA-3191239	.00000	LUMEN RE LIMITED	BMU		564	31	7	105		915	216			1,274		144		1,129	
AA-1320171	.00000	MAAF ASSURANCES	FRA	4															
AA-1840610	.00000	MAPFRE INDUSTRIAL S.A.	ESP	4				23	7	55	24			109				109	8
AA-1120952	.00000	MERCANTILE INDEMNITY COMPANY LIMITED	GBR	4															
AA-1240125	.00000	MERCATOR VERZEKERINGEN NV	BEL	4															
AA-5420060	.00000	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	KOR	4															
AA-1860620	.00000	MILLI REASURANS T.A.S.	TUR	4		6	4	92	68	115	51			336				336	180
AA-1120980	.00000	MINSTER INSURANCE COMPANY LIMITED	GBR	4															
AA-1121410	.00000	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	GBR	4		1		1		2	1			5				5	
AA-1580085	.00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JPN	4		132	86	1,644	927	2,025	685			5,499				5,499	2
AA-0051036	.00000	MLC REINSURANCE LIMITED	TCA	4		2	2	33	23	44	19			124				124	
AA-1460019	.00000	MS AMLIN AG	CHE			68	15	138		1,297	321			1,839		246		1,593	
AA-1340165	.00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU	4		27	23	560	304	413	181			1,508				1,508	
AA-1340165	.00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU		2,382	130	28	441		3,683	883			5,166		618		4,548	
AA-0000000	.00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GBR	4		12		252	7	76	30			377				377	9
AA-5340660	.00000	NEW INDIA ASSURANCE COMPANY LIMITED	IND	4															
AA-1121075	.00000	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	GBR	4		1								1				1	
AA-1580070	.00000	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	4		7	6	146	95	174	76			505				505	248
AA-1560542	.00000	NORTHBRIDGE GENERAL INSURANCE CORPORATION	CAN	4		93	67	1,903	646	1,180	453			4,342				4,342	17
AA-1340135	.00000	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	DEU	4			1	1		3				6				6	2
AA-1121120	.00000	NRG VICTORY REINSURANCE, LIMITED	GBR	4		11	3	251	115	157	69			605				605	1
AA-2990725	.00000	ORINOCO SEGUROS C.A.	VEN	4		3	1	1		3				9				9	2
AA-3190131	.00000	OWENS INSURANCE LIMITED	BMU	4															
AA-1240163	.00000	P & V ASSURANCES SC	BEL	4		2	2	35	25	45	20			129				129	68
AA-3190195	.00000	PALLAS REINSURANCE COMPANY LTD	BMU	4		38	21	280	197	201	88			826				826	2
AA-1780078	.00000	PARTNER REINSURANCE EUROPE SE	IRL	4		60	45	571	419	509	223			1,826				1,826	
AA-1340187	.00000	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT	DEU	4															

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-1340245	.00000	PROVINZIAL NORDWEST HOLDING AG	DEU	4															
AA-1240051	.00000	QBE EUROPE NV/SA	BEL		325	11	2	36		308	73			430		61		369	
AA-1120481	.00000	QBE INSURANCE (EUROPE) LIMITED	GBR	4															3
AA-1780070	.00000	QBE REINSURANCE (EUROPE) LIMITED	IRL	4			2	2		4				8				8	
AA-1810007	.00000	R&Q INSURANCE (MALTA) LIMITED	MLT	4		8	8	392	116	27	10			562				562	522
AA-1340004	.00000	R+V VERSICHERUNG AKTIENGESELLSCHAFT	DEU	4															
AA-3190137	.00000	RAMUS INSURANCE COMPANY LIMITED	BMU	4															
AA-2990857	.00000	REASEGURADORA DELTA CA	VEN	4															
AA-2990860	.00000	REASEGURADORA NACIONAL DE VENEZUELA C.A.	VEN	4										1				1	
AA-1280110	.00000	REASSURANCEAFVIKLINGS-AKTIESELSKABET	DNK	4		18								18				18	
AA-5360041	.00000	REASURANSI INDONESIA UTAMA (PERSERO)	IDN	4						1				1				1	
AA-1460023	.00000	RENAISSANCERE EUROPE AG	CHE			1		1		9	2			13				13	
AA-1340201	.00000	RHEINLAND VERS.-AG	DEU	4		1	1	10	8	3	1			24				24	
AA-1120465	.00000	RIVERSTONE INSURANCE (UK) LIMITED	GBR	4		1		1		3				6				6	
AA-1720070	.00000	SAMPO PLC	FIN	4															
AA-3191213	.00000	SANDERS RE	BMU		1,901														
AA-3191403	.00000	SANDERS RE II LTD.	BMU		14,135	41	20	7,745		2,547	2,301			12,656		34		12,622	
AA-3191490	.00000	SANDERS RE III LTD.	BMU		9,238											31		(31)	
AA-1340015	.00000	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	DEU	4		20	25	109	12	249	26			441				441	
AA-1320158	.00000	SCOR SE	FRA		255	36	8	139		825	229			1,237		136		1,101	
AA-1320158	.00000	SCOR SE	FRA	4		73	1	945	100	2,162	231			3,511				3,511	
AA-1569750	.00000	SCOTTISH AND YORK HOLDINGS LIMITED	CAN	4						16	7			23				23	
AA-1240175	.00000	SECURA SOCIETE DE REASSURANCES	BEL	4		1	1	10	8	3	1			24				24	
AA-5760050	.00000	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	SGP	4			1	1		2				5				5	2
AA-5760055	.00000	SINGAPORE REINSURANCE CORPORATION LIMITED	SGP	4		3	2	32	23	41	18			120				120	55
AA-1440075	.00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SWE	4															
AA-3190146	.00000	SOLAR INSURANCE COMPANY LIMITED	BMU	4		5	3	44	26	45	20			143				143	
AA-1580110	.00000	SOMPO JAPAN INSURANCE INC	JPN	4		220	119	4,763	2,063	4,573	1,614			13,352				13,352	35
AA-1961001	.00000	SOUTH BRITISH INSURANCE COMPANY LIMITED	NZL	4															
AA-1420110	.00000	SPAREBANK 1 SKADEFORSIKRING AS	NOR	4		18	6	139	66	126	55			411				411	233
AA-3190582	.00000	ST JOHN'S INSURANCE COMPANY LIMITED	BMU	4		10	5	374	94	86	38			607				607	
AA-1440090	.00000	STOCKHOLM ATERFORSAKRINGS AB	SWE	4		3	1	68	10	36	16			134				134	81
AA-1440100	.00000	STOCKHOLM REINSURANCE COMPANY LIMITED	SWE	4															
AA-1930925	.00000	SUNCORP-METWAY INSURANCE LIMITED	AUS	4		9	6	202	95	79	34			425				425	
AA-1340260	.00000	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	DEU	4		7	2	202	124	210	56			601				601	323
AA-1440105	.00000	SWEDISH CLUB	SWE	4		4	4	54	38	38	17			155				155	
AA-1370021	.00000	SWISS RE EUROPE SA	LUX	4		34	29	645	478	486	203			1,875				1,875	4
AA-5324100	.00000	TAIPING REINSURANCE COMPANY LIMITED.	HKG																
AA-1580080	.00000	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	4															
AA-5280065	.00000	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED	TWN	4															
AA-1580095	.00000	THE TOA REINSURANCE COMPANY LIMITED	JPN	4		7	6	149	90	179	79			510				510	
AA-1580100	.00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JPN	4		3	3	19	7	17	7			56				56	1
AA-1960655	.00000	TOWER INSURANCE LIMITED	NZL	4															
AA-1340225	.00000	TRANSATLANTISCHE BETEILIGUNGS - AG	DEU	4															
AA-1440043	.00000	TRYGG HANSA INSURANCE COMPANY LIMITED	SWE	4				2		5				8				8	3
AA-1340006	.00000	UNION REINSURANCE COMPANY	DEU	4															

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-1780054	.00000	UNIPOLRE LIMITED	IRL	4		1		28	4	2	1			36				36	
AA-1360195	.00000	UNIPOLSAI ASSICURAZIONI SPA	ITA	4		8	9	71	37	92	17			234				234	148
AA-1220020	.00000	UNIQA VERSICHERUNGEN AG	AUT	4		1		4	2	6	3			16				16	7
AA-1120590	.00000	UNITED FRIENDLY GENERAL INSURANCE LIMITED	GBR	4															
AA-3191432	.00000	VANTAGE RISK LTD.	BMU		205											15		(15)	
AA-3191388	.00000	VERMEER REISNURANCE LTD	BMU		736											69		(69)	
AA-1360265	.00000	VITTORIA ASSICURAZIONI S.P.A.	ITA	4		4	4	104	79	68	30			289				289	
AA-1220070	.00000	WIENER RUCKVERSICHERUNGS GESELLSCHAFT	AUT	4															
AA-1340265	.00000	WUESTENROT VESICHERUNGS AG	DEU	4				2		4				7				7	2
AA-3191315	.00000	XL BERMUDA LIMITED	BMU		1,251	282	41	1,282		3,306	642			5,553		415		5,138	
AA-1780072	.00000	XL RE EUROPE SE	IRL		222											49		(49)	
AA-1120018	.00000	ZURICH INTERNATIONAL (UK) LIMITED	GBR	4		1	1	45	6	3	1			58				58	
AA-1460190	.00000	ZURICH VERS.GES. AG	CHE	4															
2699999. Total Unauthorized - Other Non-U.S. Insurers					41,273	6,414	1,519	43,432	15,147	62,325	20,130			148,966	284	6,731		142,235	3,958
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					2,385,736	106,454	3,310	439,135	15,881	463,783	76,505	997,867		2,102,935	284	814,488	84,819	1,203,628	78,510
3299999. Total Certified - Affiliates - U.S. Non-Pool																			
3599999. Total Certified - Affiliates - Other (Non-U.S.)																			
3699999. Total Certified - Affiliates																			
CR-3190770	.00000	CHUBB TEMPEST REINSURANCE LIMITED	BMU		2,228	100	22	283		3,512	805			4,723				4,723	
CR-3194122	.00000	DAVINCI REINSURANCE LIMITED	BMU		5,777	179	40	505		6,253	1,433			8,409				8,409	
CR-3194130	.00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BMU		3,724	124	27	350		4,332	993			5,826				5,826	
CR-3191289	.00000	FIDELIS INSURANCE BERMUDA LIMITED	BMU		4,258														
CR-1120175	.00000	FIDELIS UNDERWRITING LTD	GBR		535														
CR-1340125	.00000	HANNOVER RUECK SE	DEU		2,809	38	8	108		1,348	309			1,812				1,812	
CR-3190875	.00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BMU		666	18	4	48		597	137			804				804	
CR-1460019	.00000	MS AMLIN AG	CHE		1,160														
CR-3190339	.00000	RENAISSANCE REINSURANCE LIMITED	BMU		10,134	323	71	910		11,268	2,583			15,155				15,155	
4099999. Total Certified - Other Non-U.S. Insurers					31,290	782	173	2,204		27,309	6,260			36,728				36,728	
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)					31,290	782	173	2,204		27,309	6,260			36,728				36,728	
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool																			
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)																			
5099999. Total Reciprocal Jurisdiction - Affiliates																			
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)																			
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					2,685,816	133,864	10,413	1,102,619	86,074	779,404	146,113	1,126,101	1,643	3,386,232	284	830,146	84,819	2,471,267	78,914
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)																			
9999999 Totals					2,685,816	133,864	10,413	1,102,619	86,074	779,404	146,113	1,126,101	1,643	3,386,232	284	830,146	84,819	2,471,267	78,914

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)
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX											XXX		
0899999. Total Authorized - Affiliates				XXX											XXX		
13-3333609 ..	21ST CENTURY NORTH AMERICA INSURANCE COMPANY														3		
95-2371728 ..	ACE AMERICAN INSURANCE COMPANY														1		
06-0237820 ..	ACE PROPERTY & CASUALTY INSURANCE COMPANY						1,104		1,103	1,324		1,324		1,324	1		21
25-1118791 ..	AIG PROPERTY CASUALTY COMPANY						2,587		2,587	3,104		3,104		3,104	3		87
94-6078058 ..	ALLIANZ REINSURANCE AMERICA INC						576		576	691		691		691	6		83
36-2661954 ..	AMERICAN AGRICULTURAL INSURANCE COMPANY						10		10	12		12		12	3		
59-0593886 ..	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA						1,163	1	1,162	1,395		1,395		1,395	3		39
13-5124990 ..	AMERICAN HOME ASSURANCE COMPANY					1	1,951		1,952	2,342	1	2,341		2,341	3		66
35-0145400 ..	AMERICAN STATES INSURANCE COMPANY						210	42	168	202		202		202	3		6
94-1390273 ..	ARGONAUT INSURANCE COMPANY						776	155	621	745		745		745	4		25
13-5358230 ..	ARROWOOD INDEMNITY COMPANY					1	2,101		2,101	2,521	1	2,521		2,521	6		302
38-0315280 ..	AUTO-OWNERS INSURANCE COMPANY														1		
06-6105395 ..	CENTURY INDEMNITY COMPANY					4	2,290		2,294	2,753	4	2,748		2,748	6		330
13-3531373 ..	CERITY INSURANCE COMPANY						1,028	1	1,027	1,232		1,232		1,232	4		41
31-0542366 ..	CINCINNATI INSURANCE COMPANY					98	775		873	1,047	98	949		949	2		20
52-0266645 ..	CLARENDON NATIONAL INSURANCE COMPANY						35	7	28	33		33		33	6		4
36-2114545 ..	CONTINENTAL CASUALTY COMPANY					13	923	185	752	902	13	889		889	3		25
13-5010440 ..	CONTINENTAL INSURANCE COMPANY						4,635	5	4,630	5,556		5,556		5,556	3		156
91-6027360 ..	DAIRYLAND AMERICAN INSURANCE COMPANY						1								2		
38-2145898 ..	DORINCO REINSURANCE COMPANY						1,290		1,290	1,548		1,548		1,548	3		43
39-0264050 ..	EMPLOYERS INSURANCE COMPANY OF WAUSAU					2	11,491	7	11,486	13,783	2	13,782		13,782	3		386
42-0234980 ..	EMPLOYERS MUTUAL CASUALTY COMPANY						598		598	718		717		717	3		20
36-2950161 ..	EVANSTON INSURANCE COMPANY						2,392	478	1,914	2,296		2,296		2,296	3		64
22-2005057 ..	EVEREST REINSURANCE COMPANY					1,028	13,732		14,760	17,712	1,028	16,684		16,684	2		350
39-1092844 ..	EVERSPAN FINANCIAL GUARANTEE CORP						158		158	190		190		190	4		6
05-0316605 ..	FACTORY MUTUAL INSURANCE COMPANY					9	9,963	1	9,970	11,964	9	11,956		11,956	2		251
38-1316179 ..	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI														4		
13-2915260 ..	FARMERS GROUP PROPERTY AND CASUALTY INSURANCE COMPANY					26	1,777		1,803	2,163	26	2,137		2,137	3		60
42-0245840 ..	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA					1	4		5	6	1	5		5	4		
13-2725441 ..	FARMERS PROPERTY & CASUALTY INS CO					1	118	1	118	142	1	141		141	3		4
06-1325038 ..	FINIAL REINSURANCE COMPANY						907		907	1,088		1,088		1,088	4		36
75-1588101 ..	GEICO GENERAL INSURANCE COMPANY					3	779		781	938	3	934		934	1		15
13-2673100 ..	GENERAL REINSURANCE CORPORATION					2	4,744	1	4,745	5,694	2	5,693		5,693	1		91
13-1958482 ..	GENERAL STAR NATIONAL INSURANCE COMPANY					1	851		852	1,022	1	1,021		1,021	1		16
13-5617450 ..	GENERALI US BRANCH					29	152		181	217	29	188		188	3		5
13-5009848 ..	GLOBAL REINSURANCE CORPORATION OF AMERICA						49		49	58		58		58	6		7
31-0501234 ..	GREAT AMERICAN INSURANCE COMPANY						2,048	2	2,046	2,455		2,455		2,455	2		52
13-5117400 ..	GREATER NEW YORK MUTUAL INSURANCE COMPANY						38	8	30	37		36		36	2		1
13-5129825 ..	HANOVER INSURANCE COMPANY						160	32	128	154		154		154	3		4
06-0384680 ..	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY					323	5,939	24	6,238	7,486	323	7,163		7,163	1		115

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
38-0829290	HASTINGS MUTUAL INSURANCE COMPANY						45	9	36	43		43		43	3		1
39-1321384	HAWKEYE SECURITY INSURANCE COMPANY						12	2	9	11		11		11	3		
74-2195939	HOUSTON CASUALTY COMPANY					66	148		215	257	66	191		191	3		5
23-0723970	INSURANCE COMPANY OF N AMER						25		25	30		30		30	1		
56-0473714	INTEGON INDEMNITY CORPORATION						43		43	52		52		52	2		1
61-0392792	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY						1		1	1		1		1	3		
04-1543470	LIBERTY MUTUAL INSURANCE COMPANY					13	462		475	570	13	557		557	3		16
22-2053189	LM PROPERTY AND CASUALTY INSURANCE COMPANY						199		199	239		239		239	3		7
36-3347420	MAPRE INSURANCE COMPANY														3		
06-1481194	MARKEL GLOBAL REINSURANCE COMPANY														3		
62-0928337	MERASTAR INSURANCE COMPANY						6		6	7		7		7	4		
04-1614490	MERRIMACK MUTUAL FIRE INSURANCE COMPANY						129		129	155		155		155	3		4
36-1475332	MIDSTATES REINSURANCE CORPORATION						315		315	378		378		378	6		45
22-3818012	MITSUI SUMITOMO INSURANCE COMPANY OF AMERICA						1		1	1		1		1	2		
13-3467153	MITSUI SUMITOMO INSURANCE USA INC														2		
04-2482364	MOSAIC INSURANCE COMPANY						49	10	40	48		48		48	6		6
31-4259550	MOTORISTS MUTUAL INSURANCE COMPANY						63	13	51	61		61		61	3		2
38-0855585	MOTORS INSURANCE CORPORATION						95		95	114		114		114	4		4
13-4924125	MUNICH REINSURANCE AMERICA INC					657	13,299		13,956	16,747	657	16,091		16,091	2		338
47-0247300	NATIONAL AMERICAN INSURANCE COMPANY						1		1	1		1		1	3		
38-0865250	NATIONAL CASUALTY COMPANY						1,258	252	1,007	1,208		1,208		1,208	2		25
47-0355979	NATIONAL INDEMNITY COMPANY					1	3,146	2	3,145	3,774	1	3,773		3,773	1		60
36-2704643	NATIONAL SURETY CORPORATION						4		4	5		5		5	2		
25-0687550	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS						1,906	1	1,905	2,286		2,286		2,286	3		64
31-4425763	NATIONWIDE GENERAL INSURANCE COMPANY						104		104	125		125		125	2		3
31-4177100	NATIONWIDE MUTUAL INSURANCE COMPANY					9	1,536	1	1,544	1,852	9	1,844		1,844	2		39
04-2177185	NEW ENGLAND INSURANCE COMPANY						172		172	206		206		206	6		25
06-1053492	NEW ENGLAND REINSURANCE CORPORATION					14	17,953	3,591	14,376	17,251	14	17,237		17,237	5		879
22-1964135	NORTH RIVER INSURANCE COMPANY						2		2	3		3		3	3		
62-0929818	OAKWOOD INSURANCE COMPANY						1		1	1		1		1	6		
47-0698507	ODYSSEY REINSURANCE COMPANY					193	1,538		1,731	2,077	193	1,884		1,884	3		53
13-3031176	PARTNER REINSURANCE COMPANY OF THE US						138		138	165		165		165	2		3
13-2919779	PEERLESS INDEMNITY INSURANCE COMPANY						336		336	403		403		403	3		11
23-1642962	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY						360	72	288	346		346		346	2		7
06-0303275	PHOENIX INSURANCE COMPANY						1		1	1		1		1	1		
36-3030511	PRAETORIAN INSURANCE COMPANY						1,165	233	932	1,118		1,118		1,118	3		31
13-1188550	PUBLIC SERVICE INSURANCE COMPANY														6		
23-1641984	QBE REINSURANCE CORPORATION					62	476	1	537	645	62	583		583	3		16
23-1740414	R&Q REINSURANCE COMPANY						8,693	3	8,690	10,428		10,427		10,427	6		1,251
13-3028939	RAMPART INSURANCE COMPANY					1	17	3	15	18	1	16		16	6		2
52-1952955	RENAISSANCE REINSURANCE US INC						996		996	1,196		1,196		1,196	2		25
86-0274508	REPWEST INSURANCE COMPANY						25		25	30		30		30	3		1
37-0915434	RLI INSURANCE COMPANY						262		262	314		314		314	2		7

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
91-0742148 ..	SAFECO INSURANCE COMPANY OF AMERICA						125		125	149		149		149	3		4
75-1444207 ..	SCOR REINSURANCE COMPANY					122	9,338	3	9,457	11,348	122	11,227		11,227	2		236
56-1285899 ..	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST						13	3	11	13		13		13	2		
39-0333950 ..	SENTRY INSURANCE COMPANY						1,711		1,711	2,054		2,054		2,054	2		43
13-2997499 ..	SIRIUSPOINT AMERICA INSURANCE COMPANY					3	2,680	6	2,676	3,212	3	3,209		3,209	4		106
13-2554270 ..	SOMPO AMERICA INSURANCE COMPANY						424		424	509		509		509	2		11
04-1027270 ..	SPARTA INSURANCE COMPANY														6		
41-0406690 ..	ST PAUL FIRE & MARINE INSURANCE COMPANY						281		281	337		337		337	1		5
22-3590451 ..	STARNET INSURANCE COMPANY						8		8	9		9		9	2		
75-1670124 ..	STARR INDEMNITY & LIABILITY COMPANY					8	5,178	1,036	4,151	4,981	8	4,972		4,972	3		139
37-0533080 ..	STATE FARM FIRE AND CASUALTY COMPANY						60	12	48	57		57		57	1		1
13-3031274 ..	SUECIA INSURANCE COMPANY														6		
13-1675535 ..	SWISS REINSURANCE AMERICA CORPORATION					3,162	39,413	8	42,566	51,080	3,162	47,918		47,918	2		1,006
94-1517098 ..	TIG INSURANCE COMPANY					1	39,275	6	39,270	47,124	1	47,123		47,123	6		5,655
13-2918573 ..	TOA-RE INSURANCE COMPANY OF AMERICA					2	3,444	1	3,445	4,134	2	4,132		4,132	3		116
13-4032666 ..	TOKIO MARINE AMERICA INSURANCE COMPANY						563		563	676		676		676	1		11
31-4423946 ..	TRANSAMERICA CASUALTY INSURANCE COMPANY						11		11	13		13		13	6		2
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY					755	9,503	4	10,254	12,304	755	11,550		11,550	2		243
06-6033504 ..	TRAVELERS CASUALTY & SURETY COMPANY					1	1,257	1	1,258	1,509	1	1,508		1,508	1		24
06-0566050 ..	TRAVELERS INDEMNITY COMPANY					1	3,064		3,064	3,677	1	3,676		3,676	1		59
06-1286274 ..	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY					1	490	98	393	472	1	471		471	1		8
47-0547953 ..	UNION INSURANCE COMPANY					3	590		593	711	3	709		709	2		15
42-0644327 ..	UNITED FIRE & CASUALTY COMPANY						1		1	2		2		2	3		
13-5459190 ..	UNITED STATES FIRE INSURANCE COMPANY						1		1	1		1		1	3		
52-0515280 ..	US FIDELITY & GUARANTY COMPANY						2		2	2		2		2	1		
13-3088732 ..	WCF NATIONAL INSURANCE COMPANY					4	127	25	106	127	4	123		123	3		3
13-2668999 ..	WELLFLEET NEW YORK INSURANCE COMPANY						13		13	16		16		16	1		
41-0430825 ..	WESTERN NATIONAL MUTUAL INSURANCE COMPANY						23		23	28		28		28	2		1
48-0921045 ..	WESTPORT INSURANCE CORPORATION					5	68,997	2	68,999	82,799	5	82,795		82,795	2		1,739
56-1507441 ..	WILSHIRE INSURANCE COMPANY														4		
13-1290712 ..	XL REINSURANCE AMERICA INC					1	4,686	1	4,686	5,623	1	5,622		5,622	2		118
94-1590201 ..	YOSEMITE INSURANCE COMPANY					56	9	2	63	75	56	20		20	6		2
36-4233459 ..	ZURICH AMERICAN INSURANCE COMPANY						113		114	136		136		136	2		3
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX		6,681	323,740	6,354	324,067	388,880	6,681	382,198		382,198	XXX		15,213
AA-9991161 ..	COMMONWEALTH AUTOMOTIVE REINSURERS					(75)			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991500 ..	ILLINOIS MINE SUBSIDENCE FUND					27	316		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991501 ..	INDIANA MINE SUBSIDENCE FUND					8	542		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991502 ..	KENTUCKY MINE SUBSIDENCE FUND					2	253		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991159 ..	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION						123,634		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991423 ..	MINNESOTA WORKERS COMPENSATION ASSOCIATION						1,014		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992201 ..	NATIONAL FLOOD INSURANCE PROGRAM						243,413		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991132 ..	NEW HAMPSHIRE REINSURANCE FACILITY								XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991160 ..	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND						319,252		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-9991139 ..	NORTH CAROLINA REINSURANCE FACILITY					146	5,421		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991503 ..	OHIO MINE SUBSIDENCE FUND					2	2		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991506 ..	WEST VIRGINIA MINE SUBSIDENCE FUND					5	86		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1099999. Total Authorized - Pools - Mandatory Pools				XXX		115	693,932		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194168 ..	ASPEN BERMUDA LIMITED					316	2,320		2,635	3,162	316	2,847		2,847	2		60
AA-1120337 ..	ASPEN INSURANCE (UK) LIMITED														3		
AA-3194139 ..	AXIS SPECIALTY LIMITED					278	2,226		2,503	3,004	278	2,726		2,726	3		76
AA-3194122 ..	DAVINCI REINSURANCE LIMITED					1,317	766		2,082	2,499	1,317	1,182		1,182	3		33
AA-1340125 ..	HANNOVER RUECK SE		86	1025		444		3	441	529	414	116	86	29	6	3	4
AA-3190871 ..	LANCASHIRE INSURANCE COMPANY LIMITED					167	873		1,040	1,248	167	1,081		1,081	3		30
AA-1122000 ..	LLOYDS OF LONDON					104	165,716	179	165,641	198,769	104	198,665		198,665	3		5,563
AA-1127084 ..	LLOYDS SYNDICATE NUMBER 1084					34	158		192	230	34	196		196	3		5
AA-1127183 ..	LLOYDS SYNDICATE NUMBER 1183					69	444		514	617	69	547		547	3		15
AA-1120085 ..	LLOYDS SYNDICATE NUMBER 1274														3		
AA-1127301 ..	LLOYDS SYNDICATE NUMBER 1301					47	167		215	257	47	210		210	3		6
AA-1127414 ..	LLOYDS SYNDICATE NUMBER 1414						35		35	43		43		43	3		1
AA-1120102 ..	LLOYDS SYNDICATE NUMBER 1458					145	821		967	1,160	145	1,015		1,015	3		28
AA-1120083 ..	LLOYDS SYNDICATE NUMBER 1910					185	359		544	653	185	468		468	3		13
AA-1128001 ..	LLOYDS SYNDICATE NUMBER 2001					123	2,169		2,292	2,751	123	2,628		2,628	3		74
AA-1128003 ..	LLOYDS SYNDICATE NUMBER 2003					152	1,705		1,857	2,228	152	2,076		2,076	3		58
AA-1128010 ..	LLOYDS SYNDICATE NUMBER 2010					55	359		414	496	55	441		441	3		12
AA-1120152 ..	LLOYDS SYNDICATE NUMBER 2357														3		
AA-1128987 ..	LLOYDS SYNDICATE NUMBER 2987					385	2,601		2,986	3,583	385	3,199		3,199	3		90
AA-1129000 ..	LLOYDS SYNDICATE NUMBER 3000														3		
AA-1126033 ..	LLOYDS SYNDICATE NUMBER 33					150	843		993	1,192	150	1,042		1,042	3		29
AA-1120075 ..	LLOYDS SYNDICATE NUMBER 4020														3		
AA-1126435 ..	LLOYDS SYNDICATE NUMBER 435					15	164		180	216	15	200		200	3		6
AA-1840000 ..	MAPFRE RE COMPANIA DE REASEGUROS SA														6		
AA-3190829 ..	MARKEL BERMUDA LIMITED					674	5,246		5,920	7,104	674	6,430		6,430	3		180
AA-1121425 ..	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED		6,152	1042		6,153	5,534	5	11,682	14,018		14,017	6,152	7,865	6	185	944
AA-3190686 ..	PARTNER REINSURANCE COMPANY LIMITED					1,005	6,692		7,696	9,235	1,005	8,231		8,231	2		173
AA-3190339 ..	RENAISSANCE REINSURANCE LIMITED					2,406	1,520		3,926	4,711	2,406	2,306		2,306	3		65
AA-1121270 ..	RIVER THAMES INSURANCE COMPANY LIMITED					67	117	23	160	192	67	125		125	6		15
AA-3190870 ..	VALIDUS REINSURANCE LIMITED					929	6,048		6,976	8,372	929	7,443		7,443	3		208
1299999. Total Authorized - Other Non-U.S. Insurers			6,239	XXX		15,219	206,883	211	221,891	266,269	9,036	257,233	6,239	250,994	XXX	187	7,688
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)			6,239	XXX		22,016	1,224,555	6,565	545,958	655,149	15,718	639,431	6,239	633,193	XXX	187	22,901
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
98-1050737 ..	NATIONAL GENERAL RE LTD				861,170	1,737,185			1,737,185	2,084,622	890,155	1,194,468	861,170	333,298	2	18,085	6,999
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other				XXX	861,170	1,737,185			1,737,185	2,084,622	890,155	1,194,468	861,170	333,298	XXX	18,085	6,999
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX	861,170	1,737,185			1,737,185	2,084,622	890,155	1,194,468	861,170	333,298	XXX	18,085	6,999
2299999. Total Unauthorized - Affiliates				XXX	861,170	1,737,185			1,737,185	2,084,622	890,155	1,194,468	861,170	333,298	XXX	18,085	6,999

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
22-2235730 ..	ADMIRAL INSURANCE COMPANY								13	15		15		15	2		
46-5173660 ..	ALEKA INSURANCE INC				53,921	119,240			119,240	143,088	76,949	66,139	53,921	12,219	6	1,618	1,466
63-0255547 ..	ALFA MUTUAL FIRE INSURANCE COMPANY						20	20	19	23		23		23	3		1
31-0199720 ..	AMERICAN DRUGGISTS INSURANCE COMPANY								16	19		19		19	6		2
04-1028440 ..	AMERICAN MUTUAL LIABILITY INSURANCE COMPANY														2		
13-2963258 ..	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)		113	1051		78			259	310	2	309	113	196	3	3	5
23-1502700 ..	BEDIVERE INSURANCE COMPANY						369	369							6		
22-2320779 ..	CHUBB CUSTOM INSURANCE COMPANY								2	3		3		3	1		
84-0401397 ..	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY														2		
47-0490411 ..	COLUMBIA CASUALTY COMPANY						240	240	46	55		55		55	3		2
22-2476313 ..	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY						37	37	50	60		60		60	3		2
22-2464174 ..	CRUM & FORSTER INSURANCE COMPANY						49	49							3		
61-0654823 ..	DELTA AMERICA RE INSURANCE COMPANY														6		
23-2153760 ..	EXCALIBUR REINSURANCE CORPORATION						58	58							6		
94-1032958 ..	FREMONT INDEMNITY COMPANY								7	8		8		8	6		1
22-2222789 ..	GUARANTEE INSURANCE COMPANY					19	293	312							6		
14-0727077 ..	GUILDERLAND REINSURANCE COMPANY														6		
74-1296673 ..	HIGHLANDS INSURANCE COMPANY						36	36							6		
02-0308052 ..	HOME INSURANCE COMPANY														6		
13-3077651 ..	ICM INSURANCE COMPANY														6		
36-2759195 ..	ILLINOIS UNION INSURANCE COMPANY								1	1		1		1	1		
47-6025666 ..	INLAND INSURANCE COMPANY					1	12	12	13	15	1	15		15	3		
13-5339725 ..	INSURANCE CORP OF NEW YORK						611	611							6		
23-0867770 ..	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY						2	2							3		
36-1410470 ..	LUMBERMENS MUTUAL CASUALTY COMPANY						316	316							6		
83-4075549 ..	NATIONAL LEGACY INSURANCE COMPANY						25	25	26	31		31		31	6		4
42-0791985 ..	NORTHEASTERN INSURANCE COMPANY OF HARTFORD														6		
39-0509630 ..	NORTHWESTERN NATIONAL INSURANCE COMPANY														6		
46-3590210 ..	PACIFIC VALLEY INSURANCE COMPANY, INC				97,091	87,861			87,861	105,433		105,433	97,091	8,342	6	2,913	1,001
23-0580680 ..	RELIANCE INSURANCE COMPANY						37	37							6		
34-1532771 ..	SHELBY INSURANCE COMPANY						17	17							6		
AA-9993225 ..	SOUTH PLACE SYNDICATE						23	23	19	23		23		23	6		3
75-0784127 ..	TRANSPORT INSURANCE COMPANY								2	3		3		3	6		
06-1117063 ..	TRENWICK AMERICA REINSURANCE CORPORATION								3	4		4		4	6		
13-2838344 ..	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK						4,017	4,017							6		
63-0598629 ..	VESTA FIRE INSURANCE CORPORATION						324	324							6		
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers			113	XXX	151,012	207,198	6,484	6,502	207,577	249,093	76,951	172,142	151,125	21,017	XXX	4,534	2,488
AA-9995026 ..	CARPENTER MANAGEMENT CORPORATION						20	20	57	68		68		68	3		2
AA-9995022 ..	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)					4	1,260	1,264	1,384	1,660	4	1,657		1,657	3		46
AA-9995085 ..	FORTRESS REINSURANCE INC.								10	12		12		12	3		
AA-9993217 ..	MAIDEN LANE SYNDICATE INC.						23	23	19	23		23		23	3		1
2599999. Total Unauthorized - Pools - Voluntary Pools				XXX		4	1,303	1,307	1,470	1,763	4	1,760		1,760	XXX		49
AA-1240006 ..	AG INSURANCE						12	12	4	5		5		5	6		1

SCHEDULE F - PART 3 (Continued)

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

		Collateral							Ceded Reinsurance Credit Risk								
		21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1120255 ..	AGEAS INSURANCE LIMITED						61	61	53	63		63		63	6		8
AA-1120841 ..	AIG EUROPE LIMITED						1	1							6		
AA-1580076 ..	AIG GENERAL INSURANCE COMPANY LIMITED		1,550	1056		1,394			2,610	3,132		3,132	1,550	1,583	3	43	44
AA-1580015 ..	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED		3,494	1020		3,206		3	6,379	7,655	3	7,652	3,494	4,158	6	105	499
AA-1930610 ..	ALLIANZ AUSTRALIA LIMITED		198	1030		185			363	435		435	198	237	6	6	28
AA-1240011 ..	ALLIANZ BENELUX		1,687	1018		1,324			2,217	2,661	1	2,660	1,687	973	6	51	117
AA-1840005 ..	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA		15	1024		83			150	180	68	111	15	97	6		12
AA-1320029 ..	ALLIANZ FRANCE SA						1	1	1	2		2		2	6		
AA-1344102 ..	ALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)		4,970	1008		5,324			5,324	6,389	536	5,853	4,970	883	2	104	19
AA-1320013 ..	ALLIANZ IARD					88	15	15	154	185	88	97		97	6		12
AA-1120445 ..	ALLIANZ INSURANCE PLC														2		
AA-3194128 ..	ALLIED WORLD ASSURANCE COMPANY LIMITED		1,303	1001		1,408			1,408	1,690	197	1,493	1,303	189	3	36	5
AA-1340035 ..	ALTE LEIPZIGER RUCKVERSICHERUNG AG														6		
AA-3190005 ..	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED						206	206	198	237		237		237	3		7
AA-1930020 ..	AMP GENERAL INSURANCE LIMITED														6		
AA-1860050 ..	ANADOLU SIGORTA					92	8	8	185	222	92	130		130	6		16
AA-3194126 ..	ARCH REINS LIMITED				10,347	11,216			11,216	13,459	1,295	12,164	10,347	1,817	3	290	51
AA-3190932 ..	ARGO RE		1,343	1012		1,488	731	731	1,488	1,785	145	1,640	1,343	298	4	40	10
AA-1580005 ..	ASAHI FIRE AND MARINE INSURANCE COMPANY LIMITED		329	1017											6		
AA-1360015 ..	ASSICURAZIONI GENERALI S.P.A.						131	131	55	67		67		67	6		8
AA-1440035 ..	ATERFORSAKRINGS AB LUAP														6		
AA-1930040 ..	AUSTRALIAN REINSURANCE COMPANY LIMITED								1	2	2				6		
AA-1380080 ..	AVERO SCHADEVERZEKERING BENELUX N.V.														6		
AA-1560390 ..	AVIVA INSURANCE COMPANY OF CANADA						3	3	5	6		6		6	6		1
AA-1244102 ..	AXA BELGIUM		2,876	1038		2,858		2	6,317	7,581		7,581	2,876	4,704	6	86	565
AA-1121220 ..	AXA INSURANCE UK PLC														6		
AA-1460185 ..	AXA VERSICHERUNGEN AG		2,065	1045		1,623		11	2,974	3,569	91	3,478	2,065	1,412	6	62	169
AA-3191454 ..	AXA XL REINSURANCE LTD														2		
AA-1320030 ..	AZUR ASSURANCES IARD														6		
AA-2980055 ..	B.S.E., BANCO DE SEGUROS DEL ESTADO														5		
AA-1460025 ..	BALOISE INSURANCE COMPANY LIMITED														6		
AA-3191105 ..	BAYSIDE REINS COMPANY LIMITED								6	8		8		8	6		1
AA-3191004 ..	BISON INSURANCE COMPANY						562	562	480	576		576		576	6		69
AA-3190040 ..	BLUEWATER INSURANCE, LIMITED														6		
AA-1720007 ..	BOTHNIA INTERNATIONAL INSURANCE COMPANY LIMITED						1	1							6		
AA-1120300 ..	BRITISH RESERVE INSURANCE COMPANY LIMITED					42			71	85	53	32		32	6		4
AA-3190045 ..	BRITTANY INSURANCE COMPANY LIMITED						2	2	7	8		8		8	6		1
AA-2131002 ..	CAJA NACIONAL DE AHORRO Y SEGURO														6		
AA-1120146 ..	CATALINA LONDON LIMITED		464	1057		464	27	30	1,554	1,865		1,865	464	1,400	6	14	168
AA-1120089 ..	CATALINA WORTHING INSURANCE LIMITED		6,858	1063		6,859	980	993	12,041	14,450	1	14,448	6,858	7,590	6	206	911
AA-1990110 ..	CENTRAL REINSURANCE CORPORATION LIMITED									1		1		1	6		
AA-1121065 ..	CGU BONUS LIMITED														6		
AA-1930120 ..	CHAMBER OF MANUFACTURES INSURANCE LIMITED.						11	11	12	14		14		14	6		2
AA-1780116 ..	CHAUCER INSURANCE COMPANY DESIGNATED ACTIVITY COMPANY		88	1014		94			94	113	19	94	88	6	3	2	

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-3190057 ..	CHEMICAL INSURANCE COMPANY, LIMITED					1			2	3	1	2		2	6		
AA-9240012 ..	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED					167		10	354	425	200	225		225	3		6
AA-9240012 ..	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED														3		
AA-3190770 ..	CHUBB TEMPEST REINSURANCE LIMITED		586	1002		1,036			1,036	1,243	656	587	586		3	16	
AA-5280020 ..	CHUNGKUO INSURANCE COMPANY LIMITED														4		
AA-2232002 ..	CIA. REAL BRASILEIRA DE SEGUROS														6		
AA-2231020 ..	CIA. UNIAO DE SEGUROS GERAIS					(1)									6		
AA-1930130 ..	CIC INSURANCE LTD.						6	6							6		
AA-1320035 ..	COLISEE RE					2	9	11	2	2	2				6		
AA-1120380 ..	COMMUNITY REINSURANCE CORPORATION LIMITED					59	2	2	84	101	59	43		43	6		5
00-0000000 ..	COMP. DASSUR. REUNIES RISQUES DIVERS						4	4	1	2		2		2	6		
AA-1460035 ..	CONTINENTALE ALLGEMEINE VERS. AG														6		
AA-1120495 ..	DOMINION INSURANCE COMPANY LIMITED			1021		1,025	282	284	2,472	2,966	1,025	1,941		1,941	6		233
AA-1340085 ..	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT					3			9	11	6	5		5	6		1
AA-1120515 ..	EAGLE STAR INSURANCE COMPANY LIMITED						11	11	6	7		7		7	6		1
AA-1120536 ..	EL PASO INSURANCE COMPANY LIMITED														6		
AA-3194130 ..	ENDURANCE SPECIALTY INSURANCE LIMITED		791	1005		1,321			1,321	1,586	884	702	702		2	15	
AA-1240054 ..	EULER HERMES CREDIT INSURANCE BELGIUM SA		6	1019		6	118	118	128	154		154	6	147	2		3
00-0000000 ..	EULER HERMES KREDITFORSIKRING								2	3		3		3	6		
AA-1120580 ..	EXCESS INSURANCE COMPANY LIMITED						47	47							6		
AA-1360065 ..	F.A.T.A. ASSICURAZIONI SPA.		99	1022		104			182	218	12	206	99	107	6	3	13
AA-3191289 ..	FIDELIS INSURANCE BERMUDA LIMITED				2,824	3,027			3,027	3,633	547	3,086	2,824	262	3	79	7
AA-1120175 ..	FIDELIS UNDERWRITING LTD				200	215			215	257	62	196	196		3	5	
AA-1440004 ..	FORSAKRINGSAKTIEBOLAGET AGRIA (PUBL)														6		
AA-1320135 ..	GAN ASSURANCES IARD														6		
AA-1120661 ..	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED			1052											6		
AA-1220027 ..	GENERALI HOLDING VIENNA AG		67	1058		61			127	152		152	67	85	6	2	10
AA-1220035 ..	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT		17	1023		14			31	38		38	17	21	6	0	3
AA-1420030 ..	GJENSIDIGE NOR FORSIKRING														6		
00-0000000 ..	GORDIAN RUNOFF LIMITED		25	1060		25	12	12	57	68		68	25	44	6	1	5
AA-1340100 ..	GOTHAER RUCKVERSICHERUNG AG.														6		
AA-1340105 ..	GOTHAER VERSICHERUNGSBANK VVAG														6		
AA-1120700 ..	GREYFRIARS INSURANCE COMPANY LIMITED														6		
AA-3191437 ..	GROUP ARK INSURANCE LIMITED														3		
AA-1320032 ..	GROUPAMA SA														3		
AA-1860340 ..	GUNES SIGORTA A.S.						403	403	139	167		167		167	6		20
00-0000000 ..	H. S. WEAVERS (UNDRWRTNG) AGENCIES LIMITED								179	215		215		215	6		26
AA-1340115 ..	HAMBURGER INTERNATIONALE RUCK-VERS. AG														6		
AA-3191190 ..	HAMILTON RE LTD		200	1015		215			215	257	48	209	200	9	4	6	
AA-3190060 ..	HANNOVER RE (BERMUDA) LIMITED		1,538	1003		1,660			1,660	1,992	228	1,764	1,538	226	3	43	6
AA-1340129 ..	HANSEATICA RUCKVERSICHERUNGS AG														6		
AA-5420070 ..	HANWHA GENERAL INSURANCE COMPANY LIMITED					145			287	344	153	191		191	3		5
AA-3190080 ..	HEDDINGTON INSURANCE LIMITED														6		
AA-1340132 ..	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT														6		

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1120760 ..	HIGHLANDS INSURANCE COMPANY (UK) LIMITED						2,775	2,775							6		
AA-0000000 ..	HIH COMPANY LIMITED					(6)									6		
AA-3190875 ..	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED					10			10	12	12				3		
AA-1340087 ..	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG														6		
AA-5480045 ..	HONG LEONG ASSURANCE BERHAD														6		
00-0000000 ..	ICS ASSURANCES, S A								1	1		1		1	6		
00-0000000 ..	IND. CIE D ASS. TOUS RISQUES														6		
AA-1122022 ..	INDEMNITY GUARANTEE						1	1							6		
AA-0000000 ..	INSURANCE AUSTRALIA LIMITED		7	1035		7	4	4	18	22		22	7	15	6		2
AA-1780035 ..	INSURANCE CORPORATION OF IRELAND PLC														6		
AA-1560480 ..	INTACT INSURANCE COMPANY														6		
AA-2230425 ..	IRB BRASIL RESSEGUROS SA		201	1026		180		6	505	606	3	603	201	402	6	6	48
AA-5424101 ..	K B INSURANCE CO LIMITED					69			140	168	74	95		95	6		11
AA-1240026 ..	KBC ASSURANCES		1,405	1062		1,396		1	1,863	2,236	5	2,231	1,405	827	3	39	23
AA-8310006 ..	KELVIN RE LTD						78	78							3		
AA-1120475 ..	KINGSCROFT INSURANCE COMPANY LIMITED														6		
AA-5420050 ..	KOREAN REINSURANCE COMPANY		2,462	1027		2,014		1	2,934	3,521		3,521	2,462	1,059	6	74	127
AA-1580050 ..	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED		711	1028		703		1	1,411	1,693		1,693	711	982	6	21	118
AA-1240068 ..	L'ETOILE 1905 S.A.					2	3	3	9	11	2	9		9	6		1
AA-1360067 ..	LA FENICE RIASSICURAZIONI SPA					5		1	8	10	5	5		5	6		1
AA-1560034 ..	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.		15	1033		16			24	29	5	24	15	9	6		1
AA-1360165 ..	LA NATIONALE S.P.A.														6		
AA-1320245 ..	LA REASSURANCE INTERCONTINENTALE S.A.		301	1050		301			430	516	18	498	301	197	6	9	24
AA-1320255 ..	LA REUNION FRANCAISE S.A.		15	1037		15			21	25		25	15	11	6		1
AA-2991000 ..	LA SEGURIDAD,CIA ANMA.DE SEGUROS.														6		
AA-3190349 ..	LAKEWOOD INSURANCE LIMITED						40	40	43	51		51		51	6		6
AA-1370095 ..	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA					6	1	1	15	18	6	12		12	6		1
AA-1860690 ..	LIBERTY SIGORTA A.S.														6		
AA-3191239 ..	LUMEN RE LIMITED		1,184	1013		1,274			1,274	1,528	144	1,384	1,184	200	3	33	6
AA-1320171 ..	MAAF ASSURANCES														6		
AA-1840610 ..	MAPFRE INDUSTRIAL S.A.		68	1031		31			109	131	8	123	68	55	6	2	7
AA-1120952 ..	MERCANTILE INDEMNITY COMPANY LIMITED														6		
AA-1240125 ..	MERCATOR VERZEKERINGEN NV														6		
AA-5420060 ..	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED										1	1		1	6		
AA-1860620 ..	MILLI REASURANS T.A.S.					170			336	403	180	223		223	6		27
AA-1120980 ..	MINSTER INSURANCE COMPANY LIMITED														6		
AA-1121410 ..	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED						2	2	3	4		4		4	6		
AA-1580085 ..	MITSUI SUMITOMO INSURANCE COMPANY LIMITED		2,104	1041		2,105	684	691	4,807	5,769	2	5,767	2,104	3,664	2	44	77
AA-0051036 ..	MLC REINSURANCE LIMITED		78	1029		60			124	149		149	78	71	6	2	9
AA-1460019 ..	MS AMLIN AG		1,715	1010		1,839			1,839	2,206	246	1,961	1,715	246	3	48	7
AA-1340165 ..	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT		1,278	1032		914			1,508	1,810		1,810	1,278	532	6	38	64
AA-1340165 ..	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT		4,784	1009		5,166			5,166	6,199	618	5,581	4,784	798	6	144	96
AA-0000000 ..	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED					9	262	262	114	137	9	128		128	6		15
AA-5340660 ..	NEW INDIA ASSURANCE COMPANY LIMITED														6		

SCHEDULE F - PART 3 (Continued)

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

		Collateral							Ceded Reinsurance Credit Risk								
		21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1121075 ..	NIPPON INSURANCE COMPANY OF EUROPE LIMITED						1	1							6		
AA-1580070 ..	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED					248	6	6	499	598	248	350		350	6		42
AA-1560542 ..	NORTHBRIDGE GENERAL INSURANCE CORPORATION		2,670	1064		2,686	23	24	4,318	5,181	17	5,165	2,670	2,495	3	75	70
AA-1340135 ..	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT					2		1	6	7	2	5		5	6		1
AA-1121120 ..	NRG VICTORY REINSURANCE, LIMITED		3,192	1048		379		1	603	724	1	722	722		6	22	
AA-2990725 ..	ORINOCO SEGUROS C.A.					2	4	5	5	6	2	3		3	6		
AA-3190131 ..	OWENS INSURANCE LIMITED														6		
AA-1240163 ..	P & V ASSURANCES SC		72	1036		64			129	155	68	86	72	15	6	2	2
AA-3190195 ..	PALLAS REINSURANCE COMPANY LTD					2	535	536	290	348	2	346		346	6		42
AA-1780078 ..	PARTNER REINSURANCE EUROPE SE		1,303	1059		1,095			1,826	2,192		2,192	1,303	889	3	36	25
AA-1340187 ..	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT														6		
AA-1340245 ..	PROVINZIAL NORDWEST HOLDING AG														6		
AA-1240051 ..	QBE EUROPE NV/SA		402	1016		430			430	516	61	455	402	53	3	11	1
AA-1120481 ..	QBE INSURANCE (EUROPE) LIMITED														6		
AA-1780070 ..	QBE REINSURANCE (EUROPE) LIMITED		5	1047		4			8	10		10	5	5	6		1
AA-1810007 ..	R&Q INSURANCE (MALTA) LIMITED					522	2	3	559	671	522	149		149	6		18
AA-1340004 ..	R+V VERSICHERUNG AKTIENGESELLSCHAFT														6		
AA-3190137 ..	RAMUS INSURANCE COMPANY LIMITED														6		
AA-2990857 ..	REASEGURADORA DELTA CA														6		
AA-2990860 ..	REASEGURADORA NACIONAL DE VENEZUELA C.A.								1	1		1		1	6		
AA-1280110 ..	REASSURANCEAFVIKLINGS-AKTIESELSKABET						18	18							6		
AA-5360041 ..	REASURANSI INDONESIA UTAMA (PERSERO)								1	1		1		1	6		
AA-1460023 ..	RENAISSANCERE EUROPE AG		13	1011		13			13	15		15	13	3	6		
AA-1340201 ..	RHEINLAND VERS.-AG						20	20	4	5		5		5	6		1
AA-1120465 ..	RIVERSTONE INSURANCE (UK) LIMITED						2	2	3	4		4		4	6		
AA-1720070 ..	SAMPO PLC														6		
AA-3191213 ..	SANDERS RE														6		
AA-3191403 ..	SANDERS RE II LTD.					12,622	12,656		12,656	15,187	34	15,153	12,622	2,531	6	379	304
AA-3191490 ..	SANDERS RE III LTD.														6		
AA-1340015 ..	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG		351	1055		166			441	530		530	351	178	6	11	21
AA-1320158 ..	SCOR SE		1,101	1007		1,237			1,237	1,485	136	1,348	1,101	247	2	23	5
AA-1320158 ..	SCOR SE		1,206	1061		1,119			3,511	4,213		4,213	1,206	3,007	2	25	63
AA-1569750 ..	SCOTTISH AND YORK HOLDINGS LIMITED			1039					23	28		28		28	6		3
AA-1240175 ..	SECURA SOCIETE DE REASSURANCES						20	20	4	5		5		5	6		1
AA-5760050 ..	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD					2			4	5	2	3		3	6		
AA-5760055 ..	SINGAPORE REINSURANCE CORPORATION LIMITED					55	6	6	114	137	55	81		81	6		10
AA-1440075 ..	SIRIUS FORSAKRINGSAKTIEBOLAGET														6		
AA-3190146 ..	SOLAR INSURANCE COMPANY LIMITED		73	1054		73	5	5	138	166		166	73	93	6	2	11
AA-1580110 ..	SOMPO JAPAN INSURANCE INC		6,974	1046		7,009	156	162	13,190	15,828	35	15,793	6,974	8,819	2	146	185
AA-1961001 ..	SOUTH BRITISH INSURANCE COMPANY LIMITED														6		
AA-1420110 ..	SPAREBANK 1 SKADEFORSIKRING AS					230		2	409	491	233	258		258	6		31
AA-3190582 ..	ST JOHN'S INSURANCE COMPANY LIMITED						483	483	123	148		148		148	6		18
AA-1440090 ..	STOCKHOLM ATERFORSAKRINGS AB					81	1	2	132	159	81	78		78	6		9

SCHEDULE F - PART 3 (Continued)

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

		Collateral							Ceded Reinsurance Credit Risk								
		21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1440100 ..	STOCKHOLM REINSURANCE COMPANY LIMITED														6		
AA-1930925 ..	SUNCORP-METWAY INSURANCE LIMITED						312	312	113	136		136		136	6		16
AA-1340260 ..	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT					323	11	11	590	708	323	384		384	6		46
AA-1440105 ..	SWEDISH CLUB		125	1049		99			155	185		185	125	61	6	4	7
AA-1370021 ..	SWISS RE EUROPE SA		1,720	1053		1,185			1,875	2,250	4	2,245	1,720	526	6	52	63
AA-5324100 ..	TAIPING REINSURANCE COMPANY LIMITED.														3		
AA-1580080 ..	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED														6		
AA-5280065 ..	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED														6		
AA-1580095 ..	THE TOA REINSURANCE COMPANY LIMITED		250	1043		250	1	2	508	610		610	250	359	6	8	43
AA-1580100 ..	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED					1	31	31	25	30	1	29		29	6		3
AA-1960655 ..	TOWER INSURANCE LIMITED														6		
AA-1340225 ..	TRANSATLANTISCHE BETEILIGUNGS - AG														6		
AA-1440043 ..	TRYGG HANSA INSURANCE COMPANY LIMITED					2			8	9	3	6		6	6		1
AA-1340006 ..	UNION REINSURANCE COMPANY														6		
AA-1780054 ..	UNIPOLRE LIMITED						33	33	3	4		4		4	6		
AA-1360195 ..	UNIPOLSAI ASSICURAZIONI SPA		29	1040		125			234	281	148	132	29	103	4	1	3
AA-1220020 ..	UNIQA VERSICHERUNGEN AG					7			16	19	7	11		11	6		1
AA-1120590 ..	UNITED FRIENDLY GENERAL INSURANCE LIMITED														6		
AA-3191432 ..	VANTAGE RISK LTD.														4		
AA-3191388 ..	VERMEER REINSURANCE LTD														3		
AA-1360265 ..	VITTORIA ASSICURAZIONI S.P.A.		191	1044		190			289	347		347	191	156	6	6	19
AA-1220070 ..	WIENER RUCKVERSICHERUNGS GESELLSCHAFT														6		
AA-1340265 ..	WUESTENROT VESICHERUNGS AG					2			7	8	2	6		6	6		1
AA-3191315 ..	XL BERMUDA LIMITED		3,467	1006		3,882	1,670	1,670	3,882	4,659	415	4,244	3,467	776	2	73	16
AA-1780072 ..	XL RE EUROPE SE														2		
AA-1120018 ..	ZURICH INTERNATIONAL (UK) LIMITED		57	1034		53			58	70		70	57	12	6	2	1
AA-1460190 ..	ZURICH VERS.GES. AG														6		
2699999. Total Unauthorized - Other Non-U.S. Insurers			70,097	XXX	25,993	97,316	10,837	10,919	138,061	165,673	10,218	155,455	93,197	62,258	XXX	2,557	4,830
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)			70,211	XXX	1,038,175	2,041,703	18,624	18,729	2,084,293	2,501,152	977,327	1,523,824	1,105,493	418,332	XXX	25,175	14,366
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX											XXX		
3699999. Total Certified - Affiliates				XXX											XXX		
CR-3190770 ..	CHUBB TEMPEST REINSURANCE LIMITED		4,723	1002		4,723			4,723	5,667		5,667	4,723	945	3	132	26
CR-3194122 ..	DAVINCI REINSURANCE LIMITED	8,409				8,409			8,409	10,091		10,091	8,409	1,682	3	235	47
CR-3194130 ..	ENDURANCE SPECIALTY INSURANCE LIMITED		5,826	1005		5,826			5,826	6,991		6,991	5,826	1,165	2	122	24
CR-3191289 ..	FIDELIS INSURANCE BERMUDA LIMITED														3		
CR-1120175 ..	FIDELIS UNDERWRITING LTD														3		
CR-1340125 ..	HANNOVER RUECK SE	1,812				1,812			1,812	2,174		2,174	1,812	362	6	54	43
CR-3190875 ..	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED		714	1004		714	89		804	964		964	714	250	3	20	7
CR-1460019 ..	MS AMLIN AG														3		
CR-3190339 ..	RENAISSANCE REINSURANCE LIMITED	15,155				15,155			15,155	18,185		18,185	15,155	3,031	3	424	85

SCHEDULE F - PART 3 (Continued)

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

		Collateral							Ceded Reinsurance Credit Risk								
		21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
4099999. Total Certified - Other Non-U.S. Insurers		25,376	11,263	XXX		36,638	89		36,728	44,073		44,073	36,638	7,435	XXX	989	233
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		25,376	11,263	XXX		36,638	89		36,728	44,073		44,073	36,638	7,435	XXX	989	233
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX											XXX		
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX											XXX		
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX											XXX		
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		25,376	87,712	XXX	1,038,175	2,100,357	1,243,268	25,294	2,666,978	3,200,374	993,045	2,207,329	1,148,370	1,058,959	XXX	26,351	37,500
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9999999 Totals		25,376	87,712	XXX	1,038,175	2,100,357	1,243,268	25,294	2,666,978	3,200,374	993,045	2,207,329	1,148,370	1,058,959	XXX	26,351	37,500

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
0499999. Total Authorized - Affiliates - U.S. Non-Pool																	XXX	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)																	XXX	
0899999. Total Authorized - Affiliates																	XXX	
13-3333609 ..	21ST CENTURY NORTH AMERICA INSURANCE COMPANY																YES	
95-2371728 ..	ACE AMERICAN INSURANCE COMPANY																YES	
06-0237820 ..	ACE PROPERTY & CASUALTY INSURANCE COMPANY	49	3	8		2	13	62			62	2	8	21.0	2.8	2.9	YES	2
25-1118791 ..	AIG PROPERTY CASUALTY COMPANY	50	1	8			9	59			59			15.1			YES	
94-6078058 ..	ALLIANZ REINSURANCE AMERICA INC	6					1	6			6		10	8.7			YES	
36-2661954 ..	AMERICAN AGRICULTURAL INSURANCE COMPANY	5						5			5			6.5	6.5	6.5	YES	
59-0593886 ..	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	23	2	4		3	9	32			32	3	12	26.8	6.8	8.0	YES	3
13-5124990 ..	AMERICAN HOME ASSURANCE COMPANY	22	2	2		2	6	27			27	2	8	20.2	6.4	6.9	YES	2
35-0145400 ..	AMERICAN STATES INSURANCE COMPANY					7	7	7			7	7		94.4	88.3	88.6	NO	
94-1390273 ..	ARGONAUT INSURANCE COMPANY	3	1	2		4	7	10			10	4		69.5	39.8	39.6	NO	
13-5358230 ..	ARROWOOD INDEMNITY COMPANY	202	1	1		2	4	206			206	2	44	1.7	0.8	1.0	YES	2
38-0315280 ..	AUTO-OWNERS INSURANCE COMPANY																YES	
06-6105395 ..	CENTURY INDEMNITY COMPANY	198	1	1	1	1	4	201			201	2	1	1.8	1.0	0.7	YES	2
13-3531373 ..	CERITY INSURANCE COMPANY	16	2	3		4	9	25			25	4	8	37.2	13.2	16.7	YES	4
31-0542366 ..	CINCINNATI INSURANCE COMPANY	25						25			25		24	0.6	0.2	0.4	YES	
52-0266645 ..	CLARENDON NATIONAL INSURANCE COMPANY					2	2	2			2	2		100.0	100.0	100.0	NO	
36-2114545 ..	CONTINENTAL CASUALTY COMPANY	6		2		6	7	13			13	6	2	54.1	36.9	42.2	NO	
13-5010440 ..	CONTINENTAL INSURANCE COMPANY	220	10	13	6	19	49	268			268	26	18	18.2	8.9	7.1	YES	26
91-6027360 ..	DAIRYLAND AMERICAN INSURANCE COMPANY					1	1	1			1	1		100.0	100.0	100.0	NO	
38-2145898 ..	DORINCO REINSURANCE COMPANY			1			2	2			2		13	107.4	2.7	19.2	YES	
39-0264050 ..	EMPLOYERS INSURANCE COMPANY OF WAUSAU	460	4	10		33	48	508			508	34	151	9.4	5.1	6.6	YES	34
42-0234980 ..	EMPLOYERS MUTUAL CASUALTY COMPANY	4		1			1	5			5		13	19.8	0.7	2.3	YES	
36-2950161 ..	EVANSTON INSURANCE COMPANY	305	42			205	247	552			552	205	38	44.8	34.7	37.1	NO	
22-2005057 ..	EVEREST REINSURANCE COMPANY	468	253	11	1		265	733			733	1	471	36.2	0.1	0.0	YES	1
39-1092844 ..	EVERSPAN FINANCIAL GUARANTEE CORP																YES	
05-0316605 ..	FACTORY MUTUAL INSURANCE COMPANY	81	7	5		6	18	99			99	6	109	18.4	2.9	6.2	YES	6
38-1316179 ..	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI																YES	
13-2915260 ..	FARMERS GROUP PROPERTY AND CASUALTY INSURANCE COMPANY			(1)			(1)							119.1		(105.0)	YES	
42-0245840 ..	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	1						1			1			7.7	5.9	6.4	YES	
13-2725441 ..	FARMERS PROPERTY & CASUALTY INS CO	22				5	5	28			28	5		19.6	19.0	19.0	YES	5
06-1325038 ..	FINIAL REINSURANCE COMPANY	33	3	63		2	68	101			101	2	8	67.1	1.8	1.8	YES	2
75-1588101 ..	GEICO GENERAL INSURANCE COMPANY	7	1	2	1	1	6	13			13	2	20	46.0	7.5	10.4	YES	2
13-2673100 ..	GENERAL REINSURANCE CORPORATION	501		1		5	6	507			507	5	46	1.2	0.9	0.9	YES	5
13-1958482 ..	GENERAL STAR NATIONAL INSURANCE COMPANY	41	1	2			3	45			45	1	10	7.4	1.5	0.7	YES	1
13-5617450 ..	GENERALI US BRANCH	4	1	3	1		6	10			10	2	5	57.2	11.1	2.8	YES	2
13-5009848 ..	GLOBAL REINSURANCE CORPORATION OF AMERICA																YES	
31-0501234 ..	GREAT AMERICAN INSURANCE COMPANY	65	1	2		12	15	81			81	12	16	19.1	12.2	14.4	YES	12
13-5117400 ..	GREATER NEW YORK MUTUAL INSURANCE COMPANY													47.6	27.3	32.2	NO	
13-5129825 ..	HANOVER INSURANCE COMPANY	10				5	5	15			15	5	(7)	35.6	63.6	35.0	NO	
06-0384680 ..	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	129		12	(2)	122	132	261			261	120	341	50.6	19.9	46.9	YES	120

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
38-0829290 ..	HASTINGS MUTUAL INSURANCE COMPANY	1					1	2			2			32.5	27.4	28.6	NO	
39-1321384 ..	HAWKEYE SECURITY INSURANCE COMPANY					7	7	7			7	7		100.0	100.0	100.0	NO	
74-2195939 ..	HOUSTON CASUALTY COMPANY	6						6			6		6				YES	
23-0723970 ..	INSURANCE COMPANY OF N AMER																YES	
56-0473714 ..	INTEGON INDEMNITY CORPORATION												1	43.5	12.0	28.1	YES	
61-0392792 ..	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY																YES	
04-1543470 ..	LIBERTY MUTUAL INSURANCE COMPANY	15				1	2	17			17	1	2	9.7	7.4	8.5	YES	1
22-2053189 ..	LM PROPERTY AND CASUALTY INSURANCE COMPANY																YES	
36-3347420 ..	MAPFRE INSURANCE COMPANY																YES	
06-1481194 ..	MARKEL GLOBAL REINSURANCE COMPANY																YES	
62-0928337 ..	MERASTAR INSURANCE COMPANY	1						1			1			3.5	3.0	3.0	YES	
04-1614490 ..	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	3						3			3		1	15.1	8.9	10.3	YES	
36-1475332 ..	MIDSTATES REINSURANCE CORPORATION	32						32			32						YES	
22-3818012 ..	MITSUI SUMITOMO INSURANCE COMPANY OF AMERICA																YES	
13-3467153 ..	MITSUI SUMITOMO INSURANCE USA INC													106.6			YES	
04-2482364 ..	MOSAIC INSURANCE COMPANY	11				16	16	27			27	16		59.8	59.8	59.8	NO	
31-4259550 ..	MOTORISTS MUTUAL INSURANCE COMPANY							1			1			47.6	27.6	32.2	NO	
38-0855585 ..	MOTORS INSURANCE CORPORATION													100.0			YES	
13-4924125 ..	MUNICH REINSURANCE AMERICA INC	674	19	59			78	752			752		239	10.3			YES	
47-0247300 ..	NATIONAL AMERICAN INSURANCE COMPANY																YES	
38-0865250 ..	NATIONAL CASUALTY COMPANY	36		1		11	12	49			49	12	5	25.2	21.6	23.6	NO	
47-0355979 ..	NATIONAL INDEMNITY COMPANY	53	6	10	1	7	24	77			77	8	36	31.4	7.4	9.1	YES	8
36-2704643 ..	NATIONAL SURETY CORPORATION																YES	
25-0687550 ..	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	43	4	8		5	17	61			61	5	39	28.4	5.1	7.8	YES	5
31-4425763 ..	NATIONWIDE GENERAL INSURANCE COMPANY	3	4				4	7			7		8	53.7			YES	
31-4177100 ..	NATIONWIDE MUTUAL INSURANCE COMPANY	21	1	5	2	1	9	30			30	3	3	29.5	8.6	3.1	YES	3
04-2177185 ..	NEW ENGLAND INSURANCE COMPANY	2						2			2						YES	
06-1053492 ..	NEW ENGLAND REINSURANCE CORPORATION	771	180	(102)	6	282	366	1,137			1,137	288	274	32.2	20.5	24.8	NO	
22-1964135 ..	NORTH RIVER INSURANCE COMPANY																YES	
62-0929818 ..	OAKWOOD INSURANCE COMPANY																YES	
47-0698507 ..	ODYSSEY REINSURANCE COMPANY	58						58			58		55				YES	
13-3031176 ..	PARTNER REINSURANCE COMPANY OF THE US																YES	
13-2919779 ..	PEERLESS INDEMNITY INSURANCE COMPANY	3						4			4			10.8	6.9	7.8	YES	
23-1642962 ..	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	4	1	3	2	6	11	16			16	7		72.2	46.0	35.6	NO	
06-0303275 ..	PHOENIX INSURANCE COMPANY																YES	
36-3030511 ..	PRAETORIAN INSURANCE COMPANY	7				5	6	13			13	5	10	44.1	21.7	38.9	NO	
13-1188550 ..	PUBLIC SERVICE INSURANCE COMPANY																YES	
23-1641984 ..	QBE REINSURANCE CORPORATION	14		(6)		3	(3)	11			11	3	14	(22.9)	12.6	28.0	YES	3
23-1740414 ..	R&Q REINSURANCE COMPANY		2	3		17	22	22			22	17	3,440	100.0	0.5	77.9	YES	17
13-3028939 ..	RAMPART INSURANCE COMPANY					4	4	5			5	4		94.0	94.0	87.0	NO	
52-1952955 ..	RENAISSANCE REINSURANCE US INC	107						107			107		96				YES	
86-0274508 ..	REPWEST INSURANCE COMPANY																YES	
37-0915434 ..	RLI INSURANCE COMPANY																YES	
91-0742148 ..	SAFECO INSURANCE COMPANY OF AMERICA	1						1			1		1	47.6	19.0	32.2	YES	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
75-1444207 ..	SCOR REINSURANCE COMPANY	448	18	41	8	8	75	523			523	16	44	14.4	2.9	1.6	YES	16
56-1285899 ..	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	1				1	2	2			2	2		65.3	65.3	55.8	NO	
39-0333950 ..	SENTRY INSURANCE COMPANY	40	1	2			3	42			42		17	6.2	0.1	0.1	YES	
13-2997499 ..	SIRIUSPOINT AMERICA INSURANCE COMPANY	197	5	11	10	22	48	245			245	32		19.4	12.9	8.8	YES	32
13-2554270 ..	SOMPO AMERICA INSURANCE COMPANY	6	1	2	1	1	4	10			10	1	5	37.4	9.7	9.0	YES	1
04-1027270 ..	SPARTA INSURANCE COMPANY																YES	
41-0406690 ..	ST PAUL FIRE & MARINE INSURANCE COMPANY	13						13			13		1	1.3	0.6	0.4	YES	
22-3590451 ..	STARNET INSURANCE COMPANY												10				YES	
75-1670124 ..	STARR INDEMNITY & LIABILITY COMPANY	123	5	9	5	90	110	233			233	95	115	47.0	27.3	38.7	NO	
37-0533080 ..	STATE FARM FIRE AND CASUALTY COMPANY							1			1			47.6	21.6	32.2	NO	
13-3031274 ..	SUECIA INSURANCE COMPANY																YES	
13-1675535 ..	SWISS REINSURANCE AMERICA CORPORATION	1,871	16	36	18	23	94	1,965			1,965	42	1,447	4.8	1.2	1.2	YES	42
94-1517098 ..	TIG INSURANCE COMPANY	1,072	45	55	2	28	130	1,201			1,201	29	391	10.8	1.8	2.3	YES	29
13-2918573 ..	TOA-RE INSURANCE COMPANY OF AMERICA	142	3	12		3	18	160			160	3	29	11.2	1.7	1.8	YES	3
13-4032666 ..	TOKIO MARINE AMERICA INSURANCE COMPANY	(5)						(5)			(5)		2				YES	
31-4423946 ..	TRANSAMERICA CASUALTY INSURANCE COMPANY																YES	
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY	490	8	11	4	17	40	530			530	22	278	7.6	2.7	3.3	YES	22
06-6033504 ..	TRAVELERS CASUALTY & SURETY COMPANY	6		1		4	5	11			11	4	9	48.6	18.5	33.3	YES	4
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	155	1	7		1	10	165			165	2	14	5.9	0.9	0.9	YES	2
06-1286274 ..	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	9		1		3	3	12			12	3		28.7	23.0	23.5	NO	
47-0547953 ..	UNION INSURANCE COMPANY	18	1	2		1	4	22			22	1	6	19.0	3.1	3.5	YES	1
42-0644327 ..	UNITED FIRE & CASUALTY COMPANY	1						1			1						YES	
13-5459190 ..	UNITED STATES FIRE INSURANCE COMPANY																YES	
52-0515280 ..	US FIDELITY & GUARANTY COMPANY													95.0	71.5	79.8	NO	
13-3088732 ..	WCF NATIONAL INSURANCE COMPANY	1					1	1			1			51.1	36.0	36.2	NO	
13-2668999 ..	WELLFLEET NEW YORK INSURANCE COMPANY																YES	
41-0430825 ..	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	1						1			1			17.3	15.8	12.9	YES	
48-0921045 ..	WESTPORT INSURANCE CORPORATION	941	6	18	3	7	34	975			975	10	448	3.4	0.7	0.7	YES	10
56-1507441 ..	WILSHIRE INSURANCE COMPANY																YES	
13-1290712 ..	XL REINSURANCE AMERICA INC	670		1		4	5	675			675	4	4	0.7	0.6	0.6	YES	4
94-1590201 ..	YOSEMITE INSURANCE COMPANY	1		(1)		3	2	3			3	3	1	61.0	66.9	78.5	NO	
36-4233459 ..	ZURICH AMERICAN INSURANCE COMPANY	4				1	1	5			5	1		14.9	10.7	11.4	YES	1
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		11,027	663	347	74	1,034	2,118	13,145			13,145	1,109	8,417	16.1	5.1	7.9	XXX	437
AA-9991161 ..	COMMONWEALTH AUTOMOTIVE REINSURERS																YES	
AA-9991500 ..	ILLINOIS MINE SUBSIDENCE FUND	159						159			159						YES	
AA-9991501 ..	INDIANA MINE SUBSIDENCE FUND	531						531			531						YES	
AA-9991502 ..	KENTUCKY MINE SUBSIDENCE FUND																YES	
AA-9991159 ..	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	2,591						2,591			2,591		1,120				YES	
AA-9991423 ..	MINNESOTA WORKERS COMPENSATION ASSOCIATION	934						934			934						YES	
AA-9992201 ..	NATIONAL FLOOD INSURANCE PROGRAM																YES	
AA-9991132 ..	NEW HAMPSHIRE REINSURANCE FACILITY																YES	
AA-9991160 ..	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	2,643						2,643			2,643		3,625				YES	
AA-9991139 ..	NORTH CAROLINA REINSURANCE FACILITY	249						249			249						YES	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-9991503 ..	OHIO MINE SUBSIDENCE FUND																YES	
AA-9991506 ..	WEST VIRGINIA MINE SUBSIDENCE FUND	79						79			79						YES	
1099999. Total Authorized - Pools - Mandatory Pools		7,187						7,187			7,187		4,746				XXX	
AA-3194168 ..	ASPEN BERMUDA LIMITED	80						80			80		77				YES	
AA-1120337 ..	ASPEN INSURANCE (UK) LIMITED																YES	
AA-3194139 ..	AXIS SPECIALTY LIMITED	82						82			82		78				YES	
AA-3194122 ..	DAVINCI REINSURANCE LIMITED	111						111			111		69				YES	
AA-1340125 ..	HANNOVER RUECK SE	24		1		14	15	38			38	14	5	38.7	32.5	37.1	NO	
AA-3190871 ..	LANCASHIRE INSURANCE COMPANY LIMITED	36						36			36		31				YES	
AA-1122000 ..	LLOYDS OF LONDON	9,791	156	415	27	870	1,468	11,258			11,258	897	2,686	13.0	6.4	7.7	YES	897
AA-1127084 ..	LLOYDS SYNDICATE NUMBER 1084	5						5			5		5				YES	
AA-1127183 ..	LLOYDS SYNDICATE NUMBER 1183	17						17			17		16				YES	
AA-1120085 ..	LLOYDS SYNDICATE NUMBER 1274																YES	
AA-1127301 ..	LLOYDS SYNDICATE NUMBER 1301	6						6			6		6				YES	
AA-1127414 ..	LLOYDS SYNDICATE NUMBER 1414																YES	
AA-1120102 ..	LLOYDS SYNDICATE NUMBER 1458	29						29			29		28				YES	
AA-1120083 ..	LLOYDS SYNDICATE NUMBER 1910	23						23			23		21				YES	
AA-1128001 ..	LLOYDS SYNDICATE NUMBER 2001	82						82			82		76				YES	
AA-1128003 ..	LLOYDS SYNDICATE NUMBER 2003	57						57			57		55				YES	
AA-1128010 ..	LLOYDS SYNDICATE NUMBER 2010	12						12			12		12				YES	
AA-1120152 ..	LLOYDS SYNDICATE NUMBER 2357																YES	
AA-1128987 ..	LLOYDS SYNDICATE NUMBER 2987	92						92			92		88				YES	
AA-1129000 ..	LLOYDS SYNDICATE NUMBER 3000																YES	
AA-1126033 ..	LLOYDS SYNDICATE NUMBER 33	31						31			31		30				YES	
AA-1120075 ..	LLOYDS SYNDICATE NUMBER 4020																YES	
AA-1126435 ..	LLOYDS SYNDICATE NUMBER 435	5						5			5		5				YES	
AA-1840000 ..	MAPFRE RE COMPANIA DE REASEGUROS SA																YES	
AA-3190829 ..	MARKEL BERMUDA LIMITED	183	65				65	248			248		176	26.0			YES	
AA-1121425 ..	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	267	8	33	2	25	68	335			335	26	137	20.2	5.6	7.4	YES	26
AA-3190686 ..	PARTNER REINSURANCE COMPANY LIMITED	244						244			244		233				YES	
AA-3190339 ..	RENAISSANCE REINSURANCE LIMITED	208						208			208		130				YES	
AA-1121270 ..	RIVER THAMES INSURANCE COMPANY LIMITED	4				4	5	9			9	5		52.9	50.1	47.2	NO	
AA-3190870 ..	VALIDUS REINSURANCE LIMITED	219						219			219		209				YES	
1299999. Total Authorized - Other Non-U.S. Insurers		11,607	228	449	29	914	1,620	13,227			13,227	942	4,174	12.2	5.4	6.9	XXX	923
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		29,821	892	796	103	1,948	3,738	33,559			33,559	2,051	17,336	11.1	4.0	5.8	XXX	1,361
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool																	XXX	
98-1050737 ..	NATIONAL GENERAL RE LTD	86,551						86,551			86,551						YES	
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		86,551						86,551			86,551						XXX	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		86,551						86,551			86,551						XXX	
2299999. Total Unauthorized - Affiliates		86,551						86,551			86,551						XXX	
22-2235730 ..	ADMIRAL INSURANCE COMPANY																YES	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
46-5173660 ..	ALEKA INSURANCE INC	6,931						6,931			6,931						YES	
63-0255547 ..	ALFA MUTUAL FIRE INSURANCE COMPANY	1						1			1			15.0	9.5	10.1	YES	
31-0199720 ..	AMERICAN DRUGGISTS INSURANCE COMPANY																YES	
04-1028440 ..	AMERICAN MUTUAL LIABILITY INSURANCE COMPANY																YES	
13-2963258 ..	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	(1)						(1)			(1)		4				YES	
23-1502700 ..	BEDIVERE INSURANCE COMPANY			(37)		406	369	369			369	406	26	100.0	102.6	109.9	NO	
22-2320779 ..	CHUBB CUSTOM INSURANCE COMPANY																YES	
84-0401397 ..	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY																YES	
47-0490411 ..	COLUMBIA CASUALTY COMPANY	83						83			83						YES	
22-2476313 ..	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	1				13	14	15			15	13		92.3	87.1	89.8	NO	
22-2464174 ..	CRUM & FORSTER INSURANCE COMPANY																YES	
61-0654823 ..	DELTA AMERICA RE INSURANCE COMPANY													100.0	100.0	100.0	NO	
23-2153760 ..	EXCALIBUR REINSURANCE CORPORATION					58	58	58			58	58		100.0	100.0	100.0	NO	
94-1032958 ..	FREMONT INDEMNITY COMPANY																YES	
22-2222789 ..	GUARANTEE INSURANCE COMPANY	65	2	(27)		313	288	353			353	313	12	81.6	85.7	88.6	NO	
14-0727077 ..	GUILDERLAND REINSURANCE COMPANY																YES	
74-1296673 ..	HIGHLANDS INSURANCE COMPANY					36	36	36			36	36		100.0	99.6	99.6	NO	
02-0308052 ..	HOME INSURANCE COMPANY																YES	
13-3077651 ..	ICM INSURANCE COMPANY													100.0	100.0	100.0	NO	
36-2759195 ..	ILLINOIS UNION INSURANCE COMPANY																YES	
47-6025666 ..	INLAND INSURANCE COMPANY	1						2			2		(1)	19.0	45.2	16.2	NO	
13-5339725 ..	INSURANCE CORP OF NEW YORK					611	611	611			611	611		100.0	100.0	100.0	NO	
23-0867770 ..	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	1						1			1						YES	
36-1410470 ..	LUMBERMENS MUTUAL CASUALTY COMPANY			(1)		317	316	316			316	317		100.0	100.5	100.5	NO	
83-4075549 ..	NATIONAL LEGACY INSURANCE COMPANY													47.6	27.1	32.2	NO	
42-0791985 ..	NORTHEASTERN INSURANCE COMPANY OF HARTFORD																YES	
39-0509630 ..	NORTHWESTERN NATIONAL INSURANCE COMPANY																YES	
46-3590210 ..	PACIFIC VALLEY INSURANCE COMPANY, INC	1,999						1,999			1,999						YES	
23-0580680 ..	RELIANCE INSURANCE COMPANY					37	37	37			37	37		100.0	100.0	100.0	NO	
34-1532771 ..	SHELBY INSURANCE COMPANY			9		9	17	17			17	9		100.0	50.0	50.0	NO	
AA-9993225 ..	SOUTH PLACE SYNDICATE																YES	
75-0784127 ..	TRANSPORT INSURANCE COMPANY																YES	
06-1117063 ..	TRENWICK AMERICA REINSURANCE CORPORATION																YES	
13-2838344 ..	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK			(18)		4,035	4,017	4,017			4,017	4,035		100.0	100.4	100.4	NO	
63-0598629 ..	VESTA FIRE INSURANCE CORPORATION			38		286	324	324			324	286		100.0	88.3	88.3	NO	
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		9,081	2	(36)		6,120	6,087	15,168			15,168	6,120	42	40.1	40.2	40.3	XXX	
AA-9995026 ..	CARPENTER MANAGEMENT CORPORATION																YES	
AA-9995022 ..	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	20	18	31	5	38	92	112			112	43	6	82.3	36.5	33.8	NO	
AA-9995085 ..	FORTRESS REINSURANCE INC.																YES	
AA-9993217 ..	MAIDEN LANE SYNDICATE INC.																YES	
2599999. Total Unauthorized - Pools - Voluntary Pools		20	18	31	5	38	92	112			112	43	6	82.3	36.5	33.8	XXX	
AA-1240006 ..	AG INSURANCE	1						1			1		5	26.0		(5.1)	YES	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses															
		37	Overdue					43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1120255 ..	AGEAS INSURANCE LIMITED	1					1	2			2		1	56.4	14.6	20.8	YES	
AA-1120841 ..	AIG EUROPE LIMITED					1	1	1			1	1		100.0	100.0	100.0	NO	
AA-1580076 ..	AIG GENERAL INSURANCE COMPANY LIMITED	61	3	4	1	2	9	70			70	2	36	13.1	2.1	2.1	YES	2
AA-1580015 ..	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	135	8	19	2	15	45	180			180	17	65	24.9	7.0	8.4	YES	17
AA-1930610 ..	ALLIANZ AUSTRALIA LIMITED	8		1		1	2	11			11	1	4	22.9	5.3	7.1	YES	1
AA-1240011 ..	ALLIANZ BENELUX	34	3	4	1	1	9	42			42	2	37	20.6	2.6	3.5	YES	2
AA-1840005 ..	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	3		1			1	4			4		8	20.1	1.8	5.1	YES	
AA-1320029 ..	ALLIANZ FRANCE SA													100.0	100.0		NO	
AA-1344102 ..	ALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)	157	228				228	385			385		151	59.2			YES	
AA-1320013 ..	ALLIANZ IARD	11						11			11		3	3.9	0.5	0.6	YES	
AA-1120445 ..	ALLIANZ INSURANCE PLC																YES	
AA-3194128 ..	ALLIED WORLD ASSURANCE COMPANY LIMITED	43						43			43		41				YES	
AA-1340035 ..	ALTE LEIPZIGER RUCKVERSICHERUNG AG																YES	
AA-3190005 ..	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	17	1	1			1	18			18		5	6.7	0.4	0.4	YES	
AA-1930020 ..	AMP GENERAL INSURANCE LIMITED																YES	
AA-1860050 ..	ANADOLU SIGORTA	5		1		1	2	6			6	1	2	24.7	6.5	8.3	YES	1
AA-3194126 ..	ARCH REINS LIMITED	345						345			345		332				YES	
AA-3190932 ..	ARGO RE	71						71			71		68				YES	
AA-1580005 ..	ASAHI FIRE AND MARINE INSURANCE COMPANY LIMITED																YES	
AA-1360015 ..	ASSICURAZIONI GENERALI S.P.A.						1	2			2	1		97.4	91.4	94.9	NO	
AA-1440035 ..	ATERFORSAKRINGS AB LUAP													100.0	100.0	100.0	NO	
AA-1930040 ..	AUSTRALIAN REINSURANCE COMPANY LIMITED												1	100.0			YES	
AA-1380080 ..	AVERO SCHADEVERZEKERING BENELUX N.V.																YES	
AA-1560390 ..	AVIVA INSURANCE COMPANY OF CANADA													0.2			YES	
AA-1244102 ..	AXA BELGIUM	218	59	10		8	78	296			296	8	69	26.2	2.3	2.7	YES	8
AA-1121220 ..	AXA INSURANCE UK PLC																YES	
AA-1460185 ..	AXA VERSICHERUNGEN AG	48	2	5		56	63	111			111	56	45	56.6	36.0	50.3	NO	
AA-3191454 ..	AXA XL REINSURANCE LTD																YES	
AA-1320030 ..	AZUR ASSURANCES IARD																YES	
AA-2980055 ..	B.S.E., BANCO DE SEGUROS DEL ESTADO																YES	
AA-1460025 ..	BALOISE INSURANCE COMPANY LIMITED																YES	
AA-3191105 ..	BAYSIDE REINS COMPANY LIMITED																YES	
AA-3191004 ..	BISON INSURANCE COMPANY	29	2	2	1	1	6	35			35	2	21	17.6	3.1	3.3	YES	2
AA-3190040 ..	BLUEWATER INSURANCE, LIMITED																YES	
AA-1720007 ..	BOTHNIA INTERNATIONAL INSURANCE COMPANY LIMITED					1	1	1			1	1		100.0	100.0	100.0	NO	
AA-1120300 ..	BRITISH RESERVE INSURANCE COMPANY LIMITED						1	1			1		1	68.6	12.1	6.1	YES	
AA-3190045 ..	BRITTANY INSURANCE COMPANY LIMITED													4.1			YES	
AA-2131002 ..	CAJA NACIONAL DE AHORRO Y SEGURO																YES	
AA-1120146 ..	CATALINA LONDON LIMITED	21	1	1		16	17	38			38	16	10	45.2	32.3	40.8	NO	
AA-1120089 ..	CATALINA WORTHING INSURANCE LIMITED	247	6	15	1	63	85	331			331	64	184	25.6	12.4	19.0	YES	64
AA-1990110 ..	CENTRAL REINSURANCE CORPORATION LIMITED																YES	
AA-1121065 ..	CGU BONUS LIMITED																YES	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses														
		37	Overdue					43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1930120 ..	CHAMBER OF MANUFACTURES INSURANCE LIMITED.							1			1			17.7	2.6	4.0	YES	
AA-1780116 ..	CHAUCER INSURANCE COMPANY DESIGNATED ACTIVITY COMPANY	2						2			2		2				YES	
AA-3190057 ..	CHEMICAL INSURANCE COMPANY, LIMITED																YES	
AA-9240012 ..	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED	32				48	48	81			81	48		59.9	59.9	59.9	NO	
AA-9240012 ..	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED																YES	
AA-3190770 ..	CHUBB TEMPEST REINSURANCE LIMITED	54						54			54		34				YES	
AA-5280020 ..	CHUNGKUO INSURANCE COMPANY LIMITED																YES	
AA-2232002 ..	CIA. REAL BRASILEIRA DE SEGUROS																YES	
AA-2231020 ..	CIA. UNIAO DE SEGUROS GERAIS	9	9				9	17	17					49.3			YES	
AA-1930130 ..	CIC INSURANCE LTD.					6	6	6			6	6		100.0	100.0	100.0	NO	
AA-1320035 ..	COLISEE RE	1				9	9	10			10	9		93.2	93.2	93.2	NO	
AA-1120380 ..	COMMUNITY REINSURANCE CORPORATION LIMITED													48.7			YES	
00-0000000 ..	COMP. DASSUR. REUNIES RISQUES DIVERS					4	4	4			4	4		100.0	100.0	100.0	NO	
AA-1460035 ..	CONTINENTALE ALLGEMEINE VERS. AG																YES	
AA-1120495 ..	DOMINION INSURANCE COMPANY LIMITED	101	1	3	1	11	15	116			116	11	6	12.9	9.2	9.2	YES	11
AA-1340085 ..	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT					1	1	1			1	1		70.9	70.9	57.4	NO	
AA-1120515 ..	EAGLE STAR INSURANCE COMPANY LIMITED	2						2			2			15.7	14.1	15.2	YES	
AA-1120536 ..	EL PASO INSURANCE COMPANY LIMITED																YES	
AA-3194130 ..	ENDURANCE SPECIALTY INSURANCE LIMITED	68						68			68		42				YES	
AA-1240054 ..	EULER HERMES CREDIT INSURANCE BELGIUM SA	6	1	1		1	4	10			10	2		41.3	17.1	13.9	YES	2
00-0000000 ..	EULER HERMES KREDITFORSIKRING																YES	
AA-1120580 ..	EXCESS INSURANCE COMPANY LIMITED													0.0	0.0		YES	
AA-1360065 ..	F.A.T.A. ASSICURAZIONI SPA.	6		1			1	6			6		2	10.5	1.4	1.8	YES	
AA-3191289 ..	FIDELIS INSURANCE BERMUDA LIMITED	87						87			87		86				YES	
AA-1120175 ..	FIDELIS UNDERWRITING LTD	6						6			6		6				YES	
AA-1440004 ..	FORSAKRINGSAKTIEBOLAGET AGRIA (PUBL)																YES	
AA-1320135 ..	GAN ASSURANCES IARD																YES	
AA-1120661 ..	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED																YES	
AA-1220027 ..	GENERALI HOLDING VIENNA AG	4					1	5			5		1	20.6	6.8	7.9	YES	
AA-1220035 ..	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	1						2			2			12.4	2.1	2.2	YES	
AA-1420030 ..	GJENSIDIGE NOR FORSIKRING																YES	
00-0000000 ..	GORDIAN RUNOFF LIMITED	2						2			2		1	17.4	3.9	5.3	YES	
AA-1340100 ..	GOTHAER RUCKVERSICHERUNG AG.																YES	
AA-1340105 ..	GOTHAER VERSICHERUNGSBANK VVAG													88.6	88.6	85.8	NO	
AA-1120700 ..	GREYFRIARS INSURANCE COMPANY LIMITED																YES	
AA-3191437 ..	GROUP ARK INSURANCE LIMITED																YES	
AA-1320032 ..	GROUPAMA SA																YES	
AA-1860340 ..	GUNES SIGORTA A.S.	6	1	2	1	259	263	269	266	261	3			97.6		96.2	YES	
00-0000000 ..	H. S. WEAVERS (UNDRWRTNG) AGENCIES LIMITED																YES	
AA-1340115 ..	HAMBURGER INTERNATIONALE RUCK-VERS. AG																YES	
AA-3191190 ..	HAMILTON RE LTD	6						6			6		6				YES	
AA-3190060 ..	HANNOVER RE (BERMUDA) LIMITED	51						51			51		49				YES	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses															
		37	Overdue					43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1340129 ..	HANSEATICA RUCKVERSICHERUNGS AG																YES	
AA-5420070 ..	HANWHA GENERAL INSURANCE COMPANY LIMITED	6		1		1	2	8			8	1	3	23.8	5.8	7.6	YES	1
AA-3190080 ..	HEDDINGTON INSURANCE LIMITED																YES	
AA-1340132 ..	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT																YES	
AA-1120760 ..	HIGHLANDS INSURANCE COMPANY (UK) LIMITED					2,775	2,775	2,775			2,775	2,775		100.0	100.0	100.0	NO	
AA-0000000 ..	HIH COMPANY LIMITED					(6)	(6)	(6)			(6)			100.0		100.0	YES	
AA-3190875 ..	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED																YES	
AA-1340087 ..	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG													100.0	100.0	100.0	NO	
AA-5480045 ..	HONG LEONG ASSURANCE BERHAD													100.0	76.8	76.8	NO	
00-0000000 ..	ICS ASSURANCES, S A																YES	
00-0000000 ..	IND. CIE D ASS. TOUS RISQUES																YES	
AA-1122022 ..	INDEMNITY GUARANTEE					1	1	1			1	1		100.0	100.0	100.0	NO	
AA-0000000 ..	INSURANCE AUSTRALIA LIMITED							1			1			17.7	2.6	4.0	YES	
AA-1780035 ..	INSURANCE CORPORATION OF IRELAND PLC																YES	
AA-1560480 ..	INTACT INSURANCE COMPANY																YES	
AA-2230425 ..	IRB BRASIL RESSEGUROS SA	5				31	31	36			36	31	4	87.3	77.3	85.3	NO	
AA-5424101 ..	K B INSURANCE CO LIMITED	4		1			1	5			5		2	16.1	2.9	3.8	YES	
AA-1240026 ..	KBC ASSURANCES	59	6	10	3	3	21	81			81	6		26.6	6.8	3.7	YES	6
AA-8310006 ..	KELVIN RE LTD	4						4			4		3				YES	
AA-1120475 ..	KINGSCROFT INSURANCE COMPANY LIMITED																YES	
AA-5420050 ..	KOREAN REINSURANCE COMPANY	65	7	11	3	4	24	90			90	6	27	27.2	5.4	4.2	YES	6
AA-1580050 ..	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	29	2	5		3	10	39			39	3	15	24.7	5.8	7.2	YES	3
AA-1240068 ..	L'ETOILE 1905 S.A.												1	21.5	1.6	6.5	YES	
AA-1360067 ..	LA FENICE RIASSICURAZIONI SPA	1				2	3	3			3	3		77.0	77.0	71.3	NO	
AA-1560034 ..	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.													1.2			YES	
AA-1360165 ..	LA NATIONALE S.P.A.																YES	
AA-1320245 ..	LA REASSURANCE INTERCONTINENTALE S.A.													48.7			YES	
AA-1320255 ..	LA REUNION FRANCAISE S.A.													48.6			YES	
AA-2991000 ..	LA SEGURIDAD,CIA ANMA.DE SEGUROS.																YES	
AA-3190349 ..	LAKEWOOD INSURANCE LIMITED	3						3			3		1	14.3	3.3	3.5	YES	
AA-1370095 ..	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	1						1			1			27.1	8.1	7.4	YES	
AA-1860690 ..	LIBERTY SIGORTA A.S.																YES	
AA-3191239 ..	LUMEN RE LIMITED	38						38			38		37				YES	
AA-1320171 ..	MAAF ASSURANCES																YES	
AA-1840610 ..	MAPFRE INDUSTRIAL S.A.	1						1			1			5.6			YES	
AA-1120952 ..	MERCANTILE INDEMNITY COMPANY LIMITED													93.0	93.0	90.6	NO	
AA-1240125 ..	MERCATOR VERZEKERINGEN NV																YES	
AA-5420060 ..	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED												3				YES	
AA-1860620 ..	MILLI REASURANS T.A.S.	8		1		1	2	10			10	1	4	22.9	5.5	7.2	YES	1
AA-1120980 ..	MINSTER INSURANCE COMPANY LIMITED																YES	
AA-1121410 ..	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED					1	1	1			1	1		100.0	100.0	100.0	NO	
AA-1580085 ..	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	164	3	12	1	38	54	218			218	39	67	24.7	13.6	17.4	YES	39
AA-0051036 ..	MLC REINSURANCE LIMITED	3					1	4			4		3	20.0	3.4	6.1	YES	
AA-1460019 ..	MS AMLIN AG	52	31				31	83			83		51	37.5			YES	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses														
		37	Overdue				43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42										
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1340165 ..	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	48		2			2	50			50		11	4.0			YES	
AA-1340165 ..	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	159						159			159		153				YES	
AA-0000000 ..	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	5	1	3		3	7	12			12	3		56.7	22.8	22.8	NO	
AA-5340660 ..	NEW INDIA ASSURANCE COMPANY LIMITED													90.9	90.9	88.6	NO	
AA-1121075 ..	NIPPON INSURANCE COMPANY OF EUROPE LIMITED					1	1	1			1	1		100.0	100.0	100.0	NO	
AA-1580070 ..	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	8	1	2		2	5	13			13	2	7	35.7	11.5	16.5	YES	2
AA-1560542 ..	NORTHBRIDGE GENERAL INSURANCE CORPORATION	138	7	11	1	3	22	160			160	4	66	13.8	1.8	2.0	YES	4
AA-1340135 ..	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT						1	1			1	1		65.7	65.7	55.2	NO	
AA-1121120 ..	NRG VICTORY REINSURANCE, LIMITED	4		2	1	6	9	14			14	7		69.8	54.0	48.0	NO	
AA-2990725 ..	ORINOCO SEGUROS C.A.					4	4	5			5	4		95.0	95.0	93.4	NO	
AA-3190131 ..	OWENS INSURANCE LIMITED																YES	
AA-1240163 ..	P & V ASSURANCES SC	3					1	4			4		1	20.6	4.8	6.1	YES	
AA-3190195 ..	PALLAS REINSURANCE COMPANY LTD	49	1	2		7	10	59			59	8	9	17.1	11.2	12.2	YES	8
AA-1780078 ..	PARTNER REINSURANCE EUROPE SE	102	1	2			3	105			105		14	2.9			YES	
AA-1340187 ..	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT																YES	
AA-1340245 ..	PROVINZIAL NORDWEST HOLDING AG																YES	
AA-1240051 ..	QBE EUROPE NV/SA	13						13			13		13				YES	
AA-1120481 ..	QBE INSURANCE (EUROPE) LIMITED																YES	
AA-1780070 ..	QBE REINSURANCE (EUROPE) LIMITED					2	2	2			2	2		95.4	95.4	89.5	NO	
AA-1810007 ..	R&Q INSURANCE (MALTA) LIMITED	14				2	2	16			16	2	8	15.0	8.4	11.8	YES	2
AA-1340004 ..	R+V VERSICHERUNG AKTIENGESELLSCHAFT																YES	
AA-3190137 ..	RAMUS INSURANCE COMPANY LIMITED																YES	
AA-2990857 ..	REASEGURADORA DELTA CA																YES	
AA-2990860 ..	REASEGURADORA NACIONAL DE VENEZUELA C.A.																YES	
AA-1280110 ..	REASSURANCEAFVIKLINGS-AKTIESELSKABET					17	18	18			18	17		100.0	97.5	97.5	NO	
AA-5360041 ..	REASURANSI INDONESIA UTAMA (PERSERO)																YES	
AA-1460023 ..	RENAISSANCERE EUROPE AG	1	1				1	1			1		3	51.0			YES	
AA-1340201 ..	RHEINLAND VERS.-AG	1						2			2		1	25.6	5.6	7.3	YES	
AA-1120465 ..	RIVERSTONE INSURANCE (UK) LIMITED					1	1	1			1	1	1	57.7	23.5	57.7	NO	
AA-1720070 ..	SAMPO PLC																YES	
AA-3191213 ..	SANDERS RE																YES	
AA-3191403 ..	SANDERS RE II LTD.	62						62			62						YES	
AA-3191490 ..	SANDERS RE III LTD.																YES	
AA-1340015 ..	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	45						45			45		6				YES	
AA-1320158 ..	SCOR SE	44						44			44		41				YES	
AA-1320158 ..	SCOR SE	74						74			74		81				YES	
AA-1569750 ..	SCOTTISH AND YORK HOLDINGS LIMITED																YES	
AA-1240175 ..	SECURA SOCIETE DE REASSURANCES	1					1	2			2		1	28.7	4.9	7.0	YES	
AA-5760050 ..	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD					1	1	1			1	1		82.8	82.8	73.8	NO	
AA-5760055 ..	SINGAPORE REINSURANCE CORPORATION LIMITED	3		1		1	2	5			5	1	5	41.5	8.2	13.9	YES	1
AA-1440075 ..	SIRIUS FORSAKRINGSAKTIEBOLAGET																YES	
AA-3190146 ..	SOLAR INSURANCE COMPANY LIMITED	7		1			1	8			8		2	15.5	3.5	4.0	YES	
AA-1580110 ..	SOMPO JAPAN INSURANCE INC	269	14	24	3	30	70	339			339	32	396	20.7	4.4	8.7	YES	32

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1961001 ..	SOUTH BRITISH INSURANCE COMPANY LIMITED													91.2	91.2	88.9	NO	
AA-1420110 ..	SPAREBANK 1 SKADEFORSIKRING AS	13		2		10	12	25				10	3	48.9	36.7	41.2	NO	
AA-3190582 ..	ST JOHN'S INSURANCE COMPANY LIMITED	13	1	1			2	15			15		6	15.6	0.7	0.7	YES	
AA-1440090 ..	STOCKHOLM ATERFORSAKRINGS AB	3				2	2	5			5	2		40.3	32.6	34.9	NO	
AA-1440100 ..	STOCKHOLM REINSURANCE COMPANY LIMITED																YES	
AA-1930925 ..	SUNCORP-METWAY INSURANCE LIMITED	13	1	1			3	16			16	1	4	16.9	2.7	0.6	YES	1
AA-1340260 ..	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	9	1	1		(2)		8			8		2	(3.0)		(26.5)	YES	
AA-1440105 ..	SWEDISH CLUB	7						8			8		1	3.3			YES	
AA-1370021 ..	SWISS RE EUROPE SA	55	3	2		2	7	62			62	2	20	11.6	2.1	2.6	YES	2
AA-5324100 ..	TAIPING REINSURANCE COMPANY LIMITED.																YES	
AA-1580080 ..	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED																YES	
AA-5280065 ..	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED																YES	
AA-1580095 ..	THE TOA REINSURANCE COMPANY LIMITED	9	1	2		1	4	13			13	1	5	28.1	6.9	7.8	YES	1
AA-1580100 ..	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	5				1	1	6			6	1	(1)	15.8	19.6	14.8	YES	1
AA-1960655 ..	TOWER INSURANCE LIMITED																YES	
AA-1340225 ..	TRANSATLANTISCHE BETEILIGUNGS - AG																YES	
AA-1440043 ..	TRYGG HANSA INSURANCE COMPANY LIMITED																YES	
AA-1340006 ..	UNION REINSURANCE COMPANY																YES	
AA-1780054 ..	UNIPOLRE LIMITED	1					1	1			1		3	49.7	5.1	5.8	YES	
AA-1360195 ..	UNIPOLSAI ASSICURAZIONI SPA	16					1	17			17		1	5.2	1.1	0.5	YES	
AA-1220020 ..	UNIQA VERSICHERUNGEN AG	1						1			1			27.1	8.1	7.4	YES	
AA-1120590 ..	UNITED FRIENDLY GENERAL INSURANCE LIMITED																YES	
AA-3191432 ..	VANTAGE RISK LTD.																YES	
AA-3191388 ..	VERMEER REISNURANCE LTD																YES	
AA-1360265 ..	VITTORIA ASSICURAZIONI S.P.A.	6	1				2	8			8		2	20.7	4.0	5.0	YES	
AA-1220070 ..	WIENER RUCKVERSICHERUNGS GESELLSCHAFT													100.0	74.5	74.5	NO	
AA-1340265 ..	WUESTENROT VESICHERUNGS AG							1			1			55.5	33.3	32.4	NO	
AA-3191315 ..	XL BERMUDA LIMITED	323						323			323		296				YES	
AA-1780072 ..	XL RE EUROPE SE																YES	
AA-1120018 ..	ZURICH INTERNATIONAL (UK) LIMITED	1				1	1	2			2		1	49.7	9.4	5.8	YES	
AA-1460190 ..	ZURICH VERS.GES. AG																YES	
2699999. Total Unauthorized - Other Non-U.S. Insurers		3,870	413	173	22	3,455	4,063	7,933	284	261	7,649	3,225	2,710	51.2	31.1	43.6	XXX	223
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		99,522	433	169	27	9,613	10,242	109,764	284	261	109,480	9,388	2,759	9.3	8.4	8.8	XXX	223
3299999. Total Certified - Affiliates - U.S. Non-Pool																	XXX	
3599999. Total Certified - Affiliates - Other (Non-U.S.)																	XXX	
3699999. Total Certified - Affiliates																	XXX	
CR-3190770 ..	CHUBB TEMPEST REINSURANCE LIMITED	123						123			123		136				YES	
CR-3194122 ..	DAVINCI REINSURANCE LIMITED	219						219			219		246				YES	
CR-3194130 ..	ENDURANCE SPECIALTY INSURANCE LIMITED	151						151			151		168				YES	
CR-3191289 ..	FIDELIS INSURANCE BERMUDA LIMITED																YES	
CR-1120175 ..	FIDELIS UNDERWRITING LTD																YES	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
		Current	38 1 - 29 Days	39 30 - 90 Days	40 91 - 120 Days	41 Over 120 Days	42 Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
CR-1340125 ..	HANNOVER RUECK SE	47						47			47		48				YES	
CR-3190875 ..	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	21	1				1	22			22		24	3.5			YES	
CR-1460019 ..	MS AMLIN AG																YES	
CR-3190339 ..	RENAISSANCE REINSURANCE LIMITED	394						394			394		444				YES	
4099999. Total Certified - Other Non-U.S. Insurers		954	1				1	955			955		1,067	0.1			XXX	
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		954	1				1	955			955		1,067	0.1			XXX	
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool																	XXX	
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)																	XXX	
5099999. Total Reciprocal Jurisdiction - Affiliates																	XXX	
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)																	XXX	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		130,297	1,325	965	130	11,561	13,981	144,278	284	261	143,994	11,439	21,161	9.7	6.9	8.0	XXX	1,583
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)																	XXX	
9999999 Totals		130,297	1,325	965	130	11,561	13,981	144,278	284	261	143,994	11,439	21,161	9.7	6.9	8.0	XXX	1,583

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)
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
13-3333609 ..	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-2371728 ..	ACE AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0237820 ..	ACE PROPERTY & CASUALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
25-1118791 ..	AIG PROPERTY CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-6078058 ..	ALLIANZ REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2661954 ..	AMERICAN AGRICULTURAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
59-0593886 ..	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5124990 ..	AMERICAN HOME ASSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35-0145400 ..	AMERICAN STATES INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-1390273 ..	ARGONAUT INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5358230 ..	ARROWOOD INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0315280 ..	AUTO-OWNERS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6105395 ..	CENTURY INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3531373 ..	CERITY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-0542366 ..	CINCINNATI INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-0266645 ..	CLARENDON NATIONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2114545 ..	CONTINENTAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5010440 ..	CONTINENTAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
91-6027360 ..	DAIRYLAND AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-2145898 ..	DORINCO REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-0264050 ..	EMPLOYERS INSURANCE COMPANY OF WAUSAU	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0234980 ..	EMPLOYERS MUTUAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2950161 ..	EVANSTON INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2005057 ..	EVEREST REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-1092844 ..	EVERSPAN FINANCIAL GUARANTEE CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
05-0316605 ..	FACTORY MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-1316179 ..	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2915260 ..	FARMERS GROUP PROPERTY AND CASUALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0245840 ..	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2725441 ..	FARMERS PROPERTY & CASUALTY INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1325038 ..	FINIAL REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1588101 ..	GEICO GENERAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2673100 ..	GENERAL REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1958482 ..	GENERAL STAR NATIONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5617450 ..	GENERALI US BRANCH	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5009848 ..	GLOBAL REINSURANCE CORPORATION OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-0501234 ..	GREAT AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5117400 ..	GREATER NEW YORK MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5129825 ..	HANOVER INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

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)
06-0384680 ..	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0829290 ..	HASTINGS MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-1321384 ..	HAWKEYE SECURITY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-2195939 ..	HOUSTON CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0723970 ..	INSURANCE COMPANY OF N AMER	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
56-0473714 ..	INTEGON INDEMNITY CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
61-0392792 ..	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1543470 ..	LIBERTY MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2053189 ..	LM PROPERTY AND CASUALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-3347420 ..	MAPRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1481194 ..	MARKEL GLOBAL REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
62-0928337 ..	MERASTAR INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1614490 ..	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-1475332 ..	MIDSTATES REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-3818012 ..	MITSUI SUMITOMO INSURANCE COMPANY OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3467153 ..	MITSUI SUMITOMO INSURANCE USA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-2482364 ..	MOSAIC INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4259550 ..	MOTORISTS MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0855585 ..	MOTORS INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4924125 ..	MUNICH REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0247300 ..	NATIONAL AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0865250 ..	NATIONAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0355979 ..	NATIONAL INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2704643 ..	NATIONAL SURETY CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
25-0687550 ..	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4425763 ..	NATIONWIDE GENERAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4177100 ..	NATIONWIDE MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-2177185 ..	NEW ENGLAND INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1053492 ..	NEW ENGLAND REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-1964135 ..	NORTH RIVER INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
62-0929818 ..	OAKWOOD INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0698507 ..	ODYSSEY REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3031176 ..	PARTNER REINSURANCE COMPANY OF THE US	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2919779 ..	PEERLESS INDEMNITY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1642962 ..	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0303275 ..	PHOENIX INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-3030511 ..	PRAETORIAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1188550 ..	PUBLIC SERVICE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1641984 ..	QBE REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1740414 ..	R&Q REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3028939 ..	RAMPART INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
52-1952955 ..	RENAISSANCE REINSURANCE US INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
86-0274508 ..	REPWEST INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
37-0915434 ..	RLI INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
91-0742148 ..	SAFECO INSURANCE COMPANY OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1444207 ..	SCOR REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
56-1285899 ..	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-0333950 ..	SENTRY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2997499 ..	SIRIUSPOINT AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2554270 ..	SOMPO AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1027270 ..	SPARTA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0406690 ..	ST PAUL FIRE & MARINE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-3590451 ..	STARNET INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1670124 ..	STARR INDEMNITY & LIABILITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
37-0533080 ..	STATE FARM FIRE AND CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3031274 ..	SUECIA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1675535 ..	SWISS REINSURANCE AMERICA CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-1517098 ..	TIG INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2918573 ..	TOA-RE INSURANCE COMPANY OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4032666 ..	TOKIO MARINE AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4423946 ..	TRANSAMERICA CASUALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033504 ..	TRAVELERS CASUALTY & SURETY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1286274 ..	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0547953 ..	UNION INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0644327 ..	UNITED FIRE & CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5459190 ..	UNITED STATES FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-0515280 ..	US FIDELITY & GUARANTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3088732 ..	WCF NATIONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2668999 ..	WELLFLEET NEW YORK INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0430825 ..	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
48-0921045 ..	WESTPORT INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
56-1507441 ..	WILSHIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1290712 ..	XL REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-1590201 ..	YOSEMITE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-4233459 ..	ZURICH AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991161 ..	COMMONWEALTH AUTOMOTIVE REINSURERS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991500 ..	ILLINOIS MINE SUBSIDENCE FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991501 ..	INDIANA MINE SUBSIDENCE FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991502 ..	KENTUCKY MINE SUBSIDENCE FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991159 ..	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-9991423 ..	MINNESOTA WORKERS COMPENSATION ASSOCIATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992201 ..	NATIONAL FLOOD INSURANCE PROGRAM	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991132 ..	NEW HAMPSHIRE REINSURANCE FACILITY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991160 ..	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991139 ..	NORTH CAROLINA REINSURANCE FACILITY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991503 ..	OHIO MINE SUBSIDENCE FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991506 ..	WEST VIRGINIA MINE SUBSIDENCE FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1099999. Total Authorized - Pools - Mandatory Pools				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194168 ..	ASPEN BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120337 ..	ASPEN INSURANCE (UK) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194139 ..	AXIS SPECIALTY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194122 ..	DAVINCI REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340125 ..	HANNOVER RUECK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190871 ..	LANCASHIRE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1122000 ..	LLOYDS OF LONDON	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127084 ..	LLOYDS SYNDICATE NUMBER 1084	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127183 ..	LLOYDS SYNDICATE NUMBER 1183	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120085 ..	LLOYDS SYNDICATE NUMBER 1274	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127301 ..	LLOYDS SYNDICATE NUMBER 1301	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127414 ..	LLOYDS SYNDICATE NUMBER 1414	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120102 ..	LLOYDS SYNDICATE NUMBER 1458	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120083 ..	LLOYDS SYNDICATE NUMBER 1910	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128001 ..	LLOYDS SYNDICATE NUMBER 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128003 ..	LLOYDS SYNDICATE NUMBER 2003	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128010 ..	LLOYDS SYNDICATE NUMBER 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120152 ..	LLOYDS SYNDICATE NUMBER 2357	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128987 ..	LLOYDS SYNDICATE NUMBER 2987	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1129000 ..	LLOYDS SYNDICATE NUMBER 3000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126033 ..	LLOYDS SYNDICATE NUMBER 33	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120075 ..	LLOYDS SYNDICATE NUMBER 4020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126435 ..	LLOYDS SYNDICATE NUMBER 435	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1840000 ..	MAPFRE RE COMPANIA DE REASEGUROS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190829 ..	MARKEL BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121425 ..	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190686 ..	PARTNER REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190339 ..	RENAISSANCE REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121270 ..	RIVER THAMES INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190870 ..	VALIDUS REINSURANCE LIMITED	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

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)
98-1050737 ..	NATIONAL GENERAL RE LTD	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
22-2235730 ..	ADMIRAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
46-5173660 ..	ALEKA INSURANCE INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
63-0255547 ..	ALFA MUTUAL FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-0199720 ..	AMERICAN DRUGGISTS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1028440 ..	AMERICAN MUTUAL LIABILITY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2963258 ..	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1502700 ..	BEDIVERE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2320779 ..	CHUBB CUSTOM INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
84-0401397 ..	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0490411 ..	COLUMBIA CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2476313 ..	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2464174 ..	CRUM & FORSTER INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
61-0654823 ..	DELTA AMERICA RE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-2153760 ..	EXCALIBUR REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-1032958 ..	FREMONT INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2222789 ..	GUARANTEE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
14-0727077 ..	GUILDERLAND REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-1296673 ..	HIGHLANDS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
02-0308052 ..	HOME INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3077651 ..	ICM INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2759195 ..	ILLINOIS UNION INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-6025666 ..	INLAND INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5339725 ..	INSURANCE CORP OF NEW YORK	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0867770 ..	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-1410470 ..	LUMBERMENS MUTUAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
83-4075549 ..	NATIONAL LEGACY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0791985 ..	NORTHEASTERN INSURANCE COMPANY OF HARTFORD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-0509630 ..	NORTHWESTERN NATIONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
46-3590210 ..	PACIFIC VALLEY INSURANCE COMPANY, INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0580680 ..	RELIANCE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34-1532771 ..	SHELBY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9993225 ..	SOUTH PLACE SYNDICATE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-0784127 ..	TRANSPORT INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1117063 ..	TRENWICK AMERICA REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2838344 ..	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
63-0598629 ..	VESTA FIRE INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995026 ..	CARPENTER MANAGEMENT CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-9995022 ..	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995085 ..	FORTRESS REINSURANCE INC.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9993217 ..	MAIDEN LANE SYNDICATE INC.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2599999. Total Unauthorized - Pools - Voluntary Pools				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240006 ..	AG INSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120255 ..	AGEAS INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120841 ..	AIG EUROPE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580076 ..	AIG GENERAL INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580015 ..	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930610 ..	ALLIANZ AUSTRALIA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240011 ..	ALLIANZ BENELUX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1840005 ..	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320029 ..	ALLIANZ FRANCE SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1344102 ..	ALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320013 ..	ALLIANZ IARD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120445 ..	ALLIANZ INSURANCE PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194128 ..	ALLIED WORLD ASSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340035 ..	ALTE LEIPZIGER RUCKVERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190005 ..	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930020 ..	AMP GENERAL INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1860050 ..	ANADOLU SIGORTA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194126 ..	ARCH REINS LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190932 ..	ARGO RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580005 ..	ASAHI FIRE AND MARINE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360015 ..	ASSICURAZIONI GENERALI S.P.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440035 ..	ATERFORSAKRINGS AB LUAP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930040 ..	AUSTRALIAN REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1380080 ..	AVERO SCHADEVERZEKERING BENELUX N.V.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560390 ..	AVIVA INSURANCE COMPANY OF CANADA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1244102 ..	AXA BELGIUM	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121220 ..	AXA INSURANCE UK PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460185 ..	AXA VERSICHERUNGEN AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191454 ..	AXA XL REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320030 ..	AZUR ASSURANCES IARD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2980055 ..	B.S.E., BANCO DE SEGUROS DEL ESTADO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460025 ..	BALOISE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191105 ..	BAYSIDE REINS COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191004 ..	BISON INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190040 ..	BLUEWATER INSURANCE, LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1720007 ..	BOTHNIA INTERNATIONAL INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120300 ..	BRITISH RESERVE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190045 ..	BRITTANY INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

		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-2131002 ..	CAJA NACIONAL DE AHORRO Y SEGURO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120146 ..	CATALINA LONDON LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120089 ..	CATALINA WORTHING INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1990110 ..	CENTRAL REINSURANCE CORPORATION LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121065 ..	CGU BONUS LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930120 ..	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780116 ..	CHAUCER INSURANCE COMPANY DESIGNATED ACTIVITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190057 ..	CHEMICAL INSURANCE COMPANY, LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9240012 ..	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9240012 ..	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190770 ..	CHUBB TEMPEST REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5280020 ..	CHUNGKUO INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2232002 ..	CIA. REAL BRASILEIRA DE SEGUROS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2231020 ..	CIA. UNIAO DE SEGUROS GERAIS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930130 ..	CIC INSURANCE LTD.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320035 ..	COLISEE RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120380 ..	COMMUNITY REINSURANCE CORPORATION LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000 ..	COMP. DASSUR. REUNIES RISQUES DIVERS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460035 ..	CONTINENTALE ALLGEMEINE VERS. AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120495 ..	DOMINION INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340085 ..	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120515 ..	EAGLE STAR INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120536 ..	EL PASO INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194130 ..	ENDURANCE SPECIALTY INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240054 ..	EULER HERMES CREDIT INSURANCE BELGIUM SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000 ..	EULER HERMES KREDITFORSIKRING	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120580 ..	EXCESS INSURANCE COMPANY LIMITED	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-3191289 ..	FIDELIS INSURANCE BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120175 ..	FIDELIS UNDERWRITING LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440004 ..	FORSAKRINGSAKTIEBOLAGET AGRIA (PUBL)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320135 ..	GAN ASSURANCES IARD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120661 ..	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1220027 ..	GENERALI HOLDING VIENNA AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1220035 ..	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1420030 ..	GJENSIDIGE NOR FORSIKRING	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000 ..	GORDIAN RUNOFF LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340100 ..	GOTHAER RUCKVERSICHERUNG AG.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340105 ..	GOTHAER VERSICHERUNGSBANK VVAG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120700 ..	GREYFRIARS INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191437 ..	GROUP ARK INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320032 ..	GROUPAMA SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

		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-1860340 ..	GUNES SIGORTA A.S.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000 ..	H. S. WEAVERS (UNDRWRTNG) AGENCIES LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340115 ..	HAMBURGER INTERNATIONALE RUCK-VERS. AG	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-3190060 ..	HANNOVER RE (BERMUDA) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340129 ..	HANSEATICA RUCKVERSICHERUNGS AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5420070 ..	HANWHA GENERAL INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190080 ..	HEDDINGTON INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340132 ..	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120760 ..	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-0000000 ..	HIH COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190875 ..	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340087 ..	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5480045 ..	HONG LEONG ASSURANCE BERHAD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000 ..	ICS ASSURANCES, S A	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000 ..	IND. CIE D ASS. TOUS RISQUES	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1122022 ..	INDEMNITY GUARANTEE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-0000000 ..	INSURANCE AUSTRALIA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780035 ..	INSURANCE CORPORATION OF IRELAND PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560480 ..	INTACT INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2230425 ..	IRB BRASIL RESSEGUROS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5424101 ..	K B INSURANCE CO LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240026 ..	KBC ASSURANCES	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-8310006 ..	KELVIN RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120475 ..	KINGSCROFT INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5420050 ..	KOREAN REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580050 ..	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240068 ..	L'ETOILE 1905 S.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360067 ..	LA FENICE RIASSICURAZIONI SPA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560034 ..	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360165 ..	LA NATIONALE S.P.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320245 ..	LA REASSURANCE INTERCONTINENTALE S.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320255 ..	LA REUNION FRANCAISE S.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2991000 ..	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190349 ..	LAKEWOOD INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1370095 ..	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1860690 ..	LIBERTY SIGORTA A.S.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191239 ..	LUMEN RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320171 ..	MAAF ASSURANCES	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1840610 ..	MAPFRE INDUSTRIAL S.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120952 ..	MERCANTILE INDEMNITY COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240125 ..	MERCATOR VERZEKERINGEN NV	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-5420060 ..	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1860620 ..	MILLI REASURANS T.A.S.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120980 ..	MINSTER INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121410 ..	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580085 ..	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-0051036 ..	MLC REINSURANCE LIMITED	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-1340165 ..	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-0000000 ..	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5340660 ..	NEW INDIA ASSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121075 ..	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580070 ..	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560542 ..	NORTHBRIDGE GENERAL INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340135 ..	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121120 ..	NRG VICTORY REINSURANCE, LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2990725 ..	ORINOCO SEGUROS C.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190131 ..	OWENS INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240163 ..	P & V ASSURANCES SC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190195 ..	PALLAS REINSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780078 ..	PARTNER REINSURANCE EUROPE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340187 ..	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340245 ..	PROVINZIAL NORDWEST HOLDING AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240051 ..	QBE EUROPE NV/SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120481 ..	QBE INSURANCE (EUROPE) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780070 ..	QBE REINSURANCE (EUROPE) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1810007 ..	R&Q INSURANCE (MALTA) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340004 ..	R+V VERSICHERUNG AKTIENGESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190137 ..	RAMUS INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2990857 ..	REASEGURADORA DELTA CA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2990860 ..	REASEGURADORA NACIONAL DE VENEZUELA C.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1280110 ..	REASSURANCEAFVIKLINGS-AKTIESELSKABET	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5360041 ..	REASURANSI INDONESIA UTAMA (PERSERO)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460023 ..	RENAISSANCERE EUROPE AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340201 ..	RHEINLAND VERS.-AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120465 ..	RIVERSTONE INSURANCE (UK) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1720070 ..	SAMPO PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191213 ..	SANDERS RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191403 ..	SANDERS RE II LTD.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191490 ..	SANDERS RE III LTD.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340015 ..	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	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

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-1320158 ..	SCOR SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1569750 ..	SCOTTISH AND YORK HOLDINGS LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240175 ..	SECURA SOCIETE DE REASSURANCES	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5760050 ..	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5760055 ..	SINGAPORE REINSURANCE CORPORATION LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440075 ..	SIRIUS FORSAKRINGSAKTIEBOLAGET	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190146 ..	SOLAR INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580110 ..	SOMPO JAPAN INSURANCE INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1961001 ..	SOUTH BRITISH INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1420110 ..	SPAREBANK 1 SKADEFORSIKRING AS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190582 ..	ST JOHN'S INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440090 ..	STOCKHOLM ATERFORSAKRINGS AB	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440100 ..	STOCKHOLM REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930925 ..	SUNCORP-METWAY INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340260 ..	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440105 ..	SWEDISH CLUB	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1370021 ..	SWISS RE EUROPE SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5324100 ..	TAIPING REINSURANCE COMPANY LIMITED.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580080 ..	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5280065 ..	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580095 ..	THE TOA REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580100 ..	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1960655 ..	TOWER INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340225 ..	TRANSATLANTISCHE BETEILIGUNGS - AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440043 ..	TRYGG HANSA INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340006 ..	UNION REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780054 ..	UNIPOLRE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360195 ..	UNIPOLSAI ASSICURAZIONI SPA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1220020 ..	UNIQA VERSICHERUNGEN AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120590 ..	UNITED FRIENDLY GENERAL INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191432 ..	VANTAGE RISK LTD.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191388 ..	VERMEER REISNURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360265 ..	VITTORIA ASSICURAZIONI S.P.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1220070 ..	WIENER RUCKVERSICHERUNGS GESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340265 ..	WUESTENROT VESICHERUNGS AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191315 ..	XL BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780072 ..	XL RE EUROPE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120018 ..	ZURICH INTERNATIONAL (UK) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460190 ..	ZURICH VERS.GES. AG	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

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance														
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
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				XXX	XXX								
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX				XXX	XXX								
3699999. Total Certified - Affiliates				XXX				XXX	XXX								
CR-3190770 ..	CHUBB TEMPEST REINSURANCE LIMITED	2	.01/01/2021 ..	10.0		4,723	472	100.0	100.0		4,723						
CR-3194122 ..	DAVINCI REINSURANCE LIMITED	4	.01/01/2021 ..	50.0		8,409	4,205	100.0	100.0		8,409						
CR-3194130 ..	ENDURANCE SPECIALTY INSURANCE LIMITED	3	.01/01/2021 ..	20.0		5,826	1,165	100.0	100.0		5,826						
CR-3191289 ..	FIDELIS INSURANCE BERMUDA LIMITED	4	.01/01/2022 ..	50.0													
CR-1120175 ..	FIDELIS UNDERWRITING LTD	4	.01/01/2022 ..	50.0													
CR-1340125 ..	HANNOVER RUECK SE	2	.01/01/2021 ..	10.0		1,812	181	100.0	100.0		1,812						
CR-3190875 ..	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	3	.01/01/2020 ..	20.0		804	161	88.9	100.0		804						
CR-1460019 ..	MS AMLIN AG	3	.01/01/2022 ..	20.0													
CR-3190339 ..	RENAISSANCE REINSURANCE LIMITED	3	.01/01/2021 ..	20.0		15,155	3,031	100.0	100.0		15,155						
4099999. Total Certified - Other Non-U.S. Insurers				XXX		36,728	9,215	XXX	XXX		36,728						
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX		36,728	9,215	XXX	XXX		36,728						
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		36,728	9,215	XXX	XXX		36,728						
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX				XXX	XXX								
9999999 Totals				XXX		36,728	9,215	XXX	XXX		36,728						

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
0499999. Total Authorized - Affiliates - U.S. Non-Pool			XXX	XXX				XXX	XXX	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)			XXX	XXX				XXX	XXX	
0899999. Total Authorized - Affiliates			XXX	XXX				XXX	XXX	
13-3333609	21ST CENTURY NORTH AMERICA INSURANCE COMPANY		XXX	XXX				XXX	XXX	
95-2371728	ACE AMERICAN INSURANCE COMPANY		XXX	XXX				XXX	XXX	
06-0237820	ACE PROPERTY & CASUALTY INSURANCE COMPANY		XXX	XXX				XXX	XXX	
25-1118791	AIG PROPERTY CASUALTY COMPANY		XXX	XXX				XXX	XXX	
94-6078058	ALLIANZ REINSURANCE AMERICA INC		XXX	XXX				XXX	XXX	
36-2661954	AMERICAN AGRICULTURAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
59-0593886	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	1	XXX	XXX	1		1	XXX	XXX	1
13-5124990	AMERICAN HOME ASSURANCE COMPANY		XXX	XXX				XXX	XXX	
35-0145400	AMERICAN STATES INSURANCE COMPANY	1	XXX	XXX		42	42	XXX	XXX	42
94-1390273	ARGONAUT INSURANCE COMPANY	1	XXX	XXX		155	155	XXX	XXX	155
13-5358230	ARROWOOD INDEMNITY COMPANY		XXX	XXX				XXX	XXX	
38-0315280	AUTO-OWNERS INSURANCE COMPANY		XXX	XXX				XXX	XXX	
06-6105395	CENTURY INDEMNITY COMPANY		XXX	XXX				XXX	XXX	
13-3531373	CERITY INSURANCE COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
31-0542366	CINCINNATI INSURANCE COMPANY		XXX	XXX				XXX	XXX	
52-0266645	CLARENDON NATIONAL INSURANCE COMPANY		XXX	XXX		7	7	XXX	XXX	7
36-2114545	CONTINENTAL CASUALTY COMPANY	1	XXX	XXX		185	185	XXX	XXX	185
13-5010440	CONTINENTAL INSURANCE COMPANY	5	XXX	XXX	5		5	XXX	XXX	5
91-6027360	DAIRYLAND AMERICAN INSURANCE COMPANY		XXX	XXX				XXX	XXX	
38-2145898	DORINCO REINSURANCE COMPANY		XXX	XXX				XXX	XXX	
39-0264050	EMPLOYERS INSURANCE COMPANY OF WAUSAU	7	XXX	XXX	7		7	XXX	XXX	7
42-0234980	EMPLOYERS MUTUAL CASUALTY COMPANY		XXX	XXX				XXX	XXX	
36-2950161	EVANSTON INSURANCE COMPANY	41	XXX	XXX		478	478	XXX	XXX	478
22-2005057	EVEREST REINSURANCE COMPANY		XXX	XXX				XXX	XXX	
39-1092844	EVERSPAN FINANCIAL GUARANTEE CORP		XXX	XXX				XXX	XXX	
05-0316605	FACTORY MUTUAL INSURANCE COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
38-1316179	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI		XXX	XXX				XXX	XXX	
13-2915260	FARMERS GROUP PROPERTY AND CASUALTY INSURANCE COMPANY		XXX	XXX				XXX	XXX	
42-0245840	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA		XXX	XXX				XXX	XXX	
13-2725441	FARMERS PROPERTY & CASUALTY INS CO	1	XXX	XXX	1		1	XXX	XXX	1
06-1325038	FINIAL REINSURANCE COMPANY		XXX	XXX				XXX	XXX	
75-1588101	GEICO GENERAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-2673100	GENERAL REINSURANCE CORPORATION	1	XXX	XXX	1		1	XXX	XXX	1
13-1958482	GENERAL STAR NATIONAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-5617450	GENERALI US BRANCH		XXX	XXX				XXX	XXX	
13-5009848	GLOBAL REINSURANCE CORPORATION OF AMERICA		XXX	XXX				XXX	XXX	
31-0501234	GREAT AMERICAN INSURANCE COMPANY	2	XXX	XXX	2		2	XXX	XXX	2

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
13-5117400 ..	GREATER NEW YORK MUTUAL INSURANCE COMPANY		XXX	XXX		8	8	XXX	XXX	8
13-5129825 ..	HANOVER INSURANCE COMPANY	1	XXX	XXX		32	32	XXX	XXX	32
06-0384680 ..	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	24	XXX	XXX	24		24	XXX	XXX	24
38-0829290 ..	HASTINGS MUTUAL INSURANCE COMPANY		XXX	XXX		9	9	XXX	XXX	9
39-1321384 ..	HAWKEYE SECURITY INSURANCE COMPANY	1	XXX	XXX		2	2	XXX	XXX	2
74-2195939 ..	HOUSTON CASUALTY COMPANY		XXX	XXX				XXX	XXX	
23-0723970 ..	INSURANCE COMPANY OF N AMER		XXX	XXX				XXX	XXX	
56-0473714 ..	INTEGON INDEMNITY CORPORATION		XXX	XXX				XXX	XXX	
61-0392792 ..	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
04-1543470 ..	LIBERTY MUTUAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
22-2053189 ..	LM PROPERTY AND CASUALTY INSURANCE COMPANY		XXX	XXX				XXX	XXX	
36-3347420 ..	MAPRE INSURANCE COMPANY		XXX	XXX				XXX	XXX	
06-1481194 ..	MARKEL GLOBAL REINSURANCE COMPANY		XXX	XXX				XXX	XXX	
62-0928337 ..	MERASTAR INSURANCE COMPANY		XXX	XXX				XXX	XXX	
04-1614490 ..	MERRIMACK MUTUAL FIRE INSURANCE COMPANY		XXX	XXX				XXX	XXX	
36-1475332 ..	MIDSTATES REINSURANCE CORPORATION		XXX	XXX				XXX	XXX	
22-3818012 ..	MITSUI SUMITOMO INSURANCE COMPANY OF AMERICA		XXX	XXX				XXX	XXX	
13-3467153 ..	MITSUI SUMITOMO INSURANCE USA INC		XXX	XXX				XXX	XXX	
04-2482364 ..	MOSAIC INSURANCE COMPANY	3	XXX	XXX		10	10	XXX	XXX	10
31-4259550 ..	MOTORISTS MUTUAL INSURANCE COMPANY		XXX	XXX		13	13	XXX	XXX	13
38-0855585 ..	MOTORS INSURANCE CORPORATION		XXX	XXX				XXX	XXX	
13-4924125 ..	MUNICH REINSURANCE AMERICA INC		XXX	XXX				XXX	XXX	
47-0247300 ..	NATIONAL AMERICAN INSURANCE COMPANY		XXX	XXX				XXX	XXX	
38-0865250 ..	NATIONAL CASUALTY COMPANY	2	XXX	XXX		252	252	XXX	XXX	252
47-0355979 ..	NATIONAL INDEMNITY COMPANY	2	XXX	XXX	2		2	XXX	XXX	2
36-2704643 ..	NATIONAL SURETY CORPORATION		XXX	XXX				XXX	XXX	
25-0687550 ..	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	1	XXX	XXX	1		1	XXX	XXX	1
31-4425763 ..	NATIONWIDE GENERAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
31-4177100 ..	NATIONWIDE MUTUAL INSURANCE COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
04-2177185 ..	NEW ENGLAND INSURANCE COMPANY		XXX	XXX				XXX	XXX	
06-1053492 ..	NEW ENGLAND REINSURANCE CORPORATION	58	XXX	XXX		3,591	3,591	XXX	XXX	3,591
22-1964135 ..	NORTH RIVER INSURANCE COMPANY		XXX	XXX				XXX	XXX	
62-0929818 ..	OAKWOOD INSURANCE COMPANY		XXX	XXX				XXX	XXX	
47-0698507 ..	ODYSSEY REINSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-3031176 ..	PARTNER REINSURANCE COMPANY OF THE US		XXX	XXX				XXX	XXX	
13-2919779 ..	PEERLESS INDEMNITY INSURANCE COMPANY		XXX	XXX				XXX	XXX	
23-1642962 ..	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	1	XXX	XXX		72	72	XXX	XXX	72
06-0303275 ..	PHOENIX INSURANCE COMPANY		XXX	XXX				XXX	XXX	
36-3030511 ..	PRAETORIAN INSURANCE COMPANY	1	XXX	XXX		233	233	XXX	XXX	233
13-1188550 ..	PUBLIC SERVICE INSURANCE COMPANY		XXX	XXX				XXX	XXX	
23-1641984 ..	QBE REINSURANCE CORPORATION	1	XXX	XXX	1		1	XXX	XXX	1

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
23-1740414 ..	R&Q REINSURANCE COMPANY	3	XXX	XXX	3		3	XXX	XXX	3
13-3028939 ..	RAMPART INSURANCE COMPANY	1	XXX	XXX		3	3	XXX	XXX	3
52-1952955 ..	RENAISSANCE REINSURANCE US INC		XXX	XXX				XXX	XXX	
86-0274508 ..	REPWEST INSURANCE COMPANY		XXX	XXX				XXX	XXX	
37-0915434 ..	RLI INSURANCE COMPANY		XXX	XXX				XXX	XXX	
91-0742148 ..	SAFECO INSURANCE COMPANY OF AMERICA		XXX	XXX				XXX	XXX	
75-1444207 ..	SCOR REINSURANCE COMPANY	3	XXX	XXX	3		3	XXX	XXX	3
56-1285899 ..	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST		XXX	XXX		3	3	XXX	XXX	3
39-0333950 ..	SENTRY INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-2997499 ..	SIRIUSPOINT AMERICA INSURANCE COMPANY	6	XXX	XXX	6		6	XXX	XXX	6
13-2554270 ..	SOMPO AMERICA INSURANCE COMPANY		XXX	XXX				XXX	XXX	
04-1027270 ..	SPARTA INSURANCE COMPANY		XXX	XXX				XXX	XXX	
41-0406690 ..	ST PAUL FIRE & MARINE INSURANCE COMPANY		XXX	XXX				XXX	XXX	
22-3590451 ..	STARNET INSURANCE COMPANY		XXX	XXX				XXX	XXX	
75-1670124 ..	STARR INDEMNITY & LIABILITY COMPANY	19	XXX	XXX		1,036	1,036	XXX	XXX	1,036
37-0533080 ..	STATE FARM FIRE AND CASUALTY COMPANY		XXX	XXX		12	12	XXX	XXX	12
13-3031274 ..	SUECIA INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-1675535 ..	SWISS REINSURANCE AMERICA CORPORATION	8	XXX	XXX	8		8	XXX	XXX	8
94-1517098 ..	TIG INSURANCE COMPANY	6	XXX	XXX	6		6	XXX	XXX	6
13-2918573 ..	TOA-RE INSURANCE COMPANY OF AMERICA	1	XXX	XXX	1		1	XXX	XXX	1
13-4032666 ..	TOKIO MARINE AMERICA INSURANCE COMPANY		XXX	XXX				XXX	XXX	
31-4423946 ..	TRANSAMERICA CASUALTY INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY	4	XXX	XXX	4		4	XXX	XXX	4
06-6033504 ..	TRAVELERS CASUALTY & SURETY COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
06-0566050 ..	TRAVELERS INDEMNITY COMPANY		XXX	XXX				XXX	XXX	
06-1286274 ..	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	1	XXX	XXX		98	98	XXX	XXX	98
47-0547953 ..	UNION INSURANCE COMPANY		XXX	XXX				XXX	XXX	
42-0644327 ..	UNITED FIRE & CASUALTY COMPANY		XXX	XXX				XXX	XXX	
13-5459190 ..	UNITED STATES FIRE INSURANCE COMPANY		XXX	XXX				XXX	XXX	
52-0515280 ..	US FIDELITY & GUARANTY COMPANY		XXX	XXX				XXX	XXX	
13-3088732 ..	WCF NATIONAL INSURANCE COMPANY		XXX	XXX		25	25	XXX	XXX	25
13-2668999 ..	WELLFLEET NEW YORK INSURANCE COMPANY		XXX	XXX				XXX	XXX	
41-0430825 ..	WESTERN NATIONAL MUTUAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
48-0921045 ..	WESTPORT INSURANCE CORPORATION	2	XXX	XXX	2		2	XXX	XXX	2
56-1507441 ..	WILSHIRE INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-1290712 ..	XL REINSURANCE AMERICA INC	1	XXX	XXX	1		1	XXX	XXX	1
94-1590201 ..	YOSEMITE INSURANCE COMPANY	1	XXX	XXX		2	2	XXX	XXX	2
36-4233459 ..	ZURICH AMERICAN INSURANCE COMPANY		XXX	XXX				XXX	XXX	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		222	XXX	XXX	87	6,267	6,354	XXX	XXX	6,354
AA-9991161 ..	COMMONWEALTH AUTOMOTIVE REINSURERS		XXX	XXX				XXX	XXX	
AA-9991500 ..	ILLINOIS MINE SUBSIDENCE FUND		XXX	XXX				XXX	XXX	

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-9991501	INDIANA MINE SUBSIDENCE FUND		XXX	XXX				XXX	XXX	
AA-9991502	KENTUCKY MINE SUBSIDENCE FUND		XXX	XXX				XXX	XXX	
AA-9991159	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION		XXX	XXX				XXX	XXX	
AA-9991423	MINNESOTA WORKERS COMPENSATION ASSOCIATION		XXX	XXX				XXX	XXX	
AA-9992201	NATIONAL FLOOD INSURANCE PROGRAM		XXX	XXX				XXX	XXX	
AA-9991132	NEW HAMPSHIRE REINSURANCE FACILITY		XXX	XXX				XXX	XXX	
AA-9991160	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND		XXX	XXX				XXX	XXX	
AA-9991139	NORTH CAROLINA REINSURANCE FACILITY		XXX	XXX				XXX	XXX	
AA-9991503	OHIO MINE SUBSIDENCE FUND		XXX	XXX				XXX	XXX	
AA-9991506	WEST VIRGINIA MINE SUBSIDENCE FUND		XXX	XXX				XXX	XXX	
1099999. Total Authorized - Pools - Mandatory Pools			XXX	XXX				XXX	XXX	
AA-3194168	ASPEN BERMUDA LIMITED		XXX	XXX				XXX	XXX	
AA-1120337	ASPEN INSURANCE (UK) LIMITED		XXX	XXX				XXX	XXX	
AA-3194139	AXIS SPECIALTY LIMITED		XXX	XXX				XXX	XXX	
AA-3194122	DAVINCI REINSURANCE LIMITED		XXX	XXX				XXX	XXX	
AA-1340125	HANNOVER RUECK SE	3	XXX	XXX		3	3	XXX	XXX	3
AA-3190871	LANCASHIRE INSURANCE COMPANY LIMITED		XXX	XXX				XXX	XXX	
AA-1122000	LLOYDS OF LONDON	179	XXX	XXX	179		179	XXX	XXX	179
AA-1127084	LLOYDS SYNDICATE NUMBER 1084		XXX	XXX				XXX	XXX	
AA-1127183	LLOYDS SYNDICATE NUMBER 1183		XXX	XXX				XXX	XXX	
AA-1120085	LLOYDS SYNDICATE NUMBER 1274		XXX	XXX				XXX	XXX	
AA-1127301	LLOYDS SYNDICATE NUMBER 1301		XXX	XXX				XXX	XXX	
AA-1127414	LLOYDS SYNDICATE NUMBER 1414		XXX	XXX				XXX	XXX	
AA-1120102	LLOYDS SYNDICATE NUMBER 1458		XXX	XXX				XXX	XXX	
AA-1120083	LLOYDS SYNDICATE NUMBER 1910		XXX	XXX				XXX	XXX	
AA-1128001	LLOYDS SYNDICATE NUMBER 2001		XXX	XXX				XXX	XXX	
AA-1128003	LLOYDS SYNDICATE NUMBER 2003		XXX	XXX				XXX	XXX	
AA-1128010	LLOYDS SYNDICATE NUMBER 2010		XXX	XXX				XXX	XXX	
AA-1120152	LLOYDS SYNDICATE NUMBER 2357		XXX	XXX				XXX	XXX	
AA-1128987	LLOYDS SYNDICATE NUMBER 2987		XXX	XXX				XXX	XXX	
AA-1129000	LLOYDS SYNDICATE NUMBER 3000		XXX	XXX				XXX	XXX	
AA-1126033	LLOYDS SYNDICATE NUMBER 33		XXX	XXX				XXX	XXX	
AA-1120075	LLOYDS SYNDICATE NUMBER 4020		XXX	XXX				XXX	XXX	
AA-1126435	LLOYDS SYNDICATE NUMBER 435		XXX	XXX				XXX	XXX	
AA-1840000	MAPFRE RE COMPANIA DE REASEGUROS SA		XXX	XXX				XXX	XXX	
AA-3190829	MARKEL BERMUDA LIMITED		XXX	XXX				XXX	XXX	
AA-1121425	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	5	XXX	XXX	5		5	XXX	XXX	5
AA-3190686	PARTNER REINSURANCE COMPANY LIMITED		XXX	XXX				XXX	XXX	
AA-3190339	RENAISSANCE REINSURANCE LIMITED		XXX	XXX				XXX	XXX	
AA-1121270	RIVER THAMES INSURANCE COMPANY LIMITED	1	XXX	XXX		23	23	XXX	XXX	23
AA-3190870	VALIDUS REINSURANCE LIMITED		XXX	XXX				XXX	XXX	

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
1299999. Total Authorized - Other Non-U.S. Insurers		188	XXX	XXX	185	26	211	XXX	XXX	211
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		410	XXX	XXX	272	6,293	6,565	XXX	XXX	6,565
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					XXX	XXX	XXX		XXX	
98-1050737 ..	NATIONAL GENERAL RE LTD				XXX	XXX	XXX		XXX	
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other					XXX	XXX	XXX		XXX	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					XXX	XXX	XXX		XXX	
2299999. Total Unauthorized - Affiliates					XXX	XXX	XXX		XXX	
22-2235730 ..	ADMIRAL INSURANCE COMPANY				XXX	XXX	XXX		XXX	
46-5173660 ..	ALEKA INSURANCE INC				XXX	XXX	XXX		XXX	
63-0255547 ..	ALFA MUTUAL FIRE INSURANCE COMPANY		20		XXX	XXX	XXX	20	XXX	20
31-0199720 ..	AMERICAN DRUGGISTS INSURANCE COMPANY				XXX	XXX	XXX		XXX	
04-1028440 ..	AMERICAN MUTUAL LIABILITY INSURANCE COMPANY				XXX	XXX	XXX		XXX	
13-2963258 ..	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)				XXX	XXX	XXX		XXX	
23-1502700 ..	BEDIVERE INSURANCE COMPANY	81	369	81	XXX	XXX	XXX	369	XXX	369
22-2320779 ..	CHUBB CUSTOM INSURANCE COMPANY				XXX	XXX	XXX		XXX	
84-0401397 ..	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY				XXX	XXX	XXX		XXX	
47-0490411 ..	COLUMBIA CASUALTY COMPANY		240		XXX	XXX	XXX	240	XXX	240
22-2476313 ..	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	3	37	3	XXX	XXX	XXX	37	XXX	37
22-2464174 ..	CRUM & FORSTER INSURANCE COMPANY		49		XXX	XXX	XXX	49	XXX	49
61-0654823 ..	DELTA AMERICA RE INSURANCE COMPANY				XXX	XXX	XXX		XXX	
23-2153760 ..	EXCALIBUR REINSURANCE CORPORATION	12	58	12	XXX	XXX	XXX	58	XXX	58
94-1032958 ..	FREMONT INDEMNITY COMPANY				XXX	XXX	XXX		XXX	
22-2222789 ..	GUARANTEE INSURANCE COMPANY	63	293	63	XXX	XXX	XXX	312	XXX	312
14-0727077 ..	GUILDERLAND REINSURANCE COMPANY				XXX	XXX	XXX		XXX	
74-1296673 ..	HIGHLANDS INSURANCE COMPANY	7	36	7	XXX	XXX	XXX	36	XXX	36
02-0308052 ..	HOME INSURANCE COMPANY				XXX	XXX	XXX		XXX	
13-3077651 ..	ICM INSURANCE COMPANY				XXX	XXX	XXX		XXX	
36-2759195 ..	ILLINOIS UNION INSURANCE COMPANY				XXX	XXX	XXX		XXX	
47-6025666 ..	INLAND INSURANCE COMPANY		12		XXX	XXX	XXX	12	XXX	12
13-5339725 ..	INSURANCE CORP OF NEW YORK	122	611	122	XXX	XXX	XXX	611	XXX	611
23-0867770 ..	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY		2		XXX	XXX	XXX	2	XXX	2
36-1410470 ..	LUMBERMENS MUTUAL CASUALTY COMPANY	63	316	63	XXX	XXX	XXX	316	XXX	316
83-4075549 ..	NATIONAL LEGACY INSURANCE COMPANY		25		XXX	XXX	XXX	25	XXX	25
42-0791985 ..	NORTHEASTERN INSURANCE COMPANY OF HARTFORD				XXX	XXX	XXX		XXX	
39-0509630 ..	NORTHWESTERN NATIONAL INSURANCE COMPANY				XXX	XXX	XXX		XXX	
46-3590210 ..	PACIFIC VALLEY INSURANCE COMPANY, INC				XXX	XXX	XXX		XXX	
23-0580680 ..	RELIANCE INSURANCE COMPANY	7	37	7	XXX	XXX	XXX	37	XXX	37
34-1532771 ..	SHELBY INSURANCE COMPANY	2	17	2	XXX	XXX	XXX	17	XXX	17
AA-9993225 ..	SOUTH PLACE SYNDICATE		23		XXX	XXX	XXX	23	XXX	23

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
75-0784127 ..	TRANSPORT INSURANCE COMPANY				XXX	XXX	XXX		XXX	
06-1117063 ..	TRENWICK AMERICA REINSURANCE CORPORATION				XXX	XXX	XXX		XXX	
13-2838344 ..	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	807	4,017	807	XXX	XXX	XXX	4,017	XXX	4,017
63-0598629 ..	VESTA FIRE INSURANCE CORPORATION	57	324	57	XXX	XXX	XXX	324	XXX	324
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		1,224	6,484	1,224	XXX	XXX	XXX	6,502	XXX	6,502
AA-9995026 ..	CARPENTER MANAGEMENT CORPORATION		20		XXX	XXX	XXX	20	XXX	20
AA-9995022 ..	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	9	1,260	9	XXX	XXX	XXX	1,264	XXX	1,264
AA-9995085 ..	FORTRESS REINSURANCE INC.				XXX	XXX	XXX		XXX	
AA-9993217 ..	MAIDEN LANE SYNDICATE INC.		23		XXX	XXX	XXX	23	XXX	23
2599999. Total Unauthorized - Pools - Voluntary Pools		9	1,303	9	XXX	XXX	XXX	1,307	XXX	1,307
AA-1240006 ..	AG INSURANCE		12		XXX	XXX	XXX	12	XXX	12
AA-1120255 ..	AGEAS INSURANCE LIMITED		61		XXX	XXX	XXX	61	XXX	61
AA-1120841 ..	AIG EUROPE LIMITED		1		XXX	XXX	XXX	1	XXX	1
AA-1580076 ..	AIG GENERAL INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1580015 ..	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	3		3	XXX	XXX	XXX	3	XXX	3
AA-1930610 ..	ALLIANZ AUSTRALIA LIMITED				XXX	XXX	XXX		XXX	
AA-1240011 ..	ALLIANZ BENELUX				XXX	XXX	XXX		XXX	
AA-1840005 ..	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA				XXX	XXX	XXX		XXX	
AA-1320029 ..	ALLIANZ FRANCE SA		1		XXX	XXX	XXX	1	XXX	1
AA-1344102 ..	ALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)				XXX	XXX	XXX		XXX	
AA-1320013 ..	ALLIANZ IARD		15		XXX	XXX	XXX	15	XXX	15
AA-1120445 ..	ALLIANZ INSURANCE PLC				XXX	XXX	XXX		XXX	
AA-3194128 ..	ALLIED WORLD ASSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1340035 ..	ALTE LEIPZIGER RUCKVERSICHERUNG AG				XXX	XXX	XXX		XXX	
AA-3190005 ..	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED		206		XXX	XXX	XXX	206	XXX	206
AA-1930020 ..	AMP GENERAL INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1860050 ..	ANADOLU SIGORTA		8		XXX	XXX	XXX	8	XXX	8
AA-3194126 ..	ARCH REINS LIMITED				XXX	XXX	XXX		XXX	
AA-3190932 ..	ARGO RE		731		XXX	XXX	XXX	731	XXX	731
AA-1580005 ..	ASAHI FIRE AND MARINE INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1360015 ..	ASSICURAZIONI GENERALI S.P.A.		131		XXX	XXX	XXX	131	XXX	131
AA-1440035 ..	ATERFORSAKRINGS AB LUAP				XXX	XXX	XXX		XXX	
AA-1930040 ..	AUSTRALIAN REINSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1380080 ..	AVERO SCHADEVERZEKERING BENELUX N.V.				XXX	XXX	XXX		XXX	
AA-1560390 ..	AVIVA INSURANCE COMPANY OF CANADA		3		XXX	XXX	XXX	3	XXX	3
AA-1244102 ..	AXA BELGIUM	2		2	XXX	XXX	XXX	2	XXX	2
AA-1121220 ..	AXA INSURANCE UK PLC				XXX	XXX	XXX		XXX	
AA-1460185 ..	AXA VERSICHERUNGEN AG	11		11	XXX	XXX	XXX	11	XXX	11
AA-3191454 ..	AXA XL REINSURANCE LTD				XXX	XXX	XXX		XXX	
AA-1320030 ..	AZUR ASSURANCES IARD				XXX	XXX	XXX		XXX	

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-2980055	B.S.E., BANCO DE SEGUROS DEL ESTADO				XXX	XXX	XXX		XXX	
AA-1460025	BALOISE INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-3191105	BAYSIDE REINS COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-3191004	BISON INSURANCE COMPANY		562		XXX	XXX	XXX	562	XXX	562
AA-3190040	BLUEWATER INSURANCE, LIMITED				XXX	XXX	XXX		XXX	
AA-1720007	BOTHNIA INTERNATIONAL INSURANCE COMPANY LIMITED		1		XXX	XXX	XXX	1	XXX	1
AA-1120300	BRITISH RESERVE INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-3190045	BRITTANY INSURANCE COMPANY LIMITED		2		XXX	XXX	XXX	2	XXX	2
AA-2131002	CAJA NACIONAL DE AHORRO Y SEGURO				XXX	XXX	XXX		XXX	
AA-1120146	CATALINA LONDON LIMITED	3	27	3	XXX	XXX	XXX	30	XXX	30
AA-1120089	CATALINA WORTHING INSURANCE LIMITED	13	980	13	XXX	XXX	XXX	993	XXX	993
AA-1990110	CENTRAL REINSURANCE CORPORATION LIMITED				XXX	XXX	XXX		XXX	
AA-1121065	CGU BONUS LIMITED				XXX	XXX	XXX		XXX	
AA-1930120	CHAMBER OF MANUFACTURES INSURANCE LIMITED.		11		XXX	XXX	XXX	11	XXX	11
AA-1780116	CHAUCER INSURANCE COMPANY DESIGNATED ACTIVITY COMPANY				XXX	XXX	XXX		XXX	
AA-3190057	CHEMICAL INSURANCE COMPANY, LIMITED				XXX	XXX	XXX		XXX	
AA-9240012	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED	10		10	XXX	XXX	XXX	10	XXX	10
AA-9240012	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-3190770	CHUBB TEMPEST REINSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-5280020	CHUNGKUO INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-2232002	CIA. REAL BRASILEIRA DE SEGUROS				XXX	XXX	XXX		XXX	
AA-2231020	CIA. UNIAO DE SEGUROS GERAIS			3	XXX	XXX	XXX		XXX	
AA-1930130	CIC INSURANCE LTD.	1	6	1	XXX	XXX	XXX	6	XXX	6
AA-1320035	COLISEE RE	2	9	2	XXX	XXX	XXX	11	XXX	11
AA-1120380	COMMUNITY REINSURANCE CORPORATION LIMITED		2		XXX	XXX	XXX	2	XXX	2
00-0000000	COMP. DASSUR. REUNIES RISQUES DIVERS	1	4	1	XXX	XXX	XXX	4	XXX	4
AA-1460035	CONTINENTALE ALLGEMEINE VERS. AG				XXX	XXX	XXX		XXX	
AA-1120495	DOMINION INSURANCE COMPANY LIMITED	2	282	2	XXX	XXX	XXX	284	XXX	284
AA-1340085	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-1120515	EAGLE STAR INSURANCE COMPANY LIMITED		11		XXX	XXX	XXX	11	XXX	11
AA-1120536	EL PASO INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1240054	EULER HERMES CREDIT INSURANCE BELGIUM SA		118		XXX	XXX	XXX	118	XXX	118
00-0000000	EULER HERMES KREDITFORSIKRING				XXX	XXX	XXX		XXX	
AA-1120580	EXCESS INSURANCE COMPANY LIMITED		47		XXX	XXX	XXX	47	XXX	47
AA-1360065	F.A.T.A. ASSICURAZIONI SPA.				XXX	XXX	XXX		XXX	
AA-3191289	FIDELIS INSURANCE BERMUDA LIMITED				XXX	XXX	XXX		XXX	
AA-1120175	FIDELIS UNDERWRITING LTD				XXX	XXX	XXX		XXX	
AA-1440004	FORSAKRINGSAKTIEBOLAGET AGRIA (PUBL)				XXX	XXX	XXX		XXX	
AA-1320135	GAN ASSURANCES IARD				XXX	XXX	XXX		XXX	
AA-1120661	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1220027 ..	GENERALI HOLDING VIENNA AG				XXX	XXX	XXX		XXX	
AA-1220035 ..	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-1420030 ..	GJENSIDIGE NOR FORSIKRING				XXX	XXX	XXX		XXX	
00-0000000 ..	GORDIAN RUNOFF LIMITED		12		XXX	XXX	XXX	12	XXX	12
AA-1340100 ..	GOTHAER RUCKVERSICHERUNG AG.				XXX	XXX	XXX		XXX	
AA-1340105 ..	GOTHAER VERSICHERUNGSBANK VVAG				XXX	XXX	XXX		XXX	
AA-1120700 ..	GREYFRIARS INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-3191437 ..	GROUP ARK INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1320032 ..	GROUPAMA SA				XXX	XXX	XXX		XXX	
AA-1860340 ..	GUNES SIGORTA A.S.		403	53	XXX	XXX	XXX	403	XXX	403
00-0000000 ..	H. S. WEAVERS (UNDRWRTNG) AGENCIES LIMITED				XXX	XXX	XXX		XXX	
AA-1340115 ..	HAMBURGER INTERNATIONALE RUCK-VERS. AG				XXX	XXX	XXX		XXX	
AA-3191190 ..	HAMILTON RE LTD				XXX	XXX	XXX		XXX	
AA-3190060 ..	HANNOVER RE (BERMUDA) LIMITED				XXX	XXX	XXX		XXX	
AA-1340129 ..	HANSEATICA RUCKVERSICHERUNGS AG				XXX	XXX	XXX		XXX	
AA-5420070 ..	HANWHA GENERAL INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-3190080 ..	HEDDINGTON INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1340132 ..	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT				XXX	XXX	XXX		XXX	
AA-1120760 ..	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	555	2,775	555	XXX	XXX	XXX	2,775	XXX	2,775
AA-0000000 ..	HIH COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-3190875 ..	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED				XXX	XXX	XXX		XXX	
AA-1340087 ..	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG				XXX	XXX	XXX		XXX	
AA-5480045 ..	HONG LEONG ASSURANCE BERHAD				XXX	XXX	XXX		XXX	
00-0000000 ..	ICS ASSURANCES, S A				XXX	XXX	XXX		XXX	
00-0000000 ..	IND. CIE D ASS. TOUS RISQUES				XXX	XXX	XXX		XXX	
AA-1122022 ..	INDEMNITY GUARANTEE		1		XXX	XXX	XXX	1	XXX	1
AA-0000000 ..	INSURANCE AUSTRALIA LIMITED		4		XXX	XXX	XXX	4	XXX	4
AA-1780035 ..	INSURANCE CORPORATION OF IRELAND PLC				XXX	XXX	XXX		XXX	
AA-1560480 ..	INTACT INSURANCE COMPANY				XXX	XXX	XXX		XXX	
AA-2230425 ..	IRB BRASIL RESSEGUROS SA	6		6	XXX	XXX	XXX	6	XXX	6
AA-5424101 ..	K B INSURANCE CO LIMITED				XXX	XXX	XXX		XXX	
AA-1240026 ..	KBC ASSURANCES	1		1	XXX	XXX	XXX	1	XXX	1
AA-8310006 ..	KELVIN RE LTD		78		XXX	XXX	XXX	78	XXX	78
AA-1120475 ..	KINGSCROFT INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-5420050 ..	KOREAN REINSURANCE COMPANY	1		1	XXX	XXX	XXX	1	XXX	1
AA-1580050 ..	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	1		1	XXX	XXX	XXX	1	XXX	1
AA-1240068 ..	L'ETOILE 1905 S.A.		3		XXX	XXX	XXX	3	XXX	3
AA-1360067 ..	LA FENICE RIASSICURAZIONI SPA	1		1	XXX	XXX	XXX	1	XXX	1
AA-1560034 ..	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.				XXX	XXX	XXX		XXX	
AA-1360165 ..	LA NATIONALE S.P.A.				XXX	XXX	XXX		XXX	
AA-1320245 ..	LA REASSURANCE INTERCONTINENTALE S.A.				XXX	XXX	XXX		XXX	

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1320255	LA REUNION FRANCAISE S.A.				XXX	XXX	XXX		XXX	
AA-2991000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.				XXX	XXX	XXX		XXX	
AA-3190349	LAKEWOOD INSURANCE LIMITED		40		XXX	XXX	XXX	40	XXX	40
AA-1370095	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA		1		XXX	XXX	XXX	1	XXX	1
AA-1860690	LIBERTY SIGORTA A.S.				XXX	XXX	XXX		XXX	
AA-3191239	LUMEN RE LIMITED				XXX	XXX	XXX		XXX	
AA-1320171	MAAF ASSURANCES				XXX	XXX	XXX		XXX	
AA-1840610	MAPFRE INDUSTRIAL S.A.				XXX	XXX	XXX		XXX	
AA-1120952	MERCANTILE INDEMNITY COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1240125	MERCATOR VERZEKERINGEN NV				XXX	XXX	XXX		XXX	
AA-5420060	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1860620	MILLI REASURANS T.A.S.				XXX	XXX	XXX		XXX	
AA-1120980	MINSTER INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1121410	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED		2		XXX	XXX	XXX	2	XXX	2
AA-1580085	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	8	684	8	XXX	XXX	XXX	691	XXX	691
AA-0051036	MLC REINSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1460019	MS AMLIN AG				XXX	XXX	XXX		XXX	
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-0000000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	1	262	1	XXX	XXX	XXX	262	XXX	262
AA-5340660	NEW INDIA ASSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1121075	NIPPON INSURANCE COMPANY OF EUROPE LIMITED		1		XXX	XXX	XXX	1	XXX	1
AA-1580070	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED		6		XXX	XXX	XXX	6	XXX	6
AA-1560542	NORTHBRIDGE GENERAL INSURANCE CORPORATION	1	23	1	XXX	XXX	XXX	24	XXX	24
AA-1340135	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT				XXX	XXX	XXX	1	XXX	1
AA-1121120	NRG VICTORY REINSURANCE, LIMITED	1		1	XXX	XXX	XXX	1	XXX	1
AA-2990725	ORINOCO SEGUROS C.A.	1	4	1	XXX	XXX	XXX	5	XXX	5
AA-3190131	OWENS INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1240163	P & V ASSURANCES SC				XXX	XXX	XXX		XXX	
AA-3190195	PALLAS REINSURANCE COMPANY LTD	2	535	2	XXX	XXX	XXX	536	XXX	536
AA-1780078	PARTNER REINSURANCE EUROPE SE				XXX	XXX	XXX		XXX	
AA-1340187	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-1340245	PROVINZIAL NORDWEST HOLDING AG				XXX	XXX	XXX		XXX	
AA-1240051	QBE EUROPE NV/SA				XXX	XXX	XXX		XXX	
AA-1120481	QBE INSURANCE (EUROPE) LIMITED				XXX	XXX	XXX		XXX	
AA-1780070	QBE REINSURANCE (EUROPE) LIMITED				XXX	XXX	XXX		XXX	
AA-1810007	R&Q INSURANCE (MALTA) LIMITED		2		XXX	XXX	XXX	3	XXX	3
AA-1340004	R+V VERSICHERUNG AKTIENGESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-3190137	RAMUS INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-2990857	REASEGURADORA DELTA CA				XXX	XXX	XXX		XXX	
AA-2990860	REASEGURADORA NACIONAL DE VENEZUELA C.A.				XXX	XXX	XXX		XXX	

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1280110 ..	REASSURANCEAFVIKLINGS-AKTIESELSKABET	3	18	3	XXX	XXX	XXX	18	XXX	18
AA-5360041 ..	REASURANSI INDONESIA UTAMA (PERSERO)				XXX	XXX	XXX		XXX	
AA-1460023 ..	RENAISSANCERE EUROPE AG				XXX	XXX	XXX		XXX	
AA-1340201 ..	RHEINLAND VERS.-AG		20		XXX	XXX	XXX	20	XXX	20
AA-1120465 ..	RIVERSTONE INSURANCE (UK) LIMITED		2		XXX	XXX	XXX	2	XXX	2
AA-1720070 ..	SAMPO PLC				XXX	XXX	XXX		XXX	
AA-3191213 ..	SANDERS RE				XXX	XXX	XXX		XXX	
AA-3191403 ..	SANDERS RE II LTD.				XXX	XXX	XXX		XXX	
AA-3191490 ..	SANDERS RE III LTD.				XXX	XXX	XXX		XXX	
AA-1340015 ..	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG				XXX	XXX	XXX		XXX	
AA-1320158 ..	SCOR SE				XXX	XXX	XXX		XXX	
AA-1320158 ..	SCOR SE				XXX	XXX	XXX		XXX	
AA-1569750 ..	SCOTTISH AND YORK HOLDINGS LIMITED				XXX	XXX	XXX		XXX	
AA-1240175 ..	SECURA SOCIETE DE REASSURANCES		20		XXX	XXX	XXX	20	XXX	20
AA-5760050 ..	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD				XXX	XXX	XXX		XXX	
AA-5760055 ..	SINGAPORE REINSURANCE CORPORATION LIMITED		6		XXX	XXX	XXX	6	XXX	6
AA-1440075 ..	SIRIUS FORSAKRINGSAKTIEBOLAGET				XXX	XXX	XXX		XXX	
AA-3190146 ..	SOLAR INSURANCE COMPANY LIMITED		5		XXX	XXX	XXX	5	XXX	5
AA-1580110 ..	SOMPO JAPAN INSURANCE INC	6	156	6	XXX	XXX	XXX	162	XXX	162
AA-1961001 ..	SOUTH BRITISH INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1420110 ..	SPAREBANK 1 SKADEFORSIKRING AS	2		2	XXX	XXX	XXX	2	XXX	2
AA-3190582 ..	ST JOHN'S INSURANCE COMPANY LIMITED		483		XXX	XXX	XXX	483	XXX	483
AA-1440090 ..	STOCKHOLM ATERFORSAKRINGS AB		1		XXX	XXX	XXX	2	XXX	2
AA-1440100 ..	STOCKHOLM REINSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1930925 ..	SUNCORP-METWAY INSURANCE LIMITED		312		XXX	XXX	XXX	312	XXX	312
AA-1340260 ..	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT		11		XXX	XXX	XXX	11	XXX	11
AA-1440105 ..	SWEDISH CLUB				XXX	XXX	XXX		XXX	
AA-1370021 ..	SWISS RE EUROPE SA				XXX	XXX	XXX		XXX	
AA-5324100 ..	TAIPING REINSURANCE COMPANY LIMITED.				XXX	XXX	XXX		XXX	
AA-1580080 ..	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-5280065 ..	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1580095 ..	THE TOA REINSURANCE COMPANY LIMITED		1		XXX	XXX	XXX	2	XXX	2
AA-1580100 ..	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED		31		XXX	XXX	XXX	31	XXX	31
AA-1960655 ..	TOWER INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1340225 ..	TRANSATLANTISCHE BETEILIGUNGS - AG				XXX	XXX	XXX		XXX	
AA-1440043 ..	TRYGG HANSA INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1340006 ..	UNION REINSURANCE COMPANY				XXX	XXX	XXX		XXX	
AA-1780054 ..	UNIPOLRE LIMITED		33		XXX	XXX	XXX	33	XXX	33
AA-1360195 ..	UNIPOLSAI ASSICURAZIONI SPA				XXX	XXX	XXX		XXX	
AA-1220020 ..	UNIQA VERSICHERUNGEN AG				XXX	XXX	XXX		XXX	
AA-1120590 ..	UNITED FRIENDLY GENERAL INSURANCE LIMITED				XXX	XXX	XXX		XXX	

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-3191432 ..	VANTAGE RISK LTD.				XXX	XXX	XXX		XXX	
AA-3191388 ..	VERMEER REISNURANCE LTD				XXX	XXX	XXX		XXX	
AA-1360265 ..	VITTORIA ASSICURAZIONI S.P.A.				XXX	XXX	XXX		XXX	
AA-1220070 ..	WIENER RUCKVERSICHERUNGS GESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-1340265 ..	WUESTENROT VESICHERUNGS AG				XXX	XXX	XXX		XXX	
AA-3191315 ..	XL BERMUDA LIMITED		1,670		XXX	XXX	XXX	1,670	XXX	1,670
AA-1780072 ..	XL RE EUROPE SE				XXX	XXX	XXX		XXX	
AA-1120018 ..	ZURICH INTERNATIONAL (UK) LIMITED				XXX	XXX	XXX		XXX	
AA-1460190 ..	ZURICH VERS.GES. AG				XXX	XXX	XXX		XXX	
2699999. Total Unauthorized - Other Non-U.S. Insurers		645	10,837	702	XXX	XXX	XXX	10,919	XXX	10,919
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		1,878	18,624	1,934	XXX	XXX	XXX	18,729	XXX	18,729
3299999. Total Certified - Affiliates - U.S. Non-Pool		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3599999. Total Certified - Affiliates - Other (Non-U.S.)		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3699999. Total Certified - Affiliates		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-3190770 ..	CHUBB TEMPEST REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-3194122 ..	DAVINCI REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-3194130 ..	ENDURANCE SPECIALTY INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-3191289 ..	FIDELIS INSURANCE BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-1120175 ..	FIDELIS UNDERWRITING LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-1340125 ..	HANNOVER RUECK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-3190875 ..	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-1460019 ..	MS AMLIN AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-3190339 ..	RENAISSANCE REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4099999. Total Certified - Other Non-U.S. Insurers		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool			XXX	XXX				XXX	XXX	
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)			XXX	XXX				XXX	XXX	
5099999. Total Reciprocal Jurisdiction - Affiliates			XXX	XXX				XXX	XXX	
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)			XXX	XXX				XXX	XXX	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		2,288	18,624	1,934	272	6,293	6,565	18,729		25,294
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)										
9999999 Totals		2,288	18,624	1,934	272	6,293	6,565	18,729		25,294

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
1001	1	021000089	CITIBANK	1,303
1002	1	021000089	CITIBANK	5,309
1003	1	026008808	UNICREDIT	1,538
1004	1	026008044	COMMERZBANK	714
1005	1	026004307	MIZUHO BANK	6,617
1006	2	026009632	MUFG BANK LTD.	402
1006	2	026002574	BARCLAYS	402
1006	2	021000089	CITIBANK	402
1006	2	026009179	CREDIT SUISSE	243
1006	2	021001033	DEUTSCHE BANK	243
1006	2	021001088	HSBC	402
1006	2	026014601	GOLDMAN SACHS	243
1006	2	021000021	JPMORGAN CHASE	243
1006	2	026014630	MORGAN STANLEY	243
1006	2	021000018	BANK OF NY MELLON	243
1006	2	121000248	WELLS FARGO	402
1007	1	021000089	CITIBANK	1,101
1008	1	026007993	UBS	4,970
1009	1	026003036	SEB SKANDINAVISKA ENSKILDA BANKEN	4,784
1010	2	026002574	BARCLAYS	377
1010	2	981390502	LLOYDS BANK CORP MARKETS PLC	377
1010	2	026007728	NATIONAL AUSTRALIA BANK LTD	343
1010	2	026007689	BNP PARIBAS	309
1010	2	026008044	COMMERZBANK	309
1011	1	021000089	CITIBANK	13
1012	1	021000021	JPMORGAN CHASE	1,343
1013	1	026009179	CREDIT SUISSE	1,184
1014	1	026002574	BARCLAYS	88
1015	1	021000089	CITIBANK	200
1016	1	021000089	CITIBANK	402
1017	1	021000018	ANZ	329
1018	1	026007689	BNP PARIBAS	933
1018	1	026007689	BNP PARIBAS	137
1018	1	026007689	BNP PARIBAS	265
1018	1	026007689	BNP PARIBAS	352
1019	1	071000288	HARRIS NA	6
1020	1	021000089	LLOYDS BANK	3,494
1021	1	021000089	CITIBANK	
1022	1	021000089	CITIBANK	99
1023	1	021000089	CITIBANK	17
1024	1	021000089	CITIBANK	15
1025	1	026008073	CREDIT AGRICOLE	86
1026	1	026007692	BANCO SANTANDER	201
1027	1	021000089	CITIBANK	592
1027	1	026001591	STANDARD CHARTERED	1,870
1028	1	021000089	CITIBANK	711
1029	1	021000089	CITIBANK	78
1030	1	021000021	WESTPAC BANKING CORPORATION	198

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
1031	1	021000089	CITIBANK	68
1032	1	021000089	CITIBANK	78
1032	1	021000089	CITIBANK	1,200
1033	1	021000089	CITIBANK	15
1034	1	021000018	ANZ	57
1035	1	026007728	NATIONAL AUSTRALIA BANK	7
1036	1	026008044	COMMERZBANK	72
1037	1	021000089	CITIBANK	15
1038	1	021000089	CITIBANK	1,763
1038	1	021000089	CITIBANK	192
1038	1	021000089	CIITIBANK	834
1038	1	021000089	CITIBANK	87
1039	1	026004093	ROYAL BANK OF CANADA	
1040	1	021000089	CITIBANK	29
1041	1	021000089	CITIBANK	2,104
1042	1	021000089	LLOYDS BANK	6,152
1043	1	026004307	MIZUHO BANK	250
1044	1	026007689	BNP PARIBAS	191
1045	1	021000089	CITIBANK	2,065
1046	1	021000089	CITIBANK	4,219
1046	1	021000089	CITIBANK	2,755
1047	1	021000089	CITIBANK	5
1048	1	026002655	LLOYDS BANK PLC	3,192
1049	1	026010841	SVENSKA HANDELSBANKEN AB	125
1050	1	026007689	BNP PARIBAS	301
1051	1	026004093	RBC BANK CANADA	113
1052	1	021000089	CITIBANK	
1053	1	021000089	CITIBANK	36
1053	1	021000089	CITIBANK	1,631
1053	1	021000089	CITIBANK	53
1054	1	026002574	BARCLAYS	73
1055	1	021000021	NATIXIS	351
1056	1	021000089	CITIBANK	891
1056	1	021000089	CITIBANK	317
1056	1	021000089	CITIBANK	341
1057	1	021000089	CITIBANK	464
1058	1	021000089	CITIBANK	64
1058	1	021000089	CITIBANK	4
1059	1	026009179	CREDIT SUISSE	1,303
1060	1	026007728	NATIONAL AUSTRALIA BANK	11
1060	1	026007728	NATIONAL AUSTRALIA BANK	3
1060	1	026007728	NATIONAL AUSTRALIA BANK	3
1060	1	026007728	NATIONAL AUSTRALIA BANK	7
1061	1	026007689	BNP PARIBUS	1,206
1062	1	026003780	DEUTSCHE BANK	1,405
1063	1	021000089	CITIBANK	6,858
1064	1	021000089	CITIBANK	2,670
Total				87,712

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.	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	30.000	5,477
2.			
3.			
4.			
5.			

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.	NATIONAL GENERAL RE LTD	1,737,185	2,264,340	Yes [X] No [ ]
7.	NEW JERSEY UNSATISFIED CLAIM AND JUDGEMENT FUND	319,252		Yes [ ] No [X]
8.	NATIONAL FLOOD INSURANCE PROGRAM	243,413	213,159	Yes [ ] No [X]
9.	LLOYDS OF LONDON	165,821		Yes [ ] No [X]
10.	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	123,634	425	Yes [ ] No [X]

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

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	47,432,393,079		47,432,393,079
2.	Premiums and considerations (Line 15)	7,882,392,469	(26,448)	7,882,366,021
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	144,277,664	(137,090,598)	7,187,065
4.	Funds held by or deposited with reinsured companies (Line 16.2)			
5.	Other assets	2,513,858,569	(47,190,744)	2,466,667,824
6.	Net amount recoverable from reinsurers		1,463,627,907	1,463,627,907
7.	Protected cell assets (Line 27)			
8.	Totals (Line 28)	57,972,921,780	1,279,320,116	59,252,241,896
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	24,459,237,569	1,552,850,690	26,012,088,259
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	2,105,170,231	(84,818,674)	2,020,351,557
11.	Unearned premiums (Line 9)	14,363,375,546	1,000,600,761	15,363,976,307
12.	Advance premiums (Line 10)	370,903,039	120,795	371,023,834
13.	Dividends declared and unpaid (Line 11.1 and 11.2)			
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	830,146,391	(829,956,415)	189,975
15.	Funds held by company under reinsurance treaties (Line 13)	78,914,359	(78,914,359)	
16.	Amounts withheld or retained by company for account of others (Line 14)	44,293,344	843,858	45,137,202
17.	Provision for reinsurance (Line 16)	25,293,878	(25,293,878)	
18.	Other liabilities	3,451,103,626	(256,112,662)	3,194,990,964
19.	Total liabilities excluding protected cell business (Line 26)	45,728,437,984	1,279,320,116	47,007,758,100
20.	Protected cell liabilities (Line 27)			
21.	Surplus as regards policyholders (Line 37)	12,244,483,796	XXX	12,244,483,796
22.	Totals (Line 38)	57,972,921,780	1,279,320,116	59,252,241,896

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

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written	777,760,330	XXX		XXX	623,720	XXX	43,127,812	XXX		XXX	37,739,146	XXX		XXX
2.	Premiums earned	775,899,202	XXX		XXX	623,720	XXX	41,546,612	XXX		XXX	37,487,196	XXX		XXX
3.	Incurred claims	498,559,410	64.3			721,951	115.7	34,946,879	84.1			14,747,536	39.3		
4.	Cost containment expenses	15,519,872	2.0			6,804	1.1	45,102	0.1			1,421,895	3.8		
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	514,079,282	66.3			728,755	116.8	34,991,981	84.2			16,169,431	43.1		
6.	Increase in contract reserves														
7.	Commissions (a)	217,545,885	28.0			35,014	5.6	5,413,218	13.0			10,365,017	27.6		
8.	Other general insurance expenses	15,845,632	2.0			12,707	2.0	878,661	2.1			768,875	2.1		
9.	Taxes, licenses and fees	25,469,954	3.3			20,425	3.3	1,412,342	3.4			1,235,875	3.3		
10.	Total other expenses incurred	258,861,471	33.4			68,146	10.9	7,704,221	18.5			12,369,767	33.0		
11.	Aggregate write-ins for deductions														
12.	Gain from underwriting before dividends or refunds	2,958,449	0.4			(173,181)	(27.8)	(1,149,590)	(2.8)			8,947,998	23.9		
13.	Dividends or refunds														
14.	Gain from underwriting after dividends or refunds	2,958,449	0.4			(173,181)	(27.8)	(1,149,590)	(2.8)			8,947,998	23.9		
	DETAILS OF WRITE-INS														
1101.															
1102.															
1103.															
1198.	Summary of remaining write-ins for Line 11 from overflow page														
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)														

		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1.	Premiums written		XXX		XXX		XXX	219,531	XXX		XXX	696,050,121	XXX
2.	Premiums earned		XXX		XXX		XXX	218,282	XXX		XXX	696,023,392	XXX
3.	Incurred claims							93,832	43.0			448,049,212	64.4
4.	Cost containment expenses							9,819	4.5			14,036,252	2.0
5.	Incurred claims and cost containment expenses (Lines 3 and 4)							103,651	47.5			462,085,464	66.4
6.	Increase in contract reserves												
7.	Commissions (a)							14,099	6.5			201,718,537	29.0
8.	Other general insurance expenses							4,473	2.0			14,180,916	2.0
9.	Taxes, licenses and fees							7,189	3.3			22,794,123	3.3
10.	Total other expenses incurred							25,761	11.8			238,693,576	34.3
11.	Aggregate write-ins for deductions												
12.	Gain from underwriting before dividends or refunds							88,870	40.7			(4,755,648)	(0.7)
13.	Dividends or refunds												
14.	Gain from underwriting after dividends or refunds							88,870	40.7			(4,755,648)	(0.7)
	DETAILS OF WRITE-INS												
1101.													
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from overflow page												
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)												

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	16,581,832			2,690,483		993,968					6,441		12,890,940
2. Advance premiums	1,212,347			116,068		66,948					910		1,028,421
3. Reserve for rate credits													
4. Total premium reserves, current year	17,794,179			2,806,551		1,060,916					7,351		13,919,361
5. Total premium reserves, prior year	15,809,023		12,594,035	1,087,555		750,559					4,398		1,372,476
6. Increase in total premium reserves	1,985,156		(12,594,035)	1,718,996		310,357					2,953		12,546,885
B. Contract Reserves:													
1. Additional reserves (a)													
2. Reserve for future contingent benefits													
3. Total contract reserves, current year													
4. Total contract reserves, prior year.													
5. Increase in contract reserves													
C. Claim Reserves and Liabilities:													
1. Total current year	207,899,804		101,462	4,485,077		4,722,038					278,445		198,312,782
2. Total prior year	190,017,554			2,976,655		4,124,071					297,581		182,619,247
3. Increase	17,882,250		101,462	1,508,422		597,967					(19,136)		15,693,535

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

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	153,753,942			2,766,234		1,479,062					11,879		149,496,767
1.2 On claims incurred during current year	326,923,218		620,489	30,672,223		12,670,507					101,089		282,858,910
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	18,836,751			62,688		39,306					(214)		18,734,971
2.2 On claims incurred during current year	189,063,053		101,462	4,422,389		4,682,732					278,659		179,577,811
3. Test:													
3.1 Lines 1.1 and 2.1	172,590,693			2,828,922		1,518,368					11,665		168,231,738
3.2 Claim reserves and liabilities, December 31, prior year	190,017,554			2,976,655		4,124,071					297,581		182,619,247
3.3 Line 3.1 minus Line 3.2	(17,426,861)			(147,733)		(2,605,703)					(285,916)		(14,387,509)

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written	777,760,330		623,720	43,127,812		37,739,146					219,531		696,050,121
2. Premiums earned	775,899,202		623,720	41,546,612		37,487,196					218,282		696,023,392
3. Incurred claims	498,559,410		721,951	34,946,879		14,747,536					93,832		448,049,212
4. Commissions	217,545,885		35,014	5,413,218		10,365,017					14,099		201,718,537
B. Reinsurance Ceded:													
1. Premiums written													
2. Premiums earned													
3. Incurred claims													
4. Commissions													

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

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

NONE

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	159,100	45,470	44,425	12,484	16,942		2,716	162,513	XXX
2. 2013	25,211,087	476,414	24,734,673	13,449,553	45,426	569,461	3	2,187,866	9,767	1,221,336	16,151,683	XXX
3. 2014	26,428,648	454,184	25,974,464	14,854,853	39,340	596,749	2	2,071,261	4,985	1,325,079	17,478,536	XXX
4. 2015	27,860,252	416,738	27,443,514	16,047,334	92,023	728,449	1,910	2,230,663	8,665	1,472,095	18,903,848	XXX
5. 2016	28,750,107	384,365	28,365,742	17,265,374	510,906	771,507	5,859	2,398,999	28,189	1,541,741	19,890,925	XXX
6. 2017	29,390,944	353,967	29,036,977	17,841,749	1,141,183	767,146	3,552	2,515,918	68,980	1,880,271	19,911,097	XXX
7. 2018	30,789,333	404,723	30,384,610	17,035,830	95,247	809,612	9,548	2,372,957	12,257	2,179,507	20,101,348	XXX
8. 2019	32,613,035	458,687	32,154,348	18,203,617	227,496	707,672	10,642	2,373,143	19,441	1,825,189	21,026,853	XXX
9. 2020	32,443,442	439,299	32,004,143	16,223,100	187,628	433,243	5,689	2,236,410	52,704	1,606,704	18,646,732	XXX
10. 2021	38,289,050	2,452,117	35,836,933	21,464,428	1,428,843	312,844	26,792	2,348,717	59,585	2,200,239	22,610,768	XXX
11. 2022	41,680,917	2,422,899	39,258,018	16,963,123	1,103,536	131,520	4,803	2,187,419	26,303	1,406,352	18,147,419	XXX
12. Totals	XXX	XXX	XXX	169,508,062	4,917,099	5,872,628	81,284	22,940,295	290,877	16,661,230	193,031,724	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1,368,138	634,570	847,602	129,566	262,000	85,663	193,427	58,294	103,871		78	1,866,944	XXX
2. 2013	14,997	188	14,042	2,842	2,078		19,512		17,512		2,142	65,111	XXX
3. 2014	35,040	2,749	15,151	1,843	3,222	103	9,737		16,728	2	150	75,181	XXX
4. 2015	74,564	4,484	20,336	(498)	7,193	4	14,154	1	17,702		820	129,959	XXX
5. 2016	133,450	4,322	15,075	(577)	12,837	171	14,897	9	18,998	2	2,757	191,330	XXX
6. 2017	260,824	8,635	12,186	(38)	23,511		26,197	(4)	22,567		11,111	336,692	XXX
7. 2018	480,120	7,125	53,621	756	44,716	11	42,164	12	30,599	1,177	26,429	642,139	XXX
8. 2019	990,240	26,347	161,921	2,049	90,044	3	66,503	(1)	46,845		17,562	1,327,153	XXX
9. 2020	1,459,202	54,481	372,436	26,957	123,098	32	163,303	199	55,160	6,870	65,546	2,084,660	XXX
10. 2021	3,109,642	107,765	772,229	235,993	225,399	50	255,631	18,688	126,465	22,987	199,802	4,103,884	XXX
11. 2022	8,153,188	251,953	4,277,156	380,512	344,195	35	577,777	37,877	645,040	1	1,272,549	13,326,978	XXX
12. Totals	16,079,405	1,102,619	6,561,756	779,404	1,138,291	86,074	1,383,302	115,073	1,101,487	31,040	1,598,946	24,150,032	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,451,604	415,340
2. 2013	16,275,021	58,226	16,216,795	64.6	12.2	65.6				26,009	39,102
3. 2014	17,602,741	49,024	17,553,717	66.6	10.8	67.6				45,599	29,582
4. 2015	19,140,397	106,589	19,033,808	68.7	25.6	69.4				90,914	39,045
5. 2016	20,631,137	548,881	20,082,256	71.8	142.8	70.8				144,780	46,550
6. 2017	21,470,098	1,222,309	20,247,789	73.1	345.3	69.7				264,413	72,279
7. 2018	20,869,620	126,134	20,743,486	67.8	31.2	68.3				525,859	116,279
8. 2019	22,639,983	285,977	22,354,006	69.4	62.3	69.5				1,123,764	203,389
9. 2020	21,065,952	334,560	20,731,393	64.9	76.2	64.8				1,750,200	334,460
10. 2021	28,615,356	1,900,703	26,714,652	74.7	77.5	74.5				3,538,114	565,769
11. 2022	33,279,418	1,805,021	31,474,397	79.8	74.5	80.2				11,797,880	1,529,098
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	20,759,138	3,390,894

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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior	7,953,333	7,842,174	7,725,474	7,755,614	7,832,235	7,910,939	7,993,699	8,169,621	8,371,726	8,483,261	111,535	313,640
2. 2013	14,154,406	14,226,175	14,275,489	14,214,214	14,137,551	14,064,160	14,052,022	14,027,038	14,017,333	14,021,184	3,851	(5,854)
3. 2014	XXX	15,550,414	15,713,678	15,669,415	15,579,874	15,514,790	15,454,265	15,428,878	15,482,944	15,470,714	(12,230)	41,836
4. 2015	XXX	XXX	16,817,274	16,908,582	16,811,779	16,761,778	16,720,421	16,704,684	16,771,481	16,794,108	22,627	89,424
5. 2016	XXX	XXX	XXX	17,937,560	17,714,852	17,597,607	17,549,211	17,559,722	17,643,203	17,692,450	49,247	132,728
6. 2017	XXX	XXX	XXX	XXX	17,943,553	17,937,222	17,845,202	17,603,276	17,738,400	17,778,283	39,884	175,007
7. 2018	XXX	XXX	XXX	XXX	XXX	18,617,120	18,665,799	18,296,183	18,235,859	18,353,364	117,506	57,181
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	19,620,622	19,551,280	19,696,219	19,953,459	257,240	402,179
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,235,055	18,230,391	18,499,397	269,007	264,342
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,418,351	24,322,043	903,692	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,668,243	XXX	XXX
									12. Totals		1,762,358	1,470,484

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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022		
1. Prior	000	2,613,181	4,171,043	5,102,729	5,644,115	5,971,744	6,266,832	6,428,766	6,574,617	6,720,188	XXX	XXX
2. 2013	8,908,680	11,671,639	12,763,039	13,363,788	13,671,038	13,821,561	13,910,357	13,939,386	13,959,092	13,973,585	XXX	XXX
3. 2014	XXX	10,049,161	12,978,633	14,058,606	14,681,941	15,065,722	15,262,062	15,333,486	15,376,756	15,412,260	XXX	XXX
4. 2015	XXX	XXX	10,610,281	13,836,825	15,012,431	15,774,526	16,273,921	16,469,431	16,583,254	16,681,851	XXX	XXX
5. 2016	XXX	XXX	XXX	11,280,638	14,471,185	15,708,265	16,621,517	17,081,334	17,315,214	17,520,116	XXX	XXX
6. 2017	XXX	XXX	XXX	XXX	11,170,884	14,574,885	15,992,709	16,641,062	17,120,078	17,464,159	XXX	XXX
7. 2018	XXX	XXX	XXX	XXX	XXX	11,547,535	15,165,858	16,311,589	17,045,222	17,740,647	XXX	XXX
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	12,121,015	16,056,837	17,504,926	18,673,151	XXX	XXX
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,312,244	14,821,595	16,463,026	XXX	XXX
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,232,658	20,321,637	XXX	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,986,304	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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior	2,571,982	1,831,987	1,364,609	1,017,359	879,397	627,477	516,630	508,050	679,117	853,169
2. 2013	1,144,766	665,584	405,730	252,122	181,173	90,483	60,015	38,509	25,158	30,712
3. 2014	XXX	1,235,168	693,490	350,139	239,778	113,111	51,651	27,445	42,102	23,045
4. 2015	XXX	XXX	1,225,207	611,876	334,028	150,608	92,616	47,843	41,720	34,988
5. 2016	XXX	XXX	XXX	1,456,995	685,776	283,284	140,391	73,042	50,976	30,541
6. 2017	XXX	XXX	XXX	XXX	1,579,424	654,965	312,773	108,810	97,389	38,425
7. 2018	XXX	XXX	XXX	XXX	XXX	1,781,525	765,836	326,449	239,705	95,017
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	1,904,898	715,112	425,343	226,376
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,242,346	979,918	508,583
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,847,231	773,180
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,436,545

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	1,991	101	556		743		251	3,189	XXX
2. 2013	6,654,317	140,537	6,513,780	2,978,492	126	98,277		458,805		76,127	3,535,448	739,331
3. 2014	6,953,901	123,229	6,830,671	3,483,321	100	99,440	2	500,919		72,100	4,083,578	827,922
4. 2015	7,214,041	106,581	7,107,460	3,423,624	1,647	111,023	90	507,568		86,009	4,040,478	787,914
5. 2016	7,304,003	90,675	7,213,328	3,796,366	(200)	111,699	110	546,092		81,514	4,454,248	873,099
6. 2017	7,325,272	73,184	7,252,088	4,135,968	(29)	137,352	198	573,029		354,957	4,846,180	947,746
7. 2018	7,499,944	90,662	7,409,282	4,208,294	24	172,381	5,369	591,159	(105)	562,917	4,966,545	862,422
8. 2019	7,909,320	86,401	7,822,918	4,362,444	(2,358)	147,213	246	594,220		78,323	5,105,990	850,412
9. 2020	8,264,035	76,257	8,187,778	5,137,674	60,490	166,058	(866)	603,382	26,703	56,624	5,820,788	969,620
10. 2021	8,906,463	382,034	8,524,429	5,900,949	361,354	92,752	3,266	680,400	48,158	30,370	6,261,323	989,985
11. 2022	10,024,835	301,836	9,723,000	3,738,207	88,918	48,852	701	456,365		5,779	4,153,805	704,990
12. Totals	XXX	XXX	XXX	41,167,330	510,173	1,185,604	9,115	5,512,682	74,756	1,404,971	47,271,571	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	13,940	110	9,077		1,185		651		3,884			28,628	268
2. 2013	2,498		4,688		228		1,864		4,308		1	13,587	89
3. 2014	4,042		2,335		285		1,284		3,882		4	11,828	80
4. 2015	9,127		7,491		1,275		1,248		3,730		14	22,869	106
5. 2016	11,442		6,730		560		1,323		3,972		90	24,026	196
6. 2017	19,886		851		2,310		1,333		4,267		7,355	28,646	334
7. 2018	29,607		641		3,558		2,057		4,898	1,177	19,697	39,583	589
8. 2019	49,071		17,281		3,332		3,236		5,155		4,066	78,074	891
9. 2020	86,635	12,864	34,385	16,844	8,570		10,457	181	(4,902)	6,165	25,658	99,091	3,149
10. 2021	184,901	10,801	239,442	118,903	13,019		30,888	1,697	18,676	21,660	66,891	333,866	5,038
11. 2022	627,216	18,788	1,792,438	36,695	41,682		105,668	1,655	207,013		106,623	2,716,879	58,085
12. Totals	1,038,365	42,563	2,115,359	172,442	76,004		160,009	3,534	254,882	29,001	230,401	3,397,078	68,825

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	22,907	5,721
2. 2013	3,549,161	126	3,549,035	53.3	0.1	54.5				7,187	6,400
3. 2014	4,095,508	102	4,095,406	58.9	0.1	60.0				6,377	5,451
4. 2015	4,065,084	1,737	4,063,347	56.3	1.6	57.2				16,618	6,252
5. 2016	4,478,183	(91)	4,478,274	61.3	(0.1)	62.1				18,171	5,855
6. 2017	4,874,995	169	4,874,827	66.6	0.2	67.2				20,737	7,910
7. 2018	5,012,594	6,466	5,006,128	66.8	7.1	67.6				30,248	9,335
8. 2019	5,181,952	(2,112)	5,184,064	65.5	(2.4)	66.3				66,352	11,722
9. 2020	6,042,260	122,381	5,919,879	73.1	160.5	72.3				91,312	7,779
10. 2021	7,161,028	565,839	6,595,189	80.4	148.1	77.4				294,639	39,227
11. 2022	7,017,441	146,757	6,870,684	70.0	48.6	70.7				2,364,171	352,708
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	2,938,718	458,360

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	58,890	18,615	6,510	62	6,668		866	53,390	XXX
2. 2013	9,854,400	11,761	9,842,639	6,141,868	2,694	413,013	3	1,017,829		148,784	7,570,012	1,975,082
3. 2014	10,227,825	9,515	10,218,310	6,538,040	549	440,373		862,556		155,863	7,840,420	2,055,667
4. 2015	10,758,419	6,858	10,751,561	7,282,229	3,869	555,126	1,511	987,255		170,026	8,819,230	2,230,134
5. 2016	11,342,235	5,247	11,336,988	7,363,743	1,550	601,671	4,503	1,035,278		164,687	8,994,640	2,244,998
6. 2017	11,842,467	4,843	11,837,624	7,020,215	(18,484)	585,238	3,313	1,046,873		158,572	8,667,497	2,070,597
7. 2018	12,385,865	4,066	12,381,799	7,157,734	1,416	570,981	1,921	981,672		164,920	8,707,050	2,040,520
8. 2019	12,831,551	3,981	12,827,570	7,549,950	26,955	473,767	3,466	958,440		181,578	8,951,735	2,070,045
9. 2020	12,339,622	2,767	12,336,855	5,633,111	24,060	210,101	1,545	867,136		160,947	6,684,743	1,484,481
10. 2021	14,266,003	816,039	13,449,965	6,977,838	419,034	185,671	17,943	931,926	723	153,843	7,657,734	1,711,654
11. 2022	15,529,041	909,398	14,619,643	4,104,432	255,442	56,139	1,865	1,054,952		87,272	4,958,217	1,716,957
12. Totals	XXX	XXX	XXX	65,828,050	735,701	4,098,590	36,132	9,750,584	723	1,547,358	78,904,669	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	699,552	448,393	64,008	(29,686)	36,196	36	5,566	42	21,164		33	407,699	5,966
2. 2013	9,301	188	8,504	2,842	1,749		17,059		10,965		(23)	44,548	961
3. 2014	25,016	1,908	9,237	1,843	2,539		6,793		10,473		47	50,309	1,484
4. 2015	43,876		14,973	(503)	5,151		11,315		11,393		426	87,211	3,027
5. 2016	99,559	2,939	7,038	(644)	11,239		12,039		12,323		1,955	139,902	5,204
6. 2017	200,702	8,549	8,311	6	19,154		23,267		15,213		2,369	258,093	8,830
7. 2018	355,860	497	29,545	698	34,364		36,245		18,630		3,423	473,449	12,725
8. 2019	739,553	1,859	87,298	2,641	71,964	3	56,404	(1)	27,549		7,560	978,265	20,447
9. 2020	1,121,248	1,988	179,567	2,335	98,538	6	140,006	(2)	43,137	77	12,732	1,578,092	26,459
10. 2021	2,449,346	37,672	279,776	55,760	180,070	3	205,994	14,599	81,714		31,853	3,088,866	61,713
11. 2022	5,584,308	151,957	1,923,905	155,415	254,446	20	417,201	32,357	251,684	1	159,271	8,091,796	263,063
12. Totals	11,328,322	655,949	2,612,163	190,707	715,410	68	931,889	46,996	504,245	79	219,646	15,198,229	409,879

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	344,852	62,847
2. 2013	7,620,287	5,727	7,614,560	77.3	48.7	77.4				14,775	29,773
3. 2014	7,895,028	4,300	7,890,729	77.2	45.2	77.2				30,503	19,806
4. 2015	8,911,318	4,877	8,906,441	82.8	71.1	82.8				59,352	27,859
5. 2016	9,142,890	8,348	9,134,541	80.6	159.1	80.6				104,301	35,600
6. 2017	8,918,974	(6,616)	8,925,590	75.3	(136.6)	75.4				200,459	57,634
7. 2018	9,185,031	4,532	9,180,499	74.2	111.5	74.1				384,210	89,239
8. 2019	9,964,924	34,924	9,930,000	77.7	877.3	77.4				822,350	155,914
9. 2020	8,292,844	30,009	8,262,835	67.2	1,084.7	67.0				1,296,493	281,600
10. 2021	11,292,334	545,734	10,746,600	79.2	66.9	79.9				2,635,691	453,176
11. 2022	13,647,069	597,056	13,050,013	87.9	65.7	89.3				7,200,842	890,954
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	13,093,828	2,104,401

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	2,986	35	187		175			3,313	XXX
2. 2013	223,955	3,648	220,306	149,183	2,358	14,246		17,981		1,546	179,053	23,655
3. 2014	237,356	4,764	232,592	168,814	3,457	13,108		15,342		1,466	193,806	25,133
4. 2015	256,336	4,468	251,868	220,590	10,232	15,047	215	17,866		1,601	243,057	28,451
5. 2016	264,180	8,754	255,426	205,385	1,731	17,352	1,171	21,099		1,965	240,934	27,912
6. 2017	264,808	4,597	260,211	151,165	2,086	16,340	(65)	17,679		1,812	183,163	20,652
7. 2018	395,657	34,699	360,958	193,170	13,325	25,190	2,055	25,528	2,219	1,561	226,288	28,344
8. 2019	629,529	89,004	540,525	334,958	53,297	44,205	7,171	39,476	6,214	2,633	351,958	46,972
9. 2020	538,675	74,462	464,213	212,908	40,459	15,903	4,251	28,577	4,351	4,151	208,327	33,704
10. 2021	807,178	148,922	658,255	276,535	49,320	11,317	3,035	25,227	5,783	2,958	254,941	46,579
11. 2022	903,949	127,037	776,912	97,165	16,016	1,867	306	26,679	5,374	1,588	104,016	44,651
12. Totals	XXX	XXX	XXX	2,012,858	192,316	174,763	18,140	235,630	23,940	21,282	2,188,855	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	14,922	6,104	2,077		829		212		1,117		16	13,051	49
2. 2013	1,287		770		78		362		416		(7)	2,912	17
3. 2014	3,236	841	607		340	103	216		510	2	10	3,963	24
4. 2015	12,381	4,419	(1,836)	5	593	4	832	1	591		7	8,131	56
5. 2016	12,305	1,344	(2,191)	67	877	171	476	9	567	2	(121)	10,442	107
6. 2017	26,463		(351)	(44)	1,684		334	(4)	657		149	28,835	122
7. 2018	61,494	6,644	5,893	113	5,997	11	2,168	12	4,098		251	72,871	319
8. 2019	146,082	24,491	21,086	(614)	13,649		4,768		9,841		505	171,550	842
9. 2020	169,874	33,675	81,001	1,141	14,561	26	10,106	1	11,102		504	251,801	1,049
10. 2021	369,754	57,265	96,972	24,266	30,092	48	11,253	1,659	11,403		958	436,236	2,362
11. 2022	336,987	34,608	308,794	59,767	26,491	15	32,465	2,410	21,530	1	1,329	629,467	6,256
12. Totals	1,154,785	169,390	512,821	84,702	95,192	379	63,192	4,087	61,832	5	3,600	1,629,259	11,203

	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	10,894	2,158
2. 2013	184,322	2,358	181,965	82.3	64.6	82.6				2,056	856
3. 2014	202,173	4,404	197,769	85.2	92.4	85.0				3,002	961
4. 2015	266,063	14,875	251,188	103.8	332.9	99.7				6,120	2,011
5. 2016	255,871	4,495	251,376	96.9	51.4	98.4				8,704	1,738
6. 2017	213,972	1,974	211,998	80.8	42.9	81.5				26,155	2,680
7. 2018	323,538	24,379	299,159	81.8	70.3	82.9				60,631	12,240
8. 2019	614,065	90,558	523,507	97.5	101.7	96.9				143,291	28,258
9. 2020	544,031	83,903	460,128	101.0	112.7	99.1				216,059	35,742
10. 2021	832,553	141,377	691,176	103.1	94.9	105.0				385,194	51,041
11. 2022	851,979	118,496	733,483	94.3	93.3	94.4				551,407	78,060
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,413,514	215,745

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	2,738	(64)	473	38	39		486	3,277	XXX
2. 2013	(4)		(4)									
3. 2014	796		796									
4. 2015	215		215									
5. 2016	(677)		(677)									2
6. 2017	127		127									
7. 2018	105		105									
8. 2019	264		264									
9. 2020	28		28	135		16					151	
10. 2021	33		33	(135)		(8)		35			(108)	
11. 2022	(261)		(261)									
12. Totals	XXX	XXX	XXX	2,738	(64)	481	38	74		486	3,319	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	27,843	1,432	20,306	411	1,484	44	1,264	44	4,659		21	53,626	573
2. 2013													
3. 2014													
4. 2015													
5. 2016													
6. 2017													
7. 2018													
8. 2019													
9. 2020													
10. 2021													
11. 2022													
12. Totals	27,843	1,432	20,306	411	1,484	44	1,264	44	4,659		21	53,626	573

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	46,307	7,320
2. 2013				0.0		0.0					
3. 2014											
4. 2015				0.0		0.0					
5. 2016				0.0		0.0					
6. 2017											
7. 2018											
8. 2019											
9. 2020	151		151	543.1		543.1					
10. 2021	(108)		(108)	(332.7)		(332.7)					
11. 2022											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	46,307	7,320

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	8,921		682		1,472		46	11,075	XXX
2. 2013	665,027	7,634	657,393	265,370	17	14,805		43,716		9,427	323,874	54,077
3. 2014	671,831	6,335	665,495	316,094	44	15,214		48,355		11,515	379,620	61,185
4. 2015	684,720	6,222	678,498	343,146	1,770	13,806	77	49,994		12,626	405,100	59,606
5. 2016	659,121	6,502	652,618	353,993	1,079	12,788	39	52,959		12,522	418,622	64,537
6. 2017	636,324	6,366	629,958	327,184	2,512	8,030	134	48,985		17,410	381,553	61,893
7. 2018	625,550	7,749	617,802	333,889	3,184	13,337	242	48,109		31,447	391,910	57,134
8. 2019	630,810	7,968	622,842	313,411	3,947	12,519	(4)	45,569	5	13,092	367,551	52,666
9. 2020	635,099	7,519	627,580	324,800	9,085	11,673	(58)	44,250	1,336	11,866	370,360	53,251
10. 2021	868,792	127,420	741,372	395,847	36,668	6,573	277	43,010	320	6,609	408,167	50,902
11. 2022	964,727	127,248	837,479	295,197	28,768	4,546	537	29,113		1,426	299,551	38,629
12. Totals	XXX	XXX	XXX	3,277,854	87,073	113,972	1,244	455,533	1,662	127,987	3,757,382	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	9,254		28,853		107		2,667		2,318		9	43,198	163
2. 2013	420		1,625		3		214		227		1	2,489	16
3. 2014	345		2,153		20		1,400		270		3	4,189	8
4. 2015	1,663	30	(1,223)		47		716		368		2	1,541	18
5. 2016	1,464	1	947		31		768		413		7	3,623	26
6. 2017	3,782	50	2,285		180		791		634		201	7,622	62
7. 2018	7,365	(15)	667		343		843		583		778	9,816	113
8. 2019	7,404	7	6,453		275		1,143		1,145		1,072	16,413	169
9. 2020	9,229	212	12,792	475	493		1,032	5	1,367	176	2,813	24,045	250
10. 2021	20,914	437	25,310	2,000	733		1,633	27	3,221	409	5,767	48,939	348
11. 2022	49,686	6,059	153,411	1,153	2,581		5,841	69	14,894		10,043	219,132	3,388
12. Totals	111,526	6,781	233,273	3,627	4,811		17,049	100	25,441	585	20,697	381,006	4,561

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	38,106	5,092
2. 2013	326,380	17	326,363	49.1	0.2	49.6				2,045	444
3. 2014	383,853	44	383,809	57.1	0.7	57.7				2,499	1,691
4. 2015	408,518	1,877	406,641	59.7	30.2	59.9				410	1,131
5. 2016	423,364	1,119	422,245	64.2	17.2	64.7				2,411	1,212
6. 2017	391,870	2,696	389,174	61.6	42.3	61.8				6,017	1,605
7. 2018	405,136	3,411	401,726	64.8	44.0	65.0				8,047	1,769
8. 2019	387,919	3,955	383,964	61.5	49.6	61.6				13,850	2,562
9. 2020	405,636	11,231	394,405	63.9	149.4	62.8				21,334	2,711
10. 2021	497,242	40,137	457,105	57.2	31.5	61.7				43,787	5,151
11. 2022	555,268	36,585	518,683	57.6	28.8	61.9				195,885	23,247
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	334,391	46,615

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	25	(11)		7	5			34	XXX
2. 2013												
3. 2014												
4. 2015												
5. 2016												
6. 2017												
7. 2018												
8. 2019												
9. 2020												
10. 2021												
11. 2022												
12. Totals	XXX	XXX	XXX	25	(11)		7	5			34	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	16		10	1	2		1		1			29	
2. 2013													
3. 2014													
4. 2015													
5. 2016													
6. 2017													
7. 2018													
8. 2019													
9. 2020													
10. 2021													
11. 2022													
12. Totals	16		10	1	2		1		1			29	

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	25	4
2. 2013											
3. 2014											
4. 2015											
5. 2016											
6. 2017											
7. 2018											
8. 2019											
9. 2020											
10. 2021											
11. 2022											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	25	4

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2013												
3. 2014												
4. 2015												
5. 2016												
6. 2017												
7. 2018												
8. 2019												
9. 2020												
10. 2021												
11. 2022												
12. 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	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2013													
3. 2014													
4. 2015													
5. 2016													
6. 2017													
7. 2018													
8. 2019													
9. 2020													
10. 2021													
11. 2022													
12. 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	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2013											
3. 2014											
4. 2015											
5. 2016											
6. 2017											
7. 2018											
8. 2019											
9. 2020											
10. 2021											
11. 2022											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	32	(2)						34	XXX
2. 2013	7,740	2,622	5,118	2,719	998	10		623		5	2,354	XXX
3. 2014	9,253	4,047	5,206	3,724	1,927	12		655			2,464	XXX
4. 2015	9,796	4,511	5,285	3,837	1,734	22		898		2	3,023	XXX
5. 2016	9,894	4,523	5,372	4,260	1,951	21		706		54	3,036	XXX
6. 2017	9,361	3,943	5,419	7,503	1,457	44		1,653		47	7,742	XXX
7. 2018	9,658	3,996	5,662	5,703	847	82		1,065		20	6,002	XXX
8. 2019	10,111	3,902	6,209	4,457	937	61		796		33	4,376	XXX
9. 2020	10,992	3,775	7,217	5,117	811	20		758			5,084	XXX
10. 2021	11,594	3,592	8,002	5,661	770	45	1	781		22	5,716	XXX
11. 2022	11,603	3,233	8,370	5,127	1,575	40		(1,158)			2,433	XXX
12. Totals	XXX	XXX	XXX	48,139	13,006	356	1	6,776		182	42,264	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1,473		1,147	44	83		49	5	64			2,767	
2. 2013			(3)						3		3		
3. 2014			(17)						3		19	(13)	
4. 2015		35	(26)						3		27	(58)	
5. 2016			(13)						5		14	(8)	
6. 2017		36	35				1		10		25	11	
7. 2018			73				3		10		9	86	
8. 2019		(11)	229				8		24		13	271	
9. 2020	(2)	98	117	1			4		25		71	45	1
10. 2021	1	30	243		1		8		35		64	257	3
11. 2022	227	975	839		12		35		135		95	272	30
12. Totals	1,699	1,164	2,624	45	95		109	5	317		340	3,631	34

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	2,576	191
2. 2013	3,352	998	2,354	43.3	38.1	46.0				(3)	3
3. 2014	4,377	1,927	2,450	47.3	47.6	47.1				(17)	4
4. 2015	4,734	1,769	2,965	48.3	39.2	56.1				(61)	4
5. 2016	4,979	1,951	3,028	50.3	43.1	56.4				(13)	5
6. 2017	9,246	1,493	7,753	98.8	37.9	143.1				(1)	12
7. 2018	6,936	847	6,089	71.8	21.2	107.5				73	13
8. 2019	5,574	927	4,647	55.1	23.8	74.8				240	31
9. 2020	6,038	909	5,129	54.9	24.1	71.1				16	29
10. 2021	6,773	800	5,973	58.4	22.3	74.6				213	44
11. 2022	5,256	2,551	2,705	45.3	78.9	32.3				91	181
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	3,114	516

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	26,008	8,048	8,628	936	734		53	26,385	XXX
2. 2013	286,808	21	286,787	163,847		4,434		9,839		1,041	178,120	1,665
3. 2014	288,264	9	288,254	172,034		3,563		1,521		200	177,118	1,758
4. 2015	294,242	31	294,211	197,927	22	3,679		18,546		133	220,130	1,862
5. 2016	301,457	28	301,429	181,691	290	2,961	16	18,657		44	203,002	1,874
6. 2017	316,353	28	316,325	180,126	824	3,270	27	15,468		1,224	198,013	1,801
7. 2018	340,681	34	340,647	155,104	834	3,090	25	10,219		583	167,554	1,775
8. 2019	363,861	97	363,764	149,336	208	1,936	47	9,813	5	393	160,824	1,804
9. 2020	420,302	10,259	410,043	155,554	10,405	4,050	918	12,553	646	338	160,188	6,074
10. 2021	443,046	37,113	405,933	69,339	5,693	1,389	237	9,042		416	73,841	1,546
11. 2022	467,548	9,195	458,352	21,391	2,977	503	138	11,195		136	29,973	1,280
12. Totals	XXX	XXX	XXX	1,472,357	29,302	37,503	2,345	117,586	652	4,561	1,595,148	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	157,464	38,806	204,710	28,669	14,230	2,576	52,431	10,878	21,095			368,999	1,708
2. 2013	802		610		16		13		465		1	1,906	5
3. 2014	1,345		1,215		27		23		458		3	3,068	6
4. 2015	5,823		1,367		108		28		468		21	7,794	11
5. 2016	4,940		4,411		90		75		532		23	10,048	27
6. 2017	6,367		2,744		119		44		635		22	9,909	35
7. 2018	18,482		17,751		322		329		1,051		6	37,936	78
8. 2019	34,352		35,315	73	656		692		1,442		23	72,385	129
9. 2020	51,624	4,898	69,463	3,922	690		1,026		2,105		27	116,088	331
10. 2021	42,307	303	123,221		921		2,595		3,168		177	171,910	206
11. 2022	61,434	1,317	255,656		1,292		5,004		4,802		318	326,872	250
12. Totals	384,939	45,324	716,464	32,664	18,470	2,576	62,262	10,878	36,221		621	1,126,914	2,786

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	294,698	74,301
2. 2013	180,026		180,026	62.8		62.8				1,412	494
3. 2014	180,185		180,185	62.5		62.5				2,560	507
4. 2015	227,946	22	227,924	77.5	70.7	77.5				7,190	604
5. 2016	213,357	307	213,050	70.8	1,078.7	70.7				9,351	697
6. 2017	208,772	851	207,922	66.0	2,999.8	65.7				9,111	798
7. 2018	206,348	859	205,490	60.6	2,492.3	60.3				36,233	1,703
8. 2019	233,543	334	233,210	64.2	343.3	64.1				69,595	2,790
9. 2020	297,066	20,790	276,276	70.7	202.6	67.4				112,266	3,821
10. 2021	251,983	6,233	245,751	56.9	16.8	60.5				165,226	6,684
11. 2022	361,277	4,432	356,845	77.3	48.2	77.9				315,773	11,098
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,023,415	103,499

SCHEDULE P - PART 1H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2013												
3. 2014												
4. 2015												
5. 2016												
6. 2017												
7. 2018												
8. 2019												
9. 2020												
10. 2021	258	100	158									
11. 2022	23	23	1									
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2013													
3. 2014													
4. 2015													
5. 2016													
6. 2017													
7. 2018													
8. 2019													
9. 2020													
10. 2021													
11. 2022													
12. Totals													

	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. 2013											
3. 2014											
4. 2015											
5. 2016											
6. 2017											
7. 2018											
8. 2019											
9. 2020											
10. 2021											
11. 2022											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	5,713	3,775	1,003	9	(49)	1,918	295	966	XXX
2. 2021	588,861	309,852	279,009	299,500	188,458	3,546	69	24,265	3,682	1,050	135,103	XXX
3. 2022	566,761	259,007	307,755	421,811	302,920	2,511	18	30,237	19,972	300	131,650	XXX
4. Totals	XXX	XXX	XXX	727,025	495,152	7,059	96	54,454	25,571	1,644	267,719	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	3,734	490	4,338	1,238	108		586	13	1,466	333	1,787	8,160	86
2. 2021	3,710	322	4,165	645	58		569	2	911	55	914	8,389	36
3. 2022	30,406	9,361	133,470	111,591	795		846		19,820		1,327	64,385	1,435
4. Totals	37,850	10,173	141,973	113,474	962		2,001	14	22,198	388	4,028	80,934	1,557

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	6,344	1,815
2. 2021	336,725	193,233	143,492	57.2	62.4	51.4				6,908	1,481
3. 2022	639,896	443,861	196,035	112.9	171.4	63.7				42,924	21,461
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	56,176	24,758

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	(34,928)	615	6,299	39	4,886	1	76,713	(24,398)	XXX
2. 2021	11,508,674	614,376	10,894,298	7,038,165	364,290	1,607	1,714	634,029	919	2,003,916	7,306,878	4,004,229
3. 2022	12,296,758	670,905	11,625,853	7,893,417	403,367	6,662	977	580,035	958	1,309,239	8,074,812	4,092,843
4. Totals	XXX	XXX	XXX	14,896,653	768,272	14,568	2,730	1,218,951	1,878	3,389,869	15,357,292	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	49,634	320	(26,019)	924	669		1,453	4	10,583	119	32,869	34,954	3,746
2. 2021	35,562	936	(6,331)	34,418	505		2,675	704	6,765	863	93,073	2,257	5,022
3. 2022	1,426,885	28,888	(451,209)	15,890	16,896		10,508	1,386	117,384		993,241	1,074,301	194,006
4. Totals	1,512,082	30,144	(483,558)	51,232	18,070		14,636	2,093	134,732	982	1,119,182	1,111,512	202,774

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	22,371	12,582
2. 2021	7,712,978	403,843	7,309,135	67.0	65.7	67.1				(6,122)	8,379
3. 2022	9,600,578	451,465	9,149,113	78.1	67.3	78.7				930,899	143,402
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	947,148	164,364

SCHEDULE P - PART 1K - FIDELITY/SURETY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	(1)						1	(1)	XXX
2. 2021	90	35	55									XXX
3. 2022	65	24	40									XXX
4. Totals	XXX	XXX	XXX	(1)						1	(1)	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	34				1				2			37	4
2. 2021												1	
3. 2022									2			2	
4. Totals	34				1				4			40	4

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33	Inter-Company Pooling Participation Percentage	35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	34	3
2. 2021	1		1	0.7		1.2					
3. 2022	2		2	3.8		6.0					2
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	34	6

SCHEDULE P - PART 1L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	5,589		19				380	5,608	XXX
2. 2021	794,552	12,633	781,919	445,029	3,258	744	251			1,055	442,264	XXX
3. 2022	816,158	14,993	801,165	330,637	3,554	761	261			613	327,582	XXX
4. Totals	XXX	XXX	XXX	781,254	6,811	1,524	512			2,048	775,455	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	2,603		3,369						214		1	6,186	
2. 2021	3,147		9,328				(13)		554		106	13,016	
3. 2022	31,565	1	159,739				177		7,758		303	199,239	
4. Totals	37,316	1	172,435				165		8,527		410	218,441	

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	5,972	214
2. 2021	458,789	3,508	455,281	57.7	27.8	58.2				12,475	541
3. 2022	530,637	3,816	526,821	65.0	25.5	65.8				191,303	7,936
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	209,750	8,691

SCHEDULE P - PART 1M - INTERNATIONAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2013												XXX
3. 2014												XXX
4. 2015												XXX
5. 2016												XXX
6. 2017												XXX
7. 2018												XXX
8. 2019												XXX
9. 2020												XXX
10. 2021												XXX
11. 2022												XXX
12. 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	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2013													
3. 2014													
4. 2015													
5. 2016													
6. 2017													
7. 2018													
8. 2019													
9. 2020													
10. 2021													
11. 2022													
12. 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	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2013											
3. 2014											
4. 2015											
5. 2016											
6. 2017											
7. 2018											
8. 2019											
9. 2020											
10. 2021											
11. 2022											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

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

($000 OMITTED)

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

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	54							54	XXX
2. 2013												XXX
3. 2014												XXX
4. 2015												XXX
5. 2016												XXX
6. 2017												XXX
7. 2018												XXX
8. 2019												XXX
9. 2020				1,553							1,553	XXX
10. 2021				(1,553)							(1,553)	XXX
11. 2022												XXX
12. Totals	XXX	XXX	XXX	54							54	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	954		506		60		16					1,536	XXX
2. 2013													XXX
3. 2014													XXX
4. 2015													XXX
5. 2016													XXX
6. 2017													XXX
7. 2018													XXX
8. 2019													XXX
9. 2020													XXX
10. 2021													XXX
11. 2022													XXX
12. Totals	954		506		60		16					1,536	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			XXX	1,460	76
2. 2013											
3. 2014											
4. 2015											
5. 2016											
6. 2017											
7. 2018											
8. 2019											
9. 2020	1,553		1,553								
10. 2021	(1,553)		(1,553)								
11. 2022											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,460	76

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2013												XXX
3. 2014												XXX
4. 2015												XXX
5. 2016												XXX
6. 2017												XXX
7. 2018												XXX
8. 2019												XXX
9. 2020												XXX
10. 2021												XXX
11. 2022												XXX
12. 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	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													XXX
2. 2013													XXX
3. 2014													XXX
4. 2015													XXX
5. 2016													XXX
6. 2017													XXX
7. 2018													XXX
8. 2019													XXX
9. 2020													XXX
10. 2021													XXX
11. 2022													XXX
12. Totals													XXX

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	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2013											
3. 2014											
4. 2015											
5. 2016											
6. 2017											
7. 2018											
8. 2019											
9. 2020											
10. 2021											
11. 2022											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	57,573	18,054	27,310	11,441	7,017			62,406	XXX
2. 2013	1,136	22	1,114	129		72		167			368	31
3. 2014	1,307		1,307	499		93		41			633	38
4. 2015	1,244		1,244	494		41		53			588	25
5. 2016	576		576	277		49		16			342	18
6. 2017	737		737	53				13			66	12
7. 2018	606		606	180				15			195	4
8. 2019	582		582	1				16			17	3
9. 2020	481		481					3			3	1
10. 2021	421		421					1			1	
11. 2022	357		357									
12. Totals	XXX	XXX	XXX	59,206	18,054	27,565	11,441	7,342			64,619	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	439,005	139,699	516,626	130,099	207,731	83,007	130,540	47,322	48,336			942,111	1,694
2. 2013	75											75	2
3. 2014													
4. 2015			44				9		5			59	
5. 2016	45		44				12		7			108	1
6. 2017	5		196				20		11			231	1
7. 2018			55				13		7			74	
8. 2019	25		83				24		13			145	1
9. 2020	48		115				32		17			212	1
10. 2021			103				29		15			147	
11. 2022			113				31		17			161	
12. Totals	439,203	139,699	517,380	130,099	207,731	83,007	130,709	47,322	48,428			943,323	1,700

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	685,833	256,278
2. 2013	444		444	39.0		39.8				75	
3. 2014	633		633	48.5		48.5					
4. 2015	646		646	51.9		51.9				44	14
5. 2016	450		450	78.2		78.2				88	19
6. 2017	298		298	40.4		40.4				201	30
7. 2018	270		270	44.5		44.5				55	19
8. 2019	161		161	27.7		27.7				108	37
9. 2020	215		215	44.6		44.6				163	49
10. 2021	148		148	35.1		35.1				103	44
11. 2022	161		161	45.1		45.1				113	48
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	686,784	256,539

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

($000 OMITTED)

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

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2013													
3. 2014													
4. 2015													
5. 2016													
6. 2017													
7. 2018													
8. 2019													
9. 2020													
10. 2021													
11. 2022													
12. Totals													

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2013											
3. 2014											
4. 2015											
5. 2016											
6. 2017											
7. 2018											
8. 2019											
9. 2020											
10. 2021											
11. 2022											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2021												XXX
3. 2022												XXX
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	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2021													
3. 2022													
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	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2021											
3. 2022											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1T - WARRANTY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX					1,207			1,207	XXX
2. 2021	93,086		93,086	57,254		9,209					66,463	
3. 2022	99,352		99,352	55,740		9,641					65,380	
4. Totals	XXX	XXX	XXX	112,994		18,850		1,207			133,050	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2021													
3. 2022	4,472											4,472	
4. Totals	4,472											4,472	

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2021	66,463		66,463	71.4		71.4					
3. 2022	69,853		69,853	70.3		70.3				4,472	
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	4,472	

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior	782,891	745,138	697,696	653,635	619,220	594,283	581,464	579,474	565,207	556,435	(8,773)	(23,039)
2. 2013	3,081,542	3,153,124	3,146,535	3,128,125	3,108,325	3,098,312	3,088,943	3,086,376	3,085,469	3,085,922	454	(454)
3. 2014	XXX	3,608,161	3,657,258	3,655,182	3,624,199	3,613,268	3,598,715	3,592,455	3,591,615	3,590,605	(1,010)	(1,850)
4. 2015	XXX	XXX	3,582,537	3,644,691	3,586,147	3,562,065	3,546,538	3,546,764	3,545,307	3,552,050	6,742	5,285
5. 2016	XXX	XXX	XXX	3,958,062	3,992,537	3,945,759	3,937,313	3,931,513	3,929,927	3,928,209	(1,718)	(3,304)
6. 2017	XXX	XXX	XXX	XXX	4,473,770	4,582,106	4,567,692	4,335,513	4,348,837	4,297,530	(51,307)	(37,983)
7. 2018	XXX	XXX	XXX	XXX	XXX	4,671,075	4,773,514	4,502,994	4,380,573	4,411,144	30,571	(91,850)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	4,530,141	4,581,773	4,582,511	4,584,689	2,178	2,916
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,282,463	5,296,091	5,354,267	58,176	71,804
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,819,899	5,965,931	146,031	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,207,306	XXX	XXX
										12. Totals	181,344	(78,473)

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

1. Prior	4,650,327	4,525,082	4,448,396	4,424,104	4,403,271	4,436,975	4,439,911	4,498,867	4,652,911	4,677,730	24,819	178,863
2. 2013	6,687,369	6,694,312	6,750,391	6,716,088	6,669,538	6,601,916	6,606,891	6,587,526	6,581,579	6,585,767	4,188	(1,760)
3. 2014	XXX	7,080,275	7,168,054	7,133,282	7,079,412	7,022,914	6,991,123	6,975,588	7,025,668	7,017,700	(7,969)	42,111
4. 2015	XXX	XXX	7,975,146	7,945,263	7,906,648	7,860,139	7,843,224	7,826,290	7,893,743	7,907,793	14,049	81,503
5. 2016	XXX	XXX	XXX	8,224,609	8,046,405	7,973,856	7,942,505	7,953,320	8,037,533	8,086,941	49,408	133,620
6. 2017	XXX	XXX	XXX	XXX	7,775,772	7,729,917	7,660,164	7,665,582	7,791,138	7,863,504	72,366	197,922
7. 2018	XXX	XXX	XXX	XXX	XXX	8,062,971	8,048,012	8,017,470	8,089,953	8,180,197	90,244	162,727
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	8,638,802	8,555,726	8,732,138	8,944,011	211,873	388,285
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,156,097	7,166,416	7,352,640	186,224	196,543
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,200,571	9,733,683	533,112	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,743,378	XXX	XXX
										12. Totals	1,178,315	1,379,814

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

1. Prior	207,665	188,896	194,238	203,707	218,883	212,552	206,525	214,896	216,151	217,123	971	2,227
2. 2013	145,476	151,955	149,628	157,012	157,062	164,277	163,661	162,437	162,483	163,568	1,084	1,131
3. 2014	XXX	149,571	158,122	175,677	172,458	186,324	182,758	182,186	182,319	181,919	(400)	(268)
4. 2015	XXX	XXX	174,317	185,857	191,861	224,493	225,349	227,164	231,194	232,731	1,537	5,568
5. 2016	XXX	XXX	XXX	196,502	194,922	219,865	218,898	225,576	230,138	229,712	(426)	4,136
6. 2017	XXX	XXX	XXX	XXX	171,157	182,319	192,080	189,717	184,743	193,662	8,919	3,945
7. 2018	XXX	XXX	XXX	XXX	XXX	246,848	264,186	265,543	260,434	271,752	11,319	6,210
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	400,615	420,521	440,611	480,403	39,792	59,882
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	319,515	365,753	424,800	59,047	105,285
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	541,088	660,330	119,242	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	690,647	XXX	XXX
										12. Totals	241,086	188,115

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

1. Prior	103,799	102,335	103,795	97,116	97,186	96,080	97,234	101,727	99,300	91,200	(8,100)	(10,527)
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX						2		(2)	
6. 2017	XXX	XXX	XXX	XXX								
7. 2018	XXX	XXX	XXX	XXX	XXX				42		(42)	
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX			21		(21)	
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX		305	151	(155)	151
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	592	(143)	(735)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	(9,054)	(10,376)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	287,400	302,630	267,700	294,650	307,336	331,272	359,973	361,348	380,894	380,206	(688)	18,859
2. 2013	286,145	292,709	302,564	296,997	287,507	289,355	284,254	282,855	280,423	282,421	1,998	(434)
3. 2014	XXX	326,159	346,898	346,954	348,829	342,212	336,876	334,003	337,866	335,184	(2,682)	1,180
4. 2015	XXX	XXX	345,541	356,989	362,862	368,531	365,094	362,433	358,382	356,278	(2,104)	(6,155)
5. 2016	XXX	XXX	XXX	366,251	370,279	375,483	370,972	373,827	372,705	368,872	(3,832)	(4,954)
6. 2017	XXX	XXX	XXX	XXX	343,761	351,931	349,532	342,595	343,212	339,555	(3,656)	(3,040)
7. 2018	XXX	XXX	XXX	XXX	XXX	363,269	373,349	350,661	351,236	353,033	1,797	2,372
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	341,456	350,671	338,748	337,256	(1,493)	(13,416)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	353,096	358,951	350,299	(8,651)	(2,797)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	406,886	411,602	4,716	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	474,676	XXX	XXX
										12. Totals	(14,596)	(8,385)

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

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior	49	151	186	433	562	604	600	614	564	583	19	(31)
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	XXX								
7. 2018	XXX	XXX	XXX	XXX	XXX							
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	19	(31)

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

NONE

1. Prior												
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	XXX								
7. 2018	XXX	XXX	XXX	XXX	XXX							
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

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

1. Prior	4,237	4,079	3,475	3,209	3,783	3,834	3,306	3,876	3,900	4,078	178	201
2. 2013	1,882	1,785	1,913	1,924	1,820	1,833	1,774	1,728	1,728	1,728		(1)
3. 2014	XXX	2,158	2,047	2,085	2,100	1,956	1,839	1,793	1,791	1,792	1	(1)
4. 2015	XXX	XXX	2,333	2,287	2,269	2,306	2,230	2,180	2,162	2,064	(98)	(116)
5. 2016	XXX	XXX	XXX	2,963	2,397	2,447	2,444	2,389	2,366	2,317	(48)	(71)
6. 2017	XXX	XXX	XXX	XXX	7,534	6,661	6,517	6,311	6,216	6,089	(127)	(222)
7. 2018	XXX	XXX	XXX	XXX	XXX	6,248	5,320	5,052	4,979	5,014	36	(37)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	3,979	3,868	3,799	3,828	29	(41)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,818	4,500	4,347	(153)	(471)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,653	5,157	(496)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,729	XXX	XXX
										12. Totals	(680)	(758)

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

1. Prior	789,047	832,364	830,848	837,874	859,101	864,953	890,476	921,181	892,900	966,045	73,145	44,864
2. 2013	170,840	171,948	176,520	176,450	176,311	172,349	171,673	171,630	170,869	169,722	(1,147)	(1,908)
3. 2014	XXX	190,335	190,262	190,945	183,446	179,472	175,998	176,717	178,193	178,207	13	1,490
4. 2015	XXX	XXX	205,028	208,031	210,532	201,326	199,304	203,216	204,511	208,911	4,400	5,695
5. 2016	XXX	XXX	XXX	192,122	184,079	182,040	183,564	184,672	185,798	193,861	8,064	9,190
6. 2017	XXX	XXX	XXX	XXX	188,935	181,247	177,660	177,323	177,574	191,819	14,245	14,496
7. 2018	XXX	XXX	XXX	XXX	XXX	210,960	215,242	207,365	208,371	194,219	(14,152)	(13,146)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	208,068	207,684	207,234	221,960	14,726	14,276
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	254,713	258,849	262,263	3,414	7,551
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	242,185	233,540	(8,645)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	340,848	XXX	XXX
										12. Totals	94,064	82,507

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

NONE

1. Prior												
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	XXX								
7. 2018	XXX	XXX	XXX	XXX	XXX							
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

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

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,397	29,437	23,902	(5,534)	(11,495)
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	131,765	122,053	(9,713)	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	165,949	XXX	XXX
										4. Totals	(15,247)	(11,495)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	367,030	237,465	186,018	(51,448)	(181,012)
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,526,288	6,670,122	143,834	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,452,652	XXX	XXX
										4. Totals	92,386	(181,012)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36	35	35	(1)	(1)
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										4. Totals		(1)

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		(136)	6,651	6,787	6,651
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	474,808	454,726	(20,082)	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	519,063	XXX	XXX
											4. Totals	(13,295)	6,651

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior												
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	XXX								
7. 2018	XXX	XXX	XXX	XXX	XXX							
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2N - REINSURANCE
NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior	386	347	112	121	189	185	183	28	28	28		
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	XXX								
7. 2018	XXX	XXX	XXX	XXX	XXX							
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals												

SCHEDULE P - PART 2O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	5,158	5,134	3,658	4,185	3,706	3,161	3,173	3,016	3,123	3,265	142	249
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	XXX								
7. 2018	XXX	XXX	XXX	XXX	XXX							
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX		1,553	1,553		1,553
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1,553)	(1,553)		XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals											142	1,802

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

1. Prior												
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	XXX								
7. 2018	XXX	XXX	XXX	XXX	XXX							
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals												

NONE

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

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior	1,090,902	1,133,970	1,173,928	1,233,471	1,313,164	1,364,278	1,410,758	1,486,537	1,560,677	1,592,454	31,777	105,917
2. 2013	622	699	603	687	679	630	427	432	308	276	(32)	(155)
3. 2014	XXX	454	891	938	916	939	640	634	601	592	(9)	(42)
4. 2015	XXX	XXX	762	847	928	882	794	602	599	588	(11)	(14)
5. 2016	XXX	XXX	XXX	656	593	565	460	433	407	427	20	(5)
6. 2017	XXX	XXX	XXX	XXX	341	309	325	176	289	274	(16)	98
7. 2018	XXX	XXX	XXX	XXX	XXX	244	661	547	526	248	(278)	(299)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	250	225	180	133	(47)	(92)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	201	150	195	44	(6)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	191	131	(60)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	144	XXX	XXX
										12. Totals	31,389	105,401

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

1. Prior												
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	XXX								
7. 2018	XXX	XXX	XXX	XXX	XXX							
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

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

NONE

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

SCHEDULE P - PART 2T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,275				(3,275)
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	69,977	66,463	(3,514)	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	69,853	XXX	XXX
										4. Totals	(3,514)	(3,275)

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior	000	251,834	381,629	448,870	484,376	505,985	516,214	521,403	529,245	531,691	10,791	10,733
2. 2013	2,285,284	2,872,525	2,982,446	3,031,437	3,054,093	3,068,452	3,072,621	3,074,460	3,075,380	3,076,643	462,194	277,048
3. 2014	XXX	2,751,660	3,369,262	3,485,216	3,533,410	3,555,677	3,569,120	3,575,702	3,578,715	3,582,659	522,824	305,018
4. 2015	XXX	XXX	2,616,141	3,325,328	3,426,511	3,479,685	3,504,630	3,518,286	3,525,471	3,532,910	480,836	306,972
5. 2016	XXX	XXX	XXX	2,951,212	3,670,988	3,794,087	3,854,258	3,883,309	3,896,012	3,908,156	556,457	316,446
6. 2017	XXX	XXX	XXX	XXX	3,226,384	4,211,001	4,388,324	4,273,926	4,292,278	4,273,151	561,511	385,901
7. 2018	XXX	XXX	XXX	XXX	XXX	3,426,752	4,441,598	4,328,525	4,303,357	4,375,282	516,670	345,163
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	3,320,519	4,280,049	4,431,447	4,511,769	507,858	341,663
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,926,387	5,033,659	5,244,109	571,653	394,818
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,114,365	5,629,081	550,785	434,162
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,697,440	330,735	316,170

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

1. Prior	000	1,969,909	3,075,330	3,617,144	3,893,864	4,058,896	4,171,594	4,215,092	4,244,472	4,291,195	92,418	31,029
2. 2013	2,771,293	4,695,876	5,589,221	6,068,292	6,314,438	6,434,906	6,501,134	6,525,594	6,541,304	6,552,184	1,096,336	877,785
3. 2014	XXX	2,971,782	5,013,027	5,889,654	6,396,279	6,710,005	6,866,186	6,919,756	6,952,231	6,977,864	1,140,349	913,834
4. 2015	XXX	XXX	5,495,980	6,488,736	7,102,786	7,515,651	7,672,212	7,761,534	7,831,975	1,226,198	1,000,909	
5. 2016	XXX	XXX	XXX	3,264,857	5,433,994	6,461,154	7,223,215	7,605,404	7,801,006	7,959,361	1,189,664	1,050,130
6. 2017	XXX	XXX	XXX	XXX	2,946,641	5,035,056	6,187,092	6,898,103	7,322,015	7,620,624	1,077,297	984,470
7. 2018	XXX	XXX	XXX	XXX	XXX	3,011,834	5,292,216	6,493,718	7,197,833	7,725,378	1,058,070	969,725
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	3,252,576	5,858,754	7,074,694	7,993,295	1,061,760	987,838
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,530,357	4,561,663	5,817,607	747,866	710,156
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,144,511	6,726,531	799,135	850,806
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,903,265	594,008	859,886

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

1. Prior	000	71,437	125,484	159,181	180,327	190,280	196,855	200,110	202,050	205,188	2,532	869
2. 2013	42,431	80,015	107,928	129,556	143,050	150,712	157,182	158,020	160,304	161,071	15,438	8,200
3. 2014	XXX	42,520	76,842	107,389	133,884	156,769	167,749	173,029	174,989	178,464	15,043	10,066
4. 2015	XXX	XXX	51,435	89,289	127,280	173,349	199,547	212,599	217,998	225,191	16,325	12,070
5. 2016	XXX	XXX	XXX	43,817	90,782	132,929	173,070	197,804	204,865	219,835	15,012	12,793
6. 2017	XXX	XXX	XXX	XXX	34,518	73,053	110,453	138,828	138,536	165,484	11,857	8,673
7. 2018	XXX	XXX	XXX	XXX	XXX	43,606	86,853	136,292	153,061	202,979	13,048	14,977
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	53,008	148,679	195,587	318,695	17,949	28,181
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48,589	71,639	184,101	13,605	19,050
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	84,209	235,497	15,318	28,899
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	82,710	10,368	28,027

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

1. Prior	000	8,777	15,981	21,091	25,927	28,638	33,097	36,358	38,996	42,233	54	714
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									2
6. 2017	XXX	XXX	XXX	XXX								
7. 2018	XXX	XXX	XXX	XXX	XXX							
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX		151	151		
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(143)	(143)		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	54,641	114,371	180,794	226,417	260,487	303,503	317,886	329,723	339,326	2,047	1,741
2. 2013	196,307	246,122	261,027	270,491	276,978	278,378	279,325	279,555	280,033	280,159	30,884	23,177
3. 2014	XXX	232,867	287,939	305,189	315,715	323,438	327,967	329,020	330,660	331,264	34,537	26,640
4. 2015	XXX	XXX	233,444	303,434	324,544	341,666	348,848	351,868	354,399	355,105	33,063	26,525
5. 2016	XXX	XXX	XXX	255,368	323,634	340,385	351,417	358,226	361,624	365,663	38,475	26,036
6. 2017	XXX	XXX	XXX	XXX	241,992	304,111	320,831	323,868	329,010	332,568	34,976	26,855
7. 2018	XXX	XXX	XXX	XXX	XXX	257,438	326,099	322,182	331,557	343,800	32,303	24,718
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	236,768	303,136	314,374	321,988	29,718	22,779
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	255,306	306,348	327,446	29,671	23,330
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	261,278	365,476	27,350	23,204
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	270,438	17,517	17,724

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

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior	000	102	131	382	440	444	444	518	526	555		3
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	XXX								
7. 2018	XXX	XXX	XXX	XXX	XXX							
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

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

1. Prior	000											
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	XXX								
7. 2018	XXX	XXX	XXX	XXX	XXX							
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

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

1. Prior	000	(73)	153	323	656	861	960	1,116	1,340	1,374	XXX	XXX
2. 2013	1,510	1,719	1,727	1,727	1,727	1,730	1,731	1,731	1,731	1,731	XXX	XXX
3. 2014	XXX	1,652	1,794	1,794	1,798	1,809	1,809	1,809	1,809	1,809	XXX	XXX
4. 2015	XXX	XXX	1,823	2,085	2,119	2,120	2,122	2,125	2,125	2,125	XXX	XXX
5. 2016	XXX	XXX	XXX	2,058	2,309	2,325	2,330	2,330	2,330	2,330	XXX	XXX
6. 2017	XXX	XXX	XXX	XXX	5,279	6,157	6,099	6,085	6,089	6,089	XXX	XXX
7. 2018	XXX	XXX	XXX	XXX	XXX	4,202	4,839	4,944	4,947	4,938	XXX	XXX
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	3,054	3,504	3,581	3,581	XXX	XXX
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,568	4,333	4,326	XXX	XXX
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,506	4,935	XXX	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,591	XXX	XXX

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

1. Prior	000	170,138	281,056	415,205	477,149	505,617	537,402	566,709	592,489	618,141	1,071	1,893
2. 2013	9,209	38,645	88,101	129,226	147,699	154,478	165,180	166,954	167,183	168,281	760	900
3. 2014	XXX	15,590	56,557	102,081	135,992	153,584	164,227	169,691	173,649	175,597	684	1,068
4. 2015	XXX	XXX	25,361	69,569	104,624	139,330	168,269	179,345	188,888	201,584	691	1,160
5. 2016	XXX	XXX	XXX	10,679	49,633	87,683	130,082	151,874	168,730	184,345	720	1,127
6. 2017	XXX	XXX	XXX	XXX	12,965	46,741	88,727	116,903	149,664	182,545	635	1,131
7. 2018	XXX	XXX	XXX	XXX	XXX	12,039	50,334	90,247	125,875	157,335	596	1,101
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	16,402	67,688	110,441	151,017	558	1,117
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,458	85,249	148,281	1,992	3,751
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,117	64,798	371	969
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,778	197	833

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

1. Prior	000											
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	XXX								
7. 2018	XXX	XXX	XXX	XXX	XXX							
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

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

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	13,944	16,876	XXX	XXX
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	89,644	114,520	XXX	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	121,384	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	190,810	161,527	173,933	78,748
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,174,161	6,673,768	3,130,838	868,369
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,495,735	3,079,893	818,944

SCHEDULE P - PART 3K - FIDELITY/SURETY

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

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	(4,930)	678	XXX	XXX
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	287,099	442,264	XXX	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	327,582	XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000										XXX	XXX
2. 2013											XXX	XXX
3. 2014	XXX										XXX	XXX
4. 2015	XXX	XXX									XXX	XXX
5. 2016	XXX	XXX	XXX								XXX	XXX
6. 2017	XXX	XXX	XXX	XXX							XXX	XXX
7. 2018	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2022	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)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior	000	2	12	21	25	28	28	28	28	28	XXX	XXX
2. 2013											XXX	XXX
3. 2014	XXX										XXX	XXX
4. 2015	XXX	XXX									XXX	XXX
5. 2016	XXX	XXX	XXX								XXX	XXX
6. 2017	XXX	XXX	XXX	XXX							XXX	XXX
7. 2018	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	157	258	756	945	1,137	1,199	1,246	1,675	1,729	XXX	XXX
2. 2013											XXX	XXX
3. 2014	XXX										XXX	XXX
4. 2015	XXX	XXX									XXX	XXX
5. 2016	XXX	XXX	XXX								XXX	XXX
6. 2017	XXX	XXX	XXX	XXX							XXX	XXX
7. 2018	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX		1,553	1,553	XXX	XXX
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1,553)	(1,553)	XXX	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

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

NONE

1. Prior	000										XXX	XXX
2. 2013											XXX	XXX
3. 2014	XXX										XXX	XXX
4. 2015	XXX	XXX									XXX	XXX
5. 2016	XXX	XXX	XXX								XXX	XXX
6. 2017	XXX	XXX	XXX	XXX							XXX	XXX
7. 2018	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

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

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior	000	96,637	186,348	267,073	361,941	426,736	512,479	575,725	643,290	698,679	124	514
2. 2013	60	113	149	198	198	199	199	199	199	201	18	11
3. 2014	XXX	44	170	256	336	592	592	592	592	592	25	13
4. 2015	XXX	XXX	107	231	484	473	490	490	530	535	17	8
5. 2016	XXX	XXX	XXX	61	98	327	327	327	327	327	5	12
6. 2017	XXX	XXX	XXX	XXX	26	45	45	53	53	53	7	4
7. 2018	XXX	XXX	XXX	XXX	XXX	5	5	5	5	180	3	1
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	1	1	1	1	2	
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

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

1. Prior	000											
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	XXX								
7. 2018	XXX	XXX	XXX	XXX	XXX							
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

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

NONE

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

SCHEDULE P - PART 3T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000				
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	66,463	66,463		
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65,380		

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	364,179	218,333	157,363	103,025	76,594	47,920	37,162	38,723	19,201	9,728
2. 2013	403,129	140,620	75,817	46,074	24,019	14,438	9,707	6,940	6,373	6,553
3. 2014	XXX	489,759	139,721	70,409	31,847	21,566	12,805	7,101	5,540	3,619
4. 2015	XXX	XXX	527,652	158,736	65,468	25,673	14,789	11,322	7,038	8,739
5. 2016	XXX	XXX	XXX	592,982	156,632	41,386	24,829	12,331	10,376	8,052
6. 2017	XXX	XXX	XXX	XXX	653,558	164,090	63,401	(7,610)	15,148	2,184
7. 2018	XXX	XXX	XXX	XXX	XXX	676,813	145,040	44,651	10,768	2,698
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	766,416	139,157	40,816	20,517
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	856,098	116,662	27,817
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,164,933	149,730
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,859,755

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

1. Prior	810,650	369,795	143,891	(33,834)	(77,106)	(235,426)	(273,799)	(287,839)	(80,484)	99,218
2. 2013	708,095	386,756	231,543	155,926	128,097	53,994	40,293	25,344	15,872	22,721
3. 2014	XXX	765,477	407,338	193,284	146,766	52,164	23,670	12,119	28,014	14,188
4. 2015	XXX	XXX	763,507	313,854	169,002	73,814	50,210	15,438	27,291	26,791
5. 2016	XXX	XXX	XXX	879,283	374,234	152,338	67,358	26,531	26,489	19,721
6. 2017	XXX	XXX	XXX	XXX	888,475	361,896	158,412	58,409	55,481	31,573
7. 2018	XXX	XXX	XXX	XXX	XXX	1,011,562	401,736	145,591	138,846	65,092
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	1,100,521	353,994	260,746	141,061
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,238,116	614,301	317,240
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,539,063	415,410
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,153,335

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

1. Prior	55,588	27,477	17,369	10,074	11,176	5,873	(269)	1,268	936	2,289
2. 2013	20,545	14,277	8,468	4,256	1,944	3,022	2,201	338	223	1,131
3. 2014	XXX	26,237	16,910	15,568	6,824	7,089	2,630	476	9	823
4. 2015	XXX	XXX	28,600	11,728	5,698	6,497	3,114	1,613	206	(1,010)
5. 2016	XXX	XXX	XXX	42,428	17,964	11,592	7,363	3,524	714	(1,791)
6. 2017	XXX	XXX	XXX	XXX	46,553	15,678	15,908	5,066	6,193	31
7. 2018	XXX	XXX	XXX	XXX	XXX	96,627	54,907	31,413	22,958	7,936
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	173,112	73,112	46,533	26,468
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	121,681	94,771	89,966
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	196,670	82,299
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	279,082

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

1. Prior	45,309	40,380	36,511	27,323	28,886	29,854	28,237	31,865	29,731	21,116
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX				42	
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX			21	
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX		155	
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	735	
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	168,667	147,853	78,713	59,522	41,653	37,701	40,435	32,979	42,533	31,519
2. 2013	48,215	24,840	24,777	16,556	5,769	8,212	3,386	2,013	(103)	1,839
3. 2014	XXX	46,538	30,766	21,500	19,076	12,411	6,102	3,317	6,256	3,554
4. 2015	XXX	XXX	60,278	23,711	12,508	12,622	8,754	6,559	1,496	(507)
5. 2016	XXX	XXX	XXX	66,047	26,121	17,117	8,996	7,916	6,148	1,716
6. 2017	XXX	XXX	XXX	XXX	65,947	28,178	16,732	10,948	8,646	3,076
7. 2018	XXX	XXX	XXX	XXX	XXX	67,640	30,891	13,534	4,932	1,510
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	68,150	32,955	12,346	7,596
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	62,001	32,237	13,344
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	105,113	24,917
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	158,031

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

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	16	16	13	9	33	46	51	33	10	10
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

NONE

1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

1. Prior	1,850	1,891	1,422	1,077	1,310	1,237	1,033	1,248	1,106	1,147
2. 2013	128	61	186	197	93	103	43	(3)	(3)	(3)
3. 2014	XXX	385	237	270	291	147	30	(15)	(17)	(17)
4. 2015	XXX	XXX	420	153	115	149	68	27	6	(26)
5. 2016	XXX	XXX	XXX	701	89	123	114	59	36	(13)
6. 2017	XXX	XXX	XXX	XXX	1,602	466	421	231	129	37
7. 2018	XXX	XXX	XXX	XXX	XXX	1,675	477	107	32	77
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	742	352	208	237
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	906	265	121
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	932	251
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	874

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

1. Prior	489,573	425,811	347,893	298,919	295,635	276,004	253,644	245,750	192,881	217,593
2. 2013	126,562	88,053	57,628	27,401	18,598	9,340	3,884	3,613	2,463	623
3. 2014	XXX	140,925	100,100	58,066	32,500	18,192	6,674	4,410	3,097	1,238
4. 2015	XXX	XXX	140,007	102,820	72,259	28,819	15,387	12,057	6,069	1,395
5. 2016	XXX	XXX	XXX	147,391	95,460	59,904	30,839	20,132	7,561	4,487
6. 2017	XXX	XXX	XXX	XXX	146,252	93,524	63,570	43,724	12,194	2,788
7. 2018	XXX	XXX	XXX	XXX	XXX	166,265	130,260	91,050	61,065	18,081
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	154,125	104,870	64,740	35,935
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	183,130	122,977	66,567
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	202,142	125,816
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	260,661

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

NONE

1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,875	8,527	3,674
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,013	4,087
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,724

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(224,245)	(17,868)	(25,493)
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(538,488)	(38,777)
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(457,977)

SCHEDULE P - PART 4K - FIDELITY/SURETY

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

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX		8,020	3,369
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	151,926	9,315
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	159,916

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4N - REINSURANCE
NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	183	163	47	47	77	74	74			
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	630	744	782	908	787	576	558	491	522	522
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	637,877	610,785	587,886	549,664	496,288	460,944	427,456	441,994	471,211	469,745
2. 2013	551	454	341	324	284	239	39	41		
3. 2014	XXX	270	502	513	434	347	47	42	9	
4. 2015	XXX	XXX	468	449	386	317	230	38	64	54
5. 2016	XXX	XXX	XXX	302	261	238	133	106	81	56
6. 2017	XXX	XXX	XXX	XXX	304	260	190	118	232	216
7. 2018	XXX	XXX	XXX	XXX	XXX	239	179	68	48	68
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	249	201	156	107
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	201	150	147
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	191	131
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	144

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

1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

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

NONE

SCHEDULE P - PART 4T - WARRANTY

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

NONE

SCHEDULE P - PART 5A - HOMEOWNERS/FARMOWNERS

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	70,677	6,216	2,494	1,131	376	318	139	70	25	22
2. 2013	415,944	457,528	460,630	461,594	461,962	462,092	462,161	462,181	462,186	462,194
3. 2014	XXX	473,418	517,938	521,105	522,074	522,481	522,693	522,766	522,792	522,824
4. 2015	XXX	XXX	420,968	476,072	478,968	479,992	480,500	480,701	480,789	480,836
5. 2016	XXX	XXX	XXX	500,868	550,841	554,546	555,726	556,198	556,359	556,457
6. 2017	XXX	XXX	XXX	XXX	497,818	555,528	559,657	560,833	561,362	561,511
7. 2018	XXX	XXX	XXX	XXX	XXX	449,187	511,265	515,072	516,129	516,670
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	439,742	501,788	506,556	507,858
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	486,587	565,243	571,653
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	465,996	550,785
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	330,735

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	11,061	6,841	3,430	2,116	1,559	822	563	422	340	268
2. 2013	27,145	3,939	2,117	1,134	591	371	194	141	116	89
3. 2014	XXX	23,307	4,303	2,302	1,190	642	309	205	117	80
4. 2015	XXX	XXX	30,883	4,393	2,455	1,230	603	348	190	106
5. 2016	XXX	XXX	XXX	25,721	4,571	2,420	1,203	636	356	196
6. 2017	XXX	XXX	XXX	XXX	27,169	4,593	2,612	1,492	724	334
7. 2018	XXX	XXX	XXX	XXX	XXX	29,848	4,722	2,468	1,273	589
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	27,554	4,219	1,998	891
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,745	6,062	3,149
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,768	5,038
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58,085

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	72,851	6,570	2,334	887	378	174	128	103	82	75
2. 2013	692,271	734,264	737,804	738,793	739,136	739,247	739,289	739,312	739,327	739,331
3. 2014	XXX	773,010	822,966	826,435	827,377	827,713	827,840	827,888	827,908	827,922
4. 2015	XXX	XXX	723,563	783,223	786,438	787,291	787,707	787,874	787,896	787,914
5. 2016	XXX	XXX	XXX	811,476	867,614	871,612	872,615	872,933	873,063	873,099
6. 2017	XXX	XXX	XXX	XXX	878,098	941,703	946,103	947,222	947,598	947,746
7. 2018	XXX	XXX	XXX	XXX	XXX	790,778	856,841	860,898	862,031	862,422
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	778,245	844,103	849,196	850,412
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	884,206	963,816	969,620
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	908,670	989,985
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	704,990

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	246,587	52,896	22,627	8,938	3,691	1,852	1,224	570	350	270
2. 2013	843,130	1,045,801	1,076,059	1,087,409	1,092,323	1,094,354	1,095,569	1,096,016	1,096,237	1,096,336
3. 2014	XXX	877,761	1,088,564	1,118,350	1,130,246	1,135,813	1,138,612	1,139,406	1,140,002	1,140,349
4. 2015	XXX	XXX	940,849	1,166,141	1,199,485	1,213,865	1,221,812	1,223,645	1,225,166	1,226,198
5. 2016	XXX	XXX	XXX	909,046	1,124,874	1,159,654	1,176,976	1,183,526	1,187,209	1,189,664
6. 2017	XXX	XXX	XXX	XXX	798,316	1,010,451	1,048,223	1,063,762	1,072,463	1,077,297
7. 2018	XXX	XXX	XXX	XXX	XXX	773,655	992,373	1,031,694	1,048,781	1,058,070
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	772,264	1,003,104	1,043,761	1,061,760
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	542,718	715,339	747,866
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	560,708	799,135
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	594,008

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	111,099	65,146	44,824	36,223	22,100	28,925	20,892	17,526	15,822	5,966
2. 2013	215,650	49,697	23,385	12,014	6,462	6,413	3,982	2,862	2,177	961
3. 2014	XXX	223,210	51,430	25,514	13,241	9,580	5,973	4,268	3,001	1,484
4. 2015	XXX	XXX	246,089	61,572	31,992	20,486	11,103	8,387	5,722	3,027
5. 2016	XXX	XXX	XXX	240,709	66,149	40,074	21,735	14,251	9,625	5,204
6. 2017	XXX	XXX	XXX	XXX	236,944	71,640	39,321	24,229	14,615	8,830
7. 2018	XXX	XXX	XXX	XXX	XXX	244,446	71,778	40,034	22,997	12,725
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	248,880	71,306	37,921	20,447
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	191,555	52,531	26,459
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	240,639	61,713
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	263,063

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	83,078	10,793	3,178	1,215	545	408	278	405	245	222
2. 2013	1,892,162	1,964,494	1,971,827	1,974,058	1,974,731	1,974,927	1,975,031	1,975,072	1,975,071	1,975,082
3. 2014	XXX	1,965,009	2,044,138	2,052,244	2,054,469	2,055,150	2,055,461	2,055,598	2,055,639	2,055,667
4. 2015	XXX	XXX	2,130,825	2,217,469	2,226,306	2,228,784	2,229,633	2,229,967	2,230,067	2,230,134
5. 2016	XXX	XXX	XXX	2,149,862	2,232,506	2,241,156	2,243,861	2,244,606	2,244,868	2,244,998
6. 2017	XXX	XXX	XXX	XXX	1,973,493	2,057,800	2,066,928	2,069,341	2,070,230	2,070,597
7. 2018	XXX	XXX	XXX	XXX	XXX	1,941,844	2,027,882	2,037,034	2,039,647	2,040,520
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	1,968,698	2,056,591	2,066,912	2,070,045
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,406,382	1,475,213	1,484,481
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,608,276	1,711,654
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,716,957

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	4,673	1,172	583	280	135	134	68	81	47	32
2. 2013	11,226	14,393	14,910	15,180	15,301	15,373	15,422	15,429	15,435	15,438
3. 2014	XXX	10,518	13,786	14,379	14,670	14,870	14,956	15,007	15,031	15,043
4. 2015	XXX	XXX	11,581	14,861	15,532	15,939	16,157	16,253	16,307	16,325
5. 2016	XXX	XXX	XXX	10,638	13,538	14,213	14,619	14,836	14,944	15,012
6. 2017	XXX	XXX	XXX	XXX	8,211	10,739	11,333	11,595	11,762	11,857
7. 2018	XXX	XXX	XXX	XXX	XXX	8,426	11,632	12,440	12,816	13,048
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	11,051	15,950	17,246	17,949
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,853	12,505	13,605
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,886	15,318
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,368

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	2,770	1,641	1,050	708	506	268	139	110	90	49
2. 2013	3,363	1,000	566	313	174	147	82	56	45	17
3. 2014	XXX	4,191	1,196	742	452	244	141	85	52	24
4. 2015	XXX	XXX	4,003	1,393	854	508	263	174	103	56
5. 2016	XXX	XXX	XXX	3,877	1,429	906	538	326	206	107
6. 2017	XXX	XXX	XXX	XXX	3,130	1,106	630	416	240	122
7. 2018	XXX	XXX	XXX	XXX	XXX	4,147	1,466	883	561	319
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	6,158	2,452	1,519	842
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,911	1,930	1,049
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,001	2,362
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,256

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	1,460	201	62	27	15	7	47	212	72	37
2. 2013	22,161	23,458	23,596	23,631	23,644	23,652	23,653	23,653	23,654	23,655
3. 2014	XXX	23,328	24,947	25,073	25,107	25,120	25,127	25,132	25,133	25,133
4. 2015	XXX	XXX	26,372	28,220	28,371	28,415	28,429	28,449	28,451	28,451
5. 2016	XXX	XXX	XXX	26,111	27,634	27,826	27,884	27,901	27,908	27,912
6. 2017	XXX	XXX	XXX	XXX	19,287	20,470	20,582	20,629	20,649	20,652
7. 2018	XXX	XXX	XXX	XXX	XXX	26,227	28,079	28,271	28,324	28,344
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	43,458	46,391	46,807	46,972
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,254	33,402	33,704
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,336	46,579
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,651

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

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	19	6	6	8	5	6	6	5	3	9
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	1,207	1,145	1,072	1,007	906	834	756	690	621	573
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX						3	
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	50	19	23	28	13	2	21	13	13	2
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX						2	2
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	5,069	769	514	306	155	114	94	46	29	20
2. 2013	26,924	30,206	30,586	30,753	30,837	30,860	30,873	30,877	30,884	30,884
3. 2014	XXX	30,447	33,906	34,226	34,408	34,488	34,524	34,529	34,535	34,537
4. 2015	XXX	XXX	27,800	32,392	32,726	32,913	33,000	33,030	33,051	33,063
5. 2016	XXX	XXX	XXX	33,820	37,789	38,167	38,327	38,405	38,453	38,475
6. 2017	XXX	XXX	XXX	XXX	30,733	34,440	34,751	34,864	34,922	34,976
7. 2018	XXX	XXX	XXX	XXX	XXX	27,838	31,774	32,068	32,205	32,303
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	25,709	29,310	29,590	29,718
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,665	29,336	29,671
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,496	27,350
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,517

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	1,841	1,353	845	563	442	342	240	210	186	163
2. 2013	2,723	654	404	193	84	50	28	20	17	16
3. 2014	XXX	2,667	715	455	237	104	43	29	14	8
4. 2015	XXX	XXX	3,252	751	554	286	138	79	40	18
5. 2016	XXX	XXX	XXX	2,646	691	440	228	119	51	26
6. 2017	XXX	XXX	XXX	XXX	2,298	582	372	262	131	62
7. 2018	XXX	XXX	XXX	XXX	XXX	2,491	550	387	216	113
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	2,221	528	317	169
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,262	440	250
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,323	348
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,388

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	5,906	957	415	220	181	135	88	45	45	24
2. 2013	49,610	53,309	53,857	54,002	54,049	54,060	54,064	54,065	54,074	54,077
3. 2014	XXX	56,297	60,549	60,991	61,122	61,150	61,174	61,181	61,183	61,185
4. 2015	XXX	XXX	53,555	58,999	59,418	59,542	59,589	59,598	59,602	59,606
5. 2016	XXX	XXX	XXX	59,043	63,862	64,332	64,458	64,509	64,532	64,537
6. 2017	XXX	XXX	XXX	XXX	56,781	61,381	61,761	61,839	61,877	61,893
7. 2018	XXX	XXX	XXX	XXX	XXX	52,126	56,583	56,979	57,098	57,134
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	48,027	52,177	52,579	52,666
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48,621	52,843	53,251
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,639	50,902
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,629

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

SECTION 1A

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

NONE

SECTION 2A

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

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	34	34	34	34	34	36	36	36		
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	583	425	257	130	77	73	38	14	19	38
2. 2013	334	468	583	667	706	733	750	755	758	760
3. 2014	XXX	266	426	505	591	639	661	673	679	684
4. 2015	XXX	XXX	271	425	512	571	635	661	681	691
5. 2016	XXX	XXX	XXX	277	406	499	598	650	683	720
6. 2017	XXX	XXX	XXX	XXX	227	338	434	502	576	635
7. 2018	XXX	XXX	XXX	XXX	XXX	214	340	436	515	596
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	176	351	456	558
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	911	1,634	1,992
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	208	371
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	197

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	2,847	2,438	2,208	2,143	1,994	1,892	1,848	1,807	1,689	1,708
2. 2013	269	211	147	101	71	40	15	9	8	5
3. 2014	XXX	271	221	184	105	61	39	20	9	6
4. 2015	XXX	XXX	275	208	175	114	61	40	20	11
5. 2016	XXX	XXX	XXX	237	218	182	118	70	44	27
6. 2017	XXX	XXX	XXX	XXX	230	197	155	114	70	35
7. 2018	XXX	XXX	XXX	XXX	XXX	223	185	162	109	78
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	236	201	174	129
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,538	459	331
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	216	206
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	250

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	983	472	279	300	107	172	78	78	91	248
2. 2013	1,020	1,328	1,488	1,593	1,642	1,655	1,661	1,662	1,663	1,665
3. 2014	XXX	1,040	1,422	1,599	1,680	1,713	1,741	1,751	1,752	1,758
4. 2015	XXX	XXX	1,178	1,536	1,694	1,779	1,830	1,852	1,857	1,862
5. 2016	XXX	XXX	XXX	1,147	1,507	1,671	1,768	1,818	1,845	1,874
6. 2017	XXX	XXX	XXX	XXX	1,128	1,463	1,619	1,709	1,772	1,801
7. 2018	XXX	XXX	XXX	XXX	XXX	1,108	1,454	1,614	1,697	1,775
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	1,149	1,535	1,689	1,804
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,948	5,841	6,074
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,164	1,546
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,280

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

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	17	11	8	20	9	3	11	38	6	18
2. 2013	12	17	17	18	18	18	18	18	18	18
3. 2014	XXX	8	18	23	24	25	25	25	25	25
4. 2015	XXX	XXX	9	12	14	16	16	16	17	17
5. 2016	XXX	XXX	XXX	4	4	5	5	5	5	5
6. 2017	XXX	XXX	XXX	XXX	5	8	8	7	7	7
7. 2018	XXX	XXX	XXX	XXX	XXX	2	2	2	2	3
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	2	2	2	2
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	1,652	1,603	1,619	1,614	1,637	1,672	1,682	1,681	1,693	1,694
2. 2013	3	4	3	4	4	4	4	4	4	2
3. 2014	XXX	11	7	2	1					
4. 2015	XXX	XXX	7	4	3	3	3	3	1	
5. 2016	XXX	XXX	XXX	2	1					1
6. 2017	XXX	XXX	XXX	XXX	5	1	2	1	1	1
7. 2018	XXX	XXX	XXX	XXX	XXX	1	1	1	1	
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX		1	1	1
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			1
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	121	73	43	94	91	94	61	85	47	92
2. 2013	22	28	28	30	31	31	31	31	31	31
3. 2014	XXX	24	37	37	38	38	38	38	38	38
4. 2015	XXX	XXX	18	20	23	25	25	25	25	25
5. 2016	XXX	XXX	XXX	14	16	17	17	17	17	18
6. 2017	XXX	XXX	XXX	XXX	10	12	12	12	12	12
7. 2018	XXX	XXX	XXX	XXX	XXX	3	4	4	4	4
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	2	3	3	3
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			1
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	(1,132)	(79)	(21)	135	55	(2)		2	12	19	19
2. 2013	225,087	223,555	223,420	223,388	223,399	223,354	223,350	223,350	223,351	223,368	17
3. 2014	XXX	238,967	237,669	237,570	237,530	237,397	237,389	237,392	237,393	237,409	16
4. 2015	XXX	XXX	257,790	256,433	256,379	256,189	256,162	256,162	256,161	256,174	13
5. 2016	XXX	XXX	XXX	265,533	264,220	264,016	263,909	263,902	263,895	263,906	11
6. 2017	XXX	XXX	XXX	XXX	266,149	264,840	264,585	264,555	264,542	264,557	14
7. 2018	XXX	XXX	XXX	XXX	XXX	397,540	396,447	396,400	396,353	396,363	10
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	631,023	629,573	629,513	629,455	(58)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	540,204	542,046	542,227	180
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	805,449	811,868	6,419
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	897,307	897,307
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	903,949
13. Earned Premiums (Sch P-Pt. 1)	223,955	237,356	256,336	264,180	264,808	395,657	629,529	538,675	807,178	903,949	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior											
2. 2013	3,648	3,648	3,648	3,648	3,648	3,648	3,648	3,648	3,648	3,648	
3. 2014	XXX	4,764	4,764	4,764	4,764	4,764	4,764	4,764	4,764	4,764	
4. 2015	XXX	XXX	4,468	4,468	4,468	4,468	4,468	4,468	4,468	4,468	
5. 2016	XXX	XXX	XXX	8,754	8,754	8,754	8,754	8,754	8,754	8,754	
6. 2017	XXX	XXX	XXX	XXX	4,597	4,597	4,597	4,597	4,597	4,597	
7. 2018	XXX	XXX	XXX	XXX	XXX	34,699	34,699	34,699	34,699	34,699	
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	89,004	89,004	89,004	89,004	
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74,462	74,462	74,462	
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	148,922	148,922	
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	127,037	127,037
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	127,037
13. Earned Premiums (Sch P-Pt. 1)	3,648	4,764	4,468	8,754	4,597	34,699	89,004	74,462	148,922	127,037	XXX

SCHEDULE P - PART 6D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	(16)	3	(34)	(195)							
2. 2013	12	12	(12)	(182)	(182)	(182)	(182)	(182)	(182)	(182)	
3. 2014	XXX	793	793	528	528	528	528	528	528	528	
4. 2015	XXX	XXX	273	273	273	273	273	273	273	273	
5. 2016	XXX	XXX	XXX	(47)	(47)	(47)	(47)	(47)	(47)	(47)	
6. 2017	XXX	XXX	XXX	XXX	127	127	127	127	127	127	
7. 2018	XXX	XXX	XXX	XXX	XXX	105	105	105	105	105	
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	264	264	264	264	
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28	28	28	
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33	33	
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(261)	(261)
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(261)
13. Earned Premiums (Sch P-Pt. 1)	(4)	796	215	(677)	127	105	264	28	33	(261)	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior											
2. 2013											
3. 2014	XXX										
4. 2015	XXX	XXX									
5. 2016	XXX	XXX									
6. 2017	XXX	XXX		XXX							
7. 2018	XXX	XXX		XXX							
8. 2019	XXX	XXX		XXX							
9. 2020	XXX	XXX		XXX							
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	(429)	(46)	(4)			(2)					
2. 2013	665,456	664,473	664,423	664,417	664,415	664,410	664,409	664,409	664,409	664,409	
3. 2014	XXX	672,860	672,321	672,291	672,282	672,277	672,274	672,274	672,274	672,274	
4. 2015	XXX	XXX	685,313	684,663	684,617	684,609	684,604	684,604	684,604	684,604	(1)
5. 2016	XXX	XXX	XXX	659,807	658,974	658,946	658,914	658,912	658,913	658,912	(1)
6. 2017	XXX	XXX	XXX	XXX	637,214	636,670	636,611	636,600	636,601	636,598	(3)
7. 2018	XXX	XXX	XXX	XXX	XXX	626,142	625,559	625,519	625,522	625,515	(7)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	631,493	630,987	630,975	630,964	(11)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	635,659	635,128	635,103	(25)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	869,329	868,780	(549)
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	965,324	965,324
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	964,727
13. Earned Premiums (Sch P-Pt. 1)	665,027	671,831	684,720	659,121	636,324	625,550	630,810	635,099	868,792	964,727	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior											
2. 2013	7,634	7,634	7,634	7,634	7,634	7,634	7,634	7,634	7,634	7,634	
3. 2014	XXX	6,335	6,335	6,335	6,335	6,335	6,335	6,335	6,335	6,335	
4. 2015	XXX	XXX	6,222	6,222	6,222	6,222	6,222	6,222	6,222	6,222	
5. 2016	XXX	XXX	XXX	6,502	6,502	6,502	6,502	6,502	6,502	6,502	
6. 2017	XXX	XXX	XXX	XXX	6,366	6,366	6,366	6,366	6,366	6,366	
7. 2018	XXX	XXX	XXX	XXX	XXX	7,749	7,749	7,749	7,749	7,749	
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	7,968	7,968	7,968	7,968	
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,519	7,519	7,519	
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	127,420	127,420	
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	127,248	127,248
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	127,248
13. Earned Premiums (Sch P-Pt. 1)	7,634	6,335	6,222	6,502	6,366	7,749	7,968	7,519	127,420	127,248	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	(19)		(106)	(893)							
2. 2013	286,827	286,828	286,818	286,512	286,512	286,512	286,512	286,512	286,512	286,512	
3. 2014	XXX	288,263	288,262	288,156	288,156	288,156	288,156	288,156	288,156	288,156	
4. 2015	XXX	XXX	294,359	294,325	294,325	294,325	294,325	294,325	294,325	294,325	
5. 2016	XXX	XXX	XXX	302,796	302,796	302,795	302,795	302,795	302,795	302,795	
6. 2017	XXX	XXX	XXX	XXX	316,353	316,353	316,353	316,353	316,353	316,353	
7. 2018	XXX	XXX	XXX	XXX	XXX	340,682	340,676	340,676	340,676	340,676	
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	363,867	363,855	363,855	363,855	
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	420,314	420,281	420,281	
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	443,079	443,065	(14)
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	467,562	467,562
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	467,548
13. Earned Premiums (Sch P-Pt. 1)	286,808	288,264	294,242	301,457	316,353	340,681	363,861	420,302	443,046	467,548	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior											
2. 2013	21	21	21	21	21	21	21	21	21	21	
3. 2014	XXX	9	9	9	9	9	9	9	9	9	
4. 2015	XXX	XXX	31	31	31	31	31	31	31	31	
5. 2016	XXX	XXX	XXX	28	28	28	28	28	28	28	
6. 2017	XXX	XXX	XXX	XXX	28	28	28	28	28	28	
7. 2018	XXX	XXX	XXX	XXX	XXX	34	34	34	34	34	
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	97	97	97	97	
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,259	10,259	10,259	
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37,113	37,113	
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,195	9,195
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,195
13. Earned Premiums (Sch P-Pt. 1)	21	9	31	28	28	34	97	10,259	37,113	9,195	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior											
2. 2013											
3. 2014	XXX										
4. 2015	XXX	XXX									
5. 2016	XXX	XXX	XXX								
6. 2017	XXX	XXX	XXX	XXX							
7. 2018	XXX	XXX	XXX	XXX	XXX						
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	258	258	
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23	23
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23
13. Earned Premiums (Sch P-Pt. 1)									258	23	XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior											
2. 2013											
3. 2014	XXX										
4. 2015	XXX	XXX									
5. 2016	XXX	XXX	XXX								
6. 2017	XXX	XXX	XXX	XXX							
7. 2018	XXX	XXX	XXX	XXX	XXX						
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	100	100	
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23	23
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23
13. Earned Premiums (Sch P-Pt. 1)									100	23	XXX

SCHEDULE P - PART 6M - INTERNATIONAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior											
2. 2013											
3. 2014	XXX										
4. 2015	XXX	XXX									
5. 2016	XXX	XXX	XXX								
6. 2017	XXX	XXX	XXX	XXX							
7. 2018	XXX	XXX	XXX	XXX	XXX						
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior											
2. 2013											
3. 2014	XXX										
4. 2015	XXX	XXX									
5. 2016	XXX	XXX	XXX								
6. 2017	XXX	XXX	XXX	XXX							
7. 2018	XXX	XXX	XXX	XXX	XXX						
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 1

N O N E

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 2

N O N E

Schedule P - Part 6O - Reinsurance B - Nonproportional Liability - Section 1

N O N E

Schedule P - Part 6O - Reinsurance B - Nonproportional Assumed Liability - Section 2

N O N E

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	(7)	(1)									
2. 2013	1,143	1,130	1,130	1,130	1,130	1,130	1,130	1,130	1,130	1,130	
3. 2014	XXX	1,321	1,310	1,310	1,310	1,310	1,310	1,310	1,310	1,310	
4. 2015	XXX	XXX	1,255	1,247	1,247	1,247	1,247	1,247	1,247	1,247	
5. 2016	XXX	XXX	XXX	584	576	576	576	576	576	576	
6. 2017	XXX	XXX	XXX	XXX	745	742	742	742	742	742	
7. 2018	XXX	XXX	XXX	XXX	XXX	609	607	607	607	607	
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	584	580	580	580	
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	485	485	485	
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	421	421	
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	357	357
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	357
13. Earned Premiums (Sch P-Pt. 1)	1,136	1,307	1,244	576	737	606	582	481	421	357	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior											
2. 2013	22	22	22	22	22	22	22	22	22	22	
3. 2014	XXX										
4. 2015	XXX	XXX									
5. 2016	XXX	XXX	XXX								
6. 2017	XXX	XXX	XXX	XXX							
7. 2018	XXX	XXX	XXX	XXX	XXX						
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)	22										XXX

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

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior											
2. 2013											
3. 2014	XXX										
4. 2015	XXX	XXX									
5. 2016	XXX	XXX	XXX								
6. 2017	XXX	XXX	XXX	XXX							
7. 2018	XXX	XXX	XXX	XXX	XXX						
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior											
2. 2013											
3. 2014	XXX										
4. 2015	XXX	XXX									
5. 2016	XXX	XXX	XXX								
6. 2017	XXX	XXX	XXX	XXX							
7. 2018	XXX	XXX	XXX	XXX	XXX						
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

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

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	3,397,078			10,373,617		
2. Private Passenger Auto Liability/ Medical	15,198,229			15,140,216		
3. Commercial Auto/Truck Liability/ Medical	1,629,259			778,255		
4. Workers' Compensation	53,626			(261)		
5. Commercial Multiple Peril	381,006			858,790		
6. Medical Professional Liability - Occurrence	29					
7. Medical Professional Liability - Claims - Made						
8. Special Liability	3,631			8,357		
9. Other Liability - Occurrence	1,126,914			453,832		
10. Other Liability - Claims-Made						
11. Special Property	80,934			306,674		
12. Auto Physical Damage	1,111,512			11,825,894		
13. Fidelity/Surety	40			36		
14. Other	218,441			804,126		
15. International						
16. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX	XXX	XXX
19. Products Liability - Occurrence	943,323			339		
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty	4,472			109,722		
23. Totals	24,148,495			40,659,596		

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior	769,227	387,657								
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior	52,666									
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS (Continued)

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	(29)	772								
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 7B - 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	3,397,078			10,373,617		
2. Private Passenger Auto Liability/Medical	15,198,229			15,140,216		
3. Commercial Auto/Truck Liability/Medical	1,629,259			778,255		
4. Workers' Compensation	53,626			(261)		
5. Commercial Multiple Peril	381,006			858,790		
6. Medical Professional Liability - Occurrence	29					
7. Medical Professional Liability - Claims - Made						
8. Special Liability	3,631			8,357		
9. Other Liability - Occurrence	1,126,914			453,832		
10. Other Liability - Claims-Made						
11. Special Property	80,934			306,674		
12. Auto Physical Damage	1,111,512			11,825,894		
13. Fidelity/Surety	40			36		
14. Other	218,441			804,126		
15. International						
16. Reinsurance - Nonproportional Assumed Property						
17. Reinsurance - Nonproportional Assumed Liability	1,536					
18. Reinsurance - Nonproportional Assumed Financial Lines						
19. Products Liability - Occurrence	943,323			339		
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty	4,472			109,722		
23. Totals	24,150,032			40,659,596		

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior	45,762	45,544								
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	(7)	5								
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 6

Years in Which Policies Were Issued	INCURRED ADJUSTABLE COMMISSIONS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 7

Years in Which Policies Were Issued	RESERVES FOR COMMISSION ADJUSTMENTS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P 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 [ ]

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

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

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 2013		
1.603 2014		
1.604 2015		
1.605 2016		
1.606 2017		
1.607 2018		
1.608 2019		
1.609 2020		
1.610 2021		
1.611 2022		
1.612 Totals		

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 3

5.2 Surety ....

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

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

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

7.2 (An extended statement may be attached.)

The Coronavirus pandemic or COVID-19 resulted in governments worldwide enacting emergency measures to combat the spread of the virus. These measures, which included the implementation of travel restrictions, government-imposed shelter-in-place orders, quarantine periods, social distancing, and restrictions on large gatherings beginning in 2020, and the adjustments to these measures in 2021, caused material disruption to businesses globally. The user of Schedule P data should consider the impact of these measures and the subsequent reversal of these measures, including but not limited to, changes in auto accident frequency, premium refunds and/or rate reductions, and material cost increases in both auto and property. .....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 2 Direct Premiums Written	3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
1. Alabama AL	L	71,839,884	72,697,372		36,892,724	44,034,910	33,749,884	820,345	
2. Alaska AK	L	34,586,808	34,744,531		19,607,652	18,954,033	11,608,587	287,019	
3. Arizona AZ	L	41,746,785	41,609,343		23,867,715	28,193,180	23,044,970	287,968	
4. Arkansas AR	L	29,207,240	29,684,758		17,032,887	21,737,742	13,853,031	300,672	
5. California CA	L	861,994,706	834,630,692		515,708,173	647,185,977	565,925,026	6,733,852	
6. Colorado CO	L	75,720,207	75,295,331		35,223,976	28,692,640	30,741,557	391,132	
7. Connecticut CT	L	120,580,156	119,239,214		55,046,756	58,326,471	57,096,830	1,211,165	
8. Delaware DE	L	16,298,281	16,159,754		22,675,464	25,093,779	99,443,376	190,441	
9. District of Columbia DC	L	13,029,139	13,156,697		6,645,214	7,436,859	4,616,122	165,452	
10. Florida FL	L	436,862,798	433,311,985		581,028,278	746,762,899	439,059,060	2,140,604	
11. Georgia GA	L	197,214,229	193,456,332		124,715,157	148,802,729	97,060,499	2,614,038	
12. Hawaii HI	L	120,736,205	116,093,793		70,223,795	74,822,606	44,937,172	1,238,918	
13. Idaho ID	L	13,495,694	13,485,515		7,178,884	8,175,164	5,280,690	104,483	
14. Illinois IL	L	199,086,283	200,061,414		156,869,055	143,796,316	353,918,977	1,313,813	
15. Indiana IN	L	52,435,982	53,080,611		25,350,102	35,715,465	31,574,839	896,005	
16. Iowa IA	L	6,085,736	6,229,663		3,359,471	4,946,355	3,276,724	51,736	
17. Kansas KS	L	15,842,332	16,067,300		7,215,257	9,247,085	6,502,422	354,744	
18. Kentucky KY	L	53,147,210	53,494,957		32,171,043	34,481,826	25,145,874	297,337	
19. Louisiana LA	L	250,865,494	247,089,544		239,300,392	131,576,386	228,320,412	1,858,885	
20. Maine ME	L	11,832,679	12,133,872		3,087,549	4,333,967	3,616,699	144,707	
21. Maryland MD	L	235,353,823	231,681,700		125,878,347	134,589,485	76,635,733	2,130,712	
22. Massachusetts MA	L	109,663,979	105,970,667		76,512,339	86,799,724	54,633,750	1,705,068	
23. Michigan MI	L	97,037,596	98,233,242		40,374,381	37,731,806	314,856,094	364,283	
24. Minnesota MN	L	42,041,173	41,827,960		21,798,887	30,352,200	42,171,022	153,634	
25. Mississippi MS	L	45,811,312	46,367,276		20,790,562	20,352,607	24,000,214	463,055	
26. Missouri MO	L	23,360,766	23,445,960		14,211,606	22,797,598	31,711,817	187,879	
27. Montana MT	L	6,145,961	6,207,814		2,523,053	3,742,379	6,283,047	39,855	
28. Nebraska NE	L	8,546,266	8,611,646		5,330,686	10,785,785	7,131,524	43,496	
29. Nevada NV	L	33,636,082	34,731,897		56,922,292	44,457,703	50,943,400	197,818	
30. New Hampshire NH	L	15,677,694	15,630,396		9,597,071	7,251,788	5,320,013	192,458	
31. New Jersey NJ	N	(7,800)	(7,800)		31,714,208	(14,860,570)	521,489,344		
32. New Mexico NM	L	27,459,803	27,404,765		13,129,745	17,463,981	33,873,619	218,702	
33. New York NY	L	842,946,761	847,363,411		547,543,021	582,589,864	831,762,293	7,934,143	
34. North Carolina NC	L	118,527,453	119,182,039		53,617,055	69,523,922	47,393,603	1,754,767	
35. North Dakota ND	L	11,995,258	11,909,180		7,315,828	6,172,103	3,444,585	152,601	
36. Ohio OH	L	110,248,149	111,659,193		57,136,181	56,811,241	91,154,846	1,306,331	
37. Oklahoma OK	L	31,480,112	31,758,623		13,393,467	13,174,328	8,699,080	286,196	
38. Oregon OR	L	57,126,743	57,383,273		27,677,321	39,994,669	40,715,197	379,855	
39. Pennsylvania PA	L	200,975,646	199,584,877		104,498,326	109,983,000	269,296,841	1,950,625	
40. Rhode Island RI	L	28,526,737	28,559,814		13,045,595	11,205,779	10,832,480	321,793	
41. South Carolina SC	L	138,618,733	138,591,919		75,430,663	72,388,479	72,398,184	1,600,293	
42. South Dakota SD	L	9,929,602	9,817,792		8,209,318	11,304,367	7,284,328	111,212	
43. Tennessee TN	L	97,193,170	97,316,628		47,253,453	75,901,575	68,606,195	688,254	
44. Texas TX	L	86,823,929	89,353,222		26,188,808	25,128,152	38,642,319	572,707	
45. Utah UT	L	35,961,657	36,331,942		15,707,249	23,503,199	23,600,858	211,238	
46. Vermont VT	L	5,977,024	6,095,388		2,171,992	2,714,468	1,635,565	80,288	
47. Virginia VA	L	192,270,857	191,486,542		96,091,856	102,187,512	67,292,327	1,812,981	
48. Washington WA	L	148,327,899	148,336,103		88,637,688	108,566,060	141,969,644	993,154	
49. West Virginia WV	L	23,415,167	24,215,125		13,098,331	12,771,460	8,971,625	254,715	
50. Wisconsin WI	L	27,105,645	27,160,425		13,259,571	33,335,287	60,912,538	93,809	
51. Wyoming WY	L	3,721,438	3,790,280		927,838	688,692	432,017	32,175	
52. American Samoa AS	N								
53. Guam GU	N								
54. Puerto Rico PR	L								
55. U.S. Virgin Islands VI	N								
56. Northern Mariana Islands MP	N								
57. Canada CAN	L					(112)	2,325		
58. Aggregate other alien OT	XXX					(2,033)	115,566		
59. Totals	XXX	5,438,506,484	5,401,723,976		3,613,186,282	3,981,722,886	5,042,984,747	47,637,405	
DETAILS OF WRITE-INS									
58001. Other Alien	XXX					(2,033)	115,566		
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX								
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX					(2,033)	115,566		

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
2. R - Registered - Non-domiciled RRGs .....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) .....
4. Q - Qualified - Qualified or accredited reinsurer .....
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile .....
6. N - None of the above - Not allowed to write business in the state 5

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

PERSONAL LINES-PREMIUMS ALLOCATED TO VARIOUS STATES, ETC., ACCORDING TO LOCATION OF PROPERTY INSURED.

SCHEDULE T - PART 2

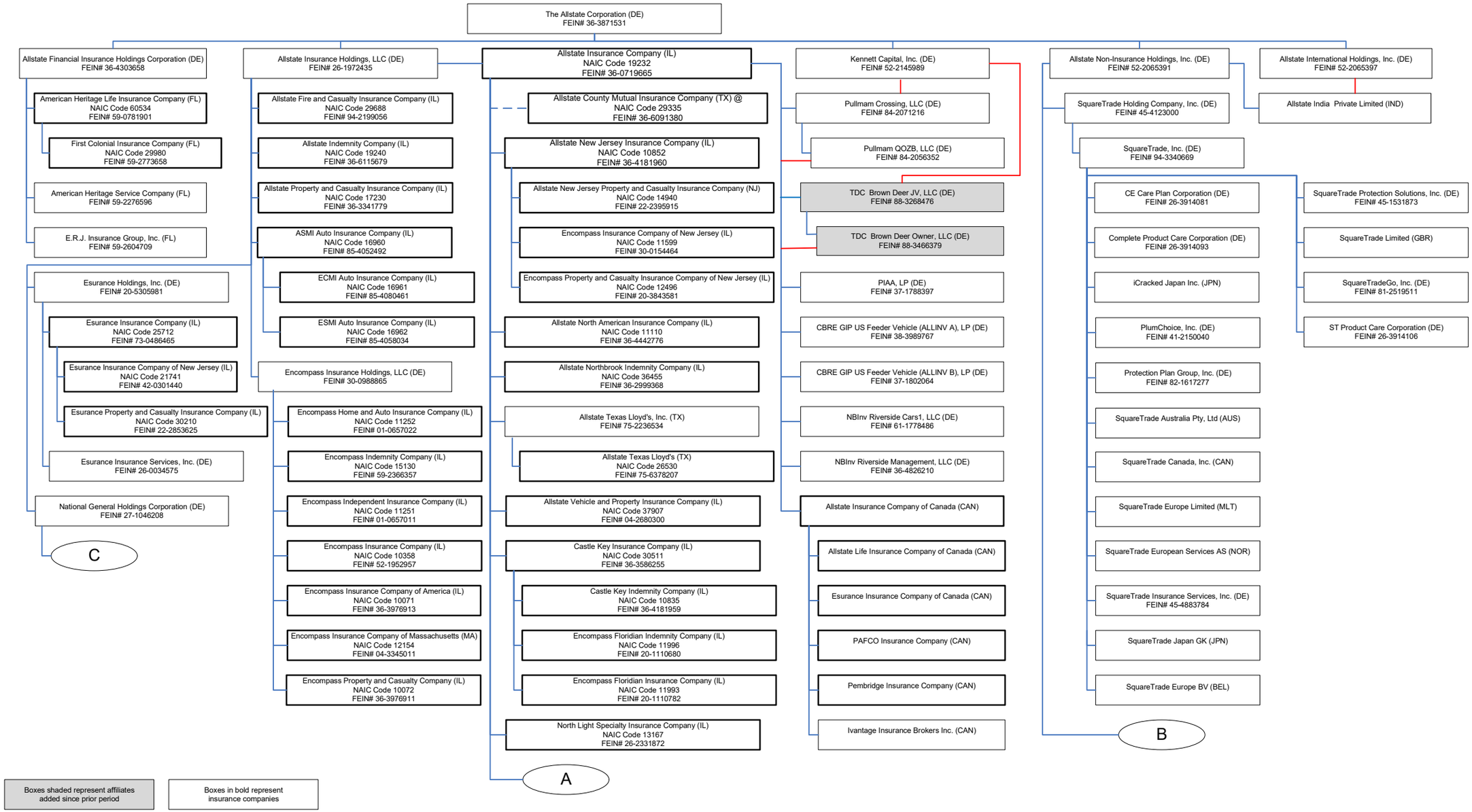
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

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

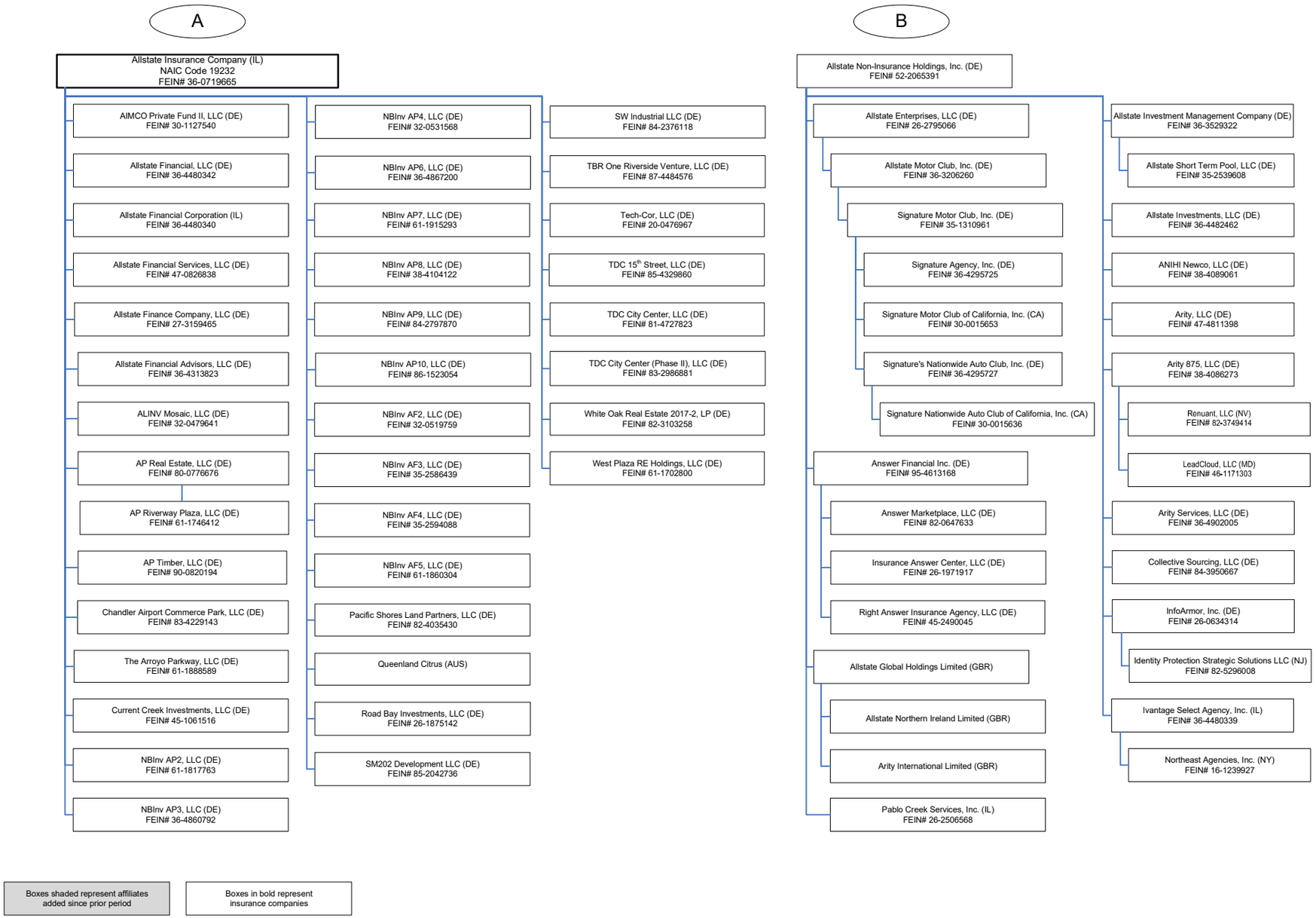
NONE

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

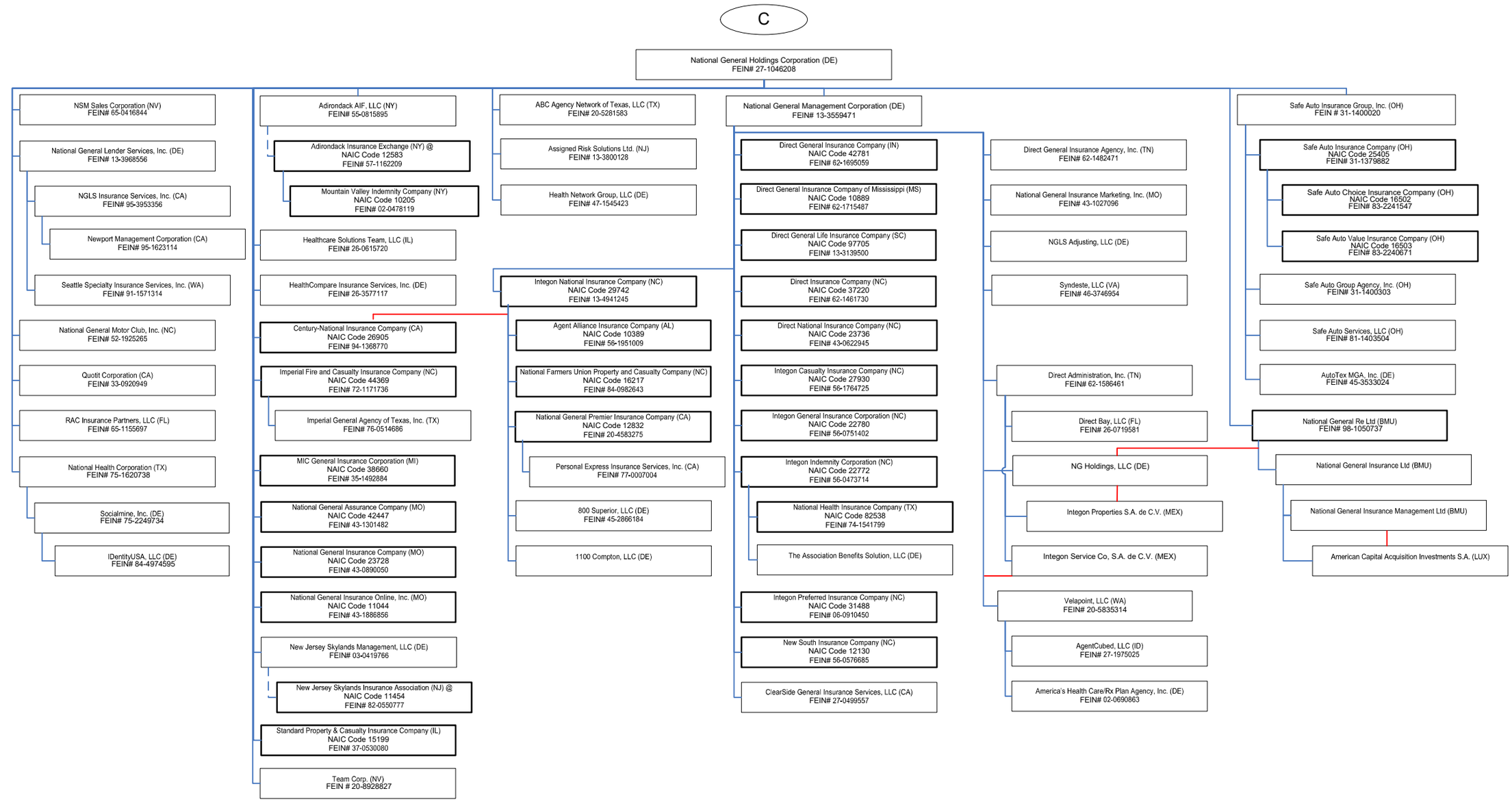


@ Denotes company which is affiliated but not owned

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



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



Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

@ Denotes company which is affiliated but not owned

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 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					NO	
							1100 Compton, LLC	DE	NIA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			45-2866184				800 Superior, LLC	DE	NIA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			20-5281583				ABC Agency Network of Texas, LLC	TX	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
			55-0815895				Adirondack AIF, LLC	NY	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12583	57-1162209				Adirondack Insurance Exchange	NY	IA	Adirondack AIF, LLC	Attorney-In-Fact		The Allstate Corporation	NO	
0008	Allstate Insurance Group	10389	56-1951009				Agent Alliance Insurance Company	AL	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			27-1975025				AgentCubed, LLC	ID	NIA	Velapoint, LLC	Ownership	100.000	The Allstate Corporation	NO	
			30-1127540				AIMCO Private Fund II, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			32-0479641				ALINV Mosaic, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	Allstate Insurance Company	Board of Directors		The Allstate Corporation	NO	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4480340				Allstate Financial Corporation	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Global Holdings Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
							Allstate India Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	99.990	The Allstate Corporation	NO	
							Allstate India Private Limited	IND	NIA	Allstate International Holdings, Inc.	Ownership	0.010	The Allstate Corporation	NO	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	RE	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Insurance Company of Canada	CAN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	YES	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Life Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	14940	22-2395915				Allstate New Jersey Property and Casualty Insurance Company	NJ	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
			35-2539608				Allstate Short Term Pool, LLC	DE	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
							American Capital Acquisition Investments S.A.	LUX	NIA	National General Insurance Ltd	Ownership	70.000	The Allstate Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							American Capital Acquisition Investments S.A.	LUX	NIA	National General Insurance Management Ltd	Ownership	30.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	NO	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	NO	
			02-0690863				America's Health Care/Rx Plan Agency, Inc.	DE	NIA	Velapoint, LLC	Ownership	100.000	The Allstate Corporation	NO	
			38-4089061				ANIHI Newco, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			82-0647633				Answer Marketplace, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	NO	
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1746412				AP Riverway Plaza, LLC	DE	DS	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	NO	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			38-4086273				Arity 875, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	NO	
			47-4811398				Arity, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4902005				Arity Services, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16960	85-4052492				ASMI Auto Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
			13-3800128				Assigned Risk Solutions Ltd.	NJ	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			45-3533024				AutoTex MGA, Inc.	DE	NIA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			38-3989767				CBRE GIP US Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	NO	
			37-1802064				CBRE GIP US Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	NO	
			26-3914081				CE Care Plan Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	26905	94-1368770				Century-National Insurance Company	CA	IA	National General Holdings Corp.	Ownership	78.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	26905	94-1368770				Century-National Insurance Company	CA	IA	Integon National Insurance Company	Ownership	22.000	The Allstate Corporation	NO	
			83-4229143				Chandler Airport Commerce Park, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			27-0499557				ClearSide General Insurance Services. LLC.	CA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			84-3950667				Collective Sourcing, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			26-3914093				Complete Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			62-1586461				Direct Administration, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			26-0719581				Direct Bay, LLC	FL	NIA	Direct Administration, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			62-1482471				Direct General Insurance Agency, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	42781	62-1695059				Direct General Insurance Company	IN	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10889	62-1715487				Direct General Insurance Company of Mississippi	MS	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	97705	13-3139500				Direct General Life Insurance Company	SC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	37220	62-1461730				Direct Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	23736	43-0622945				Direct National Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16961	85-4080461				ECMI Auto Insurance Company	IL	IA	ASMI Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	

SCHEDULE Y

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0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			30-0988865				Encompass Insurance Holdings, LLC	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16962	85-4058034				ESMI Auto Insurance Company	IL	IA	ASMI Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	IL	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							Esurance Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	IL	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	IL	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			47-1545423				Health Network Group, LLC	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			26-0615720				Healthcare Solutions Team, LLC	IL	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			26-3577117				HealthCompare Insurance Services, Inc.	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
							iCracked Japan, Inc.	JPN	NIA	SquareTrade, Inc.	Ownership	58.000	The Allstate Corporation	NO	
			84-4974595				IDentityUSA, LLC	DE	NIA	National Health Corporation	Ownership	100.000	The Allstate Corporation	NO	
			82-5296008				Identity Protection Strategic Solutions LLC	NJ	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	44369	72-1171736				Imperial Fire and Casualty Insurance Company	NC	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			76-0514686				Imperial General Agency of Texas, Inc.	TX	NIA	Imperial Fire and Casualty Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			26-0634314				InfoArmor, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	27930	56-1764725				Integon Casualty Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	22780	56-0751402				Integon General Insurance Corporation	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	22772	56-0473714				Integon Indemnity Corporation	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29742	13-4941245				Integon National Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	31488	06-0910450				Integon Preferred Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
							Integon Properties S.A. de C.V.	MEX	NIA	NG Holdings, LLC	Ownership	99.000	The Allstate Corporation	NO	
							Integon Properties S.A. de C.V.	MEX	NIA	Direct Administration, Inc.	Ownership	1.000	The Allstate Corporation	NO	
							Integon Service Co, S.A. de C.V.	MEX	NIA	National General Management Corp	Ownership	99.000	The Allstate Corporation	NO	
							Integon Service Co, S.A. de C.V.	MEX	NIA	Direct Administration, Inc.	Ownership	1.000	The Allstate Corporation	NO	
							Ivantage Insurance Brokers Inc.	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			46-1171303				LeadCloud, LLC	MD	NIA	Arity 875, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	38660	35-1492884				MIC General Insurance Corporation	MI	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10205	02-0478119				Mountain Valley Indemnity Company	NY	IA	Adirondack Insurance Exchange	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16217	84-0982643				National Farmers Union Property and Casualty Company	NC	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	42447	43-1301482				National General Assurance Company	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			27-1046208				National General Holdings Corp.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	23728	43-0890050				National General Insurance Company	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
							National General Insurance Ltd	BMU	NIA	National General Re Ltd	Ownership	100.000	The Allstate 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 *
							National General Insurance Management Ltd	BMU	NIA	National General Insurance Ltd	Ownership	100.000	The Allstate Corporation	NO	
			43-1027096				National General Insurance Marketing, Inc.	MO	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11044	43-1886856				National General Insurance Online, Inc.	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			13-3968556				National General Lender Services, Inc.	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			13-3559471				National General Management Corp	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			52-1925265				National General Motor Club, Inc.	NC	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12832	20-4583275				National General Premier Insurance Company	CA	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			98-1050737				National General Re Ltd	BMU	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			75-1620738				National Health Corporation	TX	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	82538	74-1541799				National Health Insurance Company	TX	IA	Integon Indemnity Corporation	Ownership	100.000	The Allstate Corporation	NO	
			32-0519759				NBInv AF2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			35-2586439				NBInv AF3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			35-2594088				NBInv AF4, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1860304				NBInv AF5, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1817763				NBInv AP2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4860792				NBInv AP3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			32-0531568				NBInv AP4, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4867200				NBInv AP6, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1915293				NBInv AP7, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			38-4104122				NBInv AP8, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			84-2797870				NBInv AP9, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			86-1523054				NBInv AP10, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11454	82-0550777				New Jersey Skylands Insurance Association	NJ	IA	New Jersey Skylands Management, LLC	Attorney-In-Fact		The Allstate Corporation	NO	
			03-0419766				New Jersey Skylands Management, LLC	DE	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12130	56-0576685				New South Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			95-1623114				Newport Management Corporation	CA	NIA	NGLS Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							NG Holdings, LLC	DE	NIA	National General Re Ltd	Ownership	99.000	The Allstate Corporation	NO	
							NG Holdings, LLC	DE	NIA	National General Management Corp	Ownership	1.000	The Allstate Corporation	NO	
							NGLS Adjusting, LLC	DE	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			95-3953356				NGLS Insurance Services, Inc.	CA	NIA	National General Lender Services, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			65-0416844				NSM Sales Corporation	NV	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			82-4035430				Pacific Shores Land Partners, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
			77-0007004				Personal Express Insurance Services, Inc.	CA	NIA	National General Premier Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			37-1788397				PIAA, LP	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	NO	
			41-2150040				PlumChoice, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			82-1617277				Protection Plan Group, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			84-2071216				Pullman Crossing, LLC	DE	DS	Allstate Insurance Company	Ownership	94.500	The Allstate Corporation	NO	
			84-2071216				Pullman Crossing, LLC	DE	DS	Kennett Capital, Inc.	Ownership	5.500	The Allstate Corporation	NO	
			84-2056352				Pullman QOZB, LLC	DE	DS	Pullman Crossing, LLC	Ownership	99.900	The Allstate Corporation	NO	
			84-2056352				Pullman QOZB, LLC	DE	DS	Allstate Insurance Company	Ownership	0.100	The Allstate Corporation	NO	
							Queenland Citrus	AUS	DS	Allstate Insurance Company	Ownership	98.397	The Allstate 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 *
			33-0920949				Quotit Corporation	CA	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			65-1155697				RAC Insurance Partners, LLC	FL	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
			82-3749414				Renuant, LLC	NV	NIA	Arity 875, LLC	Ownership	100.000	The Allstate Corporation	NO	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	NO	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			31-1400020				Safe Auto Insurance Group, Inc.	OH	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	25405	31-1379882				Safe Auto Insurance Company	OH	IA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16502	83-2241547				Safe Auto Choice Insurance Company	OH	IA	Safe Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16503	83-2240671				Safe Auto Value Insurance Company	OH	IA	Safe Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			31-1400303				Safe Auto Group Agency, Inc.	OH	NIA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			81-1403504				SafeAuto Services, LLC	OH	NIA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			91-1571314				Seattle Specialty Insurance Services, Inc.	WA	NIA	National General Lender Services, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			85-2042736				SM202 Development LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	NO	
			75-2249734				Socialmine, Inc.	DE	NIA	IDentityUSA, LLC	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Australia Pty Ltd	AUS	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Canada, Inc.	CAN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Europe BV	BEL	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Europe Limited	MLT	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade European Services AS	NOR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-4123000				SquareTrade Holding Company, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-4883784				SquareTrade Insurance Services, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Japan GK	JPN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Limited	GBR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-1531873				SquareTrade Protection Solutions, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			94-3340669				SquareTrade, Inc.	DE	NIA	SquareTrade Holding Company, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			81-2519511				SquareTradeGo, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			26-3914106				ST Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	15199	37-0530080				Standard Property & Casualty Insurance Company	IL	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			84-2376118				SW Industrial LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	NO	
			46-3746954				Syndeste, LLC	VA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			87-4484576				TBR One Riverside Venture, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			88-3466379				TDC Brown Deer Owner, LLC	DE	NIA	Allstate Insurance Company	Ownership	0.100	The Allstate Corporation	NO	
			88-3466379				TDC Brown Deer Owner, LLC	DE	NIA	TDC Brown Deer JV, LLC	Ownership	99.900	The Allstate Corporation	NO	
			88-3268476				TDC Brown Deer JV, LLC	DE	NIA	Allstate Insurance Company	Ownership	81.000	The Allstate Corporation	NO	
			88-3268476				TDC Brown Deer JV, LLC	DE	NIA	Kennett Capital, Inc.	Ownership	9.000	The Allstate Corporation	NO	
			83-2986881				TDC City Center (Phase II), LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			81-4727823				TDC City Center, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			85-4329860				TDC 15TH Street, LLC	DE	DS	Allstate Insurance Company	Ownership	85.000	The Allstate Corporation	NO	
			20-8928827				Team Corp.	NV	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			20-0476967				Tech-Cor, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1888589				The Arroyo Parkway, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
							The Association Benefits Solution, LLC	DE	NIA	Integon Indemnity Corporation	Ownership	100.000	The Allstate Corporation	NO	

SCHEDULE Y

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			20-5835314				Velapoint, LLC	WA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			82-3103258				White Oak Real Estate 2017-2, LP	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate 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)
12583	57-1162209	Adirondack Insurance Exchange										26,483,000
10389	56-1951009	Agent Alliance Insurance Company										37,084,000
29335	36-6091380	Allstate County Mutual Insurance Company										235,779,032
	27-3159465	Allstate Finance Company, LLC	(8,000,000)								(8,000,000)	
	36-4313823	Allstate Financial Advisors, LLC	(500,000)								(500,000)	
	36-4303658	Allstate Financial Insurance Holdings Corporation	110,000,000								110,000,000	
	47-0826838	Allstate Financial Services, LLC	(14,500,000)								(14,500,000)	
29688	94-2199056	Allstate Fire and Casualty Insurance Company	(2,510,000)				(2,135,943,880)	(1,727,420,164)			(3,865,874,044)	10,163,643,366
19240	36-6115679	Allstate Indemnity Company	(790,000)				(530,284,747)	(794,244,852)			(1,325,319,599)	2,864,754,112
19232	36-0719665	Allstate Insurance Company	(4,178,510,000)	30,115,000	113,476,370		4,823,191,868	6,729,929,632			7,518,202,870	(31,346,145,963)
		Allstate Insurance Company of Canada		(100,000,000)							(100,000,000)	
	26-1972435	Allstate Insurance Holdings, LLC	4,207,290,000								4,207,290,000	
10852	36-4181960	Allstate New Jersey Insurance Company	1,040,000								1,040,000	(1,344,696,142)
12344	20-3560910	Allstate New Jersey Property and Casualty Insurance Company										1,193,363,245
11110	36-4442776	Allstate North American Insurance Company		7,400,000							7,400,000	1,576,041
36455	36-2999368	Allstate Northbrook Indemnity Company	(950,000)				(452,576,952)				(453,526,952)	2,290,569,262
17230	36-3341779	Allstate Property and Casualty Insurance Company	(990,000)				(1,017,837,089)	(1,232,394,737)			(2,251,221,826)	4,386,373,157
26530	75-6378207	Allstate Texas Lloyd's										214,307,210
16960	85-4052492	ASMI Auto Insurance Company										(21,586,001)
37907	04-2680300	Allstate Vehicle and Property Insurance Company	(540,000)				(686,549,200)	(1,537,208,410)			(2,224,297,610)	4,630,783,204
60534	59-0781901	American Heritage Life Insurance Company	(110,000,000)								(110,000,000)	
	80-0776676	AP Real Estate, LLC		1,800,000							1,800,000	
	90-0820194	AP Timber, LLC		(56,500,000)							(56,500,000)	
10835	36-4181959	Castle Key Indemnity Company		2,000,000							2,000,000	280,897,650
30511	36-3586255	Castle Key Insurance Company		(2,000,000)							(2,000,000)	(280,900,133)
26905	94-1368770	Century-National Insurance Company										232,499,000
	45-1061516	Current Creek Investments, LLC		(5,000,000)							(5,000,000)	
42781	62-1695059	Direct General Insurance Company										625,445,000
10889	62-1715487	Direct General Insurance Company of Mississippi										34,774,000
37220	62-1461730	Direct Insurance Company										90,213,000
23736	43-0622945	Direct National Insurance Company										1,940,000
11996	20-1110680	Encompass Floridian Indemnity Company										5,074
11993	20-1110782	Encompass Floridian Insurance Company										10,308
11252	01-0657022	Encompass Home and Auto Insurance Company										378,911,535
15130	59-2366357	Encompass Indemnity Company										344,199,188
11251	01-0657011	Encompass Independent Insurance Company										88,695,187
10358	52-1952957	Encompass Insurance Company										143,036,980

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)
10071	36-3976913	Encompass Insurance Company of America										118,523,149
12154	04-3345011	Encompass Insurance Company of Massachusetts										643,755
11599	30-0154464	Encompass Insurance Company of New Jersey	(670,000)								(670,000)	24,294,392
10072	36-3976911	Encompass Property and Casualty Company										40,193,111
12496	20-3843581	Encompass Property and Casualty Insurance Company of New Jersey	(370,000)								(370,000)	39,865,066
25712	73-0486465	Esurance Insurance Company										424,296,797
21741	42-0301440	Esurance Insurance Company of New Jersey										87,173,439
30210	22-2853625	Esurance Property and Casualty Insurance Company										1,080,581,454
16961	85-4080461	ECMI Auto Insurance Company										6,321,531
16962	85-4058034	ESMI Auto Insurance Company										15,264,469
29980	59-2773658	First Colonial Insurance Company										(3,206)
29742	13-4941245	Integon National Insurance Company			(113,476,370)		(432,917,282)	(2,149,207,813)			(2,695,601,465)	1,609,608,229
27930	56-1764725	Integon Casualty Insurance Company										17,131,000
22780	56-0751402	Integon General Insurance Corporation										189,265,000
31488	06-0910450	Integon Preferred Insurance Company										276,876,000
22772	56-0473714	Integon Indemnity Corporation										451,621,000
44369	72-1171736	Imperial Fire and Casualty Insurance Company		5,000,000							5,000,000	182,770,000
38660	35-1492884	MIC General Insurance Corporation										277,171,000
16217	84-0982643	National Farmers Union Property and Casualty Company										125,578,000
42447	43-1301482	National General Assurance Company										70,960,000
	13-3559471	National General Management Corp					432,917,282				432,917,282	
	27-1046208	National General Holdings Corp.		(5,000,000)							(5,000,000)	
23728	43-0890050	National General Insurance Company										210,392,000
11044	43-1886856	National General Insurance Online, Inc.										39,946,000
12832	20-4583275	National General Premier Insurance Company										66,130,000
	98-1050737	National General Re Ltd						710,546,344			710,546,344	(1,650,634,581)
82538	74-1541799	National Health Insurance Company										255,614,771
	61-1915293	NBInv AP7, LLC		(3,000,000)							(3,000,000)	
	84-2797870	NBInv AP9, LLC		25,000,000							25,000,000	
	36-4826210	NBInv Riverside Management, LLC		185,000							185,000	
11454	82-0550777	New Jersey Skylands Insurance Association										4,548,000
12130	56-0576685	New South Insurance Company										157,144,000
13167	26-2331872	North Light Specialty Insurance Company										342,360,312
		Pembridge Insurance Company		100,000,000							100,000,000	
25405	31-1379882	Safe Auto Insurance Company										243,614,000
16502	83-2241547	Safe Auto Choice Insurance Company										155,000

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)
15199	37-0530080	Standard Property and Casualty Insurance Company										20,582,000
9999999 Control Totals									XXX			

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)
Adirondack Insurance Exchange	Adirondack AIF, LLC		NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Agent Alliance Insurance Company	Integon National Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate County Mutual Insurance Company	Allstate Insurance Company		NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate Fire and Casualty Insurance Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate Indemnity Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate Insurance Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate New Jersey Insurance Company	Allstate Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate New Jersey Property and Casualty Insurance Company	Allstate New Jersey Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate North American Insurance Company	Allstate Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate Northbrook Indemnity Company	Allstate Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate Property and Casualty Insurance Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate Texas Lloyd's	Allstate Texas Lloyd's, Inc.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate Vehicle and Property Insurance Company	Allstate Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
American Heritage Life Insurance Company	Allstate Financial Insurance Holdings Corporation	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
ASMI Auto Insurance Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Castle Key Indemnity Company	Castle Key Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Castle Key Insurance Company	Allstate Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Century-National Insurance Company	National General Holdings Corp.	78.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Century-National Insurance Company	Integon National Insurance Company	22.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Direct General Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Direct General Insurance Company of Mississippi	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Direct General Life Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Direct Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Direct National Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
ECMI Auto Insurance Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Floridian Indemnity Company	Castle Key Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Floridian Insurance Company	Castle Key Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Home and Auto Insurance Company	Encompass Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Indemnity Company	Encompass Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Independent Insurance Company	Encompass Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Insurance Company	Encompass Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Insurance Company of America	Encompass Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Insurance Company of Massachusetts	Encompass Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Insurance Company of New Jersey	Allstate New Jersey Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Property and Casualty Company	Encompass Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Property and Casualty Insurance Company of New Jersey	Allstate New Jersey Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
ESMI Auto Insurance Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Esurance Insurance Company	Esurance Holdings, Inc.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Esurance Insurance Company of New Jersey	Esurance Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Esurance Property and Casualty Insurance Company	Esurance Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
First Colonial Insurance Company	American Heritage Life Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Imperial Fire and Casualty Insurance Company	National General Holdings Corp.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Integon Casualty Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO

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)
Integon General Insurance Corporation	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Integon Indemnity Corporation	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Integon National Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Integon Preferred Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
MIC General Insurance Corporation	National General Holdings Corp.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Mountain Valley Indemnity Company	Adirondack Insurance Exchange	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
National Farmers Union Property and Casualty Company	Integon National Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
National General Assurance Company	National General Holdings Corp.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
National General Insurance Company	National General Holdings Corp.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
National General Insurance Online, Inc.	National General Holdings Corp.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
National General Premier Insurance Company	Integon National Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
National Health Insurance Company	Integon Indemnity Corporation	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
New Jersey Skylands Insurance Association	New Jersey Skylands Management, LLC		NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
New South Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
North Light Specialty Insurance Company	Allstate Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Safe Auto Insurance Company	Safe Auto Insurance Group, Inc.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Safe Auto Choice Insurance Company	Safe Auto Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Safe Auto Value Insurance Company	Safe Auto Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Standard Property & Casualty Insurance Company	National General Holdings Corp.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

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

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

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
11.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
12.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	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?	NO
18.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
19.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
20.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
21.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
22.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
23.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	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?	YES
34.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	NO
35.	Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	NO
36.	Will the Mortgage Guaranty Insurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
37.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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Bar Codes:

11. SIS Stockholder Information Supplement [Document Identifier 420]



12. Financial Guaranty Insurance Exhibit [Document Identifier 240]



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



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



15. Trusteed Surplus Statement [Document Identifier 490]



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



17. Reinsurance Summary Supplemental Filing [Document Identifier 401]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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



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



22. Bail Bond Supplement [Document Identifier 500]



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



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



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



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



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



28. Credit Insurance Experience Exhibit [Document Identifier 230]



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



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



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



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



35. Private Flood Insurance Supplement [Document Identifier 560]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Intangible asset	216,502,795	216,502,795		
2505.	OPEB prepaid benefits	69,908,000	69,908,000		
2506.	Advances	36,345,682	36,345,682		
2507.	Accounts receivable from sale of securities	23,263	23,263		
2508.	Cash surrender value for company owned life insurance				871,446
2597.	Summary of remaining write-ins for Line 25 from overflow page	322,779,740	322,779,740		871,446

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Deposit for assumed reinsurance from CNA	12,772,569	13,207,393
2505.	Securities lending	5,978,282	
2506.	Deferred gain on intercompany asset transfers	52,638	17,309,697
2507.	Retroactive reinsurance reserve ceded	(3,677,175)	(3,677,175)
2597.	Summary of remaining write-ins for Line 25 from overflow page	15,126,313	26,839,915

Additional Write-ins for Statement of Income Line 14

		1 Current Year	2 Prior Year
1404.	Transition service agreement expense	2,567,142	(2,819,437)
1405.	Gain (Loss) on sale of subsidiary	(20,946,716)	6,911,252
1406.	Fines and penalties	(819,807)	(1,155,814)
1407.	Retroactive reinsurance gain		591,135
1497.	Summary of remaining write-ins for Line 14 from overflow page	(19,199,381)	3,527,136

Additional Write-ins for Statement of Income Line 37

		1 Current Year	2 Prior Year
3704.	Surplus adjustment – Plan of Division		(94,893,489)
3797.	Summary of remaining write-ins for Line 37 from overflow page		(94,893,489)

Additional Write-ins for Underwriting and Investment Exhibit Part 3 Line 24

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
2404.	Donations	132	30,676,560		30,676,692
2405.	Servicing fees	(123,827,722)	(85,818,851)		(209,646,574)
2497.	Summary of remaining write-ins for Line 24 from overflow page	(123,827,590)	(55,142,292)		(178,969,882)

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.	Accounts receivable	59,259,036	63,692,172	4,433,136
2505.	Advances	36,345,682	20,610,649	(15,735,033)
2506.	Accounts receivable from sale of securities	23,263	992,628	969,365
2597.	Summary of remaining write-ins for Line 25 from overflow page	95,627,981	85,295,449	(10,332,532)

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	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	3,677,229,352	7.747	3,677,229,352		3,677,229,352	7.753
	1.02 All other governments	15,024,000	0.032	15,024,000		15,024,000	0.032
	1.03 U.S. states, territories and possessions, etc. guaranteed	844,141,693	1.778	844,141,693		844,141,693	1.780
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,162,393,395	2.449	1,162,393,395		1,162,393,395	2.451
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	3,408,268,125	7.180	3,408,268,125		3,408,268,125	7.186
	1.06 Industrial and miscellaneous	18,979,991,285	39.984	18,979,991,285		18,979,991,285	40.015
	1.07 Hybrid securities	123,001,749	0.259	123,001,749		123,001,749	0.259
	1.08 Parent, subsidiaries and affiliates		0.000				0.000
	1.09 SVO identified funds	167,948,532	0.354	167,948,532		167,948,532	0.354
	1.10 Unaffiliated bank loans	694,443,211	1.463	694,443,211		694,443,211	1.464
	1.11 Unaffiliated certificates of deposit		0.000				0.000
	1.12 Total long-term bonds	29,072,441,342	61.245	29,072,441,342		29,072,441,342	61.292
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	85,901,228	0.181	85,901,228		85,901,228	0.181
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks	85,901,228	0.181	85,901,228		85,901,228	0.181
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	1,937,876,089	4.082	1,937,876,089		1,937,876,089	4.086
	3.02 Industrial and miscellaneous Other (Unaffiliated)	241,945,075	0.510	241,945,075		241,945,075	0.510
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
	3.04 Parent, subsidiaries and affiliates Other	1,787,696,958	3.766	1,785,336,196		1,785,336,196	3.764
	3.05 Mutual funds	603,858,863	1.272	603,858,863		603,858,863	1.273
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Exchange traded funds		0.000				0.000
	3.09 Total common stocks	4,571,376,985	9.630	4,569,016,223		4,569,016,223	9.633
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages		0.000				0.000
	4.02 Residential mortgages		0.000				0.000
	4.03 Commercial mortgages	671,046,303	1.414	671,046,303		671,046,303	1.415
	4.04 Mezzanine real estate loans		0.000				0.000
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans	671,046,303	1.414	671,046,303		671,046,303	1.415
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	90,521,888	0.191	90,521,888		90,521,888	0.191
	5.02 Properties held for production of income	163,331,787	0.344	163,331,787		163,331,787	0.344
	5.03 Properties held for sale	41,769,690	0.088	41,769,690		41,769,690	0.088
	5.04 Total real estate	295,623,364	0.623	295,623,365		295,623,365	0.623
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	(1,170,795,353)	(2.466)	(1,170,795,353)		(1,170,795,353)	(2.468)
	6.02 Cash equivalents (Schedule E, Part 2)	3,371,900,113	7.103	3,371,900,113		3,371,900,113	7.109
	6.03 Short-term investments (Schedule DA)	469,560,645	0.989	469,560,645	14,776,208	484,336,853	1.021
	6.04 Total cash, cash equivalents and short-term investments	2,670,665,405	5.626	2,670,665,405	14,776,208	2,685,441,613	5.662
7.	Contract loans		0.000				0.000
8.	Derivatives (Schedule DB)	22,553,890	0.048	22,553,890		22,553,890	0.048
9.	Other invested assets (Schedule BA)	10,047,956,960	21.167	10,013,358,463		10,013,358,463	21.111
10.	Receivables for securities	17,010,652	0.036	17,010,652		17,010,652	0.036
11.	Securities Lending (Schedule DL, Part 1)	14,776,208	0.031	14,776,208	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)		0.000				0.000
13.	Total invested assets	47,469,352,338	100.000	47,432,393,079	14,776,208	47,432,393,079	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		391,679,405
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	31,340,672	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	16,114,813	47,455,485
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(11,800,283)	
	3.2 Totals, Part 3, Column 11		(11,800,283)
4.	Total gain (loss) on disposals, Part 3, Column 18		73,764,447
5.	Deduct amounts received on disposals, Part 3, Column 15		196,039,917
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	9,435,774	
	8.2 Totals, Part 3, Column 9		9,435,774
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		295,623,364
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		295,623,364

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		737,144,434
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	85,553,824	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	2,898,124	88,451,948
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	(301,916)	
	3.2 Totals, Part 3, Column 11		(301,916)
4.	Accrual of discount		2,428,664
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		154,969,495
8.	Deduct amortization of premium and mortgage interest points and commitment fees		1,707,331
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		671,046,303
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		671,046,303
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		671,046,303

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		9,849,355,064
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	941,052,201	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	915,079,631	1,856,131,832
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		1,836,119
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	154,926,325	
	5.2 Totals, Part 3, Column 9	(72,079,629)	82,846,696
6.	Total gain (loss) on disposals, Part 3, Column 19		(11,743,851)
7.	Deduct amounts received on disposals, Part 3, Column 16		1,422,845,561
8.	Deduct amortization of premium and depreciation		183,459,819
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(114,077,359)	
	9.2 Totals, Part 3, Column 14	4,337,711	(109,739,648)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	14,423,873	
	10.2 Totals, Part 3, Column 11		14,423,873
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		10,047,956,960
12.	Deduct total nonadmitted amounts		34,598,497
13.	Statement value at end of current period (Line 11 minus Line 12)		10,013,358,463

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		36,111,559,672
2.	Cost of bonds and stocks acquired, Part 3, Column 7		34,688,897,542
3.	Accrual of discount		841,722,770
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(450,652,237)	
	4.2. Part 2, Section 1, Column 15	(7,607,148)	
	4.3. Part 2, Section 2, Column 13	(341,190,911)	
	4.4. Part 4, Column 11	(198,829,304)	(998,279,599)
5.	Total gain (loss) on disposals, Part 4, Column 19		(653,907,447)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		34,839,003,605
7.	Deduct amortization of premium		899,414,918
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	286,421	
	8.2. Part 2, Section 1, Column 19	332,788	
	8.3. Part 2, Section 2, Column 16	(22,916,508)	
	8.4. Part 4, Column 15	5,938,733	(16,358,566)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	65,680,037	
	9.2. Part 2, Section 1, Column 17	1,559,247	
	9.3. Part 2, Section 2, Column 14	300,380,845	
	9.4. Part 4, Column 13	148,241,493	515,861,622
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		10,365,329
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		33,729,719,556
12.	Deduct total nonadmitted amounts		2,360,762
13.	Statement value at end of current period (Line 11 minus Line 12)		33,727,358,794

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	3,677,229,352	3,580,574,999	3,783,776,146	3,758,794,689
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	15,024,000	14,665,952	15,024,000	15,024,000
	4.	Totals	3,692,253,352	3,595,240,951	3,798,800,146	3,773,818,689
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	844,141,693	799,144,731	871,898,171	800,430,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	1,162,393,395	1,106,723,869	1,187,237,001	1,134,780,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	3,408,268,125	3,275,898,954	3,518,491,713	3,206,454,130
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	16,206,759,212	15,429,815,434	16,824,371,375	16,631,810,767
	9.	Canada	876,060,189	846,921,008	899,250,175	898,441,648
	10.	Other Countries	2,882,565,377	2,669,831,488	2,931,564,514	2,929,408,104
	11.	Totals	19,965,384,778	18,946,567,930	20,655,186,064	20,459,660,519
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	29,072,441,343	27,723,576,436	30,031,613,095	29,375,143,338
PREFERRED STOCKS	14.	United States	74,570,920	74,632,989	31,429,831	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	11,330,308	11,225,317	10,238,385	
	17.	Totals	85,901,228	85,858,306	41,668,216	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	85,901,228	85,858,306	41,668,216	
COMMON STOCKS	20.	United States	2,199,487,752	2,199,521,940	1,964,594,995	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	30,038,039	30,038,039	22,762,081	
	22.	Other Countries	554,154,236	554,180,724	494,087,869	
	23.	Totals	2,783,680,027	2,783,740,703	2,481,444,945	
Parent, Subsidiaries and Affiliates	24.	Totals	1,787,696,958	1,787,696,958	1,870,384,137	
	25.	Total Common Stocks	4,571,376,985	4,571,437,661	4,351,829,082	
	26.	Total Stocks	4,657,278,213	4,657,295,967	4,393,497,298	
	27.	Total Bonds and Stocks	33,729,719,556	32,380,872,403	34,425,110,393	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	851,068,603	3,054,334,767	232,894,042	106,222,582	918,655	XXX	4,245,438,649	13.7	3,211,194,139	10.6	4,245,438,649	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	851,068,603	3,054,334,767	232,894,042	106,222,582	918,655	XXX	4,245,438,649	13.7	3,211,194,139	10.6	4,245,438,649	
2. All Other Governments												
2.1 NAIC 1	19,977,339					XXX	19,977,339	0.1	42,950,259	0.1		19,977,339
2.2 NAIC 2	4,250,000	10,774,000				XXX	15,024,000	0.0	17,750,000	0.1		15,024,000
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	24,227,339	10,774,000				XXX	35,001,339	0.1	60,700,259	0.2		35,001,339
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	11,478,789	241,318,070	138,762,821	240,266,483	26,619,869	XXX	658,446,031	2.1	686,795,055	2.3	658,446,031	
3.2 NAIC 2	23,284,222	84,186,019	6,999,817	73,741,240		XXX	188,211,298	0.6	83,483,969	0.3	188,211,298	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	34,763,011	325,504,088	145,762,638	314,007,723	26,619,869	XXX	846,657,329	2.7	770,279,023	2.5	846,657,329	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	47,108,503	380,722,925	327,068,165	322,568,687	72,144,360	XXX	1,149,612,641	3.7	1,036,169,934	3.4	1,149,612,641	
4.2 NAIC 2	470,000	8,296,587	340,491	2,454,771		XXX	11,561,849	0.0	10,735,179	0.0	11,561,849	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6	209,124	1,008,380	1,727,423	423,978		XXX	3,368,905	0.0	3,414,200	0.0	3,368,905	
4.7 Totals	47,787,627	390,027,892	329,136,079	325,447,436	72,144,360	XXX	1,164,543,395	3.8	1,050,319,313	3.5	1,164,543,395	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	276,803,505	1,166,871,159	806,943,229	907,570,757	160,268,102	XXX	3,318,456,751	10.7	3,208,847,817	10.6	3,318,456,751	
5.2 NAIC 2	17,837,207	46,950,562	20,796,639	33,211,186	14,260,062	XXX	133,055,656	0.4	128,737,183	0.4	133,055,656	
5.3 NAIC 3						XXX						
5.4 NAIC 4	122,503	7,697,648				XXX	7,820,151	0.0	9,248,901	0.0	7,820,151	
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	294,763,215	1,221,519,369	827,739,868	940,781,943	174,528,163	XXX	3,459,332,558	11.1	3,346,833,901	11.1	3,459,332,558	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,107,428,116	3,697,665,367	853,908,184	46,761,235	52,063,646	XXX	5,757,826,548	18.5	4,040,782,773	13.4	3,472,782,771	2,285,043,777
6.2 NAIC 2	830,454,638	6,707,649,632	3,469,891,061	335,784,744	170,263,367	XXX	11,514,043,442	37.1	9,636,917,552	31.9	8,926,468,227	2,587,575,215
6.3 NAIC 3	52,169,216	807,775,804	946,504,761	27,418,674	18,262,911	XXX	1,852,131,366	6.0	3,459,958,519	11.5	665,652,678	1,186,478,688
6.4 NAIC 4	2,310,571	398,949,482	672,209,945	7,487,094		XXX	1,080,957,091	3.5	2,150,526,973	7.1	110,145,223	970,811,869
6.5 NAIC 5		40,974,785	49,083,818		11,800,388	XXX	101,858,991	0.3	300,185,803	1.0		101,858,991
6.6 NAIC 6		4,972,602			2,283,913	XXX	7,256,515	0.0	24,473,226	0.1	67,613	7,188,902
6.7 Totals	1,992,362,541	11,657,987,671	5,991,597,768	417,451,747	254,674,225	XXX	20,314,073,953	65.4	19,612,844,846	64.9	13,175,116,511	7,138,957,441
7. Hybrid Securities												
7.1 NAIC 1						XXX			2,800,995	0.0		
7.2 NAIC 2					13,604,661	XXX	13,604,661	0.0	142,143,189	0.5	13,604,661	
7.3 NAIC 3				413,820	108,983,268	XXX	109,397,088	0.4	158,464,492	0.5	96,902,725	12,494,364
7.4 NAIC 4						XXX			9,500,000	0.0		
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals				413,820	122,587,929	XXX	123,001,749	0.4	312,908,676	1.0	110,507,386	12,494,364
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	34,563,920	34,563,920	0.1			34,563,920	
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	120,931,423	120,931,423	0.4	196,954,001	0.7	120,931,423	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	12,453,189	12,453,189	0.0	38,505,000	0.1	12,453,189	
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX	167,948,532	167,948,532	0.5	235,459,001	0.8	167,948,532	
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2	863,375	23,161,395	29,781,612			XXX	53,806,382	0.2	81,744,902	0.3		53,806,382
10.3 NAIC 3	4,171,942	130,301,474	129,349,768			XXX	263,823,184	0.8	660,670,059	2.2		263,823,184
10.4 NAIC 4	15,579,556	172,783,620	108,106,397			XXX	296,469,574	1.0	744,511,409	2.5		296,469,574
10.5 NAIC 5	8,230,953	66,908,658	2,335,909			XXX	77,475,520	0.2	117,444,731	0.4		77,475,520
10.6 NAIC 6	10,305	1,800,340			1,057,905	XXX	2,868,551	0.0	7,420,025	0.0		2,868,551
10.7 Totals	28,856,132	394,955,488	269,573,685		1,057,905	XXX	694,443,211	2.2	1,611,791,126	5.3		694,443,211
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 2,313,864,855	8,540,912,287	2,359,576,441	1,623,389,744	312,014,631	34,563,920	15,184,321,879	48.9	XXX	XXX	12,879,300,763	2,305,021,115
12.2 NAIC 2	(d) 877,159,443	6,881,018,194	3,527,809,620	445,191,942	198,128,090	120,931,423	12,050,238,712	38.8	XXX	XXX	9,393,833,114	2,656,405,598
12.3 NAIC 3	(d) 56,341,158	938,077,278	1,075,854,529	27,832,494	127,246,180		2,225,351,638	7.2	XXX	XXX	762,555,403	1,462,796,236
12.4 NAIC 4	(d) 18,012,631	579,430,750	780,316,342	7,487,094		12,453,189	1,397,700,005	4.5	XXX	XXX	130,418,563	1,267,281,442
12.5 NAIC 5	(d) 8,230,953	107,883,443	51,419,727		11,800,388		(c) 179,334,511	0.6	XXX	XXX		179,334,511
12.6 NAIC 6	(d) 219,430	7,781,322	1,727,423	423,978	3,341,818		(c) 13,493,970	0.0	XXX	XXX	3,436,517	10,057,453
12.7 Totals	3,273,828,469	17,055,103,275	7,796,704,081	2,104,325,251	652,531,106	167,948,532	(b) 31,050,440,715	100.0	XXX	XXX	23,169,544,360	7,880,896,354
12.8 Line 12.7 as a % of Col. 7	10.5	54.9	25.1	6.8	2.1	0.5	100.0	XXX	XXX	XXX	74.6	25.4
13. Total Bonds Prior Year												
13.1 NAIC 1	1,340,566,997	6,738,578,824	2,054,326,684	1,853,859,838	242,208,628		XXX	XXX	12,229,540,972	40.5	10,112,887,868	2,116,653,104
13.2 NAIC 2	337,185,939	5,064,637,029	3,945,705,153	431,832,204	322,151,649	196,954,001	XXX	XXX	10,298,465,974	34.1	7,514,541,793	2,783,924,181
13.3 NAIC 3	27,288,345	1,079,663,409	2,787,566,991	180,001,935	204,572,390		XXX	XXX	4,279,093,071	14.2	1,300,848,273	2,978,244,798
13.4 NAIC 4	38,784,168	955,344,495	1,905,005,983	5,152,638	9,500,000	38,505,000	XXX	XXX	2,952,292,283	9.8	260,642,886	2,691,649,397
13.5 NAIC 5	42,326,877	185,048,248	187,941,005		2,314,404		XXX	XXX	(c) 417,630,534	1.4	8,768,243	408,862,291
13.6 NAIC 6	1,340,573	24,717,677	5,737,931	839,523	2,671,746		XXX	XXX	(c) 35,307,450	0.1	3,481,813	31,825,638
13.7 Totals	1,787,492,899	14,047,989,682	10,886,283,748	2,471,686,137	783,418,817	235,459,001	XXX	XXX	(b) 30,212,330,284	100.0	19,201,170,875	11,011,159,409
13.8 Line 13.7 as a % of Col. 9	5.9	46.5	36.0	8.2	2.6	0.8	XXX	XXX	100.0	XXX	63.6	36.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1	1,792,606,046	6,941,091,043	2,201,022,212	1,623,144,708	286,872,835	34,563,920	12,879,300,764	41.5	10,112,887,868	33.5	12,879,300,764	XXX
14.2 NAIC 2	480,950,791	5,335,637,001	2,892,723,643	385,635,079	177,955,177	120,931,423	9,393,833,114	30.3	7,514,541,793	24.9	9,393,833,114	XXX
14.3 NAIC 3	42,891,818	327,683,732	259,006,558	18,221,478	114,751,816		762,555,403	2.5	1,300,848,273	4.3	762,555,403	XXX
14.4 NAIC 4	1,846,378	79,143,897	29,618,039	7,357,060		12,453,189	130,418,563	0.4	260,642,886	0.9	130,418,563	XXX
14.5 NAIC 5									8,768,243	0.0		XXX
14.6 NAIC 6	209,124	1,008,380	1,727,423	423,978	67,613		3,436,517	0.0	3,481,813	0.0	3,436,517	XXX
14.7 Totals	2,318,504,157	12,684,564,053	5,384,097,875	2,034,782,304	579,647,440	167,948,532	23,169,544,361	74.6	19,201,170,875	63.6	23,169,544,361	XXX
14.8 Line 14.7 as a % of Col. 7	10.0	54.7	23.2	8.8	2.5	0.7	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	7.5	40.9	17.3	6.6	1.9	0.5	74.6	XXX	XXX	XXX	74.6	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	521,258,809	1,599,821,244	158,554,229	245,036	25,141,796		2,305,021,115	7.4	2,116,653,104	7.0	XXX	2,305,021,115
15.2 NAIC 2	396,208,652	1,545,381,193	635,085,977	59,556,862	20,172,913		2,656,405,598	8.6	2,783,924,181	9.2	XXX	2,656,405,598
15.3 NAIC 3	13,449,339	610,393,546	816,847,971	9,611,015	12,494,364		1,462,796,236	4.7	2,978,244,798	9.9	XXX	1,462,796,236
15.4 NAIC 4	16,166,253	500,286,853	750,698,303	130,033			1,267,281,442	4.1	2,691,649,397	8.9	XXX	1,267,281,442
15.5 NAIC 5	8,230,953	107,883,443	51,419,727		11,800,388		179,334,511	0.6	408,862,291	1.4	XXX	179,334,511
15.6 NAIC 6	10,305	6,772,942			3,274,205		10,057,453	0.0	31,825,638	0.1	XXX	10,057,453
15.7 Totals	955,324,312	4,370,539,222	2,412,606,206	69,542,947	72,883,666		7,880,896,354	25.4	11,011,159,409	36.4	XXX	7,880,896,354
15.8 Line 15.7 as a % of Col. 7	12.1	55.5	30.6	0.9	0.9		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	3.1	14.1	7.8	0.2	0.2		25.4	XXX	XXX	XXX	XXX	25.4

(a) Includes $ 7,057,109,069 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 294,005,452 current year of bonds with Z designations and $ 32,135,339 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, $ prior year of bonds with 5GI designations and $ current year, $ 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 $ 1,615,053,050 ; NAIC 2 $ 362,946,323 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	851,031,027	3,054,290,118	232,894,042	106,222,582	918,655	XXX	4,245,356,424	13.7	3,211,032,527	10.6	4,245,356,424	
1.02 Residential Mortgage-Backed Securities	37,576	44,649				XXX	82,225	0.0	161,612	0.0	82,225	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	851,068,603	3,054,334,767	232,894,042	106,222,582	918,655	XXX	4,245,438,649	13.7	3,211,194,139	10.6	4,245,438,649	
2. All Other Governments												
2.01 Issuer Obligations	24,227,339	10,774,000				XXX	35,001,339	0.1	60,700,259	0.2		35,001,339
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	24,227,339	10,774,000				XXX	35,001,339	0.1	60,700,259	0.2		35,001,339
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	34,763,011	325,504,088	145,762,638	314,007,723	26,619,869	XXX	846,657,329	2.7	770,279,023	2.5	846,657,329	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	34,763,011	325,504,088	145,762,638	314,007,723	26,619,869	XXX	846,657,329	2.7	770,279,023	2.5	846,657,329	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	47,787,627	390,027,892	329,136,079	325,447,436	72,144,360	XXX	1,164,543,395	3.8	1,050,319,313	3.5	1,164,543,395	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	47,787,627	390,027,892	329,136,079	325,447,436	72,144,360	XXX	1,164,543,395	3.8	1,050,319,313	3.5	1,164,543,395	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	292,128,749	1,215,913,432	825,679,916	940,291,548	174,528,163	XXX	3,448,541,808	11.1	3,332,195,561	11.0	3,448,541,808	
5.02 Residential Mortgage-Backed Securities	2,634,467	5,605,937	2,059,952	490,395		XXX	10,790,750	0.0	14,638,340	0.0	10,790,750	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	294,763,215	1,221,519,369	827,739,868	940,781,943	174,528,163	XXX	3,459,332,558	11.1	3,346,833,901	11.1	3,459,332,558	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,896,944,034	10,808,619,148	5,951,605,246	417,076,678	228,035,882	XXX	19,302,280,987	62.2	18,559,839,164	61.4	13,115,986,177	6,186,294,810
6.02 Residential Mortgage-Backed Securities	612	7,520	25,466	130,033		XXX	163,632	0.0	197,547	0.0		163,632
6.03 Commercial Mortgage-Backed Securities					26,638,343	XXX	26,638,343	0.1	10,913,089	0.0		26,638,343
6.04 Other Loan-Backed and Structured Securities	95,417,896	849,361,003	39,967,057	245,036		XXX	984,990,991	3.2	1,041,895,046	3.4	59,130,335	925,860,656
6.05 Totals	1,992,362,541	11,657,987,671	5,991,597,768	417,451,747	254,674,225	XXX	20,314,073,953	65.4	19,612,844,846	64.9	13,175,116,512	7,138,957,441
7. Hybrid Securities												
7.01 Issuer Obligations				413,820	122,587,929	XXX	123,001,749	0.4	312,908,676	1.0	110,507,386	12,494,364
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals				413,820	122,587,929	XXX	123,001,749	0.4	312,908,676	1.0	110,507,386	12,494,364
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	167,948,532	167,948,532	0.5	235,459,001	0.8	167,948,532	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	12,374,734	73,448,170			88,633	XXX	85,911,538	0.3	121,583,331	0.4		85,911,538
10.02 Unaffiliated Bank Loans - Acquired	16,481,398	321,507,318	269,573,685		969,272	XXX	608,531,673	2.0	1,490,207,795	4.9		608,531,673
10.03 Totals	28,856,132	394,955,488	269,573,685		1,057,906	XXX	694,443,211	2.2	1,611,791,126	5.3		694,443,211
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX			XXX	XXX		
12. Total Bonds Current Year												
12.01 Issuer Obligations	3,146,881,787	15,805,128,678	7,485,077,921	2,103,459,787	624,834,858	XXX	29,165,383,031	93.9	XXX	XXX	22,931,592,518	6,233,790,513
12.02 Residential Mortgage-Backed Securities	2,672,655	5,658,106	2,085,418	620,428		XXX	11,036,607	0.0	XXX	XXX	10,872,975	163,632
12.03 Commercial Mortgage-Backed Securities					26,638,343	XXX	26,638,343	0.1	XXX	XXX		26,638,343
12.04 Other Loan-Backed and Structured Securities	95,417,896	849,361,003	39,967,057	245,036		XXX	984,990,991	3.2	XXX	XXX	59,130,335	925,860,656
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	167,948,532	167,948,532	0.5	XXX	XXX	167,948,532	
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans	28,856,132	394,955,488	269,573,685		1,057,906	XXX	694,443,211	2.2	XXX	XXX		694,443,211
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	3,273,828,469	17,055,103,275	7,796,704,081	2,104,325,251	652,531,107	167,948,532	31,050,440,715	100.0	XXX	XXX	23,169,544,361	7,880,896,354
12.10 Line 12.09 as a % of Col. 7	10.5	54.9	25.1	6.8	2.1	0.5	100.0	XXX	XXX	XXX	74.6	25.4
13. Total Bonds Prior Year												
13.01 Issuer Obligations	1,674,783,832	12,311,222,480	10,069,358,919	2,469,852,077	772,057,216	XXX	XXX	XXX	27,297,274,524	90.4	18,878,566,936	8,418,707,588
13.02 Residential Mortgage-Backed Securities	3,631,636	7,638,105	2,654,963	1,072,795		XXX	XXX	XXX	14,997,499	0.0	14,799,952	197,547
13.03 Commercial Mortgage-Backed Securities			64,431		10,848,658	XXX	XXX	XXX	10,913,089	0.0		10,913,089
13.04 Other Loan-Backed and Structured Securities	75,846,933	887,153,106	78,133,741	761,266		XXX	XXX	XXX	1,041,895,046	3.4	72,344,987	969,550,059
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	235,459,001	XXX	XXX	235,459,001	0.8	235,459,001	
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans	33,230,498	841,975,992	736,071,694		512,942	XXX	XXX	XXX	1,611,791,126	5.3		1,611,791,126
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	1,787,492,899	14,047,989,682	10,886,283,748	2,471,686,137	783,418,817	235,459,001	XXX	XXX	30,212,330,284	100.0	19,201,170,875	11,011,159,409
13.10 Line 13.09 as a % of Col. 9	5.9	46.5	36.0	8.2	2.6	0.8	XXX	XXX	100.0	XXX	63.6	36.4
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	2,309,716,998	12,642,805,457	5,365,130,714	2,034,291,910	579,647,440	XXX	22,931,592,518	73.9	18,878,566,936	62.5	22,931,592,518	XXX
14.02 Residential Mortgage-Backed Securities	2,672,043	5,650,586	2,059,952	490,395		XXX	10,872,975	0.0	14,799,952	0.0	10,872,975	XXX
14.03 Commercial Mortgage-Backed Securities						XXX						XXX
14.04 Other Loan-Backed and Structured Securities	6,115,116	36,108,010	16,907,209			XXX	59,130,335	0.2	72,344,987	0.2	59,130,335	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	167,948,532	167,948,532	0.5	235,459,001	0.8	167,948,532	XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		XXX
14.09 Totals	2,318,504,157	12,684,564,053	5,384,097,875	2,034,782,304	579,647,440	167,948,532	23,169,544,361	74.6	19,201,170,875	63.6	23,169,544,361	XXX
14.10 Line 14.09 as a % of Col. 7	10.0	54.7	23.2	8.8	2.5	0.7	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	7.5	40.9	17.3	6.6	1.9	0.5	74.6	XXX	XXX	XXX	74.6	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	837,164,788	3,162,323,221	2,119,947,207	69,167,878	45,187,418	XXX	6,233,790,513	20.1	8,418,707,588	27.9	XXX	6,233,790,513
15.02 Residential Mortgage-Backed Securities	612	7,520	25,466	130,033		XXX	163,632	0.0	197,547	0.0	XXX	163,632
15.03 Commercial Mortgage-Backed Securities					26,638,343	XXX	26,638,343	0.1	10,913,089	0.0	XXX	26,638,343
15.04 Other Loan-Backed and Structured Securities	89,302,780	813,252,992	23,059,848	245,036		XXX	925,860,656	3.0	969,550,059	3.2	XXX	925,860,656
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans	28,856,132	394,955,488	269,573,685		1,057,906	XXX	694,443,211	2.2	1,611,791,126	5.3	XXX	694,443,211
15.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09 Totals	955,324,312	4,370,539,222	2,412,606,206	69,542,947	72,883,667		7,880,896,354	25.4	11,011,159,409	36.4	XXX	7,880,896,354
15.10 Line 15.09 as a % of Col. 7	12.1	55.5	30.6	0.9	0.9		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	3.1	14.1	7.8	0.2	0.2		25.4	XXX	XXX	XXX	XXX	25.4

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	306,466,016	306,466,016			
2. Cost of short-term investments acquired	1,778,657,389	1,778,657,389			
3. Accrual of discount	5,856,436	5,856,436			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(2,398,891)	(2,398,891)			
6. Deduct consideration received on disposals	1,615,880,097	1,615,880,097			
7. Deduct amortization of premium	3,140,208	3,140,208			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	469,560,645	469,560,645			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	469,560,645	469,560,645			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			17,129,923
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		4,418,403	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		(71,226,414)	(66,808,011)
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17		(5,476,911)	
	3.2 Section 2, Column 19		258,388	(5,218,523)
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			110,138,791
6.	Considerations received/(paid) on terminations, Section 2, Column 15			40,075,970
7.	Amortization:			
	7.1 Section 1, Column 19		(22,396)	
	7.2 Section 2, Column 21		(1,984,529)	(2,006,925)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18		(8,135,375)	
	9.2 Section 2, Column 20		(6,560,074)	(14,695,449)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			(1,536,164)
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			(1,536,164)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus		(4,409,119)		
	3.12 Section 1, Column 15, prior year		4,634,779	(9,043,898)	
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus		13,713,661		
	3.14 Section 1, Column 18, prior year		(165,037)	13,878,698	4,834,799
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus		9,304,541		
	3.24 Section 1, Column 19, prior year plus		4,469,742		
	3.25 SSAP No. 108 Adjustments			4,834,799	4,834,799
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)				761,817,001
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)		757,347,258		
	4.23 SSAP No. 108 Adjustments			757,347,258	
4.3	Subtotal (Line 4.1 minus Line 4.2)				4,469,742
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				(4,469,742)
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
PENDING	FUTURE US 5YR NOTE MAR 23, effective 12/29/2022, attached to Cash Security-TREASURY NOTE	1.A IF	300,000	320,367	259,160	12/29/2022	03/31/2023	FUTURE US 5YR NOTE MAR 23		(25,781)	912828-6F-2	TREASURY NOTE	1.A	320,367	284,942
PENDING	FUTURE US 5YR NOTE MAR 23, effective 12/30/2022, attached to Cash Security-TREASURY NOTE	1.A IF	460,000	491,230	468,277	12/30/2022	03/31/2023	FUTURE US 5YR NOTE MAR 23		31,367	912828-6F-2	TREASURY NOTE	1.A	491,230	436,910
PENDING	FUTURE US 5YR NOTE MAR 23, effective 12/30/2022, attached to Cash Security-TREASURY NOTE	1.A IF	150,000	160,184	170,683	12/30/2022	03/31/2023	FUTURE US 5YR NOTE MAR 23		28,212	912828-6F-2	TREASURY NOTE	1.A	160,184	142,471
PENDING	FUTURE US 2YR NOTE MAR 23, effective 12/19/2022, attached to Cash Security-TREASURY NOTE	1.A IF	14,000	14,771	11,854	12/19/2022	03/31/2023	FUTURE US 2YR NOTE MAR 23		(1,094)	912828-Y9-5	TREASURY NOTE	1.A	14,771	12,948
PENDING	FUTURE US 2YR NOTE MAR 23, effective 11/28/2022, attached to Cash Security-TREASURY NOTE	1.A IF	24,000	25,321	20,321	11/28/2022	03/31/2023	FUTURE US 2YR NOTE MAR 23		(1,875)	912828-Y9-5	TREASURY NOTE	1.A	25,321	22,196
PENDING	FUTURE US 2YR NOTE MAR 23, effective 11/28/2022, attached to Cash Security-TREASURY NOTE	1.A IF	226,000	238,439	191,358	11/28/2022	03/31/2023	FUTURE US 2YR NOTE MAR 23		(17,656)	912828-Y9-5	TREASURY NOTE	1.A	238,439	209,015
PENDING	FUTURE US 2YR NOTE MAR 23, effective 11/28/2022, attached to Cash Security-TREASURY NOTE	1.A IF	198,000	208,898	167,650	11/28/2022	03/31/2023	FUTURE US 2YR NOTE MAR 23		(15,469)	912828-Y9-5	TREASURY NOTE	1.A	208,898	183,119
PENDING	FUTURE US 2YR NOTE MAR 23, effective 11/28/2022, attached to Cash Security-TREASURY NOTE	1.A IF	4,000	4,220	3,387	11/28/2022	03/31/2023	FUTURE US 2YR NOTE MAR 23		(313)	912828-Y9-5	TREASURY NOTE	1.A	4,220	3,699
PENDING	FUTURE US 10YR NOTE MAR 23, effective 12/30/2022, attached to Cash Security-TREASURY NOTE	1.A IF	2,080,000	2,132,236	2,141,189	12/30/2022	03/22/2023	FUTURE US 10YR NOTE MAR 23		110,345	912828-5Z-9	TREASURY NOTE	1.A	2,132,236	2,030,843
PENDING	FUTURE US ULTRA T-BOND MAR 23, effective 12/30/2022, attached to Cash Security-TREASURY NOTE	1.A IF	440,000	439,318	536,455	12/30/2022	03/22/2023	FUTURE US ULTRA T-BOND MAR 23		107,919	912828-6G-0	TREASURY NOTE	1.A	439,318	428,536
PENDING	FUTURE US 10YR NOTE MAR 23, effective 11/28/2022, attached to Cash Security-TREASURY NOTE	1.A IF	660,000	658,978	549,991	11/28/2022	03/22/2023	FUTURE US 10YR NOTE MAR 23		(92,813)	912828-6G-0	TREASURY NOTE	1.A	658,978	642,804
PENDING	FUTURE US 5YR NOTE MAR 23, effective 11/28/2022, attached to Cash Security-TREASURY NOTE	1.A IF	21,000	21,291	18,136	11/28/2022	03/31/2023	FUTURE US 5YR NOTE MAR 23		(1,805)	912828-YH-7	TREASURY NOTE	1.A	21,291	19,941
PENDING	FUTURE US 5YR NOTE MAR 23, effective 11/28/2022, attached to Cash Security-TREASURY NOTE	1.A IF	120,000	121,661	103,636	11/28/2022	03/31/2023	FUTURE US 5YR NOTE MAR 23		(10,312)	912828-YH-7	TREASURY NOTE	1.A	121,661	113,948
PENDING	FUTURE US 5YR NOTE MAR 23, effective 11/28/2022, attached to Cash Security-TREASURY NOTE	1.A IF	127,000	128,758	109,681	11/28/2022	03/31/2023	FUTURE US 5YR NOTE MAR 23		(10,914)	912828-YH-7	TREASURY NOTE	1.A	128,758	120,595
PENDING	FUTURE US 5YR NOTE MAR 23, effective 12/01/2022, attached to Cash Security-TREASURY NOTE	1.A IF	13,000	13,180	11,227	12/01/2022	03/31/2023	FUTURE US 5YR NOTE MAR 23		(1,117)	912828-YH-7	TREASURY NOTE	1.A	13,180	12,344
PENDING	FUTURE US 5YR NOTE MAR 23, effective 11/28/2022, attached to Cash Security-TREASURY NOTE	1.A IF	128,000	129,772	110,545	11/28/2022	03/31/2023	FUTURE US 5YR NOTE MAR 23		(11,000)	912828-YH-7	TREASURY NOTE	1.A	129,772	121,545
PENDING	FUTURE US ULTRA 10YR NOTE MAR 23, effective 11/28/2022, attached to Cash Security-TREASURY NOTE	1.A IF	7,000	6,878	5,748	11/28/2022	03/22/2023	FUTURE US ULTRA 10YR NOTE MAR 23		(438)	91282C-CP-4	TREASURY NOTE	1.A	6,878	6,185
PENDING	FUTURE US ULTRA 10YR NOTE MAR 23, effective 12/05/2022, attached to Cash Security-TREASURY NOTE	1.A IF	15,000	14,739	12,317	12/05/2022	03/22/2023	FUTURE US ULTRA 10YR NOTE MAR 23		(938)	91282C-CP-4	TREASURY NOTE	1.A	14,739	13,254
9999999999 - Totals				5,130,240	4,891,617	XXX	XXX	XXX		86,320	XXX	XXX	XXX	5,130,240	4,805,297

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	11	290,431,469	18	41,496,729	19	513,409,042	25	492,431,488	11	290,431,469
2. Add: Opened or Acquired Transactions	18	24,686,704	47	2,143,097,654	35	926,021,464	31	481,702,641	131	3,575,508,463
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	32,105	XXX		XXX		XXX		XXX	32,105
4. Less: Closed or Disposed of Transactions	11	273,272,449	46	1,670,307,227	29	938,510,424	38	969,003,889	124	3,851,093,988
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	381,100	XXX	878,114	XXX	8,488,594	XXX		XXX	9,747,809
7. Ending Inventory	18	41,496,729	19	513,409,042	25	492,431,488	18	5,130,240	18	5,130,240

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(1,536,164)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(4,409,119)	
3.	Total (Line 1 plus Line 2)		(5,945,283)
4.	Part D, Section 1, Column 6	22,553,890	
5.	Part D, Section 1, Column 7	(28,499,173)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	(1,536,164)	
8.	Part B, Section 1, Column 13	2,325,547	
9.	Total (Line 7 plus Line 8)		789,383
10.	Part D, Section 1, Column 9	25,826,769	
11.	Part D, Section 1, Column 10	(25,037,387)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	2,298,207	
14.	Part B, Section 1, Column 20	56,862,950	
15.	Part D, Section 1, Column 12	59,161,158	
16.	Total (Line 13 plus Line 14 minus Line 15)		

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	2,740,728,191	2,240,956,815	499,771,376	
2. Cost of cash equivalents acquired	105,072,323,367	91,871,335,515	13,200,987,852	
3. Accrual of discount	25,643,064	25,643,064		
4. Unrealized valuation increase (decrease)	(32,642)	(21,015)	(11,627)	
5. Total gain (loss) on disposals	(56,186)	(26,850)	(29,336)	
6. Deduct consideration received on disposals	104,466,577,682	90,862,890,216	13,603,687,466	
7. Deduct amortization of premium	128,000	128,000		
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,371,900,113	3,274,869,313	97,030,799	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	3,371,900,113	3,274,869,313	97,030,799	

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

ALLSTATE INSURANCE COMPANY

THIS SECTION INCLUDES THE FOLLOWING SCHEDULES:

Schedule P Prior Reserves by Line

2022 Schedule P Prior Reserves by Line for Allstate Insurance Company

Schedule P - Part 1 - Summary

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1997 & PR	687,643	623,076	165,200	127,724	14,218	12	1,617,860
2	1998	-12,595	5,210	562	661	198	0	-5,965
3	1999	-1,089	1,838	18	580	-65	-11	1,282
4	2000	-1,160	2,415	251	117	1	-5	1,624
5	2001	-245	1,962	423	371	183	1	2,693
6	2002	8,276	7,234	411	766	155	-5	16,841
7	2003	-1,316	403	250	83	74	-3	-506
8	2004	5,348	10,723	1,005	558	271	0	17,906
9	2005	-1,390	6,383	1,079	488	-66	-31	6,493
10	2006	5,066	14,703	1,004	666	574	-8	22,012
11	2007	-1,682	11,495	496	525	-105	-60	10,730
12	2008	12,948	3,554	800	211	303	-14	17,816
13	2009	3,522	3,325	1,073	-456	2,327	-1	9,791
14	2010	7,250	7,622	964	719	379	85	16,934
15	2011	12,813	7,283	976	-402	-535	163	20,135
16	2012	10,180	10,809	1,826	2,521	85,960	-44	111,295
	2012 & Pr	733,568	718,036	176,336	135,133	103,871	78	1,866,944

Schedule P - Part 1 A - Homeowners/Farmowners

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1997 & PR	638	1,255	39	97	45		2,075
2	1998	73	148	4	12	9		246
3	1999	20	117	1	10	3		151
4	2000	129	117	9	10	4		269
5	2001	13	117	0	10	0		140
6	2002	646	149	35	13	1		844
7	2003	428	117	30	10	5		591
8	2004	1,580	117	223	10	1		1,930
9	2005	123	117	6	10	13		269
10	2006	577		46		20		643
11	2007	688	2	46	0	30		766
12	2008	1,755	34	99	3	11		1,901
13	2009	1,681	996	110	58	73		2,918
14	2010	1,697	2,535	139	176	89		4,635
15	2011	2,193	1,541	184	90	121		4,130
16	2012	1,589	1,715	213	143	3,459		7,119
	2012 & Pr	13,831	9,077	1,185	651	3,884		28,628

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

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1997 & PR	229,116	36,392	26,728	1,292	6,743	-3	300,270
2	1998	-13,335	4,525	549	341	188		-7,732
3	1999	-1,534	285	8	300	-77	-10	-1,018
4	2000	-2,097	2,223	190	128	-7	-8	436
5	2001	-686	1,037	362	362	167		1,242
6	2002	7,198	6,980	353	720	159	-5	15,409
7	2003	-2,078	218	196	65	67	-3	-1,531
8	2004	3,487	10,547	770	537	270		15,610
9	2005	-1,826	4,959	1,064	441	-129	-32	4,509
10	2006	4,185	10,645	955	573	260	-8	16,618
11	2007	-2,819	5,531	444	352	-479	-55	3,029
12	2008	10,308	-93	685	99	46	-8	11,045
13	2009	437	-74	889	-584	551		1,220
14	2010	4,666	2,760	781	471	232	61	8,910
15	2011	8,865	1,800	636	-1,267	-191	121	9,843
16	2012	7,272	5,957	1,551	1,695	13,364	-18	29,838
	2012 & Pr	251,158	93,693	36,160	5,524	21,163	33	407,699

2022 Schedule P Prior Reserves by Line for Allstate Insurance Company

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

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1997 & PR	5,376	187	414	36	106		6,120
2	1998		0		1			1
3	1999	108	136		140	-2	-2	381
4	2000	124	0	52	1	10		187
5	2001	146	0	59	1	15	0	221
6	2002		1		5	-6	-1	-1
7	2003	64	10	8	1	0		83
8	2004	180	0	12	3	0	0	196
9	2005	146	0	8	4	2		159
10	2006		1		5	-6	-1	0
11	2007	28	5	2	42	-124	-5	-45
12	2008	6	4	6	31	-16	-4	30
13	2009	499	43	45	16	-12	-2	591
14	2010	400	-23	38	18	-225	23	207
15	2011	1,083	374	127	-487	-593	36	504
16	2012	658	1,338	58	397	1,966	-28	4,418
	2012 & Pr	8,817	2,077	829	212	1,117	16	13,051

Schedule P - Part 1 D - Workers Compensation

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1997 & PR	26,411	20,045	1,440	1,216	2,076	15	51,187
2	1998		0		-13		0	-13
3	1999						1	
4	2000		-193				3	-193
5	2001						1	
6	2002						0	
7	2003							
8	2004							
9	2005							
10	2006							
11	2007							
12	2008							
13	2009					24		24
14	2010		0					0
15	2011		-1		3		1	2
16	2012		46		15	2,559		2,620
	2012 & Pr	26,411	19,896	1,440	1,221	4,659	21	53,626

Schedule P - Part 1 E - Commercial Multiple Peril

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1997 & PR	6,052	2,776	25	593	449		9,895
2	1998	657	64	9	8	0	0	738
3	1999	313	772	8	102	4		1,199
4	2000	170	-191	0	8	0		-13
5	2001	215	-203	0	-40	0	0	-27
6	2002	167	58	11	10	0		245
7	2003	98	58	7	7	0	0	171
8	2004		58		8	0	0	66
9	2005	128	1,306	0	34	48	1	1,514
10	2006	81	4,062	0	89	297	0	4,529
11	2007	52	5,954	0	131	466	0	6,603
12	2008	49	3,604	0	79	257	0	3,988
13	2009	370	2,359	21	54	243	1	3,046
14	2010	63	2,349	0	54	243	1	2,709
15	2011	440	3,558	25	1,259	83	5	5,364
16	2012	400	2,270	1	272	226	1	3,169
	2012 & Pr	9,254	28,853	107	2,667	2,318	9	43,198

2022 Schedule P Prior Reserves by Line for Allstate Insurance Company

Schedule P - Part 1 F 1 - Medical Malpractice Occurance

		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Salvage & Subrogation	Total Net Losses &
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	Other Unpaid 21 & 22	Anticipated 23	Expenses Unpaid 24
1	1997 & PR	16	9	2	1			28
2	1998							
3	1999							
4	2000							
5	2001							
6	2002							
7	2003							
8	2004							
9	2005							
10	2006							
11	2007							
12	2008							
13	2009							
14	2010							
15	2011							
16	2012					1		1
	2012 & Pr	16	9	2	1	1		29

Schedule P - Part 1 F 2 - Medical Malpractice Claims Made

		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Salvage & Subrogation	Total Net Losses &
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	Other Unpaid 21 & 22	Anticipated 23	Expenses Unpaid 24
1	1997 & PR							
2	1998							
3	1999							
4	2000							
5	2001							
6	2002							
7	2003							
8	2004							
9	2005							
10	2006							
11	2007							
12	2008							
13	2009							
14	2010							
15	2011							
16	2012							
	2012 & Pr							

NONE

Schedule P - Part 1 G - Special Liability

		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Salvage & Subrogation	Total Net Losses &
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	Other Unpaid 21 & 22	Anticipated 23	Expenses Unpaid 24
1	1997 & PR	1,473	1,103	83	44			2,703
2	1998							
3	1999							
4	2000							
5	2001							
6	2002							
7	2003							
8	2004							
9	2005							
10	2006							
11	2007							
12	2008							
13	2009							
14	2010							
15	2011							
16	2012					64		64
	2012 & Pr	1,473	1,103	83	44	64		2,767

2022 Schedule P Prior Reserves by Line for Allstate Insurance Company

Schedule P - Part 1 H 1 - Other Liability Occurence

		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Salvage & Subrogation	Total Net Losses &
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	Other Unpaid 21 & 22	Anticipated 23	Expenses Unpaid 24
1	1997 & PR	118,219	174,046	11,634	41,185	4,367		349,451
2	1998	-5	462		312	0		770
3	1999		528		29	0		557
4	2000	7	460		-29	0	0	438
5	2001	-18	996		38	0		1,016
6	2002	239	45	11	19	1		315
7	2003	152	0	8		0		160
8	2004		0		0			0
9	2005		2		0		0	2
10	2006		0		0			0
11	2007	0	0	0	0	0		0
12	2008		0		0			0
13	2009		0		0	1,410	0	1,410
14	2010				0	13		13
15	2011	63	0	1	-1	14		78
16	2012		-500		0	15,289	0	14,789
	2012 & Pr	118,657	176,041	11,654	41,552	21,095	0	368,999

Schedule P - Part 1 H 2 - Other Liability Claims Made

		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Salvage & Subrogation	Total Net Losses &
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	Other Unpaid 21 & 22	Anticipated 23	Expenses Unpaid 24
1	1997 & PR							
2	1998							
3	1999							
4	2000							
5	2001							
6	2002							
7	2003							
8	2004							
9	2005							
10	2006							
11	2007							
12	2008							
13	2009							
14	2010							
15	2011							
16	2012							
	2012 & Pr							

NONE

Schedule P - Part 1 I - Special Property

		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Salvage & Subrogation	Total Net Losses &
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	Other Unpaid 21 & 22	Anticipated 23	Expenses Unpaid 24
1	1997 & PR	497	259	50	27			833
2	1998		11					11
3	1999							
4	2000	50						50
5	2001		0					0
6	2002							
7	2003		0		0		0	0
8	2004	75						75
9	2005	-13		0		0		-13
10	2006	1		0		0		1
11	2007	4		0		0		4
12	2008	26	3		0		-2	29
13	2009					5		5
14	2010	-75	0		0	3	0	-72
15	2011		0		0	3	0	3
16	2012	46	-32	0	0	167	0	181
	2012 & Pr	611	242	50	27	178	-2	1,108

2022 Schedule P Prior Reserves by Line for Allstate Insurance Company

Schedule P - Part 1 J - Auto Physical Damage

		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Salvage & Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	1997 & PR	107		2		1		109
2	1998	15		0		0		15
3	1999					7		7
4	2000					-7		-7
5	2001	78		1	0	1		80
6	2002					0		0
7	2003	20		0		0		21
8	2004	26	0	0	0	0		27
9	2005	52	0	1	0	0		54
10	2006	222	-4	3	0	1		221
11	2007	302	1	4	0	2		310
12	2008	804	1	11	0	6		822
13	2009	535	1	8	0	16		560
14	2010	499	1	7	0	24	0	531
15	2011	169	4	2	0	28	0	203
16	2012	214	9	3	0	976	0	1,202
	2012 & Pr	3,045	13	42	0	1,055	0	4,156

Schedule P - Part 1 K - Fidelity/Surety

		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Salvage & Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	1997 & PR	2		0	0	0		2
2	1998							
3	1999	5		0		0		5
4	2000		0		0		0	0
5	2001							
6	2002	27		1		0		29
7	2003							
8	2004							
9	2005							
10	2006							
11	2007							
12	2008							
13	2009							
14	2010							
15	2011							
16	2012					0		0
	2012 & Pr	34	0	1	0	0	0	35

Schedule P - Part 1 L - Other

		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Salvage & Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	1997 & PR							
2	1998							
3	1999							
4	2000							
5	2001							
6	2002							
7	2003							
8	2004							
9	2005							
10	2006							
11	2007							
12	2008							
13	2009							
14	2010							
15	2011							
16	2012	0						0
	2012 & Pr	0						0

2022 Schedule P Prior Reserves by Line for Allstate Insurance Company

Schedule P - Part 1 M - International

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1997 & PR							
2	1998							
3	1999							
4	2000							
5	2001							
6	2002							
7	2003							
8	2004							
9	2005							
10	2006							
11	2007							
12	2008							
13	2009							
14	2010							
15	2011							
16	2012							
	2012 & Pr							

NONE

Schedule P - Part 1 N - Reinsurance A

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1997 & PR	0	0					0
2	1998							
3	1999							
4	2000							
5	2001							
6	2002							
7	2003							
8	2004							
9	2005							
10	2006							
11	2007							
12	2008							
13	2009							
14	2010							
15	2011							
16	2012							
	2012 & Pr	0	0					0

Schedule P - Part 1 O - Reinsurance B

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1997 & PR	555	506	60	16			1,137
2	1998							
3	1999							
4	2000	393						393
5	2001	6						6
6	2002							
7	2003							
8	2004							
9	2005							
10	2006							
11	2007							
12	2008							
13	2009							
14	2010							
15	2011							
16	2012							
	2012 & Pr	954	506	60	16			1,536

2022 Schedule P Prior Reserves by Line for Allstate Insurance Company

Schedule P - Part 1 P - Reinsurance C

		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Salvage & Subrogation	Total Net Losses &
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	Other Unpaid 21 & 22	Anticipated 23	Expenses Unpaid 24
1	1997 & PR							
2	1998							
3	1999							
4	2000							
5	2001							
6	2002							
7	2003							
8	2004							
9	2005							
10	2006							
11	2007							
12	2008							
13	2009							
14	2010							
15	2011							
16	2012							
	2012 & Pr							

NONE

Schedule P - Part 1 R 1 - Products Liability Occurrence

		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Salvage & Subrogation	Total Net Losses &
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	Other Unpaid 21 & 22	Anticipated 23	Expenses Unpaid 24
1	1997 & PR	299,180	386,498	124,724	83,218	431		894,051
2	1998	0		0				0
3	1999							
4	2000	63		0				63
5	2001		15					15
6	2002							
7	2003		0					0
8	2004		0					0
9	2005		-2					-2
10	2006	1	0	0				1
11	2007	62	1	0				63
12	2008		1					1
13	2009		0			17		17
14	2010		1					1
15	2011	1	7	0				7
16	2012		6			47,888		47,894
	2012 & Pr	299,306	386,527	124,724	83,218	48,336		942,111

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

		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Salvage & Subrogation	Total Net Losses &
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	Other Unpaid 21 & 22	Anticipated 23	Expenses Unpaid 24
1	1997 & PR							
2	1998							
3	1999							
4	2000							
5	2001							
6	2002							
7	2003							
8	2004							
9	2005							
10	2006							
11	2007							
12	2008							
13	2009							
14	2010							
15	2011		0					0
16	2012		0					0
	2012 & Pr							

2022 Schedule P Prior Reserves by Line for Allstate Insurance Company

Schedule P - Part 1 S - Financial Guaranty/Mortgage Guaranty

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1997 & PR							
2	1998							
3	1999							
4	2000							
5	2001							
6	2002							
7	2003							
8	2004							
9	2005							
10	2006							
11	2007							
12	2008							
13	2009							
14	2010							
15	2011							
16	2012							
	2012 & Pr							

NONE

Schedule P - Part 1 T - Warranty

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1997 & PR							
2	1998							
3	1999							
4	2000							
5	2001							
6	2002							
7	2003							
8	2004							
9	2005							
10	2006							
11	2007							
12	2008							
13	2009							
14	2010							
15	2011							
16	2012							
	2012 & Pr							

NONE

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
Home Office Vacant Land West of Sanders Rd		Northbrook	IL	05/01/1965	03/28/2019	1,542,586		1,542,586	7,061,386							
Vacant Land (NEW 2014) R046		Northbrook	IL	01/22/2014	03/28/2019	530,558		530,558	530,558							12,877
Vacant Land (NEW 2014) R047		Northbrook	IL	01/22/2014	03/28/2019	1,026,733		1,026,733	1,026,733							16,702
Vacant Land (NEW 2014) R048		Northbrook	IL	10/01/2014	03/28/2019	306,245		306,245	306,245							4,416
Vacant Land (NEW 2015) R049		Northbrook	IL	08/17/2015	03/28/2019	464,408		464,408	464,408							8,632
Vacant Land (NEW 2014) R051		Northbrook	IL	04/04/2014	03/28/2019	610,670		610,670	610,670							7,422
IPC @ Hudson (formerly GLDC)		Hudson	OH	01/01/1968	03/28/2019	63,356,305		13,353,549	37,500,000	3,138,759			(3,138,759)		8,706,440	8,043,023
Tech-Cor Training		Wheeling	IL	01/01/1973	11/26/2008	13,215,526		2,860,379	3,850,000	473,726			(473,726)		1,590,431	1,201,795
Rochelle/Greenfield Data Center		Rochelle	IL	11/29/2007	12/01/2009	54,579,957		36,471,379	51,599,876	1,350,523			(1,350,523)		7,020,922	7,548,823
Texas Vacant Land		Irving	TX	05/01/1989	11/26/2008	2,995,999		2,094,819	1,521,749	190,968			(190,968)			29,152
29 N Wacker	!	Chicago	IL	01/18/2022	03/02/2022	31,701,009		31,260,562	31,778,831	440,446			(440,446)		4,278,754	(687,095)
0299999. Property occupied by the reporting entity - Administrative						170,329,995		90,521,888	136,250,456	5,594,422			(5,594,422)		21,596,547	16,185,747
0399999. Total Property occupied by the reporting entity						170,329,995		90,521,888	136,250,456	5,594,422			(5,594,422)		21,596,547	16,185,747
Tribune Broadcasting Studios	!	Seattle	WA	07/07/2016	09/30/2022	20,156,426		18,527,567	26,000,000	185,699			(185,699)		1,558,041	206,037
Pescadero Ranch	!	Tracy	CA	10/09/2018	11/01/2022	47,891,043	15,000,000	32,895,130	50,000,000	(4,087)		(11,093,079)	(11,088,992)		28,715	508,627
Benchmark	!	Phoenix	AZ	06/26/2019	09/30/2022	16,254,172	9,000,000	5,933,641	14,500,000	376,094			(376,094)		986,410	(208,921)
Joseph Vineyard	!	Bradley	CA	09/11/2020	11/01/2022	11,583,987	575,000	10,631,198	13,425,000	178,283		504,203	325,920		2,644,092	2,364,432
Sandstone Ranch	!	Fresno County	CA	05/01/2021	11/15/2022	71,379,707	22,499,960	47,054,580	57,742,840	987,146		(1,399,960)	(2,387,106)		3,185,356	6,634,299
Rincon Vineyard	!	Gonzales	CA	05/01/2021	11/01/2022	14,789,119		14,789,119	13,100,000						238	47,675
Pooler Retail	!	Savannah	GA	04/01/2021	09/30/2022	34,873,190		33,500,553	33,800,000	798,312			(798,312)		3,629,165	1,265,423
0499999. Properties held for the production of income						216,927,645	47,074,960	163,331,787	208,567,840	2,521,448		(11,988,836)	(14,510,284)		12,032,017	10,817,572
Courthouse Apartments	!	Wheaton	IL	05/01/2021	09/30/2022	42,333,615	29,556,412	10,964,205	22,143,588	972,429		188,553	(783,876)		3,072,544	2,278,239
South Barrington		South Barrington	IL	01/01/1979	12/01/2022	878,801		878,801	17,000,000						125,000	31,326
West Plaza Building	!	Northbrook	IL	05/01/1986	10/19/2022	109,575,867		29,926,684	60,000,000	347,475			(347,475)		10,526,371	5,428,086
0599999. Properties held for sale						152,788,283	29,556,412	41,769,690	99,143,588	1,319,904		188,553	(1,131,351)		13,723,915	7,737,650
0699999 - Totals						540,045,923	76,631,372	295,623,364	443,961,884	9,435,774		(11,800,283)	(21,236,057)		47,352,479	34,740,969

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
Tech-Cor Training	Wheeling	IL	01/01/1973	VARIOUS				992,391
Rochelle/Greenfield Data Center	Rochelle	IL	11/29/2007	VARIOUS				893,076
IPC @ Hudson (formerly GLDC)	Hudson	OH	01/01/1968	VARIOUS				1,710,047
29 N Wacker	Chicago	IL	01/18/2022	VARIOUS	31,340,672		31,340,672	360,337
West Plaza Building	Northbrook	IL	05/01/1986	VARIOUS				2,946,931
Pescadero Ranch	Tracy	CA	10/09/2018	VARIOUS				2,645,503
Joseph Vineyard	Bradley	CA	09/11/2020	VARIOUS				28,635
Pooler Retail	Savannah	GA	04/01/2021	VARIOUS				226,240
Courthouse Apartments	Wheaton	IL	05/01/2021	VARIOUS				(71,216)
Sandstone Ranch	Fresno County	CA	05/01/2021	VARIOUS				5,360,021
Rincon Vineyard	Gonzales	CA	05/01/2021	VARIOUS				1,022,848
0199999. Acquired by Purchase					31,340,672		31,340,672	16,114,813
0399999 - Totals					31,340,672		31,340,672	16,114,813

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Home Office - Child Care Center ..	Northbrook	IL	10/18/2022 ..	DPIF III Sanders Road 1, LLC (Phase I)	5,496,864		2,436,535						2,436,535	19,221,382		16,784,847	16,784,847	81,508	48,465
Home Office - North	Northbrook	IL	10/18/2022 ..	DPIF III Sanders Road 2, LLC (Phase II)	239,016,112		19,531,616						19,531,616	24,897,729		5,366,112	5,366,112	1,171,069	5,130,724
Home Office - South	Northbrook	IL	10/18/2022 ..	DPIF III Sanders Road 3, LLC (Phase III)	148,019,013		17,209,128						17,209,128	48,727,608		31,518,480	31,518,480	610,008	1,670,801
Home Office Vacant Land East of Sanders Rd	Northbrook	IL	10/18/2022 ..	DPIF III Sanders Road 3, LLC (Phase III)	242,455		242,455						242,455	242,042		(413)	(413)		
Willow Road Plaza	Northbrook	IL	10/18/2022 ..	DPIF III Sanders Road 1, LLC (Phase I)	70,374,101		40,001,611						40,001,611	39,043,154		(958,457)	(958,457)	2,069,497	(14,341)
Lincoln Benefit Life	Lincoln	NE	10/13/2022 ..	Bryan Medical Center	29,921,680		11,337,465						11,337,465	14,390,045		3,052,580	3,052,580	1,794,985	1,644,028
Tempe Industrial	Tempe	AZ	10/02/2021 ..	BCORE TLC Owner LLC														(11,217)	(1,500,966)
Mosaic Apartments	Austin	TX	03/10/2021 ..	KV Mosaic Apartments, LLC														2,437	(248,350)
Tuscany Apartments	Alexandria	VA	03/01/2021 ..	Tuscany Residential LLC														2,184	
HSBC Vacant Land	Prospect Heights	IL	10/18/2022 ..	DPIF III Sanders Road 1, LLC (Phase I)	2,904,308		2,904,308						2,904,308	5,020,442		2,116,134	2,116,134		(1,109)
0199999. Property Disposed					495,974,532		93,663,119						93,663,119	151,542,402		57,879,283	57,879,283	5,720,471	6,729,251
Home Office - Child Care Center ..	Northbrook	IL	10/18/2022 ..	INTERNAL TRANSFER	36,201		36,201						36,201	304,097		267,897	267,897		
Home Office - North	Northbrook	IL	10/18/2022 ..	INTERNAL TRANSFER	334,151		334,151						334,151	453,699		119,549	119,549		
Home Office - South	Northbrook	IL	10/18/2022 ..	INTERNAL TRANSFER	322,175		322,175						322,175	971,694		649,519	649,519		
Home Office Vacant Land East of Sanders Rd	Northbrook	IL	10/18/2022 ..	INTERNAL TRANSFER	827,388		827,388						827,388	1,123,401		296,013	296,013		
Willow Road Plaza	Northbrook	IL	10/18/2022 ..	INTERNAL TRANSFER	17,181,364		17,181,364						17,181,364	18,342,987		1,161,623	1,161,623		
HSBC Vacant Land	Prospect Heights	IL	10/18/2022 ..	INTERNAL TRANSFER	9,911,073		9,911,073						9,911,073	23,301,636		13,390,563	13,390,563		
0299999. Property Transferred					28,612,351		28,612,351						28,612,351	44,497,515		15,885,164	15,885,164		
0399999 - Totals					524,586,883		122,275,470						122,275,470	196,039,917		73,764,447	73,764,447	5,720,471	6,729,251

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
123130		OGDEN	UT		03/13/2008	6.200	10,203,164		(8,085)				19,430,937	11/14/2007
123525		EDINA	MN		04/10/2015	3.000	3,237,494						30,573,460	02/25/2015
123559		CHICAGO	IL		04/22/2016	3.690	12,699,380		1,469,418				17,730,810	02/01/2016
123600		SEATTLE	WA		06/30/2017	2.850	9,277,548						66,789,702	05/02/2017
123612		IRVING	TX		11/30/2017	7.000	23,650,000		72,230		(59,125)		27,115,731	09/21/2017
123627		SUGAR LAND	TX		04/27/2018	4.560	24,920,793		(257,045)				27,508,352	03/09/2018
123646		SEATTLE	WA		10/16/2018	4.230	7,150,000						16,780,481	08/21/2018
123647		STUDIO CITY	CA		11/20/2018	4.380	34,241,482		(485,770)				45,987,348	09/22/2018
400008		HOUSTON	TX		06/11/2019	4.500	11,609,059		(69,852)				15,335,912	04/03/2019
123668		KANSAS CITY	MO		09/04/2019	3.310	36,580,000						53,664,131	07/21/2019
123667		SACRAMENTO	CA		10/04/2019	3.950	16,672,309						22,039,105	07/31/2019
123669		OLATHE	KS		10/31/2019	3.750	22,980,654						38,076,286	08/28/2019
123677		DAYTON	OH		10/23/2019	3.700	12,974,447						22,362,348	09/13/2019
123678		HOUSTON	TX		10/10/2019	3.200	20,000,000						28,805,280	09/11/2019
123674		CLEVELAND	OH		11/01/2019	3.850	29,940,373						39,790,151	08/21/2019
123679		CEDAR PARK	TX		11/07/2019	3.250	16,120,000						32,111,961	09/18/2019
123681		LAS VEGAS	NV		12/17/2019	3.500	21,100,000						36,272,702	05/11/2021
123682		GALLATIN	TN		12/19/2019	4.020	20,000,000						32,395,961	11/06/2019
123687		ST. PETERSBURG	FL		12/19/2019	3.450	21,500,000						39,581,089	11/07/2019
123686		SARASOTA	FL		01/21/2020	3.350	23,000,000						46,476,587	11/12/2019
123691		PFLUGERVILLE	TX		03/25/2020	3.400	18,810,000						37,463,089	01/23/2020
123692		NASHVILLE	TN		04/15/2020	3.700	10,043,739						13,453,031	03/04/2020
123695		NORTH HILLS	CA		07/15/2021	3.560	9,745,204						16,384,615	05/09/2021
123699		HENDERSON	NV		07/07/2021	4.365	1,173,371						2,025,913	05/11/2021
123700		GAINESVILLE	FL		07/30/2021	3.250	4,823,221						9,080,000	06/29/2021
123696		FOUNTAIN VALLEY	CA		08/12/2021	7.142	12,500,000						17,986,077	07/20/2021
123710		SOMMERVILLE	MA		08/26/2021	2.650	17,000,000						26,061,000	07/26/2021
123703		WOODLAND HILLS	CA		09/24/2021	3.590	30,000,000						49,894,286	07/26/2021
123707		ROCKLIN	CA		09/29/2021	2.650	5,844,795						12,202,805	07/14/2021
123697		LAKEWOOD	CA		10/01/2021	2.510	6,814,750						17,629,429	05/15/2021
123698		LINTHICUM	MD		10/27/2021	3.250	10,685,349						15,510,196	05/18/2021
123705		SEATTLE	WA		10/07/2021	2.650	15,000,000						26,110,794	08/06/2021
123706		PARK CITY	UT		10/07/2021	2.650	16,500,000						28,446,512	08/06/2021
123714		SENECA	SC		11/30/2021	3.010	24,500,000						40,517,602	11/02/2021
123716		SPRING HILL	TN		12/15/2021	3.000	8,880,000						14,495,625	11/12/2021
123717		MENIFEE	CA		12/17/2021	3.260	15,000,000						24,734,210	11/04/2021
123713		SALT LAKE CITY	UT		01/14/2022	3.280	4,917,226						7,133,803	11/17/2021
123708		MIDDLETOWN	PA		01/26/2022	3.200	24,500,000						38,319,661	12/10/2021
400016		SAN PEDRO	CA		04/14/2022	7.821	12,793,260		85,000		(85,000)		16,300,000	03/17/2022
123720		SAN RAFEAL	CA		05/27/2022	5.630	15,000,000		66,667		(66,667)		18,791,667	04/28/2022
400017		FEDERAL WAY	WA		06/30/2022	4.730	18,658,688		91,124		(91,124)		25,060,234	05/10/2022
123719		HOUSTON	TX		07/29/2022	5.290	10,000,000						15,175,000	06/15/2022
0599999. Mortgages in good standing - Commercial mortgages-all other							671,046,303		963,687		(301,916)		1,131,603,881	XXX
0899999. Total Mortgages in good standing							671,046,303		963,687		(301,916)		1,131,603,881	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							671,046,303		963,687		(301,916)		1,131,603,881	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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
123696	FOUNTAIN VALLEY	CA		08/12/2021	7.142		2,500,000	17,986,077
123713	SALT LAKE CITY	UT		01/14/2022	3.280	5,000,000		7,133,803
123708	MIDDLETOWN	PA		01/26/2022	3.200	24,500,000		38,319,661
400016	SAN PEDRO	CA		04/14/2022	7.821	12,600,000	193,260	16,300,000
123720	SAN RAFEAL	CA		05/27/2022	5.630	15,000,000		18,791,667
400017	FEDERAL WAY	WA		06/30/2022	4.730	18,453,824	204,864	25,060,234
123719	HOUSTON	TX		07/29/2022	5.290	10,000,000		15,175,000
0599999. Mortgages in good standing - Commercial mortgages-all other						85,553,824	2,898,124	138,766,442
0899999. Total Mortgages in good standing						85,553,824	2,898,124	138,766,442
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						85,553,824	2,898,124	138,766,442

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
123429	CHICAGO	IL		11/29/2012	11/21/2022	19,193,186		464,869			464,869		19,658,055	19,658,055			
123430	MINNEAPOLIS	MN		01/22/2013	11/21/2022	5,373,895		179,356			179,356		5,553,251	5,553,251			
123536	SCHILLER PARK	IL		02/09/2016	11/21/2022	17,624,196		(760,599)			(760,599)		16,863,597	16,863,597			
123580	LAKEWOOD	CO		10/31/2016	08/08/2022	26,852,893							26,852,893	26,852,893			
400005	EVERETT	MA		11/13/2018	12/06/2022	27,381,019							27,381,019	27,381,019			
123683	SAN ANTONIO	TX		12/10/2019	04/13/2022	29,625,000							29,625,000	29,625,000			
123694	DALLAS	TX		05/22/2020	04/13/2022	21,400,000							21,400,000	21,400,000			
0199999. Mortgages closed by repayment						147,450,190		(116,374)			(116,374)		147,333,816	147,333,816			
123130	OGDEN	UT		03/13/2008		684,332		(549)			(549)		683,784	683,784			
123525	EDINA	MN		04/10/2015		1,272,576							1,272,576	1,272,576			
123559	CHICAGO	IL		04/22/2016		451,697		(117,758)			(117,758)		333,938	333,938			
123600	SEATTLE	WA		06/30/2017		1,868,297							1,868,297	1,868,297			
123627	SUGAR LAND	TX		04/27/2018		486,795		(7,672)			(7,672)		479,123	479,123			
123667	SACRAMENTO	CA		10/04/2019		302,978							302,978	302,978			
123669	OLATHE	KS		10/31/2019		621,648							621,648	621,648			
123677	DAYTON	OH		10/23/2019		850,822							850,822	850,822			
123674	CLEVELAND	OH		11/01/2019		59,627							59,627	59,627			
123692	NASHVILLE	TN		04/15/2020		175,064							175,064	175,064			
123695	NORTH HILLS	CA		07/15/2021		192,225							192,225	192,225			
123699	HENDERSON	NV		07/07/2021		20,116							20,116	20,116			
123700	GAINESVILLE	FL		07/30/2021		133,307							133,307	133,307			
123707	ROCKLIN	CA		09/29/2021		133,325							133,325	133,325			
123697	LAKEWOOD	CA		10/01/2021		159,117							159,117	159,117			
123698	LINTHICUM	MD		10/27/2021		266,961							266,961	266,961			
123713	SALT LAKE CITY	UT		01/14/2022		82,774							82,774	82,774			
0299999. Mortgages with partial repayments						7,761,659		(125,979)			(125,979)		7,635,680	7,635,680			
0599999 - Totals						155,211,849		(242,354)			(242,354)		154,969,495	154,969,495			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BAS1AV-48-4 ..	METLIFE EME MARKET DEBT BLEND FUND		PHILADELPHIA	PA	MetLife Investment Management LLC	3.C	11/30/2021		8,768,250	8,768,250	8,768,250	(1,231,750)							6.500
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									8,768,250	8,768,250	8,768,250	(1,231,750)							XXX
000000-00-0 .	CSI PRODIGY CO-INVESTMENT LP		NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC		08/04/2020		37,703,455	37,703,455	37,703,455	(6,366,165)					675,275		100.000
050698-10-5 ..	AUDAX MEZZANINE FUND III, L.P.		Boston	MA	Audax Group		02/14/2011	2	1,274,261	1,274,261	1,274,261	519,281							2.250
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									38,977,716	38,977,716	38,977,716	(5,846,884)					675,275		XXX
000000-00-0 .	AFFINITY ASIA PACIFIC FUND III		Singapore	SGP	AFFINITY EQUITY PARTNERS		01/29/2007	3	1,943,611	1,943,611	1,943,611	507,488						1,333,414	9.020
000000-00-0 .	AFFINITY ASIA PACIFIC FUND V LP		SINGAPORE	SGP	AFFINITY EQUITY PARTNERS		12/11/2018	3	18,701,983	18,701,983	18,701,983	4,913						19,381,317	1.050
000000-00-0 .	ACTIS AFRICA IV		London	GBR	ACTIS CAPITAL		07/19/2013	3	21,407,000	21,407,000	21,407,000	425,422					1,717,142	2,664,976	20.820
000000-00-0 .	ACTIS EMERGING MARKETS 3 LP		London	GBR	Actis Capital		01/02/2008	3	146,325	146,325	146,325	(178,750)							1.100
000000-00-0 .	ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP		Edinburgh	GBR	ACTIS CAPITAL		03/13/2018	3	1,506,586	1,506,586	1,506,586	18,145,965						15,741,385	40.000
000000-00-0 .	ACTIS ENERGY 4 LP		LONDON	GBR	ACTIS CAPITAL		02/02/2017	3	5,088,575	5,088,575	5,088,575	1,722,397					3,221,002	9,908,752	0.950
000000-00-0 .	AFFINITY ASIA PACIFIC FUND IV		Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3	25,481,499	25,481,499	25,481,499	(7,249,779)					6,169,821	8,623,145	3.870
000000-00-0 .	AMBER CO-INVESTMENT PARTNERS, LLC		SANTA MONICA	CA	CLEARLAKE CAPITAL GROUP, L.P.		09/06/2018	3	19,999,126	19,999,126	19,999,126	(1,809,362)						4,153,837	8.070
000000-00-0 .	AMERRA-ANDROMEDA CO-INVEST II, LP		NEW YORK	NY	AMERRA CAPITAL MANAGEMENT LLC		11/19/2019		21,021,674	21,021,674	21,021,674	(1,289,298)							63.170
000000-00-0 .	ANTIN INFRASTRUCTURE PARTNERS III LP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		01/23/2017	3	42,322,502	42,322,502	42,322,502	6,405,611				(7,388,636)		5,095,429	0.990
000000-00-0 .	ANTIN INFRASTRUCTURE PARTNERS IV-A SCSP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		12/20/2019	3	11,938,658	11,938,658	11,938,658	2,408,967				(1,750,313)		4,139,707	0.220
000000-00-0 .	APOLLO INVESTMENT FUND VI		New York	NY	Apollo Management		09/30/2008	3	447,965	447,965	447,965	(14,883)						361,707	0.410
000000-00-0 .	APOLLO INVESTMENT FUND VII LP		New York	NY	Apollo Management		01/28/2008	3	172,729	172,729	172,729	(163,849)					188,430	212,419	0.210
000000-00-0 .	ARCLINE CAPITAL PARTNERS LP		SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT		11/04/2019	3	40,426,536	40,426,536	40,426,536	12,077,043						9,643,032	1.800
000000-00-0 .	ARCLIGHT ENERGY PARTNERS V LP		Boston	MA	ArcLight Partners		12/01/2011	3				(1,618,062)					3,828,880	22,360,913	4.540
000000-00-0 .	ARCLIGHT ENERGY PARTNERS FUND VI LP		BOSTON	MA	ARCLIGHT PARTNERS		08/14/2015	3	17,554,641	17,554,641	17,554,641	5,597,838						4,623,153	0.590
000000-00-0 .	ARES CORPORATE OPPORTUNITIES FUND IV		Los Angeles	CA	Ares Management LLC		11/05/2012	3	12,328,283	12,328,283	12,328,283	(2,367,789)					1,697,007	4,493,869	0.700
000000-00-0 .	ARSENAL IO CO-INVEST 2 LP		NEW YORK	NY	ARSENAL CAPITAL PARTNERS		09/19/2019	3	10,750,477	10,750,477	10,750,477	(1,044,919)							18.700
000000-00-0 .	ASTERION INDUSTRIAL INFRA FUND I, FCR		MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		11/22/2019	3	19,110,790	19,110,790	19,110,790	4,257,440				(3,083,721)		2,990,151	1.560
000000-00-0 .	ASTORG IV		Paris	FRA	Astorg Partners		03/20/2008	3	7,412	7,412	7,412								2.290
000000-00-0 .	ASTORG V		Paris	FRA	Astorg Partners		12/28/2011	3	70,835	70,835	70,835								1.020
000000-00-0 .	ATLAS CAPITAL RESOURCES I		Greenwich	CT	Atlas Holdings		05/07/2010		5,514,069	5,514,069	5,514,069	(32,611,076)					7,730,532	5,012,632	6.850
000000-00-0 .	ATLAS CAPITAL RESOURCES II L.P.		GREENWICH	CT	ATLAS HOLDINGS		06/13/2014		27,014,912	27,014,912	27,014,912	6,809,781					3,759,260	9,182,590	3.110
000000-00-0 .	AURORA EQUITY PARTNERS V LP		LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3	30,472,673	30,472,673	30,472,673	2,413,955					6,334,488	4,218,175	2.600
000000-00-0 .	RESURGENCE PE INVESTMENTS LIMITED		Mumbai	IND	SIGULER GUFF		06/30/2010	3	7,698,890	7,698,890	7,698,890	(1,582,878)					9,731	6,556,000	10.000
000000-00-0 .	AXA SECONDARY FUND V		SAINT HELIER	GGY	ARDIAN		12/14/2011		85,926	85,926	85,926	(220,241)					301,289		4.580
000000-00-0 .	AXIOM ASIA PRIVATE CAPITAL FUND II		Singapore	SGP	AXIOM ASIA PRIVATE CAPITAL		12/22/2011	3	4,628,087	4,628,087	4,628,087	(815,034)					146,483	1,030,000	1.080
000000-00-0 .	BRAZIL CAPITAL GROWTH PARTNERS II A, LP		Rio de Janeiro	BRA	Fornax Assessoria		12/22/2011	3	7,964,509	7,964,509	7,964,509	313,753					19,493	2,655,578	26.090
000000-00-0 .	BACH CO-INVESTMENT LP 2		CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		08/22/2017	3	68,044,247	68,044,247	68,044,247	25,969,353							15.000
000000-00-0 .	BPEA Private Equity Fund V LP		CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		12/01/2010	3	13,047,315	13,047,315	13,047,315	(3,813,677)					3,763,094	3,314,775	1.020
000000-00-0 .	BASALT INFRASTRUCTURE PARTNERS II LP		ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		03/02/2017	3	46,859,284	46,859,284	46,859,284	7,765,686					1,404,700	21,974,709	18.720
000000-00-0 .	PROJECT ARTHUR HOLDCO LLC		NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS		12/18/2017	3											25.000
000000-00-0 .	BASALT INFRASTRUCTURE PARTNERS LP		St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS		03/14/2013	3	14,413,059	14,413,059	14,413,059	(16,065,515)					15,996,183	2,239,613	8.100
000000-00-0 .	BLACKSTONE CAPITAL PARTNERS V, LP		New York	NY	Blackstone Group		01/30/2006	3	81,134	81,134	81,134	(32,371)					22,686	176,514	0.040
000000-00-0 .	BEHRMAN CAPITAL PEP L.P.		New York	NY	Behrman Capital		08/23/2012	3											1.180
000000-00-0 .	BLACKSTONE CAPITAL PARTNERS V-S LP		New York	NY	Blackstone Group		04/18/2007	3										455,940	0.020
000000-00-0 .	ABGMS, LP		NORTH ANDOVER	MA	HOUSE HANOVER, LLC		12/04/2015		6,230,591	6,230,591	6,230,591	(1,674,545)				(1,311,993)			31.100
000000-00-0 .	BOPA1 LP BLACKROCK OPPORTUNISTIC		NEW YORK	NY	BLACKROCK		07/21/2016		76,442,145	76,442,145	76,442,145	(12,240,366)					16,354,754	18,983,106	66.500
000000-00-0 .	BRAIT IV LP		Johannesburg	ZAF	Brait		04/02/2007	3	115	115	115	734,555					46,395		6.260
000000-00-0 .	BLUE ROAD CAPITAL LP		NEW YORK	NY	Blue Road Capital		11/05/2015		28,471,815	28,471,815	28,471,815	1,708,457						687,479	4.620
000000-00-0 .	BRC NATIONAL PECAN CO-INVEST LP		NEW YORK	NY	Blue Road Capital		11/06/2015		26,690,130	26,690,130	26,690,130	(696,835)						2,765,183	20.760
000000-00-0 .	BROOKFIELD INFRASTRUCTURE FUND IV-B LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		09/13/2019	3	19,085,309	19,085,309	19,085,309	1,769,935					323,168	5,061,056	0.110

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	BROOKFIELD INFRASTRUCTURE FUND III-B LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3	40,632,022	40,632,022	40,632,022	1,040,032					3,526,268	10,242,099	0.330
000000-00-0 .	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP		NEW YORK	NY	BLACKSTONE GROUP		02/08/2019		47,258,242	47,258,242	47,258,242	(1,149,777)					2,774,174	24,120,365	1.340
000000-00-0 .	CA ENERGY INVESTMENT PARTNERS LP		HOUSTON	TX	ALPINE ENERGY CAPITAL LLC		11/12/2019		24,755,990	24,755,990	24,755,990	2,929,969						363,643	17.690
131388-10-6 ..	CALTIUS PARTNERS III		Los Angeles	CA	Caltius Capital		09/03/2004	2	35,811	35,811	35,811	(63,338)						275,508	1.300
000000-00-0 .	COMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP		Edinburgh	GBR	ARDIAN		01/09/2014	3	40,678	40,678	40,678								42.590
000000-00-0 .	COMP CAPITAL INVESTORS III LP		New York	NY	COMP Capital Advisors		01/17/2014	3	3,058,297	3,058,297	3,058,297	(7,975,727)					3,870,374	1,649,775	0.410
000000-00-0 .	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP		NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013	3	72,737,374	72,737,374	72,737,374	1,117,112					2,834,356	19,543,806	99.010
000000-00-0 .	GPC PARTNERS CO-INVESTMENT (CHICO) LP		GREENWICH	CT	GALLATIN POINT CAPITAL LLC		06/04/2018		3,822,507	3,822,507	3,822,507	(2,165,842)							50.960
000000-00-0 .	CMP GERMAN OPPORTUNITY FUND III		LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017		13,021,656	13,021,656	13,021,656	(46,018)				230,811	46,018	5,103,779	9.320
000000-00-0 .	CMP GERMAN OPPORTUNITY FUND II		Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		12/22/2011		1,972,291	1,972,291	1,972,291	(2,132,936)				(401,737)		1,345,237	7.430
000000-00-0 .	CROSS OCEAN AVIATION FUND I DEL FEEDER LP		GREENWICH	CT	CROSS OCEAN PARTNERS		11/14/2017		27,152,467	27,152,467	27,152,467	(1,579,883)					2,323,565	5,802,917	22.350
000000-00-0 .	COBIA HOLDINGS LLC		NEW YORK	NY	MIDDLEGROUND CAPITAL		08/02/2019	3	30,795,142	30,795,142	30,795,142	5,340,775							37.420
000000-00-0 .	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL		NEW YORK	NY	IFM INVESTORS		05/03/2016	3	84,489,786	199,700,000	84,489,786	(542,757)							1.860
000000-00-0 .	CPP II SOUTHEAST GEN COINVESTMENT LP		WASHINGTON	DC	THE CARLYLE GROUP		02/20/2015	3	16,577,739	16,577,739	16,577,739	(179,361)							24.600
000000-00-0 .	CARLYLE POWER PARTNERS II, L.P.		WASHINGTON	DC	THE CARLYLE GROUP		02/20/2015	3	23,157,673	23,157,673	23,157,673	3,524,699					1,494,219	3,580,775	1.360
000000-00-0 .	CENTER ROCK CAPITAL PARTNERS FUND I LP		ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		04/27/2018	3	36,483,494	36,483,494	36,483,494	3,175,548						8,255,966	5.520
23280*-10-3 ..	CYPRIUM INVESTORS IV LP		Cleveland	OH	Cyprium Partners		12/30/2013	2	5,219,719	5,219,719	5,219,719	96,492					1,164,259	2,014,392	5.920
000000-00-0 .	DANIELE HOLDCO LLC		CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		09/03/2019	3	22,670,371	58,136,924	22,670,371	(5,853,040)							22.550
000000-00-0 .	DATA BRIDGE HOLDINGS, LLC		BOCA RATON	FL	DIGITAL BRIDGE		07/11/2016	3		29,510,278									7.040
000000-00-0 .	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC		BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015	3	31,473,819	53,284,000	31,473,819	(4,841,204)							15.840
000000-00-0 .	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP		CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		07/15/2019	3	31,425,513	31,425,513	31,425,513	4,703,036					805,117	1,801,164	10.360
000000-00-0 .	MPGC EAGLERIDER CO-INVESTMENT, LP		SAN FRANCISCO	CA	Main Post Partners		02/10/2016	3	28,089,101	28,089,101	28,089,101	8,382,131							76.870
000000-00-0 .	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I		BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		11/16/2015	3	4,954,045	4,954,045	4,954,045	(5,700,979)					225,387		16.760
292698-10-3 ..	EIG ENERGY FUND XV		HOUSTON	TX	EIG Global Energy Partners		03/07/2011	2	6,128,600	6,128,600	6,128,600	1,287,522						6,358,228	2.910
000000-00-0 .	EIG ENERGY FUND XVI		HOUSTON	TX	EIG Global Energy Partners		12/13/2013	2	23,064,578	23,064,578	23,064,578	3,385,706					624,866	9,503,145	0.970
000000-00-0 .	EPIRIS FUND II B LP		LONDON	GBR	EPIRIS GROUP		03/12/2018	3	38,161,211	38,161,211	38,161,211	6,750,587					(6,260,116)	1,197,445	6,123,016	4.050
000000-00-0 .	EPIRIS FUND II CO-INVESTMENT A LP		LONDON	GBR	EPIRIS GROUP		11/23/2018	3	19,260,623	19,260,623	19,260,623	3,805,668					(4,090,455)		1,589,729	41.920
000000-00-0 .	EQT V FUND		St Peter Port	GGY	EQT		12/01/2006	3	220,160	220,160	220,160	79,893					7,445	59,518	526,484	0.450
000000-00-0 .	EQUISTONE PARTNERS EUROPEAN FUND IV		London	GBR	Equistone Partners Europe		02/20/2012	3	8,039,029	8,039,029	8,039,029	(246,047)					(1,426,463)	933,345	880,226	2.250
000000-00-0 .	EQUISTONE PARTNERS EUROPEAN FUND V		LONDON	GBR	Equistone Partners Europe		06/26/2015	3	12,840,270	12,840,270	12,840,270	(9,049,671)					(2,729,603)	8,104,708	2,382,727	1.240
000000-00-0 .	EQUISTONE PARTNERS EUROPEAN FUND VI		LONDON	GBR	EQUISTONE PARTNERS EUROPE		07/09/2018	3	26,779,887	26,779,887	26,779,887	9,028,387					(4,300,501)		11,107,451	0.990
000000-00-0 .	ENERGY SPECTRUM PARTNERS VII		DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014	3	5,745,343	5,745,343	5,745,343	2,488,235					307,383	504,955	0.980
000000-00-0 .	ENERGY SPECTRUM PARTNERS VIII LP		DALLAS	TX	ENERGY SPECTRUM PARTNERS		01/25/2019	3	15,130,243	15,130,243	15,130,243	3,075,333						13,310,467	2.790
000000-00-0 .	EASTERN GENERATION HOLDINGS, LLC		BOSTON	MA	ARCLIGHT PARTNERS		12/28/2015	3	1,615,997	10,314,000	1,615,997	(6,606,814)					122,600	932,340	3.220
000000-00-0 .	ETHOS PE FUND V		Johannesburg	ZAF	Ethos Equity Ltd.		09/30/2008	3	777,738	777,738	777,738	(282,564)						37,294	9.100
000000-00-0 .	EVERSTONE CAPITAL PARTNERS II LLC		Mumbai	IND	Everstone Capital		12/22/2011	3	13,357,496	13,357,496	13,357,496	(5,441,125)					256,969	166,552	5.170
000000-00-0 .	EVERSTONE CAPITAL PARTNERS III		MUMBAI	IND	EVERSTONE CAPITAL		08/14/2015	3	44,958,806	44,958,806	44,958,806	(3,694,989)					4,994,927	617,500	6.500
292768-10-4 ..	ENERVEST ENERGY INSTITUTIONAL FUND XI		HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		06/22/2007	3	410,887	410,887	410,887								7.020
000000-00-0 .	EXCELLERE CAPITAL FUND III		DENVER	CO	EXCELLERE PARTNERS LLC		10/03/2016	3	24,562,962	24,562,962	24,562,962	175,198					364,816	519,230	4.130
000000-00-0 .	EXCELLERE CAPITAL FUND II		Denver	CO	EXCELLERE PARTNERS LLC		10/03/2011	3	8,852,938	8,852,938	8,852,938	(408,296)					653,644	3,934,344	3.600
000000-00-0 .	FIMI OPPORTUNITY FUND II		Tel-Aviv	ISR	FIMI Opportunity LTD		10/11/2005	3	537,000	537,000	537,000	91,067						1,698,918	14.050
000000-00-0 .	FIMI OPPORTUNITY FUND IV		Tel-Aviv	ISR	FIMI Opportunity LTD		01/07/2008	3	205,257	205,257	205,257	(454,425)					236,440	2,365,153	7.850
000000-00-0 .	FIMI OPPORTUNITY FUND V		Tel-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3	34,840,000	34,840,000	34,840,000	(3,023,000)					2,551,365	3,773,843	10.780
000000-00-0 .	FLIGHT CO-INVEST LP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		09/13/2018	3	25,814,718	25,814,718	25,814,718	3,390,805						53,990	6.670

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	FLORIDA FOOD HOLDINGS LP		DALLAS	TX	KAINOS CAPITAL		10/07/2016	3											7.340
000000-00-0 .	FORTELUS SPECIAL SITUATIONS FUND LTD		London	GBR	FORTELUS CAPITAL MANAGEMENT		04/01/2013	11	2,417	2,417	2,417								
000000-00-0 .	FRANCISCO PARTNERS II, LP		San Francisco	CA	Francisco Partners		07/10/2006	3	124,367	124,367	124,367	(2,377,886)					3,296,400	1,386,900	0.870
000000-00-0 .	FRANCISCO PARTNERS III, LP		San Francisco	CA	Francisco Partners		12/22/2011	3	9,399,795	9,399,795	9,399,795	(1,053,029)						1,903,000	1.110
000000-00-0 .	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP		SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		02/27/2019	3	22,407,162	22,407,162	22,407,162	3,149,886						1,911,875	2.610
000000-00-0 .	GALLATIN POINT CAPITAL PARTNERS LP		GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018	3	30,461,512	30,461,512	30,461,512	(1,413,204)					2,060,939	4,802,379	14.370
000000-00-0 .	GAMUT INVESTMENT FUND I, L.P.		NEW YORK	NY	Gamut Capital		02/29/2016	3	38,292,157	38,292,157	38,292,157	3,497,866						7,176,921	3.230
000000-00-0 .	GLENDOWER CAPITAL KLEIN CO-INVEST LP		LONDON	GBR	GLENDOWER CAPITAL		07/11/2019	3	3,912,261	3,912,261	3,912,261	6,782						320,004	18.330
000000-00-0 .	ADVENT INTERNATIONAL GPE IX LP		BOSTON	MA	ADVENT INTERNATIONAL		10/21/2019	3	45,483,096	45,483,096	45,483,096	(18,611,094)						4,677,449	0.510
G0115*-10-5 ..	ADVENT INTERNATIONAL GPE VI-A LP		Boston	MA	ADVENT INTERNATIONAL		07/07/2008	3	1,123,994	1,123,994	1,123,994	(378,700)							0.510
000000-00-0 .	ADVENT INTERNATIONAL GPE VIII-B LP		BOSTON	MA	ADVENT INTERNATIONAL		09/26/2016	3	29,138,268	29,138,268	29,138,268	(7,029,176)							0.980
000000-00-0 .	CHINA EVERBRIGHT REINFORE GRAIN CO-INVESTMENT FUND LP		Beijing	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		02/12/2015	3	12,571,605	12,571,605	12,571,605	(18,174,547)						503,393	39.880
000000-00-0 .	GRIDIRON ENERGY, LLC		NEW BRUNSWICK	NJ	LS POWER		05/10/2017	3	12,924,588	29,228,475	12,924,588	(8,040,356)						138,889	2.770
000000-00-0 .	GTCR AP INVESTORS LP		CHICAGO	IL	GTCR		05/10/2019	3	8,130,085	8,130,085	8,130,085	709,065						637,500	0.360
000000-00-0 .	GTCR CP-1 INVESTORS LP		CHICAGO	IL	GTCR		11/01/2019	3	3,059,260	3,059,260	3,059,260	1,228,748						194,205	2.570
000000-00-0 .	GTCR INVESTORS (CROWN) LP/CALLCREDIT		Chicago	IL	GTCR		03/10/2014	3	353	353	353								2.130
000000-00-0 .	GTCR FUND X		Chicago	IL	GTCR		07/18/2011	3	437,648	437,648	437,648	437,648						4,692,221	2.770
000000-00-0 .	GTCR FUND XI LP		CHICAGO	IL	GTCR		09/02/2014	3	99,807,792	99,807,792	99,807,792	(57,499,211)					1,791,421	5,984,490	2.110
000000-00-0 .	GTCR FUND XII LP		CHICAGO	IL	GTCR		05/04/2018	3	86,832,140	86,832,140	86,832,140	(3,269,800)					8,168,964	14,713,809	1.540
000000-00-0 .	GTCR FUND VIII		Chicago	IL	GTCR		09/29/2003	3	295,439	295,439	295,439	668						1,711,821	1.470
000000-00-0 .	HIGHSTAR CAPITAL IV		New York	NY	Highstar Capital		10/03/2011	3	9,347,910	9,347,910	9,347,910	(1,288,284)						4,714,423	9.140
000000-00-0 .	HKW CAPITAL PARTNERS V LP		NEW YORK	NY	HKW MANAGEMENT		07/26/2018	3	18,622,365	18,622,365	18,622,365	170,012					1,110,023	1,808,552	5.180
000000-00-0 .	HURON FUND III LP		Detroit	MI	HURON CAPITAL PARTNERS		05/31/2009	3	1,500,487	1,500,487	1,500,487	42,072						425,157	2.230
000000-00-0 .	HARBOURVEST BUYOUT FUND VII		Boston	MA	HarbourVest Partners		11/12/2003	3	40,829	40,829	40,829	(509)						880,000	0.790
000000-00-0 .	HARBOURVEST STRUCTURED SOLUTIONS II L.P.		Boston	MA	HarbourVest Partners		12/31/2012		215,260	215,260	215,260	(707,918)					247,996		0.840
000000-00-0 .	HARBOURVEST VENTURE FUND VII		Boston	MA	HarbourVest Partners		11/12/2003		86,548	86,548	86,548	(32,678)						70,000	0.200
000000-00-0 .	PROJECT HYPERION LLC		NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS		11/10/2016	3	46,432,984	46,432,984	46,432,984	1,123,916							42.860
000000-00-0 .	IA AVIATION PIPELINES HOLDING LP		TORONTO	CAN	INSTARAGF ASSET MANAGEMENT INC.		04/12/2019	3	25,786,016	25,786,016	25,786,016	4,263,710							14.430
452548-10-6 ..	IMPACT COMMUNITY CAPITAL LLC CLASS A		San Francisco	CA	IMPACT COMMUNITY CAPITAL		03/17/1998		3,861,058	3,861,058	3,861,058	182,114							14.330
000000-00-0 .	ICG MXV CO-INVESTMENT II SCSP		LONDON	GBR	ICG (INTERMEDIATE CAPITAL GROUP)		09/19/2018	3	84,858,265	84,858,265	84,858,265	13,316,447				(14,769,914)		1,275,065	27.160
000000-00-0 .	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND		SEOUL	KOR	IMM PRIVATE EQUITY, INC.		09/27/2019	3	23,653,621	23,653,621	23,653,621	(707,210)						4,549,395	30.420
000000-00-0 .	IMPACT HUNTINGTON CAPITAL II LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		06/10/2008												22.730
000000-00-0 .	INSIGHT VENTURE PARTNERS FUND VIII LP		New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013	3	21,426,199	21,426,199	21,426,199	(3,905,705)					1,209,005	690,684	0.940
000000-00-0 .	INSTARAGF ESSENTIAL INFRASTRUCTURE FUND II		TORONTO	CAN	INSTARAGF ASSET MANAGEMENT INC.		10/21/2019	3	12,161,484	12,161,484	12,161,484	41,344						3,484,800	1.360
000000-00-0 .	INVESTCORP INTERLACHEN MULTI-STRATEGY FUND LIMITED	R	Minneapolis	MN	INTERLACHEN CAPITAL GROUP LP		04/01/2013	11	26,614	26,614	26,614	11,822							
000000-00-0 .	INVISION HOSPITALITY LP (PROJECT MILES)		ST HELIER	JEY	Invision Capital Partners Hospitality Limited		11/12/2015	3				(542,804)		874,690		14,344			9.090
000000-00-0 .	JADE CHINA VALUE PARTNERS II, LP		Shanghai	CHN	Jade Invest		07/12/2012	3	19,165,601	19,165,601	19,165,601	(3,972,322)					766,032	555,000	20.010
000000-00-0 .	JIUDING CHINA GROWTH FUND II		Grand Cayman Islands	CYM	Jiuding Dingfeng Capital		05/01/2014	3	49,427,029	49,427,029	49,427,029	5,245,950						2,795,035	23.490
000000-00-0 .	KAINOS CAPITAL PARTNERS LP		Dallas	TX	Kainos Capital		05/10/2013	3	503	503	503	(95,518)						90,070	2.870
000000-00-0 .	KAINOS CAPITAL PARTNERS II LP		DALLAS	TX	KAINOS CAPITAL		12/19/2016	3	12,704,072	12,704,072	12,704,072	(10,381,631)					10,734,122	8,198,205	5.620
000000-00-0 .	KC CULINARTE HOLDINGS LP		DALLAS	TX	KAINOS CAPITAL		08/24/2018	3											4.680
000000-00-0 .	KKR ASIAN FUND III LP		NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3	42,579,939	42,579,939	42,579,939	(9,629,179)					5,447,749	6,409,911	0.480
000000-00-0 .	KOHLBERG INVESTORS VI, LP		Mount Kisco	NY	Kohlberg & Co		09/30/2008	3	23,251	23,251	23,251								1.830
G5319*-10-8 ..	KREOS CAPITAL IV		London	GBR	Kreos Capital		04/26/2012	2	2,833,414	2,833,414	2,833,414	(2,583,909)				(572,372)		438,929	9.910
000000-00-0 .	LEXINGTON V, LP		New York	NY	Lexington Partners		06/27/2003		158,834	158,834	158,834	(643)						194,690	2.000
000000-00-0 .	LIVINGBRIDGE 6 LP		LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016	3	19,882,700	19,882,700	19,882,700	1,648,517				(3,936,491)	3,540,724	1,814,986	2.680

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	LITTLEJOHN FUND IV		Greenwich	CT	Littlejohn & Co.		06/18/2010		5,690,132	5,690,132	5,690,132	3,120,036						1,505,742	2.610
000000-00-0 .	LEXINGTON MIDDLE MARKET INVESTORS LP		New York	NY	Lexington Partners		06/25/2004		127,665	127,665	127,665	(265,410)						109,519	2.160
000000-00-0 .	LS POWER FUND IV FEEDER 1 LP		NEW YORK	NY	LS POWER		11/27/2018	3	20,286,805	20,286,805	20,286,805	3,162,755						5,513,399	0.700
000000-00-0 .	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP		NEW YORK	NY	LGK ADVISORS, LP		06/28/2017		15,955,705	15,955,705	15,955,705	353,006					1,085,921	2,327,409	25.700
000000-00-0 .	LTRI HOLDINGS, LP		MIDLAND	TX	CLAIRVEST EQUITY PARTNERS		06/29/2017	3	2	2	2								6.290
000000-00-0 .	LEEDS WELD EQUITY PARTNERS IV		New York	NY	LEEDS EQUITY PARTNERS		07/21/2004	3	44,346	44,346	44,346								5.810
000000-00-0 .	LEEDS EQUITY PARTNERS IV-A LP		NEW YORK	NY	LEEDS EQUITY PARTNERS		06/06/2018	3	454	454	454								3.250
000000-00-0 .	LYRIC CAPITAL ROYALTY FUND I LP		NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		01/18/2019		2,337,438	2,337,438	2,337,438	26,907						1,929,744	16.790
000000-00-0 .	MATLIN PATTERSON GLOBAL OPP FUND III LP		New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		07/30/2007		18,869	18,869	18,869								0.160
000000-00-0 .	CHUSA II, INC, MBK - PROJECT TRANSFORMERS		SEOUL	KOR	MBK PARTNERS		04/27/2016	3											26.650
000000-00-0 .	MBK PARTNERS FUND III		CENTRAL	HKG	MBK Partners		04/17/2013	3	11,230,009	11,230,009	11,230,009	(18,902,578)					12,487,964	2,579,102	2.070
58988#-10-2 .	MERIT MEZZANINE FUND V		Chicago	IL	MERIT CAPITAL PARTNERS		09/14/2010	2	5,405,872	5,405,872	5,405,872	3,208,021					258,880	1,304,490	8.450
58988#-10-0 .	MERIT MEZZANINE FUND IV		Chicago	IL	MERIT CAPITAL PARTNERS		01/13/2005	2	41,953	41,953	41,953								0.880
000000-00-0 .	MIDDLEGROUND PARTNERS I LP		NEW YORK	NY	MIDDLEGROUND CAPITAL		08/09/2019	3	37,854,023	37,854,023	37,854,023	11,625,719						1,072,629	5,716,201	7.360
000000-00-0 .	MACQUARIE INFRASTRUCTURE PARTNERS III, LP		NEW YORK	NY	Macquarie Infrastructure Partners		02/13/2015	3	33,712,700	33,712,700	33,712,700	2,252,714						6,005,362	4,370,251	1.230
000000-00-0 .	MIP CLECO PARTNERS LP		NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		04/12/2016	3	97,920,979	97,920,979	97,920,979	1,076,221						5,188,399		6.410
000000-00-0 .	MIP III US ENERGY HOLDINGS II LP		NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		06/09/2017	3	18,742,732	18,742,732	18,742,732	(135,405)						2,632,733	99.990
000000-00-0 .	MACQUARIE INFRASTRUCTURE PARTNERS IV LP		NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		05/17/2018	3	29,347,624	29,347,624	29,347,624	4,178,043					284,485	1,379,670	0.490
000000-00-0 .	MAIN POST GROWTH CAPITAL LP		SAN FRANCISCO	CA	Main Post Partners		03/15/2016	3	47,843,784	47,843,784	47,843,784	7,303,342					4,939,007	10,297,784	11.890
000000-00-0 .	MAIN POST GROWTH CAPITAL II LP		SAN FRANCISCO	CA	MAIN POST PARTNERS		06/25/2019	3	36,047,099	36,047,099	36,047,099	3,402,584						6,104,770	4.740
000000-00-0 .	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP		New York	NY	Morgan Stanley Private Equity Asia		03/18/2013	3	24,488,755	24,488,755	24,488,755	(1,392,160)						2,223,071	1.610
000000-00-0 .	NORTH HAVEN PRIVATE EQUITY ASIA IV VISION INVESTORS LP		NEW YORK	NY	Morgan Stanley Private Equity Asia		08/06/2014	3	4,620,977	4,620,977	4,620,977	(11,348)							24.070
000000-00-0 .	MOUNTAINGATE CAPITAL FUND I LP		DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		09/15/2017	3	13,488,153	13,488,153	13,488,153	2,079,483					117,912	2,393,640	7.390
000000-00-0 .	NG CAPITAL PARTNERS II LP		Lima	PER	NEXUS GROUP		07/22/2013	3	48,240,695	48,240,695	48,240,695	(928,876)					1,192,117	2,907,294	5.370
000000-00-0 .	NGP CAMINO FOLLOW-ON LLC		IRVING	TX	NATURAL GAS PARTNERS		04/09/2018	3	42,874,338	42,874,338	42,874,338	15,673,650					3,920,160		9.770
000000-00-0 .	NGP BRAVO CO-INVEST LLC		IRVING	TX	NATURAL GAS PARTNERS		05/27/2015	3	8,320,479	8,320,479	8,320,479	3,587,002							25.000
000000-00-0 .	NATURAL GAS PARTNERS IX		Irving	TX	Natural Gas Partners		12/22/2011	3	62,873	62,873	62,873	(9,702)						73,462	0.460
000000-00-0 .	NGP Natural Resources X LP		Irving	TX	Natural Gas Partners		06/04/2012	3	7,094,760	7,094,760	7,094,760	2,527,364						252,579	1.400
000000-00-0 .	NGP Natural Resources XI LP		IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3	36,434,316	36,434,316	36,434,316	12,003,888					5,094,456	1,887,149	0.840
000000-00-0 .	NGP NATURAL RESOURCES XII LP		IRVING	TX	NATURAL GAS PARTNERS		11/20/2017	3	31,044,502	31,044,502	31,044,502	10,360,952					2,044,047	10,844,379	0.880
000000-00-0 .	NGP XI MIDSTREAM COINVEST LLC		IRVING	TX	NATURAL GAS PARTNERS		10/27/2016	3	13,660,664	13,660,664	13,660,664	4,809,234						1,633,180	10.000
000000-00-0 .	NORDIC CAPITAL IX BETA LP		SAINT HELIER	JEY	NORDIC CAPITAL		12/31/2018	3	30,176,252	30,176,252	30,176,252	(6,038,756)				(6,143,207)		5,021,811	0.510
000000-00-0 .	NOVAQUEST PRIVATE EQUITY FUND I LP		RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		11/05/2019	3	14,688,685	14,688,685	14,688,685	4,213,118					40,531	2,301,689	3.650
000000-00-0 .	NQ PE PROJECT KIT, LP		RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		06/28/2018	3	167,732,670	167,732,670	167,732,670	68,155,466							28.550
000000-00-0 .	NSA INTERNATIONAL LLC PREFERRED		CHICAGO	IL	PGIM PRIVATE CAPITAL		11/20/2018	3	24,688,362	24,688,362	24,688,362	1,252,990					294,479		3.570
000000-00-0 .	NEW VERNON INDIA FUND, LP		Jersey City	NJ	NEW VERNON MGMT		10/26/2007	5	12,042	12,042	12,042	(4,557)							0.050
000000-00-0 .	OAK HILL CAPITAL PARTNERS IV ONSHORE LP		STAMFORD	CT	OAK HILL PARTNERS		07/28/2017	3	14,012,427	14,012,427	14,012,427	664,383					260,922	686,387	0.750
000000-00-0 .	ODYSSEY INVESTMENT PARTNERS FUND IV LP		New York	NY	Odyssey Partners		12/10/2008	3	122,734	122,734	122,734	120,433					18,985	3,290,690	0.680
000000-00-0 .	ODYSSEY INVESTMENT PARTNERS FUND V LP		NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3	13,254,989	13,254,989	13,254,989	3,263,228					1,582,185	2,849,510	0.820
000000-00-0 .	OAK HILL CAPITAL PARTNERS III		Stamford	CT	Oak Hill Partners		12/22/2011	3	5,205	5,205	5,205	(750,193)					561,140	240,755	0.410
000000-00-0 .	MIP IV OLIVIA PARTNERS LP		NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		10/29/2019	3	12,418,827	12,418,827	12,418,827	3,210,892							0.650
000000-00-0 .	ONCAP III		Toronto	CAN	ONCAP		07/08/2011	3	4,649,512	4,649,512	4,649,512	(163,689)				(399,498)	126,352	1,493,812	5.030
000000-00-0 .	ONCAP IV LP		TORONTO	CAN	ONCAP		12/19/2016	3	15,137,857	15,137,857	15,137,857	4,323,624						2,195,004	1.080
000000-00-0 .	ORCHID ASIA VII LP		CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		09/05/2018	3	41,742,534	41,742,534	41,742,534	(5,516,774)						3,874,726	3.650
000000-00-0 .	ORCHID ASIA V		CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		12/22/2011	3	6,660,919	6,660,919	6,660,919	(169,680)					715,162	5,183,745	5.220
000000-00-0 .	ORCHID ASIA VI LP		CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		10/30/2014	3	22,413,242	22,413,242	22,413,242	(5,136,954)					1,086,363	563,276	3.580
000000-00-0 .	TCP ORTHOLITE INVESTMENTS LP		NEW YORK	NY	TRILANTIC CAPITAL PARTNERS		08/23/2017	3	23,986,406	23,986,406	23,986,406	3,951,483						4,000,000	23.670

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	OZ ASIA OVERSEAS FUND, LTD	R	NEW YORK	NY	OZ MANAGEMENT		05/01/2013	5											0.010
000000-00-0 .	OZ EUROPE OVERSEAS FUND II LTD.	R	NEW YORK	NY	OZ MANAGEMENT		05/01/2013	5											0.010
000000-00-0 .	PAG ASIA III LP		Central	HKG	PAG ASIA CAPITAL LIMITED		09/27/2019	3	34,928,483	34,928,483	34,928,483	2,367,698					55,940	7,124,627	0.670
000000-00-0 .	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP		Sao Paulo	BRA	Patria Investimentos		08/29/2011	3	53,484,401	53,484,401	53,484,401	(1,416,032)						2,922,314	3.720
000000-00-0 .	PBPE Fund III (Ontario) LP		Sao Paulo	BRA	Patria Investimentos		10/16/2008	3	459,351	459,351	459,351	91,156						981,036	3.130
000000-00-0 .	PCP MASTER HAMBURGER HOLDING COMPANY, LLC		CHICAGO	IL	PGIM PRIVATE CAPITAL		10/02/2017	2	58,033,999	58,033,999	58,033,999	4,386,630					4,487,360		12.910
000000-00-0 .	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.		Beverly Hills	CA	Platinum Equity Partners		08/05/2013	3	7,539,541	7,539,541	7,539,541	(2,631,801)					2,642,367	8,016,185	0.990
000000-00-0 .	PLATINUM EQUITY CAPITAL PARTNERS IV LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016	3	41,660,051	41,660,051	41,660,051	7,555,460					414,570	3,855,548	0.550
000000-00-0 .	PLATINUM EQUITY CAPITAL PARTNERS V LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/27/2019	3	23,065,380	23,065,380	23,065,380	4,498,438						1,976,967	0.180
707148-10-8 .	PENINSULA FUND V		Detroit	MI	Peninsula Partners		12/22/2011	2	10,653,630	10,653,630	10,653,630	2,274,409					144,324	1,184,769	5.140
000000-00-0 .	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST		ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3	2,234	2,234	2,234	(28,305,411)					171,482		18.940
000000-00-0 .	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP		St Peter Port	GGY	Partners Group		06/27/2006	3											5.050
000000-00-0 .	PIKE PETROLEUM HOLDINGS, LLC		BOSTON	MA	ARCLIGHT PARTNERS		09/30/2015	3	19,789,903	17,355,000	19,789,903	1,191,851							2.530
000000-00-0 .	VP PRIMALOFT MANAGEMENT, LLC		NEW YORK	NY	VICTOR CAPITAL PARTNERS		10/05/2017	3											92.580
000000-00-0 .	PROVIDENCE EQUITY PARTNERS VI		Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3	377,908	377,908	377,908	(348,305)					773,913	547,781	0.120
74459*-10-1 .	PRUDENTIAL CAPITAL PARTNERS II, LP		Chicago	IL	PGIM PRIVATE CAPITAL		04/28/2005	2	59,474	59,474	59,474	(60,449)						1,104,906	1.290
744646-10-2 .	PRUDENTIAL CAPITAL PARTNERS IV, LP		Chicago	IL	PGIM PRIVATE CAPITAL		12/20/2012	2	5,045,572	5,045,572	5,045,572	(253,431)					1,144,406	561,228	2.500
000000-00-0 .	PRUDENTIAL CAPITAL PARTNERS V, LP		CHICAGO	IL	PGIM PRIVATE CAPITAL		04/21/2017	2	10,096,437	10,096,437	10,096,437	(668,909)					1,250,506	1,315,686	1.000
000000-00-0 .	PSC MARLIN LP		ST PETER PORT	GGY	POLLEN STREET CAPITAL LIMITED		08/15/2017	3	61,882,459	61,882,459	61,882,459	6,274,362				(12,842,051)			7.250
000000-00-0 .	QUADRANGLE CAPITAL PARTNERS II, LP LAVIEN		New York	NY	Quadrangle Group		02/28/2006	3	3,673,284	3,673,284	3,673,284	228,744						410,249	1.840
000000-00-0 .	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP		HOUSTON	TX	QUANTUM ENERGY PARTNERS		12/01/2017	3	4,386,473	4,386,473	4,386,473	191,757					1,180,675	2,816,057	0.850
000000-00-0 .	QUANTUM ENERGY PARTNERS VII LP		HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	3	29,657,745	29,657,745	29,657,745	6,024,661					3,339,828	4,873,706	0.850
000000-00-0 .	ROCKCLIFF CO-INVESTMENT PARTNERS, LP		HOUSTON	TX	Quantum Energy Partners		04/25/2016	3	108,093,459	108,093,459	108,093,459	58,298,220						3,635,589	11.420
000000-00-0 .	ROCKCLIFF-MESA CO-INVESTMENT PARTNERS LP		HOUSTON	TX	QUANTUM ENERGY PARTNERS		02/25/2019	3	60,453	60,453	60,453	(75,828)					69,737	1,078,218	10.900
000000-00-0 .	ROSE DS INVESTMENT LP		EDINBURGH	GBR	DUKE STREET CAPITAL		04/20/2016	3											29.170
000000-00-0 .	SPT CAPITAL INTERNATIONAL, LTD.		Stamford	CT	PWC CORPORATE FINANCE & RECOVERY		05/01/2013	5	55,974	55,974	55,974	(4,477)							0.030
000000-00-0 .	SAIF PARTNERS IV		CENTRAL	HKG	SAIF Partners		08/27/2010	3	19,916,565	19,916,565	19,916,565	(9,196,319)					2,271,264		1.570
000000-00-0 .	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013		Boston	MA	Bain Capital Credit, LP		10/17/2012	2	3,221,362	3,221,362	3,221,362	100,152						860,000	1.260
000000-00-0 .	SEGULAH IV, LP		Stockholm	SWE	Segulah Advisor		04/28/2008	3	478,586	478,586	478,586	(2,293)				(128,763)		1,439,183	1.000
000000-00-0 .	SENTINEL CAPITAL PARTNERS IV LP		New York	NY	Sentinel Partners		12/28/2011	3	431,767	431,767	431,767	239						111,757	1.900
000000-00-0 .	SHOREVIEW CAPITAL PARTNERS III, L.P.		MINNEAPOLIS	MN	SHOREVIEW CAPITAL		05/29/2014	3	16,796,360	16,796,360	16,796,360	5,246,814					888,174	1,779,417	7.180
000000-00-0 .	SILVER LAKE PARTNERS IV, LP		MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3	51,271,963	51,271,963	51,271,963	(17,158,697)					2,508,846	1,025,744	0.350
000000-00-0 .	SILVER LAKE PARTNERS V LP		MENLO PARK	CA	SILVER LAKE PARTNERS		06/12/2018	3	50,727,943	50,727,943	50,727,943	(16,904,935)					2,102,354	6,585,706	0.320
000000-00-0 .	SK CAPITAL PARTNERS III LP		New York	NY	SK Capital Partners		08/26/2011	3	15,947,700	15,947,700	15,947,700	(7,603,195)						870,931	4.580
000000-00-0 .	SK CAPITAL PARTNERS IV-A LP		NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3	19,310,032	19,310,032	19,310,032	(500,839)					170,054	20,517	2.560
000000-00-0 .	SK CAPITAL PARTNERS V-A LP		NEW YORK	NY	SK CAPITAL PARTNERS		10/09/2018	3	18,507,124	18,507,124	18,507,124	(592,840)						2,931,627	1.340
000000-00-0 .	SILVER LAKE III, LP		Menlo Park	CA	Silver Lake Partners		10/22/2007	3	596,815	596,815	596,815	(155,218)					7,807	1,067,190	0.120
000000-00-0 .	SL SPV-1 LP		MENLO PARK	CA	SILVER LAKE PARTNERS		08/15/2017	3	1,707,424	1,707,424	1,707,424	(610,033)					14,400		0.710
000000-00-0 .	SL SPV-2 LP		MENLO PARK	CA	SILVER LAKE PARTNERS		02/22/2019	3	1,797,477	1,797,477	1,797,477	(489,025)					25,452		0.070
000000-00-0 .	SP ARCH INVESTORS LLC		NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3	20,748,937	20,748,937	20,748,937	1,579,450					93,276		2.410
000000-00-0 .	SP CSO LP		NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3	6,070,396	6,070,396	6,070,396	(962,368)							2.410
000000-00-0 .	SP USR INVESTORS LLC		NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3	434,686	434,686	434,686	962,312					506,682		2.410
000000-00-0 .	STERLING CAPITAL PARTNERS II, LP		Westport	CT	Sterling Partners		09/30/2008	3	462,270	462,270	462,270	(55,837)						120,248	2.390
000000-00-0 .	STERLING CAPITAL PARTNERS III		Westport	CT	Sterling Partners		09/30/2008	3	102,865	102,865	102,865							543,656	1.010
000000-00-0 .	SVRF OFFSHORE HOLDINGS LTD	R	Greenwich	CT	STRATEGIC VALUE PARTNERS		04/01/2013	11											0.490

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	SYCAMORE PARTNERS, LP		New York	NY	SYCAMORE PARTNERS		07/10/2012	3	15,309,064	15,309,064	15,309,064	(11,190,995)					1,850,291	1,140,145	2.430
000000-00-0 .	SYCAMORE PARTNERS III, LP		NEW YORK	NY	SYCAMORE PARTNERS		04/10/2018	3	15,830,739	15,830,739	15,830,739	4,270,114						7,889,982	0.430
000000-00-0 .	SUNSTONE PARTNERS CO-INVEST (TC GROWTH)		SAN MATEO	CA	SUNSTONE PARTNERS		07/03/2018	3	2,587,877	2,587,877	2,587,877	8,486						10,906,904	50.000
000000-00-0 .	SUNSTONE PARTNERS I LP, TC GROWTH		SAN MATEO	CA	SUNSTONE PARTNERS		01/13/2016	3	31,283,515	31,283,515	31,283,515	9,342,440					4,776,573	533,200	7.370
000000-00-0 .	TEAYS RIVER INVESTMENTS LLC		ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT		07/01/2015		148,887,795	230,668,852	148,887,795	(1,804,343)					8,306		5.540
000000-00-0 .	THOMA BRAVO FUND XII LP		CHICAGO	IL	THOMA BRAVO PARTNERS		05/31/2016	3	45,888,563	45,888,563	45,888,563	(11,046,639)					16,126,171	11,394,197	1.160
000000-00-0 .	THOMA BRAVO FUND XIII LP		CHICAGO	IL	THOMA BRAVO PARTNERS		02/14/2019	3	33,059,388	33,059,388	33,059,388	(3,829,853)					2,053,125	1,964,870	0.190
000000-00-0 .	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP		IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC		05/11/2017		13,314,996	13,314,996	13,314,996	297,051						11,928,835	7.600
000000-00-0 .	TPG V		Fort Worth	TX	TPG Capital		06/27/2006	3	45,048	45,048	45,048	5,403						294,131	0.100
000000-00-0 .	TPG VI		Fort Worth	TX	TPG Capital		12/22/2011	3	996,174	996,174	996,174	(37,383)						495,840	0.090
000000-00-0 .	TRIDENT V		Greenwich	CT	Stone Point Capital		12/20/2010	3	15,053,191	15,053,191	15,053,191	(2,329,315)					4,089,184	1,294,608	1.280
000000-00-0 .	TRIDENT VI LP		GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3	23,527,386	23,527,386	23,527,386	(2,204,038)					2,617,757	1,985,115	1.000
000000-00-0 .	TRILANTIC CAPITAL PARTNERS IV, LP		New York	NY	TRILANTIC CAPITAL PARTNERS		10/22/2007	3	379,120	379,120	379,120	21,554						1,233,129	0.470
000000-00-0 .	TRILANTIC CAPITAL PARTNERS V LP		New York	NY	TRILANTIC CAPITAL PARTNERS		05/01/2013	3	2,360,434	2,360,434	2,360,434	(239,878)					314,327	63,509	0.320
000000-00-0 .	TRILANTIC CAPITAL PARTNERS V EUROPE		ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE		02/13/2015	3	15,224,287	15,224,287	15,224,287	1,575,463				(2,556,016)	128,499	4,240,253	2.000
000000-00-0 .	UNICO CO-INVEST LP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		07/23/2018	3	46,368,621	46,368,621	46,368,621	10,045,771				(8,244,864)		1,075,970	21.680
000000-00-0 .	BRC VANGUARD CO-INVEST LP		NEW YORK	NY	BLUE ROAD CAPITAL		12/29/2016		31,372,115	31,372,115	31,372,115	3,371,319						620,754	78.480
000000-00-0 .	VISTA EQUITY PARTNERS FUND III LP		San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3	1,034,143	1,034,143	1,034,143	(572,544)						1,078,155	1.220
000000-00-0 .	VISTA EQUITY PARTNERS FUND IV LP		San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3	32,293,891	32,293,891	32,293,891	(4,127,175)						6,818,259	1.710
000000-00-0 .	VISTA EQUITY PARTNERS FUND IV PARALLEL LP		SAN FRANCISCO	CA	VISTA EQUITY PARTNERS		12/30/2016	3	4,265,641	4,265,641	4,265,641	407,767						915,199	0.910
000000-00-0 .	VICTORIA SOUTH AMERICAN PARTNERS II LP		Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3	13,785,357	13,785,357	13,785,357	(1,101,058)					94,325	1,209,690	2.810
000000-00-0 .	WARBURG PINCUS PRIVATE EQUITY X, LP		New York	NY	Warburg Pincus		10/24/2007		496,062	496,062	496,062	(62,421)					85,725		0.150
000000-00-0 .	WAYZATA OPPORTUNITIES FUND III, LP		Wayzata	MN	Wayzata Partners		05/24/2013					2,728,187		6,598,150				3,280,000	1.270
000000-00-0 .	WCAS XI		New York	NY	WELSH CARSON ANDERSON & STOWE		02/13/2009	3	1,156,970	1,156,970	1,156,970	306,555							0.450
000000-00-0 .	WHISPS HOLDINGS LP		DALLAS	TX	KAINOS CAPITAL		04/18/2019	3	9,753,257	9,753,257	9,753,257	(10,774,436)							10.750
000000-00-0 .	WHITEHORSE LIQUIDITY PARTNERS III LP		TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		10/30/2019		11,557,823	11,557,823	11,557,823	(258,720)					187,139	3,545,503	0.990
000000-00-0 .	WINDROSE HEALTH INVESTORS V LP		NEW YORK	NY	WINDROSE HEALTH INVESTORS		04/08/2019	3	21,748,909	21,748,909	21,748,909	3,155,479						2,694,475	2.870
000000-00-0 .	WARBURG PINCUS PRIVATE EQUITY IX, LP		New York	NY	Warburg Pincus		07/26/2005		6,468	6,468	6,468	24,823							0.210
000000-00-0 .	WIND POINT PARTNERS VI, LP		Southfield	MI	Wind Point Partners		02/15/2006	3	25,509	25,509	25,509								1.540
000000-00-0 .	WINDROSE SHEARWATER INVESTOR HOLDINGS, LLC		NEW YORK	NY	WINDROSE HEALTH INVESTORS		09/27/2019	3	7,013,364	7,013,364	7,013,364	699,495							3.480
552770-05-9 .	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC		NEW YORK	NY	JP MORGAN INVESTMENT MANAGEMENT INC		10/01/2014		283,880,112	283,880,112	283,880,112	(85,796,396)					5,290,671		34.450
000000-00-0 .	ASCENDENT CAPITAL PARTNERS III LP		CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED		01/21/2020	3	14,265,691	14,265,691	14,265,691	(694,993)						13,949,186	3.070
000000-00-0 .	COWEN SUSTAINABLE INVESTMENTS I LP		NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC		02/11/2020		28,805,631	28,805,631	28,805,631	(1,160,315)						11,507,544	10.500
000000-00-0 .	DC FRONT RANGE HOLDINGS I LP		BOCA RATON	FL	DIGITAL BRIDGE		03/05/2020	3	27,542,257	27,542,257	27,542,257	21,309							1.140
000000-00-0 .	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP		BOSTON	MA	SUMMIT PARTNERS LP		03/17/2020	3	17,644,715	17,644,715	17,644,715	(1,471,730)					1,619,707	6,073,011	0.410
000000-00-0 .	BIF IV SIDE-CAR LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		01/16/2020	3	35,078,141	35,078,141	35,078,141	3,253,474					879,027		1.480
000000-00-0 .	CRAYHILL PRINCIPAL STRATEGIES FUND II LP		NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		03/16/2020		10,880,233	10,880,233	10,880,233	296,632					1,726,316	10,438,633	3.230
000000-00-0 .	EMERALD LAKE PD ACQUISITION LP		LOS ANGELES	CA	EMERALD LAKE CAPITAL MANAGEMENT		01/14/2020	3	17,873,074	17,873,074	17,873,074	(6,132,072)							54.670
000000-00-0 .	CHRYSCAPITAL VIII LLC		EBENE	MUS	CHRYSCAPITAL LLP		03/30/2020	3	23,789,403	23,789,403	23,789,403	3,703,832							2.080
000000-00-0 .	SHOREVIEW CAPITAL PARTNERS IV LP		MINNEAPOLIS	MN	SHOREVIEW CAPITAL		04/08/2020	3	7,065,678	7,065,678	7,065,678	1,073,609					5,202	15,684,846	5.300
000000-00-0 .	AMERICAN PACIFIC GROUP FUND I LP		LARKSPUR	CA	AMERICAN PACIFIC GROUP		04/17/2020	3	13,509,235	13,509,235	13,509,235	2,718,004						13,896,742	5.620
000000-00-0 .	ODYSSEY INVESTMENT PARTNERS FUND VI LP		NEW YORK	NY	ODYSSEY PARTNERS		04/20/2020	3	22,961,495	22,961,495	22,961,495	3,798,978						8,836,031	0.800
000000-00-0 .	RRG SUSTAINABLE WATER IMPACT FUND LP		LOS ANGELES	CA	RRG CAPITAL MANAGEMENT		07/27/2020		19,907,904	19,907,904	19,907,904	(110,856)						8,741,501	4.140
000000-00-0 .	AVES SPECIAL OPPORTUNITIES FUND I LP		CHICAGO	IL	AVES CAPITAL MANAGEMENT		09/23/2020		44,078,269	44,078,269	44,078,269	3,372,157						5,191,291	72.380
000000-00-0 .	PROVIDENCE EQUITY PARTNERS (JUDITH) LP		PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS		09/01/2020	3	189,609	189,609	189,609	(495,554)				(91,729)		9,723	0.250
000000-00-0 .	STRATEGIC VALUE CAPITAL SOLUTIONS FUND LP		GREENWICH	CT	STRATEGIC VALUE PARTNERS		09/16/2020		68,540,770	68,540,770	68,540,770	(8,114,563)					3,185,000	6,370,000	3.190
BAS134-RN-4 .	ACADIAN INTL SMALL CAP FUND		BOSTON	MA	ACADIAN ASSET MANAGEMENT LLC		07/01/2020		50,755,520	50,755,520	50,755,520	(5,382,861)							1.330
000000-00-0 .	CREST ROCK FUND I-A LP		DENVER	CO	CREST ROCK PARTNERS		10/23/2020		12,217,238	12,217,238	12,217,238	773,235						11,326,201	5.540

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	EPIC FUND II, SLP		LUXEMBOURG	LUX	CASTIK CAPITAL		12/03/2020	3	30,795,845	30,795,845	30,795,845	6,078,396				(4,133,086)		19,578,807	3.300
000000-00-0 .	KKR RAINBOW CO-INVEST (ASSET) LP		NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		11/23/2020	3	24,314,794	24,314,794	24,314,794	7,535,961					448,668		2.740
000000-00-0 .	WHITEHORSE LIQUIDITY PARTNERS IV LP		TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		11/25/2020		23,977,556	23,977,556	23,977,556	(119,978)						13,441,598	0.990
000000-00-0 .	JLC GREENSKIES CO-INVEST LP		CHICAGO	IL	JLC INFRASTRUCTURE		12/31/2020	3	25,924,731	25,924,731	25,924,731	3,691,034							100.000
000000-00-0 .	KAINOS NS HOLDINGS FEEDER LP		DALLAS	TX	KAINOS CAPITAL		12/09/2020	3	21,888,728	21,888,728	21,888,728	(26,113)							8.420
000000-00-0 .	KLAR PARTNERS I SCSP		LONDON	GBR	KLAR PARTNERS		12/04/2020	3	16,933,347	16,933,347	16,933,347	3,628,132				(2,112,227)		20,438,014	5.410
000000-00-0 .	MIDDLEGROUND PISTON CO-INVEST LP		NEW YORK	NY	MIDDLEGROUND CAPITAL		11/25/2020	3	19,818,891	19,818,891	19,818,891	(3,878,252)					422,056		10.860
000000-00-0 .	MONARCH CAPITAL PARTNERS V LP		NEW YORK	NY	MONARCH ALTERNATIVE CAPITAL		11/02/2020		60,185,087	60,185,087	60,185,087	(1,656,553)						12,740,000	2.220
000000-00-0 .	PROAMPAC PPC INVESTOR II LLC		CHICAGO	IL	PRITZKER GROUP PRIVATE CAPITAL		12/15/2020	3	13,780,553	13,780,553	13,780,553	968,281							1.150
000000-00-0 .	VP SAFETY MANAGEMENT I, LLC		NEW YORK	NY	VICTOR CAPITAL PARTNERS		12/18/2020	3	16,399,893	29,104,100	16,399,893	(1,300,587)						10,000,000	90.150
BAS153-LN-0 ..	DAVIDSON KEMPNER DIST OPP FUND LP		NEW YORK	NY	DK MANAGEMENT PARTNERS LP		11/02/2020		20,989,616	20,989,616	20,989,616	(953,970)					264,759		1.590
BAS153-LL-4 ..	GOLDENTREE SELECT PARTNERS LP		NEW YORK	NY	GOLDEN TREE CAPITAL PARTNERS LLC		11/02/2020	11	22,686,570	22,686,570	22,686,570	766,814					78,053		0.470
BAS153-LM-2 ..	SILVER POINT CAPITAL FUND LP		GREENWICH	CT	SILVER POINT CAPITAL LP		11/02/2020	11	22,314,594	22,314,594	22,314,594	568,417					26,313		0.880
000000-00-0 .	SUNSTONE PARTNERS II LP		SAN MATEO	CA	SUNSTONE PARTNERS		03/26/2021	3	15,803,526	15,803,526	15,803,526	2,424,807						3,442,587	3.550
000000-00-0 .	MONTAGU VI LP		LONDON	GBR	MONTAGU PRIVATE EQUITY LLP		04/01/2021	3	7,075,221	7,075,221	7,075,221	1,026,795				(887,632)		8,727,428	0.430
000000-00-0 .	STRIPES V LP		NEW YORK	NY	STRIPES GROUP		01/19/2021	3	39,596,571	39,596,571	39,596,571	5,545,911						1,933,378	2.540
000000-00-0 .	GAUSS CO-INVEST SCSP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		01/27/2021	3	10,674,030	10,674,030	10,674,030	2,592,029				(1,820,094)		357,588	0.580
000000-00-0 .	PIONEER INFRASTRUCTURE PARTNERS SCSP		LONDON	GBR	PIONEER POINT PARTNERS		01/26/2021	3	6,264,033	6,264,033	6,264,033	231,042				(475,347)		15,497,101	3.700
000000-00-0 .	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP		DALLAS	TX	SIXTH STREET		01/27/2021		17,730,204	17,730,204	17,730,204	(2,381,547)					986,443	18,377,817	1.770
000000-00-0 .	BTOF TICONDEROGA CO-INVEST DE LP		NEW YORK	NY	BLACKSTONE GROUP		03/17/2021		12,843,824	12,843,824	12,843,824	2,425,770					1,189,337	16,531,186	10.780
000000-00-0 .	ENCAP ENERGY TRANSITION CO-INVESTMENT FUND I		HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021		2,911,471	2,911,471	2,911,471	821,529					531,228	2,111,576	5.270
000000-00-0 .	ENCAP ENERGY TRANSITION FUND I		HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021		7,779,486	7,779,486	7,779,486	2,031,570					1,048,358	5,709,237	1.600
000000-00-0 .	FH CSF HOLDINGS LLC		SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		01/08/2021	3	8,460,314	8,460,314	8,460,314	3,249,309							1.570
000000-00-0 .	NQ PE PROJECT STINGRAY CO-INVEST LP		RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		01/08/2021	3	20,571,038	20,571,038	20,571,038	1,308,475					775,433		33.390
000000-00-0 .	TVG-EP SCA HOLDINGS LLC		DENVER	CO	EXCELLERE PARTNERS LLC		01/19/2021	3	6,000,000	4,729,223	6,000,000								2.530
000000-00-0 .	EMK CAPITAL PARTNERS II LP		LONDON	GBR	EMK CAPITAL		02/01/2021	3	20,393,123	20,393,123	20,393,123	4,026,542				(2,736,041)		16,787,755	2.080
000000-00-0 .	TPG AAF PARTNERS RNI-A LP		FORT WORTH	TX	TPG CAPITAL		06/28/2021	3	1,738,046	1,738,046	1,738,046	610,599					15,122	50,102	0.090
000000-00-0 .	PORTFOLIO PRENDI LP		NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		06/11/2021		10,959,933	10,959,933	10,959,933	921,821							22.540
000000-00-0 .	BASALT INFRASTRUCTURE PARTNERS III LP		ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		04/22/2021	3	14,995,853	14,995,853	14,995,853	605,434					12,361	6,985,140	1.860
000000-00-0 .	THOMA BRAVO FUND XIV LP		CHICAGO	IL	THOMA BRAVO PARTNERS		04/15/2021	3	44,264,317	44,264,317	44,264,317	(6,141,644)						907,077	0.310
000000-00-0 .	FRAZIER HEALTHCARE GROWTH BUYOUT FUND X, LP		SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		06/14/2021	3	8,996,098	8,996,098	8,996,098	846,409						13,260,000	1.520
000000-00-0 .	PROVIDENCE STRATEGIC GROWTH EUROPE LP		PROVIDENCE	RI	PROVIDENCE STRATEGIC GROWTH		05/10/2021	3	18,081,174	18,081,174	18,081,174	3,228,345				(2,492,078)		8,356,253	1.560
000000-00-0 .	SECONDARY OPPORTUNITIES FUND II LP		London	GBR	DEUTSCHE BANK PRIVATE EQUITY		07/01/2021		3,641,504	3,641,504	3,641,504	(299,877)					529,730	4,745,931	4.880
000000-00-0 .	HURON FUND IV		Detroit	MI	HURON CAPITAL PARTNERS		07/01/2021	3	752,394	752,394	752,394	22,123					3,380	161,072	0.310
000000-00-0 .	LEXINGTON CAPITAL PARTNERS VII		New York	NY	Lexington Partners		07/01/2021		4,073,070	4,073,070	4,073,070	(942,784)					899,326	4,615,353	0.490
55407@-10-1 ..	MULTIAD SVC INC CLASS A UNITS		Boston	MA	Hancock Partners		08/01/2021		1	1	1								0.690
55407@-11-9 ..	MULTIAD SVC INC CLASS B UNITS		Boston	MA	Hancock Partners		08/01/2021		1	1	1								0.690
55407@-12-7 ..	MULTIAD HOLDINGS LLC SERIES A PREFERRED		Boston	MA	Hancock Partners		08/01/2021		2,923	2,923	2,923								3.070
000000-00-0 .	LEXINGTON PRIVATE EQUITY II LP		New York	NY	Lexington Partners		07/01/2021		374,362	374,362	374,362	31,126					29,766	1,680,101	2.370
000000-00-0 .	SOUTHERN BASIN FARMS LLC		BOSTON	MA	HANCOCK AGRICULTURAL INVESTMENT GROUP ..		07/01/2021		22,015,456	22,015,456	22,015,456	3,377,862							30.000
000000-00-0 .	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV		Singapore	SGP	TEMPLETON ASSET MANAGEMENT		07/01/2021	3	3,284	3,284	3,284	(442,840)					376,170	12,332	1.250
000000-00-0 .	WHITEHORSE ASSOCIATES I LP		TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		07/01/2021		8,543	8,543	8,543	(14,113)							0.200
000000-00-0 .	WHITEHORSE ASSOCIATES II LP		TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		07/01/2021		486,782	486,782	486,782	75,831						1	2.000
000000-00-0 .	ARCLINE CAPITAL PARTNERS II LP		SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT		07/20/2021	3	28,877,321	28,877,321	28,877,321	4,030,696						12,856,100	1.440
000000-00-0 .	ASTERION INDUSTRIAL INFRA FUND II FCR		MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		07/28/2021	3	7,408,891	7,408,891	7,408,891	636,709				(551,978)		23,303,468	1.830
000000-00-0 .	BCP SPECIAL OPPORTUNITIES FUND II LP		NEW YORK	NY	BC PARTNERS		07/12/2021		17,799,541	17,799,541	17,799,541	(56,354)					541,931	4,003,162	1.710
000000-00-0 .	GTCR FUND XIII LP		CHICAGO	IL	GTCR		09/07/2021	3	32,267,951	32,267,951	32,267,951	4,350,915						31,120,314	0.940

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	LEEDS EQUITY PARTNERS VII LP		NEW YORK	NY	LEEDS EQUITY PARTNERS		09/08/2021	3	12,126,989	12,126,989	12,126,989	3,310,185						25,418,265	2.410
000000-00-0 .	MOUNTAINGATE CAPITAL FUND II LP		DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		08/25/2021	3	14,090,130	14,090,130	14,090,130	3,312,312						23,105,952	7.140
000000-00-0 .	PLATINUM EQUITY IMOLA CO-INVESTORS HOLDINGS LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		07/01/2021	3	27,656,695	27,656,695	27,656,695	8,627,680							1.280
000000-00-0 .	PGIM CAPITAL PARTNERS VI LP		CHICAGO	IL	PGIM PRIVATE CAPITAL		09/22/2021	2	10,657,474	10,657,474	10,657,474	1,005,662					262,941	24,258,963	1.590
000000-00-0 .	STG VI LP		PALO ALTO	CA	SYMPHONY TECHNOLOGY GROUP		07/23/2021	3	15,350,777	15,350,777	15,350,777	1,774,153						15,751,186	1.980
000000-00-0 .	EMBER INFRASTRUCTURE FUND I-A LP		NEW YORK	NY	EMBER INFRASTRUCTURE		09/16/2021	3	4,253,911	4,253,911	4,253,911	(363,417)						16,010,928	7.740
000000-00-0 .	KOHLBERG INVESTORS VII CV LP		MOUNT KISCO	NY	KOHLBERG & CO		07/15/2021	3	19,587,072	19,587,072	19,587,072	2,278,888						214,738	2.690
000000-00-0 .	PACIFIC AVENUE EMERALD CONTINUATION FUND LP		HERMOSA BEACH	CA	PACIFIC AVENUE CAPITAL PARTNERS		07/30/2021	3	16,467,663	16,467,663	16,467,663	5,419,060						2,368,421	7.700
000000-00-0 .	PLATINUM EQUITY OLYMPUS CO-INVESTORS CAYMAN LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		09/27/2021	3	22,085,573	22,085,573	22,085,573	2,085,573							2.780
000000-00-0 .	ACTIS ENERGY 5 LP		LONDON	GBR	ACTIS CAPITAL		07/01/2021	3	3,493,857	3,493,857	3,493,857	(2,485,843)						36,520,301	1.060
000000-00-0 .	MIDDLEGROUND PARTNERS II LP		NEW YORK	NY	MIDDLEGROUND CAPITAL		11/15/2021	3	24,647,732	24,647,732	24,647,732	2,748,074						12,100,342	6.050
000000-00-0 .	NOVAQUEST PRIVATE EQUITY FUND II LP		RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		10/15/2021	3	11,105,730	11,105,730	11,105,730	684,943						14,709,320	5.540
000000-00-0 .	COMVEST SPECIAL OPPORTUNITIES FUND LP		WEST PALM BEACH	FL	COMVEST PARTNERS		10/08/2021		6,191,216	6,191,216	6,191,216	1,209,034					7,592	20,004,518	6.250
000000-00-0 .	GALLATIN POINT CAPITAL PARTNERS II LP		GREENWICH	CT	GALLATIN POINT CAPITAL LLC		12/29/2021		9,431,277	9,431,277	9,431,277	1,216,786						16,260,008	6.230
000000-00-0 .	SKCP V SIRONA CO-INVEST LP		NEW YORK	NY	SK CAPITAL PARTNERS		12/10/2021	3	6,669,017	6,669,017	6,669,017	(1,360,149)							4.850
000000-00-0 .	APOLLO INFRASTRUCTURE OPPORTUNITIES FUND II LP		NEW YORK	NY	APOLLO MANAGEMENT		12/06/2021		5,567,124	5,567,124	5,567,124	962,282						19,832,631	1.000
000000-00-0 .	CARLYLE CREDIT OPPORTUNITIES FUND II LP		WASHINGTON	DC	THE CARLYLE GROUP		12/14/2021		18,098,130	18,098,130	18,098,130	(48,577)					774,058	2,747,614	0.450
000000-00-0 .	CORELOGIC HOLDINGS LP		GREENWICH	CT	STONE POINT CAPITAL		12/06/2021	3	13,400,000	15,075,000	13,400,000								0.380
000000-00-0 .	INVESTCORP FORTUNE AS LP		GRAND CAYMAN	CYM	INVESTCORP		12/08/2021	3	25,559,280	25,559,280	25,559,280	10,559,280							100.000
000000-00-0 .	MONTAGU+ SCSP		LONDON	GBR	MONTAGU PRIVATE EQUITY LLP		12/02/2021	3	11,482,976	11,482,976	11,482,976	2,947,265					(1,705,695)	3,403,167	0.990
000000-00-0 .	OHCP IV BC R, LP		STAMFORD	CT	OAK HILL PARTNERS		11/17/2021	3	9,231,771	9,231,771	9,231,771	888,917						1,321,055	5.350
000000-00-0 .	ORION OPPORTUNITY LP		SAN FRANCISCO	CA	GI PARTNERS		12/27/2021		12,929,075	12,929,075	12,929,075	848,946							2.730
000000-00-0 .	PLATINUM EQUITY CONTINUATION FUND LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/17/2021	3	7,670,075	7,670,075	7,670,075	(1,839,847)						1,358,560	0.860
BAS1AJ-D7-3 ..	HARDMAN JOHNSTON INTL EQUITY FUND		STAMFORD	CT	Hardman Johnston		11/05/2021		7,085,000	7,085,000	7,085,000	(2,113,600)							0.660
BAS1AS-RC-7 ..	TENOR OPPORTUNITY FUND LP		NEW YORK	NY	Tenor Capital Management Company LP		11/30/2021	13	10,088,500	10,088,500	10,088,500	88,500							2.480
000000-00-0 .	CALERA XXIV LLC		SAN FRANCISCO	CA	CALERA CAPITAL		02/11/2022	3	14,921,536	14,921,536	14,921,536	(141,521)							33.330
000000-00-0 .	ANTERIAD HOLDINGS LP		DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		01/31/2022	3	8,182,347	12,686,252	8,182,347	(417,830)							4.960
000000-00-0 .	WINDROSE HEALTH INVESTORS VI LP		NEW YORK	NY	WINDROSE HEALTH INVESTORS		03/09/2022	3	5,293,666	5,293,666	5,293,666	(234,482)						15,718,536	1.540
000000-00-0 .	5TH CENTURY PARTNERS FUND I LP		CHICAGO	IL	5TH CENTURY PARTNERS		03/28/2022	3	4,015,425	4,015,425	4,015,425	(604,701)						5,419,637	7.220
000000-00-0 .	BLACKSTONE TACTICAL OPPORTUNITIES FUND SONGS CO-INVEST LP		NEW YORK	NY	BLACKSTONE GROUP		03/30/2022		4,102,889	4,102,889	4,102,889	(41,326)						6,007,746	10.190
000000-00-0 .	VACA MORADA PARTNERS LP		AUSTIN	TX	AMHERST RESIDENTIAL ASSET MANAGEMENT LLC		02/25/2022		26,897,000	26,897,000	26,897,000	1,897,000							12.500
000000-00-0 .	CCMP CAPITAL INVESTORS III CV L.P.		NEW YORK	NY	CCMP CAPITAL ADVISORS		03/25/2022	3	3,184,361	3,184,361	3,184,361	607,668						311,965	0.300
000000-00-0 .	KAINOS CAPITAL PARTNERS III LP		DALLAS	TX	KAINOS CAPITAL		03/28/2022	3	4,680,113	4,680,113	4,680,113	(583,030)						28,736,374	2.830
000000-00-0 .	ORCHID ASIA VIII LP		CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		02/14/2022	3	3,475,838	3,475,838	3,475,838	(870,198)						21,153,919	1.760
000000-00-0 .	APOLLO HYBRID VALUE FUND II LP		NEW YORK	NY	APOLLO MANAGEMENT		01/31/2022		7,351,414	7,351,414	7,351,414	(622,495)						12,047,635	0.440
000000-00-0 .	LYRIC CAPITAL ROYALTY FUND II LP		NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		03/25/2022		3,837,530	3,837,530	3,837,530	(102,339)						21,052,384	6.250
000000-00-0 .	CORAL TREE PARTNERS LP		LOS ANGELES	CA	CORAL TREE PARTNERS		05/06/2022	3	6,163,643	6,163,643	6,163,643	(1,335,126)						22,196,034	7.080
000000-00-0 .	TPG RISE CLIMATE LP		FORT WORTH	TX	TPG CAPITAL		06/14/2022	3	33,396,183	33,396,183	33,396,183	(2,874,349)						163,729,468	2.760
000000-00-0 .	EQUISTONE SP I SCSP		LONDON	GBR	EQUISTONE PARTNERS EUROPE		06/27/2022	3	919,894	919,894	919,894	(56,497)					(77,974)	2,566,823	1.140
000000-00-0 .	GSP ARB COINVEST FUND LP		NEW YORK	NY	GARNETT STATION PARTNERS		05/27/2022	3	11,989,964	11,989,964	11,989,964	(131,008)							20.690
000000-00-0 .	ACTIVATE CAPITAL PARTNERS II LP		SAN FRANCISCO	CA	ACTIVATE CAPITAL		06/14/2022	3	10,983,287	10,983,287	10,983,287	(231,453)						13,975,000	5.080
000000-00-0 .	AERO CAPITAL SOLUTIONS FUND III LP		AUSTIN	TX	AERO CAPITAL SOLUTIONS		05/27/2022		27,097,798	27,097,798	27,097,798	1,545,063							9.120
000000-00-0 .	AIOF II POMODORO CO-INVEST LP		NEW YORK	NY	APOLLO MANAGEMENT		06/28/2022		13,093,751	13,093,751	13,093,751	(708,264)						197,985	4.810
000000-00-0 .	ADVENT INTERNATIONAL GPE X LP		BOSTON	MA	ADVENT INTERNATIONAL		09/26/2022	3	987,686	987,686	987,686	(202,314)						32,810,000	0.140

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	GTCR STRATEGIC GROWTH FUND I		CHICAGO	IL	GTCR		09/29/2022	3	236,924	236,924	236,924	(162,151)						12,350,925	0.640
000000-00-0 .	SUMMIT PARTNERS GROWTH EQUITY FUND XI LP		BOSTON	MA	SUMMIT PARTNERS LP		09/29/2022	3	2,682,410	2,682,410	2,682,410	(206,147)						22,611,443	0.310
000000-00-0 .	HULL STREET ENERGY PARTNERS II LP		BETHESDA	MD	HULL STREET ENERGY		07/15/2022		611,572	611,572	611,572	(289,517)						16,098,911	1.720
000000-00-0 .	QHP MILKY WAY SPV LP		RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		09/12/2022	3	751,434	751,434	751,434	(5,425)						269,718	0.570
000000-00-0 .	CCOF CINEMA CO-INVESTMENT LP		WASHINGTON	DC	THE CARLYLE GROUP		07/21/2022		27,138,039	27,138,039	27,138,039	2,236,112							100.000
000000-00-0 .	STORY3 RECOVER III LP		LOS ANGELES	CA	STORY3 CAPITAL		08/17/2022		19,957,624	19,957,624	19,957,624	(320,711)							60.000
000000-00-0 .	BIP III RIDE CO-INVESTMENT LP		ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		08/01/2022		8,044,522	8,044,522	8,044,522	499,448				(788,879)			2.240
BAS1E4-E4-8 ..	GENERATION IM GLOBAL EQUITY FUND	R	SAN FRANCISCO	CA	Generation IM		07/01/2022		19,207,802	19,207,802	19,207,802	(792,200)							0.310
000000-00-0 .	AIMPERA FIBER COINVEST LP		SAN FRANCISCO	CA	AIMPERA CAPITAL PARTNERS		12/01/2022		7,453,955	7,453,955	7,453,955							6,187,500	22.500
000000-00-0 .	GREYWOLF CONTAINERSHIP OPPORTUNITIES MASTER FUND II LP		PURCHASE	NY	GREYWOLF CAPITAL		12/21/2022		12,060,285	12,060,285	12,060,285							7,939,715	22.220
000000-00-0 .	CENTER ROCK CAPITAL PARTNERS FUND II LP		ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		12/21/2022	3	3,999,669	3,999,669	3,999,669							30,000,331	3.400
000000-00-0 .	ENCAP ENERGY TRANSITION FUND II LP		HOUSTON	TX	ENCAP INVESTMENTS		12/14/2022		799,211	799,211	799,211							89,401,579	1.000
000000-00-0 .	EPIRIS FUND III B LP		LONDON	GBR	EPIRIS GROUP		11/25/2022	3	1,122,861	1,122,861	1,122,861							17,287,550	1.760
000000-00-0 .	EPIRIS FUND III CO-INVESTMENT A LP		LONDON	GBR	EPIRIS GROUP		11/25/2022	3	16,381,534	16,381,534	16,381,534							3,193,497	20.250
000000-00-0 .	LITTLE LEAF HOLDINGS LLC		SHIRLEY	MA	LITTLE LEAF FARMS		10/19/2022	3	50,000,000	50,000,000	50,000,000								7.460
000000-00-0 .	RELEVATE HOLDINGS LP		DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		12/23/2022	3	10,785,195	10,000,000	10,785,195								5.330
000000-00-0 .	SELECT SAPPHIRE LLC		GLENVIEW	IL	SELECT REHAB INC		10/19/2022		14,000,000	14,000,000	14,000,000								12.230
000000-00-0 .	PLATINUM EQUITY CAPITAL PARTNERS VI LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/12/2022	3	1,954,840	1,954,840	1,954,840	(65,744)						31,979,416	0.280
000000-00-0 .	ICON INFRASTRUCTURE PARTNERS VI LP		LONDON	GBR	ICON INFRASTRUCTURE PARTNERS		12/19/2022		289,146	289,146	289,146	(234,288)						33,476,566	0.940
000000-00-0 .	ENTREPRENEURIAL EQUITY PARTNERS FUND II LP		CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		12/13/2022	3	11,609,584	11,609,584	11,609,584	(239,618)						13,977,089	9.810
BAS1G5-PM-1 ..	ACADIAN EM EQUITY FUND		BOSTON	MA	Acadian Asset Management LLC		11/01/2022		11,321,249	11,321,249	11,321,249	1,321,251							0.860
000000-00-0 .	STRATEGIC INVESTORS FUND VII LP		MENLO PARK	CA	SVB CAPITAL		10/01/2022		9,202,380	9,202,380	9,202,380	(365,512)					181,360	450,000	1.210
000000-00-0 .	STEELRIVER LDC INVESTMENTS LP		SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS		12/11/2013	3											
000000-00-0 .	NQ PE PROJECT COLOSSEUM CO-INVEST LP		RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		10/05/2022	3	13,459,204	13,459,204	13,459,204							40,796	7.490
000000-00-0 .	IMPACT HUNTINGTON		San Francisco	CA	IMPACT COMMUNITY		01/01/2009		514,356	514,356	514,356								
1999999. Joint Venture Interests - Common Stock - Unaffiliated									6,715,232,008	7,038,404,418	6,715,232,008	36,912,253		7,472,840		(99,950,092)	277,056,411	1,932,966,320	XXX
000000-00-0 .	PIAA, LP		NORTH ANDOVER	MA	HOUSE HANOVER, LLC		10/29/2014		2,806,705	2,806,705	2,806,705	(886,385)				(588,177)		815,894	95.000
000000-00-0 .	ALLSTATE FINANCIAL ADVISORS LLC		Dover	DE	DIRECT		05/01/2021		250,771	250,771	250,771	(433,396)					500,000		100.000
000000-00-0 .	ALLSTATE FINANCE COMPANY		Dover	DE	DIRECT		05/01/2021		4,247,237	4,247,237	4,247,237	(8,582,921)					8,000,000		100.000
000000-00-0 .	ALLSTATE FINANCIAL SERVICES LLC		Dover	DE	DIRECT		01/01/2007		13,356,906	13,356,906	13,356,906	(4,718,310)					14,500,000		100.000
000000-00-0 .	ROAD BAY INVESTMENTS, LLC		Dover	DE	DIRECT		05/01/2021		57,126	57,126	57,126	(299)							100.000
000000-00-0 .	TECH-COR, LLC		Dover	DE	DIRECT		01/01/2007					(814,343)							100.000
2099999. Joint Venture Interests - Common Stock - Affiliated									20,718,745	20,718,745	20,718,745	(15,435,654)				(588,177)	23,000,000	815,894	XXX
000000-00-0 .	AMHERST SINGLE FAMILY RESIDENTIAL PARTNERS VI LP		AUSTIN	TX	AMHERST RESIDENTIAL ASSET MANAGEMENT LLC		02/01/2019		40,093,096	40,093,096	40,093,096	11,617,896						10,783,089	2.570
000000-00-0 .	BEACON CAPITAL STRATEGIC PARTNERS VI		Boston	MA	BEACON CAPITAL PARTNERS		02/15/2011		134,677	134,677	134,677	(34,366)							0.810
000000-00-0 .	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP		WASHINGTON	DC	BLACKCHAMBER PARTNERS		12/24/2019		40,268,630	40,268,630	40,268,630	11,728,141						7,776,256	7.220
000000-00-0 .	BLACKSTONE REAL ESTATE PARTNERS V		New York	NY	Blackstone Group		09/30/2007					(28,795)					81,480	1,202,127	0.550
000000-00-0 .	BLACKSTONE REAL ESTATE PARTNERS VI LP		New York	NY	Blackstone Group		09/30/2008		558,356	558,356	558,356	(260,376)					293,907	1,472,371	0.280
000000-00-0 .	BLACKSTONE REAL ESTATE PARTNERS IV		New York	NY	Blackstone Group		10/22/2003		232,459	232,459	232,459	(30,533)							0.880
000000-00-0 .	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP		NEW YORK	NY	BLACKSTONE GROUP		12/17/2015		36,005,906	36,005,906	36,005,906	4,033,144						1,272,952	4.940
000000-00-0 .	BLACKSTONE REAL ESTATE PARTNERS EUROPE III ..		New York	NY	Blackstone Group		03/31/2009		1,559,177	1,559,177	1,559,177	(486,904)				(269,125)	191,424	2,305,956	0.550
000000-00-0 .	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP .		NEW YORK	NY	BLACKSTONE GROUP		06/15/2017		11,794,769	11,794,769	11,794,769	(2,446,289)					1,318,795	3,545,546	0.250
000000-00-0 .	BLACKSTONE REAL ESTATE PARTNERS VII		New York	NY	Blackstone Group		12/12/2011		11,008,520	11,008,520	11,008,520	(703,064)					2,570,978	5,565,590	0.380
000000-00-0 .	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF		Luxembourg	LUX	CBRE GLOBAL INVESTORS		07/15/2011		677	677	677								19.250
000000-00-0 .	CBRE STRATEGIC PTR US OPP V LP		Los Angeles	CA	CBRE GLOBAL INVESTORS		12/11/2007		186,225	186,225	186,225	(9,772)					88,352		3.530

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	CENTRAL PARK NORTH OZ INVESTORS LP		NEW YORK	NY	SUGAR HILL CAPITAL PARTNERS		12/04/2018		1	1	1	(15,487,101)						1,500,000	40.000
000000-00-0 .	DERMODY PROPERTIES INDUSTRIAL FUND II LP		RENO	NV	DERMODY PROPERTIES		12/27/2018		26,103,670	26,103,670	26,103,670	(1,174,797)					20,385,834	4,788,854	12.110
000000-00-0 .	EAGLE ROSE LAND PARTNERS LLC		LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		07/25/2017												65.000
000000-00-0 .	FOCUS SENIOR HOUSING FUND I LP		CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/08/2017		53,281,017	53,281,017	53,281,017	8,459,275					10,230	6,365,743	14.420
000000-00-0 .	HARRISON STREET EUROPEAN PROPERTY PARTNERS II		CHICAGO	IL	HARRISON STREET ADVISORS LLC		05/14/2019		49,211,348	49,211,348	49,211,348	7,215,383				(8,637,427)		4,616,582	10.000
000000-00-0 .	HIGH STREET REAL ESTATE FUND VI LP		BOSTON	MA	HIGH STREET REALTY COMPANY LLC		11/15/2019		40,566,597	40,566,597	40,566,597	6,957,001					1,147,777		7.690
000000-00-0 .	HEMISFERIO SUL INVESTIMENTOS FUND IV LP		Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS		04/27/2012		3,126,987	3,126,987	3,126,987	66,027						562,320	4.660
000000-00-0 .	HSRE BRIGHTVIEW CO-INVESTMENT LP		CHICAGO	IL	HARRISON STREET ADVISORS LLC		12/05/2019		30,759,238	30,759,238	30,759,238	2,633,981					1,224,422		12.870
000000-00-0 .	LANDMARK REAL ESTATE FUND V, LP		Simsbury	CT	LANDMARK PARTNERS		07/27/2005		24,671	24,671	24,671	(193,925)						2,136,304	4.410
000000-00-0 .	LANDMARK REAL ESTATE PARTNERS FUND VI		Simsbury	CT	LANDMARK PARTNERS		12/22/2011		173,705	173,705	173,705	(717,177)						4,909,392	6.610
000000-00-0 .	LONE STAR REAL ESTATE FUND III LP		DALLAS	TX	LONE STAR FUNDS		05/20/2014		174,228	174,228	174,228	(61,182)						2,086,150	1.010
000000-00-0 .	LONE STAR FUND VII		Dallas	TX	Lone Star Funds		12/22/2011		326,123	326,123	326,123	36,745							3.520
000000-00-0 .	ML-AI VENTURE 2, LLC		WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		10/07/2014		2,409,892	1,619,000	2,409,892								50.000
000000-00-0 .	ML-AI VENTURE 3, LLC		WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		07/22/2016		24,476,179	55,500,000	24,476,179	1,097,413							49.000
000000-00-0 .	NORTH HAVEN REAL ESTATE FUND VII GLOBAL		New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009		233,952	233,952	233,952	(868,128)						2,611,920	0.540
000000-00-0 .	O'CONNOR NORTH AMERICAN PROPERTIES LP		New York	NY	O'Connor Group		09/30/2008		184,812	184,812	184,812	101,960						103,933	2.650
000000-00-0 .	PATRIA BRAZIL REAL ESTATE FUND II		Sao Paulo	BRA	PATRIA INVESTIMENTOS-RE		12/22/2011		1,062,686	1,062,686	1,062,686	(1,296,248)					393,882		9.850
000000-00-0 .	PROSPERITAS REAL ESTATE PARTNERS III		Sao Paulo	BRA	PROSPERITAS INVESTIMENTOS S.A.		12/22/2011											214,392	1.960
000000-00-0 .	RANCHO PRESIDIO LAND PARTNERS LLC		LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		12/20/2019		17,512,872	27,957,509	17,512,872	228,755						755,703	65.000
000000-00-0 .	RED FORT INDIA REAL ESTATE FUND II		New Delhi	IND	RED FORT CAPITAL ADVISORS		10/04/2011		1,301,501	1,301,501	1,301,501	(129,907)						295,711	12.000
000000-00-0 .	ROCKPOINT REAL ESTATE FUND II, LP		Boston	MA	Rockpoint Group		10/31/2006		176,958	176,958	176,958	(3,629)							1.060
000000-00-0 .	ROCKPOINT REAL ESTATE FUND III LP		Boston	MA	Rockpoint Group		09/30/2008		678,992	678,992	678,992	(1,773)						1,017,880	0.950
000000-00-0 .	STARWOOD CAPITAL HOSPITALITY FUND II		Greenwich	CT	STARWOOD CAPITAL GROUP		12/22/2011		2,611,223	2,611,223	2,611,223	919,890					688,513	687,801	2.650
000000-00-0 .	STARWOOD HOSPITALITY I		Greenwich	CT	STARWOOD CAPITAL GROUP		01/10/2006		1,802,037	1,802,037	1,802,037	47,926							2.330
000000-00-0 .	WALTON STREET REAL ESTATE FUND IV		Chicago	IL	Walton Street		10/08/2003												2.670
000000-00-0 .	WALTON STREET REAL ESTATE FUND VI		Chicago	IL	Walton Street		05/11/2009		9,780,134	9,780,134	9,780,134	1,459,304						1,350,576	1.240
000000-00-0 .	WB SJC CO-INVESTMENT PARTNERSHIP, LP		NEW YORK	NY	WESTBROOK PARTNERS		03/30/2016		37,133	37,133	37,133								21.360
000000-00-0 .	WESTBROOK REAL ESTATE PARTNERS VI		New York	NY	Westbrook Partners		05/04/2006		82,178	82,178	82,178	(2,327)							2.260
000000-00-0 .	WESTBROOK REAL ESTATE PARTNERS V, LP		New York	NY	Westbrook Partners		10/01/2004		1,119	1,119	1,119								4.480
000000-00-0 .	WESTBROOK REAL ESTATE FUND VII		New York	NY	Westbrook Partners		12/03/2007		4,070,569	4,070,569	4,070,569	(384,449)					384,848		1.540
000000-00-0 .	WESTBROOK REAL ESTATE FUND VIII		New York	NY	Westbrook Partners		12/22/2011		3,507,231	3,507,231	3,507,231	(44,329)						2,069,069	1.120
000000-00-0 .	WESTBROOK REAL ESTATE FUND X		NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016		18,770,277	18,770,277	18,770,277	1,371,194					526,315	7,758,707	1.750
000000-00-0 .	DERMODY PROPERTIES INDUSTRIAL CO-INVEST FUND II LP		RENO	NV	DERMODY PROPERTIES		08/17/2020		16,446,055	16,446,055	16,446,055	1,033,591					3,632,213	272,269	26.980
000000-00-0 .	BREG SAVANNAH INDUSTRIAL FUND, LP		DENVER	CO	BROE REAL ESTATE GROUP		03/29/2021		2,149,911	2,149,911	2,149,911	2,849,823					3,032,758	25,000,000	15.870
000000-00-0 .	ML-AI VENTURE 4, LLC		WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		05/01/2021		28,806,171	49,595,712	28,806,171	4,492,115					620,447		50.000
000000-00-0 .	SEASONS RESIDENTIAL HOLDINGS, LLC		DENVER	CO	REDPEAK PROPERTIES		05/01/2021		41,594,992	50,438,490	41,594,992	(5,060,863)							49.000
000000-00-0 .	DERMODY PROPERTIES INDUSTRIAL FUND III LP		RENO	NV	DERMODY PROPERTIES		05/07/2021		31,618,481	31,618,481	31,618,481	13,194,944						15,448,353	4.760
000000-00-0 .	ML-AI VENTURE 5 LLC	R	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		07/01/2021		34,133,206	61,113,977	34,133,206	(593,452)							50.000
000000-00-0 .	ML-AI VENTURE 1 LLC		WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		07/01/2021		39,330	39,330	39,330								49.000
000000-00-0 .	MONACO PARKWAY LAND PARTNERS LLC		Los Angeles	CA	TruAmerica Multifamily		08/01/2021					(1,177,932)						(901,785)	65.000
000000-00-0 .	TRUAMERICA PROPERTIES II LLC		Los Angeles	CA	TruAmerica Multifamily		08/01/2021		15,367,959	11,564,609	15,367,959	7,319,449					870,547		45.000
000000-00-0 .	BC CO-INVEST CTP-I LP		WASHINGTON	DC	BLACKCHAMBER PARTNERS		12/21/2021		29,253,544	29,253,544	29,253,544	20,644,306						11,390,762	20.680
000000-00-0 .	DERMODY PROPERTIES INDUSTRIAL ONTARIO RANCH CO-INVEST FUND LP		RENO	NV	DERMODY PROPERTIES		11/08/2021		11,495,761	11,495,761	11,495,761	(4,239)							7.020
000000-00-0 .	ELMTREE U.S. NET LEASE FUND IV LP		ST. LOUIS	MO	ELMTREE FUNDS		10/28/2021		24,690,693	24,690,693	24,690,693	2,086,341						11,402,624	3.940
000000-00-0 .	BC CO-INVEST PARAGON PARK LOT 3B LP		WASHINGTON	DC	BLACKCHAMBER PARTNERS		01/26/2022		35,214,805	35,214,805	35,214,805	5,214,805							21.610
000000-00-0 .	MSP GP FUND III LP		DALLAS	TX	MONTGOMERY STREET PARTNERS		09/30/2022		9,995,115	9,995,115	9,995,115	(1,317,693)						14,184,725	8.330

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	DP AIC HOLDINGS LP		RENO	NV	DERMODY PROPERTIES		10/18/2022		44,497,515	44,497,515	44,497,515							5,502,485	19.700
000000-00-0 .	BC CO-INVEST BRAMBLETON TECH PARK LP		WASHINGTON	DC	BLACKCHAMBER PARTNERS		11/01/2022		27,388,298	27,388,298	27,388,298							30,111,702	27.930
2199999. Joint Venture Interests - Real Estate - Unaffiliated									786,981,661	880,469,685	786,981,661	82,290,158				(8,906,552)	36,560,937	191,067,847	XXX
000000-00-0 .	CBRE GIP US FEEDER VEHICLE ALLINV A LP		LONDON	GBR	CBRE Global Investors		03/22/2016		2,221,635	2,221,635	2,221,635	(2,971,658)					3,185,948	2,075,274	51.000
000000-00-0 .	CBRE GIP US FEEDER VEHICLE ALLINV B LP		LONDON	GBR	CBRE Global Investors		03/22/2016		2,221,635	2,221,635	2,221,635	(2,971,658)					3,185,948	2,075,274	51.000
000000-00-0 .	AP REAL ESTATE LLC		Dover	DE	DIRECT		03/26/2012		6,774,447	12,751,095	6,774,447	1,447,630							100.000
000000-00-0 .	AP Timber LLC		Dover	DE	DIRECT		05/22/2012		15,062,131	50,150,654	15,062,131	633,823							100.000
000000-00-0 .	CURRENT CREEK INVESTMENTS LLC		Dover	DE	DIRECT		04/29/2011		3,743,792	3,743,792	3,743,792	(3,278,225)							100.000
000000-00-0 .	CHELAN VIEW ORCHARD, LLC		CHELAN	WA	AgriMACS Inc.		03/10/2020		8,353,247	6,341,872	8,353,247	205,063						1,475,000	99.290
000000-00-0 .	KILTER PTY LTD		VICTORIA	AUS	Kilter Rural Water		10/15/2021		39,634,135	37,725,808	39,634,135	(334,862)						12,000,000	100.000
000000-00-0 .	PACIFIC SHORES LAND PARTNERS LLC		HUNTINGTON BEACH	CA	Truamerica Multifamily		02/13/2018		29,883,712	44,639,271	29,883,712	(90,735)							90.000
000000-00-0 .	PULLMAN QOZB		CHICAGO	IL	CBRE Global Investors		07/13/2019		32,511,172	48,951,000	32,511,172	1,255,795							100.000
000000-00-0 .	SM202		PHOENIX	AZ	CBRE Global Investors		10/30/2020		16,420,954	42,242,486	16,420,954	470,509							95.000
000000-00-0 .	SW INDUSTRIAL LLC		SPARKS	NV	The Bendetti Company		08/01/2019		11,377,277	41,635,079	11,377,277	971,302							95.000
000000-00-0 .	TBR ONE RIVERSIDE		Jacksonville	FL	TriBridge Residential		02/04/2022		24,094,297	24,094,297	24,094,297							15,905,703	90.000
000000-00-0 .	TDC Brown Deer	R	Milwaukee	WI	Transwestern Development Company		10/20/2022		3,274,323	3,285,320	3,274,323	(15,453)						10,902,524	90.010
000000-00-0 .	TDC 15TH STREET LLC	R	WASHINGTON	DC	Transwestern Development Company		06/21/2021		19,677,587	23,221,570	19,677,587	(228,592)							85.000
000000-00-0 .	TDC CITY CENTER LLC		PHOENIX	AZ	Transwestern Development Company		07/01/2021		227,454	227,454	227,454								90.000
000000-00-0 .	TDC CITY CENTER PHASE II LLC		PHOENIX	AZ	Transwestern Development Company		07/01/2021		1,399,298	360,000	1,399,298								90.000
000000-00-0 .	THE ARROYO PARKWAY LLC		PASADENA	CA	Edgewood Realty Partners		04/25/2019		52,112,157	58,734,000	52,112,157	(294,379)							90.000
000000-00-0 .	White Oak Real Estate 2017-2, LP		Westerville	OH	White Oak GP		11/07/2017		6,114,024	16,410,832	6,114,024	257,931					2,307,033		90.000
2299999. Joint Venture Interests - Real Estate - Affiliated									275,103,277	418,957,800	275,103,277	(4,943,507)					8,678,929	44,433,776	XXX
000000-00-0 .	AEP I HOLDCO LLC		NEW YORK	NY	ANVIL ENERGY PARTNERS		12/21/2018		1	1	1								72.810
000000-00-0 .	AGRICULTURE FUND II LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		10/13/2017		59,000	59,000	59,000								5.690
000000-00-0 .	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP		NEW YORK	NY	BLACKSTONE GROUP		03/22/2018		28,992,387	28,992,387	28,992,387	7,211,265				(4,632,538)	1,564,420	3,342,832	12.170
000000-00-0 .	CIT NORTHBRIDGE CREDIT LLC		NEW YORK	NY	CIT ASSET MANAGEMENT LLC		07/10/2017		159,584,732	159,584,732	159,584,732	15,961,655						40,415,268	80.000
000000-00-0 .	CONREX RESIDENTIAL SMA I LLC		CHARLESTON	SC	CONNOREX LUCINDA LLC		09/04/2018		32,386,639	32,386,639	32,386,639	2,576,942							82.640
404738-AA-0 .	CRAYHILL CO-INVEST FUND II LP		NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		08/20/2018		685,722	685,722	685,722	(334,557)					742,244	34,518	33.910
000000-00-0 .	FOLIUM TIMBER FUND I LP		BOSTON	MA	FOLIUM CAPITAL LP		12/29/2016		29,267,532	29,267,532	29,267,532	808,940					873,385		8.690
000000-00-0 .	IMPACT C.I.L. PARENT LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		12/23/2009		6,068,456	6,068,456	6,068,456	(1,466,164)							14.250
000000-00-0 .	IMPACT PCCP IV LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		10/18/2006		172,014	172,014	172,014	137,028						2,005	7.160
000000-00-0 .	MPP FSG HOLDINGS LLC	R	SAN FRANCISCO	CA	MAIN POST PARTNERS		12/15/2017	3											15.190
000000-00-0 .	PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP		St Peter Port	GGY	Partners Group		07/15/2011		7,044,278	7,044,278	7,044,278	(1,746,464)					2,928,833	3,192,214	11.770
000000-00-0 .	ARCLIGHT ENERGY PARTNERS FUND VII LP		BOSTON	MA	ARCLIGHT PARTNERS		02/21/2020	3	18,393,761	18,393,761	18,393,761	7,009,737					195,462	9,132,932	0.370
000000-00-0 .	CENTERLINE RE SPEC SIT MTG FUND		New York	NY	C III CAPITAL PARTNERS		07/01/2021		11,564	11,564	11,564								7.000
000000-00-0 .	CONREX- AS CI LLC		CHARLESTON	SC	CONNOREX LUCINDA LLC		07/01/2021		1	1	1							1	44.440
000000-00-0 .	CAPROCK LOGISTICS DEVELOPMENT VENTURE LP		NEWPORT BEACH	CA	CAPROCK PARTNERS		11/19/2021		55,444,703	55,444,703	55,444,703	24,783,519						45,476,283	32.190
000000-00-0 .	RRG SWIF GARDEN CO-INVESTMENT PARTNERS LP		LOS ANGELES	CA	RRG CAPITAL MANAGEMENT		11/15/2021		52,595,600	52,595,600	52,595,600	8,864,677							55.180
000000-00-0 .	SROA CARDINAL CO-INVEST 2 LP		WEST PALM BEACH	FL	SROA CAPITAL		11/26/2021		13,448,116	13,448,116	13,448,116	1,653,363							100.000
000000-00-0 .	SROA CAPITAL FUND VIII LP		WEST PALM BEACH	FL	SROA CAPITAL		11/23/2021		24,142,617	24,142,617	24,142,617	225,829					5,203,936		9.620
000000-00-0 .	ALTERRA IOS VENTURE II LP		PHILADELPHIA	PA	ALTERRA PROPERTY GROUP		03/09/2022		18,818,278	18,818,278	18,818,278	(478,884)					10,706,107		5.730
000000-00-0 .	FOCUS SENIOR HOUSING FUND II LP		CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/09/2022		47,643	47,643	47,643	(299,024)					28,542,222		4.810
000000-00-0 .	CRAYHILL CO-INVEST FUND III LP		NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		05/24/2022		13,097,613	13,097,613	13,097,613	571,124					6,765,040		96.760
000000-00-0 .	ROCKBRIDGE HOSPITALITY FUND VI LP		COLUMBUS	OH	ROCKBRIDGE CAPITAL		07/01/2022		3,254,451	3,254,451	3,254,451	209,143					103,901	203,921	1.140
000000-00-0 .	ROCKBRIDGE HOSPITALITY FUND VII LP		COLUMBUS	OH	ROCKBRIDGE CAPITAL		07/01/2022		7,326,689	7,326,689	7,326,689	996,967					26,729	2,585,301	2.400
000000-00-0 .	ROCKBRIDGE HOSPITALITY FUND VIII LP		COLUMBUS	OH	ROCKBRIDGE CAPITAL		07/01/2022		1,998,705	1,998,705	1,998,705	258,510						3,505,007	2.630
000000-00-0 .	IQHQ HOLDINGS LP		BOSTON	MA	IQHQ		06/30/2022		34,300,000	34,300,000	34,300,000								1.190

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	MSP POOL IV SIDECAR LP		DALLAS	TX	MONTGOMERY STREET PARTNERS		10/20/2022		23,100,000	23,100,000	23,100,000								3.460
2599999. Joint Venture Interests - Other - Unaffiliated									530,240,503	530,240,503	530,240,503	66,943,608				(4,632,538)	6,434,974	159,107,587	XXX
000000-00-0 .	NBINV RIVERSIDE CARS1, LLC		DOVER	DE	DIRECT		02/29/2016		46,020,438	46,020,438	46,020,438	(2,794,766)							100.000
000000-00-0 .	NBINV RIVERSIDE MANAGEMENT LLC		DOVER	DE	DIRECT		02/29/2016		67,161	67,161	67,161	(188,808)							100.000
2699999. Joint Venture Interests - Other - Affiliated									46,087,599	46,087,599	46,087,599	(2,983,574)							XXX
02000#-AB-8 .	ALLSTATE COUNTY MUTUAL INS SURPLUS NOTE		Dallas	TX	ALLSTATE COUNTY MUTUAL		12/31/2005		12,450,000	12,450,000	12,450,000						12,824		100.000
02004#-AA-8 .	ALLSTATE TEXAS LLOYDS INC SURPLUS NOTE		IRVING	TX	ALLSTATE TEXAS LLOYD		12/31/2005		12,600,000	12,600,000	12,600,000						12,978		100.000
2899999. Surplus Debentures, etc - Affiliated									25,050,000	25,050,000	25,050,000						25,802		XXX
000000-00-0 .	AIC COLLATERAL LOAN (AIMCO)		Dover	DE	DIRECT		02/17/2022		18,600,000	16,986,887	18,600,000						365,631		100.000
000000-00-0 .	AIC COLLATERAL LOAN (AIMCO) REFI		Dover	DE	DIRECT		04/20/2021		18,761,030	17,946,884	18,761,030						503,924		100.000
000000-00-0 .	AIC COLLATERAL LOAN (AIMCO CLO 15)		Dover	DE	DIRECT		08/30/2021		18,400,000	17,067,161	18,400,000						528,043		100.000
000000-00-0 .	AIC COLLATERAL LOAN (AIMCO)		Dover	DE	DIRECT		11/08/2021		27,600,000	26,368,038	27,600,000						705,614		100.000
000000-00-0 .	AIC COLLATERAL LOAN (AIMCO CLO 16)		Dover	DE	DIRECT		12/16/2021		22,937,500	21,639,533	22,937,500						545,127		100.000
000000-00-0 .	AIC COLLATERAL LOAN (AIMCO CLO 17)		Dover	DE	DIRECT		06/30/2022		18,437,000	17,844,482	18,437,000								100.000
000000-00-0 .	AIC COLLATERAL LOAN (AIMCO CLO 18)		Dover	DE	DIRECT		09/08/2022		22,621,000	22,545,286	22,621,000								100.000
3099999. Collateral Loans - Affiliated									147,356,530	140,398,272	147,356,530						2,648,340		XXX
000000-00-0 .	AEGON LIHTC FUND 58 LLC		CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS		07/15/2019		26,981,720	26,981,720	26,981,720		(2,302,583)					10,467,604	23.160
000000-00-0 .	ALLIANT TAX CREDIT FUND 65 LP		WOODLAND HILLS	CA	Alliant Capital		12/21/2011		1,600,268	1,600,268	1,600,268		(1,764,732)						24.000
000000-00-0 .	ALLIANT TAX CREDIT FUND 66, LTD		WOODLAND HILLS	CA	Alliant Capital		06/12/2012		1,959,990	1,959,990	1,959,990		(1,462,538)				633,901		9.660
000000-00-0 .	ALLIANT TAX CREDIT FUND 66, LTD - ALIC		WOODLAND HILLS	CA	ALLIANT CAPITAL		08/01/2021		1,595,633	1,595,633	1,595,633		(1,458,099)				633,901		10.410
000000-00-0 .	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XXXV LP		Boston	MA	Boston Financial		12/22/2011		442,300	442,300	442,300		(106,443)						24.710
000000-00-0 .	BF GARDEN CORPORATE TAX CREDIT FUND XXXIII		Boston	MA	BOSTON FINANCIAL		10/01/2010		883,139	883,139	883,139		(395,793)						16.000
000000-00-0 .	BF GARDEN CORPORATE TAX CREDIT FUND XXXIV		Boston	MA	BOSTON FINANCIAL		04/29/2011		668,174	668,174	668,174		(745,618)						10.000
000000-00-0 .	BF GARDEN CORPORATE TAX CREDIT FUND XXXV		Boston	MA	BOSTON FINANCIAL		12/22/2011		1,419,617	1,419,617	1,419,617		(2,167,607)						13.920
000000-00-0 .	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX		BOSTON	MA	BOSTON FINANCIAL		10/18/2018		18,807,953	18,807,953	18,807,953		(2,258,451)				4,314,976		16.820
000000-00-0 .	CREA CORPORATE TAX CREDIT FUND XXVI, LLC		Indianapolis	IN	CREA		04/11/2012		1,170,287	1,170,287	1,170,287		(2,002,345)				92,779		24.800
000000-00-0 .	CREA CORPORATE TAX CREDIT FUND 57 LLC		INDIANAPOLIS	IN	CREA		12/22/2017		23,941,261	23,941,261	23,941,261		(3,651,422)				1,270,237		27.720
000000-00-0 .	CREA CORPORATE TAX CREDIT FUND 61, LLC		INDIANAPOLIS	IN	CREA		06/27/2018		22,619,954	22,619,954	22,619,954		(3,289,423)				1,103,456		22.340
000000-00-0 .	CREA CORPORATE TAX CREDIT FUND 66, LLC		INDIANAPOLIS	IN	CREA		01/03/2019		16,616,249	16,616,249	16,616,249		(2,138,966)				988,149		9.860
000000-00-0 .	ENTERPRISE HOUSING PARTNERS XX		Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		12/21/2010		1,192,947	1,192,947	1,192,947		(923,297)				1		18.680
000000-00-0 .	ENTERPRISE HOUSING PARTNERS XXI LP		Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		08/12/2011		845,288	845,288	845,288		(1,090,321)				303,456		25.000
000000-00-0 .	NATIONAL EQUITY FUND 2007 LP		Chicago	IL	NATIONAL EQUITY FUND		08/29/2007		148,384	148,384	148,384		(101,475)						4.150
000000-00-0 .	NATIONAL EQUITY FUND 2011 LP		Chicago	IL	NATIONAL EQUITY FUND		12/20/2011		3,171,309	3,171,309	3,171,309		(2,652,580)				6		19.780
000000-00-0 .	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45		Portland	OR	PNC TAX CREDIT CAPITAL		11/23/2010		378,011	378,011	378,011		(316,169)						11.720
000000-00-0 .	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46		Portland	OR	PNC TAX CREDIT CAPITAL		06/15/2011		358,849	358,849	358,849		(532,927)						12.980
000000-00-0 .	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 65		PORTLAND	OR	PNC TAX CREDIT CAPITAL		08/14/2017		15,965,316	15,965,316	15,965,316		(1,790,475)				4,202,804		21.980
000000-00-0 .	PNC LIHTC FUND 71 LLC		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/03/2019		19,924,325	19,924,325	19,924,325		(4,497,104)				4,187,000		21.660
000000-00-0 .	PNC MULTIFAMILY CAPITAL INSTITUTIONAL FUND XXXVI LP		Louisville	KY	PNC TAX CREDIT CAPITAL		11/30/2007												9.460
000000-00-0 .	R4 HOUSING PARTNERS X LP		NEW YORK	NY	R4 CAPITAL		12/14/2018		22,563,653	22,563,653	22,563,653		(3,166,095)				1,076,154		22.720
000000-00-0 .	R4 HOUSING PARTNERS XII LP		NEW YORK	NY	R4 CAPITAL		12/18/2019		27,419,632	27,419,632	27,419,632		(2,779,586)				7,041,164		23.100
000000-00-0 .	R4 HOUSING PARTNERS XI LP		NEW YORK	NY	R4 CAPITAL		07/18/2019		25,146,069	25,146,069	25,146,069		(2,648,757)				6,186,050		17.460
000000-00-0 .	RAH CORPORATE PARTNERS FUND 55 LLC		GREAT NECK	NY	REGIONS BANK		04/15/2019		17,529,807	17,529,807	17,529,807		(2,496,457)				3,114,274		24.800
000000-00-0 .	RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP		Cleveland	OH	RBC Capital Markets		11/04/2010		1,234,656	1,234,656	1,234,656		(697,890)						22.160

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP		Cleveland	OH	RBC Capital Markets		08/15/2011		1,113,381	1,113,381	1,113,381		(1,899,245)						16.560
000000-00-0 .	RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP		CLEVELAND	OH	RBC Capital Markets		10/25/2017		14,700,076	14,700,076	14,700,076		(2,374,261)					1,245,893	17.260
000000-00-0 .	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP		CLEVELAND	OH	RBC CAPITAL MARKETS		10/12/2018		17,527,423	17,527,423	17,527,423		(2,671,200)					285,726	14.960
000000-00-0 .	RED STONE EQUITY - 2011 NATIONAL FUND L.P.		Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011		1,012,339	1,012,339	1,012,339		(547,577)					68,861	23.800
000000-00-0 .	RED STONE EQUITY - 2017 NATIONAL FUND L.P.		CLEVELAND	OH	RED STONE EQUITY PARTNERS		10/02/2017		21,710,253	21,710,253	21,710,253		(3,205,549)					1,375,559	18.620
000000-00-0 .	RED STONE EQUITY - 2018 NATIONAL FUND L.P.		CLEVELAND	OH	RED STONE EQUITY PARTNERS		07/27/2018		23,765,993	23,765,993	23,765,993		(2,881,068)					4,971,278	24.680
000000-00-0 .	RED STONE EQUITY - 2019 NATIONAL FUND L.P.		CLEVELAND	OH	RED STONE EQUITY PARTNERS		04/26/2019		25,226,578	25,226,578	25,226,578		(3,268,926)					5,216,871	20.340
000000-00-0 .	RED STONE EQUITY FUND 75 LP		CLEVELAND	OH	RED STONE EQUITY PARTNERS		12/18/2019		24,033,131	24,033,131	24,033,131		(2,439,742)					9,394,301	24.400
000000-00-0 .	USA INSTITUTIONAL TAX CREDIT FUND CXI LP		GREENWICH	CT	RICHMAN GROUP		10/31/2017		18,084,744	18,084,744	18,084,744		(2,755,905)					1,952,558	18.460
000000-00-0 .	USA INSTITUTIONAL TAX CREDIT FUND CXIX LP		GREENWICH	CT	RICHMAN GROUP		11/29/2018		20,859,478	20,859,478	20,859,478		(2,810,178)					1,416,717	23.440
000000-00-0 .	USA INSTITUTIONAL TAX CREDIT FUND LXXX LP		Greenwich	CT	Richman Group		07/30/2010		2,812,789	2,812,789	2,812,789		(1,610,160)						20.520
000000-00-0 .	USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP		Greenwich	CT	Richman Group		04/15/2011		3,256,919	3,256,919	3,256,919		(2,892,621)						23.580
000000-00-0 .	RAYMOND JAMES TAX CREDIT FUND 36 LLC		St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/23/2010		693,277	693,277	693,277		(585,465)					(4)	17.500
000000-00-0 .	RAYMOND JAMES TAX CREDIT FUND 42 LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/27/2016		9,461,106	9,461,106	9,461,106		(1,654,169)					399,364	9.340
000000-00-0 .	RAYMOND JAMES TAX CREDIT FUND 43 LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		05/17/2018		20,081,838	20,081,838	20,081,838		(2,998,592)					922,229	17.680
000000-00-0 .	RAYMOND JAMES TAX CREDIT FUND 44, LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/28/2017		21,498,971	21,498,971	21,498,971		(3,037,313)					3,012,427	23.340
000000-00-0 .	RAYMOND JAMES TAX CREDIT FUND 37, LLC		St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/09/2011		1,497,524	1,497,524	1,497,524		(1,749,750)					16,199	16.860
000000-00-0 .	RAYMOND JAMES TAX CREDIT FUND 38, LLC		St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		02/29/2012		2,958,530	2,958,530	2,958,530		(3,215,906)					30,845	19.520
000000-00-0 .	WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	R	Irvine	CA	WNC & Associates		02/29/2012		917,602	917,602	917,602		(1,698,582)						24.980
000000-00-0 .	WNC INSTITUTIONAL TAX CREDIT FUND 44 LP		IRVINE	CA	WNC & ASSOCIATES		03/29/2018		18,209,651	18,209,651	18,209,651		(2,733,381)					1,830,770	22.220
000000-00-0 .	WNC INSTITUTIONAL TAX CREDIT FUND 47 LP		IRVINE	CA	WNC & ASSOCIATES		08/14/2019		17,806,628	17,806,628	17,806,628		(1,945,104)					1,806,376	18.580
000000-00-0 .	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP		BOSTON	MA	BOSTON FINANCIAL		03/16/2020		28,400,860	28,400,860	28,400,860		(3,116,312)					7,782,249	17.960
000000-00-0 .	CREA CORPORATE TAX CREDIT FUND 74 LLC		INDIANAPOLIS	IN	CREA		01/06/2020		27,392,919	27,392,919	27,392,919		(3,177,368)					5,495,215	9.820
000000-00-0 .	PNC LIHTC FUND 76 LLC		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/05/2020		25,910,255	25,910,255	25,910,255		(4,176,171)					6,605,219	22.040
000000-00-0 .	RAH CORPORATE PARTNERS FUND 56 LLC		GREAT NECK	NY	REGIONS BANK		04/24/2020		20,351,380	20,351,380	20,351,380		(2,043,327)					7,313,961	22.860
000000-00-0 .	USA INSTITUTIONAL TAX CREDIT FUND CXXX LP		GREENWICH	CT	RICHMAN GROUP		06/30/2020		29,946,782	29,946,782	29,946,782		(2,729,674)					12,005,194	28.860
000000-00-0 .	R4 HOUSING PARTNERS XIV LP		NEW YORK	NY	R4 CAPITAL		07/01/2020		28,956,673	28,956,673	28,956,673		(2,620,430)					13,650,324	13.740
000000-00-0 .	WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP		IRVINE	CA	WNC & ASSOCIATES		08/17/2020		21,088,537	21,088,537	21,088,537		(2,156,291)					8,383,762	17.320
000000-00-0 .	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP		BOSTON	MA	BOSTON FINANCIAL		10/29/2020		26,689,515	26,689,515	26,689,515		(1,847,058)					13,466,703	21.520
000000-00-0 .	ALLIANT TAX CREDIT FUND 104 LP		WOODLAND HILLS	CA	ALLIANT CAPITAL		03/31/2021		31,958,573	31,958,573	31,958,573		(2,323,077)					30,650,419	21.200
000000-00-0 .	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 54 LP		BOSTON	MA	BOSTON FINANCIAL		03/15/2021		32,571,969	32,571,969	32,571,969		(2,100,409)					30,645,769	21.080
000000-00-0 .	AEGON LIHTC FUND 62 LLC		CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS		04/15/2021		27,545,679	27,545,679	27,545,679		(2,334,611)					22,573,577	20.480
000000-00-0 .	CREA CORPORATE TAX CREDIT FUND 85 LP		INDIANAPOLIS	IN	CREA		06/21/2021		27,407,124	27,407,124	27,407,124		(2,396,166)					28,832,373	8.390
000000-00-0 .	PNC LIHTC FUND 80 LLC		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/23/2021		32,538,568	32,538,568	32,538,568		(2,382,039)					30,765,122	23.610
000000-00-0 .	USA INSTITUTIONAL TAX CREDIT FUND CXXXV LP		GREENWICH	CT	RICHMAN GROUP		06/30/2021		32,776,165	32,776,165	32,776,165		(1,338,733)					24,984,801	17.370
000000-00-0 .	WNC INSTITUTIONAL TAX CREDIT FUND 50 LP		IRVINE	CA	WNC & ASSOCIATES		04/12/2021		27,033,360	27,033,360	27,033,360		(2,246,569)					26,722,185	17.050
000000-00-0 .	R4 HOUSING PARTNERS XVI LP		NEW YORK	NY	R4 CAPITAL		07/01/2021		33,113,850	33,113,850	33,113,850		(1,535,353)					32,455,517	10.970
000000-00-0 .	RAH CORPORATE PARTNERS FUND 57 LLC		GREAT NECK	NY	REGIONS BANK		08/11/2021		27,108,814	27,108,814	27,108,814		(2,311,112)					24,248,564	23.890
000000-00-0 .	RAYMOND JAMES TAX CREDIT FUND 48 LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/23/2021		29,210,704	29,210,704	29,210,704		(693,477)					28,489,000	18.760
000000-00-0 .	WNC INSTITUTIONAL TAX CREDIT FUND 51 LP		IRVINE	CA	WNC & ASSOCIATES		08/20/2021		24,118,160	24,118,160	24,118,160		(881,840)					23,984,130	18.730
000000-00-0 .	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 56 LP		BOSTON	MA	BOSTON FINANCIAL		03/25/2022		34,511,346	34,511,346	34,511,346		(488,654)					33,839,059	12.460
000000-00-0 .	WNC INSTITUTIONAL TAX CREDIT FUND 52 LP		IRVINE	CA	WNC & ASSOCIATES		03/17/2022		34,406,490	34,406,490	34,406,490		(593,510)					34,652,814	18.900
000000-00-0 .	RAYMOND JAMES TAX CREDIT FUND 50 LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/01/2022		29,990,953	29,990,953	29,990,953		(9,047)					28,466,415	22.530
000000-00-0 .	RED STONE EQUITY FUND 95 LP		CLEVELAND	OH	RED STONE EQUITY PARTNERS		06/13/2022		34,843,587	34,843,587	34,843,587		(156,413)					32,442,418	15.070

SCHEDULE BA - PART 1

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

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			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	WNC INSTITUTIONAL TAX CREDIT FUND 53 LP		IRVINE	CA	WNC & ASSOCIATES		08/24/2022		34,973,645	34,973,645	34,973,645		(26,355)					34,781,117	25.680
000000-00-0 .	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP		BOSTON	MA	BOSTON FINANCIAL		10/26/2022		29,987,656	29,987,656	29,987,656		(12,344)					29,624,277	19.690
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									1,254,646,583	1,254,646,583	1,254,646,583		(140,108,186)					652,422,065	XXX
000000-00-0 .	AEP INVESTMENT FUND LLC		COLUMBIA	MO	AFFORDABLE EQUITY PARTNERS		11/01/2019		28,266,433	28,266,433	28,266,433		(4,129,969)						99.950
000000-00-0 .	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX STATE		BOSTON	MA	BOSTON FINANCIAL		10/18/2018		9,857,878	9,857,878	9,857,878		(1,348,319)					340,074	67.460
000000-00-0 .	CREA STATE KENOLIO APARTMENTS, LLC		INDIANAPOLIS	IN	CREA		12/14/2018		8,855,538	8,855,538	8,855,538		(3,064,712)					1,998,883	100.000
000000-00-0 .	PNC LIHTC FUND 71 LLC STATE		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/03/2019											1	21.660
000000-00-0 .	R4 HRGA ACQUISITION LLC		NEW YORK	NY	R4 CAPITAL		12/18/2019		9,654,527	9,654,527	9,654,527		(425,375)					5,645,121	40.520
000000-00-0 .	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP STATE		CLEVELAND	OH	RBC CAPITAL MARKETS		03/12/2019		6,099	6,099	6,099		(72,312)					83,397	14.960
000000-00-0 .	RJTCF-43 STATE TAX CREDIT FUND LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/18/2018		1,745,819	1,745,819	1,745,819		(249,861)					37,587	50.000
000000-00-0 .	WNC 47 - Mason Square Apartments II LP		IRVINE	CA	WNC & ASSOCIATES		08/26/2019		2,413,598	2,413,598	2,413,598		(804,533)					1	
000000-00-0 .	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP CA STATE		BOSTON	MA	BOSTON FINANCIAL		03/16/2020		242,213	242,213	242,213		(395,785)						17.960
000000-00-0 .	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP HI STATE		BOSTON	MA	BOSTON FINANCIAL		03/16/2020		418,220	418,220	418,220		(132,363)						17.960
000000-00-0 .	R4 PMGA ACQUISITION LLC STATE		NEW YORK	NY	R4 CAPITAL		07/01/2020		4,577,778	4,577,778	4,577,778		(612,175)						39.190
000000-00-0 .	WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP CALIFORNIA		IRVINE	CA	WNC & ASSOCIATES		08/17/2020		4,420,943	4,420,943	4,420,943		(2,260,057)					3,906,423	17.320
000000-00-0 .	BFIM 52 HERKIMER EG ASSOCIATES LLC(EASTERN GARDENS APARTMENTS)		BOSTON	MA	BOSTON FINANCIAL		09/30/2020		2,914,215	2,914,215	2,914,215		(775,054)						
000000-00-0 .	RSE BROOKMONT LOFTS LLC		CLEVELAND	OH	RED STONE EQUITY PARTNERS		09/30/2020		40,118	40,118	40,118		(505,527)					1,210,683	12.370
000000-00-0 .	BFIM 53 - 370 ESSEX LLC (ESSEX STREET APARTMENTS)		BOSTON	MA	BOSTON FINANCIAL		10/29/2020		1,333,334	1,333,334	1,333,334		(333,333)						
000000-00-0 .	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP CA STATE		BOSTON	MA	BOSTON FINANCIAL		10/29/2020		578,652	578,652	578,652		(485,660)					39,839	21.520
000000-00-0 .	MPC GA 2020 AHI ICF 6, LLC		ATLANTA	GA	MONARCH PRIVATE CAPITAL		12/15/2020												0.010
000000-00-0 .	SUGAR CREEK HOUSING TAX CREDIT FUND LLC - GA		ST LOUIS	MO	SUGAR CREEK		12/15/2020						(8,010,000)						
000000-00-0 .	R4 CLIIGA ACQUISTION LLC		NEW YORK	NY	R4 CAPITAL		10/30/2020		5,919,622	5,919,622	5,919,622		(343,182)					884,030	38.350
000000-00-0 .	ALLIANT TAX CREDIT FUND 104 LP- CA STATE CREDITS		WOODLAND HILLS	CA	ALLIANT CAPITAL		03/31/2021		2,482,171	2,482,171	2,482,171		(1,604,832)					2,689,623	21.200
000000-00-0 .	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 114 LP		CLEVELAND	OH	RBC CAPITAL MARKETS		06/11/2021		7,481,150	7,481,150	7,481,150		(1,482,195)					6,274,663	100.000
000000-00-0 .	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 113 LP		CLEVELAND	OH	RBC CAPITAL MARKETS		06/11/2021		12,276,316	12,276,316	12,276,316		(418,817)					6,340,782	98.000
000000-00-0 .	R4 ACC ACQUISITION LLC		NEW YORK	NY	R4 CAPITAL		08/19/2021		927,240	927,240	927,240		(3,653)					736,950	1.010
000000-00-0 .	R4 REGA ACQUISITION LLC		NEW YORK	NY	R4 CAPITAL		07/01/2021		8,449,537	8,449,537	8,449,537		(137,449)					6,643,725	1.010
000000-00-0 .	RAH CORPORATE PARTNERS FUND 57 LLC - SC STATE		GREAT NECK	NY	REGIONS BANK		09/30/2021		3,343,223	3,343,223	3,343,223		(286,201)					2,505,959	23.890
000000-00-0 .	RJTCF-48 STATE TAX CREDIT FUND LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/23/2021		8,066,332	8,066,332	8,066,332		(153,598)					4,715,022	48.000
000000-00-0 .	WNC INSTITUTIONAL TAX CREDIT FUND 51 LP STATE CA		IRVINE	CA	WNC & ASSOCIATES		08/20/2021		3,429,829	3,429,829	3,429,829							2,743,863	18.730
000000-00-0 .	MONARCH MSS GA 2021 ASIC ICF, LLC		ATLANTA	GA	MONARCH PRIVATE CAPITAL		12/30/2021												100.000
000000-00-0 .	MONARCH MSS MO 2021 ICF 1, LLC		ATLANTA	GA	MONARCH PRIVATE CAPITAL		12/30/2021												43.500
000000-00-0 .	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 56 LP MO STATE		BOSTON	MA	BOSTON FINANCIAL		03/25/2022		1,523,597	1,523,597	1,523,597							1,502,855	12.460
000000-00-0 .	WNC INSTITUTIONAL TAX CREDIT FUND 52 LP CA STATE		IRVINE	CA	WNC & ASSOCIATES		03/17/2022		2,576,224	2,576,224	2,576,224							2,382,293	18.900
000000-00-0 .	CREA CORPORATE TAX CREDIT FUND 89 LP		INDIANAPOLIS	IN	CREA		01/04/2022		2,153,304	2,153,304	2,153,304		(87,319)					1,934,234	15.500
000000-00-0 .	KNOX RESIDENCES I LIMITED PARTNERSHIP		IRVINE	CA	WNC & ASSOCIATES		04/12/2022		2,050,000	2,050,000	2,050,000							2,050,000	

SCHEDULE BA - PART 1

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

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			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	RJTCF-50-SC STATE TAX CREDIT FUND LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/16/2022		6,279,758	6,279,758	6,279,758							6,279,758	99.000
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 53 LP CA STATE		IRVINE	CA	WNC & ASSOCIATES		08/24/2022		2,747,746	2,747,746	2,747,746							2,747,746	25.680
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP CA STATE		BOSTON	MA	BOSTON FINANCIAL		10/26/2022		5,027,050	5,027,050	5,027,050							4,888,880	19.690
000000-00-0	MONARCH MSS GA 2022 ASIC ICF LLC		ATLANTA	GA	MONARCH PRIVATE CAPITAL		12/23/2022						(8,009,950)						100.000
000000-00-0	MPC SC 2022 LIHTC ICF LLC		ATLANTA	GA	MONARCH PRIVATE CAPITAL		12/23/2022						(2,416,990)						100.000
000000-00-0	SUGAR CREEK HOUSING TAX CREDIT FUND LLC - SC		ST.LOUIS	MO	SUGAR CREEK		12/15/2022						(1,870,500)					617,280	
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									150,058,462	150,058,462	150,058,462		(40,419,721)					69,199,671	XXX
00140M-AB-8	AIMCO 2020-12A SUB CLO			CYM	TRANSFER	6.	01/01/2022		852,061	861,206	852,061		(208,017)	60,189			362,580		
00140P-AC-9	AIMCO 2020-11A SUB CLO			CYM	TRANSFER	6.	01/01/2022		1,807,326	2,001,904	1,807,326		140,506	11,574			371,844		
00144F-AC-7	AIMCO 2021-14A SUB CLO			CYM	TRANSFER	6.	01/01/2022		1,216,067	1,346,764	1,216,067		(144,382)	90,079			314,816		
00889F-AE-2	AIMCO 2022-18A SUB CDO			JEY	JPMORGAN CHASE & CO.	6.	07/26/2022		1,173,658	1,521,545	1,173,658		2,407	232,619					
00900D-AE-2	AIMCO_2017-AA CLO			US	TRANSFER	6.	01/01/2022		118,607	872,354	118,607		(280,140)				234,622		
00900H-AC-7	AIMCO_18-AA SUB NOTES CLO			CYM	TRANSFER	6.	01/01/2022		546,148	802,481	546,148		(70,496)				255,167		
00900K-AC-0	AIMCO 2018-BA SUB CLO			CYM	TRANSFER	6.	01/01/2022		1,742,032	1,806,961	1,742,032		(46,714)				473,388		
00900M-AC-6	AIMCO 2015-AA SUB			CYM	TRANSFER	6.	01/01/2022		864,305	1,732,216	864,305		(95,629)	168,624			427,546		
00900U-AC-8	AIMCO 2019-10A SUB CLO			CYM	TRANSFER	6.	01/01/2022		1,459,267	2,347,497	1,459,267		13,166				582,120		
05363W-AA-7	AVERY 2014-1A INC			CYM	TRANSFER	6.	01/01/2022			317									
12549M-AA-2	CIFC 2014-1A INC			CYM	TRANSFER	6.	01/01/2022			856,650			(277,446)				523,088		
15032W-AC-3	CEDF 2022-15A SUB CLO			CYM	JEFFERIES & COMPANY, INC.	6.	02/24/2022		8,967,115	9,033,500	8,967,115		352,062	1,291,197			972,538		
36319F-AC-0	GALXY 2013-15A CLO			CYM	TRANSFER	6.	01/01/2022		356,685	356,685	356,685		(41,130)	61,739			163,716		
55953A-AE-8	MAGNE_2014-8A CLO			CYM	TRANSFER	6.	01/01/2022		1,296,590	1,495,434	1,296,590		(299,270)	545,141			769,759		
64129V-AB-9	NEUB 2014-17A SUB			CYM	VARIOUS	6.	01/01/2022		2,341,297	2,896,000	2,341,297		1,128,006	1,401,471			1,252,807		
64131R-AE-8	NEUB 2017-16SA CLO			CYM	TRANSFER	6.	01/01/2022		447,575	2,909,299	447,575		(885,787)	287,189			961,375		
75888C-AE-2	REG19 2022-1A SUB CLO			CYM	BNP CAPITAL MARKETS	6.	02/17/2022		7,522,318	8,982,700	7,522,318		199,972	1,894,075			1,221,419		
82671W-AC-9	SPEAK 2021-10A SUB CLO			CYM	TRANSFER	6.	01/01/2022		3,752,915	4,204,974	3,752,915		(582,899)	907,136			866,885		
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									34,463,965	44,028,486	34,463,965		(1,095,793)	6,951,033			9,753,670		XXX
000000-00-0	INVESTEC AFRICA CRDT OPPORT FD 1A		ST PETER PORT	GGY	INVESTEC ASSET MANAGEMENT GUERNSEY LIMITED		12/31/2019		14,271,662	14,271,662	14,271,662	(778,325)							0.080
5899999. Any Other Class of Assets - Unaffiliated									14,271,662	14,271,662	14,271,662	(778,325)							XXX
6099999. Total - Unaffiliated									9,533,640,810	9,959,865,764	9,533,640,810	178,289,060	(181,623,700)	14,423,873		(113,489,182)	330,481,267	3,004,763,491	XXX
6199999. Total - Affiliated									514,316,150	651,212,415	514,316,150	(23,362,735)				(588,177)	34,353,070	45,249,669	XXX
6299999 - Totals									10,047,956,960	10,611,078,179	10,047,956,960	154,926,325	(181,623,700)	14,423,873		(114,077,359)	364,834,337	3,050,013,160	XXX

1.

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

1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$		
1B	2A ...$	2B ..$	2C ..$						
1C	3A ...$	3B ..$	3C ..$ 8,768,250						
1D	4A ...$	4B ..$	4C ..$						
1E	5A ...$	5B ..$	5C ..$						
1F	6 .....$ 34,463,965								

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	CSI PRODIGY CO-INVESTMENT LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC	08/04/2020			31,406		100.000
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	02/14/2011	2.		75,538		2.250
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								106,944		XXX
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS	12/11/2018	3.		8,537,056		1.050
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	3.		516,959		20.820
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008	3.		57,597		1.100
000000-00-0	ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP	Edinburgh	GBR	ACTIS CAPITAL	03/13/2018	3.		6,709,482		40.000
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL	02/02/2017	3.		4,498,279		0.950
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	3.		504,558		3.870
000000-00-0	AMBER CO-INVESTMENT PARTNERS, LLC	SANTA MONICA	CA	CLEARLAKE CAPITAL GROUP, L.P.	09/06/2018	3.		12,926		8.070
000000-00-0	AMERRA-ANDROMEDA CO-INVEST II, LP	NEW YORK	NY	AMERRA CAPITAL MANAGEMENT LLC	11/19/2019			278,964		63.170
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	01/23/2017	3.		822,814		0.990
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS IV-A SCSP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	12/20/2019	3.		2,041,897		0.220
000000-00-0	ARCLINE CAPITAL PARTNERS LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT	11/04/2019	3.		1,728,160		1.800
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	3.		20,936		0.700
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	11/22/2019	3.		1,716,246		1.560
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings	05/07/2010			525,735		6.850
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014			1,118,047		3.110
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP	06/10/2016	3.		871,770		2.600
000000-00-0	BACH CO-INVESTMENT LP 2	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA	08/22/2017	3.		300,000		15.000
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital	08/23/2012	3.		69,271		1.180
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016			8,874,004		66.500
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital	11/05/2015			299,411		4.620
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	Blue Road Capital	11/06/2015			23,881		20.760
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	09/13/2019	3.		3,653,394		0.110
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	3.		2,182,820		0.330
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP	02/08/2019			8,351,629		1.340
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	ALPINE ENERGY CAPITAL LLC	11/12/2019			166,015		17.690
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	12/22/2011	3.		2,557		0.000
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors	01/17/2014	3.		18,737		0.410
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	3.		7,159,465		99.010
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	06/04/2018			116,792		50.960
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017			2,692,626		9.320
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	12/22/2011			86,236		7.430
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP	WASHINGTON	DC	THE CARLYLE GROUP	02/20/2015	3.		31,981		24.600
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	WASHINGTON	DC	THE CARLYLE GROUP	02/20/2015	3.		162,722		1.360
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS	04/27/2018	3.		4,059,959		5.520
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	2.		24,999		5.920
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	07/11/2016	3.		153,800		7.040
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	11/06/2015	3.		279,756		15.840
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	07/15/2019	3.		5,195,943		10.360
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	11/16/2015	3.		185,667		16.760
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	2.		212,117		0.970
000000-00-0	EPIRIS FUND II B LP	LONDON	GBR	EPIRIS GROUP	03/12/2018	3.		15,879,123		4.050
000000-00-0	EPIRIS FUND II CO-INVESTMENT A LP	LONDON	GBR	EPIRIS GROUP	11/23/2018	3.		285,840		41.920
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Equistone Partners Europe	02/20/2012	3.		194,173		2.250
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe	06/26/2015	3.		196,952		1.240
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE	07/09/2018	3.		3,481,025		0.990
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS	12/04/2014	3.		94,592		0.980
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS	01/25/2019	3.		3,582,300		2.790
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBAI	IND	EVERSTONE CAPITAL	08/14/2015	3.		3,040,000		6.500
000000-00-0	EXCELLERE CAPITAL FUND III	DENVER	CO	EXCELLERE PARTNERS LLC	10/03/2016	3.		2,787,274		4.130
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS LLC	10/03/2011	3.		196		3.600
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS	02/27/2019	3.		548,625		2.610
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	03/02/2018			3,890,288		14.370
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016			3,925,527		3.230
000000-00-0	GLENDOWER CAPITAL KLEIN CO-INVEST LP	LONDON	GBR	GLENDOWER CAPITAL	07/11/2019	3.		178,205		18.330
000000-00-0	ADVENT INTERNATIONAL GPE IX LP	BOSTON	MA	ADVENT INTERNATIONAL	10/21/2019	3.		11,068,698		0.510
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL	09/26/2016	3.		1,264,799		0.980
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	3.		303,323		2.110
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR	05/04/2018	3.		3,048,644		1.540

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	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT	07/26/2018	3		4,347,725		5.180
000000-00-0	ICG MXV CO-INVESTMENT II SCSP	LONDON	GBR	ICG (INTERMEDIATE CAPITAL GROUP)	09/19/2018	3		481,685		27.160
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.	09/27/2019	3		1,822,989		30.420
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013	3		626,600		0.940
000000-00-0	INSTARAGF ESSENTIAL INFRASTRUCTURE FUND II	TORONTO	CAN	INSTARAGF ASSET MANAGEMENT INC.	10/21/2019	3		2,376,000		1.360
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital	05/01/2014	3		291,295		23.490
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL	12/19/2016	3		1,390,671		5.620
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS	02/12/2018	3		3,060,594		0.480
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP	11/16/2016	3		757,958		2.680
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER	11/27/2018	3		2,962,366		0.700
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP	06/28/2017			508,747		25.700
000000-00-0	LYRIC CAPITAL ROYALTY FUND I LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT	01/18/2019			1,318,802		16.790
000000-00-0	CHUSA II, INC, MBK - PROJECT TRANSFORMERS	SEOUL	KOR	MBK PARTNERS	04/27/2016	3		93,730		26.650
000000-00-0	MBK PARTNERS FUND III	CENTRAL	HKG	MBK Partners	04/17/2013	3		197,867		2.070
589888-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS	09/14/2010	2		488,490		8.450
000000-00-0	MIDDLEGROUND PARTNERS I LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	08/09/2019	3		2,888,307		7.360
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners	02/13/2015	3		411,473		1.230
000000-00-0	MIP CLECO PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	04/12/2016	3		16,026		6.410
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	3		800,495		0.490
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners	03/15/2016	3		661,161		11.890
000000-00-0	MAIN POST GROWTH CAPITAL II LP	SAN FRANCISCO	CA	MAIN POST PARTNERS	06/25/2019	3		4,469,460		4.740
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	3		654,273		1.610
000000-00-0	MOUNTAINGATE CAPITAL FUND I LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP	09/15/2017	3		379,390		7.390
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	3		514,114		5.370
000000-00-0	NGP CAMINO FOLLOW-ON LLC	IRVING	TX	NATURAL GAS PARTNERS	04/09/2018	3		19,538		9.770
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	05/27/2015	3		27,500		25.000
000000-00-0	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners	06/04/2012	3		173,801		1.400
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	3		331,432		0.840
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS	11/20/2017	3		2,290,896		0.880
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL	12/31/2018	3		2,973,596		0.510
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	11/05/2019	3		1,203,116		3.650
000000-00-0	NQ PE PROJECT KIT, LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	06/28/2018	3		19,986		28.550
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS	07/28/2017	3		1,466,497		0.750
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	3		2,301		0.680
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS	07/07/2014	3		285,158		0.820
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	12/22/2011	3		8,304		0.410
000000-00-0	MIP IV OLIVIA PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	10/29/2019	3		47,754		0.650
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP	12/19/2016	3		1,185,410		1.080
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	09/05/2018	3		2,602,535		3.650
000000-00-0	ORCHID ASIA V	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	12/22/2011	3		239,178		5.220
000000-00-0	ORCHID ASIA VI LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	3		428,811		3.580
000000-00-0	PAG ASIA III LP	Central	HKG	PAG ASIA CAPITAL LIMITED	09/27/2019	3		9,673,107		0.670
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011	3		1,221,108		3.720
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PGIM PRIVATE CAPITAL	10/02/2017	2		3,837		12.910
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	Platinum Equity Partners	08/05/2013	3		33,756		0.990
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	11/28/2016	3		61,325		0.550
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	12/27/2019	3		503,532		0.180
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	3		137,019		18.940
744640-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL	12/20/2012	2		118,207		2.500
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	04/21/2017	2		415,089		1.000
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	12/01/2017	3		979,659		0.850
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	08/22/2017	3		5,165,947		0.850
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners	04/25/2016	3		263,216		11.420
000000-00-0	ROSE DS INVESTMENT LP	EDINBURGH	GBR	DUKE STREET CAPITAL	04/20/2016	3		85,654		29.170
000000-00-0	SAIF PARTNERS IV	CENTRAL	HKG	SAIF Partners	08/27/2010	3		250,000		1.570
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL	05/29/2014	3		34,911		7.180
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	3		476,870		0.350
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS	06/12/2018	3		1,494,664		0.320
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	3		239,401		4.580
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	02/16/2015	3		1,975,505		2.560
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	10/09/2018	3		28,057		1.340
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	3		590		0.120
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	08/15/2017	3		6,663		0.710

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	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	02/22/2019	3		7,970		0.070
000000-00-0	SP ARCH INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017	3		15,528		2.410
000000-00-0	SP USR INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017	3		7,249		2.410
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	09/30/2008	3		433,154		1.010
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	3		75,736		2.430
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS	04/10/2018	3		4,604,624		0.430
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	SAN MATEO	CA	SUNSTONE PARTNERS	01/13/2016	3		1,293,063		7.370
000000-00-0	THOMA BRAVO FUND XII LP	CHICAGO	IL	THOMA BRAVO PARTNERS	05/31/2016	3		304,533		1.160
000000-00-0	THOMA BRAVO FUND XIII LP	CHICAGO	IL	THOMA BRAVO PARTNERS	02/14/2019	3		2,944,979		0.190
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC	05/11/2017			2,567,750		7.600
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	3		178,092		1.280
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	3		264,538		1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	3		298,591		0.320
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	3		855,256		2.000
000000-00-0	BRC VANGUARD CO-INVEST LP	NEW YORK	NY	BLUE ROAD CAPITAL	12/29/2016			66,701		78.480
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS	11/04/2008	3		6,165		1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	3		304,651		1.710
000000-00-0	VISTA EQUITY PARTNERS FUND IV PARALLEL LP	SAN FRANCISCO	CA	VISTA EQUITY PARTNERS	12/30/2016	3		46,045		0.910
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	3		196,274		2.810
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	10/30/2019			867,679		0.990
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS	04/08/2019	3		4,597,383		2.870
552770-05-9	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC	NEW YORK	NY	JP MORGAN INVESTMENT MANAGEMENT INC	10/01/2014			75,000,000		34.450
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP	CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED	01/21/2020	3		2,665,203		3.070
000000-00-0	COWEN SUSTAINABLE INVESTMENTS I LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC	02/11/2020			10,336,258		10.500
000000-00-0	DC FRONT RANGE HOLDINGS I LP	BOCA RATON	FL	DIGITAL BRIDGE	03/05/2020	3		218,971		1.140
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP	BOSTON	MA	SUMMIT PARTNERS LP	03/17/2020	3		3,602,232		0.410
000000-00-0	BIF IV SIDE-CAR LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	01/16/2020	3		6,476		1.480
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	03/16/2020			9,342,192		3.230
000000-00-0	EMERALD LAKE PD ACQUISITION LP	LOS ANGELES	CA	EMERALD LAKE CAPITAL MANAGEMENT	01/14/2020	3		1,816,316		54.670
000000-00-0	CHRYSCAPITAL VIII LLC	EBENE	MUS	CHRYSCAPITAL LLP	03/30/2020	3		5,580,000		2.080
000000-00-0	SHOREVIEW CAPITAL PARTNERS IV LP	MINNEAPOLIS	MN	SHOREVIEW CAPITAL	04/08/2020	3		3,563,475		5.300
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP	LARKSPUR	CA	AMERICAN PACIFIC GROUP	04/17/2020	3		4,833,691		5.620
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP	NEW YORK	NY	ODYSSEY PARTNERS	04/20/2020	3		3,472,766		0.800
000000-00-0	RRG SUSTAINABLE WATER IMPACT FUND LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT	07/27/2020			5,675,218		4.140
000000-00-0	AVES SPECIAL OPPORTUNITIES FUND I LP	CHICAGO	IL	AVES CAPITAL MANAGEMENT	09/23/2020			2,450,980		72.380
000000-00-0	PROVIDENCE EQUITY PARTNERS (JUDITH) LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS	09/01/2020	3		1,522		0.250
000000-00-0	STRATEGIC VALUE CAPITAL SOLUTIONS FUND LP	GREENWICH	CT	STRATEGIC VALUE PARTNERS	09/16/2020			3,185,000		3.190
BAS134-RN-4	ACADIAN INTL SMALL CAP FUND	BOSTON	MA	ACADIAN ASSET MANAGEMENT LLC	07/01/2020			30,000,003		1.330
000000-00-0	CREST ROCK FUND I-A LP	DENVER	CO	CREST ROCK PARTNERS	10/23/2020			3,273,116		5.540
000000-00-0	EPIC FUND II, SLP	LUXEMBOURG	LUX	CASTIK CAPITAL	12/03/2020	3		11,873,443		3.300
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	11/25/2020			6,765,836		0.990
000000-00-0	JLC GREENSKIES CO-INVEST LP	CHICAGO	IL	JLC INFRASTRUCTURE	12/31/2020	3		300,720		100.000
000000-00-0	KLAR PARTNERS I SCSP	LONDON	GBR	KLAR PARTNERS	12/04/2020	3		6,307,480		5.410
000000-00-0	MIDDLEGROUND PISTON CO-INVEST LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	11/25/2020	3		34,396		10.860
000000-00-0	MONARCH CAPITAL PARTNERS V LP	NEW YORK	NY	MONARCH ALTERNATIVE CAPITAL	11/02/2020			20,702,500		2.220
000000-00-0	SUNSTONE PARTNERS II LP	SAN MATEO	CA	SUNSTONE PARTNERS	03/26/2021	3		9,453,812		3.550
000000-00-0	MONTAGU VI LP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP	04/01/2021	3		4,669,532		0.430
000000-00-0	STRIPES V LP	NEW YORK	NY	STRIPES GROUP	01/19/2021	3		4,567,541		2.540
000000-00-0	PIONEER INFRASTRUCTURE PARTNERS SCSP	LONDON	GBR	PIONEER POINT PARTNERS	01/26/2021	3		5,629,555		3.700
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP	DALLAS	TX	SIXTH STREET	01/27/2021			14,865,958		1.770
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP	NEW YORK	NY	BLACKSTONE GROUP	03/17/2021			144,959		10.780
000000-00-0	ENCAP ENERGY TRANSITION CO-INVESTMENT FUND I	HOUSTON	TX	ENCAP INVESTMENTS	03/10/2021			1,848,618		5.270
000000-00-0	ENCAP ENERGY TRANSITION FUND I	HOUSTON	TX	ENCAP INVESTMENTS	03/10/2021			5,665,803		1.600
000000-00-0	NQ PE PROJECT STINGRAY CO-INVEST LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	01/08/2021	3		1,825,750		33.390
000000-00-0	EMK CAPITAL PARTNERS II LP	LONDON	GBR	EMK CAPITAL	02/01/2021	3		8,122,710		2.080
000000-00-0	TPG AAF PARTNERS RNI-A LP	FORT WORTH	TX	TPG CAPITAL	06/28/2021	3		144,720		0.090
000000-00-0	BASALT INFRASTRUCTURE PARTNERS III LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	04/22/2021	3		8,206,461		1.860
000000-00-0	THOMA BRAVO FUND XIV LP	CHICAGO	IL	THOMA BRAVO PARTNERS	04/15/2021	3		6,560,600		0.310
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND X, LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS	06/14/2021	3		6,927,500		1.520
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP	PROVIDENCE	RI	PROVIDENCE STRATEGIC GROWTH	05/10/2021	3		6,016,715		1.560

SCHEDULE BA - PART 2

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

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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	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERS	07/01/2021	3		3,380		0.310
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	07/01/2021			87,292		0.490
000000-00-0	ARCLINE CAPITAL PARTNERS II LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT	07/20/2021	3		13,343,073		1.440
000000-00-0	ASTERION INDUSTRIAL INFRA FUND II FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	07/28/2021	3		5,104,323		1.830
000000-00-0	BCP SPECIAL OPPORTUNITIES FUND II LP	NEW YORK	NY	BC PARTNERS	07/12/2021			7,962,568		1.710
000000-00-0	GTCR FUND XIII LP	CHICAGO	IL	GTCR	09/07/2021	3		25,731,936		0.940
000000-00-0	LEEDS EQUITY PARTNERS VII LP	NEW YORK	NY	LEEDS EQUITY PARTNERS	09/08/2021	3		6,736,968		2.410
000000-00-0	MOUNTAINGATE CAPITAL FUND II LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP	08/25/2021	3		4,058,991		7.140
000000-00-0	PGIM CAPITAL PARTNERS VI LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	09/22/2021	2		8,914,098		1.590
000000-00-0	STG VI LP	PALO ALTO	CA	SYMPHONY TECHNOLOGY GROUP	07/23/2021	3		4,325,747		1.980
000000-00-0	EMBER INFRASTRUCTURE FUND I-A LP	NEW YORK	NY	EMBER INFRASTRUCTURE	09/16/2021	3		1,555,738		7.740
000000-00-0	KOHLBERG INVESTORS VII CV LP	MOUNT KISCO	NY	KOHLBERG & CO	07/15/2021	3		1,148,208		2.690
000000-00-0	ACTIS ENERGY 5 LP	LONDON	GBR	ACTIS CAPITAL	07/01/2021	3		5,140,549		1.060
000000-00-0	MIDDLEGROUND PARTNERS II LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	11/15/2021	3		16,800,001		6.050
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND II LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	10/15/2021	3		8,307,054		5.540
000000-00-0	COMVEST SPECIAL OPPORTUNITIES FUND LP	WEST PALM BEACH	FL	COMVEST PARTNERS	10/08/2021			3,745,482		6.250
000000-00-0	GALLATIN POINT CAPITAL PARTNERS II LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	12/29/2021			6,336,397		6.230
000000-00-0	APOLLO INFRASTRUCTURE OPPORTUNITIES FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT	12/06/2021			4,913,119		1.000
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND II LP	WASHINGTON	DC	THE CARLYLE GROUP	12/14/2021			14,619,541		0.450
000000-00-0	MONTAGU+ SCSP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP	12/02/2021	3		38,937		0.990
000000-00-0	OHCP IV BC R, LP	STAMFORD	CT	OAK HILL PARTNERS	11/17/2021	3		153,101		5.350
000000-00-0	ORION OPPORTUNITY LP	SAN FRANCISCO	CA	GI PARTNERS	12/27/2021			5,455		2.730
000000-00-0	CALERA XXIV LLC	SAN FRANCISCO	CA	CALERA CAPITAL	02/11/2022	3	15,063,057			33.330
000000-00-0	ANTERIAD HOLDINGS LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP	01/31/2022	3	8,600,177			4.960
000000-00-0	WINDROSE HEALTH INVESTORS VI LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS	03/09/2022	3	2,179,357	3,518,372		1.540
000000-00-0	5TH CENTURY PARTNERS FUND I LP	CHICAGO	IL	5TH CENTURY PARTNERS	03/28/2022	3	1,562,937	3,057,189		7.220
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND SONGS CO-INVEST LP	NEW YORK	NY	BLACKSTONE GROUP	03/30/2022		3,365,075	779,141		10.190
000000-00-0	VACA MORADA PARTNERS LP	AUSTIN	TX	AMHERST RESIDENTIAL ASSET MANAGEMENT LLC	02/25/2022		11,666,667	13,333,333		12.500
000000-00-0	CCMP CAPITAL INVESTORS III CV L.P.	NEW YORK	NY	CCMP CAPITAL ADVISORS	03/25/2022	3	2,569,645	7,048		0.300
000000-00-0	KAINOS CAPITAL PARTNERS III LP	DALLAS	TX	KAINOS CAPITAL	03/28/2022	3	2,883,699	2,484,806		2.830
000000-00-0	ORCHID ASIA VIII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	02/14/2022	3	2,513,821	1,835,322		1.760
000000-00-0	APOLLO HYBRID VALUE FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT	01/31/2022		2,869,989	5,511,587		0.440
000000-00-0	LYRIC CAPITAL ROYALTY FUND II LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT	03/25/2022		3,986,570	2,363,037		6.250
000000-00-0	CORAL TREE PARTNERS LP	LOS ANGELES	CA	CORAL TREE PARTNERS	05/06/2022	3	4,171,682	3,544,776		7.080
000000-00-0	TPG RISE CLIMATE LP	FORT WORTH	TX	TPG CAPITAL	06/14/2022	3	18,518,422	17,984,286		2.760
000000-00-0	EQUISTONE SP I SCSP	LONDON	GBR	EQUISTONE PARTNERS EUROPE	06/27/2022	3	1,054,364			1.140
000000-00-0	GSP ARB COINVEST FUND LP	NEW YORK	NY	GARNETT STATION PARTNERS	05/27/2022	3	12,000,000	120,972		20.690
000000-00-0	ACTIVATE CAPITAL PARTNERS II LP	SAN FRANCISCO	CA	ACTIVATE CAPITAL	06/14/2022	3	8,464,740	2,750,000		5.080
000000-00-0	AERO CAPITAL SOLUTIONS FUND III LP	AUSTIN	TX	AERO CAPITAL SOLUTIONS	05/27/2022		24,674,930	1,252,059		9.120
000000-00-0	AIOF II POMODORO CO-INVEST LP	NEW YORK	NY	APOLLO MANAGEMENT	06/28/2022		13,802,015			4.810
000000-00-0	ADVENT INTERNATIONAL GPE X LP	BOSTON	MA	ADVENT INTERNATIONAL	09/26/2022	3	1,190,000			0.140
000000-00-0	GTCR STRATEGIC GROWTH FUND I	CHICAGO	IL	GTCR	09/29/2022	3	399,075			0.640
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND XI LP	BOSTON	MA	SUMMIT PARTNERS LP	09/29/2022	3	1,657,228	1,231,329		0.310
000000-00-0	STRATEGIC INVESTORS FUND VII LP	MENLO PARK	CA	SVB CAPITAL	10/01/2022		9,567,892			1.210
000000-00-0	HULL STREET ENERGY PARTNERS II LP	BETHESDA	MD	HULL STREET ENERGY	07/15/2022		461,515	439,574		1.720
000000-00-0	QHP MILKY WAY SPV LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	09/12/2022	3	757,374	407		0.570
000000-00-0	CCOF CINEMA CO-INVESTMENT LP	WASHINGTON	DC	THE CARLYLE GROUP	07/21/2022		25,000,000			100.000
000000-00-0	STORY3 RECOVER III LP	LOS ANGELES	CA	STORY3 CAPITAL	08/17/2022		20,199,979	78,356		60.000
000000-00-0	BIP III RIDE CO-INVESTMENT LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	08/01/2022		8,333,953			2.240
BAS1E4-E4-8	GENERATION IM GLOBAL EQUITY FUND	SAN FRANCISCO	CA	Generation IM	07/01/2022		10,000,000	10,000,002		0.310
000000-00-0	AIMPERA FIBER COINVEST LP	SAN FRANCISCO	CA	AIMPERA CAPITAL PARTNERS	12/01/2022		7,453,955			22.500
000000-00-0	GREYWOLF CONTAINERSHIP OPPORTUNITIES MASTER FUND II LP	PURCHASE	NY	GREYWOLF CAPITAL	12/21/2022		12,060,285			22.220
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND II LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS	12/21/2022	3	3,999,669			3.400
000000-00-0	ENCAP ENERGY TRANSITION FUND II LP	HOUSTON	TX	ENCAP INVESTMENTS	12/14/2022		799,211			1.000
000000-00-0	EPIRIS FUND III B LP	LONDON	GBR	EPIRIS GROUP	11/25/2022	3	1,122,861			1.760
000000-00-0	EPIRIS FUND III CO-INVESTMENT A LP	LONDON	GBR	EPIRIS GROUP	11/25/2022	3	16,381,534			20.250
000000-00-0	LITTLE LEAF HOLDINGS LLC	SHIRLEY	MA	LITTLE LEAF FARMS	10/19/2022	3	50,000,000			7.460
000000-00-0	RELEVATE HOLDINGS LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP	12/23/2022	3	10,785,195			5.330
000000-00-0	SELECT SAPPHIRE LLC	GLENVIEW	IL	SELECT REHAB INC	10/19/2022		14,000,000			12.230

SCHEDULE BA - PART 2

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

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		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	PLATINUM EQUITY CAPITAL PARTNERS VI LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	12/12/2022	3.	2,020,584			0.280
000000-00-0	ICON INFRASTRUCTURE PARTNERS VI LP	LONDON	GBR	ICON INFRASTRUCTURE PARTNERS	12/19/2022		523,434			0.940
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND II LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	12/13/2022	3.	13,590,665			9.810
BAS1G5-PM-1	ACADIAN EM EQUITY FUND	BOSTON	MA	Acadian Asset Management LLC	11/01/2022		9,999,999			0.860
000000-00-0	NQ PE PROJECT COLOSSEUM CO-INVEST LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	10/05/2022	3.	13,459,204			7.490
1999999. Joint Venture Interests - Common Stock - Unaffiliated							373,710,757	720,946,485		XXX
000000-00-0	AMHERST SINGLE FAMILY RESIDENTIAL PARTNERS VI LP	AUSTIN	TX	AMHERST RESIDENTIAL ASSET MANAGEMENT LLC	02/01/2019			7,849,265		2.570
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015			368,952		4.940
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP	06/15/2017			715,945		0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011			128,384		0.380
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC	06/08/2017			2,273,510		14.420
000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II	CHICAGO	IL	HARRISON STREET ADVISORS LLC	05/14/2019			2,477,794		10.000
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS	04/27/2012			369,955		4.660
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	12/05/2019			152,037		12.870
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008			116,309		2.650
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	PATRIA INVESTIMENTOS-RE	12/22/2011			54,159		9.850
000000-00-0	RANCHO PRESIDIO LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	12/20/2019			663,000		65.000
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IND	RED FORT CAPITAL ADVISORS	10/04/2011			904,698		12.000
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	12/03/2007			22,654		1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/22/2011			21,308		1.120
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016			241,839		1.750
000000-00-0	BREG SAVANNAH INDUSTRIAL FUND, LP	DENVER	CO	BROE REAL ESTATE GROUP	03/29/2021			3,341,270		15.870
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	DENVER	CO	REDPEAK PROPERTIES	05/01/2021			4,441,021		49.000
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND III LP	RENO	NV	DERMODY PROPERTIES	05/07/2021			19,763,917		4.760
000000-00-0	ML-AI VENTURE 5 LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/01/2021			319,344		50.000
000000-00-0	BC CO-INVEST CTP-I LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS	12/21/2021			1,526,370		20.680
000000-00-0	ELMTREE U.S. NET LEASE FUND IV LP	ST. LOUIS	MO	ELMTREE FUNDS	10/28/2021			13,005,891		3.940
000000-00-0	BC CO-INVEST PARAGON PARK LOT 3B LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS	01/26/2022		30,000,000			21.610
000000-00-0	MSP GP FUND III LP	DALLAS	TX	MONTGOMERY STREET PARTNERS	09/30/2022		11,312,808			8.330
000000-00-0	DP AIC HOLDINGS LP	RENO	NV	DERMODY PROPERTIES	10/18/2022		44,497,515			19.700
000000-00-0	BC CO-INVEST BRAMBLETON TECH PARK LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS	11/01/2022		27,388,298			27.930
2199999. Joint Venture Interests - Real Estate - Unaffiliated							113,198,621	58,757,621		XXX
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016			87,557		51.000
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors	03/22/2016			87,557		51.000
000000-00-0	AP REAL ESTATE LLC	Dover	DE	DIRECT	03/26/2012			1,800,000		100.000
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase I-II)	CHANDLER	AZ	Ryan Company	04/05/2019			7,107		90.000
000000-00-0	HUMBOLDT EAST TRADE CENTER LLC	HAZLETON	PA	CBRE Global Investors	07/13/2017			139,507		95.000
000000-00-0	KILTER PTY LTD	VICTORIA	AUS	Kilter Rural Water	10/15/2021			25,000,000		100.000
000000-00-0	PULLMAN QOZB	CHICAGO	IL	CBRE Global Investors	07/13/2019			118,531		100.000
000000-00-0	SM202	PHOENIX	AZ	CBRE Global Investors	10/30/2020			188,466		95.000
000000-00-0	TBR ONE RIVERSIDE	Jacksonville	FL	TriBridge Residential	02/04/2022		24,094,297			90.000
000000-00-0	TDC Brown Deer	Milwaukee	WI	Transwestern Development Company	10/20/2022		3,289,776			90.010
000000-00-0	TDC 15TH STREET LLC	WASHINGTON	DC	Transwestern Development Company	06/21/2021			9,366,990		85.000
000000-00-0	TDC CITY CENTER LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021			7,107		90.000
000000-00-0	TDC CITY CENTER PHASE II LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021			110,411		90.000
2299999. Joint Venture Interests - Real Estate - Affiliated							27,384,073	36,913,233		XXX
000000-00-0	AGRICULTURE FUND II LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	10/13/2017			86,639		5.690
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018			350,042		12.170
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC	07/10/2017		24,000,000			80.000
404738-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	08/20/2018			640,343		33.910
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL	10/18/2006			7,153		7.160
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII LP	BOSTON	MA	ARCLIGHT PARTNERS	02/21/2020	3.		6,421,862		0.370
000000-00-0	CAPROCK LOGISTICS DEVELOPMENT VENTURE LP	NEWPORT BEACH	CA	CAPROCK PARTNERS	11/19/2021			13,263,000		32.190
000000-00-0	RRG SWIF GARDEN CO-INVESTMENT PARTNERS LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT	11/15/2021			1,730,923		55.180

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	SROA CARDINAL CO-INVEST 2 LP	WEST PALM BEACH	FL	SROA CAPITAL	11/26/2021			374,194		100.000
000000-00-0	SROA CAPITAL FUND VIII LP	WEST PALM BEACH	FL	SROA CAPITAL	11/23/2021			16,597,682		9.620
000000-00-0	ALTERRA IOS VENTURE II LP	PHILADELPHIA	PA	ALTERRA PROPERTY GROUP	03/09/2022		3,006,532	16,293,893		5.730
000000-00-0	FOCUS SENIOR HOUSING FUND II LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC	06/09/2022		346,667			4.810
000000-00-0	CRAYHILL CO-INVEST FUND III LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	05/24/2022		13,234,960			96.760
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VI LP	COLUMBUS	OH	ROCKBRIDGE CAPITAL	07/01/2022		3,086,538			1.140
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VII LP	COLUMBUS	OH	ROCKBRIDGE CAPITAL	07/01/2022		7,171,242	107,914		2.400
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VIII LP	COLUMBUS	OH	ROCKBRIDGE CAPITAL	07/01/2022		1,171,750	568,445		2.630
000000-00-0	IQHQ HOLDINGS LP	BOSTON	MA	IQHQ	06/30/2022		34,300,000			1.190
000000-00-0	MSP POOL IV SIDECAR LP	DALLAS	TX	MONTGOMERY STREET PARTNERS	10/20/2022		23,100,000			3.460
2599999. Joint Venture Interests - Other - Unaffiliated							85,417,688	80,442,092		XXX
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT	02/29/2016			185,000		100.000
2699999. Joint Venture Interests - Other - Affiliated								185,000		XXX
575767-AT-5	MASSACHUSETTS MUTUAL LIFE INSURANC	Springfield	MO	MORGAN STANLEY	12/02/2022		3,000,000			0.000
2799999. Surplus Debentures, etc - Unaffiliated							3,000,000			XXX
000000-00-0	AIC COLLATERAL LOAN (AIMCO)	Dover	DE	DIRECT	02/17/2022		18,600,000			100.000
000000-00-0	AIC COLLATERAL LOAN (AIMCO CLO 17)	Dover	DE	DIRECT	06/30/2022		18,437,000			100.000
000000-00-0	AIC COLLATERAL LOAN (AIMCO CLO 18)	Dover	DE	DIRECT	09/08/2022		22,621,000			100.000
3099999. Collateral Loans - Affiliated							59,658,000			XXX
000000-00-0	AEGON LIHTC FUND 58 LLC	CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS	07/15/2019			2		23.160
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX	BOSTON	MA	BOSTON FINANCIAL	10/18/2018			(28,834)		16.820
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC	Indianapolis	IN	CREA	04/11/2012			64,826		24.800
000000-00-0	CREA CORPORATE TAX CREDIT FUND 57 LLC	INDIANAPOLIS	IN	CREA	12/22/2017			47,781		27.720
000000-00-0	CREA CORPORATE TAX CREDIT FUND 61, LLC	INDIANAPOLIS	IN	CREA	06/27/2018			164,741		22.340
000000-00-0	CREA CORPORATE TAX CREDIT FUND 66, LLC	INDIANAPOLIS	IN	CREA	01/03/2019			(359,968)		9.860
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP	CLEVELAND	OH	RBC Capital Markets	10/25/2017			84,246		17.260
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP	CLEVELAND	OH	RBC CAPITAL MARKETS	10/12/2018			111,600		14.960
000000-00-0	RED STONE EQUITY - 2017 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	10/02/2017			40,618		18.620
000000-00-0	RED STONE EQUITY - 2018 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	07/27/2018			(93,364)		24.680
000000-00-0	RED STONE EQUITY - 2019 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	04/26/2019			(35,277)		20.340
000000-00-0	RED STONE EQUITY FUND 75 LP	CLEVELAND	OH	RED STONE EQUITY PARTNERS	12/18/2019			(214,192)		24.400
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 42 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	09/27/2016			(44,949)		9.340
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 43 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	05/17/2018			198,210		17.680
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 44, LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	08/28/2017			(46,585)		23.340
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP	BOSTON	MA	BOSTON FINANCIAL	03/16/2020			(10,212)		17.960
000000-00-0	CREA CORPORATE TAX CREDIT FUND 74 LLC	INDIANAPOLIS	IN	CREA	01/06/2020			352,520		9.820
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP	BOSTON	MA	BOSTON FINANCIAL	10/29/2020			(187,139)		21.520
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 54 LP	BOSTON	MA	BOSTON FINANCIAL	03/15/2021			(82,616)		21.080
000000-00-0	CREA CORPORATE TAX CREDIT FUND 85 LP	INDIANAPOLIS	IN	CREA	06/21/2021			(73,856)		8.390
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 56 LP	BOSTON	MA	BOSTON FINANCIAL	03/25/2022		35,000,000			12.460
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 52 LP	IRVINE	CA	WNC & ASSOCIATES	03/17/2022		35,000,000			18.900
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 50 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	06/01/2022		30,000,000			22.530
000000-00-0	RED STONE EQUITY FUND 95 LP	CLEVELAND	OH	RED STONE EQUITY PARTNERS	06/13/2022		35,000,000			15.070
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 53 LP	IRVINE	CA	WNC & ASSOCIATES	08/24/2022		35,000,000			25.680
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP	BOSTON	MA	BOSTON FINANCIAL	10/26/2022		30,000,000			19.690
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							200,000,000	(112,448)		XXX
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX STATE	BOSTON	MA	BOSTON FINANCIAL	10/18/2018			(142,118)		67.460
000000-00-0	R4 HRGA ACQUISITION LLC	NEW YORK	NY	R4 CAPITAL	12/18/2019			(375,000)		40.520
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP STATE	CLEVELAND	OH	RBC CAPITAL MARKETS	03/12/2019			72,000		14.960
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP HI STATE	BOSTON	MA	BOSTON FINANCIAL	03/16/2020			(32,398)		17.960
000000-00-0	R4 PMGA ACQUISITION LLC STATE	NEW YORK	NY	R4 CAPITAL	07/01/2020			(21,000)		39.190
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP CALIFORNIA	IRVINE	CA	WNC & ASSOCIATES	08/17/2020			(401)		17.320
000000-00-0	BFIM 52 HERKIMER EG ASSOCIATES LLC(EASTERN GARDENS APARTMENTS)	BOSTON	MA	BOSTON FINANCIAL	09/30/2020			(189,417)		0.000

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	RSE BROOKMONT LOFTS LLC	CLEVELAND	OH	RED STONE EQUITY PARTNERS	09/30/2020			495,852		12.370
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP CA STATE	BOSTON	MA	BOSTON FINANCIAL	10/29/2020			(131)		21.520
000000-00-0	SUGAR CREEK HOUSING TAX CREDIT FUND LLC - GA	ST LOUIS	MO	SUGAR CREEK	12/15/2020			8,010,000		0.000
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 114 LP	CLEVELAND	OH	RBC CAPITAL MARKETS	06/11/2021			(1,174,044)		100.000
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 113 LP	CLEVELAND	OH	RBC CAPITAL MARKETS	06/11/2021			7,505,638		98.000
000000-00-0	RAH CORPORATE PARTNERS FUND 57 LLC - SC STATE	GREAT NECK	NY	REGIONS BANK	09/30/2021			57,362		23.890
000000-00-0	RJTCF-48 STATE TAX CREDIT FUND LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	09/23/2021			5,064,195		48.000
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 56 LP MO STATE	BOSTON	MA	BOSTON FINANCIAL	03/25/2022		1,523,597			12.460
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 52 LP CA STATE	IRVINE	CA	WNC & ASSOCIATES	03/17/2022		2,576,224			18.900
000000-00-0	CREA CORPORATE TAX CREDIT FUND 89 LP	INDIANAPOLIS	IN	CREA	01/04/2022		2,240,623			15.500
000000-00-0	KNOX RESIDENCES I LIMITED PARTNERSHIP	IRVINE	CA	WNC & ASSOCIATES	04/12/2022		2,050,000			0.000
000000-00-0	RJTCF-50-GA STATE TAX CREDIT FUND LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	06/16/2022		1,429,824	(1,429,824)		0.000
000000-00-0	RJTCF-50-SC STATE TAX CREDIT FUND LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	06/16/2022		6,279,768	(10)		99.000
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 53 LP CA STATE	IRVINE	CA	WNC & ASSOCIATES	08/24/2022		2,747,746			25.680
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP CA STATE	BOSTON	MA	BOSTON FINANCIAL	10/26/2022		5,027,050			19.690
000000-00-0	MONARCH MSS GA 2022 ASIC ICF LLC	ATLANTA	GA	MONARCH PRIVATE CAPITAL	12/23/2022		8,009,950			100.000
000000-00-0	MPC SC 2022 LIHTC ICF LLC	ATLANTA	GA	MONARCH PRIVATE CAPITAL	12/23/2022		2,416,990			100.000
000000-00-0	SUGAR CREEK HOUSING TAX CREDIT FUND LLC - SC	ST.LOUIS	MO	SUGAR CREEK	12/15/2022		1,870,500			0.000
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							36,172,272	17,840,704		XXX
00140M-AB-8	AIMCO 2020-12A SUB CLO		CYM	TRANSFER	01/01/2022		1,120,267			0.000
00140P-AC-9	AIMCO 2020-11A SUB CLO		CYM	TRANSFER	01/01/2022		1,678,394			0.000
00144F-AC-7	AIMCO 2021-14A SUB CLO		CYM	TRANSFER	01/01/2022		1,450,528			0.000
00889F-AE-2	AIMCO 2022-18A SUB CDO		JEY	JPMORGAN CHASE & CO.	07/26/2022		1,403,870			0.000
00900D-AE-2	AIMCO_2017-AA CLO		US	TRANSFER	01/01/2022		398,747			0.000
00900H-AC-7	AIMCO_18-AA SUB NOTES CLO		CYM	TRANSFER	01/01/2022		616,644			0.000
00900K-AC-0	AIMCO 2018-BA SUB CLO		CYM	TRANSFER	01/01/2022		1,788,746			0.000
00900M-AC-6	AIMCO 2015-AA SUB		CYM	TRANSFER	01/01/2022		1,128,558			0.000
00900U-AC-8	AIMCO 2019-10A SUB CLO		CYM	TRANSFER	01/01/2022		1,446,101			0.000
05363W-AA-7	AVERY 2014-1A INC		CYM	TRANSFER	01/01/2022					0.000
12549M-AA-2	CIFC 2014-1A INC		CYM	TRANSFER	01/01/2022		277,446			0.000
000000-00-0	GARDN 2005-1A SUB			DIRECT	01/01/2022					0.000
15032W-AC-3	CEDF 2022-15A SUB CLO		CYM	JEFFERIES & COMPANY, INC.	02/24/2022		9,906,250			0.000
36319F-AC-0	GALXY 2013-15A CLO		CYM	TRANSFER	01/01/2022		459,554			0.000
55953A-AE-8	MAGNE_2014-8A CLO		CYM	TRANSFER	01/01/2022		2,141,002			0.000
64129V-AB-9	NEUB 2014-17A SUB		CYM	VARIOUS	01/01/2022		2,614,762			0.000
64131R-AE-8	NEUB 2017-16SA CLO		CYM	TRANSFER	01/01/2022		1,620,551			0.000
75888C-AE-2	REG19 2022-1A SUB CLO		CYM	BNP CAPITAL MARKETS	02/17/2022		9,216,420			0.000
82671W-AC-9	SPEAK 2021-10A SUB CLO		CYM	TRANSFER	01/01/2022		5,242,950			0.000
000000-00-0	SMORE 2014-1A BSUB			CREDIT SUISSE	01/01/2022					0.000
86176Y-20-1	STCLO 0 04/17/21 PFD			TRANSFER	01/01/2022					0.000
86176Y-AH-5	STCLO 2007-6A SUB			TRANSFER	01/01/2022					0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							42,510,791			XXX
6099999. Total - Unaffiliated							854,010,129	877,981,398		XXX
6199999. Total - Affiliated							87,042,073	37,098,233		XXX
6299999 - Totals							941,052,201	915,079,631		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
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	02/14/2011	04/07/2022	815,472							815,472	815,472				
000000-00-0	CSI PRODIGY CO-INVESTMENT LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC	08/04/2020	10/14/2022	663,662							663,662	663,662				
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							1,479,134							1,479,134	1,479,134				
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS	12/11/2018	10/27/2022	2,223,283							2,223,283	2,223,283				
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	09/02/2022	8,057,381							8,057,381	8,057,381				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008	12/22/2022	214,436							214,436	214,436				
000000-00-0	ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP	Edinburgh	GBR	ACTIS CAPITAL	03/13/2018	12/02/2022	48,632,614							48,632,614	48,632,614				
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL	02/02/2017	11/25/2022	20,992,101							20,992,101	20,992,101				
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	12/08/2022	6,271,816							6,271,816	6,271,816				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	10/31/2022	72,295	8,783				8,783		81,078	81,078				(11,796)
000000-00-0	ALOHOMORA AS HOLDINGS LP PROUNLIMITED	GRAND CAYMAN	CYM	INVESTCORP	06/08/2018	06/08/2022		(33,110)				(33,110)		(33,110)	(33,110)				33,110
000000-00-0	AMBER CO-INVESTMENT PARTNERS, LLC	SANTA MONICA	CA	CLEARLAKE CAPITAL GROUP, L.P.	09/06/2018	10/14/2022	22							22	22				
000000-00-0	ARCLINE CAPITAL PARTNERS LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT	11/04/2019	06/10/2022	183,436							183,436	183,436				
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	11/22/2022	34,385,689							34,385,689	34,385,689				
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS	08/14/2015	09/28/2022	8,719,212							8,719,212	8,719,212				
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	10/25/2022	1,870,501							1,870,501	1,870,501				
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	11/22/2019	12/23/2022	3,788,426							3,788,426	3,518,792	(269,634)		(269,634)	
000000-00-0	ASTORG V	Paris	FRA	Astorg Partners	12/28/2011	01/24/2022	6,002,106	(6,186,518)				(6,186,518)	424,387	239,974	(337,514)	(577,488)		(577,488)	6,214,056
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings	05/07/2010	07/01/2022	5,277,231							5,277,231	5,277,231				
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	12/29/2022	6,243,681							6,243,681	6,243,681				
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP	06/10/2016	08/18/2022	16,038,476							16,038,476	16,038,476				
000000-00-0	RESURGENCE PE INVESTMENTS LIMITED	Mumbai	IND	SIGULER GUFF	06/30/2010	12/27/2022	340,269							340,269	340,269				
000000-00-0	AXA SECONDARY FUND V	SAINT HELIER	GGY	ARDIAN	12/14/2011	04/29/2022	47,779							47,779	47,779				
000000-00-0	BRAZIL CAPITAL GROWTH PARTNERS II A, LP	Rio de Janeiro	BRA	Fornax Assessoria	12/22/2011	12/16/2022	75,929							75,929	75,929				
000000-00-0	BASALT INFRASTRUCTURE PARTNERS II LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	03/02/2017	10/19/2022	37,987,651							37,987,651	37,987,651				
000000-00-0	PROJECT ARTHUR HOLDCO LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	12/18/2017	08/05/2022	42,544,303	(22,548,549)				(22,548,549)		19,995,754	19,995,754				29,989,053
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS	03/14/2013	09/23/2022	972,159							972,159	972,159				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	04/30/2022	179,846							179,846	179,846				
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital	08/23/2012	12/01/2022	6,499,392	(5,439,146)				(5,439,146)		1,060,246	1,060,246				5,806,868
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	12/30/2022	10,403,908							10,403,908	10,403,908				
000000-00-0	BRAIT IV LP	Johannesburg	ZAF	Brait	04/02/2007	12/13/2022	8,565,304							8,565,304	8,565,304				
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital	11/05/2015	03/28/2022	164,648							164,648	164,648				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	09/13/2019	12/14/2022	1,496,812							1,496,812	1,496,812				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	12/14/2022	2,396,399							2,396,399	2,396,399				
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP	02/08/2019	12/02/2022	5,173,446							5,173,446	5,173,446				
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	12/22/2011	10/31/2022	46,796	42,781				42,781		89,577	89,577				(1,075)
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors	01/17/2014	12/08/2022	2,026,784							2,026,784	2,026,784				
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	10/26/2022	12,950,912							12,950,912	12,950,912				
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017	09/30/2022	574,025							574,025	490,818	(83,207)		(83,207)	
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS	11/14/2017	12/22/2022	4,354,233							4,354,233	4,354,233				
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL	NEW YORK	NY	IFM INVESTORS	05/03/2016	10/31/2022	10,774,671							10,774,671	10,774,671				
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP	WASHINGTON	DC	THE CARLYLE GROUP	02/20/2015	06/28/2022	3,301,857							3,301,857	3,301,857				
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	03/01/2017	06/08/2022	9,273					9,273		9,273	9,273				(9,273)
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS	04/27/2018	03/16/2022	4,329,323							4,329,323	4,329,323				
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	07/13/2022	2,428,380							2,428,380	2,428,380				
000000-00-0	DANIELE HOLDCO LLC	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	09/03/2019	01/12/2022	1,263,769							1,263,769	1,263,769				
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	07/11/2016	11/22/2022	36,300,119	14,582,299				14,582,299		50,882,418	50,882,418				41,129,775
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	11/06/2015	08/11/2022	180,989							180,989	180,989				
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	07/15/2019	12/13/2022	1,351,620							1,351,620	1,351,620				
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	11/16/2015	07/15/2022	3,186,155							3,186,155	3,186,155				
292698-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	10/31/2022	1,660,304							1,660,304	1,660,304				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	10/31/2022	2,688,970							2,688,970	2,688,970				

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	EPIRIS FUND II B LP	LONDON	GBR	EPIRIS GROUP	03/12/2018	11/25/2022	15,545,697							15,545,697	13,192,904	(2,352,793)		(2,352,793)	
000000-00-0	EPIRIS FUND II CO-INVESTMENT A LP	LONDON	GBR	EPIRIS GROUP	11/23/2018	11/17/2022	81,049							81,049	73,603	(7,445)		(7,445)	
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/01/2006	06/09/2022	468,481							468,481	396,532	(71,949)		(71,949)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Equistone Partners Europe	02/20/2012	09/07/2022	84,534							84,534	(94,345)	(178,879)		(178,879)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe	06/26/2015	12/29/2022	1,286,197							1,286,197	489,113	(797,083)		(797,083)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE	07/09/2018	11/11/2022	7,000,047							7,000,047	6,346,021	(654,026)		(654,026)	
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS	12/04/2014	07/14/2022	3,466,534							3,466,534	3,466,534				
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015	12/22/2022	1,609,930							1,609,930	1,609,930				
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	IND	Everstone Capital	12/22/2011	11/07/2022	4,003,207							4,003,207	4,003,207				
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBAI	IND	EVERSTONE CAPITAL	08/14/2015	11/15/2022	4,401,876							4,401,876	4,401,876				
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	06/22/2007	12/31/2022	(199,432)	5,887,666				5,887,666		5,688,234	5,688,234				(5,688,234)
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD	01/07/2008	12/21/2022	342,318							342,318	342,318				
000000-00-0	FLORIDA FOOD HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	10/07/2016	09/16/2022	195,164	(99,021)				(99,021)		96,143	96,143				96,141
000000-00-0	FORTELUS SPECIAL SITUATIONS FUND LTD	London	GBR	FORTELUS CAPITAL MANAGEMENT	04/01/2013	04/01/2022	5,574	(2,902)				(2,902)		2,672	49,938		47,266	47,266	
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	08/01/2022	136,022							136,022	136,022				
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	03/02/2018	12/29/2022	252,226							252,226	252,226				
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	02/07/2022	103,796							103,796	103,796				
000000-00-0	GTCR INVESTORS (CROWN) LP/CALLCREDIT	Chicago	IL	GTCR	03/10/2014	12/21/2022	29,089	(18,878)				(18,878)		10,211	10,211				16,589
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	11/10/2022	720,260							720,260	720,260				
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	12/28/2022	9,859							9,859	9,859				
000000-00-0	PROJECT HYPERION LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	11/10/2016	10/11/2022	876,429							876,429	876,429				
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.	09/27/2019	11/02/2022	102,943							102,943	102,943				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	09/13/2022	74,114							74,114	74,114				
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital	05/01/2014	07/12/2022	6,590,357							6,590,357	6,590,357				
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL	12/19/2016	11/22/2022	1,520,895							1,520,895	1,520,895				
000000-00-0	KC CULINARTE HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	08/24/2018	11/22/2022	18,530,337	(2,988,719)				(2,988,719)		15,541,618	15,541,618				12,158,803
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	12/28/2004	02/28/2022		6,101				6,101		6,101	6,101				(6,101)
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	12/31/2022	1,504	1,370				1,370		2,874	2,874				(2,874)
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	09/21/2022	128,004							128,004	100,801	(27,203)		(27,203)	
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP	11/16/2016	10/04/2022	1,009,392							1,009,392	450,437	(558,954)		(558,954)	
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	New York	NY	Lexington Partners	06/25/2004	01/28/2022	599,121							599,121	599,121				
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER	11/27/2018	12/20/2022	197,304							197,304	197,304				
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP	06/28/2017	10/21/2022	1,806,185							1,806,185	1,806,185				
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	07/30/2007	12/31/2022	2,273	261,113				261,113		263,386	263,386				(263,386)
000000-00-0	CHUSA II, INC, MBK - PROJECT TRANSFORMERS	SEOUL	KOR	MBK PARTNERS	04/27/2016	05/11/2022	68,342,655	(48,980,089)				(48,980,089)	4,207,607	23,570,172	20,505,615	(3,064,557)		(3,064,557)	32,079,568
000000-00-0	MBK PARTNERS FUND III	CENTRAL	HKG	MBK Partners	04/17/2013	08/12/2022	17,733,741							17,733,741	17,733,741				
589888-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS	09/14/2010	11/09/2022	12,832,100							12,832,100	12,832,100				
000000-00-0	MIDDLEGROUND PARTNERS I LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	08/09/2019	11/08/2022	3,535,861							3,535,861	3,535,861				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners	02/13/2015	12/23/2022	901,424							901,424	901,424				
000000-00-0	MIP CLECO PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	04/12/2016	09/29/2022	3,806,417							3,806,417	3,806,417				
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	06/09/2017	08/12/2022	1,150,000							1,150,000	1,150,000				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	11/10/2022	214,674							214,674	214,674				
000000-00-0	MAIN POST GROWTH CAPITAL II LP	SAN FRANCISCO	CA	MAIN POST PARTNERS	06/25/2019	06/02/2022	294,937							294,937	294,937				
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	08/12/2022	2,708,376							2,708,376	2,708,376				
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	12/12/2022	2,685,655							2,685,655	2,685,655				
000000-00-0	NGP CAMINO FOLLOW-ON LLC	IRVING	TX	NATURAL GAS PARTNERS	04/09/2018	12/22/2022	1,217,218							1,217,218	1,217,218				
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	05/27/2015	12/29/2022	1,046,902							1,046,902	1,046,902				
000000-00-0	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners	06/04/2012	12/29/2022	1,515,390							1,515,390	1,515,390				
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	12/29/2022	8,395,640							8,395,640	8,395,640				
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS	11/20/2017	12/22/2022	6,382,271							6,382,271	6,382,271				
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL	12/31/2018	03/30/2022	4,361,494							4,361,494	4,302,385	(59,109)		(59,109)	
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	11/05/2019	10/19/2022	4,083,991							4,083,991	4,083,991				
000000-00-0	NEW VERNON INDIA FUND, LP	Jersey City	NJ	NEW VERNON MGMT	10/26/2007	12/29/2022	7,554	(3,915)				(3,915)		3,639	11,162		7,523	7,523	
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS	07/07/2014	12/22/2022	7,268,365							7,268,365	7,268,365				

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	OHCP IV EPIC COI LP	STAMFORD	CT	OAK HILL PARTNERS	09/06/2017	02/28/2022		2,367				2,367		2,367	2,367				(2,367)
000000-00-0	MIP IV OLIVIA PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	10/29/2019	12/20/2022	1,445,279							1,445,279	1,445,279				
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	05/18/2022	16,058							16,058	(2,044)	(18,102)		(18,102)	
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP	12/19/2016	02/16/2022	157							157	157				
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	09/05/2018	12/14/2022	3,391,676							3,391,676	3,391,676				
000000-00-0	ORCHID ASIA V	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	12/22/2011	08/04/2022	146,192							146,192	146,192				
000000-00-0	ORCHID ASIA VI LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	11/04/2022	1,028,850							1,028,850	1,028,850				
000000-00-0	PAG ASIA III LP	Central	HKG	PAG ASIA CAPITAL LIMITED	09/27/2019	12/29/2022	2,844,404							2,844,404	2,844,404				
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PGIM PRIVATE CAPITAL	10/02/2017	11/30/2022	203,793							203,793	203,793				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	11/28/2016	12/29/2022	1,316,093							1,316,093	1,316,093				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	12/27/2019	05/13/2022	1,570,965							1,570,965	1,570,965				
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners	12/22/2011	11/30/2022	4,638,646							4,638,646	4,638,646				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP	St Peter Port	GGY	Partners Group	06/27/2006	01/20/2022	24,886	(24,616)				(24,616)	3,818	4,088	(218)	(4,306)		(4,306)	20,440
000000-00-0	VP PRIMALOFT MANAGEMENT, LLC	NEW YORK	NY	VICTOR CAPITAL PARTNERS	10/05/2017	11/02/2022	5,896,382	465,707				465,707		6,362,089	6,362,089				218,900,237
744646-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL	12/20/2012	12/30/2022	4,374,947							4,374,947	4,374,947				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	04/21/2017	12/22/2022	1,826,211							1,826,211	1,826,211				
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	08/22/2017	12/29/2022	5,205,905							5,205,905	5,205,905				
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners	04/25/2016	05/23/2022	29,429,251							29,429,251	29,429,251				
000000-00-0	ROCKCLIFF-MESA CO-INVESTMENT PARTNERS LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	02/25/2019	05/06/2022	69,737							69,737	69,737				
000000-00-0	ROSE DS INVESTMENT LP	EDINBURGH	GBR	DUKE STREET CAPITAL	04/20/2016	11/30/2022	25,881,216	(9,175,057)				(9,175,057)	(212,560)	16,493,599	9,839,446	(6,654,153)		(6,654,153)	27,149,814
000000-00-0	SAIF PARTNERS IV	CENTRAL	HKG	SAIF Partners	08/27/2010	08/24/2022	294,357							294,357	294,357				
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013	Boston	MA	Bain Capital Credit, LP	10/17/2012	11/15/2022	844,763							844,763	844,763				
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	12/02/2022	(110,985)							(110,985)	(110,985)				
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS	06/12/2018	12/29/2022	932,703							932,703	932,703				
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	10/09/2018	01/12/2022	500,823							500,823	500,823				
000000-00-0	SP ARCH INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017	05/26/2022	39,975							39,975	39,975				
000000-00-0	SP USR INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017	10/04/2022	1,194,190							1,194,190	1,194,190				
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	09/30/2008	12/30/2022	275,596							275,596	275,596				
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	09/30/2008	12/30/2022	942,915							942,915	942,915				
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS	04/10/2018	12/16/2022	2,398,144							2,398,144	2,398,144				
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	SAN MATEO	CA	SUNSTONE PARTNERS	01/13/2016	11/07/2022	10,475,001							10,475,001	10,475,001				
000000-00-0	TEAYS RIVER INVESTMENTS LLC	ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT	07/01/2015	12/09/2022	10,350							10,350	10,350				
000000-00-0	THOMA BRAVO FUND XII LP	CHICAGO	IL	THOMA BRAVO PARTNERS	05/31/2016	10/14/2022	22,426,819							22,426,819	22,426,819				
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC	05/11/2017	10/21/2022	1,581,790							1,581,790	1,581,790				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	09/22/2022	48,865							48,865	48,865				
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	12/19/2022	212,181							212,181	212,181				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	10/28/2022	1,494,608							1,494,608	1,494,608				
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	11/15/2022	(6,206)							(6,206)	(10,273)	(4,067)		(4,067)	
000000-00-0	BRC VANGUARD CO-INVEST LP	NEW YORK	NY	BLUE ROAD CAPITAL	12/29/2016	03/28/2022	624,851							624,851	624,851				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	06/30/2022	35,376							35,376	35,376				
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	12/29/2022	570,496							570,496	1,457,833		887,337	887,337	
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	03/18/2022	1,752,374							1,752,374	1,752,374				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	10/30/2019	12/28/2022	2,884,012							2,884,012	2,884,012				
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS	04/08/2019	06/24/2022	813,394							813,394	813,394				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	12/21/2022	212,296							212,296	212,296				
552770-05-9	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC	NEW YORK	NY	JP MORGAN INVESTMENT MANAGEMENT INC	10/01/2014	02/28/2022	87,316,621	(18,764,407)				(18,764,407)		68,552,214	68,552,214				1,157,115
999091-60-6	INVESCO EMERGING MARKETS EQUITY FUND LP	New York	NY	INVESCO ADVISERS INC	03/03/2014	05/16/2022	185,424,150	450,901				450,901		185,875,051	185,875,051				(28,582,611)
000000-00-0	COWEN SUSTAINABLE INVESTMENTS I LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC	02/11/2020	12/22/2022	174,614							174,614	174,614				
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP	BOSTON	MA	SUMMIT PARTNERS LP	03/17/2020	12/30/2022	159,120							159,120	159,120				
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	03/16/2020	10/14/2022	4,600,541							4,600,541	4,600,541				
000000-00-0	SHOREVIEW CAPITAL PARTNERS IV LP	MINNEAPOLIS	MN	SHOREVIEW CAPITAL	04/08/2020	06/16/2022	56,889							56,889	56,889				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP	NEW YORK	NY	ODYSSEY PARTNERS	04/20/2020	08/29/2022	125							125	125				
000000-00-0	RRG SUSTAINABLE WATER IMPACT FUND LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT	07/27/2020	02/28/2022	838,019							838,019	838,019				

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
BAS134-CT-7	BARINGS INTL SMALL CAP EQUITY FUND	CHARLOTTE	NC	BARINGS INTERNATIONAL INVESTMENTS LIMITED	07/01/2020	05/16/2022	43,298,249	(2,598,983)				(2,598,983)		40,699,266	40,699,266				(8,586,774)
000000-00-0	EPIC FUND II, SLP	LUXEMBOURG	LUX	CASTIK CAPITAL	12/03/2020	04/04/2022	44							44	41	(2)		(2)	
000000-00-0	KKR RAINBOW CO-INVEST (ASSET) LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS	11/23/2020	09/19/2022	5,221,167							5,221,167	5,221,167				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	11/25/2020	12/23/2022	9,198,171							9,198,171	9,198,171				
000000-00-0	VP SAFETY MANAGEMENT I, LLC	NEW YORK	NY	VICTOR CAPITAL PARTNERS	12/18/2020	06/14/2022	404,676							404,676	404,676				
BAS153-LN-0	DAVIDSON KEMPNER DIST OPP FUND LP	NEW YORK	NY	DK MANAGEMENT PARTNERS LP	11/02/2020	03/31/2022	(184,076)							(184,076)	(184,076)				
BAS153-LL-4	GOLDENTREE SELECT PARTNERS LP	NEW YORK	NY	GOLDEN TREE CAPITAL PARTNERS LLC	11/02/2020	03/31/2022	(27,052)							(27,052)	(27,052)				
BAS153-LM-2	SILVER POINT CAPITAL FUND LP	GREENWICH	CT	SILVER POINT CAPITAL LP	11/02/2020	03/31/2022	51,801							51,801	51,801				
000000-00-0	SUNSTONE PARTNERS II LP	SAN MATEO	CA	SUNSTONE PARTNERS	03/26/2021	10/11/2022	62,309							62,309	62,309				
000000-00-0	MONTAGU VI LP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP	04/01/2021	11/02/2022	3,697,841							3,697,841	3,440,904	(256,937)		(256,937)	
000000-00-0	STRIPES V LP	NEW YORK	NY	STRIPES GROUP	01/19/2021	12/29/2022	8,605							8,605	8,605				
000000-00-0	PIONEER INFRASTRUCTURE PARTNERS SCSP	LONDON	GBR	PIONEER POINT PARTNERS	01/26/2021	03/16/2022	2,325,831							2,325,831	2,181,028	(144,803)		(144,803)	
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP	DALLAS	TX	SIXTH STREET	01/27/2021	12/01/2022	3,490,671							3,490,671	3,490,671				
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP	NEW YORK	NY	BLACKSTONE GROUP	03/17/2021	10/28/2022	35,561							35,561	35,561				
000000-00-0	ENCAP ENERGY TRANSITION CO-INVESTMENT FUND I	HOUSTON	TX	ENCAP INVESTMENTS	03/10/2021	12/22/2022	1,812,906							1,812,906	1,812,906				
000000-00-0	ENCAP ENERGY TRANSITION FUND I	HOUSTON	TX	ENCAP INVESTMENTS	03/10/2021	12/22/2022	5,984,042							5,984,042	5,984,042				
000000-00-0	TPG AAF PARTNERS RNI-A LP	FORT WORTH	TX	TPG CAPITAL	06/28/2021	05/25/2022	28,960							28,960	28,960				
000000-00-0	BASALT INFRASTRUCTURE PARTNERS III LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	04/22/2021	11/08/2022	1,366,613							1,366,613	1,366,613				
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP	PROVIDENCE	RI	PROVIDENCE STRATEGIC GROWTH	05/10/2021	12/20/2022	2,530,305							2,530,305	2,338,190	(192,115)		(192,115)	
000000-00-0	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERS	07/01/2021	11/30/2022	39,167							39,167	39,167				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	07/01/2021	12/29/2022	467,239							467,239	467,239				
000000-00-0	LEXINGTON PRIVATE EQUITY II LP	New York	NY	Lexington Partners	07/01/2021	09/23/2022	103,343							103,343	103,343				
BAS19M-6N-1	ALLIANZGL CHINA A SHARES LLC	NEW YORK	NY	ALLIANZ GLOBAL INVESTORS US LLC	09/30/2021	06/14/2022	10,206,191	(206,191)				(206,191)		10,000,000	10,000,000				(2,453,039)
000000-00-0	ASTERION INDUSTRIAL INFRA FUND II FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	07/28/2021	06/23/2022	712,501							712,501	666,223	(46,278)		(46,278)	
000000-00-0	BCP SPECIAL OPPORTUNITIES FUND II LP	NEW YORK	NY	BC PARTNERS	07/12/2021	09/29/2022	2,111,269							2,111,269	2,111,269				
000000-00-0	GTCR FUND XIII LP	CHICAGO	IL	GTCR	09/07/2021	11/15/2022	4,634,496							4,634,496	4,634,496				
000000-00-0	LEEDS EQUITY PARTNERS VII LP	NEW YORK	NY	LEEDS EQUITY PARTNERS	09/08/2021	03/08/2022	1,053							1,053	1,053				
000000-00-0	PLATINUM EQUITY IMOLA CO-INVESTORS HOLDINGS LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	07/01/2021	05/13/2022	10,599,617							10,599,617	10,599,617				
000000-00-0	PGIM CAPITAL PARTNERS VI LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	09/22/2021	10/28/2022	1,082,180							1,082,180	1,082,180				
000000-00-0	EMBER INFRASTRUCTURE FUND I-A LP	NEW YORK	NY	EMBER INFRASTRUCTURE	09/16/2021	07/14/2022	2,540,928							2,540,928	2,540,928				
000000-00-0	MIDDLEGROUND PARTNERS II LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	11/15/2021	07/14/2022	1,994,381							1,994,381	1,994,381				
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND II LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	10/15/2021	07/14/2022	232,459							232,459	232,459				
000000-00-0	GALLATIN POINT CAPITAL PARTNERS II LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	12/29/2021	11/29/2022	915,557							915,557	915,557				
000000-00-0	APOLLO INFRASTRUCTURE OPPORTUNITIES FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT	12/06/2021	11/25/2022	3,575,404							3,575,404	3,575,404				
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND II LP	WASHINGTON	DC	THE CARLYLE GROUP	12/14/2021	12/27/2022	2,081,235							2,081,235	2,081,235				
000000-00-0	WINDROSE HEALTH INVESTORS VI LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS	03/09/2022	07/21/2022								169,581	169,581				
000000-00-0	KAINOS CAPITAL PARTNERS III LP	DALLAS	TX	KAINOS CAPITAL	03/28/2022	04/29/2022								105,362	105,362				
000000-00-0	ORCHID ASIA VIII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	02/14/2022	12/14/2022								3,108	3,108				
000000-00-0	APOLLO HYBRID VALUE FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT	01/31/2022	12/28/2022								407,667	407,667				
000000-00-0	LYRIC CAPITAL ROYALTY FUND II LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT	03/25/2022	12/30/2022								2,409,738	2,409,738				
000000-00-0	CORAL TREE PARTNERS LP	LOS ANGELES	CA	CORAL TREE PARTNERS	05/06/2022	12/28/2022								217,689	217,689				
000000-00-0	TPG RISE CLIMATE LP	FORT WORTH	TX	TPG CAPITAL	06/14/2022	12/14/2022								232,176	232,176				
000000-00-0	AERO CAPITAL SOLUTIONS FUND III LP	AUSTIN	TX	AERO CAPITAL SOLUTIONS	05/27/2022	12/12/2022								374,254	374,254				
000000-00-0	QHP MILKY WAY SPV LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	09/12/2022	10/26/2022								922	922				
000000-00-0	CCOF CINEMA CO-INVESTMENT LP	WASHINGTON	DC	THE CARLYLE GROUP	07/21/2022	12/28/2022								98,073	98,073				
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND II LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	12/13/2022	12/13/2022								1,741,463	1,741,463				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	05/02/2022	141,071							141,071			(141,071)	(141,071)	
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners	03/20/2008	12/31/2022													
000000-00-0	COMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	12/31/2022	21,950	(21,950)				(21,950)							

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
	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP																		
000000-00-0		HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	04/24/2013	08/12/2022	1							1			(1)	(1)	
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS EQUITY PARTNERS	07/21/2004	12/31/2022	1,659	(1,659)				(1,659)							
000000-00-0	LEEDS EQUITY PARTNERS IV-A LP	NEW YORK	NY	LEEDS EQUITY PARTNERS	06/06/2018	12/30/2022	11,923	(11,923)				(11,923)							12,190
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	01/13/2005	12/31/2022	(1,253)	1,253				1,253							
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	12/31/2022	2,467	(2,467)				(2,467)							
55407@-12-7	MULTIAD HOLDINGS LLC SERIES A PREFERRED	Boston	MA	Hancock Partners	08/01/2021	12/31/2022	207	(207)				(207)							
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	12/31/2022													15,342
000000-00-0	IMPACT HUNTINGTON	San Francisco	CA	IMPACT COMMUNITY	01/01/2009	01/15/2022	53,178							53,178	53,178				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,131,869,663	(95,388,695)				(95,388,695)	4,423,252	1,046,664,253	1,031,442,215	(16,023,091)	801,054	(15,222,037)	329,171,572
000000-00-0	PIAA, LP	NORTH ANDOVER	MA	HOUSE HANOVER, LLC	10/29/2014	01/10/2022	1,197,090							1,197,090	1,148,789	(48,302)		(48,302)	
2099999. Joint Venture Interests - Common Stock - Affiliated							1,197,090							1,197,090	1,148,789	(48,302)		(48,302)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	12/02/2022	948,439							948,439	948,439				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003	12/01/2022	260,785							260,785	260,785				
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015	09/19/2022	172,683							172,683	172,683				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	11/23/2022	23,715							23,715	(21,901)	(45,616)		(45,616)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP	06/15/2017	12/15/2022	7,530,842							7,530,842	7,530,842				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011	11/30/2022	12,453,574							12,453,574	12,453,574				
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND II LP	RENO	NV	DERMODY PROPERTIES	12/27/2018	12/16/2022	16,470,262							16,470,262	16,470,262				
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC	06/08/2017	12/15/2022	1,071,501							1,071,501	1,071,501				
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	03/31/2017	06/08/2022	5,578	19,378				19,378		24,956	24,956				(24,956)
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	11/15/2019	11/01/2022	1,569,808							1,569,808	1,569,808				
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS	04/27/2012	11/10/2022	886,681							886,681	886,681				
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	12/05/2019	10/25/2022	499,854							499,854	499,854				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	12/07/2022	594,615							594,615	594,615				
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS	12/22/2011	12/16/2022	690,545							690,545	690,545				
000000-00-0	ML-AI VENTURE 2, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	10/07/2014	09/01/2022	66,294,146	8,398,614				8,398,614		74,692,760	74,692,760				7,940,414
000000-00-0	ML-AI VENTURE 3, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/22/2016	10/28/2022	2,606,800							2,606,800	2,606,800				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008	06/30/2022	1,353,844							1,353,844	1,353,844				
000000-00-0	RANCHO PRESIDIO LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	12/20/2019	09/15/2022	1,178,450							1,178,450	1,178,450				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	10/19/2006	06/08/2022	23,122							23,122	23,122				(23,122)
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IND	RED FORT CAPITAL ADVISORS	10/04/2011	11/24/2022	4,030,094							4,030,094	4,030,094				
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	STARWOOD CAPITAL GROUP	12/22/2011	08/01/2022	3,272,531							3,272,531	3,272,531				
000000-00-0	WALTON STREET REAL ESTATE FUND IV	Chicago	IL	Walton Street	10/08/2003	08/08/2022	114,244	(129,994)				(129,994)		(15,750)	(15,750)				110,740
000000-00-0	WB SJC CO-INVESTMENT PARTNERSHIP, LP	NEW YORK	NY	WESTBROOK PARTNERS	03/30/2016	07/15/2022	24,714,829	(999,844)				(999,844)		23,714,985	23,714,985				11,305,089
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	05/04/2006	04/19/2022	723,288							723,288	723,288				
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016	04/26/2022	1,578,947							1,578,947	1,578,947				
000000-00-0	DERMODY PROPERTIES INDUSTRIAL CO-INVEST FUND II LP	RENO	NV	DERMODY PROPERTIES	08/17/2020	12/16/2022	10,237,028							10,237,028	10,237,028				
000000-00-0	BREG SAVANNAH INDUSTRIAL FUND, LP	DENVER	CO	BROE REAL ESTATE GROUP	03/29/2021	12/02/2022	6,828,539							6,828,539	6,828,539				
000000-00-0	ML-AI VENTURE 4, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	05/01/2021	10/28/2022	949,553							949,553	949,553				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	DENVER	CO	REDPEAK PROPERTIES	05/01/2021	11/28/2022	5,018,286							5,018,286	5,018,286				
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND III LP	RENO	NV	DERMODY PROPERTIES	05/07/2021	07/29/2022	15,444,955							15,444,955	15,444,955				
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE LP	NEW YORK	NY	BLACKSTONE GROUP	09/24/2018	12/31/2022							(85,541)	(85,540)			85,540	85,540	
000000-00-0	EAGLE ROSE LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	07/25/2017	12/21/2022													221,462
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015	08/12/2022	239,731	(239,730)				(239,730)		1			(1)	(1)	270
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners	10/01/2004	12/20/2022	44,835	(44,835)				(44,835)							55,683
000000-00-0	ML-AI VENTURE 1 LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/01/2021	12/31/2022	2,029	(2,029)				(2,029)							
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	08/01/2021	10/07/2022	2,036,252							2,036,252	2,036,252				
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	08/01/2021	12/09/2022	14,375,711							14,375,711	14,375,711				
000000-00-0	ELMTREE U.S. NET LEASE FUND IV LP	ST. LOUIS	MO	ELMTREE FUNDS	10/28/2021	10/03/2022	1,059,386							1,059,386	1,059,386				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							205,305,481	7,001,560				7,001,560	(85,541)	212,221,501	212,261,424	(45,616)	85,539	39,924	19,585,580
000000-00-0	AP Timber LLC	Dover	DE	Direct	05/22/2012	07/18/2022	45,364,695	11,235,305				11,235,305		56,600,000	56,600,000				

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	CURRENT CREEK INVESTMENTS LLC	Dover	DE	Direct	04/29/2011	12/21/2022	5,000,000							5,000,000	5,000,000				
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase I-II)	CHANDLER	AZ	Ryan Company	04/05/2019	05/26/2022	7,107							7,107	7,107				(7,107)
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase III-IV)	CHANDLER	AZ	Ryan Company	04/05/2019	12/31/2022	37,430					37,430		37,430	37,430				(37,430)
000000-00-0	CHELAN VIEW ORCHARD, LLC	CHELAN	WA	AgriMACS Inc.	03/10/2020	12/19/2022	3,000,000							3,000,000	3,000,000				
000000-00-0	HUMBOLDT EAST TRADE CENTER LLC	HAZLETON	PA	CBRE Global Investors	07/13/2017	01/28/2022	162,871	2,635,027				2,635,027		2,797,898	2,797,898				(2,635,922)
000000-00-0	PACIFIC SHORES LAND PARTNERS LLC	HUNTINGTON BEACH	CA	Truamerica Multifamily	02/13/2018	01/31/2022	252,000							252,000	252,000				
000000-00-0	PULLMAN QOZB	CHICAGO	IL	CBRE Global Investors	07/13/2019	12/20/2022	2,256,791							2,256,791	2,256,791				
000000-00-0	SW INDUSTRIAL LLC	SPARKS	NV	The Bendetti Company	08/01/2019	10/21/2022	1,924,700							1,924,700	1,924,700				
000000-00-0	TDC CITY CENTER LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021	05/26/2022	39,078	(39,078)				(39,078)							
000000-00-0	TDC CITY CENTER PHASE II LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021	11/21/2022	22,774,074	89,127				89,127		22,863,201	22,863,201				3,508,991
000000-00-0	THE ARROYO PARKWAY LLC	PASADENA	CA	Edgewood Realty Partners	04/25/2019	09/19/2022	1,458,000							1,458,000	1,458,000				
000000-00-0	White Oak Real Estate 2017-2, LP	Westerville	OH	White Oak GP	11/07/2017	09/15/2022	16,849,887	4,666,898				4,666,898		21,516,785	21,516,785				41,742,476
2299999. Joint Venture Interests - Real Estate - Affiliated							99,089,203	18,624,709				18,624,709		117,713,912	117,713,912				42,571,008
000000-00-0	AGRICULTURE FUND II LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	10/13/2017	02/16/2022	7,403,639	(1,837,251)				(1,837,251)		5,566,388	5,566,388				1,099,986
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018	12/22/2022	4,085,691							4,085,691	3,395,028	(690,662)		(690,662)	
404738-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	08/20/2018	10/20/2022	6,632,697							6,632,697	6,632,697				
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	11/08/2022	1,412,271							1,412,271	1,412,271				
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL	10/18/2006	10/03/2022	321,648							321,648	321,648				
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP	St Peter Port	GGY	Partners Group	07/15/2011	10/14/2022	2,892,965							2,892,965	2,892,965				
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII LP	BOSTON	MA	ARCLIGHT PARTNERS	02/21/2020	12/28/2022	2,807,653							2,807,653	2,807,653				
000000-00-0	CAPROCK LOGISTICS DEVELOPMENT VENTURE LP	NEWPORT BEACH	CA	CAPROCK PARTNERS	11/19/2021	11/30/2022	2,300							2,300	2,300				
000000-00-0	SROA CARDINAL CO-INVEST 2 LP	WEST PALM BEACH	FL	SROA CAPITAL	11/26/2021	11/08/2022	1,844,441							1,844,441	1,844,441				
000000-00-0	SROA CAPITAL FUND VIII LP	WEST PALM BEACH	FL	SROA CAPITAL	11/23/2021	12/06/2022	1,114,866							1,114,866	1,114,866				
000000-00-0	ALTERRA IOS VENTURE II LP	PHILADELPHIA	PA	ALTERRA PROPERTY GROUP	03/09/2022	09/22/2022								3,264	3,264				
000000-00-0	CRAYHILL CO-INVEST FUND III LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	05/24/2022	10/13/2022								708,471	708,471				
000000-00-0	MPP FSG HOLDINGS LLC	SAN FRANCISCO	CA	MAIN POST PARTNERS	12/15/2017	02/28/2022													450,057
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND	New York	NY	C III CAPITAL PARTNERS	07/01/2021	12/31/2022	1,814	(1,814)				(1,814)							
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VI LP	COLUMBUS	OH	ROCKBRIDGE CAPITAL	07/01/2022	09/21/2022								41,230	41,230				
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VII LP	COLUMBUS	OH	ROCKBRIDGE CAPITAL	07/01/2022	12/22/2022								949,433	949,433				
2599999. Joint Venture Interests - Other - Unaffiliated							28,519,985	(1,839,065)				(1,839,065)		28,383,318	27,692,656	(690,662)		(690,662)	1,550,043
575767-AT-5	MASSACHUSETTS MUTUAL LIFE INSURANC	Springfield	MO	MORGAN STANLEY	12/02/2022	12/19/2022								3,000,000	3,187,230		187,230	187,230	8,035
2799999. Surplus Debentures, etc - Unaffiliated														3,000,000	3,187,230		187,230	187,230	8,035
000000-00-0	AIC COLLATERAL LOAN (AIMCO)	Dover	DE	Direct	12/31/2020	02/17/2022	18,450,000							18,450,000	18,450,000				112,684
3099999. Collateral Loans - Affiliated							18,450,000							18,450,000	18,450,000				112,684
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC	Indianapolis	IN	CREA	04/11/2012	11/01/2022	41,121							41,121	41,121				
000000-00-0	CREA CORPORATE TAX CREDIT FUND 57 LLC	INDIANAPOLIS	IN	CREA	12/22/2017	10/17/2022	23,677							23,677	23,677				
000000-00-0	CREA CORPORATE TAX CREDIT FUND 61, LLC	INDIANAPOLIS	IN	CREA	06/27/2018	10/26/2022	1,542							1,542	1,542				
000000-00-0	RED STONE EQUITY - 2011 NATIONAL FUND L.P.	Cleveland	OH	RED STONE EQUITY PARTNERS	08/15/2011	12/16/2022	512,584							512,584	512,584				
000000-00-0	RED STONE EQUITY - 2017 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	10/02/2017	12/16/2022	27,014							27,014	27,014				
000000-00-0	RED STONE EQUITY - 2018 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	07/27/2018	12/15/2022	5,700							5,700	5,700				
000000-00-0	RED STONE EQUITY - 2019 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	04/26/2019	12/16/2022	81							81	81				
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							611,719							611,719	611,719				
000000-00-0	SUGAR CREEK HOUSING TAX CREDIT FUND LLC - GA	ST LOUIS	MO	SUGAR CREEK	12/15/2020	03/15/2022									20,663		20,663	20,663	
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated															20,663		20,663	20,663	
000000-00-0	GARDN 2005-1A SUB			DIRECT	01/01/2022	09/01/2022													
000000-00-0	SMORE 2014-1A BSUB			CREDIT SUISSE	01/01/2022	11/30/2022									33,750		33,750	33,750	
86176Y-20-1	STCLO 0 04/17/21 PFD			DIRECT	01/01/2022	12/31/2022									916,172		916,172	916,172	
86176Y-AH-5	STCLO 2007-6A SUB			DIRECT	01/01/2022	12/31/2022									126,108		126,108	126,108	

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
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated															1,076,030		1,076,030	1,076,030	
000000-00-0	INVESTEC AFRICA CRDT OPPORT FD 1A	ST PETER PORT	GGY	INVESTEC ASSET MANAGEMENT GUERNSEY LIMITED	12/31/2019	09/21/2022	5,346,623	(478,139)				(478,139)		4,868,485	7,761,788		2,893,304	2,893,304	
5899999. Any Other Class of Assets - Unaffiliated							5,346,623	(478,139)				(478,139)		4,868,485	7,761,788		2,893,304	2,893,304	
6099999. Total - Unaffiliated							1,373,132,605	(90,704,338)				(90,704,338)	4,337,711	1,297,228,409	1,285,532,860	(16,759,369)	5,063,820	(11,695,549)	350,315,230
6199999. Total - Affiliated							118,736,294	18,624,709				18,624,709		137,361,003	137,312,701	(48,302)		(48,302)	42,683,692
6299999 - Totals							1,491,868,899	(72,079,629)				(72,079,629)	4,337,711	1,434,589,412	1,422,845,561	(16,807,671)	5,063,820	(11,743,851)	392,998,922

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ 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-YM-6	TNOTE				1.A	10,662,266	94.7460	10,422,071	11,000,000	10,740,308		78,042			1.500	2.834	AO	28,260	82,500	06/06/2022	10/31/2024
912828-YL-8	TREASURY (CPI) NOTE				1.A	30,012,820	96.3000	25,816,173	26,808,100	30,300,823	179,346	108,657			0.125	1.663	AO	8,340	19,345	10/06/2022	10/15/2024
91282C-EJ-6	TREASURY (CPI) NOTE				1.A FE	37,693,600	93.1900	36,027,759	38,660,500	38,073,700	235,442	144,658			0.125	1.760	AO	10,929	25,351	10/06/2022	04/15/2027
912810-TG-3	TREASURY BOND				1.A	917,773	80.1250	801,250	1,000,000	918,655		881			2.875	3.310	MN	3,733	14,375	06/16/2022	05/15/2052
912810-TK-4	TREASURY BOND				1.A	54,640,391	89.3750	56,306,250	63,000,000	54,670,486		30,096			3.375	4.386	FA	803,122		12/28/2022	08/15/2042
912828-2A-7	TREASURY NOTE				1.A	29,173,875	91.1480	28,202,591	30,941,400	29,392,604		218,729			1.500	2.967	FA	175,307	232,061	06/24/2022	08/15/2026
912828-2A-7	TREASURY NOTE	0			1.A	4,755,469	91.1480	4,557,420	5,000,000	4,787,809		32,340			1.500	2.739	FA	28,329	37,500	05/27/2022	08/15/2026
912828-2D-1	TREASURY NOTE				1.A	5,500,621	97.7620	5,190,951	5,309,800	5,352,733		(64,953)			1.375	0.149	FA	24,807	73,010	09/21/2020	08/31/2023
912828-2U-3	TREASURY NOTE				1.A	4,088,277	95.6480	3,796,189	3,968,900	4,013,623		(26,522)			1.875	1.187	FA	25,285	74,417	02/26/2020	08/31/2024
912828-3P-3	TREASURY NOTE				1.A	9,974,076	95.8360	9,333,075	9,738,600	9,900,566		(73,510)			2.250	1.403	JD	110,165	109,559	01/27/2022	12/31/2024
912828-3V-0	TREASURY NOTE				1.A	24,539,958	96.2030	23,761,396	24,699,200	24,560,486		20,528			2.500	2.778	JJ	258,402	308,740	06/30/2022	01/31/2025
912828-4F-4	TREASURY NOTE				1.A	3,867,811	96.3440	3,438,799	3,569,300	3,702,944		(58,655)			2.625	0.935	MS	23,938	93,694	02/28/2020	03/31/2025
912828-4F-4	TREASURY NOTE	0			1.A	1,083,633	96.3440	963,438	1,000,000	1,037,443		(16,433)			2.625	0.935	MS	6,707	26,250	02/28/2020	03/31/2025
912828-4M-9	TREASURY NOTE				1.A	1,277,183	96.7700	1,126,687	1,164,300	1,215,902		(21,816)			2.875	0.946	AO	5,733	33,474	02/28/2020	04/30/2025
912828-4M-9	TREASURY NOTE	0			1.A	10,680,078	96.7700	9,676,950	10,000,000	10,456,215		(193,048)			2.875	0.891	AO	49,240	287,500	11/03/2021	04/30/2025
912828-4R-8	TREASURY NOTE				1.A	11,235,827	96.6760	10,773,164	11,143,600	11,179,299		(17,683)			2.875	2.733	MN	28,165	176,629	06/08/2022	05/31/2025
912828-4U-1	TREASURY NOTE				1.A	74,618,164	99.0430	74,282,250	75,000,000	74,816,109		197,945			2.625	3.126	JD	989,814	984,375	06/14/2022	06/30/2023
912828-4Z-0	TREASURY NOTE				1.A	21,947,794	96.1210	21,044,465	21,893,700	21,865,085		(18,373)			2.750	2.795	FA	204,573	326,241	06/30/2022	08/31/2025
912828-5C-0	TREASURY NOTE				1.A	15,022,852	96.6560	14,498,430	15,000,000	15,019,108		(3,743)			3.000	2.951	MS	114,973	225,000	06/07/2022	09/30/2025
912828-5D-8	TREASURY NOTE				1.A	3,697,504	98.7580	3,396,775	3,439,500	3,503,213		(85,470)			2.875	0.380	MS	25,265	98,886	09/21/2020	09/30/2023
912828-5J-5	TREASURY NOTE				1.A	50,090,835	96.5780	48,485,490	50,203,400	50,106,697		16,104			3.000	3.072	AO	257,951	758,295	07/13/2022	10/31/2025
912828-5N-6	TREASURY NOTE				1.A	9,960,156	96.2190	9,621,880	10,000,000	9,966,393		6,237			2.875	2.996	MN	25,275	143,750	06/06/2022	11/30/2025
912828-5P-1	TREASURY NOTE				1.A	5,786,620	98.3670	5,686,805	5,781,200	5,782,248		(1,119)			2.875	2.855	MN	14,612	166,210	12/03/2018	11/30/2023
912828-5T-3	TREASURY NOTE				1.A	14,828,906	95.6250	14,343,750	15,000,000	14,854,683		25,777			2.625	2.965	JD	197,963	196,875	06/07/2022	12/31/2025
912828-5U-0	TREASURY NOTE				1.A	2,359,084	97.9460	2,139,247	2,184,100	2,237,539		(53,497)			2.625	0.168	JD	28,825	28,666	09/21/2020	12/31/2023
912828-5U-0	TREASURY NOTE	LS			1.A	5,185,385	97.9460	4,701,427	4,800,000	4,917,687		(117,820)			2.625	0.163	JD	63,348	63,000	09/21/2020	12/31/2023
912828-5Z-9	TREASURY NOTE				1.A	2,773,650	97.6370	2,512,680	2,573,500	2,638,129		(59,651)			2.500	0.175	JJ	26,924	64,338	09/21/2020	01/31/2024
912828-6A-3	TREASURY NOTE				1.A	28,687,994	95.5470	27,845,615	29,143,400	28,690,501		60,082			2.625	3.154	JJ	320,142	431,290	06/16/2022	01/31/2026
912828-6F-2	TREASURY NOTE				1.A	12,849,698	94.9810	11,190,128	11,781,500	12,459,621		(211,752)			2.500	0.656	FA	100,078	294,538	05/06/2021	02/28/2026
912828-6G-0	TREASURY NOTE				1.A	2,118,425	97.3950	2,076,451	2,132,000	2,128,698		2,772			2.375	2.511	FA	17,205	50,635	02/28/2019	02/29/2024
912828-6L-9	TREASURY NOTE				1.A	13,169,213	94.2380	12,590,614	13,360,400	13,159,620		21,213			2.250	2.729	MS	76,804	165,609	06/08/2022	03/31/2026
912828-6R-6	TREASURY NOTE				1.A	3,318,421	96.8280	2,992,376	3,090,400	3,174,817		(63,394)			2.250	0.191	AO	11,909	69,534	01/27/2021	04/30/2024
912828-6R-6	TREASURY NOTE	0			1.A	9,864,258	96.8280	8,956,599	9,250,000	9,501,294		(188,688)			2.250	0.202	AO	35,646	208,125	01/27/2021	04/30/2024
912828-6S-4	TREASURY NOTE				1.A	32,825,964	94.4610	30,917,808	32,730,800	32,543,382		(126,168)			2.375	2.527	AO	133,138	532,260	09/13/2022	04/30/2026
912828-6X-3	TREASURY NOTE				1.A	16,973,437	93.5700	16,273,653	17,391,900	16,973,125		46,264			2.125	2.863	MN	32,490	210,203	06/24/2022	05/31/2026
912828-6Z-8	TREASURY NOTE				1.A	19,600,781	95.8280	19,165,620	20,000,000	19,707,299		106,517			1.750	2.754	JD	175,967	175,000	06/07/2022	06/30/2024
912828-7B-0	TREASURY NOTE				1.A	12,791,214	92.7770	12,255,417	13,209,500	12,818,965		50,335			1.875	2.759	JD	124,523	123,839	06/08/2022	06/30/2026
912828-B6-6	TREASURY NOTE				1.A	21,505,069	97.8360	20,574,792	21,029,900	21,163,242		(136,540)			2.750	2.170	FA	218,442	372,072	06/24/2022	02/15/2024
912828-D5-6	TREASURY NOTE				1.A	36,759,652	96.4840	34,761,400	36,028,000	36,253,863		(182,487)			2.375	1.973	FA	323,200	558,790	06/06/2022	08/15/2024
912828-G3-8	TREASURY NOTE				1.A	29,919,931	96.0430	29,071,448	30,269,200	29,943,286		77,020			2.250	2.844	MN	88,425	399,807	06/23/2022	11/15/2024
912828-J2-7	TREASURY NOTE				1.A	4,333,464	95.1480	4,222,686	4,438,000	4,357,729		24,265			2.000	2.885	FA	33,526	44,380	04/29/2022	02/15/2025
912828-J2-7	TREASURY NOTE	0			1.A	20,505,352	95.1480	19,981,164	21,000,000	20,620,168		114,817			2.000	2.885	FA	158,641	210,000	04/29/2022	02/15/2025
912828-K7-4	TREASURY NOTE				1.A	24,800,203	94.4260	24,124,564	25,548,700	24,928,422		128,219			2.000	2.969	FA	193,004	255,487	06/06/2022	08/15/2025
912828-M5-6	TREASURY NOTE				1.A	34,912,918	94.6480	33,917,633	35,835,400	35,056,977		144,058			2.250	3.046	MN	104,685	403,148	06/09/2022	11/15/2025
912828-M5-6	TREASURY NOTE	0			1.A	13,385,077	94.6480	12,515,737	13,223,400	13,348,483		(36,594)			2.250	1.910	MN	38,629	297,527	02/15/2022	11/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-P4-6	TREASURY NOTE				1.A	20,887,195	92.4840	19,959,428	21,581,400	20,986,815		99,621			1.625	2.543	FA	132,465	228,823	06/07/2022	02/15/2026
912828-R3-6	TREASURY NOTE				1.A	6,666,264	92.0350	6,609,600	7,181,600	6,705,599		39,335			1.625	3.737	MN	15,152	58,351	09/13/2022	05/15/2026
912828-R3-6	TREASURY NOTE		SD		1.A	16,559,084	92.0350	14,219,438	15,450,000	16,114,494		(195,714)			1.625	0.340	MN	34,061	376,059	09/22/2020	05/15/2026
912828-T2-6	TREASURY NOTE				1.A	3,777,815	97.5630	3,554,787	3,643,600	3,676,723		(44,433)			1.375	0.153	MS	12,800	50,100	09/21/2020	09/30/2023
912828-T2-6	TREASURY NOTE		LS		1.A	1,036,836	97.5630	975,625	1,000,000	1,009,091		(12,195)			1.375	0.153	MS	3,513	13,750	09/21/2020	09/30/2023
912828-U2-4	TREASURY NOTE				1.A	4,654,211	92.4570	4,563,400	4,935,700	4,686,494		32,283			2.000	3.404	MN	12,816	49,357	06/16/2022	11/15/2026
912828-U2-4	TREASURY NOTE		0		1.A	35,200,943	92.4570	15,255,405	16,500,000	15,682,620		105,594			2.000	3.376	MN	42,845	360,168	06/16/2022	11/15/2026
912828-V2-3	TREASURY NOTE				1.A	49,845,703	97.5360	48,768,150	50,000,000	49,904,993		59,290			2.250	2.444	JD	565,608	562,500	05/12/2022	12/31/2023
912828-V8-0	TREASURY NOTE				1.A	19,841,180	97.3630	19,530,883	20,059,800	19,909,349		68,169			2.250	2.960	JJ	188,878	225,673	06/30/2022	01/31/2024
912828-V9-8	TREASURY NOTE				1.A	24,737,398	93.0590	13,943,715	14,983,800	14,630,952		36,425			2.250	2.859	FA	127,342	286,842	07/29/2022	02/15/2027
912828-W4-8	TREASURY NOTE				1.A	19,916,575	97.0820	19,639,203	20,229,500	20,014,693		98,118			2.125	3.064	FA	146,063	214,938	06/16/2022	02/29/2024
912828-W7-1	TREASURY NOTE				1.A	19,927,173	96.8750	19,583,669	20,215,400	20,008,794		81,622			2.125	2.968	MS	109,755	214,789	06/30/2022	03/31/2024
912828-WE-6	TREASURY NOTE				1.A	8,839,110	98.2970	7,997,534	8,136,100	8,309,646		(198,910)			2.750	0.294	MN	29,049	223,743	04/30/2020	11/15/2023
912828-WJ-5	TREASURY NOTE				1.A	47,961,955	97.0630	45,895,033	47,284,000	47,524,310		(217,521)			2.500	2.117	MN	153,477	743,309	06/09/2022	05/15/2024
912828-X7-0	TREASURY NOTE				1.A	19,972,367	96.4840	19,602,543	20,316,800	20,065,128		92,761			2.000	2.958	AO	69,593	203,168	06/30/2022	04/30/2024
912828-X8-8	TREASURY NOTE				1.A	34,007,219	93.2310	18,085,691	19,398,900	18,633,855		88,092			2.375	3.352	MN	59,818	230,338	06/15/2022	05/15/2027
912828-X8-8	TREASURY NOTE		SD		1.A	476,348	93.2310	466,153	500,000	478,772		2,425			2.375	3.430	MN	1,542	5,937	06/15/2022	05/15/2027
912828-XB-1	TREASURY NOTE				1.A	24,927,674	95.0270	24,230,441	25,498,400	25,034,213		106,538			2.125	2.926	MN	70,350	270,921	06/06/2022	05/15/2025
912828-XT-2	TREASURY NOTE				1.A	39,766,785	96.3480	38,836,987	40,309,200	39,874,662		155,729			2.000	2.783	MN	70,873	500,634	06/13/2022	05/31/2024
912828-XX-3	TREASURY NOTE				1.A	25,068,824	96.1760	24,556,182	25,532,600	25,182,410		113,586			2.000	2.943	JD	256,737		06/30/2022	06/30/2024
912828-XZ-8	TREASURY NOTE				1.A	3,980,938	96.3360	3,853,436	4,000,000	3,992,738		2,768			2.750	2.826	JD	55,304	55,000	07/09/2018	06/30/2025
912828-Y7-9	TREASURY NOTE				1.A	10,160,297	96.6060	9,885,931	10,233,300	10,170,513		10,712			2.875	3.124	JJ	123,119	151,388	07/13/2022	07/31/2025
912828-Y7-9	TREASURY NOTE		SD		1.A	1,631,189	96.6060	1,545,688	1,600,000	1,613,100		(4,851)			2.875	2.545	JJ	19,250	45,976	02/19/2019	07/31/2025
912828-Y8-7	TREASURY NOTE				1.A	6,104,245	95.6520	5,670,077	5,927,800	6,029,960		(64,059)			1.750	0.653	JJ	43,411	103,737	11/02/2021	07/31/2024
912828-Y9-5	TREASURY NOTE				1.A	12,308,062	92.4840	11,630,653	12,575,800	12,278,507		17,545			1.875	2.554	JJ	98,676	138,545	07/13/2022	07/31/2026
912828-YD-6	TREASURY NOTE		0		1.A	14,944,098	90.6600	13,679,264	15,088,500	14,972,204		28,106			1.375	1.593	FA	70,493	207,467	01/28/2022	08/31/2026
912828-YE-4	TREASURY NOTE				1.A	4,418,785	94.6680	4,117,869	4,349,800	4,390,526		(24,312)			1.250	0.682	FA	18,475	54,373	11/02/2021	08/31/2024
912828-YH-7	TREASURY NOTE				1.A	11,690,773	94.9570	11,333,118	11,935,000	11,741,988		53,671			1.500	2.450	MS	45,740	104,025	06/07/2022	09/30/2024
912828-YH-7	TREASURY NOTE		LS		1.A	9,711,328	94.9570	9,495,700	10,000,000	9,780,206		68,878			1.500	2.800	MS	38,324	75,000	06/07/2022	09/30/2024
912828-YQ-7	TREASURY NOTE				1.A	10,469,854	91.2770	9,654,400	10,577,000	10,488,954		19,100			1.625	1.851	AO	29,437	171,876	02/17/2022	10/31/2026
912828-YU-8	TREASURY NOTE				1.A	9,989,307	91.1910	9,203,218	10,092,200	10,007,324		18,017			1.625	1.849	MN	14,417	163,998	02/17/2022	11/30/2026
912828-YX-2	TREASURY NOTE				1.A	13,844,069	91.5510	13,185,055	14,401,900	13,902,161		58,092			1.750	2.663	JD	126,713	126,017	06/23/2022	12/31/2026
912828-YZ-7	TREASURY NOTE				1.A		100.0000								1.625	0.000	JD			12/23/2019	12/31/2021
912828-Z5-2	TREASURY NOTE				1.A	19,235,938	93.9840	18,796,880	20,000,000	19,393,567		157,630			1.375	2.887	JJ	115,082	137,500	06/07/2022	01/31/2025
912828-Z7-8	TREASURY NOTE				1.A	42,842,344	90.2850	41,267,830	45,708,300	43,168,450		326,106			1.500	2.950	JJ	286,919	342,812	06/16/2022	01/31/2027
912828-ZC-7	TREASURY NOTE				1.A	19,081,250	93.3480	18,669,540	20,000,000	19,265,980		184,730			1.125	2.890	FA	76,450	112,500	06/07/2022	02/28/2025
912828-ZE-3	TREASURY NOTE				1.A	14,966,900	86.7730	14,574,547	16,796,100	15,167,066		200,166			0.625	3.081	MS	26,821	52,488	06/09/2022	03/31/2027
912828-ZL-7	TREASURY NOTE				1.A	23,269,540	91.2660	22,603,842	24,767,100	23,564,948		291,633			0.375	2.529	AO	15,907	55,377	06/06/2022	04/30/2025
912828-ZN-3	TREASURY NOTE				1.A	10,617,656	86.1060	10,332,660	12,000,000	10,766,496		148,839			0.500	3.054	AO	10,276	30,000	06/08/2022	04/30/2027
912828-ZS-2	TREASURY NOTE				1.A	10,588,125	85.7340	10,288,128	12,000,000	10,737,560		149,435			0.500	3.068	MN	5,275	30,000	06/08/2022	05/31/2027
912828-ZV-5	TREASURY NOTE				1.A	24,933,905	85.5390	24,257,092	28,357,900	25,237,196		303,291			0.500	3.143	JD	71,286		07/08/2022	06/30/2027
912828-ZW-3	TREASURY NOTE				1.A	19,963,112	90.5900	19,692,230	21,737,800	20,234,653		271,541			0.250	3.151	JD	27,322		07/08/2022	06/30/2025
912828-ZY-9	TREASURY NOTE				1.A	24,986,587	97.5700	14,946,404	15,318,600	15,137,330		188,530			0.125	2.352	JJ	8,846	16,003	06/06/2022	07/15/2023
91282C-AJ-0	TREASURY NOTE				1.A	10,991,719	89.9220	10,790,628	12,000,000	11,161,518		169,799			0.250	3.003	FA	10,193	15,000	06/08/2022	08/31/2025
91282C-AM-3	TREASURY NOTE				1.A	6,654,131	89.7890	6,535,569	7,278,800	6,757,224		103,092			0.250	2.990	MS	4,649	9,099	06/06/2022	09/30/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91282C-AM-3	TREASURY NOTE	LS			1.A	18,283,594	89.7890	17,957,820	20,000,000	18,566,861		283,268			0.250	2.990	MS	12,775	25,000	06/06/2022	09/30/2025
91282C-AT-8	TREASURY NOTE				1.A	32,506,018	89.4180	31,328,133	35,035,600	32,864,225		350,412			0.250	2.519	AO	15,001	53,298	07/08/2022	10/31/2025
91282C-AW-1	TREASURY NOTE				1.A	4,412,375	96.1560	4,230,873	4,400,000	4,403,768		(4,325)			0.250	0.151	MN	1,428	11,000	12/31/2020	11/15/2023
91282C-AW-1	TREASURY NOTE	LS			1.A	1,002,813	96.1560	961,562	1,000,000	1,000,856		(983)			0.250	0.151	MN	325	2,500	12/31/2020	11/15/2023
91282C-AZ-4	TREASURY NOTE				1.A	14,984,315	89.4450	14,694,253	16,428,200	15,207,365		223,050			0.375	3.062	MN	5,416	30,803	06/09/2022	11/30/2025
91282C-BA-8	TREASURY NOTE				1.A	7,742,025	95.7930	7,475,303	7,803,600	7,775,762		29,061			0.125	0.501	JD	456	9,755	11/02/2021	12/15/2023
91282C-BC-4	TREASURY NOTE				1.A	9,077,344	89.3710	8,937,110	10,000,000	9,207,248		129,904			0.375	3.168	JD	18,854	18,750	06/23/2022	12/31/2025
91282C-BC-4	TREASURY NOTE	M			1.A	19,801,340	89.3710	18,427,963	20,619,600	19,963,670		149,942			0.375	1.453	JD	38,875	38,662	06/23/2022	12/31/2025
91282C-BE-0	TREASURY NOTE				1.A	152,338,672	95.3490	152,557,760	160,000,000	152,707,887		369,215			0.125	4.676	JJ	92,391		12/09/2022	01/15/2024
91282C-BM-2	TREASURY NOTE				1.A	23,979,492	95.0120	23,752,925	25,000,000	24,315,428		335,936			0.125	2.618	FA	11,804	15,625	06/07/2022	02/15/2024
91282C-BQ-3	TREASURY NOTE				1.A	13,614,258	89.1060	13,365,825	15,000,000	13,801,870		187,612			0.500	3.177	FA	25,483	37,500	06/23/2022	02/28/2026
91282C-BQ-3	TREASURY NOTE	0			1.A	13,187,649	89.1060	12,419,435	13,937,900	13,344,523		156,874			0.500	1.894	FA	23,679	69,690	02/16/2022	02/28/2026
91282C-BW-0	TREASURY NOTE				1.A	18,955,452	89.3950	17,831,342	19,946,800	19,110,962		150,031			0.750	2.047	AO	25,622	112,101	06/06/2022	04/30/2026
91282C-CC-3	TREASURY NOTE				1.A	18,989,844	94.1210	18,824,220	20,000,000	19,262,637		272,793			0.250	3.018	MN	6,492	25,000	06/23/2022	05/15/2024
91282C-CF-6	TREASURY NOTE				1.A	3,492,025	89.1840	3,130,701	3,510,400	3,497,563		3,692			0.750	0.859	MN	2,315	26,328	06/30/2021	05/31/2026
91282C-CJ-8	TREASURY NOTE				1.A	7,803,988	89.4220	6,915,800	7,733,900	7,784,061		(14,123)			0.875	0.687	JD	34,023	67,672	07/30/2021	06/30/2026
91282C-CK-5	TREASURY NOTE				1.A	29,976,315	97.7810	14,948,692	15,287,900	15,121,762		186,797			0.125	2.336	JD	9,608	19,178	06/06/2022	06/30/2023
91282C-CL-3	TREASURY NOTE				1.A	19,038,281	93.6760	18,735,160	20,000,000	19,291,822		253,541			0.375	2.742	JJ	34,647	37,500	06/06/2022	07/15/2024
91282C-CN-9	TREASURY NOTE				1.A	9,740,625	97.3670	9,736,720	10,000,000	9,867,237		126,612			0.125	2.440	JJ	5,231	6,250	06/08/2022	07/31/2023
91282C-CP-4	TREASURY NOTE				1.A	26,921,277	88.3630	25,356,998	28,696,300	27,171,573		239,929			0.625	2.159	JJ	75,055	132,477	06/23/2022	07/31/2026
91282C-CT-6	TREASURY NOTE				1.A	38,068,898	93.4220	37,354,747	39,985,000	38,547,057		474,399			0.375	2.650	FA	56,636	90,168	06/16/2022	08/15/2024
91282C-CW-9	TREASURY NOTE				1.A	3,462,813	88.5430	3,099,005	3,500,000	3,472,136		7,443			0.750	0.972	FA	8,919	26,250	09/30/2021	08/31/2026
91282C-CZ-2	TREASURY NOTE				1.A	19,050,623	88.7930	18,592,189	20,938,800	19,274,557		223,934			0.875	3.142	MS	46,810	91,607	06/24/2022	09/30/2026
91282C-DA-6	TREASURY NOTE				1.A	2,264,180	96.6760	2,195,604	2,271,100	2,268,392		3,625			0.250	0.411	MS	1,451	5,678	11/02/2021	09/30/2023
91282C-DA-6	TREASURY NOTE	0			1.A	19,436,777	96.6760	18,851,781	19,500,000	19,475,220		33,168			0.250	0.421	MS	12,455	48,750	11/03/2021	09/30/2023
91282C-DB-4	TREASURY NOTE				1.A	24,947,758	93.3870	24,519,052	26,255,400	25,256,236		308,478			0.625	2.826	AO	35,163	82,048	06/06/2022	10/15/2024
91282C-DD-0	TREASURY NOTE				1.A	24,977,823	96.4340	24,806,001	25,723,400	25,278,120		300,297			0.375	2.500	AO	16,521	48,231	06/06/2022	10/31/2023
91282C-DG-3	TREASURY NOTE				1.A	21,223,565	89.4410	20,145,423	22,523,600	21,382,865		157,994			1.125	2.506	AO	43,398	173,438	06/10/2022	10/31/2026
91282C-DH-1	TREASURY NOTE				1.A	23,662,109	93.3360	23,333,975	25,000,000	23,945,503		283,394			0.750	3.089	MN	24,344	93,750	06/23/2022	11/15/2024
91282C-DK-4	TREASURY NOTE				1.A	19,700,023	89.7310	18,568,560	20,693,700	19,823,497		123,474			1.250	2.373	MN	22,740	196,171	06/24/2022	11/30/2026
91282C-DM-0	TREASURY NOTE				1.A	19,407,813	96.2110	19,242,180	20,000,000	19,632,795		224,982			0.500	2.550	MN	8,791	50,000	06/06/2022	11/30/2023
91282C-DS-7	TREASURY NOTE				1.A	18,164,297	93.5820	17,780,580	19,000,000	18,340,827		176,530			1.125	2.890	JJ	98,743	106,875	06/06/2022	01/15/2025
91282C-DS-7	TREASURY NOTE	LS			1.A	956,016	93.5820	935,820	1,000,000	965,307		9,291			1.125	2.890	JJ	5,197	5,625	06/06/2022	01/15/2025
91282C-DZ-1	TREASURY NOTE				1.A FE	9,961,328	94.1330	9,413,280	10,000,000	9,972,100		10,772			1.500	1.634	FA	56,658	75,000	02/28/2022	02/15/2025
91282C-EC-1	TREASURY NOTE				1.A FE	20,168,122	91.5860	19,271,139	21,041,600	20,255,499		87,376			1.875	2.829	FA	134,053	197,265	06/30/2022	02/28/2027
91282C-EC-1	TREASURY NOTE	LS			1.A FE	3,180,014	91.5860	3,068,128	3,350,000	3,197,296		17,283			1.875	3.050	FA	21,342	31,406	06/30/2022	02/28/2027
91282C-EF-4	TREASURY NOTE				1.A FE	14,885,203	93.8400	9,298,492	9,908,900	9,700,064		21,469			2.500	3.033	MS	63,292	123,861	07/13/2022	03/31/2027
91282C-EG-2	TREASURY NOTE				1.A FE	58,177,028	97.0230	58,172,708	59,957,400	58,367,811		190,783			2.250	4.463	MS	344,673	112,021	11/07/2022	03/31/2024
91282C-EH-0	TREASURY NOTE				1.A FE	44,671,565	96.2420	43,522,936	45,222,300	44,766,559		94,994			2.625	3.085	AO	254,375	593,543	07/08/2022	04/15/2025
91282C-EK-3	TREASURY NOTE				1.A FE	89,849,969	97.1560	87,848,830	90,420,200	90,017,329		167,360			2.500	2.844	AO	387,158	1,130,253	06/15/2022	04/30/2024
91282C-EN-7	TREASURY NOTE				1.A FE	10,006,836	94.7660	9,476,560	10,000,000	10,006,419		(417)			2.750	2.734	AO	47,099	137,500	07/29/2022	04/30/2027
91282C-EN-7	TREASURY NOTE	M			1.A FE	16,013,547	94.7660	15,274,888	16,118,600	16,026,334		12,787			2.750	2.892	AO	75,918	221,631	07/29/2022	04/30/2027
91282C-EQ-0	TREASURY NOTE				1.A FE	34,856,220	96.4300	33,789,931	35,041,000	34,890,626		34,406			2.750	2.939	MN	125,112	481,814	06/08/2022	05/15/2025
91282C-ER-8	TREASURY NOTE				1.A FE	109,646,094	97.0200	106,721,450	110,000,000	109,742,038		95,944			2.500	2.670	MN	241,758	1,375,000	06/24/2022	05/31/2024
91282C-ET-4	TREASURY NOTE				1.A FE	4,712,978	94.2620	4,528,144	4,803,800	4,722,597		9,619			2.625	3.037	MN	11,086	63,050	06/08/2022	05/31/2027

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
91282C-EW-7	TREASURY NOTE				1.A FE	1,968,852	96.6910	1,882,968	1,947,400	1,966,976		(1,876)			3.250	3.009	JD	31,820		07/13/2022	06/30/2027
91282C-EX-5	TREASURY NOTE				1.A FE	182,665,040	97.6060	176,736,329	181,072,100	180,746,027		79,893			3.000	3.124	JD	2,731,087		08/31/2022	06/30/2024
91282C-EY-3	TREASURY NOTE				1.A FE	24,874,023	96.8590	18,677,011	19,282,600	19,198,046		12,612			3.000	3.181	JJ	267,232		08/05/2022	07/15/2025
91282C-FA-4	TREASURY NOTE				1.A FE	119,855,297	97.5390	87,560,948	89,770,100	89,395,351		82,213			3.000	3.273	JJ	1,127,005		08/31/2022	07/31/2024
91282C-FE-6	TREASURY NOTE				1.A FE	39,719,528	97.0860	39,259,014	40,437,400	39,788,934		69,406			3.125	3.773	FA	477,310		09/13/2022	08/15/2025
91282C-FF-3	TREASURY NOTE				1.A FE	92,597,949	91.0630	93,885,438	103,100,000	92,748,073		150,124			2.750	4.018	FA	1,070,923		10/31/2022	08/15/2032
91282C-FF-3	TREASURY NOTE	LS			1.A FE	5,285,801	91.0630	5,372,688	5,900,000	5,294,309		8,508			2.750	4.049	FA	61,285		10/31/2022	08/15/2032
91282C-FG-1	TREASURY NOTE				1.A FE	49,186,706	97.9140	49,125,364	50,171,900	49,317,933		131,227			3.250	4.324	FA	554,039		09/26/2022	08/31/2024
91282C-FG-1	TREASURY NOTE	LS			1.A FE	69,693,844	97.9140	68,539,870	70,000,000	69,743,531		49,687			3.250	3.479	FA	772,997		09/06/2022	08/31/2024
91282C-FH-9	TREASURY NOTE				1.A FE	3,889,063	96.1800	3,847,188	4,000,000	3,894,867		5,805			3.125	3.745	FA	42,472		09/20/2022	08/31/2027
91282C-FJ-5	TREASURY NOTE				1.A FE	68,966,719	94.9340	68,352,192	72,000,000	69,073,273		106,554			3.125	3.822	FA	764,503		09/22/2022	08/31/2029
91282C-FJ-5	TREASURY NOTE	LS			1.A FE	8,611,523	94.9340	8,544,024	9,000,000	8,625,141		13,617			3.125	3.840	FA	95,563		09/22/2022	08/31/2029
91282C-FL-0	TREASURY NOTE				1.A FE	50,397,539	99.2930	50,639,430	51,000,000	50,414,326		16,787			3.875	4.071	MS	504,921		10/11/2022	09/30/2029
91282C-FM-8	TREASURY NOTE				1.A FE	27,772,031	100.3750	28,105,000	28,000,000	27,778,743		6,711			4.125	4.311	MS	295,096		11/09/2022	09/30/2027
91282C-FN-6	TREASURY NOTE				1.A FE	25,056,641	99.4880	24,872,075	25,000,000	25,049,625		(7,015)			4.250	4.131	MS	271,463		09/30/2022	09/30/2024
91282C-FP-1	TREASURY NOTE				1.A FE	82,773,291	99.9220	83,269,516	83,334,600	82,799,865		26,574			4.250	4.498	AO	758,940		11/09/2022	10/15/2025
91282C-FP-1	TREASURY NOTE	LS			1.A FE	1,989,297	99.9220	1,998,438	2,000,000	1,989,871		574			4.250	4.445	AO	18,214		10/31/2022	10/15/2025
91282C-FQ-9	TREASURY NOTE				1.A FE	64,997,286	99.7150	65,072,084	65,258,200	65,016,031		18,744			4.375	4.589	AO	488,986		11/09/2022	10/31/2024
91282C-FU-0	TREASURY NOTE				1.A FE	24,126,299	100.3670	24,360,826	24,271,700	24,130,111		3,812			4.125	4.260	AO	171,478		11/09/2022	10/31/2027
91282C-FU-0	TREASURY NOTE	LS			1.A FE	994,023	100.3670	1,003,672	1,000,000	994,180		157			4.125	4.260	AO	7,065		11/09/2022	10/31/2027
91282C-FV-8	TREASURY NOTE				1.A FE	1,545,938	102.0470	1,530,704	1,500,000	1,545,884		(53)			4.125	3.751	MN	8,033		12/23/2022	11/15/2032
91282C-FW-6	TREASURY NOTE				1.A	9,761,741	100.6020	9,714,594	9,656,500	9,758,847		(2,894)			4.500	4.105	MN	56,419		11/30/2022	11/15/2025
91282C-FW-6	TREASURY NOTE	LS			1.A	30,326,953	100.6020	30,180,480	30,000,000	30,317,962		(8,991)			4.500	4.105	MN	175,276		11/30/2022	11/15/2025
91282C-FZ-9	TREASURY NOTE				1.A FE	64,210	99.4530	63,551	63,900	64,207		(3)			3.875	3.767	MN	218		12/12/2022	11/30/2027
91282C-FZ-9	TREASURY NOTE	LS			1.A FE	50,073,585	99.4530	49,627,097	49,900,000	50,071,397		(2,188)			3.875	3.798	MN	169,989		12/12/2022	11/30/2027
912810-ET-1	U S TREAS BDS				1.A	191,103	106.3590	180,811	170,000	173,216		(1,368)			7.625	6.654	FA	4,896	12,875	09/18/1995	02/15/2025
912810-ET-1	U S TREAS BDS	SD			1.A	202,344	106.3590	191,447	180,000	183,405		(1,449)			7.625	6.654	FA	5,184	13,632	09/18/1995	02/15/2025
912828-VS-6	US TREASURY N/B				1.A	3,146,162	98.6170	2,903,389	2,944,100	2,987,253		(69,269)			2.500	0.143	FA	27,801	73,603	09/11/2020	08/15/2023
912810-TM-0	WI TREASURY BOND				1.A	23,004,492	97.9060	22,518,426	23,000,000	23,004,490		(2)			4.000	3.999	MN	119,448		12/23/2022	11/15/2042
912810-TM-0	WI TREASURY BOND	LS			1.A	23,034,141	97.9060	22,518,426	23,000,000	23,034,125		(16)			4.000	3.989	MN	119,448		12/23/2022	11/15/2042
912828-3D-0	WI TREASURY NOTE	LS			1.A	9,858,984	96.0470	9,604,690	10,000,000	9,891,322		32,337			2.250	2.864	AO	38,536	112,500	06/08/2022	10/31/2024
912828-YG-9	WI TREASURY NOTE				1.A	1,989,969	91.4920	1,817,401	1,986,400	1,988,384		(510)			1.625	1.597	MS	8,247	32,279	10/31/2019	09/30/2026
91282C-BR-1	WI TREASURY NOTE				1.A	28,763,672	94.8010	28,440,240	30,000,000	29,152,818		389,146			0.250	2.655	MS	22,376	37,500	06/07/2022	03/15/2024
746388-AA-5	PURPLE CHEN 2011 LLC				1.A	363,256	99.2550	360,549	363,256	363,256					2.735	2.735	FMAN	1,656	10,778	10/25/2011	08/01/2023
938782-FZ-7	WASHINGTON D C MET AREA TRAN A				1.D FE	1,155,940	105.5640	1,055,640	1,000,000	1,110,811		(43,914)			5.000	0.532	JJ	25,000	50,000	12/21/2021	07/01/2025
938782-GF-0	WASHINGTON D C MET AREA TRAN A			1	1.D FE	2,065,087	108.2190	1,937,120	1,790,000	1,943,563		(31,463)			5.000	2.950	JJ	44,750	89,500	11/29/2018	07/01/2031
938782-GG-8	WASHINGTON D C MET AREA TRAN A			1	1.D FE	3,446,400	107.8310	3,234,930	3,000,000	3,249,473		(51,029)			5.000	3.010	JJ	75,000	150,000	11/29/2018	07/01/2032
938782-GH-6	WASHINGTON D C MET AREA TRAN A			1	1.D FE	3,088,665	107.8060	2,910,762	2,700,000	2,917,450		(44,405)			5.000	3.070	JJ	67,500	135,000	11/29/2018	07/01/2033
938782-GK-9	WASHINGTON D C MET AREA TRAN A			1	1.D FE	2,737,427	106.6850	2,576,443	2,415,000	2,596,031		(36,838)			5.000	3.198	JJ	60,375	120,750	11/29/2018	07/01/2035
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,783,690,608	XXX	3,580,495,461	3,758,714,456	3,677,147,127	414,789	10,486,741			XXX	XXX	XXX	23,297,281	23,608,297	XXX	XXX
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677			2	1.A	22,255	98.9880	20,713	20,925	21,249		(192)			4.000	1.936	MON	70	939	10/07/2011	07/15/2024
36241L-KS-4	GOVT NATL MTG ASSOC I #783005			2	1.A	24,436	100.7660	22,947	22,773	23,522		(278)			5.000	2.207	MON	95	1,241	10/07/2011	06/15/2025
36202F-JC-1	GOVT NATL MTG ASSOC II #004759			2	1.A	6,223	98.2560	5,750	5,852	5,997		(48)			4.000	1.964	MON	20	244	10/07/2011	08/20/2025
36202F-N4-4	GOVT NATL MTG ASSOC II #004911			2	1.A	32,625	98.1880	30,127	30,683	31,457		(211)			4.000	2.131	MON	102	1,302	10/07/2011	01/20/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						85,539	XXX	79,538	80,233	82,225		(730)			XXX	XXX	XXX	286	3,727	XXX	XXX
0109999999. Total - U.S. Government Bonds						3,783,776,146	XXX	3,580,574,999	3,758,794,689	3,677,229,352	414,789	10,486,011			XXX	XXX	XXX	23,297,567	23,612,024	XXX	XXX
87164K-AG-9	SYNGENTA FINANCE NV		D	1	2.B FE	10,774,000	96.8540	10,434,996	10,774,000	10,774,000					4.892	4.892	AO	98,092	663,364	04/17/2018	04/24/2025
87164K-AH-7	SYNGENTA FINANCE NV		D	1	2.B FE	4,250,000	99.5520	4,230,956	4,250,000	4,250,000					4.441	4.441	AO	35,127	188,743	04/17/2018	04/24/2023
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						15,024,000	XXX	14,665,952	15,024,000	15,024,000					XXX	XXX	XXX	133,220	852,107	XXX	XXX
0309999999. Total - All Other Government Bonds						15,024,000	XXX	14,665,952	15,024,000	15,024,000					XXX	XXX	XXX	133,220	852,107	XXX	XXX
005158-WL-0	ADA & CANYON CNTYS IDAHO JT SC				1.B FE	609,751	103.7510	544,693	525,000	549,283		(13,823)			5.000	2.220	MS	7,729	26,250	05/31/2018	09/15/2024
005158-WW-6	ADA & CANYON CNTYS IDAHO JT SC			1	1.A FE	1,522,503	111.6070	1,422,989	1,275,000	1,415,175		(24,747)			5.000	2.720	MS	18,771	63,750	05/31/2018	09/15/2031
005176-JZ-6	ADA & CANYON CNTYS IDAHO JT SC				1.B FE	1,035,351	103.4850	931,365	900,000	946,674		(16,623)			4.000	2.020	MS	10,600	36,000	05/18/2017	09/15/2025
005482-ZW-3	ADAMS & ARAPAHOE CNTYS COLO JT				1.C FE	1,082,538	104.3110	938,799	900,000	947,550		(24,043)			5.000	2.170	JD	3,750	45,000	01/11/2017	12/01/2024
005626-SN-7	ADAMS CNTY COLO SCH DIST NO 1			1	1.C FE	324,925	113.3670	283,418	250,000	302,527		(7,081)			5.000	1.760	JD	1,042	12,500	09/27/2019	12/01/2032
006395-AX-5	ADAMS ST UNIV COLO INSTL ENTER			1	1.C FE	2,063,035	111.4160	1,888,501	1,695,000	1,939,939		(35,003)			5.000	2.530	MN	10,829	84,750	04/24/2019	05/15/2034
006395-BA-4	ADAMS ST UNIV COLO INSTL ENTER			1	1.C FE	544,745	99.3090	496,545	500,000	529,992		(4,218)			4.000	2.960	MN	2,556	20,000	04/24/2019	05/15/2037
006395-BD-8	ADAMS ST UNIV COLO INSTL ENTER			1	1.C FE	1,342,800	95.5580	1,194,475	1,250,000	1,312,376		(8,717)			4.000	3.130	MN	6,389	50,000	04/24/2019	05/15/2042
018033-GZ-7	ALLEN PARK MICH PUB SCH DIST			1	1.C FE	2,635,755	106.3180	2,248,626	2,115,000	2,285,239		(57,774)			5.000	2.060	MN	17,625	105,750	07/15/2016	05/01/2026
022447-G2-6	ALVIN TEX INDPT SCH DIST				1.A FE	216,087	104.7050	177,999	170,000	182,122		(5,575)			5.000	1.570	FA	3,211	8,500	08/04/2016	02/15/2025
032879-SW-9	ANCHOR BAY MICH SCH DIST				1.C FE	832,544	102.7810	698,911	680,000	706,513		(19,432)			5.000	2.020	MN	5,667	34,000	01/14/2016	05/01/2024
032879-SX-7	ANCHOR BAY MICH SCH DIST				1.C FE	338,404	103.9010	285,728	275,000	289,315		(7,584)			5.000	2.090	MN	2,292	13,750	01/14/2016	11/01/2024
038699-TQ-7	ARAPAHOE CNTY COLO SCH DIST NO				1.C FE	1,577,475	104.2730	1,407,686	1,350,000	1,427,335		(39,234)			5.000	1.940	JD	5,625	67,500	01/11/2019	12/01/2024
038699-TR-5	ARAPAHOE CNTY COLO SCH DIST NO				1.C FE	581,615	106.6610	522,639	490,000	530,569		(13,362)			5.000	2.060	JD	2,042	24,500	01/11/2019	12/01/2025
038699-TY-0	ARAPAHOE CNTY COLO SCH DIST NO			1	1.C FE	1,941,499	114.8760	1,780,578	1,550,000	1,796,842		(38,148)			5.500	2.580	JD	7,104	85,250	01/11/2019	12/01/2032
038699-TZ-7	ARAPAHOE CNTY COLO SCH DIST NO			1	1.C FE	1,560,788	114.5710	1,432,138	1,250,000	1,446,095		(30,263)			5.500	2.620	JD	5,729	68,750	01/11/2019	12/01/2033
038699-UA-0	ARAPAHOE CNTY COLO SCH DIST NO			1	1.C FE	695,929	113.9160	637,930	560,000	645,859		(13,223)			5.500	2.680	JD	2,567	30,800	01/11/2019	12/01/2034
054375-SZ-4	AVONDALE MICH SCH DIST				1.B FE		100.0000								5.000	0.000	MN		3,722	12/31/2022	11/01/2022
054375-TA-8	AVONDALE MICH SCH DIST				1.B FE	682,398	101.6570	609,942	600,000	611,085		(12,986)			5.000	2.740	MN	5,000	30,000	01/25/2017	11/01/2023
081005-KU-3	BELTON MO SCH DIST NO 124			1	1.B FE	741,675	111.9120	626,707	560,000	698,735		(18,310)			5.000	1.360	MS	9,333	28,000	07/31/2020	03/01/2038
082744-CY-7	BENTON & LINN CNTYS ORE SCH DI			1	1.B FE	4,647,738	111.5910	4,776,095	4,280,000	4,633,696		(14,042)			5.000	3.331	JD	9,511	107,000	10/03/2022	06/15/2031
083023-PH-8	BENTON CNTY WASH SCH DIST NO 4				1.A FE	775,177	106.6610	671,964	630,000	682,722		(17,375)			5.000	2.030	JD	2,625	31,500	05/18/2017	12/01/2025
083023-PJ-4	BENTON CNTY WASH SCH DIST NO 4				1.A FE	588,767	108.8410	516,995	475,000	524,832		(12,058)			5.000	2.190	JD	1,979	23,750	05/18/2017	12/01/2026
105295-LQ-0	BRANDON SCH DIST MICH				1.C FE	2,375,480	102.6620	2,202,100	2,145,000	2,275,430		(97,351)			5.000	0.421	MN	17,875	107,250	12/21/2021	05/01/2024
124511-MA-1	BYRON CENTER MICH PUB SCHS				1.C FE	127,413	105.1260	110,382	105,000	112,045		(2,919)			5.000	2.040	MN	875	5,250	05/25/2017	05/01/2025
124511-MB-9	BYRON CENTER MICH PUB SCHS				1.C FE	140,224	106.9280	122,967	115,000	125,099		(2,886)			5.000	2.250	MN	958	5,750	05/25/2017	05/01/2026
124511-PG-5	BYRON CENTER MICH PUB SCHS			1	1.C FE	1,163,868	101.7910	997,552	980,000	1,120,237		(17,662)			4.000	1.900	MN	6,533	39,200	06/11/2020	05/01/2036
124511-PH-3	BYRON CENTER MICH PUB SCHS			1	1.C FE	928,420	100.2770	787,174	785,000	894,451		(13,755)			4.000	1.950	MN	5,233	31,400	06/11/2020	05/01/2037
124511-PJ-9	BYRON CENTER MICH PUB SCHS			1	1.C FE	695,474	99.4350	586,667	590,000	670,531		(10,104)			4.000	1.990	MN	3,933	23,600	06/11/2020	05/01/2038
124511-PK-6	BYRON CENTER MICH PUB SCHS			1	1.C FE	404,992	99.7760	344,227	345,000	390,831		(5,738)			4.000	2.040	MN	2,300	13,800	06/11/2020	05/01/2039
124511-PL-4	BYRON CENTER MICH PUB SCHS			1	1.C FE	1,012,059	98.9610	856,013	865,000	977,399		(14,049)			4.000	2.080	MN	5,767	34,600	06/11/2020	05/01/2040
124511-PM-2	BYRON CENTER MICH PUB SCHS			1	1.C FE	1,679,242	97.2820	1,400,861	1,440,000	1,622,941		(22,828)			4.000	2.120	MN	9,600	57,600	06/11/2020	05/01/2041
124511-PN-0	BYRON CENTER MICH PUB SCHS			1	1.C FE	1,179,714	97.2500	987,088	1,015,000	1,141,011		(15,697)			4.000	2.160	MN	6,767	40,600	06/11/2020	05/01/2042
13063D-RD-2	CALIFORNIA (STATE OF)				1.C FE	30,198,600	92.0530	27,615,900	30,000,000	30,114,393		(28,911)			2.375	2.268	AO	178,125	712,500	01/07/2020	10/01/2026
13063D-LW-6	CALIFORNIA ST			1	1.C FE	658,650	109.6970	614,303	560,000	624,736		(9,300)			5.000	2.960	AO	7,000	30,500	03/07/2019	04/01/2038
13063D-LX-4	CALIFORNIA ST			1	1.C FE	543,322	101.9640	499,624	490,000	503,872		(10,777)			5.000	2.680	AO	6,125	24,500	03/07/2019	04/01/2038
13063D-RA-8	CALIFORNIA ST			1	1.C FE	2,857,264	100.4850	2,461,883	2,450,000	2,733,320		(38,607)			4.000	2.150	AO	24,500	98,000	09/06/2019	10/01/2039
13063D-VC-9	CALIFORNIA ST			1	1.C FE	2,771,712	102.2660	2,454,384	2,400,000	2,678,175		(35,406)			4.000	2.240	MS	32,000	96,000	04/17/2020	03/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13063D-VD-7	CALIFORNIA ST			1	1.C FE	4,454,602	100.8680	3,903,592	3,870,000	4,307,712		(55,621)			4.000	2.280	MS	51,600	154,800	04/17/2020	03/01/2038
13063D-XA-1	CALIFORNIA ST			1	1.C FE	785,382	102.9380	669,097	650,000	756,619		(12,594)			4.000	1.750	MN	4,333	28,000	09/03/2020	11/01/2036
13063C-5U-0	CALIFORNIA ST FOR PREVIOUS ISS				1.C FE	1,124,591	106.1690	1,008,606	950,000	1,007,816		(21,387)			5.000	2.550	FA	19,792	47,500	03/08/2017	08/01/2025
151537-JS-7	CENTER LINE MICH PUB SCHS				1.C FE	357,042	107.0630	321,189	300,000	342,932		(5,407)			4.000	1.900	MN	2,000	12,000	04/16/2020	05/01/2030
151537-JW-8	CENTER LINE MICH PUB SCHS			1	1.C FE	1,086,349	104.1290	978,813	940,000	1,050,623		(13,728)			4.000	2.250	MN	6,267	37,600	04/16/2020	05/01/2035
151537-JX-6	CENTER LINE MICH PUB SCHS			1	1.C FE	869,554	99.8290	758,700	760,000	842,932		(10,240)			4.000	2.370	MN	5,067	30,400	04/16/2020	05/01/2037
151537-JY-4	CENTER LINE MICH PUB SCHS			1	1.C FE	619,403	97.5520	531,658	545,000	601,378		(6,938)			4.000	2.450	MN	3,633	21,800	04/16/2020	05/01/2039
151537-KA-4	CENTER LINE MICH PUB SCHS			1	1.C FE	719,533	97.6620	625,037	640,000	700,359		(7,387)			4.000	2.580	MN	4,267	25,600	04/16/2020	05/01/2043
160879-MF-6	CHARLOTTE MICH PUB SCH DIST			1	1.B FE	560,925	107.1250	482,063	450,000	541,717		(10,307)			4.000	1.400	MN	3,000	18,000	01/20/2021	05/01/2033
160879-MG-4	CHARLOTTE MICH PUB SCH DIST			1	1.B FE	496,024	106.1800	424,720	400,000	479,439		(8,902)			4.000	1.460	MN	2,667	16,000	01/20/2021	05/01/2034
160879-MH-2	CHARLOTTE MICH PUB SCH DIST			1	1.B FE	432,152	105.3190	368,617	350,000	417,993		(7,601)			4.000	1.510	MN	2,333	14,000	01/20/2021	05/01/2035
160879-MJ-8	CHARLOTTE MICH PUB SCH DIST			1	1.B FE	356,836	103.9980	301,594	290,000	345,336		(6,175)			4.000	1.550	MN	1,933	11,600	01/20/2021	05/01/2036
160879-MK-5	CHARLOTTE MICH PUB SCH DIST			1	1.B FE	919,680	102.8410	771,308	750,000	890,534		(15,652)			4.000	1.590	MN	5,000	30,000	01/20/2021	05/01/2037
160879-ML-3	CHARLOTTE MICH PUB SCH DIST			1	1.B FE	1,374,784	102.0640	1,148,220	1,125,000	1,331,952		(23,006)			4.000	1.630	MN	7,500	45,000	01/20/2021	05/01/2038
160879-MN-9	CHARLOTTE MICH PUB SCH DIST			1	1.B FE	716,048	101.0870	596,413	590,000	694,507		(11,574)			4.000	1.710	MN	3,933	23,600	01/20/2021	05/01/2040
160879-MP-4	CHARLOTTE MICH PUB SCH DIST			1	1.B FE	714,207	100.9730	595,741	590,000	693,008		(11,392)			4.000	1.740	MN	3,933	23,600	01/20/2021	05/01/2041
160879-MQ-2	CHARLOTTE MICH PUB SCH DIST			1	1.B FE	1,380,196	99.1820	1,140,593	1,150,000	1,341,075		(21,032)			4.000	1.840	MN	7,667	46,000	01/20/2021	05/01/2044
160879-MS-8	CHARLOTTE MICH PUB SCH DIST			1	1.B FE	1,489,950	98.3460	1,229,325	1,250,000	1,449,312		(21,856)			4.000	1.920	MN	8,333	50,000	01/20/2021	05/01/2050
163192-FA-0	CHELAN CNTY WA SD 228 CASCADE				1.A FE	716,962	106.3720	595,683	560,000	611,025		(16,898)			5.000	1.780	JD	2,333	28,000	05/06/2016	12/01/2025
179093-KB-4	CLACKAMAS CNTY ORE SCH DIST NO			1	1.B FE	797,123	110.8730	753,936	680,000	751,208		(11,879)			5.000	2.910	JD	1,511	34,000	12/06/2018	06/15/2033
179093-KC-2	CLACKAMAS CNTY ORE SCH DIST NO			1	1.B FE	787,610	110.2740	744,350	675,000	743,540		(11,412)			5.000	2.970	JD	1,500	33,750	12/06/2018	06/15/2034
179162-GV-8	CLACKAMAS CNTY ORE SCH DIST NO			1	1.B FE	663,293	111.1400	627,941	565,000	624,769		(9,977)			5.000	2.890	JD	1,256	28,250	12/12/2018	06/15/2033
181211-EX-7	CLARK CNTY WASH SCH DIST NO 10			1	1.A FE	1,102,436	111.1510	983,686	885,000	1,068,730		(32,798)			5.000	1.047	JD	3,688	44,250	12/21/2021	12/01/2031
181211-EY-5	CLARK CNTY WASH SCH DIST NO 10			1	1.A FE	1,243,720	110.6820	1,106,820	1,000,000	1,205,968		(36,735)			5.000	1.075	JD	4,167	50,000	12/21/2021	12/01/2032
181211-FA-6	CLARK CNTY WASH SCH DIST NO 10			1	1.A FE	1,167,100	109.8190	1,098,190	1,000,000	1,097,191		(16,272)			5.000	3.040	JD	4,167	50,000	06/19/2018	12/01/2034
181342-GZ-3	CLARK CNTY WASH SCH DIST NO 12				1.A FE	401,996	106.6610	351,981	330,000	356,156		(8,595)			5.000	2.180	JD	1,375	16,500	05/04/2017	12/01/2025
182252-US-3	CLARKSTON MICH CMNTY SCHS				1.B FE	2,613,114	105.1260	2,281,234	2,170,000	2,291,667		(50,029)			5.000	2.510	MN	18,083	108,500	12/04/2015	05/01/2025
182810-CA-7	CLATSOP CNTY ORE SCH DIST NO 0			1	1.B FE	2,440,830	112.0690	2,291,811	2,045,000	2,305,102		(36,237)			5.000	2.830	JD	4,544	102,250	01/24/2019	06/15/2033
182810-CF-6	CLATSOP CNTY ORE SCH DIST NO 0			1	1.B FE	768,768	111.1570	722,521	650,000	728,195		(10,849)			5.000	2.940	JD	1,444	38,750	01/24/2019	06/15/2035
182810-CL-3	CLATSOP CNTY ORE SCH DIST NO 0				1.B FE	119,706	100.4780	110,526	110,000	111,052		(2,280)			4.000	1.880	JD	196	4,400	01/24/2019	06/15/2023
182810-CN-9	CLATSOP CNTY ORE SCH DIST NO 0				1.B FE	470,228	105.4350	421,740	400,000	428,212		(11,093)			5.000	2.040	JD	889	20,000	01/24/2019	06/15/2025
19658Q-DR-5	COLORADO SCH MINES INSTL ENTER			1	1.C FE	195,654	110.2040	176,326	160,000	178,710		(3,538)			5.000	2.460	JD	667	8,000	12/14/2017	12/01/2028
19658Q-DT-1	COLORADO SCH MINES INSTL ENTER			1	1.C FE	181,218	109.9150	164,873	150,000	166,439		(3,095)			5.000	2.610	JD	625	7,500	12/14/2017	12/01/2030
196707-WZ-2	COLORADO ST BRD GOVERNORS UNIV				1.C FE	798,755	102.4040	696,347	680,000	703,475		(19,704)			5.000	1.990	MS	11,333	34,000	12/12/2017	03/01/2024
196707-XD-0	COLORADO ST BRD GOVERNORS UNIV				1.C FE	312,956	108.8750	277,631	255,000	282,735		(6,281)			5.000	2.250	MS	4,250	12,750	12/12/2017	03/01/2027
20772K-QW-2	CONNECTICUT (STATE OF)				1.D FE	564,880	111.2340	556,170	500,000	559,582		(5,298)			5.000	2.640	JD	1,111	12,014	05/26/2022	06/15/2028
20772K-QX-0	CONNECTICUT (STATE OF)				1.D FE	483,620	112.8340	479,545	425,000	479,596		(4,024)			5.000	2.810	JD	944	10,212	05/26/2022	06/15/2029
20772K-QY-8	CONNECTICUT (STATE OF)				1.D FE	459,152	114.3600	457,440	400,000	455,665		(3,487)			5.000	2.910	JD	889	9,611	05/26/2022	06/15/2030
20772K-QZ-5	CONNECTICUT (STATE OF)				1.D FE	578,210	115.4100	577,050	500,000	574,189		(4,021)			5.000	3.000	JD	1,111	12,014	05/26/2022	06/15/2031
20772K-RA-9	CONNECTICUT (STATE OF)				1.D FE	582,410	116.2880	581,440	500,000	578,670		(3,740)			5.000	3.070	JD	1,111	12,014	05/26/2022	06/15/2032
20772K-RB-7	CONNECTICUT (STATE OF)			1	1.D FE	346,932	115.6180	346,854	300,000	344,811		(2,121)			5.000	3.160	JD	667	7,208	05/26/2022	06/15/2033
20772K-RC-5	CONNECTICUT (STATE OF)			1	1.D FE	402,812	114.4480	400,568	350,000	400,432		(2,379)			5.000	3.220	JD	778	8,410	05/26/2022	06/15/2034
20772K-RE-1	CONNECTICUT (STATE OF)			1	1.D FE	399,284	111.9560	391,846	350,000	397,075		(2,208)			5.000	3.330	JD	778	8,410	05/26/2022	06/15/2036
20772K-RG-6	CONNECTICUT (STATE OF)			1	1.D FE	396,739	110.6280	387,198	350,000	394,653		(2,086)			5.000	3.410	JD	778	8,410	05/26/2022	06/15/2038
20772K-RH-4	CONNECTICUT (STATE OF)			1	1.D FE	300,000	97.9560	293,868	300,000	300,000					4.000	4.000	JD	533	5,767	05/26/2022	06/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20772K-RK-7	CONNECTICUT (STATE OF)			1	1.D FE	299,250	95.5100	286,530	300,000	299,264		14			4.000	4.019	JD	533	5,767	05/26/2022	06/15/2041
20772K-RL-5	CONNECTICUT (STATE OF)			1	1.D FE	1,125,430	108.6960	1,086,960	1,000,000	1,119,856		(5,574)			5.000	3.500	JD	2,222	24,028	05/26/2022	06/15/2042
20772K-RT-8	CONNECTICUT (STATE OF)				1.D FE	1,134,110	111.7030	1,117,030	1,000,000	1,123,638		(10,472)			5.000	2.650	MS	14,722	11,528	05/26/2022	09/15/2028
20772K-RU-5	CONNECTICUT (STATE OF)				1.D FE	748,248	114.7780	746,057	650,000	742,656		(5,592)			5.000	2.920	MS	9,569	7,493	05/26/2022	09/15/2030
20772K-RV-3	CONNECTICUT (STATE OF)				1.D FE	695,052	115.7260	694,356	600,000	690,322		(4,730)			5.000	3.020	MS	8,833	6,917	05/26/2022	09/15/2031
20772K-RW-1	CONNECTICUT (STATE OF)				1.D FE	379,386	116.5700	378,853	325,000	376,989		(2,397)			5.000	3.080	MS	4,785	3,747	05/26/2022	09/15/2032
20772K-AY-5	CONNECTICUT ST			1	1.D FE	3,112,154	110.4620	3,070,844	2,780,000	2,970,018		(32,107)			5.000	3.570	AO	29,344	139,000	03/29/2018	04/15/2031
20772K-BA-6	CONNECTICUT ST			1	1.D FE	4,581,143	109.9380	4,534,943	4,125,000	4,386,499		(44,045)			5.000	3.670	AO	43,542	206,250	03/29/2018	04/15/2033
20772K-BB-4	CONNECTICUT ST			1	1.D FE	6,088,775	109.5680	6,026,240	5,500,000	5,837,818		(56,828)			5.000	3.710	AO	58,056	275,000	03/29/2018	04/15/2034
20772K-BP-3	CONNECTICUT ST				1.D FE	1,985,760	105.1140	1,839,495	1,750,000	1,841,098		(38,129)			5.000	2.641	AO	18,472	87,500	01/17/2019	04/15/2025
20772K-CR-8	CONNECTICUT ST			1	1.D FE	2,419,804	110.4230	2,374,095	2,150,000	2,308,885		(26,002)			5.000	3.500	JD	4,778	107,500	06/06/2018	06/15/2032
20772K-CS-6	CONNECTICUT ST			1	1.D FE	1,401,263	110.1830	1,377,288	1,250,000	1,339,167		(14,569)			5.000	3.550	JD	2,778	62,500	06/06/2018	06/15/2033
20772K-CT-4	CONNECTICUT ST			1	1.D FE	559,165	109.7460	548,730	500,000	534,898		(5,696)			5.000	3.580	JD	1,111	25,000	06/06/2018	06/15/2034
20772K-JV-2	CONNECTICUT ST			1	1.D FE	1,358,060	98.9150	1,335,353	1,350,000	1,351,349		(2,663)			2.000	1.798	JJ	13,500	27,000	05/29/2020	07/01/2023
20772K-JW-0	CONNECTICUT ST			1	1.D FE	2,250,000	96.2620	2,165,895	2,250,000	2,250,000					1.998	1.998	JJ	22,478	44,955	05/29/2020	07/01/2024
20772K-JX-8	CONNECTICUT ST			1	1.D FE	2,500,000	94.0570	2,351,425	2,500,000	2,500,000					2.098	2.098	JJ	26,225	52,450	05/29/2020	07/01/2025
20772K-JY-6	CONNECTICUT ST			1	1.D FE	4,500,000	92.4150	4,158,675	4,500,000	4,500,000					2.350	2.350	JJ	52,875	105,750	05/29/2020	07/01/2026
20772K-KV-0	CONNECTICUT ST			1	1.D FE	1,185,290	106.0310	1,060,310	1,000,000	1,141,650		(17,594)			4.000	1.940	JD	3,333	40,000	06/12/2020	06/01/2032
20772K-KW-8	CONNECTICUT ST			1	1.D FE	879,353	104.9620	787,215	750,000	849,038		(12,234)			4.000	2.070	JD	2,500	30,000	06/12/2020	06/01/2033
20772K-KX-6	CONNECTICUT ST			1	1.D FE	1,170,510	103.9840	1,039,840	1,000,000	1,130,580		(16,116)			4.000	2.090	JD	3,333	40,000	06/12/2020	06/01/2034
20772K-KZ-1	CONNECTICUT ST			1	1.D FE	876,420	102.8120	771,090	750,000	846,838		(11,942)			4.000	2.110	JD	2,500	30,000	06/12/2020	06/01/2035
20772K-LA-5	CONNECTICUT ST			1	1.D FE	1,001,608	101.4770	872,702	860,000	968,522		(13,360)			4.000	2.150	JD	2,867	34,400	06/12/2020	06/01/2036
20772K-LB-3	CONNECTICUT ST			1	1.D FE	1,043,829	100.5420	904,878	900,000	1,010,289		(13,548)			4.000	2.200	JD	3,000	36,000	06/12/2020	06/01/2037
20772K-LC-1	CONNECTICUT ST			1	1.D FE	866,963	99.5470	746,603	750,000	839,729		(11,004)			4.000	2.240	JD	2,500	30,000	06/12/2020	06/01/2038
20772K-LD-9	CONNECTICUT ST			1	1.D FE	230,420	97.8970	195,794	200,000	223,348		(2,858)			4.000	2.280	JD	667	8,000	06/12/2020	06/01/2039
20772K-LE-7	CONNECTICUT ST			1	1.D FE	349,042	107.7110	301,591	280,000	332,954		(6,500)			5.000	2.220	JD	1,167	14,000	06/12/2020	06/01/2040
20772K-NW-5	CONNECTICUT ST			1	1.D FE	4,000,000	91.6150	3,664,600	4,000,000	4,000,000					0.923	0.923	JD	3,077	36,920	05/20/2021	06/01/2025
20772K-NX-3	CONNECTICUT ST			1	1.D FE	5,600,000	88.7800	4,971,680	5,600,000	5,600,000					1.123	1.123	JD	5,241	62,888	05/20/2021	06/01/2026
20772K-RD-3	CONNECTICUT ST			1	1.D FE	343,614	113.1060	339,318	300,000	341,655		(1,959)			5.000	3.280	JD	667	7,208	05/26/2022	06/15/2035
20772K-SN-0	CONNECTICUT ST			1	1.D FE	1,140,060	113.1790	1,131,790	1,000,000	1,139,493		(567)			5.000	3.632	MN	2,361		12/02/2022	11/15/2035
20772K-SP-5	CONNECTICUT ST			1	1.D FE	1,128,340	112.1210	1,121,210	1,000,000	1,127,824		(516)			5.000	3.804	MN	2,361		12/02/2022	11/15/2036
20772K-SQ-3	CONNECTICUT ST			1	1.D FE	1,121,200	111.5210	1,115,210	1,000,000	1,120,715		(485)			5.000	3.919	MN	2,361		12/02/2022	11/15/2037
216876-LG-5	COOPERSVILLE AREA MICH PUB SCH				1.B FE	834,158	105.0100	708,818	675,000	718,220		(17,871)			5.000	2.170	MN	5,625	33,750	01/15/2016	05/01/2025
216876-LH-3	COOPERSVILLE AREA MICH PUB SCH				1.B FE	429,553	107.1250	369,581	345,000	374,717		(8,484)			5.000	2.300	MN	2,875	17,250	01/15/2016	05/01/2026
223883-FL-8	COWLITZ CNTY WASH SCH DIST NO			1	1.A FE	2,583,959	105.7460	2,564,341	2,425,000	2,517,074		(15,321)			4.000	3.230	JD	8,083	97,000	04/27/2018	12/01/2031
223883-FM-6	COWLITZ CNTY WASH SCH DIST NO			1	1.A FE	1,389,639	105.3810	1,385,760	1,315,000	1,358,324		(7,186)			4.000	3.330	JD	4,383	52,600	04/27/2018	12/01/2032
227183-DL-1	CROOK CNTY ORE SCH DIST				1.B FE	1,430,000	90.9940	1,301,214	1,430,000	1,430,000					1.928	1.928	JD	1,225	27,570	04/24/2020	06/15/2026
227183-DM-9	CROOK CNTY ORE SCH DIST				1.B FE	525,000	88.8630	466,531	525,000	525,000					2.028	2.028	JD	473	10,647	04/24/2020	06/15/2027
227183-DX-5	CROOK CNTY ORE SCH DIST			1	1.B FE	385,000	75.9530	292,419	385,000	385,000					2.862	2.862	JD	490	11,019	04/24/2020	06/15/2037
232769-DF-3	CYPRESS-FAIRBANKS TEX INDPT SC				1.A FE	293,946	100.2210	265,586	265,000	265,864		(7,013)			5.000	2.300	FA	5,006	13,250	10/18/2018	02/15/2023
232769-DH-9	CYPRESS-FAIRBANKS TEX INDPT SC				1.A FE	169,121	102.3620	153,543	150,000	154,273		(3,714)			5.000	2.410	FA	2,833	7,500	10/18/2018	02/15/2024
232769-DJ-5	CYPRESS-FAIRBANKS TEX INDPT SC				1.A FE	570,880	104.7480	523,740	500,000	525,245		(11,438)			5.000	2.540	FA	9,444	25,000	10/18/2018	02/15/2025
239163-JN-9	DAVISON MICH CMNTY SCH DIST			1	1.B FE	2,568,931	107.0620	2,269,714	2,120,000	2,462,736		(43,621)			4.000	1.650	MN	14,133	84,800	06/17/2020	05/01/2032
239163-JP-4	DAVISON MICH CMNTY SCH DIST			1	1.B FE	2,645,449	106.6310	2,351,214	2,205,000	2,541,729		(42,640)			4.000	1.770	MN	14,700	88,200	06/17/2020	05/01/2033
239163-JQ-2	DAVISON MICH CMNTY SCH DIST			1	1.B FE	2,612,254	105.6540	2,313,823	2,190,000	2,513,080		(40,792)			4.000	1.840	MN	14,600	87,600	06/17/2020	05/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
239163-JR-0	DAVISON MICH CMNTY SCH DIST			1	1.B FE	1,417,162	104.5540	1,249,420	1,195,000	1,365,121		(21,416)			4.000	1.910	MN	7,967	47,800	06/17/2020	05/01/2035
239163-JT-6	DAVISON MICH CMNTY SCH DIST			1	1.B FE	341,646	102.4780	297,186	290,000	329,585		(4,966)			4.000	1.990	MN	1,933	11,600	06/17/2020	05/01/2037
239163-JU-3	DAVISON MICH CMNTY SCH DIST			1	1.B FE	1,585,170	101.9120	1,375,812	1,350,000	1,530,331		(22,587)			4.000	2.030	MN	9,000	54,000	06/17/2020	05/01/2038
239163-JX-7	DAVISON MICH CMNTY SCH DIST			1	1.B FE	2,358,138	100.8710	2,052,725	2,035,000	2,283,240		(30,884)			4.000	2.190	MN	13,567	81,400	06/17/2020	05/01/2041
239163-JY-5	DAVISON MICH CMNTY SCH DIST			1	1.B FE	2,496,787	100.0530	2,161,145	2,160,000	2,418,814		(32,159)			4.000	2.220	MN	14,400	86,400	06/17/2020	05/01/2042
239163-JZ-2	DAVISON MICH CMNTY SCH DIST			1	1.B FE	1,781,493	99.8850	1,543,223	1,545,000	1,726,802		(22,562)			4.000	2.250	MN	10,300	61,800	06/17/2020	05/01/2043
239163-KA-5	DAVISON MICH CMNTY SCH DIST			1	1.B FE	770,647	100.2640	671,769	670,000	747,398		(9,593)			4.000	2.280	MN	4,467	26,800	06/17/2020	05/01/2044
249002-FR-2	DENTON TEX INDPT SCH DIST			1	1.A FE	5,930,682	109.1730	5,562,364	5,095,000	5,554,615		(91,654)			5.000	2.900	FA	96,239	254,750	08/15/2018	08/15/2032
249002-FS-0	DENTON TEX INDPT SCH DIST			1	1.A FE	4,401,289	108.9580	4,134,956	3,795,000	4,128,781		(66,467)			5.000	2.950	FA	71,683	189,750	08/15/2018	08/15/2033
250325-SX-6	DESCHUTES CNTY ORE ADMINISTRAT				1.B FE	989,832	105.5570	844,456	800,000	862,618		(24,753)			5.000	1.730	JD	1,778	40,000	08/23/2017	06/15/2025
25476F-XS-2	DISTRICT COLUMBIA			1	1.B FE	3,053,294	101.2370	2,935,873	2,900,000	3,001,022		(14,193)			4.000	3.380	AO	24,489	118,000	02/14/2019	10/15/2039
259507-CA-7	DOUGLAS CNTY ORE SCH DIST NO 116			1	1.B FE	147,708	59.4750	136,793	230,000	162,243		4,471			0.000	2.798	N/A			08/09/2019	06/15/2035
259507-CB-5	DOUGLAS CNTY ORE SCH DIST NO 116			1	1.B FE	269,852	56.3420	245,088	435,000	296,798		8,293			0.000	2.837	N/A			08/09/2019	06/15/2036
266381-LG-5	DURAND MICH AREA SCHS			1	1.C FE	584,990	101.0860	505,430	500,000	567,520		(8,464)			4.000	2.010	MN	3,333	20,000	10/30/2020	05/01/2036
266381-LJ-9	DURAND MICH AREA SCHS			1	1.C FE	1,441,600	97.6250	1,220,313	1,250,000	1,402,483		(18,971)			4.000	2.190	MN	8,333	50,000	10/30/2020	05/01/2040
266381-LK-6	DURAND MICH AREA SCHS			1	1.C FE	4,608,344	96.5140	3,918,468	4,060,000	4,497,236		(53,942)			4.000	2.390	MN	27,067	162,400	10/30/2020	05/01/2045
283371-PT-3	EL PASO CNTY COLO SCH DIST NO			1	1.C FE	2,776,314	109.4530	2,572,146	2,350,000	2,620,534		(41,389)			5.000	2.870	JD	9,792	117,500	01/16/2019	12/01/2035
283371-PU-0	EL PASO CNTY COLO SCH DIST NO			1	1.C FE	3,051,149	108.7390	2,821,777	2,595,000	2,884,778		(44,240)			5.000	2.930	JD	10,813	129,750	01/16/2019	12/01/2036
283461-F2-2	EL PASO CNTY COLO SCH DIST NO				1.B FE	495,711	104.4690	428,323	410,000	432,579		(11,194)			5.000	2.110	JD	911	20,500	01/13/2017	12/15/2024
341530-WE-2	FLORIDA (STATE OF)				1.A FE	5,492,900	114.0860	5,704,300	5,000,000	5,481,693		(11,207)			5.000	3.320	JD	20,833	125,000	10/28/2022	06/01/2029
34115P-BD-6	FLORIDA ST				1.A FE	3,304,378	114.0600	3,433,206	3,010,000	3,297,821		(6,557)			5.000	3.351	JJ	75,250		10/27/2022	07/01/2029
346843-NE-1	FORT BEND TEX INDPT SCH DIST			1	1.A FE	821,297	104.3390	803,410	770,000	797,596		(5,463)			4.000	3.160	FA	11,636	30,800	05/02/2018	08/15/2032
346843-NF-8	FORT BEND TEX INDPT SCH DIST			1	1.A FE	1,590,075	103.9070	1,558,605	1,500,000	1,548,537		(9,587)			4.000	3.240	FA	22,667	60,000	05/02/2018	08/15/2033
346843-NG-6	FORT BEND TEX INDPT SCH DIST			1	1.A FE	2,637,875	103.2300	2,580,750	2,500,000	2,574,388		(14,668)			4.000	3.301	FA	37,778	100,000	05/02/2018	08/15/2034
349460-6R-1	FORT WORTH TEX INDPT SCH DIST			1	1.A FE	436,309	108.2240	405,840	375,000	405,683		(6,915)			5.000	2.880	FA	7,083	18,750	04/12/2018	02/15/2034
349545-2Q-5	FORT ZUMWALT MO SCH DIST			1	1.B FE	175,713	102.3580	168,891	165,000	170,432		(1,202)			4.000	3.150	MS	2,200	6,600	04/17/2018	03/01/2035
351280-PD-8	FOWLERVILLE MICH CMNTY SCHS SC				1.C FE	308,379	100.3250	285,926	285,000	286,909		(5,663)			4.000	1.971	MN	1,900	11,400	01/11/2019	05/01/2023
351280-PE-6	FOWLERVILLE MICH CMNTY SCHS SC				1.C FE	286,413	102.7940	256,985	250,000	259,646		(7,068)			5.000	2.050	MN	2,083	12,500	01/11/2019	05/01/2024
351280-PL-0	FOWLERVILLE MICH CMNTY SCHS SC			1	1.C FE	1,402,888	105.6670	1,363,104	1,290,000	1,363,864		(10,443)			4.000	3.000	MN	8,600	51,600	01/11/2019	05/01/2032
351280-PN-6	FOWLERVILLE MICH CMNTY SCHS SC			1	1.C FE	510,041	99.7930	488,986	490,000	503,233		(1,835)			4.000	3.521	MN	3,267	19,600	01/11/2019	05/01/2037
357334-KR-1	FREMONT MICH PUB SCHS DIST			1	1.C FE	2,271,788	111.1670	2,173,315	1,955,000	2,148,336		(32,981)			5.000	2.980	MN	16,292	97,750	12/11/2018	05/01/2032
357334-KS-9	FREMONT MICH PUB SCHS DIST			1	1.C FE	2,354,068	110.7840	2,254,454	2,035,000	2,229,936		(33,191)			5.000	3.040	MN	16,958	101,750	12/11/2018	05/01/2033
365136-NR-7	GARDEN CITY MICH SCH DIST			1	1.C FE	519,880	108.1270	443,321	410,000	493,809		(10,515)			5.000	1.990	MN	3,417	20,500	06/05/2020	05/01/2037
365136-NS-5	GARDEN CITY MICH SCH DIST			1	1.C FE	537,162	107.4130	456,505	425,000	510,589		(10,720)			5.000	2.030	MN	3,542	21,250	06/05/2020	05/01/2038
365136-NT-3	GARDEN CITY MICH SCH DIST			1	1.C FE	434,645	106.7740	368,370	345,000	413,439		(8,558)			5.000	2.070	MN	2,875	17,250	06/05/2020	05/01/2039
365136-NU-0	GARDEN CITY MICH SCH DIST			1	1.C FE	565,106	106.1880	477,846	450,000	537,918		(10,975)			5.000	2.110	MN	3,750	22,500	06/05/2020	05/01/2040
365136-NV-8	GARDEN CITY MICH SCH DIST			1	1.C FE	1,777,760	96.3330	1,502,795	1,560,000	1,726,888		(20,580)			4.000	2.400	MN	10,400	62,400	06/05/2020	05/01/2043
373385-CN-1	GEORGIA (STATE OF)			1	1.A FE	5,881,039	112.4270	6,048,573	5,380,000	5,865,067		(15,973)			5.000	3.440	JJ	134,500		09/30/2022	07/01/2029
380302-HW-2	GODFREY-LEE MICH PUB SCH DIST			1	1.C FE	544,640	97.6670	439,502	450,000	534,937		(9,467)			4.000	1.574	MN	3,000	18,000	12/22/2021	05/01/2039
380302-HX-0	GODFREY-LEE MICH PUB SCH DIST			1	1.C FE	451,219	97.4060	365,273	375,000	443,429		(7,601)			4.000	1.647	MN	2,500	15,000	12/22/2021	05/01/2041
380302-HY-8	GODFREY-LEE MICH PUB SCH DIST			1	1.C FE	418,184	96.4650	337,628	350,000	411,241		(6,774)			4.000	1.736	MN	2,333	14,000	12/22/2021	05/01/2043
380302-HZ-5	GODFREY-LEE MICH PUB SCH DIST			1	1.C FE	1,353,545	94.5590	1,077,973	1,140,000	1,331,875		(21,145)			4.000	1.814	MN	7,600	45,600	12/22/2021	05/01/2046
380302-JA-8	GODFREY-LEE MICH PUB SCH DIST			1	1.C FE	1,476,888	94.3410	1,179,263	1,250,000	1,453,924		(22,408)			4.000	1.876	MN	8,333	50,000	12/22/2021	05/01/2050
385064-SA-9	GRANBURY TEX INDPT SCH DIST				1.A FE	158,978	97.3830	160,682	165,000	163,876		1,964			0.000	1.207	N/A			06/04/2020	08/01/2023
385064-SB-7	GRANBURY TEX INDPT SCH DIST				1.A FE	273,563	92.9210	269,471	290,000	283,580		4,023			0.000	1.430	N/A			06/04/2020	08/01/2024

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
385064-SF-8	GRANBURY TEX INDPT SCH DIST				1.A FE	415,736	76.3610	377,987	495,000	438,948		9,375			0.000	2.161	N/A			06/04/2020	08/01/2028
387460-NK-0	GRANITE SCH DIST UTAH SALT LAK				1.A FE	337,645	107.7690	296,365	275,000	301,634		(7,452)			5.000	2.050	JD	1,146	13,750	11/22/2017	06/01/2026
387460-PB-8	GRANITE SCH DIST UTAH SALT LAK				1.A FE	484,516	105.4630	421,852	400,000	428,755		(11,514)			5.000	1.940	JD	1,667	20,000	11/22/2017	06/01/2025
391554-CC-4	GREATER ALBANY SCH DIST NO 8J				1.B FE	1,240,410	107.6820	1,076,820	1,000,000	1,098,618		(27,280)			5.000	2.030	JD	2,222	50,000	07/14/2017	06/15/2026
402748-LP-0	GULL LAKE MICH CMNTY SCH DIST			1	1.B FE	877,455	110.9010	831,758	750,000	824,949		(12,794)			5.000	2.960	MN	6,250	37,500	08/16/2018	05/01/2031
402748-LQ-8	GULL LAKE MICH CMNTY SCH DIST			1	1.B FE	268,456	110.6970	254,603	230,000	252,627		(3,859)			5.000	2.990	MN	1,917	11,500	08/16/2018	05/01/2032
402748-LR-6	GULL LAKE MICH CMNTY SCH DIST			1	1.B FE	215,092	110.4710	204,371	185,000	202,723		(3,018)			5.000	3.040	MN	1,542	9,250	08/16/2018	05/01/2033
402748-LS-4	GULL LAKE MICH CMNTY SCH DIST			1	1.B FE	809,424	110.0830	770,581	700,000	764,535		(10,964)			5.000	3.110	MN	5,833	35,000	08/16/2018	05/01/2034
402892-DK-6	GUNNISON WATERSHED COLO SCH DI				1.C FE	1,170,000	87.0160	1,018,087	1,170,000	1,170,000					1.107	1.107	JD	1,079	12,952	03/12/2021	12/01/2026
402892-DL-4	GUNNISON WATERSHED COLO SCH DI				1.C FE	630,000	85.1680	536,558	630,000	630,000					1.399	1.399	JD	734	8,814	03/12/2021	12/01/2027
402892-DM-2	GUNNISON WATERSHED COLO SCH DI				1.C FE	900,000	83.1640	748,476	900,000	900,000					1.549	1.549	JD	1,162	13,941	03/12/2021	12/01/2028
402892-DP-5	GUNNISON WATERSHED COLO SCH DI				1.C FE	990,000	80.3740	795,703	990,000	990,000					1.930	1.930	JD	1,592	19,107	03/12/2021	12/01/2030
402892-DQ-3	GUNNISON WATERSHED COLO SCH DI				1.C FE	630,000	78.5220	494,689	630,000	630,000					1.990	1.990	JD	1,045	12,537	03/12/2021	12/01/2031
412707-HC-8	HARLANDALE TEX INDPT SCH DIST				1.A FE	1,184,966	104.5790	1,087,622	1,040,000	1,137,931		(45,767)			5.000	0.532	FA	19,644	52,000	12/21/2021	02/15/2025
415306-GV-5	HARRISON MICH CMNTY SCHS			1	1.C FE	1,605,523	97.4060	1,383,165	1,420,000	1,560,887		(17,293)			4.000	2.510	MN	9,467	56,800	04/15/2020	05/01/2041
419792-PT-7	HAWAII ST				1.C FE		100.0000								5.000	0.000	MN		651	12/31/2022	11/01/2022
419792-XD-3	HAWAII ST				1.C FE		100.3040								5.000	0.000	JJ		6,681	12/31/2022	01/01/2023
419792-YC-4	HAWAII ST			1	1.C FE	2,794,387	100.9640	2,665,450	2,640,000	2,739,799		(14,809)			4.000	3.300	JJ	52,800	105,600	02/07/2019	01/01/2037
419792-YH-3	HAWAII ST			1	1.C FE	3,605,670	98.3750	3,384,100	3,440,000	3,547,316		(15,857)			4.000	3.420	JJ	68,800	137,600	02/07/2019	01/01/2039
421722-T8-2	HAZELWOOD MO SCH DIST FORMERLY			1	1.B FE	616,686	99.8460	599,076	600,000	606,787		(2,030)			3.000	2.625	MS	6,000	18,000	10/18/2017	03/01/2029
435866-RP-5	HOLLY MICH AREA SCH DIST			1	1.C FE	1,016,946	113.2150	967,988	855,000	960,805		(15,042)			5.000	2.850	MN	7,125	42,750	01/11/2019	05/01/2032
435866-RQ-3	HOLLY MICH AREA SCH DIST			1	1.C FE	1,230,902	112.9460	1,174,638	1,040,000	1,164,856		(17,711)			5.000	2.910	MN	8,667	52,000	01/11/2019	05/01/2033
448492-3A-4	HUTTO TEX INDPT SCH DIST				1.A FE	211,752	103.4080	206,816	200,000	208,886		(2,866)			5.000	2.131	FA	5,222		05/27/2022	08/01/2024
448492-3C-0	HUTTO TEX INDPT SCH DIST				1.A FE	309,680	107.8800	302,064	280,000	306,056		(3,624)			5.000	2.280	FA	7,311		05/27/2022	08/01/2026
448492-3E-6	HUTTO TEX INDPT SCH DIST				1.A FE	353,812	111.9130	346,930	310,000	350,319		(3,494)			5.000	2.490	FA	8,094		05/27/2022	08/01/2028
448492-3F-3	HUTTO TEX INDPT SCH DIST				1.A FE	403,431	113.8300	398,405	350,000	399,833		(3,598)			5.000	2.630	FA	9,139		05/27/2022	08/01/2029
448492-3H-9	HUTTO TEX INDPT SCH DIST				1.A FE	352,713	117.5630	352,689	300,000	350,037		(2,676)			5.000	2.800	FA	7,833		05/27/2022	08/01/2031
448492-3J-5	HUTTO TEX INDPT SCH DIST				1.A FE	385,655	118.8150	386,149	325,000	382,929		(2,726)			5.000	2.860	FA	8,486		05/27/2022	08/01/2032
448492-3K-2	HUTTO TEX INDPT SCH DIST			1	1.A FE	354,255	118.3790	355,137	300,000	351,824		(2,431)			5.000	2.920	FA	7,833		05/27/2022	08/01/2033
448492-3M-8	HUTTO TEX INDPT SCH DIST			1	1.A FE	621,796	116.6060	618,012	530,000	617,699		(4,097)			5.000	3.000	FA	13,839		05/27/2022	08/01/2035
448492-3P-1	HUTTO TEX INDPT SCH DIST			1	1.A FE	518,696	114.1100	507,790	445,000	515,420		(3,276)			5.000	3.080	FA	11,619		05/27/2022	08/01/2037
448492-3Q-9	HUTTO TEX INDPT SCH DIST			1	1.A FE	522,828	113.1640	509,238	450,000	519,597		(3,231)			5.000	3.120	FA	11,750		05/27/2022	08/01/2038
448492-3R-7	HUTTO TEX INDPT SCH DIST			1	1.A FE	748,174	112.1460	723,342	645,000	743,601		(4,573)			5.000	3.140	FA	16,842		05/27/2022	08/01/2039
448492-3S-5	HUTTO TEX INDPT SCH DIST			1	1.A FE	690,775	97.6180	649,160	665,000	689,656		(1,120)			4.000	3.540	FA	13,891		05/27/2022	08/01/2040
448492-3T-3	HUTTO TEX INDPT SCH DIST			1	1.A FE	745,430	97.4480	701,626	720,000	744,328		(1,103)			4.000	3.580	FA	15,040		05/27/2022	08/01/2041
448492-3U-0	HUTTO TEX INDPT SCH DIST			1	1.A FE	465,120	97.3110	437,900	450,000	464,465		(655)			4.000	3.600	FA	9,400		05/27/2022	08/01/2042
448492-3V-8	HUTTO TEX INDPT SCH DIST			1	1.A FE	2,002,202	95.3480	1,859,286	1,950,000	1,999,949		(2,252)			4.000	3.680	FEB	40,733		05/27/2022	08/01/2047
448492-3W-6	HUTTO TEX INDPT SCH DIST			1	1.A FE	2,571,638	93.7050	2,356,681	2,515,000	2,569,201		(2,437)			4.000	3.730	FEB	52,536		05/27/2022	08/01/2052
452153-AB-5	ILLINOIS (STATE OF)				2.A FE	3,240,360	100.2130	3,006,390	3,000,000	3,020,814		(124,459)			5.000	0.820	MS	50,000	150,000	03/17/2021	03/01/2023
452153-AC-3	ILLINOIS (STATE OF)				2.A FE	3,426,630	101.3880	3,203,861	3,160,000	3,272,640		(88,319)			5.000	1.890	MS	52,667	112,500	10/04/2022	03/01/2024
452153-AD-1	ILLINOIS (STATE OF)				2.A FE	3,139,153	102.1050	2,807,888	2,750,000	2,966,641		(97,971)			5.000	1.300	MS	45,833	137,500	03/17/2021	03/01/2025
452153-BZ-1	ILLINOIS (STATE OF)			1	2.A FE	23,855,000	91.7310	18,346,200	20,000,000	23,484,339		(355,935)			4.000	1.870	JD	66,667	768,889	12/07/2021	12/01/2035
452153-CA-5	ILLINOIS (STATE OF)			1	2.A FE	23,815,000	90.6200	18,124,000	20,000,000	23,448,665		(351,938)			4.000	1.890	JD	66,667	768,889	12/07/2021	12/01/2036
452153-CB-3	ILLINOIS (STATE OF)			1	2.A FE	11,847,700	89.6720	8,967,200	10,000,000	11,670,821		(169,995)			4.000	1.949	JD	33,333	384,444	12/07/2021	12/01/2037
452153-CC-1	ILLINOIS (STATE OF)			1	2.A FE	15,363,270	88.5080	11,506,040	13,000,000	15,137,415		(217,140)			4.000	1.979	JD	43,333	499,778	12/07/2021	12/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
452152-4T-5	ILLINOIS ST				2.A FE	12,739,821	103.3470	12,179,444	11,785,000	12,628,636		(111,185)			5.000	3.331	MS	196,417	294,625	04/27/2022	09/01/2027
452152-7L-9	ILLINOIS ST				2.A FE	10,374,600	100.9440	10,094,400	10,000,000	10,193,378		(181,222)			5.000	2.381	AO	125,000	250,000	04/12/2022	10/01/2023
452152-D2-4	ILLINOIS ST				2.A FE	13,964,504	102.2710	13,576,475	13,275,000	13,822,947		(141,556)			5.000	3.211	JD	55,313	663,750	05/03/2022	06/01/2025
452152-G9-6	ILLINOIS ST			1	2.A FE	7,043,104	102.7760	6,808,910	6,625,000	6,999,817		(43,287)			5.000	3.501	FA	138,021	165,625	06/23/2022	02/01/2028
452152-L6-6	ILLINOIS ST				2.A FE	5,196,200	101.0380	5,051,900	5,000,000	5,106,506		(89,694)			5.000	2.401	MN	41,667	250,000	04/12/2022	11/01/2023
452152-P7-0	ILLINOIS ST				2.A FE	5,050,706	101.0380	4,910,447	4,860,000	4,963,524		(87,182)			5.000	2.401	MN	40,500	243,000	04/12/2022	11/01/2023
452152-P8-8	ILLINOIS ST				2.A FE	9,351,155	101.8970	9,022,979	8,855,000	9,215,692		(135,464)			5.000	2.707	MN	73,792	442,750	04/14/2022	11/01/2024
452152-Q6-1	ILLINOIS ST				2.A FE	3,016,578	103.0790	2,865,596	2,780,000	2,981,940		(34,638)			5.000	2.980	MN	23,167	139,000	04/13/2022	11/01/2026
452153-CM-9	ILLINOIS ST				2.A FE	14,389,520	102.7100	14,132,896	13,760,000	14,297,523		(91,997)			5.000	3.681	MS	229,333	170,089	05/19/2022	03/01/2026
452153-DV-8	ILLINOIS ST				2.A FE	25,000,000	100.6400	25,160,000	25,000,000	25,000,000					5.680	5.680	AO	307,667		09/29/2022	10/01/2026
465468-DS-2	ITASCA CNTY MINN INDPT SCH DIS			1	1.A FE	3,750,824	103.4560	3,672,688	3,550,000	3,652,358		(23,089)			4.000	3.240	FA	59,167	142,000	06/05/2018	02/01/2034
465468-DT-0	ITASCA CNTY MINN INDPT SCH DIS			1	1.A FE	5,472,933	102.7350	5,337,083	5,195,000	5,336,777		(31,948)			4.000	3.280	FA	86,583	207,800	06/05/2018	02/01/2035
467486-WX-0	JACKSON CNTY MO REORG SCH DIST			1	1.B FE	249,468	112.8150	225,630	200,000	232,248		(4,834)			5.000	2.190	MS	3,333	10,000	04/16/2019	03/01/2030
467486-WY-8	JACKSON CNTY MO REORG SCH DIST			1	1.B FE	619,675	112.5060	562,530	500,000	578,121		(11,676)			5.000	2.270	MS	8,333	25,000	04/16/2019	03/01/2031
467486-WZ-5	JACKSON CNTY MO REORG SCH DIST			1	1.B FE	616,700	111.9700	559,850	500,000	576,257		(11,373)			5.000	2.330	MS	8,333	25,000	04/16/2019	03/01/2032
467486-XA-9	JACKSON CNTY MO REORG SCH DIST			1	1.B FE	1,227,480	111.4270	1,114,270	1,000,000	1,148,797		(22,143)			5.000	2.390	MS	16,667	50,000	04/16/2019	03/01/2033
467486-XC-5	JACKSON CNTY MO REORG SCH DIST			1	1.B FE	2,817,293	115.0060	2,587,635	2,250,000	2,623,423		(54,745)			5.500	2.572	MS	41,250	123,750	04/16/2019	03/01/2039
467736-DZ-4	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	1,006,910	101.8560	906,518	890,000	968,571		(11,079)			4.000	2.510	JD	1,582	35,600	05/30/2019	06/15/2037
467754-HR-1	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	1,182,564	103.0400	1,076,768	1,045,000	1,138,544		(13,200)			4.000	2.490	JD	1,858	41,800	06/28/2019	06/15/2036
467754-HS-9	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	998,192	101.5680	898,877	885,000	962,020		(10,852)			4.000	2.530	JD	1,573	35,400	06/28/2019	06/15/2037
467754-HX-8	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	185,923	40.7420	165,005	405,000	208,912		6,968			0.000	3.397	N/A			06/28/2019	06/15/2042
467754-JA-6	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	402,136	34.7140	341,933	985,000	452,773		15,360			0.000	3.456	N/A			06/28/2019	06/15/2045
467754-JB-4	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	462,423	32.8860	389,699	1,185,000	521,352		17,883			0.000	3.495	N/A			06/28/2019	06/15/2046
467754-JC-2	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	439,663	31.1810	364,818	1,170,000	495,858		17,056			0.000	3.505	N/A			06/28/2019	06/15/2047
467754-JD-0	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	441,384	29.5950	361,059	1,220,000	495,351		17,216			0.000	3.543	N/A			06/28/2019	06/15/2048
467754-JE-8	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	407,464	28.1080	328,864	1,170,000	459,855		15,904			0.000	3.525	N/A			06/28/2019	06/15/2049
472736-Y3-5	JEFFERSON CNTY COLO SCH DIST N			1	1.C FE	902,032	111.2630	856,725	770,000	853,411		(12,612)			5.000	3.000	JD	1,711	38,500	12/14/2018	12/15/2034
472736-Y4-3	JEFFERSON CNTY COLO SCH DIST N			1	1.C FE	669,283	110.6260	636,100	575,000	634,650		(8,994)			5.000	3.080	JD	1,278	28,750	12/14/2018	12/15/2035
472736-P9-2	JEFFERSON CNTY COLO SCH DIST NO R-				1.C FE	1,295,149	104.8430	1,142,789	1,090,000	1,152,203		(30,776)			5.250	2.250	JD	2,543	57,225	02/22/2018	12/15/2024
476034-TC-7	JENISON MICH PUB SCHS			1	1.B FE	1,376,494	101.0340	1,166,943	1,155,000	1,328,816		(21,983)			4.000	1.800	MN	7,700	46,200	09/30/2020	11/01/2039
476034-TD-5	JENISON MICH PUB SCHS			1	1.B FE	2,506,511	101.2920	2,137,261	2,110,000	2,421,287		(39,303)			4.000	1.840	MN	14,067	84,400	09/30/2020	11/01/2040
476034-TE-3	JENISON MICH PUB SCHS			1	1.B FE	1,787,961	100.8710	1,523,152	1,510,000	1,728,307		(27,517)			4.000	1.880	MN	10,067	60,400	09/30/2020	05/01/2041
48068T-BM-5	JOPLIN MO SCHS			1	1.B FE	1,427,224	108.8020	1,321,944	1,215,000	1,320,407		(23,549)			5.000	2.780	MS	20,250	60,750	03/20/2018	03/01/2030
490170-HY-6	KENT CITY MICH CMNTY SCHS			1	1.C FE	787,846	114.2970	697,212	610,000	741,188		(16,557)			5.000	1.850	MN	5,083	30,500	01/30/2020	05/01/2033
490170-HZ-3	KENT CITY MICH CMNTY SCHS			1	1.C FE	823,155	113.8380	728,563	640,000	775,195		(17,027)			5.000	1.900	MN	5,333	32,000	01/30/2020	05/01/2034
490170-JB-4	KENT CITY MICH CMNTY SCHS			1	1.C FE	1,578,834	111.0530	1,382,610	1,245,000	1,491,979		(30,883)			5.000	2.070	MN	10,375	62,250	01/30/2020	05/01/2038
490170-JF-5	KENT CITY MICH CMNTY SCHS			1	1.C FE	1,239,060	108.9610	1,089,610	1,000,000	1,177,520		(21,937)			5.000	2.350	MN	8,333	37,500	01/30/2020	05/01/2049
494619-DV-8	KING & PIERCE CNTY WASH SCH DI			1	1.A FE	4,085,722	103.4550	3,988,190	3,855,000	3,962,796		(29,451)			4.000	3.131	JD	12,850	154,200	08/06/2018	12/01/2032
494619-EQ-8	KING & PIERCE CNTY WASH SCH DI			1	1.A FE	4,738,680	103.2680	4,647,060	4,500,000	4,635,584		(24,986)			4.000	3.331	JD	15,000	180,000	08/08/2018	12/01/2034
495080-VS-9	KING CNTY WASH SCH DIST NO 403 REN				1.A FE	798,987	114.5860	802,102	700,000	792,453		(6,534)			5.000	2.880	JD	2,917	16,139	05/25/2022	12/01/2029
495080-VT-7	KING CNTY WASH SCH DIST NO 403 REN				1.A FE	778,478	116.1320	783,891	675,000	772,558		(5,920)			5.000	2.940	JD	2,813	15,563	05/25/2022	12/01/2030
495080-VU-4	KING CNTY WASH SCH DIST NO 403 REN				1.A FE	580,490	117.5340	587,670	500,000	576,451		(4,039)			5.000	3.030	JD	2,083	11,528	05/25/2022	12/01/2031
495206-QC-1	KING CNTY WASH SCH DIST NO 410			1	1.B FE	1,085,359	109.6320	959,280	875,000	978,352		(22,060)			5.000	2.180	JD	3,646	43,750	11/16/2017	12/01/2027
495224-4K-0	KING CNTY WASH SCH DIST NO 411			1	1.B FE	1,781,208	110.0110	1,584,158	1,440,000	1,723,502		(56,151)			5.000	0.898	JD	6,000	72,000	12/21/2021	12/01/2031
495242-P7-8	KING CNTY WASH SCH DIST NO 412			1	1.B FE	2,123,923	100.3600	1,756,300	1,750,000	2,083,456		(39,484)			4.000	1.444	JD	5,833	70,000	12/22/2021	12/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
495260-G8-8	KING CNTY WASH SCH DIST NO 414				1.B FE	230,915	104.2730	203,332	195,000	205,416		(5,269)			5.000	2.140	JD	813	9,750	11/30/2017	12/01/2024
495260-H2-0	KING CNTY WASH SCH DIST NO 414				1.B FE	630,817	108.8410	565,973	520,000	571,267		(12,356)			5.000	2.350	JD	2,167	26,000	11/30/2017	12/01/2026
498062-QB-7	KITSAP CNTY WASH SCH DIST NO 3				1.A FE	301,520	106.5160	266,290	250,000	269,889		(6,537)			5.000	2.170	JD	1,042	12,500	12/06/2017	12/01/2025
498062-QC-5	KITSAP CNTY WASH SCH DIST NO 3				1.A FE	525,946	108.4530	466,348	430,000	474,259		(10,696)			5.000	2.240	JD	1,792	21,500	12/06/2017	12/01/2026
498098-RZ-7	KITSAP CNTY WASH SCH DIST NO 4				1.B FE	271,656	101.9010	229,277	225,000	232,078		(7,611)			5.000	1.530	JD	938	11,250	07/27/2017	12/01/2023
507318-NH-2	LAINGSBURG MICH CMNTY SCH DIST			1	1.B FE	242,510	101.4140	223,111	220,000	235,349		(2,187)			4.000	2.790	MN	1,467	8,800	07/18/2019	05/01/2039
512264-JP-8	LAKEVIEW MICH PUB SCH DIST MAC				1.B FE	841,051	104.3210	709,383	680,000	723,860		(18,142)			5.000	2.150	MN	5,667	34,000	01/13/2016	05/01/2025
515182-DC-4	LANE CMNTY COLLEGE ORE				1.B FE	308,102	100.4470	266,185	265,000	267,947		(6,400)			4.000	1.540	JD	471	10,600	06/02/2016	06/15/2023
515390-NQ-1	LANE CNTY ORE SCH DIST NO 052			1	1.B FE	601,440	41.2880	412,880	1,000,000	628,604		14,788			0.000	2.383	N/A			02/10/2021	06/15/2042
515390-NR-9	LANE CNTY ORE SCH DIST NO 052			1	1.B FE	670,899	39.1600	450,340	1,150,000	701,584		16,707			0.000	2.413	N/A			02/10/2021	06/15/2043
515390-NS-7	LANE CNTY ORE SCH DIST NO 052			1	1.B FE	706,938	37.0980	463,725	1,250,000	739,677		17,828			0.000	2.442	N/A			02/10/2021	06/15/2044
515390-NT-5	LANE CNTY ORE SCH DIST NO 052			1	1.B FE	728,734	35.1740	467,814	1,330,000	762,902		18,608			0.000	2.472	N/A			02/10/2021	06/15/2045
515390-NU-2	LANE CNTY ORE SCH DIST NO 052			1	1.B FE	831,792	33.3410	520,120	1,560,000	870,949		21,326			0.000	2.482	N/A			02/10/2021	06/15/2046
515408-BN-1	LANE CNTY ORE SCH DIST NO 069				1.B FE	254,364	100.9190	206,884	205,000	208,405		(7,404)			5.000	1.330	JD	456	10,250	07/15/2016	06/15/2023
516444-SH-0	LANSING MICH SCH DIST			1	1.C FE	176,812	109.9600	159,442	145,000	166,200		(3,054)			5.000	2.490	MN	1,208	7,250	05/14/2019	05/01/2035
516444-SK-3	LANSING MICH SCH DIST			1	1.C FE	296,830	109.0240	267,109	245,000	279,586		(4,968)			5.000	2.570	MN	2,042	12,250	05/14/2019	05/01/2037
516598-CG-2	LAPEER MICH CMNTY SCHS				1.B FE	953,105	102.8200	801,996	780,000	811,251		(22,925)			5.000	1.940	MN	6,500	39,000	05/26/2016	05/01/2024
517138-XV-0	LARIMER CNTY COLO SCH DIST NO			1	1.B FE	4,735,600	112.0490	4,481,960	4,000,000	4,453,995		(68,864)			5.000	2.910	JD	8,889	200,000	09/13/2018	12/15/2031
517138-XW-8	LARIMER CNTY COLO SCH DIST NO			1	1.B FE	1,180,020	111.8260	1,118,260	1,000,000	1,111,191		(16,842)			5.000	2.950	JD	2,222	50,000	09/13/2018	12/15/2032
517138-XY-4	LARIMER CNTY COLO SCH DIST NO			1	1.B FE	2,225,527	110.6870	2,103,053	1,900,000	2,101,416		(30,413)			5.000	3.040	JD	4,222	95,000	09/13/2018	12/15/2034
517210-XG-0	LARIMER WELD & BOULDER CNTYS C			1	1.C FE	5,723,534	110.1680	5,343,148	4,850,000	5,406,122		(84,414)			5.000	2.890	JD	10,778	242,500	01/17/2019	12/15/2035
517210-XH-8	LARIMER WELD & BOULDER CNTYS C			1	1.C FE	6,441,968	109.7360	6,019,020	5,485,000	6,094,893		(92,381)			5.000	2.950	JD	12,189	274,250	01/17/2019	12/15/2036
517210-XJ-4	LARIMER WELD & BOULDER CNTYS C			1	1.C FE	2,339,600	109.3850	2,187,700	2,000,000	2,216,626		(32,755)			5.000	3.000	JD	4,444	100,000	01/17/2019	12/15/2037
52882P-CK-2	LEWISVILLE TEX INDPT SCH DIST				1.A FE	513,041	101.2640	455,688	450,000	458,159		(12,908)			5.000	2.050	FA	8,500	22,500	07/11/2018	08/15/2023
52882P-CN-6	LEWISVILLE TEX INDPT SCH DIST			1	1.A FE	904,320	101.2270	809,816	800,000	813,556		(21,414)			5.000	2.240	FA	15,111	40,000	07/11/2018	08/15/2026
52882P-CP-1	LEWISVILLE TEX INDPT SCH DIST			1	1.A FE	734,104	101.2150	657,898	650,000	660,934		(17,269)			5.000	2.260	FA	12,278	32,500	07/11/2018	08/15/2027
534655-FX-8	LINCOLN PK MICH SCH DIST			1	1.C FE	1,512,404	99.6850	1,370,669	1,375,000	1,467,645		(13,181)			4.000	2.830	MN	9,167	55,000	06/07/2019	05/01/2037
534655-FY-6	LINCOLN PK MICH SCH DIST			1	1.C FE	1,507,440	98.8340	1,358,968	1,375,000	1,464,356		(12,694)			4.000	2.870	MN	9,167	55,000	06/07/2019	05/01/2038
534655-FZ-3	LINCOLN PK MICH SCH DIST			1	1.C FE	956,139	98.5980	862,733	875,000	929,778		(7,770)			4.000	2.910	MN	5,833	35,000	06/07/2019	05/01/2039
556819-GY-0	MADISON CNTY IDAHO SCH DIST NO			1	1.A FE	2,124,508	108.6940	1,864,102	1,715,000	2,052,363		(70,203)			5.000	0.739	MS	25,249	85,750	12/21/2021	09/15/2031
569203-MV-1	MARION & POLK CNTYS ORE SCH DI				1.B FE	115,742	103.2230	103,223	100,000	104,076		(2,729)			5.000	2.140	JD	222	5,000	07/12/2018	06/15/2024
569203-NC-2	MARION & POLK CNTYS ORE SCH DI			1	1.B FE	2,392,980	111.3230	2,226,460	2,000,000	2,229,709		(38,557)			5.000	2.720	JD	4,444	100,000	07/12/2018	06/15/2031
569203-NF-5	MARION & POLK CNTYS ORE SCH DI			1	1.B FE	5,344,621	110.6990	4,992,525	4,510,000	4,999,052		(81,770)			5.000	2.840	JD	10,022	225,500	07/12/2018	06/15/2034
569203-PH-9	MARION & POLK CNTYS ORE SCH DI			1,5	1.B FE	3,056,931	112.7000	2,732,975	2,425,000	2,901,135		(58,316)			5.000	2.137	JD	5,389	121,250	06/25/2020	06/15/2035
569187-EF-0	MARION CNTY ORE SCH DIST NO 15				1.B FE	264,184	105.4350	237,229	225,000	238,922		(5,441)			5.000	2.390	JD	500	11,250	02/07/2018	06/15/2025
574193-RS-9	MARYLAND ST				1.A FE	1,083,027	114.6090	1,128,899	985,000	1,080,867		(2,160)			5.000	3.341	FA	20,521		10/27/2022	08/01/2029
575181-GX-4	MASON & KITSAP CNTYS WASH SCH DIST				1.A FE	650,000	92.5120	601,328	650,000	650,000					0.538	0.538	JD	291	3,497	05/12/2021	12/01/2024
575181-GY-2	MASON & KITSAP CNTYS WASH SCH DIST				1.A FE	1,110,000	89.5840	994,382	1,110,000	1,110,000					0.881	0.881	JD	815	9,779	05/12/2021	12/01/2025
575181-HA-3	MASON & KITSAP CNTYS WASH SCH DIST				1.A FE	1,000,000	84.9740	849,740	1,000,000	1,000,000					1.393	1.393	JD	1,161	13,930	05/12/2021	12/01/2027
575181-HB-1	MASON & KITSAP CNTYS WASH SCH DIST				1.A FE	750,000	82.9660	622,245	750,000	750,000					1.583	1.583	JD	989	11,873	05/12/2021	12/01/2028
575181-HC-9	MASON & KITSAP CNTYS WASH SCH DIST				1.A FE	600,000	81.8550	491,130	600,000	600,000					1.834	1.834	JD	917	11,004	05/12/2021	12/01/2029
575141-KV-7	MASON CNTY WASH SCH DIST NO 30				1.A FE	759,743	106.3720	648,869	610,000	664,487		(18,023)			5.000	1.840	JD	2,542	30,500	06/08/2017	12/01/2025
575141-KW-5	MASON CNTY WASH SCH DIST NO 30				1.A FE	647,072	108.4530	558,533	515,000	572,918		(14,080)			5.000	2.000	JD	2,146	25,750	06/08/2017	12/01/2026
575141-LC-8	MASON CNTY WASH SCH DIST NO 30			1	1.A FE	1,842,240	104.0690	1,665,104	1,600,000	1,797,633		(43,406)			4.000	1.125	JD	5,333	64,000	12/21/2021	12/01/2032
576004-GW-9	MASSACHUSETTS (COMMONWEALTH OF)			1	1.A FE	100,000,000	98.8480	98,848,000	100,000,000	100,000,000					3.614	3.614	JJ	1,214,706		08/17/2022	01/15/2024

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
590621-KV-9	MESA CNTY COLO VY SCH DIST NO			1	1.C FE	1,645,204	109.6270	1,523,815	1,390,000	1,526,835		(25,586)			5.000	2.840	JD	5,792	69,500	02/01/2018	12/01/2031
590621-KW-7	MESA CNTY COLO VY SCH DIST NO			1	1.C FE	2,413,500	109.8980	2,197,960	2,000,000	2,221,611		(41,462)			5.250	2.820	JD	8,750	105,000	02/01/2018	12/01/2032
590621-KY-3	MESA CNTY COLO VY SCH DIST NO			1	1.C FE	966,853	109.7550	883,528	805,000	891,860		(16,222)			5.250	2.880	JD	3,522	42,263	02/01/2018	12/01/2034
60412A-PE-7	MINNESOTA ST			1	1.A FE	1,971,241	112.6720	2,033,730	1,805,000	1,965,187		(6,054)			5.000	3.636	FA	37,604		10/03/2022	08/01/2030
605581-KY-2	MISSISSIPPI ST			1	1.C FE	2,919,592	108.7000	2,826,200	2,600,000	2,771,404		(32,016)			5.000	3.505	MN	21,667	130,000	10/18/2018	11/01/2032
605581-KZ-9	MISSISSIPPI ST			1	1.C FE	1,783,928	108.7000	1,733,765	1,595,000	1,696,437		(18,919)			5.000	3.556	MN	13,292	79,750	10/18/2018	11/01/2033
605581-LA-3	MISSISSIPPI ST			1	1.C FE	4,066,064	108.7000	3,967,550	3,650,000	3,873,633		(41,647)			5.000	3.607	MN	30,417	182,500	10/18/2018	11/01/2034
605581-LB-1	MISSISSIPPI ST			1	1.C FE	4,077,633	108.7000	3,994,725	3,675,000	3,891,650		(40,287)			5.000	3.658	MN	30,625	183,750	10/18/2018	11/01/2035
625482-HR-8	MULTNOMAH-CLACKAMAS CNTYS ORE			1	1.B FE	142,935	57.6900	144,225	250,000	162,455		5,520			0.000	3.462	N/A			04/10/2019	06/15/2035
625482-HS-6	MULTNOMAH-CLACKAMAS CNTYS ORE			1	1.B FE	273,830	54.1620	270,810	500,000	311,792		10,742			0.000	3.511	N/A			04/10/2019	06/15/2036
625482-HT-4	MULTNOMAH-CLACKAMAS CNTYS ORE			1	1.B FE	209,632	51.0290	204,116	400,000	239,129		8,352			0.000	3.560	N/A			04/10/2019	06/15/2037
625482-HV-9	MULTNOMAH-CLACKAMAS CNTYS ORE			1	1.B FE	192,928	45.5690	182,276	400,000	220,554		7,829			0.000	3.619	N/A			04/10/2019	06/15/2039
625485-DK-0	MULTNOMAH-CLACKAMAS CNTYS ORE CENT			1	1.B FE	1,309,480	100.8610	1,114,514	1,105,000	1,264,760		(19,758)			4.000	1.910	JD	1,964	44,200	09/03/2020	06/15/2040
642543-YL-0	NEW BRAUNFELS TEX INDPT SCH DI			1	1.A FE	992,652	102.5830	959,151	935,000	966,309		(7,084)			4.000	3.120	FA	15,583	37,400	01/11/2019	02/01/2034
642543-YN-6	NEW BRAUNFELS TEX INDPT SCH DI			1	1.A FE	419,476	101.2180	404,872	400,000	410,611		(2,390)			4.000	3.300	FA	6,667	20,000	01/11/2019	02/01/2036
650367-PL-3	NEWARK N J				1.E FE	1,171,480	103.3400	1,033,400	1,000,000	1,073,920		(41,818)			5.000	0.740	AO	12,500	50,000	08/14/2020	10/01/2024
650367-PM-1	NEWARK N J				1.E FE	905,265	105.4160	790,620	750,000	834,630		(30,297)			5.000	0.840	AO	9,375	37,500	08/14/2020	10/01/2025
650367-PN-9	NEWARK N J				1.E FE	866,537	107.3380	751,366	700,000	803,627		(27,007)			5.000	0.970	AO	8,750	35,000	08/14/2020	10/01/2026
650367-PP-4	NEWARK N J				1.E FE	410,764	109.0930	354,552	325,000	383,168		(11,859)			5.000	1.120	AO	4,063	16,250	08/14/2020	10/01/2027
650367-PQ-2	NEWARK N J				1.E FE	965,865	110.6670	830,003	750,000	905,561		(25,936)			5.000	1.250	AO	9,375	37,500	08/14/2020	10/01/2028
653335-AZ-2	NEZ PERCE CNTY IDAHO INDPT SCH				1.A FE	264,590	103.7510	223,065	215,000	227,209		(7,007)			5.000	1.610	MS	3,165	10,750	06/02/2017	09/15/2024
68609T-H5-0	OREGON (STATE OF)			1	1.B FE	1,662,903	101.9380	1,376,163	1,350,000	1,612,374		(28,996)			4.000	1.530	JD	4,500	54,000	03/17/2021	06/01/2038
68609T-P7-7	OREGON (STATE OF)			1	1.B FE	998,330	75.7320	757,320	1,000,000	998,465		131			2.125	2.142	MN	3,542	21,250	12/22/2021	05/01/2033
68609B-PW-1	OREGON ST				1.B FE	374,523	103.5340	305,425	295,000	310,807		(9,786)			5.000	1.560	FA	6,146	14,750	02/24/2016	08/01/2024
68609T-5Q-7	OREGON ST				1.B FE	4,513,696	111.8930	2,640,675	2,360,000	2,621,685		(28,146)			5.000	2.750	MN	19,667	53,756	05/11/2022	05/01/2028
68609T-5R-5	OREGON ST				1.B FE	2,625,418	113.9200	2,067,648	1,815,000	2,038,489		(19,884)			5.000	2.860	MN	15,125	41,342	05/11/2022	05/01/2029
68609T-5S-3	OREGON ST				1.B FE	3,807,657	115.7240	2,198,756	1,900,000	2,156,448		(19,356)			5.000	2.940	MN	15,833	43,278	05/11/2022	05/01/2030
68609T-LL-0	OREGON ST			1	1.B FE	2,139,960	102.4040	2,048,080	2,000,000	2,092,180		(12,941)			4.000	3.190	MN	13,333	80,000	02/14/2019	05/01/2037
68609T-R5-9	OREGON ST			1	1.B FE	4,995,000	88.6140	4,426,269	4,995,000	4,995,000					1.053	1.053	FA	21,916	52,597	04/30/2021	08/01/2026
68609T-R6-7	OREGON ST			1	1.B FE	1,000,000	86.7950	867,950	1,000,000	1,000,000					1.354	1.354	FA	5,642	13,540	04/30/2021	08/01/2027
691259-DE-2	OWOSSO MICH PUB SCH DIST			1	1.C FE	1,202,386	111.4770	1,159,361	1,040,000	1,133,226		(15,813)			5.000	3.160	MN	8,667	52,000	04/26/2018	05/01/2031
691259-DF-9	OWOSSO MICH PUB SCH DIST			1	1.C FE	1,520,006	111.2720	1,468,790	1,320,000	1,434,945		(19,466)			5.000	3.210	MN	11,000	66,000	04/26/2018	05/01/2032
691259-DG-7	OWOSSO MICH PUB SCH DIST			1	1.C FE	1,461,163	111.0450	1,415,824	1,275,000	1,382,123		(18,106)			5.000	3.270	MN	10,625	63,750	04/26/2018	05/01/2033
70914P-YA-4	PENNSYLVANIA ST			1	1.D FE	2,933,699	105.3820	2,745,201	2,605,000	2,731,348		(45,607)			5.000	3.061	FA	49,206	130,250	04/19/2018	08/15/2031
720286-DD-2	PIERCE & KING CNTYS WASH SCH D				1.A FE		100.0000								5.000	0.000	JD		3,106	12/31/2022	12/01/2022
720286-DE-0	PIERCE & KING CNTYS WASH SCH D				1.A FE	262,741	101.8920	234,352	230,000	235,746		(6,140)			5.000	2.230	JD	958	11,500	05/23/2018	12/01/2023
720286-DF-7	PIERCE & KING CNTYS WASH SCH D				1.A FE	427,964	104.2730	385,810	370,000	388,053		(9,101)			5.000	2.380	JD	1,542	18,500	05/23/2018	12/01/2024
720424-C3-2	PIERCE CNTY WASH SCH DIST NO 10 TA			1	1.B FE	1,004,497	101.9930	851,642	835,000	970,633		(15,812)			4.000	1.790	JD	2,783	33,400	10/22/2020	12/01/2036
720424-C6-5	PIERCE CNTY WASH SCH DIST NO 10 TA			1	1.B FE	1,998,847	100.6990	1,691,743	1,680,000	1,935,481		(29,609)			4.000	1.920	JD	5,600	67,200	10/22/2020	12/01/2039
720577-YE-9	PIERCE CNTY WASH SCH DIST NO 401 P			1	1.A FE	3,224,788	101.7870	2,799,143	2,750,000	3,109,090		(44,319)			4.000	2.090	JD	9,167	110,000	04/16/2020	12/01/2037
742633-UN-8	PRIOR LAKE MINN INDPT SCH DIST				1.B FE	308,243	100.1340	250,335	250,000	250,751		(8,972)			5.000	1.370	FA	5,208	12,500	04/12/2016	02/01/2023
744890-TT-1	PUEBLO CNTY COLO SCH DIST NO 70			1	1.C FE	1,417,755	99.6480	1,145,952	1,150,000	1,368,565		(25,873)			4.000	1.450	JD	3,833	46,000	01/22/2021	12/01/2038
744890-TU-8	PUEBLO CNTY COLO SCH DIST NO 70			1	1.C FE	1,720,194	98.8360	1,383,704	1,400,000	1,661,466		(30,896)			4.000	1.490	JD	4,667	56,000	01/22/2021	12/01/2039
76222R-F6-4	RHODE ISLAND (STATE OF)			1	1.C FE	6,886,353	90.6790	6,179,774	6,815,000	6,860,024		(15,915)			1.000	0.760	AO	14,387	68,150	04/20/2021	10/15/2025
76222R-F7-2	RHODE ISLAND (STATE OF)			1	1.C FE	6,315,000	87.5100	5,526,257	6,315,000	6,315,000					1.010	1.010	AO	13,465	63,782	04/20/2021	10/15/2026

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
76222R-WK-4	RHODE ISLAND ST & PROVIDENCE P			1	1.C FE	1,224,235	104.3940	1,190,092	1,140,000	1,187,656		(8,231)			4.000	3.130	AO	11,400	45,600	04/11/2018	04/01/2032
778017-PS-6	ROSEVILLE MICH CMNTY SCHS				1.C FE	655,006	102.6750	590,381	575,000	594,260		(14,051)			5.000	2.430	MN	4,792	28,750	06/08/2018	05/01/2024
795200-JG-0	SALINE MICH AREA SCHS				1.C FE	791,938	100.6150	704,305	700,000	706,719		(19,915)			5.000	2.090	MN	5,833	35,000	07/11/2018	05/01/2023
795200-JJ-4	SALINE MICH AREA SCHS				1.C FE	984,360	104.9410	891,999	850,000	898,843		(20,104)			5.000	2.450	MN	7,083	42,500	07/11/2018	05/01/2025
796269-ZQ-4	SAN ANTONIO TEX INDPT SCH DIST			1	1.A FE	4,567,592	105.3310	4,202,707	3,990,000	4,217,622		(82,650)			5.000	2.730	FA	75,367	199,500	06/27/2018	08/15/2032
796269-ZR-2	SAN ANTONIO TEX INDPT SCH DIST			1	1.A FE	4,049,237	105.2270	3,735,559	3,550,000	3,746,989		(71,450)			5.000	2.790	FA	67,056	177,500	06/27/2018	08/15/2033
796269-ZS-0	SAN ANTONIO TEX INDPT SCH DIST			1	1.A FE	5,913,440	105.0470	5,462,444	5,200,000	5,481,802		(102,122)			5.000	2.840	FA	98,222	260,000	06/27/2018	08/15/2034
802207-RR-3	SANTA FE TEX INDPT SCH DIST				1.A FE	284,668	104.5370	235,208	225,000	240,994		(7,355)			5.000	1.580	FA	4,250	11,250	09/28/2016	02/15/2025
807892-JA-3	SCHOOLCRAFT MICH CMNTY SCH DIST			1	1.C FE	518,169	108.0290	448,320	415,000	493,596		(9,778)			5.000	2.190	MN	3,458	20,750	05/12/2020	05/01/2039
807892-JC-9	SCHOOLCRAFT MICH CMNTY SCH DIST			1	1.C FE	833,115	97.9070	719,616	735,000	809,993		(9,221)			4.000	2.470	MN	4,900	29,400	05/12/2020	05/01/2041
807892-JD-7	SCHOOLCRAFT MICH CMNTY SCH DIST			1	1.C FE	1,129,740	97.6390	976,390	1,000,000	1,099,211		(12,178)			4.000	2.510	MN	6,667	40,000	05/12/2020	05/01/2042
833068-MH-9	SNOHOMISH & ISLAND CNTYS WASH				1.A FE	407,618	104.3720	349,646	335,000	354,841		(9,867)			5.000	1.900	JD	744	16,750	05/17/2017	12/15/2024
833068-MJ-5	SNOHOMISH & ISLAND CNTYS WASH				1.A FE	147,283	106.7560	128,107	120,000	129,993		(3,245)			5.000	2.080	JD	267	6,000	05/17/2017	12/15/2025
833068-MK-2	SNOHOMISH & ISLAND CNTYS WASH				1.A FE	148,302	108.9240	130,709	120,000	132,469		(2,982)			5.000	2.240	JD	267	6,000	05/17/2017	12/15/2026
848780-SU-7	SPOKANE CNTY WASH SCH DIST NO			1	1.A FE	626,693	105.4850	617,087	585,000	608,020		(4,268)			4.000	3.130	JD	1,950	23,400	05/03/2018	12/01/2031
848780-SV-5	SPOKANE CNTY WASH SCH DIST NO			1	1.A FE	138,711	105.1520	136,698	130,000	134,815		(891)			4.000	3.180	JD	433	5,200	05/03/2018	12/01/2032
848780-SX-1	SPOKANE CNTY WASH SCH DIST NO			1	1.A FE	986,306	108.5770	922,905	850,000	925,132		(13,961)			5.000	3.050	JD	3,542	42,500	05/03/2018	12/01/2034
849476-SF-4	SPRING BRANCH TEX INDPT SCH DI			1	1.A FE	899,121	109.0080	839,362	770,000	834,917		(14,808)			5.000	2.800	FA	16,042	38,500	05/16/2018	02/01/2031
849476-SJ-6	SPRING BRANCH TEX INDPT SCH DI			1	1.A FE	1,362,292	103.7270	1,338,078	1,290,000	1,326,690		(8,274)			4.000	3.250	FA	21,500	55,600	05/16/2018	02/01/2034
849476-SK-3	SPRING BRANCH TEX INDPT SCH DI			1	1.A FE	1,579,440	101.9310	1,528,965	1,500,000	1,540,352		(9,090)			4.000	3.290	FA	25,000	100,000	05/16/2018	02/01/2035
851035-TQ-8	SPRINGFIELD MO SCH DIST NO R-1				1.B FE	3,417,673	108.9160	2,995,190	2,750,000	3,068,848		(72,529)			5.000	2.080	MS	45,833	137,500	12/08/2017	03/01/2027
851035-TT-2	SPRINGFIELD MO SCH DIST NO R-1			1	1.B FE	6,787,990	105.8850	6,257,804	5,910,000	6,381,722		(84,917)			4.000	2.350	MS	78,800	236,400	12/08/2017	03/01/2029
851035-TU-9	SPRINGFIELD MO SCH DIST NO R-1			1	1.B FE	386,549	105.7490	359,547	340,000	365,080		(4,498)			4.000	2.470	MS	4,533	13,600	12/08/2017	03/01/2030
882724-C4-7	TEXAS ST				1.A FE	3,323,640	108.3110	3,222,252	2,975,000	3,292,413		(31,227)			5.000	2.520	FA	83,465		07/06/2022	08/01/2027
882724-C6-2	TEXAS ST				1.A FE	2,605,698	111.2180	2,535,770	2,280,000	2,585,479		(20,219)			5.000	2.760	FA	63,967		07/06/2022	08/01/2029
882724-FT-9	TEXAS ST			1	1.A FE	2,738,043	103.6120	2,460,785	2,375,000	2,475,626		(61,748)			5.000	2.260	FA	49,479	118,750	07/12/2018	08/01/2025
882724-FU-6	TEXAS ST			1	1.A FE	4,219,913	103.6440	3,803,735	3,670,000	3,822,583		(93,572)			5.000	2.310	FA	76,458	183,500	07/12/2018	08/01/2026
882724-FV-4	TEXAS ST			1	1.A FE	2,562,783	103.6440	2,311,261	2,230,000	2,322,356		(56,630)			5.000	2.320	FA	46,458	111,500	07/12/2018	08/01/2027
882724-FW-2	TEXAS ST			1	1.A FE	918,904	103.6440	829,152	800,000	833,006		(20,236)			5.000	2.330	FA	16,667	40,000	07/12/2018	08/01/2028
882724-RY-5	TEXAS ST			1	1.A FE	2,431,276	102.2940	2,081,683	2,035,000	2,334,373		(39,319)			4.000	1.780	FA	33,917	81,400	06/10/2020	08/01/2034
901580-CY-4	TWIN FALLS CNTY IDAHO SCH DIST				1.A Z	115,123	103.6710	103,671	100,000	104,484		(2,550)			5.000	2.303	MS	1,472	5,000	08/31/2018	09/15/2024
901580-DD-9	TWIN FALLS CNTY IDAHO SCH DIST				1.A FE	1,036,108	103.7510	933,759	900,000	940,352		(22,946)			5.000	2.303	MS	13,250	45,000	08/31/2018	09/15/2024
914733-DC-1	UNIVERSITY NORTHN COLO GREELEY				1.C FE	200,386	102.8470	179,982	175,000	181,447		(4,426)			5.000	2.340	JD	729	8,750	06/28/2018	06/01/2024
914733-DD-9	UNIVERSITY NORTHN COLO GREELEY				1.C FE	231,784	104.9140	209,828	200,000	211,796		(4,681)			5.000	2.470	JD	833	10,000	06/28/2018	06/01/2025
932423-UX-2	WALLED LAKE MICH CONS SCH DIST			1	1.B FE	991,703	109.6720	822,540	750,000	936,349		(23,947)			5.000	1.420	MN	6,250	37,500	08/05/2020	05/01/2037
932423-UY-0	WALLED LAKE MICH CONS SCH DIST			1	1.B FE	1,779,354	109.0130	1,471,676	1,350,000	1,681,172		(42,486)			5.000	1.460	MN	11,250	67,500	08/05/2020	05/01/2038
932423-VA-1	WALLED LAKE MICH CONS SCH DIST			1	1.B FE	393,204	108.2990	324,897	300,000	371,947		(9,203)			5.000	1.530	MN	2,500	15,000	08/05/2020	05/01/2040
935341-M4-6	WARREN MICH CONS SCH DIST			1	1.C FE	1,297,122	111.5640	1,216,048	1,090,000	1,228,260		(19,692)			5.000	2.800	MN	9,083	54,500	04/25/2019	05/01/2034
935341-M6-1	WARREN MICH CONS SCH DIST			1	1.C FE	1,764,833	109.3710	1,635,096	1,495,000	1,675,418		(25,602)			5.000	2.900	MN	12,458	74,750	04/25/2019	05/01/2036
938429-V4-6	WASHINGTON CNTY ORE SCH DIST N				1.B FE	3,710,000	98.2180	3,643,888	3,710,000	3,710,000					0.569	0.569	JD	938	21,110	06/18/2020	06/15/2023
938429-V5-3	WASHINGTON CNTY ORE SCH DIST N				1.B FE	6,750,000	94.4440	6,374,970	6,750,000	6,750,000					0.762	0.762	JD	2,286	51,435	06/18/2020	06/15/2024
939307-HV-9	WASHINGTON MULTNOMAH & YAMHILL				1.B FE	295,890	103.1510	257,878	250,000	260,815		(7,254)			5.000	1.970	JD	556	12,500	12/13/2017	06/15/2024
939307-JL-9	WASHINGTON MULTNOMAH & YAMHILL				1.B FE	1,942,716	105.4350	1,702,775	1,615,000	1,728,114		(44,462)			5.000	2.060	JD	3,589	80,750	12/13/2017	06/15/2025
93974E-WP-7	WASHINGTON ST				1.B FE	14,462,582	107.0460	14,975,735	13,990,000	14,449,979		(12,603)			4.000	3.341	JJ	279,800		10/28/2022	07/01/2028
946498-HN-5	WAYNE-WESTLAND CMNTY SCHS MICH			1	1.C FE	1,006,335	103.0880	953,564	925,000	979,617		(7,730)			4.000	2.970	MN	6,167	37,000	05/08/2019	11/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
946498-HP-0	WAYNE-WESTLAND CMNTY SCHS MICH			1	1.C FE	1,690,198	101.5940	1,584,866	1,560,000	1,647,500		(12,361)			4.000	3.020	MN	10,400	62,400	05/08/2019	11/01/2036
946498-HQ-8	WAYNE-WESTLAND CMNTY SCHS MICH			1	1.C FE	1,052,893	100.0000	975,000	975,000	1,027,382		(7,389)			4.000	3.060	MN	6,500	39,000	05/08/2019	11/01/2037
946498-HR-6	WAYNE-WESTLAND CMNTY SCHS MICH			1	1.C FE	807,255	97.8340	733,755	750,000	788,528		(5,427)			4.000	3.100	MN	5,000	30,000	05/08/2019	11/01/2038
178882-NB-8	WEST LINN ORE SCH DIST NO 3 JT			1	1.B FE	817,515	40.0510	600,765	1,500,000	883,175		23,641			0.000	2.716	N/A			02/13/2020	06/15/2042
178882-NC-6	WEST LINN ORE SCH DIST NO 3 JT			1	1.B FE	919,660	37.9280	663,740	1,750,000	994,639		27,006			0.000	2.756	N/A			02/13/2020	06/15/2043
178882-ND-4	WEST LINN ORE SCH DIST NO 3 JT			1	1.B FE	886,078	35.8750	627,813	1,750,000	959,394		26,417			0.000	2.795	N/A			02/13/2020	06/15/2044
178882-NE-2	WEST LINN ORE SCH DIST NO 3 JT			1	1.B FE	733,020	33.9620	509,430	1,500,000	794,336		22,099			0.000	2.825	N/A			02/13/2020	06/15/2045
966493-MZ-8	WHITMAN CNTY WASH SCH DIST NO				1.A FE	124,999	101.9010	101,901	100,000	103,211		(3,455)			5.000	1.460	JD	417	5,000	05/18/2016	12/01/2023
97942N-FB-7	WOODHAVEN BROWNSTOWN MICH SCH				1.B FE	819,075	102.5040	686,777	670,000	695,943		(19,010)			5.000	2.040	MN	5,583	33,500	01/27/2016	05/01/2024
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						871,898,171	XXX	799,144,731	800,430,000	844,141,693		(8,418,426)			XXX	XXX	XXX	7,348,187	23,319,542	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						871,898,171	XXX	799,144,731	800,430,000	844,141,693		(8,418,426)			XXX	XXX	XXX	7,348,187	23,319,542	XXX	XXX
003430-BC-8	ABILENE KANS PUB BLDG COMMN RE				1.D FE		100.0000								4.000	0.000	JD		2,484	12/31/2022	12/01/2022
003430-BD-6	ABILENE KANS PUB BLDG COMMN RE				1.D FE	600,107	100.8500	544,590	540,000	549,708		(10,393)			4.000	2.010	JD	1,800	21,600	11/22/2017	12/01/2023
003430-BE-4	ABILENE KANS PUB BLDG COMMN RE				1.D FE	408,273	104.0080	358,828	345,000	363,362		(9,287)			5.000	2.150	JD	1,438	17,250	11/22/2017	12/01/2024
003430-BF-1	ABILENE KANS PUB BLDG COMMN RE				1.D FE	610,088	106.2280	541,763	510,000	548,774		(12,714)			5.000	2.290	JD	2,125	25,500	11/22/2017	12/01/2025
003430-BG-9	ABILENE KANS PUB BLDG COMMN RE				1.D FE	638,168	108.2210	573,571	530,000	580,174		(12,063)			5.000	2.450	JD	2,208	26,500	11/22/2017	12/01/2026
010878-BC-9	ALAMEDA CNTY CA			1	1.A FE	1,850,000	97.6640	1,806,784	1,850,000	1,850,000					3.360	3.360	FA	21,929		08/10/2022	08/01/2024
010878-BD-7	ALAMEDA CNTY CA			1	1.A FE	1,500,000	96.6420	1,449,630	1,500,000	1,500,000					3.399	3.399	FA	17,986		08/10/2022	08/01/2025
01179R-L2-7	ALASKA MUN BD BK AUTH			1	1.E FE	4,000,000	92.6940	3,707,760	4,000,000	4,000,000					0.698	0.698	JD	2,327	27,920	05/27/2021	12/01/2024
01179R-L3-5	ALASKA MUN BD BK AUTH			1	1.E FE	5,250,000	90.4630	4,749,308	5,250,000	5,250,000					1.032	1.032	JD	4,515	54,180	05/27/2021	12/01/2025
01179R-L4-3	ALASKA MUN BD BK AUTH			1	1.E FE	5,390,000	87.9810	4,742,176	5,390,000	5,390,000					1.182	1.182	JD	5,309	63,710	05/27/2021	12/01/2026
01179R-L5-0	ALASKA MUN BD BK AUTH			1	1.E FE	5,440,000	86.4510	4,702,934	5,440,000	5,440,000					1.531	1.531	JD	6,941	83,286	05/27/2021	12/01/2027
013518-7C-3	ALBUQUERQUE N MEX				1.A FE	6,524,095	111.8600	6,722,786	6,010,000	6,510,382		(13,714)			5.000	3.331	JJ	150,250		10/27/2022	07/01/2028
013595-VT-7	ALBUQUERQUE N MEX MUN SCH DIST			1	1.D FE	1,476,963	111.2680	1,390,850	1,250,000	1,383,024		(21,636)			5.000	2.920	FA	26,042	62,500	05/02/2018	08/01/2031
01728V-TZ-3	ALLEGHENY CNTY PA			1	1.D FE	105,515	104.5560	104,556	100,000	103,362		(514)			4.000	3.360	MN	667	4,000	06/29/2018	11/01/2033
01728V-UA-6	ALLEGHENY CNTY PA			1	1.D FE	609,928	103.4660	600,103	580,000	598,257		(2,785)			4.000	3.400	MN	3,867	23,200	06/29/2018	11/01/2034
01728V-UB-4	ALLEGHENY CNTY PA			1	1.D FE	784,058	102.2830	767,123	750,000	770,805		(3,166)			4.000	3.471	MN	5,000	30,000	06/29/2018	11/01/2035
01753P-DT-5	ALLEN CNTY KANS PUB BLDG COMMN				1.F FE	154,676	101.7660	137,384	135,000	138,224		(3,441)			5.000	2.350	JD	563	6,750	12/08/2017	12/01/2023
01753P-DU-2	ALLEN CNTY KANS PUB BLDG COMMN				1.F FE	238,815	103.9890	213,177	205,000	214,923		(5,001)			5.000	2.400	JD	854	10,250	12/08/2017	12/01/2024
01753P-DV-0	ALLEN CNTY KANS PUB BLDG COMMN				1.F FE	656,365	105.9400	587,967	555,000	594,595		(12,943)			5.000	2.450	JD	2,313	27,750	12/08/2017	12/01/2025
01753P-DX-6	ALLEN CNTY KANS PUB BLDG COMMN				1.F FE	696,141	108.7670	625,410	575,000	638,857		(12,033)			5.000	2.580	JD	2,396	28,750	12/08/2017	12/01/2027
022555-WW-2	ALVORD CALIF UNI SCH DIST				1.C FE	1,870,000	85.2860	1,594,848	1,870,000	1,870,000					1.877	1.877	FA	14,625	35,100	08/28/2020	08/01/2028
034286-FD-1	ANDOVER MASS				1.A FE	1,275,000	97.0060	1,236,827	1,275,000	1,275,000					0.699	0.699	MN	1,485	7,798	12/09/2021	11/01/2023
034286-FE-9	ANDOVER MASS				1.A FE	1,145,000	93.9700	1,075,957	1,145,000	1,145,000					1.076	1.076	MN	2,053	10,780	12/09/2021	11/01/2024
044825-CH-8	ASHTABULA AREA OHIO CITY SCH D				1.C FE	235,000	97.1010	228,187	235,000	235,000					1.232	1.232	JD	241	2,895	05/28/2020	12/01/2023
044825-CJ-4	ASHTABULA AREA OHIO CITY SCH D				1.C FE	275,000	93.9790	258,442	275,000	275,000					1.355	1.355	JD	311	3,726	05/28/2020	12/01/2024
047772-H5-0	ATLANTA GA				1.B FE	1,063,940	108.8790	1,088,790	1,000,000	1,061,572		(2,368)			5.000	3.311	JD	8,056		10/26/2022	12/01/2026
047772-H6-8	ATLANTA GA				1.B FE	970,092	110.9800	998,820	900,000	968,043		(2,049)			5.000	3.320	JD	7,250		10/26/2022	12/01/2027
047772-H7-6	ATLANTA GA				1.B FE	2,974,942	112.7390	3,083,412	2,735,000	2,969,191		(5,750)			5.000	3.390	JD	22,032		10/26/2022	12/01/2028
047772-H8-4	ATLANTA GA				1.B FE	2,638,838	114.5860	2,755,793	2,405,000	2,634,118		(4,721)			5.000	3.440	JD	19,374		10/26/2022	12/01/2029
047772-H9-2	ATLANTA GA				1.B FE	4,145,475	116.4410	4,366,538	3,750,000	4,138,617		(6,858)			5.000	3.490	JD	30,208		10/26/2022	12/01/2030
047772-K9-8	ATLANTA GA				1.B FE	1,170,334	108.8020	1,196,822	1,100,000	1,167,729		(2,605)			5.000	3.311	JD	8,861		10/26/2022	12/01/2026
047772-L2-2	ATLANTA GA				1.B FE	2,559,965	110.9310	2,634,611	2,375,000	2,554,557		(5,408)			5.000	3.320	JD	19,132		10/26/2022	12/01/2027
055022-AC-1	AZUSA CALIF PENSION OBLIG			1	1.D FE	500,000	98.1060	490,530	500,000	500,000					1.506	1.506	FA	3,138	7,530	09/18/2020	08/01/2023

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
055022-AD-9	AZUSA CALIF PENSION OBLIG			1	1.D FE	750,000	95.1000	713,250	750,000	750,000					1.672	1.672	FA	5,225	12,540	09/18/2020	08/01/2024
055022-AF-4	AZUSA CALIF PENSION OBLIG			1	1.D FE	700,000	90.1330	630,931	700,000	700,000					2.068	2.068	FA	6,032	14,476	09/18/2020	08/01/2026
055022-AG-2	AZUSA CALIF PENSION OBLIG			1	1.D FE	1,530,000	88.2990	1,350,975	1,530,000	1,530,000					2.268	2.268	FA	14,459	34,700	09/18/2020	08/01/2027
055022-AM-9	AZUSA CALIF PENSION OBLIG			1	1.D FE	750,000	81.6850	612,638	750,000	750,000					2.885	2.885	FA	9,016	21,638	09/18/2020	08/01/2032
055022-AQ-0	AZUSA CALIF PENSION OBLIG			1	1.D FE	1,285,000	78.8030	1,012,619	1,285,000	1,285,000					3.135	3.135	FA	16,785	42,087	09/18/2020	08/01/2035
055033-SE-5	AZUSA CALIF UNI SCH DIST			1	1.D FE	1,003,760	98.9680	989,680	1,000,000	1,003,564		(196)			4.000	3.951	FA	16,667	6,000	05/27/2022	08/01/2040
072887-4J-8	BAYONNE N J				1.G FE	925,000	87.2580	807,137	925,000	925,000					1.189	1.189	JJ	5,499	9,960	07/09/2021	07/01/2026
072887-4L-3	BAYONNE N J				1.G FE	500,000	82.6190	413,095	500,000	500,000					1.658	1.658	JJ	4,145	9,154	07/09/2021	07/01/2028
072887-4M-1	BAYONNE N J				1.G FE	2,750,000	80.4640	2,212,760	2,750,000	2,750,000					1.792	1.792	JJ	24,640	44,626	07/09/2021	07/01/2029
072887-5B-4	BAYONNE N J				1.F FE	680,000	84.7870	576,552	680,000	680,000					1.458	1.458	FA	4,131	9,804	07/09/2021	08/01/2027
074851-RG-3	BEAVER CNTY PA				1.C FE	205,814	104.4810	182,842	175,000	185,071		(4,232)			5.000	2.400	AO	1,847	8,750	10/04/2017	04/15/2025
074851-SK-3	BEAVER CNTY PA				1.C FE	959,812	104.2390	922,515	885,000	929,984		(13,000)			4.000	2.384	AO	7,473	35,400	09/02/2020	04/15/2026
074851-SS-6	BEAVER CNTY PA				1.C FE	3,052,962	103.5630	2,915,298	2,815,000	2,958,084		(41,350)			4.000	2.384	AO	23,771	112,600	09/02/2020	04/15/2026
07539P-DC-0	BEAVERCREEK OHIO CITY SCH DIST				1.B FE	145,548	96.0610	144,092	150,000	148,727		1,372			0.000	0.927	N/A			08/13/2020	12/01/2023
07539P-DD-8	BEAVERCREEK OHIO CITY SCH DIST				1.B FE	119,133	91.6200	114,525	125,000	122,315		1,376			0.000	1.132	N/A			08/13/2020	12/01/2024
07539P-DE-6	BEAVERCREEK OHIO CITY SCH DIST				1.B FE	206,235	87.4010	192,282	220,000	212,236		2,596			0.000	1.231	N/A			08/13/2020	12/01/2025
07539P-DF-3	BEAVERCREEK OHIO CITY SCH DIST				1.B FE	137,223	83.2730	124,910	150,000	141,855		2,006			0.000	1.425	N/A			08/13/2020	12/01/2026
07539P-DH-9	BEAVERCREEK OHIO CITY SCH DIST				1.B FE	440,000	84.6340	372,390	440,000	440,000					1.230	1.230	JD	451	5,412	08/13/2020	12/01/2027
079365-4C-3	BELLEVUE WASH				1.A FE	4,190,000	96.6390	4,049,174	4,190,000	4,190,000					0.618	0.618	JD	2,158	25,894	11/17/2021	12/01/2023
079365-4D-1	BELLEVUE WASH				1.A FE	1,000,000	93.5530	935,530	1,000,000	1,000,000					0.992	0.992	JD	827	9,920	11/17/2021	12/01/2024
079365-4E-9	BELLEVUE WASH				1.A FE	1,750,000	91.0110	1,592,693	1,750,000	1,750,000					1.247	1.247	JD	1,819	21,823	11/17/2021	12/01/2025
079365-4F-6	BELLEVUE WASH				1.A FE	1,000,000	88.7120	887,120	1,000,000	1,000,000					1.437	1.437	JD	1,198	14,370	11/17/2021	12/01/2026
079365-4G-4	BELLEVUE WASH				1.A FE	1,400,000	86.6840	1,213,576	1,400,000	1,400,000					1.620	1.620	JD	1,890	22,680	11/17/2021	12/01/2027
081077-S6-7	BELTON TEX INDPT SCH DIST			1	1.A FE	596,807	100.8090	574,611	570,000	595,739		(1,068)			4.000	3.360	FA	8,867		07/29/2022	02/15/2037
081077-S8-3	BELTON TEX INDPT SCH DIST			1	1.A FE	1,654,848	98.9830	1,583,728	1,600,000	1,652,678		(2,170)			4.000	3.530	FA	24,889		07/29/2022	02/15/2039
081077-S9-1	BELTON TEX INDPT SCH DIST			1	1.A FE	1,337,817	97.6810	1,269,853	1,300,000	1,336,325		(1,492)			4.000	3.600	FA	20,222		07/29/2022	02/15/2040
081077-T2-5	BELTON TEX INDPT SCH DIST			1	1.A FE	1,024,660	97.5460	975,460	1,000,000	1,023,690		(970)			4.000	3.660	FA	15,556		07/29/2022	02/15/2041
081077-T3-3	BELTON TEX INDPT SCH DIST			1	1.A FE	1,149,435	97.3680	1,095,390	1,125,000	1,148,475		(960)			4.000	3.700	FA	17,500		07/29/2022	02/15/2042
081077-U5-6	BELTON TEX INDPT SCH DIST			1	1.A FE	1,255,363	94.8560	1,185,700	1,250,000	1,255,154		(209)			4.000	3.940	FEB	19,444		07/29/2022	02/15/2052
083424-GN-5	BENTWORTH SCH DIST PA				1.F FE	1,601,282	103.6380	1,435,386	1,385,000	1,513,439		(39,197)			4.000	1.050	MS	16,312	55,400	08/28/2020	03/15/2026
083473-EZ-7	BENZIE CNTY MICH CENT SCHS				1.C FE	703,802	107.0890	588,990	550,000	676,665		(14,437)			4.000	1.100	MN	3,667	22,000	01/28/2021	05/01/2031
083473-FA-1	BENZIE CNTY MICH CENT SCHS			1	1.C FE	468,971	106.1870	392,892	370,000	451,590		(9,251)			4.000	1.210	MN	2,467	14,800	01/28/2021	05/01/2032
083473-FB-9	BENZIE CNTY MICH CENT SCHS			1	1.C FE	377,946	105.3180	315,954	300,000	364,298		(7,267)			4.000	1.280	MN	2,000	12,000	01/28/2021	05/01/2033
083473-FC-7	BENZIE CNTY MICH CENT SCHS			1	1.C FE	313,325	104.4320	261,080	250,000	302,265		(5,890)			4.000	1.340	MN	1,667	10,000	01/28/2021	05/01/2034
083473-FD-5	BENZIE CNTY MICH CENT SCHS			1	1.C FE	312,513	103.0050	257,513	250,000	301,608		(5,808)			4.000	1.370	MN	1,667	10,000	01/28/2021	05/01/2035
083473-FF-0	BENZIE CNTY MICH CENT SCHS			1	1.C FE	991,432	100.8040	806,432	800,000	958,182		(17,718)			4.000	1.470	MN	5,333	32,000	01/28/2021	05/01/2037
083473-FJ-2	BENZIE CNTY MICH CENT SCHS			1	1.C FE	913,757	98.8390	736,351	745,000	884,596		(15,548)			4.000	1.590	MN	4,967	29,800	01/28/2021	05/01/2040
083473-FL-7	BENZIE CNTY MICH CENT SCHS			1	1.C FE	1,514,775	92.6910	1,158,638	1,250,000	1,469,293		(24,263)			4.000	1.730	MN	8,333	50,000	01/28/2021	05/01/2045
088281-F3-9	BEXAR CNTY TEX			1	1.A FE	2,825,806	109.1100	2,673,195	2,450,000	2,659,296		(43,353)			5.000	2.940	JD	5,444	122,500	12/14/2018	06/15/2032
088281-F4-7	BEXAR CNTY TEX			1	1.A FE	2,578,495	108.9120	2,445,074	2,245,000	2,430,938		(38,452)			5.000	3.000	JD	4,989	112,250	12/14/2018	06/15/2033
088281-F5-4	BEXAR CNTY TEX			1	1.A FE	757,843	102.6040	743,879	725,000	743,440		(3,774)			4.000	3.380	JD	1,289	35,500	12/14/2018	06/15/2034
088281-F6-2	BEXAR CNTY TEX			1	1.A FE	1,423,650	107.7120	1,346,400	1,250,000	1,347,032		(20,001)			5.000	3.120	JD	2,778	62,500	12/14/2018	06/15/2035
088365-FB-2	BEXAR CNTY TEX HOSP DIST				1.B FE	124,380	102.2960	102,296	100,000	103,856		(3,383)			5.000	1.520	FA	1,889	5,000	08/10/2016	02/15/2024
088365-GJ-4	BEXAR CNTY TEX HOSP DIST			1	1.B FE	2,892,669	104.2020	2,662,361	2,555,000	2,667,293		(50,636)			5.000	2.850	FA	48,261	127,750	04/05/2018	02/15/2032
088365-GK-1	BEXAR CNTY TEX HOSP DIST			1	1.B FE	2,203,682	107.6670	2,056,440	1,910,000	2,057,034		(33,036)			5.000	3.000	FA	36,078	95,500	04/05/2018	02/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
088365-GL-9	BEXAR CNTY TEX HOSP DIST			1	1.B FE	2,506,084	107.5800	2,345,244	2,180,000	2,343,433		(36,673)			5.000	3.050	FA	41,178	109,000	04/05/2018	02/15/2034
094226-DC-8	BLOOMFIELD TWP N J BRD ED				1.C FE	792,029	94.0030	747,324	795,000	793,157		1,086			0.939	1.080	MS	2,488	7,465	12/15/2021	09/01/2024
094226-DE-4	BLOOMFIELD TWP N J BRD ED				1.C FE	985,000	88.3240	869,991	985,000	985,000					1.373	1.373	MS	4,508	13,524	08/12/2020	09/01/2026
103405-RE-8	BOYERTOWN PA AREA SCH DIST			1	1.C FE	3,247,213	103.7660	3,164,863	3,050,000	3,130,538		(26,839)			4.000	3.020	MN	20,333	122,000	05/02/2018	11/01/2028
108152-DS-5	BRIDGEPORT CONN				1.E FE	234,179	101.0610	212,228	210,000	212,758		(5,022)			5.000	2.530	JJ	4,842	10,500	06/21/2018	07/15/2023
108152-DT-3	BRIDGEPORT CONN				1.E FE	349,382	103.1520	319,771	310,000	320,723		(6,736)			5.000	2.690	JJ	7,147	15,500	06/21/2018	07/15/2024
108152-EC-9	BRIDGEPORT CONN			1	1.E FE	1,130,960	109.9290	1,099,290	1,000,000	1,078,060		(12,589)			5.000	3.440	JJ	23,056	50,000	06/21/2018	07/15/2033
108152-ED-7	BRIDGEPORT CONN			1	1.E FE	760,354	109.1940	737,060	675,000	725,927		(8,199)			5.000	3.490	JJ	15,563	33,750	06/21/2018	07/15/2034
108152-GF-0	BRIDGEPORT CONN				1.E FE	217,578	103.5540	201,930	195,000	202,995		(4,778)			5.000	2.407	FA	3,683	9,750	11/14/2019	08/15/2024
108152-KR-9	BRIDGEPORT CONN				1.E FE	1,427,816	103.3400	1,374,422	1,330,000	1,384,530		(32,586)			5.000	2.407	FA	25,122	66,500	08/31/2021	08/15/2024
116405-WL-1	BROWNSVILLE TEX				1.D FE	508,795	102.0850	464,487	455,000	477,775		(20,185)			5.000	0.520	FA	8,594	22,750	05/27/2021	02/15/2024
116405-WN-7	BROWNSVILLE TEX				1.D FE	593,360	106.4490	532,245	500,000	562,967		(19,798)			5.000	0.900	FA	9,444	25,000	05/27/2021	02/15/2026
116405-WQ-0	BROWNSVILLE TEX				1.D FE	689,216	109.8960	609,923	555,000	659,159		(19,596)			5.000	1.210	FA	10,483	27,750	05/27/2021	02/15/2028
118106-JC-8	BUCKEYE ARIZ UN HIGH SCH DIST				1.C FE	152,583	107.2590	134,074	125,000	136,331		(3,075)			5.000	2.290	JJ	3,125	6,250	05/19/2017	07/01/2026
118565-YK-0	BUCKS CNTY PA				1.A FE	1,260,000	98.5870	1,242,196	1,260,000	1,260,000					0.915	0.915	JD	961	11,529	06/12/2020	06/01/2023
118565-YL-8	BUCKS CNTY PA				1.A FE	890,000	95.2590	847,805	890,000	890,000					0.979	0.979	JD	726	8,713	06/12/2020	06/01/2024
118565-YM-6	BUCKS CNTY PA				1.A FE	495,000	92.1570	456,177	495,000	495,000					1.099	1.099	JD	453	5,440	06/12/2020	06/01/2025
118565-YN-4	BUCKS CNTY PA				1.A FE	1,345,000	89.7020	1,206,492	1,345,000	1,345,000					1.305	1.305	JD	1,463	17,552	06/12/2020	06/01/2026
122062-ZG-0	BURLINGTON VT				1.D FE	184,592	103.8290	171,318	165,000	171,410		(3,362)			5.000	2.810	MN	1,375	8,250	11/15/2018	11/01/2024
122062-ZH-8	BURLINGTON VT				1.D FE	152,487	106.0940	143,227	135,000	142,580		(2,531)			5.000	2.920	MN	1,125	6,750	11/15/2018	11/01/2025
122062-ZP-0	BURLINGTON VT			1	1.D FE	286,148	111.7320	284,917	255,000	274,599		(2,977)			5.000	3.530	MN	2,125	12,750	11/15/2018	11/01/2031
122062-ZR-6	BURLINGTON VT			1	1.D FE	323,109	111.2240	322,550	290,000	310,867		(3,160)			5.000	3.620	MN	2,417	14,500	11/15/2018	11/01/2033
123425-HN-3	BUTLER CNTY KS UNI SCH DIST NO 375				1.C FE	1,120,000	90.9880	1,019,066	1,120,000	1,120,000					1.000	1.000	MS	3,733	11,200	05/20/2021	09/01/2025
123425-HP-8	BUTLER CNTY KS UNI SCH DIST NO 375				1.C FE	1,675,000	88.4340	1,481,270	1,675,000	1,675,000					1.220	1.220	MS	6,812	20,435	05/20/2021	09/01/2026
123425-HQ-6	BUTLER CNTY KS UNI SCH DIST NO 375				1.C FE	1,455,000	86.5360	1,259,099	1,455,000	1,455,000					1.500	1.500	MS	7,275	21,825	05/20/2021	09/01/2027
128510-JZ-8	CALCASIEU PARISH LA SCH DIST N			1	1.C FE	446,668	104.6850	418,740	400,000	431,235		(4,610)			4.000	2.620	MS	5,333	16,000	06/12/2019	03/01/2033
128510-KB-9	CALCASIEU PARISH LA SCH DIST N			1	1.C FE	1,389,034	103.4290	1,298,034	1,255,000	1,344,865		(13,210)			4.000	2.730	MS	16,733	50,200	06/12/2019	03/01/2035
128510-KC-7	CALCASIEU PARISH LA SCH DIST N			1	1.C FE	1,163,918	102.5950	1,082,377	1,055,000	1,128,072		(10,726)			4.000	2.770	MS	14,067	42,200	06/12/2019	03/01/2036
133303-4A-2	CAMERON CNTY TEX				1.D FE	1,380,659	106.0500	1,341,533	1,265,000	1,361,346		(19,313)			5.000	2.451	FA	23,894	17,569	04/18/2022	02/15/2026
133303-4C-8	CAMERON CNTY TEX				1.D FE	1,572,681	109.5970	1,528,878	1,395,000	1,553,837		(18,844)			5.000	2.610	FA	26,350	19,375	04/18/2022	02/15/2028
133303-4D-6	CAMERON CNTY TEX				1.D FE	1,669,441	111.2890	1,630,384	1,465,000	1,651,271		(18,170)			5.000	2.730	FA	27,672	20,347	04/18/2022	02/15/2029
141195-MJ-3	CARBONDALE ILL				2.A FE	470,000	97.6170	458,800	470,000	470,000					2.163	2.163	JD	847	7,625	02/16/2022	12/01/2023
141195-MK-0	CARBONDALE ILL				2.A FE	790,000	95.2830	752,736	790,000	790,000					2.413	2.413	JD	1,589	14,297	02/16/2022	12/01/2024
141195-ML-8	CARBONDALE ILL				1.C FE	1,695,000	93.2790	1,581,079	1,695,000	1,695,000					2.593	2.593	JD	3,663	32,964	02/16/2022	12/01/2025
141195-MM-6	CARBONDALE ILL				1.C FE	1,850,000	91.4950	1,692,658	1,850,000	1,850,000					2.730	2.730	JD	4,209	37,879	02/16/2022	12/01/2026
141195-MN-4	CARBONDALE ILL				1.C FE	1,700,000	90.1870	1,533,179	1,700,000	1,700,000					2.930	2.930	JD	4,151	37,358	02/16/2022	12/01/2027
144783-CZ-8	CARROLL CNTY GA SCH DIST				1.B FE	228,532	100.4910	185,908	185,000	186,621		(6,436)			5.000	1.470	AO	2,313	9,250	02/19/2016	04/01/2023
146141-BD-7	CARTER CNTY MONT			1	1.D FE	626,478	106.2830	595,185	560,000	600,059		(7,438)			4.000	2.470	JJ	11,200	22,400	04/17/2019	07/01/2030
146141-BE-5	CARTER CNTY MONT			1	1.D FE	443,532	106.4640	425,856	400,000	426,286		(4,863)			4.000	2.590	JJ	8,000	20,000	04/17/2019	07/01/2031
146141-BF-2	CARTER CNTY MONT			1	1.D FE	858,515	105.4740	822,697	780,000	827,491		(8,760)			4.000	2.690	JJ	15,600	31,200	04/17/2019	07/01/2032
147249-HK-5	CASCADE CNTY MONT HIGH SCH DIS				1.E FE	1,155,404	103.0350	994,288	965,000	1,006,983		(27,287)			5.000	2.040	JJ	24,125	48,250	04/12/2017	07/01/2024
148464-AU-4	CASTLE OAKS MET DIST COLO			1	1.F FE	815,892	112.1550	818,732	730,000	784,009		(8,055)			5.000	3.600	JD	3,042	36,500	10/18/2018	12/01/2033
152339-RN-9	CENTINELA VALLEY CALIF UN HIGH				1.C FE	645,000	88.6160	571,573	645,000	645,000					1.365	1.365	FA	3,668	8,804	08/12/2020	08/01/2026
152339-RP-4	CENTINELA VALLEY CALIF UN HIGH				1.C FE	375,000	86.3940	323,978	375,000	375,000					1.565	1.565	FA	2,445	5,869	08/12/2020	08/01/2027
152339-RT-6	CENTINELA VALLEY CALIF UN HIGH			1	1.C FE	555,000	78.8890	437,834	555,000	555,000					2.006	2.006	FA	4,639	11,133	08/12/2020	08/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
152339-RW-9	CENTINELA VALLEY CALIF UN HIGH			1	1.C FE	1,000,000	75.1380	751,380	1,000,000	1,000,000					2.306	2.306	FA	9,608	23,060	08/12/2020	08/01/2034
152339-RY-5	CENTINELA VALLEY CALIF UN HIGH			1	1.C FE	565,000	74.0290	418,264	565,000	565,000					2.784	2.784	FA	6,554	15,730	08/12/2020	08/01/2040
153300-VP-0	CENTRAL DAUPHIN PA SCH DIST			1	1.D FE	635,238	103.3050	619,830	600,000	615,798		(4,373)			4.000	3.170	MN	3,067	24,000	03/23/2018	05/15/2031
153300-VQ-8	CENTRAL DAUPHIN PA SCH DIST			1	1.D FE	322,022	102.3340	312,119	305,000	312,638		(2,112)			4.000	3.210	MN	1,559	12,200	03/23/2018	05/15/2032
153300-VS-4	CENTRAL DAUPHIN PA SCH DIST			1	1.D FE	1,555,760	102.0670	1,531,005	1,500,000	1,526,200		(7,210)			4.000	3.447	MN	7,667	60,000	11/27/2018	05/15/2034
153300-VT-2	CENTRAL DAUPHIN PA SCH DIST			1	1.D FE	417,108	101.8680	407,472	400,000	407,707		(2,123)			4.000	3.390	MN	2,044	16,000	03/23/2018	05/15/2035
156267-LU-8	CENTRE CNTY PA				1.C FE	222,454	109.4490	218,898	200,000	220,616		(1,838)			5.000	2.560	JJ	4,278		06/23/2022	07/01/2027
156267-LV-6	CENTRE CNTY PA				1.C FE	392,389	110.9960	388,486	350,000	389,558		(2,830)			5.000	2.770	JJ	7,486		06/23/2022	07/01/2028
156267-LX-2	CENTRE CNTY PA				1.C FE	1,413,650	112.5340	1,406,675	1,250,000	1,404,472		(9,178)			5.000	2.900	JJ	26,736		06/23/2022	07/01/2029
156267-LZ-7	CENTRE CNTY PA			1	1.C FE	227,988	114.5840	229,168	200,000	226,737		(1,251)			5.000	3.100	JJ	4,278		06/23/2022	07/01/2031
156267-MA-1	CENTRE CNTY PA			1	1.C FE	254,527	113.8290	256,115	225,000	253,213		(1,314)			5.000	3.210	JJ	4,813		06/23/2022	07/01/2032
156267-MC-7	CENTRE CNTY PA			1	1.C FE	388,829	112.6100	394,135	350,000	387,120		(1,709)			5.000	3.470	JJ	7,486		06/23/2022	07/01/2034
157411-SB-6	CHAFFEY CALIF UN HIGH SCH DIST			1	1.D FE	524,826	58.8680	529,812	900,000	586,349		18,222			0.000	3.161	N/A			06/05/2019	08/01/2036
157411-SC-4	CHAFFEY CALIF UN HIGH SCH DIST			1	1.D FE	156,526	55.6540	155,831	280,000	175,237		5,546			0.000	3.220	N/A			06/05/2019	08/01/2037
157411-SD-2	CHAFFEY CALIF UN HIGH SCH DIST			1	1.D FE	671,600	52.7500	659,375	1,250,000	752,923		24,116			0.000	3.260	N/A			06/05/2019	08/01/2038
157411-SE-0	CHAFFEY CALIF UN HIGH SCH DIST			1	1.D FE	2,063,960	49.9990	1,999,960	4,000,000	2,317,072		75,095			0.000	3.299	N/A			06/05/2019	08/01/2039
157411-SG-5	CHAFFEY CALIF UN HIGH SCH DIST			1	1.D FE	1,267,663	44.7850	1,195,760	2,670,000	1,427,051		47,334			0.000	3.378	N/A			06/05/2019	08/01/2041
157411-SH-3	CHAFFEY CALIF UN HIGH SCH DIST			1	1.D FE	1,185,392	42.6510	1,108,926	2,600,000	1,335,818		44,688			0.000	3.407	N/A			06/05/2019	08/01/2042
157411-SJ-9	CHAFFEY CALIF UN HIGH SCH DIST			1	1.D FE	677,622	40.5300	626,189	1,545,000	764,138		25,708			0.000	3.427	N/A			06/05/2019	08/01/2043
158843-YM-8	CHANDLER ARIZ			1	1.A FE	4,250,000	89.6820	3,811,485	4,250,000	4,250,000					1.375	1.375	JJ	29,219	34,089	11/17/2021	07/01/2026
168520-NX-8	CHICO CALIF UNI SCH DIST			1	1.D FE	2,417,528	100.4730	2,195,335	2,185,000	2,322,167		(27,879)			4.000	2.540	FA	36,417	87,400	06/07/2019	08/01/2038
168520-NY-6	CHICO CALIF UNI SCH DIST			1	1.D FE	1,268,830	100.0500	1,150,575	1,150,000	1,220,143		(14,241)			4.000	2.580	FA	19,167	50,000	06/07/2019	08/01/2039
168520-NZ-3	CHICO CALIF UNI SCH DIST			1	1.D FE	1,679,864	98.9680	1,514,210	1,530,000	1,618,564		(17,945)			4.000	2.650	FA	25,500	61,200	06/07/2019	08/01/2040
169583-GV-7	CHINO VY UNI SCH DIST CALIF			1	1.D FE	211,187	110.8760	194,033	175,000	202,688		(3,252)			5.000	2.680	FA	3,646	8,750	04/06/2020	08/01/2037
169583-GW-5	CHINO VY UNI SCH DIST CALIF			1	1.D FE	180,422	110.1890	165,284	150,000	173,288		(2,730)			5.000	2.720	FA	3,125	7,500	04/06/2020	08/01/2038
169583-GX-3	CHINO VY UNI SCH DIST CALIF			1	1.D FE	329,681	109.7910	301,925	275,000	316,880		(4,901)			5.000	2.760	FA	5,729	13,750	04/06/2020	08/01/2039
169583-GY-1	CHINO VY UNI SCH DIST CALIF			1	1.D FE	358,467	109.1680	327,504	300,000	344,801		(5,234)			5.000	2.800	FA	6,250	15,000	04/06/2020	08/01/2040
169583-HF-1	CHINO VY UNI SCH DIST CALIF				1.D FE	2,955,000	98.4080	2,907,956	2,955,000	2,955,000					1.750	1.750	FA	21,547	51,713	04/07/2020	08/01/2023
169583-HG-9	CHINO VY UNI SCH DIST CALIF				1.D FE	4,840,000	95.7280	4,633,235	4,840,000	4,840,000					1.800	1.800	FA	36,300	87,120	04/07/2020	08/01/2024
169583-HH-7	CHINO VY UNI SCH DIST CALIF				1.D FE	4,695,000	93.0550	4,368,932	4,695,000	4,695,000					1.850	1.850	FA	36,191	86,858	04/07/2020	08/01/2025
169583-HJ-3	CHINO VY UNI SCH DIST CALIF				1.D FE	4,390,000	90.6670	3,980,281	4,390,000	4,390,000					1.950	1.950	FA	35,669	85,605	04/07/2020	08/01/2026
180848-WZ-2	CLARK CNTY NEV			1	1.B FE	5,803,315	110.9900	5,438,510	4,900,000	5,417,438		(87,077)			5.000	2.880	JD	20,417	245,000	04/12/2018	06/01/2031
180848-XA-6	CLARK CNTY NEV			1	1.B FE	3,465,420	110.7840	3,101,952	2,800,000	3,362,590		(100,061)			5.000	1.162	JD	11,667	140,000	12/21/2021	06/01/2032
180848-XB-4	CLARK CNTY NEV			1	1.B FE	3,953,168	110.5480	3,719,940	3,365,000	3,702,632		(56,635)			5.000	2.980	JD	14,021	168,250	04/12/2018	06/01/2033
180848-XC-2	CLARK CNTY NEV			1	1.B FE	3,592,031	109.8640	3,378,318	3,075,000	3,372,237		(49,747)			5.000	3.050	JD	12,813	153,750	04/12/2018	06/01/2034
181144-VG-8	CLARK CNTY WASH SCH DIST NO 03			1	1.A FE	1,520,213	100.1380	1,251,725	1,250,000	1,490,939		(28,563)			4.000	1.417	JD	4,167	50,000	12/22/2021	12/01/2038
181144-VH-6	CLARK CNTY WASH SCH DIST NO 03			1	1.A FE	2,020,761	99.5580	1,657,641	1,665,000	1,982,260		(37,566)			4.000	1.444	JD	5,550	66,600	12/22/2021	12/01/2039
182855-ET-9	CLATSOP CNTY ORE SCH DIST NO 3				1.B FE	587,245	105.4350	527,175	500,000	535,142		(13,815)			5.000	2.050	JD	1,111	25,000	01/31/2019	06/15/2025
183595-BC-0	CLAY IND CMNTY MULTI SCH BLDG				1.B FE	222,614	103.3200	191,142	185,000	193,081		(5,114)			5.000	2.100	JJ	4,265	9,250	10/28/2016	07/15/2024
183595-BD-8	CLAY IND CMNTY MULTI SCH BLDG				1.B FE	405,819	104.2320	349,177	335,000	353,943		(8,994)			5.000	2.150	JJ	7,724	16,750	10/28/2016	01/15/2025
183595-BG-1	CLAY IND CMNTY MULTI SCH BLDG			2	1.B FE	2,454,100	106.7430	2,134,860	2,000,000	2,170,557		(49,336)			5.000	2.295	JJ	46,111	100,000	10/28/2016	07/15/2026
190335-JY-6	COAST CMNTY COLLEGE DIST CALIF			1	1.B FE	1,761,359	46.2530	1,533,287	3,315,000	1,933,726		58,506			0.000	3.076	N/A			11/21/2019	08/01/2040
190335-JZ-3	COAST CMNTY COLLEGE DIST CALIF			1	1.B FE	1,484,829	43.7400	1,268,460	2,900,000	1,631,585		49,827			0.000	3.106	N/A			11/21/2019	08/01/2041
190335-KA-6	COAST CMNTY COLLEGE DIST CALIF			1	1.B FE	1,752,935	41.6020	1,478,951	3,555,000	1,927,911		59,426			0.000	3.135	N/A			11/21/2019	08/01/2042
190335-KB-4	COAST CMNTY COLLEGE DIST CALIF			1	1.B FE	1,091,580	39.4830	908,109	2,300,000	1,201,610		37,380			0.000	3.164	N/A			11/21/2019	08/01/2043

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
199492-TP-4	COLUMBUS OHIO			1	1.A FE	10,149,400	105.0700	10,507,000	10,000,000	10,144,166		(5,234)			4.000	3.767	AO	100,000		10/28/2022	04/01/2030
204736-FG-2	COMPTON CALIF UNI SCH DIST			1	1.D FE	261,616	57.9630	240,546	415,000	288,499		8,329			0.000	2.933	N/A			08/08/2019	06/01/2035
204736-FH-0	COMPTON CALIF UNI SCH DIST			1	1.D FE	608,180	54.4230	544,230	1,000,000	671,556		19,645			0.000	2.973	N/A			08/08/2019	06/01/2036
204736-FJ-6	COMPTON CALIF UNI SCH DIST			1	1.D FE	469,016	50.9780	407,824	800,000	518,573		15,368			0.000	3.012	N/A			08/08/2019	06/01/2037
204736-FK-3	COMPTON CALIF UNI SCH DIST			1	1.D FE	618,368	47.7950	523,355	1,095,000	684,604		20,549			0.000	3.051	N/A			08/08/2019	06/01/2038
204736-FL-1	COMPTON CALIF UNI SCH DIST			1	1.D FE	611,471	45.3630	510,334	1,125,000	677,858		20,605			0.000	3.091	N/A			08/08/2019	06/01/2039
204736-FM-9	COMPTON CALIF UNI SCH DIST			1	1.D FE	507,038	42.7210	414,394	970,000	562,826		17,323			0.000	3.130	N/A			08/08/2019	06/01/2040
204736-FN-7	COMPTON CALIF UNI SCH DIST			1	1.D FE	753,465	40.2040	603,060	1,500,000	837,467		26,096			0.000	3.170	N/A			08/08/2019	06/01/2041
204736-FP-2	COMPTON CALIF UNI SCH DIST			1	1.D FE	723,480	38.0520	570,780	1,500,000	805,196		25,398			0.000	3.209	N/A			08/08/2019	06/01/2042
204736-FQ-0	COMPTON CALIF UNI SCH DIST			1	1.D FE	765,353	35.9370	592,961	1,650,000	852,636		27,137			0.000	3.239	N/A			08/08/2019	06/01/2043
204736-FR-8	COMPTON CALIF UNI SCH DIST			1	1.D FE	336,000	33.9000	254,250	750,000	374,441		11,953			0.000	3.249	N/A			08/08/2019	06/01/2044
204736-FS-6	COMPTON CALIF UNI SCH DIST			1	1.D FE	7,459,560	98.6670	6,660,023	6,750,000	7,170,758		(89,032)			4.000	2.500	JD	22,500	270,000	08/08/2019	06/01/2049
208418-T5-2	CONROE TEX INDPT SCH DIST				1.A FE	2,723,150	113.2000	2,830,000	2,500,000	2,717,835		(5,315)			5.000	3.411	FA	47,222		10/27/2022	02/15/2029
220113-BL-7	CORPUS CHRISTI TEX				1.C FE	201,843	100.3100	180,558	180,000	180,810		(4,813)			5.000	2.271	MS	3,000	9,000	05/16/2018	03/01/2023
220113-BV-5	CORPUS CHRISTI TEX			1	1.C FE	603,659	105.7470	560,459	530,000	562,273		(9,584)			5.000	2.971	MS	8,833	26,500	05/16/2018	03/01/2032
220113-CD-4	CORPUS CHRISTI TEX				1.C FE	112,135	100.3100	100,310	100,000	100,450		(2,674)			5.000	2.271	MS	1,667	5,000	05/16/2018	03/01/2023
220113-CM-4	CORPUS CHRISTI TEX			1	1.C FE	285,858	106.1790	265,448	250,000	265,690		(4,665)			5.000	2.910	MS	4,167	12,500	05/16/2018	03/01/2031
220113-CN-2	CORPUS CHRISTI TEX			1	1.C FE	353,084	105.7470	327,816	310,000	328,876		(5,605)			5.000	2.971	MS	5,167	15,500	05/16/2018	03/01/2032
220113-CQ-5	CORPUS CHRISTI TEX			1	1.C FE	181,944	102.1390	178,743	175,000	178,071		(904)			4.000	3.411	MS	2,333	16,000	05/16/2018	03/01/2034
220113-CR-3	CORPUS CHRISTI TEX			1	1.C FE	300,310	101.6950	294,916	290,000	294,565		(1,342)			4.000	3.471	MS	3,867	11,600	05/16/2018	03/01/2035
224381-UU-5	CRANDALL TEX INDPT SCH DIST			1	1.A FE	1,026,200	97.5040	975,040	1,000,000	1,025,370		(830)			4.000	3.670	FA	14,222		07/29/2022	08/15/2040
224381-UW-1	CRANDALL TEX INDPT SCH DIST			1	1.A FE	818,991	97.3870	783,965	805,000	818,550		(441)			4.000	3.780	FA	11,449		07/29/2022	08/15/2042
224381-VB-6	CRANDALL TEX INDPT SCH DIST			1	1.A FE	3,119,437	96.6920	2,997,452	3,100,000	3,118,828		(609)			4.000	3.920	FEB	44,089		07/29/2022	08/15/2047
224381-VG-5	CRANDALL TEX INDPT SCH DIST			1	1.A FE	2,104,914	95.1630	1,998,423	2,100,000	2,104,761		(154)			4.000	3.970	FEB	29,867		07/29/2022	08/15/2052
224856-FC-3	CRAWFORD CNTY KANS UNI SCH DIS				1.F FE	295,625	105.7940	264,485	250,000	265,821		(5,666)			5.000	2.530	MS	4,167	12,500	05/04/2017	09/01/2025
234667-KT-9	DALLAS CNTY TEX HOSP DIST			1	1.D FE	2,617,440	103.3080	2,355,422	2,280,000	2,502,202		(36,802)			4.000	2.150	FA	34,453	94,000	10/04/2019	08/15/2033
234839-PH-5	DALLAS CNTY TEX UTIL & RECLAMA				1.E FE	1,338,436	104.1400	1,145,540	1,100,000	1,165,383		(29,816)			5.000	2.120	FA	20,778	55,000	10/20/2016	02/15/2025
234839-PJ-1	DALLAS CNTY TEX UTIL & RECLAMA				1.E FE	612,881	106.1120	546,477	515,000	552,199		(11,302)			5.000	2.577	FA	9,728	25,750	05/02/2017	02/15/2026
236092-LQ-3	DANE CNTY WIS				1.A FE	3,614,593	105.2940	3,674,761	3,490,000	3,606,992		(7,601)			5.000	3.942	JD	41,686		09/27/2022	06/01/2026
236092-LR-1	DANE CNTY WIS				1.A FE	4,761,552	106.7120	4,866,067	4,560,000	4,752,091		(9,461)			5.000	3.951	JD	54,467		09/27/2022	06/01/2027
236092-LS-9	DANE CNTY WIS				1.A FE	3,577,412	108.0770	3,674,618	3,400,000	3,570,696		(6,716)			5.000	3.961	JD	40,611		09/27/2022	06/01/2028
236092-LT-7	DANE CNTY WIS				1.A FE	2,900,920	109.3860	3,008,115	2,750,000	2,896,178		(4,742)			5.000	4.051	JD	32,847		09/28/2022	06/01/2029
245176-GF-3	DEL MAR TEX COLLEGE DIST				1.C FE	402,602	103.3720	361,802	350,000	364,901		(8,916)			5.000	2.310	FA	6,611	17,500	07/19/2018	08/15/2024
245176-GP-1	DEL MAR TEX COLLEGE DIST			1	1.C FE	263,498	102.3540	255,885	250,000	256,528		(1,673)			4.000	3.230	FA	3,778	10,000	07/19/2018	08/15/2032
245176-GQ-9	DEL MAR TEX COLLEGE DIST			1	1.C FE	372,377	102.3360	363,293	355,000	363,416		(2,154)			4.000	3.300	FA	5,364	14,200	07/19/2018	08/15/2033
245176-GR-7	DEL MAR TEX COLLEGE DIST			1	1.C FE	255,586	102.0380	249,993	245,000	250,136		(1,312)			4.000	3.380	FA	3,702	9,800	07/19/2018	08/15/2034
245176-HF-2	DEL MAR TEX COLLEGE DIST				1.C FE	460,116	103.3720	413,488	400,000	417,030		(10,189)			5.000	2.310	FA	7,556	20,000	07/19/2018	08/15/2024
245176-HP-0	DEL MAR TEX COLLEGE DIST			1	1.C FE	400,516	102.3540	388,945	380,000	389,923		(2,543)			4.000	3.230	FA	5,742	15,200	07/19/2018	08/15/2032
245176-HQ-8	DEL MAR TEX COLLEGE DIST			1	1.C FE	818,181	102.3360	798,221	780,000	798,492		(4,732)			4.000	3.300	FA	11,787	31,200	07/19/2018	08/15/2033
250353-AX-7	DESCHUTES CNTY ORE PUBLIC LIBRARY				1.C FE	1,210,544	106.5990	1,252,538	1,175,000	1,209,577		(967)			4.000	3.401	JD	3,917	23,500	10/28/2022	06/01/2028
250375-LN-0	DESERT CALIF CMNTY COLLEGE DIST				1.C FE	470,000	97.9010	460,135	470,000	470,000					0.610	0.610	FA	1,195	1,864	11/24/2021	08/01/2023
250375-LP-5	DESERT CALIF CMNTY COLLEGE DIST				1.C FE	325,000	94.6920	307,749	325,000	325,000					1.037	1.037	FA	1,404	2,191	11/24/2021	08/01/2024
250375-LQ-3	DESERT CALIF CMNTY COLLEGE DIST				1.C FE	550,000	92.2190	507,205	550,000	550,000					1.352	1.352	FA	3,098	4,833	11/24/2021	08/01/2025
250375-LR-1	DESERT CALIF CMNTY COLLEGE DIST				1.C FE	1,580,000	89.9970	1,421,953	1,580,000	1,580,000					1.552	1.552	FA	10,217	15,939	11/24/2021	08/01/2026
250433-TP-4	DESERT SANDS CALIF UNI SCH DIS			1	1.C FE	316,464	101.1280	303,384	300,000	309,505		(1,894)			4.000	3.250	FA	5,000	16,000	02/07/2019	08/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
250433-TQ-2	DESERT SANDS CALIF UNI SCH DIS			1	1.C FE	262,403	100.4730	251,183	250,000	257,169		(1,426)			4.000	3.320	FA	4,167	10,000	02/07/2019	08/01/2038
259327-Q9-8	DOUGLAS CNTY NEB SCH DIST NO 0				1.C FE	155,000	98.3410	152,429	155,000	155,000					0.842	0.842	JD	58	1,305	06/18/2020	06/15/2023
259327-R2-2	DOUGLAS CNTY NEB SCH DIST NO 0				1.C FE	650,000	94.7490	615,869	650,000	650,000					1.089	1.089	JD	315	7,079	06/18/2020	06/15/2024
259327-R3-0	DOUGLAS CNTY NEB SCH DIST NO 0				1.C FE	360,000	91.7760	330,394	360,000	360,000					1.229	1.229	JD	197	4,424	06/18/2020	06/15/2025
259327-R4-8	DOUGLAS CNTY NEB SCH DIST NO 0				1.C FE	180,000	89.4540	161,017	180,000	180,000					1.462	1.462	JD	117	2,632	06/18/2020	06/15/2026
259864-CU-8	DOVE VALLEY MET DIST COLO ARAP			1	1.C FE	521,712	105.2060	473,427	450,000	501,395		(6,805)			4.000	2.210	JD	1,500	18,000	12/06/2019	12/01/2033
259864-CV-6	DOVE VALLEY MET DIST COLO ARAP			1	1.C FE	259,551	104.6480	235,458	225,000	249,783		(3,274)			4.000	2.270	JD	750	9,000	12/06/2019	12/01/2034
259864-CW-4	DOVE VALLEY MET DIST COLO ARAP			1	1.C FE	206,948	104.1200	187,416	180,000	199,340		(2,551)			4.000	2.310	JD	600	7,200	12/06/2019	12/01/2035
259864-DA-1	DOVE VALLEY MET DIST COLO ARAP			1	1.C FE	113,446	100.0220	100,022	100,000	109,672		(1,267)			4.000	2.470	JD	333	4,000	12/06/2019	12/01/2039
260358-NX-0	DOVER PA AREA SCH DIST			1	1.E FE	267,128	104.0940	260,235	250,000	259,599		(2,086)			4.000	3.030	AO	2,500	10,000	03/05/2019	04/01/2032
260358-NY-8	DOVER PA AREA SCH DIST			1	1.E FE	398,085	103.5720	388,395	375,000	387,960		(2,810)			4.000	3.125	AO	3,750	15,000	03/05/2019	04/01/2033
260358-PA-8	DOVER PA AREA SCH DIST			1	1.E FE	598,453	108.5470	569,872	525,000	566,161		(8,948)			5.000	3.020	AO	6,563	26,250	03/05/2019	04/01/2035
260358-PB-6	DOVER PA AREA SCH DIST			1	1.E FE	425,468	108.1670	405,626	375,000	403,315		(6,144)			5.000	3.090	AO	4,688	18,750	03/05/2019	04/01/2036
260358-PC-4	DOVER PA AREA SCH DIST			1	1.E FE	203,407	107.6930	193,847	180,000	193,146		(2,848)			5.000	3.150	AO	2,250	9,000	03/05/2019	04/01/2037
260358-PD-2	DOVER PA AREA SCH DIST			1	1.E FE	185,711	107.4560	177,302	165,000	176,644		(2,519)			5.000	3.210	AO	2,063	8,250	03/05/2019	04/01/2038
260358-PE-0	DOVER PA AREA SCH DIST			1	1.E FE	560,510	107.1800	535,900	500,000	534,055		(7,355)			5.000	3.270	AO	6,250	25,000	03/05/2019	04/01/2039
260358-PF-7	DOVER PA AREA SCH DIST			1	1.E FE	307,252	106.8950	293,961	275,000	293,167		(3,919)			5.000	3.320	AO	3,438	13,750	03/05/2019	04/01/2040
261097-YN-3	DOWNINGTOWN PA AREA SCH DIST			1	1.A FE	1,760,044	107.7030	1,588,619	1,475,000	1,697,337		(61,020)			5.000	0.730	FA	30,729	73,750	12/21/2021	08/01/2031
261097-YP-8	DOWNINGTOWN PA AREA SCH DIST			1	1.A FE	1,789,875	107.6320	1,614,480	1,500,000	1,726,105		(62,054)			5.000	0.730	FA	31,250	75,000	12/21/2021	08/01/2032
265404-EQ-2	DUNELAND IND SCH BLDG CORP				1.B FE	1,824,154	107.4390	1,713,652	1,595,000	1,784,343		(39,810)			5.000	1.540	JJ	61,363		02/25/2022	07/15/2026
265404-ER-0	DUNELAND IND SCH BLDG CORP				1.B FE	1,892,055	108.3440	1,771,424	1,635,000	1,852,237		(39,817)			5.000	1.590	JJ	62,902		02/25/2022	01/15/2027
265404-ET-6	DUNELAND IND SCH BLDG CORP				1.B FE	2,031,561	110.0940	1,893,617	1,720,000	1,992,051		(39,509)			5.000	1.710	JJ	66,172		02/25/2022	01/15/2028
270083-R3-4	EANES TEX INDPT SCH DIST			1	1.A FE	1,439,499	111.5510	1,483,628	1,330,000	1,436,623		(2,876)			5.000	3.614	FA	27,708		10/27/2022	08/01/2029
274536-KJ-9	EAST PORTER CNTY SCH BLDG CORP				1.B FE	402,364	103.2740	361,459	350,000	363,989		(8,827)			5.000	2.340	JJ	8,069	17,500	06/06/2018	07/15/2024
278698-AR-6	EBERT MET DIST COLO				1.E FE	232,606	112.1000	224,200	200,000	220,509		(3,114)			5.000	3.090	JD	833	10,000	11/30/2018	12/01/2028
278698-AS-4	EBERT MET DIST COLO			1	1.E FE	288,665	112.0560	280,140	250,000	274,360		(3,687)			5.000	3.180	JD	1,042	12,500	11/30/2018	12/01/2029
278698-AT-2	EBERT MET DIST COLO			1	1.E FE	602,327	112.0230	588,121	525,000	573,790		(7,364)			5.000	3.260	JD	2,188	26,250	11/30/2018	12/01/2030
278698-AU-9	EBERT MET DIST COLO			1	1.E FE	319,956	111.8120	313,074	280,000	305,234		(3,802)			5.000	3.310	JD	1,167	14,000	11/30/2018	12/01/2031
278698-AV-7	EBERT MET DIST COLO			1	1.E FE	668,889	104.2360	677,534	650,000	662,003		(1,787)			4.000	3.650	JD	2,167	26,000	11/30/2018	12/01/2032
278698-AY-1	EBERT MET DIST COLO			1	1.E FE	899,672	108.8920	871,136	800,000	863,176		(9,452)			5.000	3.510	JD	3,333	40,000	11/30/2018	12/01/2035
278698-BM-6	EBERT MET DIST COLO				1.E FE	244,236	112.1000	235,410	210,000	231,534		(3,269)			5.000	3.090	JD	875	13,625	11/30/2018	12/01/2028
278698-BP-9	EBERT MET DIST COLO			1	1.E FE	332,714	112.0230	324,867	290,000	316,951		(4,068)			5.000	3.260	JD	1,208	14,500	11/30/2018	12/01/2030
283299-AD-7	EL MONTE CALIF				1.G FE	225,000	95.5850	215,066	225,000	225,000					2.045	2.045	FA	1,917	4,601	06/10/2020	08/01/2024
283299-AF-2	EL MONTE CALIF				1.G FE	405,000	91.2620	369,611	405,000	405,000					2.465	2.465	FA	4,160	9,983	06/10/2020	08/01/2026
283299-AM-7	EL MONTE CALIF			1	1.G FE	630,000	82.9620	522,661	630,000	630,000					3.102	3.102	FA	8,143	19,543	06/10/2020	08/01/2032
283299-AN-5	EL MONTE CALIF			1	1.G FE	900,000	82.1600	739,440	900,000	900,000					3.202	3.202	FA	12,008	28,818	06/10/2020	08/01/2033
283299-AP-0	EL MONTE CALIF			1	1.G FE	1,210,000	81.4350	985,364	1,210,000	1,210,000					3.302	3.302	FA	16,648	39,954	06/10/2020	08/01/2034
283299-AQ-8	EL MONTE CALIF			1	1.G FE	900,000	80.8100	727,290	900,000	900,000					3.402	3.402	FA	12,758	30,618	06/10/2020	08/01/2035
283590-FM-4	EL PASO CNTY TEX HOSP DIST			1	2.A FE	5,279,301	100.8350	5,223,253	5,180,000	5,243,380		(35,921)			5.000	2.998	FA	97,844		08/18/2022	08/15/2024
295515-MH-0	ERIE PA (CITY OF)			1	1.C FE	571,312	103.8160	529,462	510,000	557,472		(5,516)			4.000	2.650	MS	6,800	20,400	05/08/2020	09/01/2033
295515-MJ-6	ERIE PA (CITY OF)			1	1.C FE	664,829	103.2240	614,183	595,000	649,085		(6,276)			4.000	2.680	MS	7,933	23,800	05/08/2020	09/01/2034
295515-MK-3	ERIE PA (CITY OF)			1	1.C FE	445,052	102.1100	408,440	400,000	434,914		(4,042)			4.000	2.730	MS	5,333	16,000	05/08/2020	09/01/2035
295515-ML-1	ERIE PA (CITY OF)			1	1.C FE	1,108,860	99.8580	998,580	1,000,000	1,084,403		(9,755)			4.000	2.770	MS	13,333	40,000	05/08/2020	09/01/2036
295515-MM-9	ERIE PA (CITY OF)			1	1.C FE	935,366	99.0800	842,180	850,000	916,256		(7,627)			4.000	2.860	MS	11,333	40,000	05/08/2020	09/01/2038
295515-MN-7	ERIE PA (CITY OF)			1	1.C FE	877,368	98.5960	788,768	800,000	860,077		(6,904)			4.000	2.900	MS	10,667	32,000	05/08/2020	09/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
296809-TD-8	ESSEX CNTY N J IMPT AUTH REV			1	1.B FE	280,703	103.9220	259,805	250,000	267,404		(4,316)			4.000	2.100	MN	1,667	10,000	10/24/2019	11/01/2034
296809-TE-6	ESSEX CNTY N J IMPT AUTH REV			1	1.B FE	156,517	103.5120	144,917	140,000	149,373		(2,321)			4.000	2.170	MN	933	5,600	10/24/2019	11/01/2035
296809-TF-3	ESSEX CNTY N J IMPT AUTH REV			1	1.B FE	1,392,338	103.1450	1,289,313	1,250,000	1,330,842		(19,986)			4.000	2.230	MN	8,333	50,000	10/24/2019	11/01/2036
296809-TH-9	ESSEX CNTY N J IMPT AUTH REV			1	1.B FE	775,887	102.2070	715,449	700,000	743,152		(10,648)			4.000	2.310	MN	4,667	28,000	10/24/2019	11/01/2038
338765-GM-6	FLATHEAD CNTY MONT HIGH SCH DI				1.E FE	714,997	105.1690	620,497	590,000	630,712		(15,685)			5.000	2.150	JJ	14,750	29,500	04/26/2017	07/01/2025
338765-GP-9	FLATHEAD CNTY MONT HIGH SCH DI				1.E FE	219,535	107.2590	193,066	180,000	196,125		(4,373)			5.000	2.320	JJ	4,500	9,000	04/26/2017	07/01/2026
338765-GQ-7	FLATHEAD CNTY MONT HIGH SCH DI				1.E FE	794,086	108.2300	703,495	650,000	713,825		(15,023)			5.000	2.410	JJ	16,250	32,500	04/26/2017	01/01/2027
338765-HF-0	FLATHEAD CNTY MONT HIGH SCH DI				1.E FE	485,264	106.2710	425,084	400,000	431,495		(10,033)			5.000	2.270	JJ	10,000	20,000	04/26/2017	01/01/2026
338815-DQ-3	FLATHEAD CNTY MONT SCH DIST NO				1.E FE	461,672	100.9570	403,828	400,000	405,880		(11,583)			5.000	2.030	JJ	10,000	20,000	12/21/2017	07/01/2023
34407N-AS-6	FLYING HORSE MET DIST NO 2 COL			1	1.E FE	394,440	103.6330	336,807	325,000	379,356		(6,354)			4.000	1.730	JD	1,083	13,000	07/31/2020	12/01/2034
34407N-AT-4	FLYING HORSE MET DIST NO 2 COL			1	1.E FE	326,554	102.2030	275,948	270,000	314,290		(5,168)			4.000	1.770	JD	900	10,800	07/31/2020	12/01/2035
34407N-AV-9	FLYING HORSE MET DIST NO 2 COL			1	1.E FE	597,440	101.5760	507,880	500,000	576,429		(8,862)			4.000	1.910	JD	1,667	20,000	07/31/2020	12/01/2037
34440P-BR-1	FOLSOM CORDOVA CALIF UNI SCH D			1	1.D FE	9,473,804	101.1780	8,736,720	8,635,000	9,092,526		(114,974)			4.000	2.510	AO	86,350	345,400	07/12/2019	10/01/2037
346766-WM-6	FORT BEND CNTY TEX				1.B FE	1,104,450	100.1270	1,001,270	1,000,000	1,006,511		(38,894)			5.000	1.072	MS	16,667	50,000	05/20/2020	03/01/2023
346766-WU-8	FORT BEND CNTY TEX			1	1.B FE	650,000	83.2580	541,177	650,000	650,000					2.094	2.094	MS	4,537	13,611	05/20/2020	03/01/2030
346843-PR-0	FORT BEND TEX INDPT SCH DIST				1.A FE	1,346,000	110.9500	1,386,875	1,250,000	1,343,232		(2,768)			5.000	3.401	FA	23,611		10/27/2022	02/15/2028
349460-5J-0	FORT WORTH TEX INDPT SCH DIST				1.A FE	3,155,640	107.0980	3,212,940	3,000,000	3,148,161		(7,479)			5.000	3.321	FA	56,667		10/27/2022	02/15/2026
358232-4J-2	FRESNO CALIF UNI SCH DIST			1	1.D FE	411,394	71.4460	514,411	720,000	493,113		19,102			0.000	3.957	N/A			05/18/2018	08/01/2032
358232-4M-5	FRESNO CALIF UNI SCH DIST			1	1.D FE	109,305	62.0230	139,552	225,000	132,557		5,459			0.000	4.213	N/A			05/18/2018	08/01/2035
358232-4P-8	FRESNO CALIF UNI SCH DIST			1	1.D FE	48,577	56.6520	62,317	110,000	59,070		2,466			0.000	4.272	N/A			05/18/2018	08/01/2037
358232-5F-9	FRESNO CALIF UNI SCH DIST			1	1.D FE	406,944	102.2210	367,996	360,000	385,037		(6,678)			4.000	1.980	FA	6,000	14,400	08/09/2019	08/01/2035
358232-5G-7	FRESNO CALIF UNI SCH DIST			1	1.D FE	1,124,870	101.5040	1,015,040	1,000,000	1,066,677		(17,752)			4.000	2.060	FA	16,667	40,000	08/09/2019	08/01/2036
358232-5H-5	FRESNO CALIF UNI SCH DIST			1	1.D FE	953,216	100.8970	857,625	850,000	905,158		(14,668)			4.000	2.110	FA	14,167	34,000	08/09/2019	08/01/2037
358232-5J-1	FRESNO CALIF UNI SCH DIST			1	1.D FE	698,325	100.3760	627,350	625,000	664,222		(10,416)			4.000	2.170	FA	10,417	25,000	08/09/2019	08/01/2038
358232-5K-8	FRESNO CALIF UNI SCH DIST			1	1.D FE	862,753	100.0390	775,302	775,000	821,985		(12,461)			4.000	2.230	FA	12,917	31,000	08/09/2019	08/01/2039
358232-6X-9	FRESNO CALIF UNI SCH DIST				1.D FE	1,110,000	81.4850	904,484	1,110,000	1,110,000					1.687	1.687	FA	7,802	18,726	09/17/2020	08/01/2029
362668-LQ-6	GAHANNA-JEFFERSON CITY SCH OHIO			1	1.D FE	2,370,521	98.4790	1,940,036	1,970,000	2,327,370		(42,104)			4.000	1.556	JD	6,567	78,800	12/22/2021	12/01/2043
368347-DC-1	GEARY CNTY KANS UNI SCH DIS NO 475				1.D FE	650,000	87.3110	567,522	650,000	650,000					1.000	1.000	MS	2,167	6,482	07/21/2021	09/01/2026
368347-DE-7	GEARY CNTY KANS UNI SCH DIS NO 475				1.D FE	1,000,000	82.1180	821,180	1,000,000	1,000,000					1.300	1.300	MS	4,333	12,964	07/21/2021	09/01/2028
368347-BM-1	GEARY CNTY KANS UNI SCH DIST N				1.D FE	392,659	106.0580	344,689	325,000	349,663		(8,908)			5.000	2.060	MS	5,417	16,250	11/21/2017	09/01/2025
368347-BN-9	GEARY CNTY KANS UNI SCH DIST N			1	1.D FE	419,829	106.0850	371,298	350,000	375,521		(9,200)			5.000	2.170	MS	5,833	17,500	11/21/2017	09/01/2026
378280-UR-0	GLENDALE ARIZ			1	1.C FE	772,304	112.1310	734,458	655,000	722,667		(11,083)			5.000	2.951	JJ	16,375	32,750	03/21/2018	07/01/2030
378280-US-8	GLENDALE ARIZ			1	1.C FE	845,467	112.1310	807,343	720,000	792,453		(11,848)			5.000	3.002	JJ	18,000	36,000	03/21/2018	07/01/2031
378280-UT-6	GLENDALE ARIZ			1	1.C FE	889,512	112.1310	852,196	760,000	834,853		(12,224)			5.000	3.042	JJ	19,000	38,000	03/21/2018	07/01/2032
378280-UV-1	GLENDALE ARIZ			1	1.C FE	975,920	112.1310	941,900	840,000	918,708		(12,816)			5.000	3.132	JJ	21,000	42,000	03/21/2018	07/01/2034
378394-JE-1	GLENDALE CALIF CMNTY COLLEGE D				1.D FE	555,000	97.9450	543,595	555,000	555,000					0.826	0.826	FA	1,910	4,584	06/18/2020	08/01/2023
378394-JF-8	GLENDALE CALIF CMNTY COLLEGE D				1.D FE	820,000	94.5090	774,974	820,000	820,000					1.089	1.089	FA	3,721	8,930	06/18/2020	08/01/2024
378394-JG-6	GLENDALE CALIF CMNTY COLLEGE D				1.D FE	2,950,000	91.5440	2,700,548	2,950,000	2,950,000					1.289	1.289	FA	15,844	38,026	06/18/2020	08/01/2025
386280-PZ-8	GRAND RAPIDS MICH PUB SCHS			1	1.G FE	4,385,689	106.2080	4,466,046	4,205,000	4,377,548		(8,141)			5.000	4.119	MN	35,042	105,125	10/27/2022	05/01/2028
386448-EC-4	GRAND RIVER HOSP DIST COLO				1.C FE	233,756	104.9410	209,882	200,000	213,337		(4,346)			5.000	2.610	JD	833	10,000	01/12/2018	12/01/2025
386694-ED-1	GRANDVIEW HEIGHTS OHIO CITY SC			1	1.B FE	739,193	100.8640	665,702	660,000	713,464		(7,557)			4.000	2.620	JD	2,200	26,400	06/06/2019	12/01/2039
386694-EE-9	GRANDVIEW HEIGHTS OHIO CITY SC			1	1.B FE	696,519	100.4710	627,944	625,000	673,330		(6,816)			4.000	2.680	JD	2,083	25,000	06/06/2019	12/01/2040
386694-EF-6	GRANDVIEW HEIGHTS OHIO CITY SC			1	1.B FE	975,832	100.1000	880,880	880,000	944,822		(9,122)			4.000	2.740	JD	2,933	35,200	06/06/2019	12/01/2041
386694-EG-4	GRANDVIEW HEIGHTS OHIO CITY SC			1	1.B FE	1,554,887	98.0300	1,387,125	1,415,000	1,509,788		(13,284)			4.000	2.850	JD	4,717	56,600	06/06/2019	12/01/2044
399430-AX-5	GROUND WTR MGMT SUBDISTRICT CE				1.C FE		100.0000								5.000	0.000	JD		3,250	12/31/2022	12/01/2022

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
399430-BA-4	GROUND WTR MGMT SUBDISTRICT CE				1.C FE	236,848	106.3720	212,744	200,000	216,914		(5,577)			5.000	2.000	JD	833	10,000	04/16/2019	12/01/2025
399430-BC-0	GROUND WTR MGMT SUBDISTRICT CE			1	1.C FE	353,324	108.1830	319,140	295,000	326,297		(7,578)			5.000	2.160	JD	1,229	14,750	04/16/2019	12/01/2027
399430-BD-8	GROUND WTR MGMT SUBDISTRICT CE			1	1.C FE	417,312	107.9520	377,832	350,000	386,163		(8,742)			5.000	2.230	JD	1,458	17,500	04/16/2019	12/01/2028
399430-BE-6	GROUND WTR MGMT SUBDISTRICT CE			1	1.C FE	474,472	107.6450	430,580	400,000	440,065		(9,666)			5.000	2.310	JD	1,667	20,000	04/16/2019	12/01/2029
41415U-BA-3	HARRIS CNTY HOSP DIST - GO				1.C FE	1,154,180	104.5160	1,045,160	1,000,000	1,069,997		(32,162)			5.000	1.630	FA	18,889	50,000	04/08/2020	02/15/2025
414005-H5-0	HARRIS CNTY TEX				1.A FE	1,060,440	108.2230	1,082,230	1,000,000	1,058,018		(2,422)			5.000	3.341	AO	12,500		10/28/2022	10/01/2026
415342-RL-0	HARRISON N J				1.D FE	484,963	102.5200	440,836	430,000	442,427		(10,378)			5.000	2.470	MS	7,167	21,500	09/19/2018	03/01/2024
421290-4W-4	HAYWARD CALIF UNI SCH DIST			1	1.E FE	560,533	101.4510	537,690	530,000	549,312		(3,104)			4.000	3.280	FA	8,833	21,200	02/28/2019	08/01/2037
421290-5W-3	HAYWARD CALIF UNI SCH DIST				1.E FE	1,198,922	97.5620	1,024,401	1,050,000	1,129,568		(30,245)			4.000	1.020	FA	17,500	42,000	08/27/2020	08/01/2025
421290-5X-1	HAYWARD CALIF UNI SCH DIST				1.E FE	1,154,610	96.5410	965,410	1,000,000	1,095,401		(25,863)			4.000	1.268	FA	16,667	40,000	08/27/2020	08/01/2026
421290-5Z-6	HAYWARD CALIF UNI SCH DIST				1.E FE	1,238,292	94.0820	997,269	1,060,000	1,188,598		(21,769)			4.000	1.712	FA	17,667	42,400	08/27/2020	08/01/2028
421290-6A-0	HAYWARD CALIF UNI SCH DIST				1.E FE	3,884,541	92.8650	3,059,902	3,295,000	3,740,458		(63,158)			4.000	1.812	FA	54,917	131,800	08/27/2020	08/01/2029
425200-7U-0	HENDERSON NEV				1.C FE	315,000	98.8970	311,526	315,000	315,000					1.457	1.457	JD	382	4,590	06/03/2020	06/01/2023
425200-7V-8	HENDERSON NEV				1.C FE	535,000	96.1070	514,172	535,000	535,000					1.619	1.619	JD	722	8,662	06/03/2020	06/01/2024
425200-7W-6	HENDERSON NEV				1.C FE	1,040,000	93.4950	972,348	1,040,000	1,040,000					1.719	1.719	JD	1,490	17,878	06/03/2020	06/01/2025
425200-7X-4	HENDERSON NEV				1.C FE	1,665,000	91.5230	1,523,858	1,665,000	1,665,000					1.966	1.966	JD	2,728	32,734	06/03/2020	06/01/2026
425200-7Y-2	HENDERSON NEV				1.C FE	1,800,000	89.4190	1,609,542	1,800,000	1,800,000					2.116	2.116	JD	3,174	38,088	06/03/2020	06/01/2027
442331-T7-9	HOUSTON TEX				1.D FE	239,600	100.3190	210,670	210,000	210,994		(5,910)			5.000	2.130	MS	3,500	10,500	12/01/2017	03/01/2023
442331-T8-7	HOUSTON TEX				1.D FE	220,387	102.5310	194,809	190,000	196,024		(5,043)			5.000	2.230	MS	3,167	9,500	12/01/2017	03/01/2024
442331-U2-8	HOUSTON TEX				1.D FE	2,205,163	106.7230	1,974,376	1,850,000	1,995,197		(43,619)			5.000	2.410	MS	30,833	92,500	12/01/2017	03/01/2026
45204E-P2-8	ILLINOIS FIN AUTH REV				1.C FE		100.0000								4.000	0.000	JD		1,040	12/31/2022	12/01/2022
45204E-P3-6	ILLINOIS FIN AUTH REV				1.C FE	144,311	100.8590	136,160	135,000	136,810		(1,929)			4.000	2.510	JD	450	5,400	11/30/2018	12/01/2023
45204E-P4-4	ILLINOIS FIN AUTH REV				1.C FE	150,503	101.9200	142,688	140,000	143,561		(1,789)			4.000	2.630	JD	467	5,600	11/30/2018	12/01/2024
45204E-P5-1	ILLINOIS FIN AUTH REV				1.C FE	161,790	103.1260	154,689	150,000	155,219		(1,696)			4.000	2.750	JD	500	6,000	11/30/2018	12/01/2025
45204E-Q4-3	ILLINOIS FIN AUTH REV			1	1.C FE	451,668	110.5820	442,328	400,000	430,246		(5,576)			5.000	3.320	JD	1,667	20,000	11/30/2018	12/01/2032
45204E-Q6-8	ILLINOIS FIN AUTH REV			1	1.C FE	560,362	102.8110	565,461	550,000	556,113		(1,113)			4.000	3.750	JD	1,833	22,000	11/30/2018	12/01/2034
457110-LV-4	INGLEWOOD CALIF UNI SCH DIST			1	2.B FE	366,519	109.0640	327,192	300,000	340,491		(8,376)			5.000	1.910	FA	6,250	15,000	10/09/2019	08/01/2032
457110-LW-2	INGLEWOOD CALIF UNI SCH DIST			1	2.B FE	425,915	108.7630	380,671	350,000	396,252		(9,552)			5.000	1.970	FA	7,292	17,500	10/09/2019	08/01/2033
457110-LX-0	INGLEWOOD CALIF UNI SCH DIST			1	2.B FE	606,045	108.6710	543,355	500,000	564,667		(13,332)			5.000	2.030	FA	10,417	25,000	10/09/2019	08/01/2034
457110-LY-8	INGLEWOOD CALIF UNI SCH DIST			1	2.B FE	279,083	101.9450	254,863	250,000	267,820		(3,641)			4.000	2.350	FA	4,167	10,000	10/09/2019	08/01/2035
457110-LZ-5	INGLEWOOD CALIF UNI SCH DIST			1	2.B FE	278,145	101.1330	252,833	250,000	267,259		(3,522)			4.000	2.400	FA	4,167	10,000	10/09/2019	08/01/2036
457110-MA-9	INGLEWOOD CALIF UNI SCH DIST			1	2.B FE	277,398	99.5720	248,930	250,000	266,810		(3,426)			4.000	2.440	FA	4,167	10,000	10/09/2019	08/01/2037
457110-MB-7	INGLEWOOD CALIF UNI SCH DIST			1	2.B FE	359,648	99.3610	322,923	325,000	346,272		(4,331)			4.000	2.480	FA	5,417	13,000	10/09/2019	08/01/2038
457110-MC-5	INGLEWOOD CALIF UNI SCH DIST			1	2.B FE	358,683	98.1270	318,913	325,000	345,691		(4,208)			4.000	2.520	FA	5,417	13,000	10/09/2019	08/01/2039
458436-WJ-7	INTERBORO SCH DIST PA			1	1.C FE	1,108,440	102.3980	1,023,980	1,000,000	1,071,846		(14,550)			4.000	2.350	FA	15,111	40,000	05/20/2020	08/15/2035
458436-WK-4	INTERBORO SCH DIST PA			1	1.C FE	713,278	100.3700	652,405	650,000	692,005		(8,469)			4.000	2.510	FA	9,822	30,000	05/20/2020	08/15/2038
45875C-AF-7	INTERLOCKEN CONS MET DIST COLO				1.E FE	482,181	103.7050	445,932	430,000	447,446		(8,741)			5.000	2.810	JD	1,792	21,500	10/25/2018	12/01/2024
45875C-AG-5	INTERLOCKEN CONS MET DIST COLO				1.E FE	118,923	105.7970	111,087	105,000	111,092		(1,974)			5.000	2.910	JD	438	5,250	10/25/2018	12/01/2025
45875C-AH-3	INTERLOCKEN CONS MET DIST COLO				1.E FE	353,406	107.6830	333,817	310,000	332,389		(5,307)			5.000	3.030	JD	1,292	15,500	10/25/2018	12/01/2026
463777-8B-1	IRVING TEX				1.A FE	500,000	97.3740	486,870	500,000	500,000					0.568	0.568	MS	836	2,130	11/17/2021	09/15/2023
463777-8C-9	IRVING TEX				1.A FE	800,000	94.2500	754,000	800,000	800,000					0.972	0.972	MS	2,290	5,832	11/17/2021	09/15/2024
463777-8D-7	IRVING TEX				1.A FE	500,000	91.6770	458,385	500,000	500,000					1.265	1.265	MS	1,862	4,744	11/17/2021	09/15/2025
463777-8E-5	IRVING TEX				1.A FE	1,000,000	89.3950	893,950	1,000,000	1,000,000					1.465	1.465	MS	4,314	10,988	11/17/2021	09/15/2026
480102-CY-6	JONES CNTY GA SCH DIST				1.B FE	233,260	103.4550	206,910	200,000	208,633		(5,301)			5.000	2.210	FA	4,167	10,000	02/14/2018	08/01/2024
482124-SD-7	JURUPA CALIF UNI SCH DIST			1	1.D FE	1,120,550	100.9170	1,074,766	1,065,000	1,101,028		(5,251)			4.000	3.380	FA	17,750	42,600	01/16/2019	08/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
482124-SE-5	JURUPA CALIF UNI SCH DIST			1	1.D FE	531,762	100.3970	512,025	510,000	524,141		(2,053)			4.000	3.490	FA	8,500	20,400	01/16/2019	08/01/2038
482124-SF-2	JURUPA CALIF UNI SCH DIST			1	1.D FE	1,396,076	100.0650	1,350,878	1,350,000	1,379,992		(4,339)			4.000	3.590	FA	22,500	54,000	01/16/2019	08/01/2039
482124-SG-0	JURUPA CALIF UNI SCH DIST			1	1.D FE	1,664,645	98.9680	1,598,333	1,615,000	1,647,338		(4,671)			4.000	3.630	FA	26,917	64,600	01/16/2019	08/01/2040
483427-HB-9	KALKASKA MICH PUB SCHS				1.C FE	388,548	111.3880	334,164	300,000	372,420		(11,003)			5.000	1.050	MN	1,050	15,000	07/08/2021	05/01/2029
483427-HE-3	KALKASKA MICH PUB SCHS			1	1.C FE	1,403,174	114.0670	1,192,000	1,045,000	1,352,309		(34,748)			5.000	1.270	MN	8,708	52,250	07/08/2021	05/01/2032
483427-HF-0	KALKASKA MICH PUB SCHS			1	1.C FE	1,372,977	113.7250	1,165,681	1,025,000	1,323,652		(33,722)			5.000	1.299	MN	8,542	51,250	07/08/2021	05/01/2033
483427-HG-8	KALKASKA MICH PUB SCHS			1	1.C FE	995,491	113.1400	842,893	745,000	960,047		(24,248)			5.000	1.329	MN	6,208	37,250	07/08/2021	05/01/2034
483427-HH-6	KALKASKA MICH PUB SCHS			1	1.C FE	1,612,906	112.2460	1,358,177	1,210,000	1,555,991		(38,958)			5.000	1.359	MN	10,083	60,500	07/08/2021	05/01/2035
484873-PW-8	KANSAS CITY MO			1	1.D FE	1,061,406	104.6040	941,436	900,000	1,020,219		(15,668)			4.000	1.970	FA	15,000	36,000	04/15/2020	02/01/2034
487694-NJ-6	KELLER TEX INDPT SCH DIST			1	1.A FE	4,308,320	104.6630	4,348,748	4,155,000	4,297,551		(10,768)			5.000	3.942	FA	78,483		10/27/2022	08/15/2026
494656-X8-9	KING & SNOHOMISH CNTYS WASH SCH DI			1	1.A FE	5,163,000	100.6560	5,032,800	5,000,000	5,158,281		(4,719)			4.000	3.601	JD	16,667	50,556	08/10/2022	12/01/2040
494782-LK-9	KING CNTY WASH PUB HOSP DIST N			1	1.F FE	5,095,479	108.1180	4,978,834	4,605,000	4,917,882		(46,485)			5.000	3.710	JD	19,188	230,250	11/28/2018	12/01/2034
503462-WD-1	LA JOYA TEX INDPT SCH DIST			1	1.C FE	984,072	104.3010	896,989	860,000	932,331		(16,728)			4.000	1.870	FA	12,996	34,400	10/10/2019	02/15/2030
503462-WG-4	LA JOYA TEX INDPT SCH DIST			1	1.C FE	886,947	108.2310	795,498	735,000	823,675		(20,471)			5.000	1.940	FA	13,883	36,750	10/10/2019	02/15/2033
503462-WK-5	LA JOYA TEX INDPT SCH DIST			1	1.C FE	650,444	101.6250	594,506	585,000	623,410		(8,781)			4.000	2.320	FA	8,840	23,400	10/10/2019	02/15/2036
503462-WL-3	LA JOYA TEX INDPT SCH DIST			1	1.C FE	604,432	100.6610	548,602	545,000	579,903		(7,971)			4.000	2.360	FA	8,236	21,800	10/10/2019	02/15/2037
503462-WM-1	LA JOYA TEX INDPT SCH DIST			1	1.C FE	553,115	99.0340	495,170	500,000	531,211		(7,121)			4.000	2.400	FA	7,556	20,000	10/10/2019	02/15/2038
504678-BU-6	LA SALLE CNTY TEX			1	1.C FE	1,071,239	108.3110	1,012,708	935,000	1,006,196		(15,799)			5.000	3.040	MS	15,583	46,750	07/24/2018	03/01/2030
504678-BV-4	LA SALLE CNTY TEX			1	1.C FE	285,423	108.3470	270,868	250,000	268,529		(4,107)			5.000	3.090	MS	4,167	12,500	07/24/2018	03/01/2031
504678-BW-2	LA SALLE CNTY TEX			1	1.C FE	1,177,509	108.2680	1,120,574	1,035,000	1,109,620		(16,517)			5.000	3.140	MS	17,250	51,750	07/24/2018	03/01/2032
504678-BX-0	LA SALLE CNTY TEX			1	1.C FE	1,230,075	108.1830	1,173,786	1,085,000	1,161,039		(16,809)			5.000	3.190	MS	18,083	54,250	07/24/2018	03/01/2033
504678-BY-8	LA SALLE CNTY TEX			1	1.C FE	723,539	108.2070	692,525	640,000	683,833		(9,680)			5.000	3.230	MS	10,667	32,000	07/24/2018	03/01/2034
508205-JU-6	LAKE COOK KANE AND MCHENRY CNTYS I				1.A FE	3,650,361	114.5180	3,779,094	3,300,000	3,639,959		(10,402)			5.000	3.321	JD	13,750	82,500	10/03/2022	12/01/2029
508205-JV-4	LAKE COOK KANE AND MCHENRY CNTYS I				1.A FE	4,277,329	116.3640	4,462,559	3,835,000	4,266,026		(11,302)			5.000	3.371	JD	15,979	95,875	10/03/2022	12/01/2030
514282-XC-1	LANCASTER PA				1.G FE	689,343	104.0100	629,261	605,000	631,371		(13,882)			5.000	2.550	MN	5,042	30,250	07/25/2018	11/01/2024
522210-KN-2	LEAVENWORTH CNTY KANS UNI SCH			1	1.D FE	949,473	104.8740	943,866	900,000	924,082		(6,094)			4.000	3.220	MS	12,000	36,000	07/11/2018	09/01/2033
522210-KP-7	LEAVENWORTH CNTY KANS UNI SCH			1	1.D FE	845,161	104.8740	844,236	805,000	824,577		(4,946)			4.000	3.290	MS	10,733	32,200	07/11/2018	09/01/2034
522210-KQ-5	LEAVENWORTH CNTY KANS UNI SCH			1	1.D FE	449,281	104.8740	450,958	430,000	439,412		(2,374)			4.000	3.360	MS	5,733	17,200	07/11/2018	09/01/2035
522218-KT-2	LEAVENWORTH CNTY KANS UNI SCH			1	1.D FE	561,640	110.4600	552,300	500,000	535,126		(6,844)			5.000	3.361	MS	8,333	25,000	11/08/2018	09/01/2031
522218-KU-9	LEAVENWORTH CNTY KANS UNI SCH			1	1.D FE	783,482	110.4600	773,220	700,000	747,617		(9,264)			5.000	3.411	MS	11,667	35,000	11/08/2018	09/01/2032
522218-KW-5	LEAVENWORTH CNTY KANS UNI SCH			1	1.D FE	500,072	110.4600	497,070	450,000	478,613		(5,551)			5.000	3.511	MS	7,500	22,500	11/08/2018	09/01/2034
522223-GN-0	LEAVENWORTH CNTY KANS UNI SCH			1	1.E FE	1,095,640	99.0150	990,150	1,000,000	1,059,322		(11,796)			4.000	2.640	MS	13,333	40,000	09/27/2019	09/01/2038
522223-GQ-3	LEAVENWORTH CNTY KANS UNI SCH			1	1.E FE	9,179,708	95.1090	8,131,820	8,550,000	8,942,311		(77,351)			4.000	2.940	MS	114,000	346,000	09/27/2019	09/01/2045
527639-EK-0	LEWIS & CLARK CNTY MONT SCH DI				1.E FE	458,449	105.1690	394,384	375,000	403,250		(10,931)			5.000	1.900	JJ	9,375	18,750	09/22/2017	07/01/2025
527639-EZ-7	LEWIS & CLARK CNTY MONT SCH DI				1.E FE	735,539	107.2590	638,191	595,000	654,196		(16,155)			5.000	2.040	JJ	14,875	29,750	09/22/2017	07/01/2026
534247-QR-5	LINCOLN NEB ARPT AUTH				1.B FE	1,288,550	108.1610	1,081,610	1,000,000	1,236,923		(34,842)			5.000	1.200	JJ	25,000	49,306	06/24/2021	07/01/2029
534247-QX-2	LINCOLN NEB ARPT AUTH			1	1.B FE	3,368,103	100.1920	3,050,846	3,045,000	3,329,156		(27,070)			4.000	2.734	JJ	60,900	49,108	07/29/2022	07/01/2035
534247-QY-0	LINCOLN NEB ARPT AUTH			1	1.B FE	1,463,374	100.9660	1,221,689	1,210,000	1,428,342		(23,671)			4.000	1.710	JJ	24,200	47,728	06/24/2021	07/01/2036
537360-RV-3	LITTLE ROCK ARK				1.C FE	652,063	104.7000	659,610	630,000	651,250		(812)			5.000	3.372	MS	2,713		10/26/2022	03/01/2025
537360-RW-1	LITTLE ROCK ARK				1.C FE	523,310	106.6920	533,460	500,000	522,727		(583)			5.000	3.471	MS	2,153		10/26/2022	03/01/2026
537360-RX-9	LITTLE ROCK ARK				1.C FE	529,165	108.5460	542,730	500,000	528,617		(548)			5.000	3.511	MS	2,153		10/26/2022	03/01/2027
537360-RY-7	LITTLE ROCK ARK				1.C FE	613,749	110.1260	633,225	575,000	613,171		(578)			5.000	3.581	MS	2,476		10/26/2022	03/01/2028
537360-RZ-4	LITTLE ROCK ARK			1	1.C FE	2,887,288	109.9240	2,978,940	2,710,000	2,884,646		(2,642)			5.000	3.814	MS	11,668		10/26/2022	03/01/2029
537360-SA-8	LITTLE ROCK ARK			1	1.C FE	1,647,588	109.6730	1,699,932	1,550,000	1,646,136		(1,452)			5.000	3.991	MS	6,674		10/26/2022	03/01/2030
537360-SB-6	LITTLE ROCK ARK			1	1.C FE	3,451,928	109.4230	3,561,719	3,255,000	3,449,001		(2,927)			5.000	4.127	MS	14,015		10/26/2022	03/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
537360-SC-4	LITTLE ROCK ARK			1	1.C FE	2,428,248	109.1730	2,505,520	2,295,000	2,426,270		(1,978)			5.000	4.235	MS	9,881		10/26/2022	03/01/2032
542411-ND-1	LONG BEACH CA CMNTY COLLEGE DIST			1	1.C FE	790,461	96.2680	673,876	700,000	759,709		(9,893)			4.000	2.360	FA	11,667	32,000	10/09/2019	08/01/2049
547675-AA-6	LOWELL METRO DIST CO G O LTD TAX 04			1,4	6. *	4,009,649	60.0000	4,764,000	7,940,000	3,368,905	15,717	(61,012)			7.250	7.250	JD	47,971	304,813	12/22/2004	12/01/2033
550697-VY-9	LUZERNE CNTY PA				1.C FE	583,355	105.8800	529,400	500,000	532,451		(10,411)			5.000	2.700	JD	1,111	25,000	10/20/2017	12/15/2025
550697-VZ-6	LUZERNE CNTY PA				1.C FE	176,399	107.0990	160,649	150,000	162,273		(2,895)			5.000	2.800	JD	333	7,500	10/20/2017	12/15/2026
55658F-AL-9	MADISON LOCAL SCH DIST BOARD OF ED			1	1.D FE	3,013,202	104.8120	2,761,796	2,635,000	2,900,385		(36,875)			4.000	2.340	FA	43,917	105,400	10/30/2019	02/01/2031
55658F-AM-7	MADISON LOCAL SCH DIST BOARD OF ED			1	1.D FE	2,888,957	104.5750	2,661,434	2,545,000	2,786,670		(33,464)			4.000	2.430	FA	42,417	109,800	10/30/2019	02/01/2032
55658F-AT-2	MADISON LOCAL SCH DIST BOARD OF ED			1	1.D FE	1,649,192	99.6720	1,485,113	1,490,000	1,602,352		(15,374)			4.000	2.740	FA	24,833	59,600	10/30/2019	02/01/2038
55658F-AU-9	MADISON LOCAL SCH DIST BOARD OF ED			1	1.D FE	1,104,140	98.8740	988,740	1,000,000	1,073,530		(10,050)			4.000	2.770	FA	16,667	40,000	10/30/2019	02/01/2039
558065-BF-4	MADISON OHIO LOC SCH DIST LAKE			1	1.C FE	316,176	106.7530	293,571	275,000	304,069		(3,938)			4.000	2.300	AO	2,750	11,000	10/22/2019	10/01/2033
558065-BG-2	MADISON OHIO LOC SCH DIST LAKE			1	1.C FE	915,599	105.5200	849,436	805,000	883,228		(10,544)			4.000	2.430	AO	8,050	32,200	10/22/2019	10/01/2035
566747-EP-2	MARICOPA CNTY ARIZ ELEM SCH DI				1.C FE	226,092	100.4480	200,896	200,000	202,341		(4,624)			4.000	1.640	JJ	4,000	8,000	08/23/2017	07/01/2023
566747-ER-8	MARICOPA CNTY ARIZ ELEM SCH DI				1.C FE	199,670	103.0180	180,282	175,000	183,318		(3,211)			4.000	2.040	JJ	3,500	7,000	08/23/2017	07/01/2025
56674M-CB-2	MARICOPA CNTY ARIZ ELEM SCH DI			1	1.C FE	756,275	109.1840	709,696	650,000	705,473		(11,362)			5.000	2.960	JJ	16,250	32,500	03/21/2018	07/01/2030
56674M-CC-0	MARICOPA CNTY ARIZ ELEM SCH DI			1	1.C FE	464,000	109.0510	436,204	400,000	433,435		(6,841)			5.000	3.000	JJ	10,000	20,000	03/21/2018	07/01/2031
56674M-CH-9	MARICOPA CNTY ARIZ ELEM SCH DI			1	1.C FE	428,183	107.5650	403,369	375,000	402,911		(5,678)			5.000	3.210	JJ	9,375	18,750	03/21/2018	07/01/2036
566865-JL-6	MARICOPA CNTY ARIZ SCH DIST NO				1.C FE	642,012	105.1690	552,137	525,000	563,618		(14,925)			5.000	1.970	JJ	13,125	26,250	06/02/2017	07/01/2025
566897-VY-7	MARICOPA CNTY ARIZ SCH DIST NO				1.D FE	679,018	103.2130	593,475	575,000	597,932		(14,860)			5.000	2.280	JJ	14,375	28,750	03/08/2017	07/01/2024
567090-H5-7	MARICOPA CNTY ARIZ SCH DIST NO			1	1.C FE	421,956	104.3580	417,432	400,000	411,789		(2,393)			4.000	3.290	JJ	8,000	20,000	06/13/2018	07/01/2032
567090-H6-5	MARICOPA CNTY ARIZ SCH DIST NO			1	1.C FE	549,399	107.6950	511,551	475,000	514,710		(8,125)			5.000	3.000	JJ	11,875	23,750	06/13/2018	07/01/2033
567090-H7-3	MARICOPA CNTY ARIZ SCH DIST NO			1	1.C FE	518,571	107.7380	484,821	450,000	486,637		(7,486)			5.000	3.050	JJ	11,250	22,500	06/13/2018	07/01/2034
567137-G7-3	MARICOPA CNTY ARIZ SCH DIST NO				1.C FE	500,180	107.8460	431,384	400,000	438,802		(10,573)			5.000	2.110	JJ	10,000	20,000	10/28/2016	07/01/2026
567137-H5-6	MARICOPA CNTY ARIZ SCH DIST NO				1.C FE	343,874	107.8460	296,577	275,000	301,677		(7,269)			5.000	2.110	JJ	6,875	13,750	10/28/2016	07/01/2026
567235-JK-3	MARICOPA CNTY ARIZ SCH DIST NO				1.C FE	684,713	100.9570	595,646	590,000	598,080		(15,894)			5.000	2.230	JJ	14,750	29,500	03/10/2017	07/01/2023
567426-PW-5	MARICOPA CNTY ARIZ SCH DIST NO				1.B	1,176,810	103.0350	1,030,350	1,000,000	1,039,130		(25,341)			5.000	2.330	JJ	25,000	50,000	03/23/2017	07/01/2024
567505-PE-6	MARICOPA CNTY ARIZ UN HIGH SCH				1.B FE	732,966	105.5400	633,240	600,000	643,526		(16,810)			5.000	2.010	JJ	15,000	30,000	05/18/2017	07/01/2025
567505-PT-3	MARICOPA CNTY ARIZ UN HIGH SCH			1	1.B FE	2,007,428	109.0950	1,854,615	1,700,000	1,860,844		(33,137)			5.000	2.750	JJ	42,500	85,000	04/18/2018	07/01/2031
567505-PU-0	MARICOPA CNTY ARIZ UN HIGH SCH			1	1.B FE	1,177,290	108.9630	1,089,630	1,000,000	1,092,837		(19,105)			5.000	2.790	JJ	25,000	50,000	04/18/2018	07/01/2032
567505-PV-8	MARICOPA CNTY ARIZ UN HIGH SCH			1	1.B FE	369,460	108.7870	342,679	315,000	343,548		(5,867)			5.000	2.840	JJ	7,875	15,750	04/18/2018	07/01/2033
567288-TU-9	MARICOPA CNTY ARIZ UNI SCH DIS				1.C FE	186,192	107.7770	161,666	150,000	165,566		(4,260)			5.000	1.920	JJ	3,750	7,500	12/08/2017	07/01/2026
567288-TV-7	MARICOPA CNTY ARIZ UNI SCH DIS				1.C FE	169,849	109.8480	148,295	135,000	152,283		(3,634)			5.000	2.010	JJ	3,375	6,750	12/08/2017	07/01/2027
567288-UH-6	MARICOPA CNTY ARIZ UNI SCH DIS				1.C FE	704,558	109.8480	615,149	560,000	631,694		(15,074)			5.000	2.010	JJ	14,000	34,500	12/08/2017	07/01/2027
567288-UJ-2	MARICOPA CNTY ARIZ UNI SCH DIS			1	1.C FE	2,187,973	109.7590	1,920,783	1,750,000	1,967,625		(45,658)			5.000	2.090	JJ	43,750	87,500	12/08/2017	07/01/2028
567373-F6-7	MARICOPA CNTY ARIZ UNI SCH DIS				1.B FE	553,632	105.6640	501,904	475,000	506,460		(12,097)			5.000	2.260	JJ	11,875	23,750	12/07/2018	07/01/2025
567373-F8-3	MARICOPA CNTY ARIZ UNI SCH DIS				1.B FE	1,196,970	109.8480	1,098,480	1,000,000	1,108,919		(22,638)			5.000	2.430	JJ	25,000	50,000	12/07/2018	07/01/2027
567373-F9-1	MARICOPA CNTY ARIZ UNI SCH DIS				1.B FE	907,455	111.7510	838,133	750,000	845,378		(15,979)			5.000	2.510	JJ	18,750	37,500	12/07/2018	07/01/2028
567373-G2-5	MARICOPA CNTY ARIZ UNI SCH DIS				1.B FE	401,181	103.2570	361,400	350,000	364,487		(9,399)			5.000	2.180	JJ	8,750	17,500	12/07/2018	07/01/2024
567389-WU-1	MARICOPA CNTY ARIZ UNI SCH DIS				1.A FE	427,340	107.9510	377,829	350,000	383,457		(9,108)			5.000	2.150	JJ	8,750	17,500	12/14/2017	07/01/2026
567430-QD-8	MARICOPA CNTY ARIZ UNI SCH DIS				1.B FE	347,202	103.2570	309,771	300,000	311,874		(7,693)			5.000	2.300	JJ	7,500	15,000	02/23/2018	07/01/2024
567438-TQ-9	MARICOPA CNTY ARIZ UNI SCH DIS				1.C FE	613,406	105.6640	544,170	515,000	546,783		(12,183)			5.000	2.440	JJ	12,875	25,750	03/03/2017	07/01/2025
57325V-AH-2	MARTIN CNTY TEX HOSP DIST				2.A FE	185,494	100.8680	171,476	170,000	176,881		(5,461)			4.000	0.740	AO	1,700	6,800	05/07/2021	04/01/2024
57325V-AJ-8	MARTIN CNTY TEX HOSP DIST				2.A FE	172,802	102.1560	158,342	155,000	165,533		(4,611)			4.000	0.940	AO	1,550	6,200	05/07/2021	04/01/2025
573428-MN-6	MARTINEZ CALIF UNI SCH DIST				1.D FE	955,000	85.3470	815,064	955,000	955,000					1.261	1.261	FA	5,018	12,043	08/05/2020	08/01/2027
573428-MP-1	MARTINEZ CALIF UNI SCH DIST				1.D FE	2,050,000	83.0950	1,703,448	2,050,000	2,050,000					1.413	1.413	FA	12,069	28,967	08/05/2020	08/01/2028
573428-MQ-9	MARTINEZ CALIF UNI SCH DIST				1.D FE	2,200,000	80.8790	1,779,338	2,200,000	2,200,000					1.513	1.513	FA	13,869	33,286	08/05/2020	08/01/2029

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
576544-Z9-4	MATANUSKA-SUSITNA BORO ALASKA				1.C FE	1,000,000	91.2520	912,520	1,000,000	1,000,000					2.473	2.473	MS	8,243	24,730	12/11/2019	03/01/2027
64704C-AJ-7	MEMPHIS TENN			1	1.C FE	978,750	42.7100	640,650	1,500,000	1,012,756		22,800			0.000	2.279	N/A			06/11/2021	04/01/2040
64704C-AL-2	MEMPHIS TENN			1	1.C FE	921,840	38.0110	570,165	1,500,000	954,860		22,142			0.000	2.349	N/A			06/11/2021	04/01/2042
64704C-AN-8	MEMPHIS TENN			1	1.C FE	867,810	33.8340	507,510	1,500,000	899,693		21,383			0.000	2.408	N/A			06/11/2021	04/01/2044
64704C-AQ-1	MEMPHIS TENN			1	1.C FE	81,900	30.1230	45,185	150,000	84,959		2,052			0.000	2.447	N/A			06/11/2021	04/01/2046
592090-GT-5	METROPOLITAN GOVT NASHVILLE &				1.D FE	575,000	94.2040	541,673	575,000	575,000					0.689	0.689	JJ	1,981	3,962	05/19/2021	07/01/2024
592090-GU-2	METROPOLITAN GOVT NASHVILLE &			1	1.D FE	2,310,000	91.2610	2,108,129	2,310,000	2,310,000					1.029	1.029	JJ	11,885	23,770	05/19/2021	07/01/2025
592090-GV-0	METROPOLITAN GOVT NASHVILLE &			1	1.D FE	2,390,000	89.0260	2,127,721	2,390,000	2,390,000					1.379	1.379	JJ	16,479	32,958	05/19/2021	07/01/2026
592090-GW-8	METROPOLITAN GOVT NASHVILLE &			1	1.D FE	600,000	87.4050	524,430	600,000	600,000					1.725	1.725	JJ	5,175	10,350	05/19/2021	07/01/2027
592090-GX-6	METROPOLITAN GOVT NASHVILLE &			1	1.D FE	490,000	86.0070	421,434	490,000	490,000					2.025	2.025	JJ	4,961	9,923	05/19/2021	07/01/2028
592090-GY-4	METROPOLITAN GOVT NASHVILLE &			1	1.D FE	400,000	85.0070	340,028	400,000	400,000					2.284	2.284	JJ	4,568	9,136	05/19/2021	07/01/2029
592090-HA-5	METROPOLITAN GOVT NASHVILLE &			1	1.D FE	1,105,000	82.8360	915,338	1,105,000	1,105,000					2.594	2.594	JJ	14,332	28,664	05/19/2021	07/01/2031
592090-HR-8	METROPOLITAN GOVT NASHVILLE &				1.D FE	750,000	93.8810	704,108	750,000	750,000					0.689	0.689	FA	2,153	5,168	05/19/2021	08/01/2024
592090-HS-6	METROPOLITAN GOVT NASHVILLE &				1.D FE	500,000	90.8460	454,230	500,000	500,000					0.969	0.969	FA	2,019	4,845	05/19/2021	08/01/2025
592090-HT-4	METROPOLITAN GOVT NASHVILLE &				1.D FE	760,000	88.5670	673,109	760,000	760,000					1.309	1.309	FA	4,145	9,948	05/19/2021	08/01/2026
592090-HU-1	METROPOLITAN GOVT NASHVILLE &				1.D FE	900,000	86.7780	781,002	900,000	900,000					1.645	1.645	FA	6,169	14,805	05/19/2021	08/01/2027
592090-HV-9	METROPOLITAN GOVT NASHVILLE &				1.D FE	600,000	84.9650	509,790	600,000	600,000					1.865	1.865	FA	4,663	11,190	05/19/2021	08/01/2028
592090-HW-7	METROPOLITAN GOVT NASHVILLE &				1.D FE	500,000	83.8510	419,255	500,000	500,000					2.114	2.114	FA	4,404	10,570	05/19/2021	08/01/2029
592090-HX-5	METROPOLITAN GOVT NASHVILLE &				1.D FE	790,000	82.3320	650,423	790,000	790,000					2.224	2.224	FA	7,321	17,570	05/19/2021	08/01/2030
592090-HY-3	METROPOLITAN GOVT NASHVILLE &				1.D FE	1,550,000	80.9460	1,254,663	1,550,000	1,550,000					2.344	2.344	FA	15,138	36,332	05/19/2021	08/01/2031
592112-WU-6	METROPOLITAN GOVT NASHVILLE &			1	1.C FE	16,607,493	99.6750	15,753,634	15,805,000	16,373,105		(21,738)			4.000	3.530	JJ	258,148		07/22/2022	01/01/2038
592240-VM-4	METROPOLITAN PK DIST TACOMA WA			1	1.D Z	437,823	99.1600	406,556	410,000	425,375		(2,847)			4.000	3.170	JD	1,367	16,400	05/02/2018	12/01/2031
592240-VN-2	METROPOLITAN PK DIST TACOMA WA			1	1.D Z	581,530	104.4040	522,020	500,000	544,911		(8,353)			5.000	3.020	JD	2,083	25,000	05/02/2018	12/01/2033
592240-VP-7	METROPOLITAN PK DIST TACOMA WA			1	1.D Z	578,835	103.9070	519,535	500,000	543,481		(8,073)			5.000	3.080	JD	2,083	25,000	05/02/2018	12/01/2034
593561-BC-6	MIAMI GARDENS FLA			1	1.D FE	175,000	98.2460	171,931	175,000	175,000					1.064	1.064	JJ	931	1,862	08/05/2020	07/01/2023
593561-BD-4	MIAMI GARDENS FLA			1	1.D FE	280,000	94.9560	265,877	280,000	280,000					1.279	1.279	JJ	1,791	3,581	08/05/2020	07/01/2024
593561-BE-2	MIAMI GARDENS FLA			1	1.D FE	100,000	91.6750	91,675	100,000	100,000					1.339	1.339	JJ	670	1,339	08/05/2020	07/01/2025
60534W-F3-7	MISSISSIPPI DEV BK SPL OBLIG				1.C FE	1,175,760	104.9850	1,049,850	1,000,000	1,070,414		(28,165)			5.000	2.000	JD	4,167	50,000	02/15/2019	06/01/2025
60534W-G8-5	MISSISSIPPI DEV BK SPL OBLIG			1	1.C FE	598,525	99.6660	578,063	580,000	590,568		(2,173)			4.000	3.551	JD	1,933	23,200	02/15/2019	06/01/2038
60534W-G9-3	MISSISSIPPI DEV BK SPL OBLIG			1	1.C FE	771,240	98.8570	741,428	750,000	762,127		(2,491)			4.000	3.601	JD	2,500	35,000	02/15/2019	06/01/2039
60580T-EV-6	MISSOULA CNTY MONT HIGH DIST N				1.D FE	592,454	109.8480	516,286	470,000	529,308		(12,456)			5.000	2.050	JJ	11,750	23,500	08/25/2017	07/01/2027
608117-DU-8	MOHAVE CNTY ARIZ UN HIGH SCH D				1.E FE	265,667	103.1090	231,995	225,000	234,007		(5,838)			5.000	2.270	JJ	5,625	11,250	03/30/2017	07/01/2024
608117-DV-6	MOHAVE CNTY ARIZ UN HIGH SCH D				1.E FE	237,412	105.4160	210,832	200,000	212,193		(4,671)			5.000	2.470	JJ	5,000	10,000	03/30/2017	07/01/2025
608557-A9-5	MOLINE ILL				1.E FE	1,220,000	96.4640	1,176,861	1,220,000	1,220,000					0.702	0.702	JD	714	8,231	11/18/2021	12/01/2023
608557-B2-9	MOLINE ILL				1.E FE	575,000	93.2730	536,320	575,000	575,000					1.151	1.151	JD	552	6,361	11/18/2021	12/01/2024
608557-B3-7	MOLINE ILL				1.E FE	920,000	90.5760	833,299	920,000	920,000					1.439	1.439	JD	1,103	12,724	11/18/2021	12/01/2025
611305-MY-6	MONROE TWP MIDDLESEX CNTY N J			1	1.D FE	958,788	81.8210	773,208	945,000	955,500		(1,481)			2.529	2.344	FA	9,958	23,899	09/30/2020	08/01/2031
611305-MS-9	MONROE TWP MIDDLESEX CNTY N J BRD				1.D FE	1,000,000	92.9030	929,030	1,000,000	1,000,000					1.946	1.946	FA	8,108	19,460	02/07/2020	08/01/2025
611305-MT-7	MONROE TWP MIDDLESEX CNTY N J BRD				1.D FE	2,000,000	90.6400	1,812,800	2,000,000	2,000,000					2.071	2.071	FA	17,258	41,420	02/07/2020	08/01/2026
611305-MV-2	MONROE TWP MIDDLESEX CNTY N J BRD				1.D FE	2,000,000	86.5760	1,731,520	2,000,000	2,000,000					2.249	2.249	FA	18,742	44,980	02/07/2020	08/01/2028
611305-MW-0	MONROE TWP MIDDLESEX CNTY N J BRD				1.D FE	1,000,000	84.7990	847,990	1,000,000	1,000,000					2.349	2.349	FA	9,788	23,490	02/07/2020	08/01/2029
611305-MX-8	MONROE TWP MIDDLESEX CNTY N J BRD			1	1.D FE	850,000	82.9610	705,169	850,000	850,000					2.399	2.399	FA	8,496	20,392	02/07/2020	08/01/2030
611305-MZ-3	MONROE TWP MIDDLESEX CNTY N J BRD			1	1.D FE	650,000	80.6830	524,440	650,000	650,000					2.629	2.629	FA	7,120	17,089	02/07/2020	08/01/2032
611305-NA-7	MONROE TWP MIDDLESEX CNTY N J BRD			1	1.D FE	650,000	79.7760	518,544	650,000	650,000					2.729	2.729	FA	7,391	17,739	02/07/2020	08/01/2033
612285-AC-0	MONTEBELLO CALIF PENSION OBLIG				1.C FE	1,170,000	98.8910	1,157,025	1,170,000	1,170,000					2.173	2.173	JD	2,119	25,424	05/28/2020	06/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
612285-AD-8	MONTEBELLO CALIF PENSION OBLIG				1.C FE	900,000	96.5390	868,851	900,000	900,000					2.403	2.403	JD	1,802	21,627	05/28/2020	06/01/2024
612285-AG-1	MONTEBELLO CALIF PENSION OBLIG				1.C FE	1,800,000	91.2960	1,643,328	1,800,000	1,800,000					2.980	2.980	JD	4,470	53,640	05/28/2020	06/01/2027
612285-AJ-5	MONTEBELLO CALIF PENSION OBLIG				1.C FE	900,000	88.6740	798,066	900,000	900,000					3.193	3.193	JD	2,395	28,737	05/28/2020	06/01/2029
612582-DG-8	MONTEREY PENINSULA CALIF UNI S			1	1.D FE	832,088	100.0600	800,480	800,000	820,123		(3,211)			4.000	3.500	FA	13,333	32,000	01/17/2019	08/01/2039
612582-EH-5	MONTEREY PENINSULA CALIF UNI S			1	1.D FE	1,163,680	100.5660	1,116,283	1,110,000	1,143,605		(5,379)			4.000	3.400	FA	18,500	44,400	01/17/2019	08/01/2038
61320A-AA-0	MONTGOMERY CNTY ALA CMNTY COOP				1.C FE	300,000	96.9380	290,814	300,000	300,000					0.634	0.634	MN	317	1,902	08/20/2020	11/01/2023
61320A-AB-8	MONTGOMERY CNTY ALA CMNTY COOP				1.C FE	300,000	93.3770	280,131	300,000	300,000					0.847	0.847	MN	424	2,541	08/20/2020	11/01/2024
61320A-AC-6	MONTGOMERY CNTY ALA CMNTY COOP				1.C FE	325,000	90.1000	292,825	325,000	325,000					0.947	0.947	MN	513	3,078	08/20/2020	11/01/2025
61320A-AD-4	MONTGOMERY CNTY ALA CMNTY COOP				1.C FE	180,000	87.5460	157,583	180,000	180,000					1.183	1.183	MN	355	2,129	08/20/2020	11/01/2026
61320A-AE-2	MONTGOMERY CNTY ALA CMNTY COOP				1.C FE	225,000	85.2930	191,909	225,000	225,000					1.373	1.373	MN	515	3,089	08/20/2020	11/01/2027
61320A-AJ-1	MONTGOMERY CNTY ALA CMNTY COOP			1	1.C FE	205,000	77.8950	159,685	205,000	205,000					1.875	1.875	MN	641	3,844	08/20/2020	11/01/2031
61320A-AK-8	MONTGOMERY CNTY ALA CMNTY COOP			1	1.C FE	200,000	76.5130	153,026	200,000	200,000					1.975	1.975	MN	658	3,950	08/20/2020	11/01/2032
61709K-CV-1	MORGAN CNTY ALA BRD ED			1	1.D FE	431,692	90.0620	360,248	400,000	422,755		(3,035)			4.000	3.050	MS	5,333	20,000	11/14/2019	03/01/2049
623040-KN-1	MOUNT SAN ANTONIO CALIF CMNTY COLL				1.C FE	655,000	90.8930	595,349	655,000	655,000					2.329	2.329	FA	6,356	15,255	01/09/2020	08/01/2027
62476H-CU-9	MSD OF WASHINGTON TWP IN			1	1.B FE	532,280	98.3010	466,930	475,000	515,338		(5,595)			4.000	2.580	JJ	8,761	19,000	10/24/2019	01/15/2039
627636-VP-5	MUSKEGO WIS			1	1.B FE	300,168	103.4730	294,898	285,000	293,131		(1,684)			4.000	3.300	JD	950	11,400	06/27/2018	06/01/2034
63165T-2G-9	NASSAU CNTY N Y			1	1.E FE	1,843,901	115.7670	1,863,849	1,610,000	1,833,446		(10,455)			5.000	3.251	AO	40,921		06/24/2022	04/01/2033
63165T-2K-0	NASSAU CNTY N Y			1	1.E FE	6,569,784	111.6110	6,529,244	5,850,000	6,537,996		(31,788)			5.000	3.501	AO	148,688		06/24/2022	04/01/2036
63165T-2H-7	NASSAU CNTY NY			1	1.E FE	7,147,532	115.1620	6,961,543	6,045,000	6,827,275		(36,399)			5.000	3.361	AO	153,644		06/24/2022	04/01/2034
63165T-2J-3	NASSAU CNTY NY			1	1.E FE	3,909,663	113.7360	3,690,733	3,245,000	3,642,987		(18,444)			5.000	3.441	AO	82,477		06/24/2022	04/01/2035
63877N-MP-9	NATOMAS UNI SCH DIST CALIF			1	1.D FE	1,150,000	86.1140	990,311	1,150,000	1,150,000					1.450	1.450	FA	6,948	16,675	09/16/2020	08/01/2027
63877N-MQ-7	NATOMAS UNI SCH DIST CALIF			1	1.D FE	1,450,000	83.9970	1,217,957	1,450,000	1,450,000					1.600	1.600	FA	9,667	23,200	09/16/2020	08/01/2028
642714-DL-0	NEW BRITAIN CONN				1.G FE	180,000	91.8630	165,353	180,000	180,000					1.522	1.522	MS	913	2,740	08/20/2020	09/01/2025
642714-DM-8	NEW BRITAIN CONN				1.G FE	750,000	89.5980	671,985	750,000	750,000					1.664	1.664	MS	4,160	12,480	08/20/2020	09/01/2026
642714-FU-8	NEW BRITAIN CONN				1.C FE	50,000	97.5090	48,755	50,000	50,000					1.014	1.014	MS	169	254	07/26/2022	09/01/2023
642714-FW-4	NEW BRITAIN CONN				1.C FE	400,000	97.7470	390,988	400,000	400,000					1.014	1.014	MS	1,352	2,028	07/26/2022	09/01/2023
645020-2V-9	NEW HAVEN CONN				1.E FE	3,704,940	103.0680	3,092,040	3,000,000	3,151,775		(91,385)			5.000	1.820	FA	56,667	150,000	08/17/2016	08/15/2024
645020-6T-0	NEW HAVEN CONN				1.E FE	727,414	101.1350	667,491	660,000	668,502		(14,274)			5.000	2.757	FA	13,750	33,000	09/07/2018	08/01/2023
645020-6U-7	NEW HAVEN CONN				1.C FE	2,135,558	105.9710	1,939,269	1,830,000	1,951,373		(44,352)			5.000	2.376	FA	34,567	91,500	09/07/2018	08/15/2025
645020-7F-9	NEW HAVEN CONN				2.A FE	163,376	105.0980	147,137	140,000	149,285		(3,393)			5.000	2.376	FA	2,644	7,000	09/07/2018	08/15/2025
645020-7Y-8	NEW HAVEN CONN				1.E FE	1,455,775	103.9980	1,299,975	1,250,000	1,334,594		(39,575)			5.000	1.680	FA	26,042	62,500	11/07/2019	02/01/2025
645020-8M-3	NEW HAVEN CONN				1.E FE	250,000	91.3440	228,360	250,000	250,000					2.857	2.857	FA	2,976	7,143	12/05/2019	08/01/2027
645020-8R-2	NEW HAVEN CONN				1.E FE	410,000	85.0930	348,881	410,000	410,000					3.157	3.157	FA	5,393	14,522	12/05/2019	08/01/2031
645021-CA-2	NEW HAVEN CONN				1.E FE	1,895,000	87.8380	1,664,530	1,895,000	1,895,000					1.990	1.990	FA	15,713	27,340	10/22/2021	08/01/2027
645021-CB-0	NEW HAVEN CONN				1.E FE	1,995,000	86.2390	1,720,468	1,995,000	1,995,000					2.240	2.240	FA	18,620	32,399	10/22/2021	08/01/2028
645021-CC-8	NEW HAVEN CONN				1.E FE	4,595,000	84.5950	3,887,140	4,595,000	4,595,000					2.412	2.412	FA	46,180	80,353	10/22/2021	08/01/2029
645021-CD-6	NEW HAVEN CONN				1.E FE	2,000,000	83.1480	1,662,960	2,000,000	2,000,000					2.562	2.562	FA	21,350	37,149	10/22/2021	08/01/2030
64763F-C8-0	NEW ORLEANS LA				1.F FE	3,121,020	105.9690	3,179,070	3,000,000	3,117,805		(3,215)			5.000	3.570	JD	12,500		10/26/2022	12/01/2025
64763F-C9-8	NEW ORLEANS LA				1.F FE	4,510,958	107.9130	4,640,259	4,300,000	4,506,838		(4,120)			5.000	3.670	JD	17,917		10/26/2022	12/01/2026
64763F-D2-2	NEW ORLEANS LA				1.F FE	2,216,321	109.7710	2,299,702	2,095,000	2,214,463		(1,859)			5.000	3.720	JD	8,729		10/26/2022	12/01/2027
64763F-D3-0	NEW ORLEANS LA				1.F FE	3,634,571	111.2930	3,806,221	3,420,000	3,631,891		(2,680)			5.000	3.820	JD	14,250		10/26/2022	12/01/2028
64763F-D4-8	NEW ORLEANS LA				1.F FE	6,567,669	112.5710	6,934,374	6,160,000	6,563,403		(4,266)			5.000	3.910	JD	25,667		10/26/2022	12/01/2029
64763F-D5-5	NEW ORLEANS LA				1.F FE	5,041,750	113.5410	5,353,458	4,715,000	5,038,826		(2,924)			5.000	3.980	JD	19,646		10/26/2022	12/01/2030
64763F-D6-3	NEW ORLEANS LA				1.F FE	5,616,124	114.0570	5,993,695	5,255,000	5,613,323		(2,801)			5.000	4.080	JD	21,896		10/26/2022	12/01/2031
64763F-D7-1	NEW ORLEANS LA				1.F FE	4,673,113	114.5020	5,009,463	4,375,000	4,671,084		(2,029)			5.000	4.160	JD	18,229		10/26/2022	12/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64763F-D8-9	NEW ORLEANS LA			1	1.F FE	2,543,376	113.0370	2,712,888	2,400,000	2,542,405		(971)			5.000	4.312	JD	10,000		10/26/2022	12/01/2033
64763F-ZT-9	NEW ORLEANS LA				1.F FE	2,000,000	91.2680	1,825,360	2,000,000	2,000,000					1.369	1.369	MS	9,127	23,197	10/08/2021	09/01/2025
64763F-ZU-6	NEW ORLEANS LA				1.F FE	3,000,000	88.9130	2,667,390	3,000,000	3,000,000					1.569	1.569	MS	15,690	39,879	10/08/2021	09/01/2026
64763F-ZV-4	NEW ORLEANS LA				1.F FE	2,920,000	86.9680	2,539,466	2,920,000	2,920,000					1.854	1.854	MS	18,046	45,866	10/08/2021	09/01/2027
64966M-ZP-7	NEW YORK N Y			1	1.C FE	2,640,938	108.8200	2,448,450	2,250,000	2,470,472		(38,269)			5.000	2.970	AO	28,125	112,500	04/12/2018	04/01/2034
64966M-ZQ-5	NEW YORK N Y			1	1.C FE	5,202,273	108.1890	4,814,411	4,450,000	4,874,703		(73,603)			5.000	3.020	AO	55,625	222,500	04/12/2018	04/01/2035
649660-JH-4	NEW YORK N Y			1	1.C FE	30,115,000	87.3500	26,305,453	30,115,000	30,115,000					1.500	1.500	MS	150,575	451,725	03/04/2020	03/01/2027
64971X-MH-8	NEW YORK N Y CITY TRANSITIONAL			1	1.A FE	12,493,100	86.4660	9,965,207	11,525,000	12,255,839		(119,455)			2.530	1.394	MN	48,597	291,583	01/01/2021	11/01/2028
64990C-V2-4	NEW YORK ST DORM AUTH REVS NON				1.E FE	657,712	103.7720	570,746	550,000	578,712		(15,980)			5.000	1.950	AO	6,875	27,500	10/10/2017	10/01/2024
64990C-V3-2	NEW YORK ST DORM AUTH REVS NON				1.E FE	604,560	106.0120	530,060	500,000	538,398		(13,426)			5.000	2.110	AO	6,250	25,000	10/10/2017	10/01/2025
64990G-BB-7	NEW YORK ST DORM AUTH REVS NON			1	1.D FE	2,523,023	107.5580	2,344,764	2,180,000	2,344,705		(41,049)			5.000	2.860	AO	27,250	109,000	05/10/2018	10/01/2031
64990G-BC-5	NEW YORK ST DORM AUTH REVS NON			1	1.D FE	1,854,979	107.1910	1,720,416	1,605,000	1,725,080		(29,913)			5.000	2.880	AO	20,063	80,250	05/10/2018	04/01/2032
64990G-BD-3	NEW YORK ST DORM AUTH REVS NON			1	1.D FE	6,125,475	107.1910	5,681,123	5,300,000	5,696,525		(98,777)			5.000	2.880	AO	66,250	265,000	05/10/2018	10/01/2032
64990G-BF-8	NEW YORK ST DORM AUTH REVS NON			1	1.D FE	3,884,127	106.8250	3,600,003	3,370,000	3,617,175		(61,515)			5.000	2.920	AO	42,125	168,500	05/10/2018	10/01/2033
64990G-DP-4	NEW YORK ST DORM AUTH REVS NON				1.D FE	113,376	101.5810	101,581	100,000	102,009		(2,629)			5.000	2.280	AO	1,250	5,000	05/10/2018	10/01/2023
64990G-DX-7	NEW YORK ST DORM AUTH REVS NON			1	1.D FE	1,153,800	107.7060	1,077,060	1,000,000	1,074,447		(18,541)			5.000	2.890	AO	12,500	50,000	05/10/2018	10/01/2031
65000B-NM-6	NEW YORK ST SCHOOL DIST FING PG 20				1.D FE	7,751,816	108.3720	7,748,598	7,150,000	7,679,555		(72,261)			5.000	2.901	AO	194,639		05/13/2022	10/01/2026
65000B-NN-4	NEW YORK ST SCHOOL DIST FING PG 20				1.D FE	3,953,556	110.3980	3,974,328	3,600,000	3,919,692		(33,864)			5.000	2.981	AO	98,000		05/13/2022	10/01/2027
65000B-NP-9	NEW YORK ST SCHOOL DIST FING PG 20				1.D FE	4,177,566	112.2940	4,239,099	3,775,000	4,145,755		(31,811)			5.000	3.121	AO	102,764		05/13/2022	10/01/2028
65000B-NQ-7	NEW YORK ST SCHOOL DIST FING PG 20				1.D FE	3,609,873	114.0730	3,707,373	3,250,000	3,585,857		(24,016)			5.000	3.281	AO	88,472		05/13/2022	10/01/2029
650367-PT-6	NEWARK N J				1.E FE	567,180	101.3150	506,575	500,000	516,395		(21,750)			5.000	0.610	AO	6,250	25,000	08/14/2020	10/01/2023
650367-PU-3	NEWARK N J				1.E FE	702,888	103.3400	620,040	600,000	644,352		(25,091)			5.000	0.740	AO	7,500	30,000	08/14/2020	10/01/2024
650370-DL-0	NEWARK N J BRD ED				1.C FE	508,830	113.0200	423,825	375,000	490,676		(12,796)			5.000	1.190	JJ	8,646	18,021	07/16/2021	07/15/2031
650370-DM-8	NEWARK N J BRD ED			1	1.C FE	539,184	112.6320	450,528	400,000	520,369		(13,264)			5.000	1.270	JJ	9,222	19,222	07/16/2021	07/15/2032
650370-DN-6	NEWARK N J BRD ED			1	1.C FE	671,210	112.2640	561,320	500,000	648,116		(16,283)			5.000	1.320	JJ	11,528	24,028	07/16/2021	07/15/2033
650370-DP-1	NEWARK N J BRD ED			1	1.C FE	370,401	102.3530	307,059	300,000	360,963		(6,657)			4.000	1.460	JJ	5,533	11,533	07/16/2021	07/15/2034
650370-DQ-9	NEWARK N J BRD ED			1	1.C FE	461,051	100.8110	378,041	375,000	449,540		(8,120)			4.000	1.510	JJ	6,917	14,417	07/16/2021	07/15/2035
650370-DR-7	NEWARK N J BRD ED			1	1.C FE	490,128	99.2140	396,856	400,000	478,092		(8,490)			4.000	1.550	JJ	7,378	15,378	07/16/2021	07/15/2036
650370-DS-5	NEWARK N J BRD ED			1	1.C FE	488,892	98.1780	392,712	400,000	477,037		(8,363)			4.000	1.580	JJ	7,378	15,378	07/16/2021	07/15/2037
652233-ND-5	NEWPORT NEWS VA				1.B FE	3,251,025	109.4380	3,332,387	3,045,000	3,243,489		(7,535)			5.000	3.281	FA	63,438		10/28/2022	02/01/2027
762196-YZ-0	NEWPORT RI - HEBC POST-D INT				1.B FE	1,000,000	91.5810	915,810	1,000,000	1,000,000					1.101	1.101	MN	1,407	11,010	04/30/2021	05/15/2025
762196-ZA-4	NEWPORT RI - HEBC POST-D INT				1.B FE	1,000,000	88.6410	886,410	1,000,000	1,000,000					1.251	1.251	MN	1,599	12,510	04/30/2021	05/15/2026
762196-ZB-2	NEWPORT RI - HEBC POST-D INT				1.B FE	1,655,000	86.8520	1,437,401	1,655,000	1,655,000					1.617	1.617	MN	3,420	26,761	04/30/2021	05/15/2027
762196-ZC-0	NEWPORT RI - HEBC POST-D INT				1.B FE	1,625,000	84.9960	1,381,185	1,625,000	1,625,000					1.817	1.817	MN	3,773	29,526	04/30/2021	05/15/2028
762196-ZD-8	NEWPORT RI - HEBC POST-D INT				1.B FE	1,585,000	83.2680	1,319,798	1,585,000	1,585,000					1.982	1.982	MN	4,014	31,415	04/30/2021	05/15/2029
652560-BS-1	NEWTON CNTY GA				1.C FE	252,041	101.1520	227,592	225,000	228,432		(5,779)			5.000	2.350	FA	4,688	11,250	09/28/2018	08/01/2023
656491-PL-5	NORRISTOWN PA AREA SCH DIST			1	1.E FE	341,559	107.3650	322,095	300,000	320,142		(5,117)			5.000	3.050	MS	5,000	15,000	07/13/2018	09/01/2031
656491-PM-3	NORRISTOWN PA AREA SCH DIST			1	1.E FE	340,641	107.2930	321,879	300,000	319,713		(5,004)			5.000	3.090	MS	5,000	15,000	07/13/2018	09/01/2032
656491-PN-1	NORRISTOWN PA AREA SCH DIST			1	1.E FE	617,163	107.2210	584,354	545,000	580,032		(8,884)			5.000	3.130	MS	9,083	27,250	07/13/2018	09/01/2033
656491-PP-6	NORRISTOWN PA AREA SCH DIST			1	1.E FE	1,733,583	107.2570	1,646,395	1,535,000	1,631,481		(24,445)			5.000	3.170	MS	25,583	76,750	07/13/2018	09/01/2034
662523-P7-8	NORTH SLOPE BORO ALASKA				1.C FE	2,594,906	107.4260	2,648,051	2,465,000	2,590,620		(4,286)			5.000	3.441	JD	15,749		10/27/2022	06/30/2026
662523-P8-6	NORTH SLOPE BORO ALASKA				1.C FE	5,319,650	109.3110	5,465,550	5,000,000	5,311,537		(8,113)			5.000	3.491	JD	31,944		10/27/2022	06/30/2027
662523-P9-4	NORTH SLOPE BORO ALASKA				1.C FE	5,363,900	110.8840	5,544,200	5,000,000	5,356,456		(7,444)			5.000	3.561	JD	31,944		10/27/2022	06/30/2028
662523-Q2-8	NORTH SLOPE BORO ALASKA				1.C FE	12,981,840	112.5290	13,503,480	12,000,000	12,965,120		(16,720)			5.000	3.601	JD	76,667		10/27/2022	06/30/2029
662523-Q6-9	NORTH SLOPE BORO ALASKA				1.C FE	805,316	107.4260	821,809	765,000	803,985		(1,330)			5.000	3.441	JD	4,888		10/27/2022	06/30/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
662523-Q8-5	NORTH SLOPE BORO ALASKA				1.C FE	906,499	110.8840	936,970	845,000	905,241		(1,258)			5.000	3.561	JD	5,399		10/27/2022	06/30/2028
662523-Q9-3	NORTH SLOPE BORO ALASKA				1.C FE	962,820	112.5290	1,001,508	890,000	961,580		(1,240)			5.000	3.601	JD	5,686		10/27/2022	06/30/2029
663532-KR-9	NORTHAMPTON CNTY PA			1	1.B FE	500,000	84.4200	422,100	500,000	500,000					2.691	2.691	AO	3,364	13,455	10/23/2019	10/01/2030
672325-H8-3	OAKLAND CALIF UNI SCH DIST ALA			1	1.E FE	1,114,610	101.9770	1,019,770	1,000,000	1,068,590		(13,992)			4.000	2.410	FA	16,667	40,000	08/02/2019	08/01/2036
672325-H9-1	OAKLAND CALIF UNI SCH DIST ALA			1	1.E FE	611,353	101.4230	557,827	550,000	586,740		(7,486)			4.000	2.450	FA	9,167	26,000	08/02/2019	08/01/2037
675383-TE-3	OCEANSIDE CALIF UNI SCH DIST			1	1.D FE	457,674	37.8510	321,734	850,000	487,098		12,846			0.000	2.691	N/A			08/19/2020	08/01/2043
680616-J5-9	OLENTANGY LOC SCH DIST OHIO			1	1.B FE	723,619	109.4830	667,846	610,000	671,816		(11,579)			5.000	2.780	JD	2,542	30,500	03/21/2018	12/01/2031
680616-J9-1	OLENTANGY LOC SCH DIST OHIO			1	1.B FE	275,111	102.7840	267,238	260,000	268,312		(1,534)			4.000	3.290	JD	867	10,400	03/21/2018	12/01/2035
680616-K2-4	OLENTANGY LOC SCH DIST OHIO			1	1.B FE	845,144	102.4320	819,456	800,000	824,842		(4,581)			4.000	3.310	JD	2,667	32,000	03/21/2018	12/01/2036
681669-ER-4	OMAHA-DOUGLAS NEB PUB BLDG COM				1.D FE	500,000	94.0620	470,310	500,000	500,000					1.932	1.932	MN	1,610	9,660	01/24/2020	05/01/2025
681669-ES-2	OMAHA-DOUGLAS NEB PUB BLDG COM				1.D FE	600,000	91.8780	551,268	600,000	600,000					2.087	2.087	MN	2,087	12,522	01/24/2020	05/01/2026
681669-EV-5	OMAHA-DOUGLAS NEB PUB BLDG COM				1.D FE	180,000	86.4630	155,633	180,000	180,000					2.367	2.367	MN	710	4,261	01/24/2020	05/01/2029
692020-T3-4	OXNARD CALIF SCH DIST				1.C FE	300,000	97.6070	292,821	300,000	300,000					0.692	0.692	FA	865	2,076	08/05/2020	08/01/2023
692020-T4-2	OXNARD CALIF SCH DIST				1.C FE	200,000	93.5890	187,178	200,000	200,000					0.820	0.820	FA	683	1,640	08/05/2020	08/01/2024
692020-T5-9	OXNARD CALIF SCH DIST				1.C FE	350,000	90.2200	315,770	350,000	350,000					0.990	0.990	FA	1,444	3,465	08/05/2020	08/01/2025
692020-T6-7	OXNARD CALIF SCH DIST				1.C FE	600,000	87.4980	524,988	600,000	600,000					1.239	1.239	FA	3,098	7,434	08/05/2020	08/01/2026
692020-T7-5	OXNARD CALIF SCH DIST				1.C FE	1,250,000	84.9100	1,061,375	1,250,000	1,250,000					1.439	1.439	FA	7,495	17,988	08/05/2020	08/01/2027
692020-T8-3	OXNARD CALIF SCH DIST				1.C FE	800,000	82.5760	660,608	800,000	800,000					1.629	1.629	FA	5,430	13,032	08/05/2020	08/01/2028
692020-T9-1	OXNARD CALIF SCH DIST				1.C FE	1,250,000	80.1050	1,001,313	1,250,000	1,250,000					1.729	1.729	FA	9,005	21,613	08/05/2020	08/01/2029
700387-GY-3	PARK CREEK MET DIST COLO REV			1	1.F FE	835,041	101.1640	743,555	735,000	807,066		(9,451)			4.000	2.450	JD	2,450	29,400	12/13/2019	12/01/2036
700387-GZ-0	PARK CREEK MET DIST COLO REV			1	1.F FE	3,281,060	100.4820	2,913,978	2,900,000	3,174,693		(35,954)			4.000	2.500	JD	9,667	116,000	12/13/2019	12/01/2037
700387-HA-4	PARK CREEK MET DIST COLO REV			1	1.F FE	3,315,262	100.1220	2,943,587	2,940,000	3,210,664		(35,370)			4.000	2.540	JD	9,800	117,600	12/13/2019	12/01/2038
700387-HB-2	PARK CREEK MET DIST COLO REV			1	1.F FE	1,124,830	99.4400	994,400	1,000,000	1,090,073		(11,756)			4.000	2.570	JD	3,333	40,000	12/13/2019	12/01/2039
700387-HF-3	PARK CREEK MET DIST COLO REV				1.F FE		100.0000								2.292	0.000	JD		993	12/31/2022	12/01/2022
700387-HG-1	PARK CREEK MET DIST COLO REV				1.F FE	710,000	98.0460	696,127	710,000	710,000					2.428	2.428	JD	1,437	17,239	12/13/2019	12/01/2023
700387-HJ-5	PARK CREEK MET DIST COLO REV				1.F FE	440,000	94.1770	414,379	440,000	440,000					2.681	2.681	JD	983	11,796	12/13/2019	12/01/2025
700387-HK-2	PARK CREEK MET DIST COLO REV				1.F FE	975,000	92.4590	901,475	975,000	975,000					2.781	2.781	JD	2,260	27,115	12/13/2019	12/01/2026
700387-HL-0	PARK CREEK MET DIST COLO REV				1.F FE	660,000	90.8910	599,881	660,000	660,000					2.894	2.894	JD	1,592	19,100	12/13/2019	12/01/2027
701383-XW-6	PARKLAND PA SCH DIST			1	1.C FE	1,410,831	104.3340	1,366,775	1,310,000	1,364,586		(12,416)			4.000	2.910	FA	21,833	57,800	01/16/2019	02/01/2031
701383-XX-4	PARKLAND PA SCH DIST			1	1.C FE	2,766,881	103.8590	2,684,755	2,585,000	2,683,623		(22,382)			4.000	3.000	FA	43,083	103,400	01/16/2019	02/01/2032
701383-XY-2	PARKLAND PA SCH DIST			1	1.C FE	2,554,848	103.6570	2,487,768	2,400,000	2,484,086		(19,044)			4.000	3.080	FA	40,000	96,000	01/16/2019	02/01/2033
701383-XZ-9	PARKLAND PA SCH DIST			1	1.C FE	3,641,684	103.5870	3,558,213	3,435,000	3,547,354		(25,408)			4.000	3.140	FA	57,250	137,400	01/16/2019	02/01/2034
701383-YA-3	PARKLAND PA SCH DIST			1	1.C FE	3,769,444	102.3690	3,659,692	3,575,000	3,680,852		(23,889)			4.000	3.220	FA	59,583	143,000	01/16/2019	02/01/2035
701383-YB-1	PARKLAND PA SCH DIST			1	1.C FE	2,331,200	101.1810	2,246,218	2,220,000	2,280,600		(13,655)			4.000	3.280	FA	37,000	88,800	01/16/2019	02/01/2036
707546-RZ-2	PENN MANOR SCH DIST PA			1	1.C FE	419,476	106.2560	393,147	370,000	394,574		(6,241)			5.000	3.070	MS	6,167	18,500	09/28/2018	03/01/2031
707546-SA-6	PENN MANOR SCH DIST PA			1	1.C FE	564,630	106.0070	530,035	500,000	532,138		(8,150)			5.000	3.130	MS	8,333	25,000	09/28/2018	03/01/2032
707546-SV-0	PENN MANOR SCH DIST PA			1	1.C FE	2,630,884	102.6140	2,457,605	2,395,000	2,535,997		(28,030)			4.000	2.650	MS	31,933	95,800	06/13/2019	03/01/2035
707546-SW-8	PENN MANOR SCH DIST PA			1	1.C FE	2,807,752	101.2400	2,596,806	2,565,000	2,710,220		(28,828)			4.000	2.700	MS	34,200	102,600	06/13/2019	03/01/2036
707546-SX-6	PENN MANOR SCH DIST PA			1	1.C FE	3,283,338	99.4760	2,994,228	3,010,000	3,173,651		(32,441)			4.000	2.750	MS	40,133	120,400	06/13/2019	03/01/2037
707546-SY-4	PENN MANOR SCH DIST PA			1	1.C FE	4,521,920	98.8630	4,112,701	4,160,000	4,376,862		(42,928)			4.000	2.800	MS	55,467	166,400	06/13/2019	03/01/2038
707546-SZ-1	PENN MANOR SCH DIST PA			1	1.C FE	3,742,456	99.0650	3,422,696	3,455,000	3,627,382		(34,075)			4.000	2.850	MS	46,067	138,200	06/13/2019	03/01/2039
707546-TK-3	PENN MANOR SCH DIST PA			1	1.C FE	1,141,840	104.6830	1,046,830	1,000,000	1,084,023		(16,966)			4.000	2.100	MS	13,333	40,000	06/13/2019	03/01/2028
715382-M9-5	PERTH AMBOY N J				1.C FE	626,234	110.9960	566,080	510,000	590,747		(13,777)			5.000	1.950	JJ	12,750	25,500	05/06/2020	07/01/2028
717813-XV-6	PHILADELPHIA PA CITY OF				1.F FE	3,496,509	92.6420	3,228,574	3,485,000	3,490,476		(2,081)			2.156	2.092	JJ	34,646	75,137	01/15/2020	07/15/2025
719189-C2-6	PHOENIXVILLE PA AREA SCH DIST				1.C FE		99.8910								1.278	0.000	MN		809	12/31/2022	11/15/2022

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
719189-C4-2	PHOENIXVILLE PA AREA SCH DIST				1.C FE	1,575,000	94.6820	1,491,242	1,575,000	1,575,000					1.670	1.670	MN	3,361	26,303	05/07/2020	11/15/2024
719189-C5-9	PHOENIXVILLE PA AREA SCH DIST				1.C FE	4,155,000	92.1490	3,828,791	4,155,000	4,155,000					1.770	1.770	MN	9,397	73,544	05/07/2020	11/15/2025
72178J-AE-3	PIMA CNTY ARIZ				1.B FE	5,790,000	87.9410	5,091,784	5,790,000	5,790,000					1.130	1.130	MN		10,905	65,427	04/22/2021	05/01/2026
722086-FQ-3	PINAL CNTY ARIZ SCH DIST NO 00				1.C FE	264,535	102.9610	231,662	225,000	233,770		(5,679)			5.000	2.340	JJ		5,625	11,250	03/24/2017	07/01/2024
722086-FR-1	PINAL CNTY ARIZ SCH DIST NO 00				1.C FE	295,353	105.1690	262,923	250,000	264,804		(5,665)			5.000	2.540	JJ		6,250	12,500	03/24/2017	07/01/2025
72220T-DC-0	PINAL CNTY ARIZ UNI SCH DIST N			1	1.C FE	372,814	104.3570	370,467	355,000	364,564		(1,938)			4.000	3.350	JJ		7,100	14,200	06/14/2018	07/01/2033
72220T-DD-8	PINAL CNTY ARIZ UNI SCH DIST N			1	1.C FE	392,033	104.2370	390,889	375,000	384,156		(1,852)			4.000	3.410	JJ		7,500	15,000	06/14/2018	07/01/2034
725209-PA-2	PITTSBURGH PA				1.D FE	3,500,000	88.0850	3,082,975	3,500,000	3,500,000					1.189	1.189	MS		13,872	41,615	08/06/2020	09/01/2026
725726-MU-4	PITTSTON PA AREA SCH DIST				1.C FE	436,379	100.4860	411,993	410,000	413,159		(5,752)			4.000	2.551	JJ		7,562	16,400	09/19/2018	07/15/2023
725726-MW-0	PITTSTON PA AREA SCH DIST				1.C FE	299,230	101.4850	284,158	280,000	285,448		(3,422)			4.000	2.700	JJ		5,164	11,200	09/19/2018	07/15/2024
725726-MY-6	PITTSTON PA AREA SCH DIST				1.C FE	589,221	102.7740	565,257	550,000	565,649		(5,864)			4.000	2.831	JJ		10,144	22,000	09/19/2018	07/15/2025
73208P-BD-2	POMONA CALIF PENSION OBLIG				1.E FE	478,287	99.4450	447,503	450,000	455,715		(9,665)			4.000	1.800	FA		7,500	18,000	08/14/2020	08/01/2023
73208P-BE-0	POMONA CALIF PENSION OBLIG				1.E FE	1,448,253	98.4360	1,328,886	1,350,000	1,390,367		(24,831)			4.000	2.070	FA		22,500	54,000	08/14/2020	08/01/2024
73208P-BG-5	POMONA CALIF PENSION OBLIG				1.E FE	990,000	91.1380	902,266	990,000	990,000					2.474	2.474	FA		10,205	24,493	08/14/2020	08/01/2026
73208P-BH-3	POMONA CALIF PENSION OBLIG				1.E FE	1,125,000	89.5560	1,007,505	1,125,000	1,125,000					2.674	2.674	FA		12,534	30,083	08/14/2020	08/01/2027
73208P-BK-6	POMONA CALIF PENSION OBLIG				1.E FE	900,000	86.8260	781,434	900,000	900,000					2.953	2.953	FA		11,074	26,577	08/14/2020	08/01/2029
73208P-BM-2	POMONA CALIF PENSION OBLIG			1	1.E FE	1,125,000	84.5980	951,728	1,125,000	1,125,000					3.153	3.153	FA		14,780	35,471	08/14/2020	08/01/2031
73208P-BN-0	POMONA CALIF PENSION OBLIG			1	1.E FE	1,350,000	83.7460	1,130,571	1,350,000	1,350,000					3.253	3.253	FA		18,298	43,916	08/14/2020	08/01/2032
73208P-BS-9	POMONA CALIF PENSION OBLIG			1	1.E FE	2,925,000	78.4770	2,295,452	2,925,000	2,925,000					3.716	3.716	FA		45,289	108,693	08/14/2020	08/01/2040
734260-5H-1	PORT HOUSTON AUTH TEX HARRIS C			1	1.B FE	7,047,720	110.3170	6,619,020	6,000,000	6,629,244		(98,870)			5.000	3.000	AO		75,000	300,000	06/20/2018	10/01/2030
734260-5J-7	PORT HOUSTON AUTH TEX HARRIS C			1	1.B FE	6,849,063	109.8690	6,427,337	5,850,000	6,450,506		(94,226)			5.000	3.040	AO		73,125	292,500	06/20/2018	10/01/2031
734260-5L-2	PORT HOUSTON AUTH TEX HARRIS C			1	1.B FE	4,652,600	108.7820	4,351,280	4,000,000	4,392,890		(61,481)			5.000	3.120	AO		50,000	200,000	06/20/2018	10/01/2033
734260-5M-0	PORT HOUSTON AUTH TEX HARRIS C			1	1.B FE	3,359,389	107.9060	3,129,274	2,900,000	3,176,848		(43,249)			5.000	3.170	AO		36,250	145,000	06/20/2018	10/01/2034
734260-5N-8	PORT HOUSTON AUTH TEX HARRIS C			1	1.B FE	3,059,796	106.9800	2,834,970	2,650,000	2,897,159		(38,558)			5.000	3.210	AO		33,125	132,500	06/20/2018	10/01/2035
736688-KW-1	PORTLAND ORE CMNTY COLLEGE DIS			1	1.B FE	1,337,772	107.3060	1,234,019	1,150,000	1,234,326		(22,951)			5.000	2.760	JD		2,556	57,500	03/21/2018	06/15/2031
736688-KX-9	PORTLAND ORE CMNTY COLLEGE DIS			1	1.B FE	1,270,310	107.1700	1,173,512	1,095,000	1,173,799		(21,428)			5.000	2.800	JD		2,433	54,750	03/21/2018	06/15/2032
736688-KY-7	PORTLAND ORE CMNTY COLLEGE DIS			1	1.B FE	1,739,976	107.0000	1,610,350	1,505,000	1,610,736		(28,721)			5.000	2.850	JD		3,344	75,250	03/21/2018	06/15/2033
73723R-YG-2	PORTSMOUTH VA				1.C FE	902,957	103.3200	780,066	755,000	791,267		(23,033)			5.000	1.820	JJ		17,407	37,750	12/08/2017	07/15/2024
741701-7F-7	PRINCE GEORGES CNTY MD				1.A FE	2,705,000	97.4600	2,636,293	2,705,000	2,705,000					0.700	0.700	MS		5,575	18,935	06/10/2020	09/15/2023
741701-7G-5	PRINCE GEORGES CNTY MD				1.A FE	1,750,000	93.6950	1,639,663	1,750,000	1,750,000					0.844	0.844	MS		4,349	14,770	06/10/2020	09/15/2024
741701-7J-9	PRINCE GEORGES CNTY MD				1.A FE	1,900,000	87.5110	1,662,709	1,900,000	1,900,000					1.186	1.186	MS		6,635	22,534	06/10/2020	09/15/2026
741701-7K-6	PRINCE GEORGES CNTY MD				1.A FE	750,000	85.0740	638,055	750,000	750,000					1.386	1.386	MS		3,061	10,395	06/10/2020	09/15/2027
741701-7M-2	PRINCE GEORGES CNTY MD				1.A FE	495,000	80.5140	398,544	495,000	495,000					1.672	1.672	MS		2,437	8,276	06/10/2020	09/15/2029
741701-7P-5	PRINCE GEORGES CNTY MD			1	1.A FE	655,000	76.6500	502,058	655,000	655,000					1.872	1.872	MS		3,610	12,262	06/10/2020	09/15/2031
746690-CW-4	PUTNAM CNTY W VA BRD ED				1.D FE	1,500,000	95.5360	1,433,040	1,500,000	1,500,000					1.123	1.123	MN		2,808	16,845	11/12/2020	05/01/2024
746690-CX-2	PUTNAM CNTY W VA BRD ED				1.D FE	250,000	92.3550	230,888	250,000	250,000					1.253	1.253	MN		522	3,133	11/12/2020	05/01/2025
748508-ZX-9	QUINCY MASS				1.C FE	1,500,000	96.4980	1,447,470	1,500,000	1,500,000					0.755	0.755	JD		503	11,105	12/15/2021	12/15/2023
748508-ZY-7	QUINCY MASS				1.C FE	1,500,000	93.2450	1,398,675	1,500,000	1,500,000					1.074	1.074	JD		716	15,797	12/15/2021	12/15/2024
748508-ZZ-4	QUINCY MASS				1.C FE	11,000,000	90.7400	9,981,400	11,000,000	11,000,000					1.380	1.380	JD		6,747	148,848	12/15/2021	12/15/2025
766651-RD-7	RILEY CNTY KANS UNI SCH DIST N			1	1.C FE	1,190,124	106.1000	1,220,150	1,150,000	1,173,037		(4,467)			4.000	3.531	MS		15,333	46,000	11/28/2018	09/01/2033
769036-BK-9	RIVERSIDE CALIF			1	1.D FE	450,000	98.8430	444,794	450,000	450,000					1.903	1.903	JD		714	8,564	06/05/2020	06/01/2023
769036-BL-7	RIVERSIDE CALIF			1	1.D FE	900,000	96.3380	867,042	900,000	900,000					2.107	2.107	JD		1,580	18,963	06/05/2020	06/01/2024
769036-BN-3	RIVERSIDE CALIF			1	1.D FE	1,620,000	92.1810	1,493,332	1,620,000	1,620,000					2.490	2.490	JD		3,362	40,338	06/05/2020	06/01/2026
769036-BQ-6	RIVERSIDE CALIF			1	1.D FE	1,125,000	89.0780	1,002,128	1,125,000	1,125,000					2.773	2.773	JD		2,600	31,196	06/05/2020	06/01/2028
769036-BR-4	RIVERSIDE CALIF			1	1.D FE	990,000	87.4330	865,587	990,000	990,000					2.823	2.823	JD		2,329	27,948	06/05/2020	06/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
77016C-AP-8	ROARING FORK TRANSN AUTH COLO			1	1.D FE	310,403	104.7550	261,888	250,000	301,978		(5,409)			4.000	1.500	JD	833	10,000	05/26/2021	12/01/2035
77016C-AQ-6	ROARING FORK TRANSN AUTH COLO			1	1.D FE	123,615	103.3590	103,359	100,000	120,329		(2,110)			4.000	1.550	JD	333	4,000	05/26/2021	12/01/2036
77016C-AR-4	ROARING FORK TRANSN AUTH COLO			1	1.D FE	614,275	102.1100	510,550	500,000	598,423		(10,181)			4.000	1.620	JD	1,667	20,000	05/26/2021	12/01/2037
77016C-AS-2	ROARING FORK TRANSN AUTH COLO			1	1.D FE	1,187,513	100.9010	978,740	970,000	1,157,395		(19,346)			4.000	1.660	JD	3,233	38,800	05/26/2021	12/01/2038
77016C-AT-0	ROARING FORK TRANSN AUTH COLO			1	1.D FE	793,657	100.0280	650,182	650,000	773,792		(12,760)			4.000	1.690	JD	2,167	26,000	05/26/2021	12/01/2039
77016C-AV-5	ROARING FORK TRANSN AUTH COLO			1	1.D FE	1,211,390	98.2720	982,720	1,000,000	1,182,280		(18,704)			4.000	1.780	JD	3,333	40,000	05/26/2021	12/01/2041
786743-QC-1	SAGINAW MICH CITY SCH DIST			1	1.C FE	1,353,751	97.1570	1,097,874	1,130,000	1,315,851		(20,437)			4.000	1.860	MN	7,533	45,200	01/22/2021	05/01/2041
794879-GG-5	SALINAS CALIF CITY ELEM SCH DI			1	1.C FE	721,807	42.8050	592,849	1,385,000	779,579		23,800			0.000	3.105	N/A			05/29/2020	07/01/2041
794879-GH-3	SALINAS CALIF CITY ELEM SCH DI			1	1.C FE	240,418	40.6590	195,163	480,000	259,914		8,034			0.000	3.144	N/A			05/29/2020	07/01/2042
794879-GJ-9	SALINAS CALIF CITY ELEM SCH DI			1	1.C FE	799,029	38.5370	635,861	1,650,000	864,039		26,792			0.000	3.154	N/A			05/29/2020	07/01/2043
794879-GK-6	SALINAS CALIF CITY ELEM SCH DI			1	1.C FE	931,820	36.4810	729,620	2,000,000	1,008,372		31,555			0.000	3.184	N/A			05/29/2020	07/01/2044
794879-GL-4	SALINAS CALIF CITY ELEM SCH DI			1	1.C FE	1,071,080	34.5660	824,399	2,385,000	1,159,639		36,509			0.000	3.203	N/A			05/29/2020	07/01/2045
797002-EQ-1	SAN BRUNO PK CALIF SCH DIST			1	1.C FE	497,510	100.3760	481,805	480,000	488,983		(2,317)			4.000	3.440	FA	8,000	19,200	02/07/2019	08/01/2038
797002-ER-9	SAN BRUNO PK CALIF SCH DIST			1	1.C FE	449,425	100.0390	435,170	435,000	442,406		(1,909)			4.000	3.490	FA	7,250	17,400	02/07/2019	08/01/2039
797272-RK-9	SAN DIEGO CALIF CMNTY COLLEGE DIST				1.A FE	2,100,000	97.8840	2,055,564	2,100,000	2,100,000					0.677	0.677	FA	5,924	8,412	12/08/2021	08/01/2023
797272-RL-7	SAN DIEGO CALIF CMNTY COLLEGE DIST				1.A FE	1,950,000	94.4670	1,842,107	1,950,000	1,950,000					1.003	1.003	FA	8,149	11,572	12/08/2021	08/01/2024
797272-RM-5	SAN DIEGO CALIF CMNTY COLLEGE DIST				1.A FE	1,730,000	91.6880	1,586,202	1,730,000	1,730,000					1.245	1.245	FA	8,974	12,744	12/08/2021	08/01/2025
79758U-AK-7	SAN FERNANDO CALIF POB				1.C FE	1,130,000	79.2330	895,333	1,130,000	1,130,000					1.995	1.995	JJ	11,272	19,538	08/06/2021	01/01/2031
79758U-AP-6	SAN FERNANDO CALIF POB			1	1.C FE	1,235,000	75.7610	935,648	1,235,000	1,235,000					2.595	2.595	JJ	16,024	27,775	08/06/2021	01/01/2035
798458-UH-6	SAN LEANDRO CALIF UNI SCH DIST			1	1.E FE	236,040	101.3510	212,837	210,000	228,372		(3,048)			4.000	2.320	FA	3,500	8,400	05/13/2020	08/01/2037
798755-GB-4	SAN MARCOS CALIF UNI SCH DIST				1.D FE	790,000	91.5950	723,601	790,000	790,000					2.213	2.213	FA	7,284	17,483	01/15/2020	08/01/2026
798755-GC-2	SAN MARCOS CALIF UNI SCH DIST				1.D FE	325,000	89.6000	291,200	325,000	325,000					2.313	2.313	FA	3,132	7,517	01/15/2020	08/01/2027
798755-GE-8	SAN MARCOS CALIF UNI SCH DIST				1.D FE	400,000	86.2810	345,124	400,000	400,000					2.516	2.516	FA	4,193	10,064	01/15/2020	08/01/2029
798765-DX-8	SAN MARCOS TEX			1	1.C FE	489,036	109.2130	436,852	400,000	473,190		(15,420)			5.000	0.945	FA	7,556	20,000	12/21/2021	08/15/2031
798765-DY-6	SAN MARCOS TEX			1	1.C FE	854,392	108.8120	761,684	700,000	826,936		(26,719)			5.000	0.978	FA	13,222	35,000	12/21/2021	08/15/2032
798765-DZ-3	SAN MARCOS TEX			1	1.C FE	608,935	108.5980	542,990	500,000	589,582		(18,833)			5.000	1.022	FA	9,444	25,000	12/21/2021	08/15/2033
798765-ET-6	SAN MARCOS TEX			1	1.C FE	434,019	109.2130	387,706	355,000	419,956		(13,685)			5.000	0.945	FA	6,706	17,750	12/21/2021	08/15/2031
798765-EU-3	SAN MARCOS TEX			1	1.C FE	933,728	108.8120	832,412	765,000	903,723		(29,200)			5.000	0.978	FA	14,450	38,250	12/21/2021	08/15/2032
798765-EV-1	SAN MARCOS TEX			1	1.C FE	1,217,870	108.5980	1,085,980	1,000,000	1,179,165		(37,666)			5.000	1.022	FA	18,889	50,000	12/21/2021	08/15/2033
799306-QB-4	SAN RAFAEL CALIF ELEM SCH DIST			1	1.C FE	1,778,112	100.4730	1,627,663	1,620,000	1,713,056		(18,850)			4.000	2.660	FA	27,000	64,800	05/23/2019	08/01/2038
799306-QD-0	SAN RAFAEL CALIF ELEM SCH DIST			1	1.C FE	2,050,250	106.6450	1,850,291	1,735,000	1,920,106		(37,643)			5.000	2.520	FA	36,146	86,750	05/23/2019	08/01/2043
799306-QE-8	SAN RAFAEL CALIF ELEM SCH DIST			1	1.C FE	1,596,284	96.9720	1,435,186	1,480,000	1,548,722		(13,824)			4.000	2.910	FA	24,667	59,200	05/23/2019	08/01/2047
800851-RE-9	SANGER CALIF UNI SCH DIST			1	1.C FE	233,306	100.9840	212,066	210,000	225,835		(2,167)			4.000	2.740	FA	3,500	8,400	05/24/2019	08/01/2037
800851-RJ-8	SANGER CALIF UNI SCH DIST			1	1.C FE	2,968,635	95.5320	2,622,353	2,745,000	2,897,737		(20,645)			4.000	3.060	FA	45,750	120,000	05/24/2019	08/01/2048
80381L-AH-7	SARPY CNTY NEB SCH DIST NO 001				1.D FE	128,662	104.1780	109,387	105,000	111,531		(3,255)			5.000	1.750	JD	233	5,250	06/21/2017	12/15/2024
80381L-AK-0	SARPY CNTY NEB SCH DIST NO 001				1.D FE	935,085	108.5330	813,998	750,000	832,134		(19,713)			5.000	2.100	JD	1,667	37,500	06/21/2017	12/15/2026
735371-QQ-2	SEATTLE WASHINGTON PORT OF			1	1.C FE	9,675,000	96.5590	9,342,083	9,675,000	9,675,000					0.950	0.950	JD	7,659	77,870	01/14/2022	12/01/2023
735371-QR-0	SEATTLE WASHINGTON PORT OF			1	1.C FE	9,765,000	93.7760	9,157,226	9,765,000	9,765,000					1.250	1.250	JD	10,172	103,414	01/14/2022	12/01/2024
735371-QS-8	SEATTLE WASHINGTON PORT OF			1	1.C FE	8,220,000	91.6140	7,530,671	8,220,000	8,220,000					1.450	1.450	JD	9,933	100,980	01/14/2022	12/01/2025
735371-QT-6	SEATTLE WASHINGTON PORT OF			1	1.C FE	3,260,000	89.4620	2,916,461	3,260,000	3,260,000					1.600	1.600	JD	4,347	44,191	01/14/2022	12/01/2026
735371-QU-3	SEATTLE WASHINGTON PORT OF			1	1.C FE	1,415,000	87.3220	1,235,606	1,415,000	1,415,000					1.750	1.750	JD	2,064	20,979	01/14/2022	12/01/2027
815628-JF-0	SEDGWICK CNTY KANS UNI SCH DIS			1	1.D FE	1,427,388	102.4420	1,280,525	1,250,000	1,389,904		(36,475)			4.000	0.954	AO	12,500	50,000	12/21/2021	10/01/2033
815628-JG-8	SEDGWICK CNTY KANS UNI SCH DIS			1	1.D FE	4,934,422	102.0660	4,868,548	4,770,000	4,849,682		(19,552)			4.000	3.520	AO	47,700	190,800	04/27/2018	10/01/2034
815662-JA-0	SEDGWICK CNTY KANS UNI SCH DIS				1.E FE	1,344,679	103.4410	1,153,367	1,115,000	1,162,064		(27,364)			5.000	2.400	MS	18,583	55,750	10/08/2015	09/01/2024
815668-LV-8	SEDGWICK CNTY KANS UNI SCH DIS				1.D FE	937,704	101.5140	786,734	775,000	792,500		(22,959)			5.000	1.950	AO	9,688	38,750	03/24/2016	10/01/2023

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
815670-MW-1	SEDGWICK CNTY KANS UNI SCH DIS			1	1.C FE	762,674	103.5730	668,046	645,000	675,899		(18,045)			5.000	2.060	MS	10,750	32,250	12/06/2017	09/01/2025
818461-JK-2	SEWARD CNTY KANS UNI SCH DIST				1.E FE	843,023	103.5070	750,426	725,000	756,206		(18,156)			5.000	2.350	MS	12,083	36,250	11/30/2017	09/01/2024
818461-KC-8	SEWARD CNTY KANS UNI SCH DIST NO 4				1.E FE	625,000	86.7220	542,013	625,000	625,000					0.889	0.889	MS	1,852	5,556	02/12/2021	09/01/2026
819071-RB-9	SHAKER HEIGHTS OHIO CITY SCH D			1	1.B FE	214,424	105.0080	210,016	200,000	207,926		(1,457)			4.000	3.130	JD	356	8,000	03/21/2018	12/15/2032
819071-RC-7	SHAKER HEIGHTS OHIO CITY SCH D			1	1.B FE	522,384	104.5260	512,177	490,000	507,822		(3,269)			4.000	3.200	JD	871	19,600	03/21/2018	12/15/2033
819215-SN-5	SHALER PA AREA SCH DIST				1.C FE	183,731	105.5310	158,297	150,000	160,535		(3,791)			5.000	2.270	MS	2,500	7,500	05/26/2016	09/01/2025
820174-HF-0	SHASTA CALIF UN HIGH SCH DIST			1	1.D FE	1,028,143	97.6530	908,173	930,000	990,037		(12,216)			4.000	2.500	FA	15,500	37,200	10/03/2019	08/01/2044
820174-HG-8	SHASTA CALIF UN HIGH SCH DIST			1	1.D FE	8,576,724	95.8110	7,473,258	7,800,000	8,275,716		(96,580)			4.000	2.580	FA	130,000	312,000	10/03/2019	08/01/2050
825434-5B-5	SHREVEPORT LA				2.A FE	1,905,845	107.3820	1,750,327	1,630,000	1,771,507		(28,426)			5.000	2.960	FA	33,958	81,500	12/20/2017	08/01/2027
829596-TX-3	SIOUX FALLS S D SCH DIST NO 49				1.B FE	338,034	101.0740	303,222	300,000	306,949		(6,296)			4.000	1.830	FA	5,000	12,000	11/02/2017	02/01/2024
833086-CY-5	SNOHOMISH CNTY WASH				1.B FE	6,055,000	92.9300	5,626,912	6,055,000	6,055,000					0.800	0.800	JD	4,037	48,440	11/10/2021	12/01/2024
833086-CZ-2	SNOHOMISH CNTY WASH				1.B FE	3,760,000	89.9460	3,381,970	3,760,000	3,760,000					1.000	1.000	JD	3,133	37,600	11/10/2021	12/01/2025
83412P-FT-4	SOLANO CNTY CALIF CMNTY COLLEGE DI			1	1.C FE	100,000	85.1660	85,166	100,000	100,000					2.867	2.867	FA	1,195	2,867	11/14/2019	08/01/2031
83412P-FV-9	SOLANO CNTY CALIF CMNTY COLLEGE DI			1	1.C FE	625,000	82.5260	515,788	625,000	625,000					2.967	2.967	FA	7,727	18,544	11/14/2019	08/01/2033
83412P-FW-7	SOLANO CNTY CALIF CMNTY COLLEGE DI			1	1.C FE	180,000	81.4200	146,556	180,000	180,000					3.017	3.017	FA	2,263	5,431	11/14/2019	08/01/2034
846880-ER-9	SPARTANBURG CNTY S C SCH DIST				1.C FE	279,179	100.3100	230,713	230,000	231,204		(7,170)			5.000	1.830	MS	3,833	11,500	12/02/2015	03/01/2023
851035-UE-3	SPRINGFIELD MO SCH DIST NO R 1			1	1.D FE	507,609	104.6060	470,727	450,000	488,073		(5,641)			4.000	2.510	MS	6,000	18,000	05/22/2019	03/01/2034
791400-XK-5	ST LOUIS CNTY MO PATTONVILLE R			1	1.C FE	801,578	102.6170	769,628	750,000	772,709		(6,741)			4.000	2.990	MS	10,000	30,000	06/13/2018	03/01/2031
791400-XL-3	ST LOUIS CNTY MO PATTONVILLE R			1	1.C FE	851,624	102.5310	820,248	800,000	822,758		(6,747)			4.000	3.050	MS	10,667	32,000	06/13/2018	03/01/2032
791400-XM-1	ST LOUIS CNTY MO PATTONVILLE R			1	1.C FE	636,186	102.4840	614,904	600,000	615,972		(4,729)			4.000	3.111	MS	8,000	24,000	06/13/2018	03/01/2033
791400-XN-9	ST LOUIS CNTY MO PATTONVILLE R			1	1.C FE	844,888	102.3210	818,568	800,000	819,838		(5,867)			4.000	3.171	MS	10,667	32,000	06/13/2018	03/01/2034
791621-VS-1	ST LOUIS MO			1	1.C FE	2,723,401	109.7930	2,673,460	2,435,000	2,606,013		(29,998)			5.000	3.491	FA	45,994	121,750	10/31/2018	02/15/2032
791621-VT-9	ST LOUIS MO			1	1.C FE	2,239,643	109.3930	2,198,799	2,010,000	2,146,297		(23,872)			5.000	3.541	FA	37,967	100,500	10/31/2018	02/15/2033
793185-MU-0	ST PETERS MO			1	1.B FE	456,056	100.7040	417,922	415,000	436,475		(9,820)			3.000	0.593	MS	4,150	12,450	01/01/2021	03/01/2026
793185-MV-8	ST PETERS MO			1	1.B FE	612,103	96.4700	559,526	580,000	596,801		(7,676)			2.000	0.651	MS	3,867	11,600	01/01/2021	03/01/2027
86735P-AG-0	SUNFLOWER CNTY MISS SCH DIST				1.C FE	1,418,242	111.2750	1,407,629	1,265,000	1,407,741		(10,501)			5.000	3.050	JD	5,271	27,935	05/24/2022	06/01/2029
86735P-AH-8	SUNFLOWER CNTY MISS SCH DIST				1.C FE	1,569,407	112.8680	1,568,865	1,390,000	1,558,869		(10,539)			5.000	3.150	JD	5,792	30,696	05/24/2022	06/01/2030
86735P-AJ-4	SUNFLOWER CNTY MISS SCH DIST				1.C FE	1,640,146	113.9200	1,640,448	1,440,000	1,629,895		(10,251)			5.000	3.200	JD	6,000	31,800	05/24/2022	06/01/2031
879709-5T-6	TEMPE ARIZ				1.A FE	312,595	101.0310	277,835	275,000	278,904		(7,686)			5.000	2.130	JJ	6,875	13,750	05/23/2018	07/01/2023
879709-7F-4	TEMPE ARIZ			1	1.A	40,690	111.5890	39,056	35,000	38,694		(611)			5.000	2.910	JJ	875	1,750	08/13/2019	07/01/2033
879709-7G-2	TEMPE ARIZ			1	1.A	162,171	111.5890	156,225	140,000	154,402		(2,378)			5.000	2.959	JJ	3,500	7,000	08/13/2019	07/01/2034
879709-7M-9	TEMPE ARIZ			1	1.A FE	308,085	111.2130	294,714	265,000	292,966		(4,624)			5.000	2.910	JJ	6,625	13,250	08/13/2019	07/01/2033
879709-7N-7	TEMPE ARIZ			1	1.A FE	156,379	111.0230	149,881	135,000	148,888		(2,293)			5.000	2.959	JJ	3,375	6,750	08/13/2019	07/01/2034
886644-BL-6	TIFT CNTY GA SCH DIST				1.B FE	1,513,566	114.1160	1,540,566	1,350,000	1,502,499		(11,067)			5.000	3.110	MS	36,563		05/13/2022	09/01/2029
886644-BM-4	TIFT CNTY GA SCH DIST				1.B FE	1,737,459	115.8320	1,783,813	1,540,000	1,725,959		(11,500)			5.000	3.210	MS	41,708		05/13/2022	09/01/2030
886644-BN-2	TIFT CNTY GA SCH DIST				1.B FE	1,416,438	117.4320	1,467,900	1,250,000	1,407,978		(8,460)			5.000	3.310	MS	33,854		05/13/2022	09/01/2031
886644-BP-7	TIFT CNTY GA SCH DIST				1.B FE	1,422,375	118.6470	1,483,088	1,250,000	1,414,639		(7,736)			5.000	3.390	MS	33,854		05/13/2022	09/01/2032
888675-FL-4	TITUSVILLE PA AREA SCH DIST				1.C FE	1,361,012	105.5830	1,203,646	1,140,000	1,285,401		(26,929)			4.000	1.430	MS	15,200	45,600	01/30/2020	03/01/2028
889278-ZD-2	TOLEDO OHIO				1.F FE	253,680	101.6220	254,055	250,000	253,236		(444)			5.000	3.551	JD	1,597		10/26/2022	12/01/2023
889278-ZE-0	TOLEDO OHIO				1.F FE	698,183	103.7050	705,194	680,000	697,083		(1,100)			5.000	3.631	JD	4,344		10/26/2022	12/01/2024
889278-ZF-7	TOLEDO OHIO				1.F FE	762,254	105.6530	776,550	735,000	761,168		(1,086)			5.000	3.701	JD	4,696		10/26/2022	12/01/2025
889278-ZG-5	TOLEDO OHIO				1.F FE	779,061	107.1100	797,970	745,000	778,060		(1,002)			5.000	3.770	JD	4,760		10/26/2022	12/01/2026
889278-ZJ-9	TOLEDO OHIO				1.F FE	874,797	110.0950	908,284	825,000	873,857		(940)			5.000	3.870	JD	5,271		10/26/2022	12/01/2028
889278-ZK-6	TOLEDO OHIO				1.F FE	1,209,070	111.2500	1,262,688	1,135,000	1,207,897		(1,173)			5.000	3.930	JD	7,251		10/26/2022	12/01/2029
889278-ZM-2	TOLEDO OHIO				1.F FE	802,905	113.7250	852,938	750,000	802,282		(623)			5.000	4.060	JD	4,792		10/26/2022	12/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
889278-ZN-0	TOLEDO OHIO				1.F FE	427,688	114.2290	456,916	400,000	427,402		(286)			5.000	4.150	JD	2,556		10/26/2022	12/01/2032
889278-ZP-5	TOLEDO OHIO			1	1.F FE	675,119	115.4840	721,775	625,000	674,604		(515)			5.250	4.329	JD	4,193		10/26/2022	12/01/2033
896417-PF-3	TRINITY AREA SCH DIST PA				1.F FE	115,920	104.3530	104,353	100,000	104,898		(2,313)			5.000	2.520	JJ	2,306	5,000	11/29/2017	01/15/2025
91882R-GM-8	VAL VERDE UNIFIED SCHOOL DISTRIC			1	1.C FE	115,318	100.8490	100,849	100,000	110,795		(1,813)			4.000	1.950	FA	1,667	4,000	06/12/2020	08/01/2037
91882R-GP-1	VAL VERDE UNIFIED SCHOOL DISTRICT			1	1.C FE	258,010	100.0600	225,135	225,000	248,286		(3,901)			4.000	2.030	FA	3,750	9,000	06/12/2020	08/01/2039
924214-S7-5	VERMONT MUN BD BK			1	1.C FE	1,202,440	102.9030	1,111,352	1,080,000	1,147,952		(16,394)			4.000	2.310	JD	3,600	43,200	07/12/2019	12/01/2034
924214-S8-3	VERMONT MUN BD BK			1	1.C FE	537,569	102.1130	495,248	485,000	514,208		(7,034)			4.000	2.380	JD	1,617	19,400	07/12/2019	12/01/2035
924214-S9-1	VERMONT MUN BD BK			1	1.C FE	442,220	100.8390	403,356	400,000	423,473		(5,648)			4.000	2.420	JD	1,333	16,000	07/12/2019	12/01/2036
830728-UH-2	VILLAGE OF SKOKIE IL				1.C FE	2,110,000	96.6590	2,039,505	2,110,000	2,110,000					1.119	1.119	JD	1,968	19,151	01/21/2022	12/01/2023
830728-UJ-8	VILLAGE OF SKOKIE IL				1.C FE	3,315,000	93.2240	3,090,376	3,315,000	3,315,000					1.319	1.319	JD	3,644	35,466	01/21/2022	12/01/2024
830728-UK-5	VILLAGE OF SKOKIE IL				1.C FE	1,275,000	90.5610	1,154,653	1,275,000	1,275,000					1.609	1.609	JD	1,710	16,640	01/21/2022	12/01/2025
830728-UL-3	VILLAGE OF SKOKIE IL				1.C FE	1,150,000	88.4170	1,016,796	1,150,000	1,150,000					1.877	1.877	JD	1,799	17,508	01/21/2022	12/01/2026
928346-PQ-2	VISTA CALIF UNI SCH DIST			1	1.D FE	9,610,889	97.6530	8,612,995	8,820,000	9,359,374		(73,158)			4.000	2.970	FA	147,000	352,800	05/24/2019	08/01/2044
928346-PR-0	VISTA CALIF UNI SCH DIST			1	1.D FE	9,486,385	96.1330	8,397,218	8,735,000	9,247,763		(69,442)			4.000	3.010	FA	145,583	349,400	05/24/2019	08/01/2048
940859-BG-5	WASHOE CNTY NEV SCH DIST			1	1.D FE	2,887,363	103.9420	2,858,405	2,750,000	2,824,215		(14,178)			4.000	3.380	AO	27,500	110,000	04/04/2018	10/01/2032
940859-BH-3	WASHOE CNTY NEV SCH DIST			1	1.D FE	6,479,075	103.4910	6,421,617	6,205,000	6,353,300		(28,274)			4.000	3.450	AO	62,050	252,100	04/04/2018	10/01/2033
940859-BJ-9	WASHOE CNTY NEV SCH DIST			1	1.D FE	2,713,655	102.6210	2,673,277	2,605,000	2,663,815		(11,204)			4.000	3.480	AO	26,050	104,200	04/03/2018	10/01/2034
940859-HV-6	WASHOE CNTY NEV SCH DIST			1	1.D FE	2,882,040	103.8290	2,652,831	2,555,000	2,802,303		(30,712)			4.000	2.530	AO	25,550	102,200	04/28/2020	10/01/2034
941247-6H-6	WATERBURY CONN				1.D FE	380,000	95.5350	363,033	380,000	380,000					1.895	1.895	MS	2,400	7,201	01/30/2020	09/01/2024
941247-6L-7	WATERBURY CONN				1.D FE	1,000,000	88.8340	888,340	1,000,000	1,000,000					2.190	2.190	MS	7,300	21,900	01/30/2020	09/01/2027
941247-6M-5	WATERBURY CONN				1.D FE	1,500,000	87.2400	1,308,600	1,500,000	1,500,000					2.322	2.322	MS	11,610	34,830	01/30/2020	09/01/2028
941247-6N-3	WATERBURY CONN				1.D FE	2,000,000	85.2920	1,705,840	2,000,000	2,000,000					2.372	2.372	MS	15,813	47,440	01/30/2020	09/01/2029
941247-6P-8	WATERBURY CONN				1.D FE	1,000,000	83.5620	835,620	1,000,000	1,000,000					2.422	2.422	MS	8,073	24,220	01/30/2020	09/01/2030
941247-7A-0	WATERBURY CONN				1.D FE	1,217,722	111.2010	834,008	750,000	823,726		(6,539)			5.000	3.071	FA	20,417		05/24/2022	08/01/2028
941247-7C-6	WATERBURY CONN				1.D FE	1,118,770	114.3550	1,143,550	1,000,000	1,111,771		(6,999)			5.000	3.321	FA	27,222		05/24/2022	08/01/2030
941247-7D-4	WATERBURY CONN				1.D FE	1,966,598	115.4100	2,019,675	1,750,000	1,955,471		(11,127)			5.000	3.410	FA	47,639		05/24/2022	08/01/2031
941247-7F-9	WATERBURY CONN			1	1.D FE	1,396,238	115.2920	1,441,150	1,250,000	1,389,653		(6,585)			5.000	3.610	FA	34,028		05/24/2022	08/01/2033
941247-7G-7	WATERBURY CONN				1.D FE	1,391,750	114.5730	1,432,163	1,250,000	1,385,380		(6,370)			5.000	3.650	FA	34,028		05/24/2022	08/01/2034
941367-BL-7	WATERFORD CALIF UNI SCH DIST			1	1.E FE	796,672	96.1350	769,080	800,000	796,748		76			4.000	4.034	FEB	17,956		05/27/2022	08/01/2042
941367-BM-5	WATERFORD CALIF UNI SCH DIST			1	1.E FE	1,643,655	109.0780	1,527,092	1,400,000	1,527,942		(6,136)			5.000	3.851	FEB	39,278		05/27/2022	08/01/2049
178882-QF-6	WEST LINN ORE SCH DIST NO 3 JT				1.B FE	325,914	118.7310	326,510	275,000	325,704		(210)			5.000	2.770	JD	611		12/02/2022	06/15/2032
178882-QG-4	WEST LINN ORE SCH DIST NO 3 JT			1	1.B FE	590,285	118.3170	591,585	500,000	589,914		(371)			5.000	2.984	JD	1,111		12/02/2022	06/15/2033
178882-QJ-8	WEST LINN ORE SCH DIST NO 3 JT			1	1.B FE	2,012,465	116.0910	2,031,593	1,750,000	2,011,403		(1,062)			5.000	3.508	JD	3,889		12/02/2022	06/15/2035
95855R-CQ-7	WESTERN MARICOPA ED CTR DIST N				1.D FE	2,857,109	105.4160	2,493,088	2,365,000	2,525,804		(61,909)			5.000	2.190	JJ	59,125	118,250	04/28/2017	07/01/2025
969872-ZR-4	WILLIAMSON CNTY TENN				1.A FE	2,210,258	112.1040	2,286,922	2,040,000	2,206,208		(4,050)			5.000	3.320	MN	14,450		10/27/2022	05/01/2028
969872-ZS-2	WILLIAMSON CNTY TENN				1.A FE	2,756,264	114.1710	2,871,401	2,515,000	2,751,496		(4,768)			5.000	3.340	MN	17,815		10/27/2022	05/01/2029
969872-ZT-0	WILLIAMSON CNTY TENN				1.A FE	3,099,320	116.0860	3,250,408	2,800,000	3,094,289		(5,031)			5.000	3.370	MN	19,833		10/27/2022	05/01/2030
970599-HK-5	WILLINGBORO TWP N J SCH DIST				1.C FE	600,000	99.6340	597,804	600,000	600,000					2.283	2.283	MS	4,566	13,698	12/18/2019	03/01/2023
970599-HL-3	WILLINGBORO TWP N J SCH DIST				1.C FE	360,000	97.5190	351,068	360,000	360,000					2.383	2.383	MS	2,860	8,579	12/18/2019	03/01/2024
970599-HR-0	WILLINGBORO TWP N J SCH DIST				1.C FE	1,245,000	89.1930	1,110,453	1,245,000	1,245,000					2.942	2.942	MS	12,209	36,628	12/18/2019	03/01/2029
970599-HW-9	WILLINGBORO TWP N J SCH DIST			1	1.C FE	250,000	84.5060	211,265	250,000	250,000					3.292	3.292	MS	2,743	8,230	12/18/2019	03/01/2034
973279-SW-3	WINDHAM CONN			1	1.C FE	484,915	104.6400	449,952	430,000	468,581		(5,290)			4.000	2.520	FA	6,498	17,200	10/23/2019	08/15/2034
973279-SX-1	WINDHAM CONN			1	1.C FE	635,066	103.8680	586,854	565,000	614,254		(6,743)			4.000	2.560	FA	8,538	22,600	10/23/2019	08/15/2035
976095-JE-0	WINTERS CALIF JT UNI SCH DIST			1	1.C FE	1,239,660	97.3520	1,095,210	1,125,000	1,195,617		(14,353)			4.000	2.540	FA	18,750	49,000	10/23/2019	08/01/2043
976095-JF-7	WINTERS CALIF JT UNI SCH DIST			1	1.C FE	272,338	104.7800	240,994	230,000	256,014		(5,311)			5.000	2.380	FA	4,792	11,500	10/23/2019	08/01/2046

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
979844-BT-3	WOODMEN RD MET DIST COLO				1.C FE	354,130	100.7610	332,511	330,000	334,485		(4,781)			4.000	2.490	JD	1,100	13,200	09/17/2018	12/01/2023
979844-BU-0	WOODMEN RD MET DIST COLO				1.C FE	506,571	101.7520	478,234	470,000	481,953		(6,004)			4.000	2.630	JD	1,567	18,800	09/17/2018	12/01/2024
979844-BV-8	WOODMEN RD MET DIST COLO				1.C FE	432,420	103.0280	412,112	400,000	413,915		(4,522)			4.000	2.750	JD	1,333	16,000	09/17/2018	12/01/2025
982671-7V-5	WYANDOTTE CNTY/KANS CITY KANS				1.E FE	683,028	103.3460	604,574	585,000	609,878		(15,268)			5.000	2.250	FA	12,188	29,250	12/20/2017	08/01/2024
982671-7X-1	WYANDOTTE CNTY/KANS CITY KANS				1.E FE	3,296,059	108.0220	2,965,204	2,745,000	2,988,613		(64,357)			5.000	2.400	FA	57,188	137,250	12/20/2017	08/01/2026
984521-UD-4	YAKIMA WASH				1.E FE	285,000	98.1300	279,671	285,000	285,000					2.521	2.521	JD	599	7,185	04/08/2020	12/01/2023
984521-UE-2	YAKIMA WASH				1.E FE	610,000	95.7730	584,215	610,000	610,000					2.637	2.637	JD	1,340	16,086	04/08/2020	12/01/2024
984521-UF-9	YAKIMA WASH				1.E FE	835,000	93.7120	782,495	835,000	835,000					2.707	2.707	JD	1,884	22,603	04/08/2020	12/01/2025
984521-UG-7	YAKIMA WASH				1.E FE	850,000	91.9870	781,890	850,000	850,000					2.823	2.823	JD	2,000	23,996	04/08/2020	12/01/2026
984521-UH-5	YAKIMA WASH				1.E FE	875,000	90.3590	790,641	875,000	875,000					2.923	2.923	JD	2,131	25,576	04/08/2020	12/01/2027
984645-DX-6	YAMHILL & POLK CNTYS ORE SCH DIST			1	1.B FE	11,351,600	109.1650	10,916,500	10,000,000	11,310,035		(41,565)			5.000	3.370	JD	22,222	155,556	08/05/2022	06/15/2047
985794-CU-8	YELLOWSTONE CNTY MONT K-12 SCH				1.F FE	698,792	102.9610	628,062	610,000	633,686		(15,336)			5.000	2.350	JJ	15,250	30,500	07/13/2018	07/01/2024
985794-CV-6	YELLOWSTONE CNTY MONT K-12 SCH				1.F FE	741,472	105.1690	673,082	640,000	678,698		(14,821)			5.000	2.490	JJ	16,000	32,000	07/13/2018	07/01/2025
985794-DL-7	YELLOWSTONE CNTY MONT K-12 SCH				1.F FE	496,668	100.9570	444,211	440,000	446,048		(11,898)			5.000	2.220	JJ	11,000	22,000	07/13/2018	07/01/2023
986082-F2-6	YONKERS N Y				1.G FE	745,000	91.2830	680,058	745,000	745,000					2.768	2.768	MN	3,437	20,622	11/07/2019	05/01/2027
986082-YU-3	YONKERS N Y				1.G FE	538,634	103.7890	472,240	455,000	476,905		(12,154)			5.000	2.180	AO	5,688	22,750	08/10/2017	10/01/2024
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,187,237,001	XXX	1,106,723,869	1,134,780,000	1,162,393,395	15,717	(7,139,626)			XXX	XXX	XXX	11,137,746	25,982,555	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						1,187,237,001	XXX	1,106,723,869	1,134,780,000	1,162,393,395	15,717	(7,139,626)			XXX	XXX	XXX	11,137,746	25,982,555	XXX	XXX
007944-AF-8	ADVENT HEALTH SYSTEM			1	1.G FE	11,619,998	85.6100	9,506,179	11,104,000	11,525,602		(63,508)			2.952	2.285	MS	109,263	327,790	12/22/2021	03/01/2029
010268-CM-0	ALABAMA FEDERAL AID HIGHWAY FINANC			1	1.C FE	5,000,000	90.9730	4,548,650	5,000,000	5,000,000					1.038	1.038	MS	17,300	45,701	10/07/2021	09/01/2025
010507-BX-8	ALABAMA ST DEPT OF CORRECTIONS				1.C FE	4,163,550	109.5040	4,106,400	3,750,000	4,133,612		(29,938)			5.000	2.970	JJ	88,021		06/29/2022	07/01/2028
010507-BY-6	ALABAMA ST DEPT OF CORRECTIONS				1.C FE	4,576,666	110.9710	4,549,811	4,100,000	4,547,711		(28,955)			5.000	3.130	JJ	96,236		06/29/2022	07/01/2029
010507-BZ-3	ALABAMA ST DEPT OF CORRECTIONS				1.C FE	5,374,284	112.4260	5,385,205	4,790,000	5,343,884		(30,400)			5.000	3.250	JJ	112,432		06/29/2022	07/01/2030
010507-CA-7	ALABAMA ST DEPT OF CORRECTIONS				1.C FE	5,745,687	113.6970	5,826,971	5,125,000	5,718,513		(27,173)			5.000	3.418	JJ	120,295		10/12/2022	07/01/2031
010595-ES-1	ALABAMA ST MUN ELEC AUTH PWR S				1.D FE	1,090,000	98.3020	1,071,492	1,090,000	1,090,000					1.930	1.930	MS	7,012	21,037	01/22/2020	09/01/2023
010595-EV-4	ALABAMA ST MUN ELEC AUTH PWR S				1.D FE	1,156,748	91.1510	1,052,794	1,155,000	1,156,009		(262)			2.158	2.133	MS	8,308	24,925	01/29/2020	09/01/2026
010595-FB-7	ALABAMA ST MUN ELEC AUTH PWR S			1	1.D FE	1,000,000	82.1510	821,510	1,000,000	1,000,000					2.719	2.719	MS	9,063	27,190	01/22/2020	09/01/2032
010595-FC-5	ALABAMA ST MUN ELEC AUTH PWR S			1	1.D FE	1,000,000	80.9620	809,620	1,000,000	1,000,000					2.769	2.769	MS	9,230	27,690	01/22/2020	09/01/2033
010604-BW-5	ALABAMA ST PORT AUTH DOCKS FAC				2.A FE	1,479,465	102.5690	1,333,397	1,300,000	1,345,103		(24,767)			5.000	2.950	AO	16,250	65,000	02/24/2017	10/01/2024
010604-BX-3	ALABAMA ST PORT AUTH DOCKS FAC				2.A FE	1,766,225	104.2340	1,615,627	1,550,000	1,625,771		(25,997)			5.000	3.130	AO	19,375	77,500	02/24/2017	10/01/2025
010685-KJ-3	ALACHUA CNTY FLA HEALTH FACS A			1	1.G FE	3,742,526	87.4910	3,018,440	3,450,000	3,659,541		(26,860)			4.000	3.020	JD	11,500	138,000	10/03/2019	12/01/2049
013493-HV-6	ALBUQUERQUE BERNALILLO CNTY WT				1.C FE	850,163	103.2130	774,098	750,000	777,882		(18,028)			5.000	2.460	JJ	18,750	37,500	10/17/2018	07/01/2024
01354M-HY-0	ALBUQUERQUE NM GROSS RECPTS TAX RE			1	1.A FE	500,000	75.6400	378,200	500,000	500,000					2.485	2.485	JJ	6,213	12,425	06/05/2020	07/01/2035
015086-NG-2	ALEXANDRIA LA UTILITIES SYSTEM FUN			1	1.C FE	250,000	98.9130	247,283	250,000	250,000					1.189	1.189	MN	495	2,973	06/17/2020	05/01/2023
015086-NH-0	ALEXANDRIA LA UTILITIES SYSTEM FUN			1	1.C FE	505,000	95.8230	483,906	505,000	505,000					1.348	1.348	MN	1,135	6,807	06/17/2020	05/01/2024
015086-NL-1	ALEXANDRIA LA UTILITIES SYSTEM FUN			1	1.C FE	450,000	88.6970	399,137	450,000	450,000					1.955	1.955	MN	1,466	8,798	06/17/2020	05/01/2027
015086-NN-7	ALEXANDRIA LA UTILITIES SYSTEM FUN			1	1.C FE	1,400,000	84.9070	1,188,698	1,400,000	1,400,000					2.193	2.193	MN	5,117	30,702	06/17/2020	05/01/2029
01728R-MM-8	ALLEGHENY CNTY PA HIGHER ED BL				1.C FE	3,101,107	109.9250	2,698,659	2,455,000	2,766,808		(64,194)			5.000	2.080	FA	51,146	122,750	06/15/2017	08/01/2027
01728R-MV-8	ALLEGHENY CNTY PA HIGHER ED BL			1	1.F FE	742,053	107.6740	699,881	650,000	702,393		(9,161)			5.000	3.290	MS	10,833	32,500	05/17/2018	03/01/2033
01728R-MW-6	ALLEGHENY CNTY PA HIGHER ED BL			1	1.F FE	1,990,013	107.1150	1,874,513	1,750,000	1,886,747		(23,874)			5.000	3.340	MS	29,167	87,500	05/17/2018	03/01/2034
01728A-3T-1	ALLEGHENY CNTY PA HOSP DEV AUT			1	1.F FE	1,659,115	107.0200	1,594,598	1,490,000	1,589,671		(16,967)			5.000	3.590	AO	18,625	78,250	08/16/2018	04/01/2033
017357-L3-6	ALLEGHENY CNTY PA SAN AUTH				1.D FE	104,185	105.5110	105,511	100,000	103,962		(223)			5.000	3.281	JD	708		10/26/2022	06/01/2025
017357-L4-4	ALLEGHENY CNTY PA SAN AUTH				1.D FE	790,650	107.5650	806,738	750,000	789,120		(1,530)			5.000	3.371	JD	5,313		10/26/2022	06/01/2026
017357-L5-1	ALLEGHENY CNTY PA SAN AUTH				1.D FE	533,505	109.5890	547,945	500,000	532,538		(967)			5.000	3.400	JD	3,542		10/26/2022	06/01/2027
017357-L6-9	ALLEGHENY CNTY PA SAN AUTH				1.D FE	807,143	111.2120	834,090	750,000	805,816		(1,326)			5.000	3.480	JD	5,313		10/26/2022	06/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
017357-L7-7	ALLEGHENY CNTY PA SAN AUTH				1.D FE	1,193,236	112.8260	1,241,086	1,100,000	1,191,438		(1,798)			5.000	3.540	JD	7,792		10/26/2022	06/01/2029
017357-L8-5	ALLEGHENY CNTY PA SAN AUTH				1.D FE	1,527,065	114.6520	1,599,395	1,395,000	1,524,897		(2,168)			5.000	3.560	JD	9,881		10/26/2022	06/01/2030
017357-L9-3	ALLEGHENY CNTY PA SAN AUTH				1.D FE	770,532	116.2490	813,743	700,000	769,531		(1,001)			5.000	3.620	JD	4,958		10/26/2022	06/01/2031
017357-M2-7	ALLEGHENY CNTY PA SAN AUTH				1.D FE	1,101,300	117.2280	1,172,280	1,000,000	1,100,043		(1,257)			5.000	3.730	JD	7,083		10/26/2022	06/01/2032
017357-M3-5	ALLEGHENY CNTY PA SAN AUTH			1	1.D FE	792,338	116.4690	844,400	725,000	791,507		(831)			5.000	3.917	JD	5,135		10/26/2022	06/01/2033
017357-M4-3	ALLEGHENY CNTY PA SAN AUTH			1	1.D FE	782,696	115.4040	836,679	725,000	781,989		(707)			5.000	4.127	JD	5,135		10/26/2022	06/01/2034
017357-M5-0	ALLEGHENY CNTY PA SAN AUTH			1	1.D FE	1,381,010	113.8770	1,469,013	1,290,000	1,379,901		(1,109)			5.000	4.268	JD	9,138		10/26/2022	06/01/2035
02765U-LT-9	AMERICAN MUN PWR OHIO INC REV				1.F FE	290,270	100.1930	240,463	240,000	241,010		(8,218)			5.000	1.530	FA	4,533	12,000	09/20/2016	02/15/2023
02765U-LU-6	AMERICAN MUN PWR OHIO INC REV				1.F FE	675,455	102.0190	561,105	550,000	570,146		(17,640)			5.000	1.690	FA	10,389	27,500	09/20/2016	02/15/2024
02765U-MU-5	AMERICAN MUN PWR OHIO INC REV				1.F FE	240,084	104.2440	208,488	200,000	212,403		(5,666)			5.000	2.000	FA	3,778	10,000	11/02/2017	02/15/2025
02765U-MV-3	AMERICAN MUN PWR OHIO INC REV				1.F FE	514,616	106.0500	450,713	425,000	460,976		(11,019)			5.000	2.180	FA	8,028	21,250	11/02/2017	02/15/2026
02765U-MW-1	AMERICAN MUN PWR OHIO INC REV				1.F FE	305,718	107.8560	269,640	250,000	276,396		(6,038)			5.000	2.300	FA	4,722	12,500	11/02/2017	02/15/2027
032556-FK-3	ANAHEIM HOUSING AND PUBLIC IMPRO			1	1.B FE	700,000	76.7520	537,264	700,000	700,000					2.703	2.703	AO	4,730	18,921	02/05/2020	10/01/2035
032556-EZ-1	ANAHEIM HOUSING AND PUBLIC IMPROVE			1	1.B FE	640,000	92.5270	592,173	640,000	640,000					1.725	1.725	AO	2,760	11,040	02/05/2020	10/01/2025
040654-XW-0	ARIZONA ST TRANSN BRD HWY REV			1	1.B FE	19,900,000	92.1580	18,339,442	19,900,000	19,900,000					2.174	2.174	JJ	216,313	432,626	01/10/2020	07/01/2026
040664-AN-4	ARIZONA ST UNIV REVS			1	1.C FE	1,282,039	101.4260	1,115,686	1,100,000	1,237,808		(16,739)			4.000	2.180	JJ	22,000	44,000	04/15/2020	07/01/2038
040664-AQ-7	ARIZONA ST UNIV REVS			1	1.C FE	1,503,567	100.8830	1,311,479	1,300,000	1,454,278		(18,667)			4.000	2.270	JJ	26,000	52,000	04/15/2020	07/01/2040
040664-AS-3	ARIZONA ST UNIV REVS			1	1.C FE	891,785	99.0890	767,940	775,000	863,574		(10,689)			4.000	2.330	JJ	15,500	31,000	04/15/2020	07/01/2042
04084D-AT-9	ARKANSAS PUBLIC SAFETY TRUST FUND			1	1.D FE	1,152,410	98.3640	983,640	1,000,000	1,110,030		(21,307)			4.000	1.660	JD	3,333	40,000	12/03/2020	06/01/2039
04084D-AV-4	ARKANSAS PUBLIC SAFETY TRUST FUND			1	1.D FE	1,477,177	96.4710	1,254,123	1,300,000	1,428,193		(24,655)			4.000	1.890	JD	4,333	84,000	12/03/2020	06/01/2045
04780M-ZM-4	ATLANTA GA (CITY OF)				1.D FE	1,459,037	106.8980	1,416,399	1,325,000	1,448,593		(10,444)			5.000	3.140	JJ	33,125	33,125	06/23/2022	07/01/2028
04780M-ZN-2	ATLANTA GA (CITY OF)				1.D FE	1,162,980	107.7410	1,131,281	1,050,000	1,155,585		(7,395)			5.000	3.270	JJ	26,250	26,250	06/23/2022	07/01/2029
04780M-ZP-7	ATLANTA GA (CITY OF)				1.D FE	1,464,384	108.7340	1,429,852	1,315,000	1,456,002		(8,382)			5.000	3.370	JJ	32,875	32,875	06/23/2022	07/01/2030
04780M-VL-0	ATLANTA GA ARPT REV			1	1.D FE	3,388,317	107.7010	3,247,185	3,015,000	3,355,431		(32,886)			5.000	3.071	JJ	75,375	75,375	04/13/2022	07/01/2030
047870-NP-1	ATLANTA GA WTR & WASTE WTR REV				1.C FE	604,887	104.1010	556,940	535,000	579,873		(24,339)			5.000	0.403	MN	4,458	26,750	12/21/2021	11/01/2024
047870-QA-1	ATLANTA GA WTR & WASTE WTR REV				1.D FE	174,923	104.1010	156,152	150,000	157,641		(4,045)			5.000	2.150	MN	1,250	7,500	07/12/2018	11/01/2024
047870-QJ-2	ATLANTA GA WTR & WASTE WTR REV			1	1.D FE	3,073,096	110.1420	2,863,692	2,600,000	2,861,758		(49,969)			5.000	2.760	MN	21,667	130,000	07/12/2018	11/01/2032
047870-QK-9	ATLANTA GA WTR & WASTE WTR REV			1	1.D FE	2,549,167	109.7580	2,370,773	2,160,000	2,375,409		(41,097)			5.000	2.780	MN	18,000	108,000	07/12/2018	11/01/2033
047870-QL-7	ATLANTA GA WTR & WASTE WTR REV			1	1.D FE	1,231,920	103.0580	1,195,473	1,160,000	1,200,166		(7,565)			4.000	3.221	MN	7,733	50,400	07/12/2018	11/01/2034
047870-QM-5	ATLANTA GA WTR & WASTE WTR REV			1	1.D FE	1,359,389	101.9310	1,309,813	1,285,000	1,326,586		(7,821)			4.000	3.271	MN	8,567	53,400	07/12/2018	11/01/2035
047870-RF-9	ATLANTA GA WTR & WASTE WTR REV			1	1.D FE	1,987,370	109.1140	1,909,495	1,750,000	1,885,934		(25,581)			5.000	3.250	MN	14,583	87,500	10/24/2018	11/01/2034
047870-RG-7	ATLANTA GA WTR & WASTE WTR REV			1	1.D FE	2,543,940	108.3570	2,438,033	2,250,000	2,418,521		(31,657)			5.000	3.310	MN	18,750	112,500	10/24/2018	11/01/2035
04780M-XK-0	ATLANTA HARTSFIELD-JACKSON APRT				1.D FE	1,491,542	108.7340	1,239,568	1,140,000	1,415,630		(34,368)			5.000	1.570	JJ	28,500	57,000	09/30/2020	07/01/2030
050589-QE-3	AUBURN UNIV ALA GEN FEE REV			1	1.D FE	3,230,000	98.7090	3,188,301	3,230,000	3,230,000					1.508	1.508	JD	4,059	48,708	02/21/2020	06/01/2023
050589-QF-0	AUBURN UNIV ALA GEN FEE REV			1	1.D FE	4,000,000	95.6430	3,825,720	4,000,000	4,000,000					1.564	1.564	JD	5,213	62,560	02/21/2020	06/01/2024
050589-QG-8	AUBURN UNIV ALA GEN FEE REV			1	1.D FE	2,000,000	92.6930	1,853,860	2,000,000	2,000,000					1.664	1.664	JD	2,773	33,280	02/21/2020	06/01/2025
050589-QH-6	AUBURN UNIV ALA GEN FEE REV			1	1.D FE	1,865,884	90.0340	1,688,138	1,875,000	1,869,800		1,451			1.747	1.831	JD	2,730	32,756	03/27/2020	06/01/2026
051589-BH-1	AURORA COLO SWR IMPT REVENUE				1.B FE	797,056	100.6070	653,946	650,000	782,334		(14,366)			4.000	1.467	FA	10,833	30,622	12/22/2021	08/01/2040
051589-BJ-7	AURORA COLO SWR IMPT REVENUE			1	1.B FE	758,372	98.9410	613,434	620,000	744,538		(13,500)			4.000	1.497	FA	10,333	29,209	12/22/2021	08/01/2041
052398-HA-5	AUSTIN BERGSTROM INTERNATIONAL AIR				1.E FE	2,138,500	104.3850	2,087,700	2,000,000	2,114,910		(23,590)			5.000	2.900	MN	12,778	49,167	04/27/2022	11/15/2025
052398-HB-3	AUSTIN BERGSTROM INTERNATIONAL AIR				1.E FE	2,715,200	105.7240	2,643,100	2,500,000	2,687,143		(28,057)			5.000	2.940	MN	15,972	61,458	04/27/2022	11/15/2026
052398-HC-1	AUSTIN BERGSTROM INTERNATIONAL AIR				1.E FE	2,196,880	106.5970	2,131,940	2,000,000	2,176,247		(20,633)			5.000	3.040	MN	12,778	49,167	04/27/2022	11/15/2027
052398-HD-9	AUSTIN BERGSTROM INTERNATIONAL AIR				1.E FE	1,428,314	107.3070	1,384,260	1,290,000	1,416,284		(12,030)			5.000	3.160	MN	8,242	31,713	04/27/2022	11/15/2028
052398-HE-7	AUSTIN BERGSTROM INTERNATIONAL AIR				1.E FE	2,226,840	107.7310	2,154,620	2,000,000	2,210,089		(16,751)			5.000	3.280	MN	12,778	49,167	04/27/2022	11/15/2029
052398-HF-4	AUSTIN BERGSTROM INTERNATIONAL AIR				1.E FE	1,567,286	108.5920	1,520,288	1,400,000	1,556,610		(10,676)			5.000	3.370	MN	8,944	34,417	04/27/2022	11/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
052398-HG-2	AUSTIN BERGSTROM INTERNATIONAL AIR				1.E FE	2,522,498	109.2390	2,457,878	2,250,000	2,507,293		(15,204)			5.000	3.490	MN	14,375	55,313	04/27/2022	11/15/2031
052398-GR-9	AUSTIN TEX ARPT SYS REV			1	1.E FE	1,885,516	106.9120	1,838,886	1,720,000	1,871,937		(13,578)			5.000	3.540	MN	10,989	86,000	04/13/2022	11/15/2033
052654-BK-5	AUTAUGA CNTY ALA BRD ED			1	1.D FE	471,631	101.7930	396,993	390,000	463,680		(7,759)			4.000	1.670	AO	3,900	12,090	12/10/2021	04/01/2036
052654-BQ-2	AUTAUGA CNTY ALA BRD ED			1	1.D FE	912,194	96.7000	739,755	765,000	897,965		(13,884)			4.000	1.840	AO	7,650	23,715	12/10/2021	04/01/2041
058508-JQ-6	BALL ST UNIV IND UNIV REVS				1.D FE	317,631	103.0940	283,509	275,000	286,176		(7,247)			5.000	2.230	JJ	6,875	13,750	06/07/2018	07/01/2024
058508-JZ-6	BALL ST UNIV IND UNIV REVS			1	1.D FE	1,847,246	104.5290	1,662,011	1,590,000	1,808,282		(37,922)			4.000	1.398	JJ	31,800	63,600	12/21/2021	07/01/2033
058508-LA-8	BALL ST UNIV IND UNIV REVS			1	1.D FE	1,760,576	100.3140	1,605,024	1,600,000	1,708,454		(14,984)			4.000	2.850	JJ	32,000	64,000	05/09/2019	07/01/2038
05922K-B7-3	BALTIMORE MD PROJ REV			1	1.D FE	3,192,683	95.7190	2,790,209	2,915,000	3,103,681		(26,020)			4.000	2.900	JJ	58,300	124,600	06/12/2019	07/01/2044
05922K-E3-9	BALTIMORE MD PROJ REV			1	1.D FE	1,354,664	99.3260	1,211,777	1,220,000	1,310,939		(12,617)			4.000	2.740	JJ	24,400	68,400	05/16/2019	07/01/2038
072722-AC-5	BAYCARE HEALTH SYSTEM INC			1	1.C FE		99.9090								2.610	0.000	MN		8,700	12/31/2022	11/15/2022
072722-AD-3	BAYCARE HEALTH SYSTEM INC			1	1.C FE	2,000,000	97.3190	1,946,370	2,000,000	2,000,000					2.695	2.695	MN	6,887	53,900	04/08/2020	11/15/2023
929833-BN-0	BAYLOR UNIVERSITY			1	1.E FE	1,225,000	89.9280	1,101,618	1,225,000	1,225,000					1.384	1.384	MS	5,651	16,954	08/07/2020	03/01/2026
074428-AQ-6	BEAUMONT CALIF PUB IMPT AUTH W			1	1.C FE	345,414	108.0760	324,228	300,000	323,897		(5,294)			5.000	2.960	MS	5,000	15,000	09/12/2018	09/01/2033
075554-AC-9	BEAVERTON ORE SPL REV			1	1.D FE	225,000	98.5890	221,825	225,000	225,000					1.087	1.087	JD	204	2,446	06/11/2020	06/01/2023
075554-AE-5	BEAVERTON ORE SPL REV			1	1.D FE	225,000	92.3470	207,781	225,000	225,000					1.367	1.367	JD	256	3,076	06/11/2020	06/01/2025
075554-AF-2	BEAVERTON ORE SPL REV			1	1.D FE	135,000	90.1590	121,715	135,000	135,000					1.646	1.646	JD	185	2,222	06/11/2020	06/01/2026
075554-AG-0	BEAVERTON ORE SPL REV			1	1.D FE	315,000	87.7760	276,494	315,000	315,000					1.746	1.746	JD	458	5,500	06/11/2020	06/01/2027
075554-AJ-4	BEAVERTON ORE SPL REV			1	1.D FE	400,000	84.3990	337,596	400,000	400,000					2.076	2.076	JD	692	8,304	06/11/2020	06/01/2029
075554-AN-5	BEAVERTON ORE SPL REV			1	1.D FE	200,000	79.0080	158,016	200,000	200,000					2.476	2.476	JD	413	4,952	06/11/2020	06/01/2033
075554-AP-0	BEAVERTON ORE SPL REV			1	1.D FE	350,000	77.7070	271,975	350,000	350,000					2.526	2.526	JD	737	8,841	06/11/2020	06/01/2034
075554-AQ-8	BEAVERTON ORE SPL REV			1	1.D FE	465,000	76.4580	355,530	465,000	465,000					2.576	2.576	JD	998	11,978	06/11/2020	06/01/2035
075554-AS-4	BEAVERTON ORE SPL REV			1	1.D FE	305,000	74.4870	227,185	305,000	305,000					2.726	2.726	JD	693	8,314	06/11/2020	06/01/2037
075554-AT-2	BEAVERTON ORE SPL REV			1	1.D FE	755,000	73.3290	553,634	755,000	755,000					2.776	2.776	JD	1,747	20,959	06/11/2020	06/01/2038
075554-BP-9	BEAVERTON ORE SPL REV			1	1.D FE	882,533	100.2300	751,725	750,000	851,273		(12,531)			4.000	2.030	JD	2,500	30,000	06/11/2020	06/01/2040
081653-BT-3	BEND ORE WTR REV				1.C FE		100.0000								5.000	0.000	JD		3,250	12/31/2022	12/01/2022
57584Y-XN-4	BERKLEE COLLEGE OF MUSIC				1.F FE	1,997,651	94.0770	1,895,652	2,015,000	2,007,817		3,991			1.606	1.814	AO	8,090	32,361	05/27/2020	10/01/2024
57584Y-XR-5	BERKLEE COLLEGE OF MUSIC				1.F FE	265,000	85.6050	226,853	265,000	265,000					1.902	1.902	AO	1,260	5,040	02/27/2020	10/01/2027
086377-DC-9	BESSEMER ALA GOVERNMENTAL UTIL				1.F FE	513,687	102.8470	447,384	435,000	452,884		(12,321)			5.000	2.040	JD	1,813	21,750	10/27/2017	06/01/2024
086377-DD-7	BESSEMER ALA GOVERNMENTAL UTIL				1.F FE	1,046,133	105.1040	919,660	875,000	932,770		(23,037)			5.000	2.180	JD	3,646	43,750	10/27/2017	06/01/2025
57584Y-JN-0	BETH ISRAEL LAHEY HEALTH INC			1	1.G FE	2,149,280	107.5180	2,042,842	1,900,000	2,045,096		(23,849)			5.000	3.440	JJ	47,500	125,000	06/14/2018	07/01/2033
57584Y-JP-5	BETH ISRAEL LAHEY HEALTH INC			1	1.G FE	1,633,686	106.9230	1,550,384	1,450,000	1,556,965		(17,561)			5.000	3.490	JJ	36,250	150,000	06/14/2018	07/01/2034
087032-EC-8	BETHEL PARK PA MUN AUTH SWR RE				1.C FE	300,000	97.7810	293,343	300,000	300,000					0.979	0.979	MS	979	2,937	06/17/2020	09/01/2023
087032-ED-6	BETHEL PARK PA MUN AUTH SWR RE				1.C FE	180,000	94.5760	170,237	180,000	180,000					1.122	1.122	MS	673	2,020	06/17/2020	09/01/2024
087032-EE-4	BETHEL PARK PA MUN AUTH SWR RE				1.C FE	1,170,000	91.5270	1,070,866	1,170,000	1,170,000					1.212	1.212	MS	4,727	14,180	06/17/2020	09/01/2025
087032-EG-9	BETHEL PARK PA MUN AUTH SWR RE				1.C FE	1,395,000	87.5060	1,220,709	1,395,000	1,395,000					1.710	1.710	MS	7,952	23,855	06/17/2020	09/01/2027
087032-EL-8	BETHEL PARK PA MUN AUTH SWR RE			1	1.C FE	500,000	80.2310	401,155	500,000	500,000					2.076	2.076	MS	3,460	10,380	06/17/2020	09/01/2031
090132-AH-4	BILLINGS MONT SWR SYS REV				1.D FE	195,608	103.2870	170,424	165,000	171,655		(4,314)			5.000	2.250	JJ	4,125	8,250	01/27/2017	07/01/2024
097464-E6-4	BOISE ST UNIV IDAHO REVS FORME				1.E FE	235,814	102.5170	210,160	205,000	211,778		(5,287)			5.000	2.300	AO	2,563	10,250	03/15/2018	04/01/2024
097464-E7-2	BOISE ST UNIV IDAHO REVS FORME				1.E FE	290,908	104.6220	261,555	250,000	263,924		(5,951)			5.000	2.440	AO	3,125	12,500	03/15/2018	04/01/2025
01757L-GM-2	BON SECOURS MERCY HEALTH				1.E FE		100.1400								5.000	0.000	JD		5,417	12/31/2022	12/01/2022
01757L-GP-5	BON SECOURS MERCY HEALTH				1.E FE	2,637,271	103.7240	2,411,583	2,325,000	2,457,732		(67,328)			5.000	1.950	JD	9,688	116,250	04/09/2020	12/01/2024
01757L-GQ-3	BON SECOURS MERCY HEALTH				1.E FE	2,161,349	105.7110	1,971,510	1,865,000	2,022,721		(52,008)			5.000	2.000	JD	7,771	93,250	04/09/2020	12/01/2025
01757L-GR-1	BON SECOURS MERCY HEALTH				1.E FE	2,638,552	107.3770	2,399,876	2,235,000	2,480,101		(59,480)			5.000	2.070	JD	9,313	111,750	04/09/2020	12/01/2026
575898-DL-2	BOSFUEL CORP			1	1.E FE	1,021,305	105.5320	881,192	835,000	963,837		(18,093)			5.000	2.420	JJ	20,875	41,750	09/19/2019	07/01/2035
575898-DM-0	BOSFUEL CORP			1	1.E FE	975,384	104.9940	839,952	800,000	921,358		(17,017)			5.000	2.460	JJ	20,000	40,000	09/19/2019	07/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
575898-DN-8	BOSFUEL CORP			1	1.E FE	1,215,360	104.4380	1,044,380	1,000,000	1,149,109		(20,877)			5.000	2.500	JJ	25,000	50,000	09/19/2019	07/01/2037
575898-DP-3	BOSFUEL CORP			1	1.E FE	908,625	104.1060	780,795	750,000	859,894		(15,363)			5.000	2.540	JJ	18,750	37,500	09/19/2019	07/01/2038
575898-DR-9	BOSFUEL CORP			1	1.E FE	1,089,360	89.5030	895,030	1,000,000	1,062,279		(8,575)			4.000	2.940	JJ	20,000	40,000	09/19/2019	07/01/2044
103627-AA-3	BOYS TOWN VLG NEB REV				1.B FE	1,498,865	100.0760	1,451,102	1,450,000	1,477,284		(4,408)			3.000	2.640	MS	14,500	43,500	10/25/2017	09/01/2028
106252-DP-1	BRAZOSPORT TEX WTR AUTH REV				1.C FE	119,498	101.2480	101,248	100,000	101,808		(2,664)			5.000	2.250	MS	1,667	5,000	10/28/2015	09/01/2023
113664-HS-8	BROOKINGS S D SCH DIST NO 05-1				1.B FE	493,778	103.2990	444,186	430,000	447,808		(10,920)			5.000	2.320	FA	8,958	21,500	08/02/2018	08/01/2024
113664-HT-6	BROOKINGS S D SCH DIST NO 05-1				1.B FE	586,214	105.6040	533,300	505,000	536,777		(11,772)			5.000	2.470	FA	10,521	25,250	08/02/2018	08/01/2025
113664-HU-3	BROOKINGS S D SCH DIST NO 05-1			1	1.B FE	265,241	105.8350	243,421	230,000	243,820		(5,110)			5.000	2.580	FA	4,792	11,500	08/02/2018	08/01/2026
113664-HV-1	BROOKINGS S D SCH DIST NO 05-1			1	1.B FE	1,088,686	103.3380	1,038,547	1,005,000	1,037,887		(12,138)			4.000	2.680	FA	16,750	40,200	08/02/2018	08/01/2027
113664-JB-3	BROOKINGS S D SCH DIST NO 05-1			1	1.B FE	532,348	103.4120	527,401	510,000	518,902		(3,250)			4.000	3.290	FA	8,500	20,400	08/02/2018	08/01/2033
113664-JD-9	BROOKINGS S D SCH DIST NO 05-1			1	1.B FE	522,993	103.4120	522,231	505,000	512,186		(2,618)			4.000	3.420	FA	8,417	20,200	08/02/2018	08/01/2035
113664-JE-7	BROOKINGS S D SCH DIST NO 05-1			1	1.B FE	278,438	103.4120	279,212	270,000	273,374		(1,228)			4.000	3.490	FA	4,500	10,800	08/02/2018	08/01/2036
114894-VU-9	BROWARD CNTY FLA ARPT SYS REV				1.E FE	3,547,110	101.0580	3,031,740	3,000,000	3,056,670		(74,049)			5.000	2.440	AO	37,500	150,000	10/30/2015	10/01/2023
114894-VV-7	BROWARD CNTY FLA ARPT SYS REV				1.E FE	5,972,354	102.7390	5,152,361	5,015,000	5,223,121		(114,926)			5.000	2.559	AO	62,688	250,750	08/05/2016	10/01/2024
114894-XC-7	BROWARD CNTY FLA ARPT SYS REV				1.E FE	586,180	101.0580	505,290	500,000	511,554		(15,167)			5.000	1.880	AO	6,250	25,000	11/08/2017	10/01/2023
114894-XD-5	BROWARD CNTY FLA ARPT SYS REV				1.E FE	894,090	102.7390	770,543	750,000	788,621		(21,483)			5.000	1.990	AO	9,375	37,500	11/08/2017	10/01/2024
114894-XE-3	BROWARD CNTY FLA ARPT SYS REV				1.E FE	604,150	104.1810	520,905	500,000	538,397		(13,425)			5.000	2.110	AO	6,250	25,000	11/08/2017	10/01/2025
114894-XF-0	BROWARD CNTY FLA ARPT SYS REV				1.E FE	1,221,580	105.5560	1,055,560	1,000,000	1,099,098		(25,068)			5.000	2.230	AO	12,500	50,000	11/08/2017	10/01/2026
114894-XG-8	BROWARD CNTY FLA ARPT SYS REV				1.E FE	925,493	106.4470	798,353	750,000	839,531		(17,628)			5.000	2.330	AO	9,375	37,500	11/08/2017	10/01/2027
11506K-FE-6	BROWARD CNTY FLA PORT FACS REV			1	1.F FE	1,029,365	99.6830	907,115	910,000	993,328		(11,352)			4.000	2.500	MS	12,133	36,400	09/11/2019	09/01/2036
115065-C3-6	BROWARD CNTY FLA SCH BRD			1	1.E FE		129.2410								5.000	2.434	JJ		245,000	05/07/2020	07/01/2031
762197-J6-9	BROWN UNIVERSITY			1	1.B FE	11,701,900	120.1640	12,016,400	10,000,000	11,639,732		(62,168)			5.000	3.030	MS	213,889		06/23/2022	09/01/2033
116475-3A-0	BROWNSVILLE TEX UTIL SYS REV				1.E FE	1,000,000	84.9710	849,710	1,000,000	1,000,000					1.477	1.477	MS	4,923	14,770	07/30/2020	09/01/2027
116475-3C-6	BROWNSVILLE TEX UTIL SYS REV				1.E FE	1,000,000	80.1490	801,490	1,000,000	1,000,000					1.682	1.682	MS	5,607	16,820	07/30/2020	09/01/2029
12022G-AD-5	BULLHEAD CITY ARIZ FIRE DIST				1.F FE	450,000	90.6990	408,146	450,000	450,000					1.211	1.211	JJ	2,725	4,723	07/22/2021	07/01/2025
12022G-AE-3	BULLHEAD CITY ARIZ FIRE DIST				1.F FE	400,000	87.6010	350,404	400,000	400,000					1.381	1.381	JJ	2,762	4,787	07/22/2021	07/01/2026
12953C-AY-1	CALEXICO CALIF CMNTY REDEV AGY				1.C FE	1,000,000	91.8620	918,620	1,000,000	1,000,000					2.651	2.651	FA	11,046	26,510	01/09/2020	08/01/2026
12953C-AZ-8	CALEXICO CALIF CMNTY REDEV AGY				1.C FE	650,000	90.3360	587,184	650,000	650,000					2.821	2.821	FA	7,640	18,337	01/09/2020	08/01/2027
130179-NT-7	CALIFORNIA EDL FACS AUTH REV				2.A FE	369,551	101.3160	329,277	325,000	333,149		(8,707)			5.000	2.220	JD	1,354	16,250	08/08/2018	12/01/2023
130179-NV-2	CALIFORNIA EDL FACS AUTH REV				2.A FE	267,253	103.4490	237,933	230,000	245,805		(5,157)			5.000	2.540	JD	958	11,500	08/08/2018	12/01/2025
13032U-VN-5	CALIFORNIA HEALTH FACS FING AU			1	1.D FE	2,792,225	94.8500	2,371,250	2,500,000	2,722,480		(25,959)			4.000	2.700	FA	37,778	104,000	03/27/2020	08/15/2050
13048T-2C-6	CALIFORNIA MUN FIN AUTH REV				1.G FE	268,221	100.7940	231,826	230,000	232,760		(6,532)			5.000	2.090	JD	958	11,500	04/06/2017	06/01/2023
13048V-DE-5	CALIFORNIA MUN FIN AUTH REV				2.A FE		100.0000								5.000	0.000	AO		2,847	12/31/2022	10/01/2022
13048V-DF-2	CALIFORNIA MUN FIN AUTH REV				2.A FE	253,739	101.0210	227,297	225,000	229,419		(5,779)			5.000	2.340	AO	2,813	11,250	08/03/2018	10/01/2023
13048V-DG-0	CALIFORNIA MUN FIN AUTH REV				2.A FE	313,140	102.5000	281,875	275,000	286,501		(6,350)			5.000	2.540	AO	3,438	13,750	08/03/2018	10/01/2024
13048V-DH-8	CALIFORNIA MUN FIN AUTH REV				2.A FE	517,289	102.9380	463,221	450,000	477,488		(9,510)			5.000	2.680	AO	5,625	22,500	08/03/2018	10/01/2025
13068L-5N-1	CALIFORNIA ST PUB WKS BRD LEAS			1	1.D FE	580,320	103.9230	519,615	500,000	560,105		(7,670)			4.000	2.179	MS	6,667	20,000	04/20/2020	03/01/2035
13068L-5P-6	CALIFORNIA ST PUB WKS BRD LEAS			1	1.D FE	346,179	102.5310	307,593	300,000	334,590		(4,401)			4.000	2.249	MS	4,000	12,000	04/20/2020	03/01/2036
13068L-5Q-4	CALIFORNIA ST PUB WKS BRD LEAS			1	1.D FE	459,284	101.6350	406,540	400,000	444,442		(5,641)			4.000	2.309	MS	5,333	16,000	04/20/2020	03/01/2037
13068L-5R-2	CALIFORNIA ST PUB WKS BRD LEAS			1	1.D FE	509,262	100.6810	448,030	445,000	493,201		(6,108)			4.000	2.349	MS	5,933	17,800	04/20/2020	03/01/2038
13068L-5S-0	CALIFORNIA ST PUB WKS BRD LEAS			1	1.D FE	456,252	100.0620	400,248	400,000	442,216		(5,340)			4.000	2.389	MS	5,333	16,000	04/20/2020	03/01/2039
13068L-5T-8	CALIFORNIA ST PUB WKS BRD LEAS			1	1.D FE	454,748	98.9590	395,836	400,000	441,110		(5,192)			4.000	2.429	MS	5,333	16,000	04/20/2020	03/01/2040
13068L-5U-5	CALIFORNIA ST PUB WKS BRD LEAS			1	1.D FE	733,493	96.6040	627,926	650,000	712,772		(7,898)			4.000	2.519	MS	8,667	19,000	04/20/2020	03/01/2045
13077D-KG-6	CALIFORNIA STATE UNIVERSITY			1	1.D FE	1,650,000	85.3870	1,408,886	1,650,000	1,650,000					2.084	2.084	MN	5,731	34,386	02/06/2020	11/01/2028
13077D-KH-4	CALIFORNIA STATE UNIVERSITY			1	1.D FE	2,500,000	83.8590	2,096,475	2,500,000	2,500,000					2.214	2.214	MN	9,225	55,350	02/06/2020	11/01/2029

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
14045A-AU-9	CAPITAL REGION WTR PA WTR REV			1	1.E FE	1,620,052	110.2460	1,543,444	1,400,000	1,528,434		(20,890)			5.000	3.180	JJ	32,278	70,000	04/27/2018	07/15/2030
14045A-AV-7	CAPITAL REGION WTR PA WTR REV			1	1.E FE	766,399	110.1180	732,285	665,000	724,244		(9,620)			5.000	3.230	JJ	15,332	33,250	04/27/2018	07/15/2031
14574A-AB-0	CARSON CALIF PENSION OBLIG				1.D FE	900,000	96.8050	871,245	900,000	900,000					1.673	1.673	JJ	6,943	15,057	06/11/2020	01/15/2024
14574A-AE-4	CARSON CALIF PENSION OBLIG				1.D FE	2,297,121	90.1040	2,063,382	2,290,000	2,295,851		(1,271)			2.398	2.331	JJ	25,322	41,425	01/25/2022	01/15/2027
14574A-AG-9	CARSON CALIF PENSION OBLIG				1.D FE	1,125,000	86.4400	972,450	1,125,000	1,125,000					2.585	2.585	JJ	13,410	29,081	06/11/2020	01/15/2029
14574A-AH-7	CARSON CALIF PENSION OBLIG				1.D FE	1,555,000	84.6700	1,316,619	1,555,000	1,555,000					2.635	2.635	JJ	18,894	40,974	06/11/2020	01/15/2030
14574A-AA-2	CARSON CALIF PENSION POB				1.D FE	450,000	99.8960	449,532	450,000	450,000					1.503	1.503	JJ	3,119	6,764	06/11/2020	01/15/2023
15141G-AA-0	CENTENNIAL WTR & SANTN DIST CO				1.B FE	175,820	104.3680	156,552	150,000	158,768		(4,452)			5.000	1.880	JD	625	7,500	01/18/2019	12/01/2024
15141G-AB-8	CENTENNIAL WTR & SANTN DIST CO				1.B FE	304,475	106.8060	272,355	255,000	276,867		(7,216)			5.000	1.960	JD	1,063	12,750	01/18/2019	12/01/2025
15262P-AR-6	CENTRAL BASIN MUN WTR DIST CALIF				1.G FE	500,000	98.3170	491,585	500,000	500,000					1.686	1.686	FA	3,325	3,513	02/24/2022	08/01/2023
15262P-AS-4	CENTRAL BASIN MUN WTR DIST CALIF				1.G FE	600,000	95.6350	573,810	600,000	600,000					1.936	1.936	FA	4,840	4,582	02/24/2022	08/01/2024
15262P-AT-2	CENTRAL BASIN MUN WTR DIST CALIF				1.G FE	740,000	93.3040	690,450	740,000	740,000					2.213	2.213	FA	6,823	6,460	02/24/2022	08/01/2025
15262P-AU-9	CENTRAL BASIN MUN WTR DIST CALIF				1.G FE	1,200,000	91.1270	1,093,524	1,200,000	1,200,000					2.376	2.376	FA	11,880	11,246	02/24/2022	08/01/2026
155498-JA-7	CENTRAL TEX REGL MOBILITY AUTH				1.G FE	600,000	96.6550	579,930	600,000	600,000					1.345	1.345	JJ	4,035	8,070	08/26/2020	01/01/2024
155498-JB-5	CENTRAL TEX REGL MOBILITY AUTH				1.G FE	600,000	93.4400	560,640	600,000	600,000					1.445	1.445	JJ	4,335	8,670	08/26/2020	01/01/2025
155498-JC-3	CENTRAL TEX REGL MOBILITY AUTH				1.G FE	750,000	91.1070	683,303	750,000	750,000					1.737	1.737	JJ	6,514	13,028	08/26/2020	01/01/2026
155498-JD-1	CENTRAL TEX REGL MOBILITY AUTH				1.G FE	1,250,000	88.5640	1,107,050	1,250,000	1,250,000					1.837	1.837	JJ	11,481	22,963	08/26/2020	01/01/2027
155498-JQ-2	CENTRAL TEX REGL MOBILITY AUTH				2.A FE	170,000	100.0000	170,000	170,000	170,000					1.486	1.486	JJ	1,263	2,526	08/26/2020	01/01/2023
155498-JR-0	CENTRAL TEX REGL MOBILITY AUTH				2.A FE	1,000,000	96.6060	966,060	1,000,000	1,000,000					1.645	1.645	JJ	8,225	16,450	08/26/2020	01/01/2024
155498-JS-8	CENTRAL TEX REGL MOBILITY AUTH				2.A FE	1,185,000	93.3600	1,106,316	1,185,000	1,185,000					1.795	1.795	JJ	10,635	21,271	08/26/2020	01/01/2025
155498-JT-6	CENTRAL TEX REGL MOBILITY AUTH				2.A FE	3,155,000	91.0040	2,871,176	3,155,000	3,155,000					2.087	2.087	JJ	32,922	65,845	08/26/2020	01/01/2026
155498-JU-3	CENTRAL TEX REGL MOBILITY AUTH				2.A FE	3,250,000	88.4830	2,875,698	3,250,000	3,250,000					2.187	2.187	JJ	35,539	71,078	08/26/2020	01/01/2027
15567R-BB-8	CENTRAL UTAH WTR CONSERVANCY D				1.B FE	600,520	106.1210	530,605	500,000	537,565		(13,120)			5.000	2.170	AO	6,250	25,000	11/30/2017	10/01/2025
15567R-BC-6	CENTRAL UTAH WTR CONSERVANCY D				1.B FE	577,030	108.2980	514,416	475,000	521,171		(11,666)			5.000	2.280	AO	5,938	23,750	11/30/2017	10/01/2026
161036-TU-2	CHARLOTTE DOUGLAS INTERNATIONAL AI				1.D FE	935,427	102.6370	918,601	895,000	924,383		(11,044)			5.000	2.751	JJ	25,980		05/12/2022	07/01/2024
161036-TV-0	CHARLOTTE DOUGLAS INTERNATIONAL AI				1.D FE	1,324,138	103.9460	1,299,325	1,250,000	1,310,685		(13,452)			5.000	2.971	JJ	36,285		05/12/2022	07/01/2025
161036-TW-8	CHARLOTTE DOUGLAS INTERNATIONAL AI				1.D FE	1,412,652	105.2150	1,383,577	1,315,000	1,399,494		(13,158)			5.000	3.050	JJ	38,172		05/12/2022	07/01/2026
161036-TX-6	CHARLOTTE DOUGLAS INTERNATIONAL AI				1.D FE	1,172,567	106.1450	1,146,366	1,080,000	1,162,728		(9,839)			5.000	3.160	JJ	31,350		05/12/2022	07/01/2027
161036-TY-4	CHARLOTTE DOUGLAS INTERNATIONAL AI				1.D FE	820,568	106.8980	801,735	750,000	814,422		(6,146)			5.000	3.280	JJ	21,771		05/12/2022	07/01/2028
161036-TZ-1	CHARLOTTE DOUGLAS INTERNATIONAL AI				1.D FE	845,907	107.7410	829,606	770,000	840,351		(5,556)			5.000	3.420	JJ	22,351		05/12/2022	07/01/2029
161036-UA-4	CHARLOTTE DOUGLAS INTERNATIONAL AI				1.D FE	661,518	108.7340	652,404	600,000	657,658		(3,860)			5.000	3.530	JJ	17,417		05/12/2022	07/01/2030
161036-NZ-7	CHARLOTTE N C ARPT REV			1	1.D FE	764,446	101.0940	727,877	720,000	743,336		(4,746)			4.000	3.221	JJ	14,400	32,800	04/11/2018	07/01/2035
16415T-BR-1	CHEROKEE COLO MET DIST			1	1.C FE	236,518	105.9320	211,864	200,000	228,919		(3,507)			4.000	1.940	FA	3,333	8,000	10/15/2020	08/01/2034
16415T-BT-7	CHEROKEE COLO MET DIST			1	1.C FE	903,110	104.0580	801,247	770,000	875,521		(12,742)			4.000	2.040	FA	12,833	30,800	10/15/2020	08/01/2036
16415T-BU-4	CHEROKEE COLO MET DIST			1	1.C FE	542,692	102.8310	478,164	465,000	526,627		(7,422)			4.000	2.100	FA	7,750	18,600	10/15/2020	08/01/2037
16415T-BV-2	CHEROKEE COLO MET DIST			1	1.C FE	540,907	100.7930	468,687	465,000	525,235		(7,242)			4.000	2.140	FA	7,750	18,600	10/15/2020	08/01/2038
16415T-BW-0	CHEROKEE COLO MET DIST			1	1.C FE	394,203	100.3620	341,231	340,000	383,030		(5,165)			4.000	2.180	FA	5,667	13,600	10/15/2020	08/01/2039
16415T-BX-8	CHEROKEE COLO MET DIST			1	1.C FE	658,698	99.7780	568,735	570,000	640,443		(8,440)			4.000	2.220	FA	9,500	22,800	10/15/2020	08/01/2040
16415T-BY-6	CHEROKEE COLO MET DIST			1	1.C FE	568,385	96.1340	480,670	500,000	554,421		(6,464)			4.000	2.420	FA	8,333	20,000	10/15/2020	08/01/2045
16514P-AG-4	CHESAPEAKE BAY BRDG & TUNL DIST VA				2.B FE	13,881,700	100.9140	12,614,250	12,500,000	12,894,871		(358,365)			5.000	1.798	JJ	312,500	512,500	04/04/2022	11/01/2023
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06				4.B	4,261,760	96.9480	4,665,424	4,812,295	4,487,096					8.000	9.828	FEB	352,902	304,741	08/17/2006	12/31/2024
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06				4.B	3,165,728	96.9480	3,465,347	3,574,438	3,333,055					8.000	9.856	FEB	262,125	226,425	08/17/2006	12/31/2024
167593-S8-6	CHICAGO ILL O HARE INTL ARPT				1.E FE	2,000,000	91.1980	1,823,960	2,000,000	2,000,000					1.704	1.704	JJ	17,040	34,080	09/25/2020	01/01/2026
167593-TG-7	CHICAGO ILL O HARE INTL ARPT R				1.E FE	267,784	104.1380	234,311	225,000	240,285		(4,834)			5.000	2.630	JJ	5,625	11,250	11/04/2016	01/01/2026
167593-Y8-9	CHICAGO ILL O HARE INTL ARPT R				1.E FE	2,050,260	101.3620	2,027,240	2,000,000	2,040,648		(9,612)			5.000	2.923	JJ	24,167		08/31/2022	01/01/2024

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
167593-Y9-7	CHICAGO ILL O HARE INTL ARPT R				1.E FE	2,084,220	102.9140	2,058,280	2,000,000	2,075,443		(8,777)			5.000	3.042	JJ	24,167		08/31/2022	01/01/2025
167593-Z2-1	CHICAGO ILL O HARE INTL ARPT R				1.E FE	3,695,650	104.1380	3,644,830	3,500,000	3,681,795		(13,855)			5.000	3.171	JJ	42,292		08/31/2022	01/01/2026
167590-EY-0	CHICAGO ILL O HARE INTL ARPT S			1	2.A FE	828,953	102.6830	770,123	750,000	796,182		(7,429)			5.000	3.751	JJ	18,750	37,500	03/28/2018	07/01/2033
167727-XT-8	CHICAGO ILL WASTEWATER TRANSMI				1.F FE		100.1640								5.000	0.000	JJ		13,361	12/31/2022	01/01/2023
167727-XU-5	CHICAGO ILL WASTEWATER TRANSMI				1.F FE	133,947	101.7240	116,983	115,000	118,087		(3,018)			5.000	2.270	JJ	2,875	5,750	06/07/2017	01/01/2024
167727-XV-3	CHICAGO ILL WASTEWATER TRANSMI				1.F FE	1,174,310	103.3620	1,033,620	1,000,000	1,049,472		(23,847)			5.000	2.450	JJ	25,000	50,000	06/07/2017	01/01/2025
167727-XW-1	CHICAGO ILL WASTEWATER TRANSMI				1.F FE	1,175,800	104.9790	1,049,790	1,000,000	1,066,444		(20,994)			5.000	2.680	JJ	25,000	50,000	06/07/2017	01/01/2026
167727-XX-9	CHICAGO ILL WASTEWATER TRANSMI				1.F FE	1,969,247	106.5560	1,779,485	1,670,000	1,805,482		(31,549)			5.000	2.840	JJ	41,750	83,500	06/07/2017	01/01/2027
167727-YS-9	CHICAGO ILL WASTEWATER TRANSMI				1.F FE		100.1640								5.000	0.000	JJ		23,639	12/31/2022	01/01/2023
167727-YT-7	CHICAGO ILL WASTEWATER TRANSMI				1.F FE	1,863,616	101.7240	1,627,584	1,600,000	1,642,946		(41,988)			5.000	2.270	JJ	40,000	80,000	06/07/2017	01/01/2024
167727-YU-4	CHICAGO ILL WASTEWATER TRANSMI				1.F FE	4,110,085	103.3620	3,617,670	3,500,000	3,673,152		(83,465)			5.000	2.450	JJ	87,500	175,000	06/07/2017	01/01/2025
167727-YV-2	CHICAGO ILL WASTEWATER TRANSMI				1.F FE	3,333,393	104.9790	2,976,155	2,835,000	3,023,367		(59,519)			5.000	2.680	JJ	70,875	141,750	06/07/2017	01/01/2026
167727-YW-0	CHICAGO ILL WASTEWATER TRANSMI				1.F FE	2,947,975	106.5560	2,663,900	2,500,000	2,702,817		(47,229)			5.000	2.840	JJ	62,500	125,000	06/07/2017	01/01/2027
167736-J8-1	CHICAGO ILL WTR REV				1.F FE		100.0000								5.000	0.000	MN		19,356	12/31/2022	11/01/2022
167736-K2-2	CHICAGO ILL WTR REV				1.F FE	2,354,612	103.3770	2,165,748	2,095,000	2,261,878		(90,234)			5.000	0.623	MN	17,458	104,750	12/21/2021	11/01/2024
167736-K3-0	CHICAGO ILL WTR REV				1.F FE	5,916,700	104.4020	5,220,100	5,000,000	5,332,672		(111,855)			5.000	2.550	MN	41,667	250,000	06/08/2017	11/01/2025
167736-K4-8	CHICAGO ILL WTR REV				1.F FE	5,286,929	105.3400	4,698,164	4,460,000	4,824,309		(88,968)			5.000	2.740	MN	37,167	223,000	06/08/2017	11/01/2026
167736-N6-0	CHICAGO ILL WTR REV				1.F FE		100.0000								5.000	0.000	MN		5,583	12/31/2022	11/01/2022
167736-N7-8	CHICAGO ILL WTR REV				1.F FE	751,868	101.4030	659,120	650,000	665,261		(17,972)			5.000	2.140	MN	5,417	32,500	12/08/2017	11/01/2023
167736-N9-4	CHICAGO ILL WTR REV			1	1.C FE	1,212,390	107.1740	1,071,740	1,000,000	1,110,721		(21,266)			5.000	2.550	MN	8,333	50,000	12/08/2017	11/01/2028
167736-P2-7	CHICAGO ILL WTR REV			1	1.C FE	3,419,544	107.2050	3,055,343	2,850,000	3,147,805		(56,983)			5.000	2.680	MN	23,750	142,500	12/08/2017	11/01/2030
79467B-DB-8	CHICAGO SALES TAX SECURITIZATION C			1	1.D FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					2.128	2.128	JJ	21,280	49,121	01/17/2020	01/01/2023
79467B-DC-6	CHICAGO SALES TAX SECURITIZATION C			1	1.D FE	8,508,330	97.2910	8,269,735	8,500,000	8,502,192		(2,146)			2.225	2.199	JJ	94,563	189,125	01/22/2020	01/01/2024
79467B-DD-4	CHICAGO SALES TAX SECURITIZATION C			1	1.D FE	3,500,000	94.6190	3,311,665	3,500,000	3,500,000					2.325	2.325	JJ	40,688	81,375	01/17/2020	01/01/2025
113073-AW-0	CHILDRENS HEALTHCARE OF ATLANTA			1	1.C FE		116.5090								4.000	2.880	JJ		45,800	07/18/2019	07/01/2044
241064-EX-8	CHILDRENS HEALTHCARE OF ATLANTA			1	1.C FE		117.9540								4.000	2.680	JJ		34,000	07/18/2019	07/01/2039
009730-QC-9	CHILDRENS HOSP MED CENTER OF AKRON				1.E FE	965,718	105.5890	950,301	900,000	954,262		(11,456)			5.000	2.800	MN	5,750	22,875	04/28/2022	11/15/2025
009730-QD-7	CHILDRENS HOSP MED CENTER OF AKRON				1.E FE	1,470,785	107.3350	1,449,023	1,350,000	1,454,652		(16,133)			5.000	2.870	MN	8,625	34,313	04/28/2022	11/15/2026
009730-QE-5	CHILDRENS HOSP MED CENTER OF AKRON				1.E FE	1,102,450	108.9300	1,089,300	1,000,000	1,091,439		(11,011)			5.000	2.970	MN	6,389	25,417	04/28/2022	11/15/2027
009730-QG-0	CHILDRENS HOSP MED CENTER OF AKRON				1.E FE	728,000	111.7750	726,538	650,000	722,080		(5,920)			5.000	3.190	MN	4,153	16,521	04/28/2022	11/15/2029
009730-QH-8	CHILDRENS HOSP MED CENTER OF AKRON				1.E FE	902,696	113.0270	904,216	800,000	895,949		(6,747)			5.000	3.260	MN	5,111	20,333	04/28/2022	11/15/2030
009730-QJ-4	CHILDRENS HOSP MED CENTER OF AKRON				1.E FE	1,133,400	113.4310	1,134,310	1,000,000	1,125,721		(7,679)			5.000	3.350	MN	6,389	25,417	04/28/2022	11/15/2031
40727T-DJ-0	CHRIST HOSP			1	1.E FE	1,500,000	82.9230	1,243,845	1,500,000	1,500,000					3.374	3.374	JD	4,218	50,610	12/19/2019	06/01/2034
246388-UN-0	CHRISTIANA CARE HLTH SVCS			1	1.C FE		100.0000								1.730	0.000	AO		8,118	12/31/2022	10/01/2022
246388-UP-5	CHRISTIANA CARE HLTH SVCS			1	1.C FE	1,440,000	97.9540	1,410,538	1,440,000	1,440,000					1.790	1.790	AO	6,444	25,776	01/24/2020	10/01/2023
13032U-UE-6	CITY OF HOPE			1	1.F FE	1,169,520	102.1640	1,021,640	1,000,000	1,061,683		(32,188)			5.000	1.640	MN	6,389	50,000	07/24/2019	11/15/2033
181000-PQ-7	CLARK CNTY NEV HWY IMPT REV				1.D FE	850,780	103.1540	722,078	700,000	733,642		(21,947)			5.000	1.740	JJ	17,500	35,000	05/24/2017	07/01/2024
181000-PR-5	CLARK CNTY NEV HWY IMPT REV				1.D FE	338,124	105.2920	289,553	275,000	295,648		(7,988)			5.000	1.910	JJ	6,875	13,750	05/24/2017	07/01/2025
181000-PS-3	CLARK CNTY NEV HWY IMPT REV				1.D FE	309,700	107.4310	268,578	250,000	274,430		(6,660)			5.000	2.090	JJ	6,250	12,500	05/24/2017	07/01/2026
183628-AR-7	CLAY JACKSON & PLATTE CNTYS MO				1.D FE	1,817,343	102.2090	1,630,234	1,595,000	1,642,582		(39,770)			5.000	2.390	MS	26,583	79,750	05/17/2018	03/01/2024
183628-AY-2	CLAY JACKSON & PLATTE CNTYS MO			1	1.D FE	3,008,264	105.1130	2,780,239	2,645,000	2,803,599		(47,068)			5.000	3.000	MS	44,083	132,250	05/17/2018	03/01/2031
183628-AZ-9	CLAY JACKSON & PLATTE CNTYS MO			1	1.D FE	4,129,421	104.8980	3,823,532	3,645,000	3,856,765		(62,768)			5.000	3.061	MS	60,750	182,250	05/17/2018	03/01/2032
183628-BA-3	CLAY JACKSON & PLATTE CNTYS MO			1	1.D FE	1,129,220	105.4200	1,054,200	1,000,000	1,056,549		(16,744)			5.000	3.111	MS	16,667	50,000	05/17/2018	03/01/2033
183628-BC-9	CLAY JACKSON & PLATTE CNTYS MO			1	1.D FE	1,026,790	101.8450	1,018,450	1,000,000	1,011,846		(3,472)			4.000	3.601	MS	13,333	40,000	05/17/2018	03/01/2035
185328-LD-1	CLEARWATER FLA WTR & SWR REV			1	1.C FE	653,730	113.2890	566,445	500,000	610,518		(14,989)			5.000	1.610	JD	2,083	25,000	01/10/2020	12/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
185328-LE-9	CLEARWATER FLA WTR & SWR REV			1	1.C FE	325,540	113.0320	282,580	250,000	304,344		(7,356)			5.000	1.660	JD	1,042	15,625	01/10/2020	12/01/2032
18610P-AX-6	CLEVELAND MUSEUM OF NATURAL HISTOR				1.G FE	312,202	104.8000	277,720	265,000	292,842		(10,992)			5.000	0.750	JJ	6,625	13,250	03/12/2021	07/01/2025
18610P-AZ-1	CLEVELAND MUSEUM OF NATURAL HISTOR				1.G FE	296,688	108.0870	259,409	240,000	281,098		(8,863)			5.000	1.090	JJ	6,000	12,000	03/12/2021	07/01/2027
18610P-BB-3	CLEVELAND MUSEUM OF NATURAL HISTOR				1.G FE	413,696	110.9710	360,656	325,000	395,642		(10,279)			5.000	1.480	JJ	8,125	16,250	03/12/2021	07/01/2029
18610P-BD-9	CLEVELAND MUSEUM OF NATURAL HISTOR				1.G FE	566,361	113.6970	494,582	435,000	545,421		(11,937)			5.000	1.770	JJ	10,875	21,750	03/12/2021	07/01/2031
18610P-BF-4	CLEVELAND MUSEUM OF NATURAL HISTOR			1	1.G FE	594,412	113.0230	519,906	460,000	573,070		(12,170)			5.000	1.860	JJ	11,500	23,000	03/12/2021	07/01/2033
18610P-BH-0	CLEVELAND MUSEUM OF NATURAL HISTOR			1	1.G FE	639,110	111.4570	557,285	500,000	617,148		(12,530)			5.000	1.990	JJ	12,500	25,000	03/12/2021	07/01/2035
18610P-BK-3	CLEVELAND MUSEUM OF NATURAL HISTOR			1	1.G FE	581,290	100.9120	504,560	500,000	568,585		(7,255)			4.000	2.220	JJ	10,000	20,000	03/12/2021	07/01/2037
18610P-BM-9	CLEVELAND MUSEUM OF NATURAL HISTOR			1	1.G FE	519,588	99.2010	446,405	450,000	508,750		(6,191)			4.000	2.300	JJ	9,000	18,000	03/12/2021	07/01/2039
18610P-BQ-0	CLEVELAND MUSEUM OF NATURAL HISTOR			1	1.G FE	843,444	88.4170	658,707	745,000	828,268		(8,677)			4.000	2.530	JJ	14,900	29,800	03/12/2021	07/01/2046
18610P-BR-8	CLEVELAND MUSEUM OF NATURAL HISTOR			1	1.G FE	789,124	86.8660	608,062	700,000	775,415		(7,840)			4.000	2.580	JJ	14,000	28,000	03/12/2021	07/01/2051
186352-SK-7	CLEVELAND OHIO ARPT SYS REV			1	1.F FE	2,671,511	90.4110	2,328,083	2,575,000	2,640,628		(15,597)			2.692	2.025	JJ	34,660	69,319	01/01/2021	01/01/2027
186387-TN-6	CLEVELAND OHIO INCOME TAX REV				1.D FE	297,310	106.1210	265,303	250,000	267,743		(6,180)			5.000	2.320	AO	3,125	12,500	12/15/2017	10/01/2025
186387-TP-1	CLEVELAND OHIO INCOME TAX REV				1.D FE	300,840	108.1120	270,280	250,000	273,077		(5,813)			5.000	2.410	AO	3,125	12,500	12/15/2017	10/01/2026
186387-UK-0	CLEVELAND OHIO INCOME TAX REV				1.D FE	231,154	103.7720	207,544	200,000	209,241		(5,120)			5.000	2.290	AO	2,500	10,000	07/12/2018	10/01/2024
186387-UL-8	CLEVELAND OHIO INCOME TAX REV				1.D FE	175,101	106.1210	159,182	150,000	160,108		(3,512)			5.000	2.450	AO	1,875	7,500	07/12/2018	10/01/2025
186398-KY-8	CLEVELAND OHIO PUB PWR SYS REV				1.E FE	413,041	101.6900	371,169	365,000	373,201		(9,202)			5.000	2.380	MN	2,332	18,250	06/13/2018	11/15/2023
186398-KZ-5	CLEVELAND OHIO PUB PWR SYS REV				1.E FE	553,962	103.8100	503,479	485,000	506,399		(11,021)			5.000	2.570	MN	3,099	24,250	06/13/2018	11/15/2024
186398-LA-9	CLEVELAND OHIO PUB PWR SYS REV				1.E FE	241,826	106.0130	222,627	210,000	223,138		(4,341)			5.000	2.720	MN	1,342	10,500	06/13/2018	11/15/2025
186398-LG-6	CLEVELAND OHIO PUB PWR SYS REV			1	1.E FE	806,652	110.0260	770,182	700,000	762,080		(10,437)			5.000	3.190	MN	4,472	35,000	06/13/2018	11/15/2031
186398-LJ-0	CLEVELAND OHIO PUB PWR SYS REV			1	1.E FE	699,042	109.0410	665,150	610,000	661,903		(8,706)			5.000	3.260	MN	3,897	30,500	06/13/2018	11/15/2033
186398-LK-7	CLEVELAND OHIO PUB PWR SYS REV			1	1.E FE	856,073	108.4790	813,593	750,000	811,893		(10,365)			5.000	3.310	MN	4,792	37,500	06/13/2018	11/15/2034
186427-EL-0	CLEVELAND OHIO WTR REV				1.C FE	453,446	104.4840	386,591	370,000	394,059		(11,731)			5.000	1.680	JJ	9,250	18,500	08/17/2017	01/01/2025
194522-EC-8	COLLEGE OF WILLIAM & MARY			1	1.C FE	1,250,000	84.9930	1,062,413	1,250,000	1,250,000					1.842	1.842	FA	8,698	23,025	10/21/2020	02/15/2028
194522-ED-6	COLLEGE OF WILLIAM & MARY			1	1.C FE	1,600,000	82.5740	1,321,184	1,600,000	1,600,000					1.942	1.942	FA	11,738	31,072	10/21/2020	02/15/2029
19648F-NP-5	COLORADO HEALTH FACS AUTH			1	1.E FE	4,000,000	91.4520	3,658,080	4,000,000	4,000,000					2.798	2.798	MN	18,653	111,920	11/07/2019	11/01/2026
19648F-NQ-3	COLORADO HEALTH FACS AUTH			1	1.E FE	4,825,000	89.6860	4,327,350	4,825,000	4,825,000					2.938	2.938	MN	23,626	141,759	11/07/2019	11/01/2027
19648F-DU-5	COLORADO HEALTH FACS AUTH REV				2.A FE	190,930	103.6320	165,811	160,000	171,108		(3,995)			5.000	2.300	MS	2,667	8,000	10/04/2017	09/01/2025
19648F-DV-3	COLORADO HEALTH FACS AUTH REV				2.A FE	631,591	104.8100	550,253	525,000	571,855		(12,074)			5.000	2.440	MS	8,750	26,250	10/04/2017	09/01/2026
19648F-DW-1	COLORADO HEALTH FACS AUTH REV				2.A FE	816,507	105.7730	713,968	675,000	746,371		(14,216)			5.000	2.580	MS	11,250	33,750	10/04/2017	09/01/2027
19648F-FG-4	COLORADO HEALTH FACS AUTH REV				1.F FE	634,927	105.5220	564,543	535,000	577,627		(11,966)			5.000	2.520	MN	3,418	26,750	12/07/2017	05/15/2026
19648F-FJ-8	COLORADO HEALTH FACS AUTH REV			1	1.F FE	417,102	106.4600	372,610	350,000	383,283		(7,084)			5.000	2.680	MN	2,236	17,500	12/07/2017	05/15/2028
19648F-FK-5	COLORADO HEALTH FACS AUTH REV			1	1.F FE	504,152	106.0220	450,594	425,000	464,315		(8,355)			5.000	2.740	MN	2,715	21,250	12/07/2017	05/15/2029
19648F-PP-3	COLORADO HEALTH FACS AUTH REV			1	1.E FE	3,868,795	94.3950	3,303,825	3,500,000	3,764,018		(34,631)			4.000	2.780	MN	23,333	140,000	11/07/2019	11/01/2039
196558-SD-3	COLORADO RIVER TEX MUN WTR DIS				1.D FE		100.2540								5.000	0.000	JJ		11,819	12/31/2022	01/01/2023
196558-SF-8	COLORADO RIVER TEX MUN WTR DIS				1.D FE	150,124	104.2470	130,309	125,000	132,493		(3,640)			5.000	1.930	JJ	3,125	6,250	11/16/2017	01/01/2025
196632-A9-4	COLORADO SPRINGS COLO UTILS				1.C FE	241,648	101.8790	203,758	200,000	206,147		(6,956)			5.000	1.440	MN	1,278	10,000	09/14/2017	11/15/2023
19668Q-HY-4	COLORADO ST BLDG EXCELLENT SCH				1.D FE	2,122,977	104.6350	1,846,808	1,765,000	1,879,044		(50,103)			5.000	1.990	MS	25,985	88,250	11/22/2017	03/15/2025
19668Q-HZ-1	COLORADO ST BLDG EXCELLENT SCH				1.D FE	2,282,681	106.6750	2,000,156	1,875,000	2,041,451		(49,675)			5.000	2.120	MS	27,604	93,750	11/22/2017	03/15/2026
19668Q-JN-6	COLORADO ST BLDG EXCELLENT SCH				1.D FE	1,373,376	104.6350	1,255,620	1,200,000	1,318,560		(53,338)			5.000	0.490	MS	17,667	60,000	12/21/2021	03/15/2025
19668Q-JY-2	COLORADO ST BLDG EXCELLENT SCH				1.D FE	112,642	100.3590	100,359	100,000	100,602		(2,903)			5.000	2.040	MS	1,472	5,000	08/08/2018	03/15/2023
19668Q-JZ-9	COLORADO ST BLDG EXCELLENT SCH				1.D FE	686,454	102.3840	614,304	600,000	619,868		(16,096)			5.000	2.200	MS	8,833	30,000	08/08/2018	03/15/2024
19668Q-KA-2	COLORADO ST BLDG EXCELLENT SCH				1.D FE	898,992	104.6350	810,921	775,000	819,221		(19,323)			5.000	2.330	MS	11,410	38,750	08/08/2018	03/15/2025
19668Q-KG-9	COLORADO ST BLDG EXCELLENT SCH			1	1.D FE	3,514,020	110.1230	3,303,690	3,000,000	3,299,270		(52,507)			5.000	2.920	MS	44,167	150,000	08/08/2018	03/15/2031
19668Q-KN-4	COLORADO ST BLDG EXCELLENT SCH				1.D FE	385,753	102.3840	358,344	350,000	369,338		(15,972)			5.000	0.401	MS	5,153	17,500	12/21/2021	03/15/2024

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
196680-KP-9	COLORADO ST BLDG EXCELLENT SCH				1.D FE	343,344	104.6350	313,905	300,000	329,640		(13,335)			5.000	0.490	MS	4,417	15,000	12/21/2021	03/15/2025
196696-PW-2	COLORADO ST BRD CMNTY COLLEGES			1	1.D FE	814,653	109.7410	735,265	670,000	745,470		(14,513)			5.000	2.510	MN	5,583	33,500	12/20/2017	11/01/2028
196707-J3-8	COLORADO ST BRD GOVERNORS UNIV			1	1.C FE	1,161,331	95.3280	972,346	1,020,000	1,121,905		(12,848)			4.000	2.470	MS	13,600	40,800	10/04/2019	03/01/2044
196680-LZ-6	COLORADO ST CTFS PARTN			1	1.D FE	2,131,287	100.3970	1,907,543	1,900,000	2,060,561		(23,621)			4.000	2.520	MS	22,378	76,000	11/21/2019	03/15/2038
196680-MB-8	COLORADO ST CTFS PARTN			1	1.D FE	1,705,522	97.4520	1,491,016	1,530,000	1,651,986		(17,894)			4.000	2.600	MS	18,020	61,200	11/21/2019	03/15/2040
196711-RC-1	COLORADO ST CTFS PARTN			1	1.D FE	3,027,744	111.8750	2,685,000	2,400,000	2,938,336		(86,999)			5.000	1.099	JD	5,333	120,000	12/21/2021	12/15/2031
196711-RE-7	COLORADO ST CTFS PARTN			1	1.D FE	1,844,752	111.6520	1,786,432	1,600,000	1,752,274		(22,840)			5.000	3.230	JD	3,556	80,000	09/21/2018	12/15/2032
196711-RF-4	COLORADO ST CTFS PARTN			1	1.D FE	5,135,000	103.7570	5,187,850	5,000,000	5,084,714		(12,507)			4.000	3.681	JD	8,889	200,000	09/21/2018	12/15/2033
196711-RJ-6	COLORADO ST CTFS PARTN			1	1.D FE	3,558,660	102.0440	3,571,540	3,500,000	3,536,893		(5,424)			4.000	3.801	JD	6,222	140,000	09/21/2018	12/15/2035
19923P-BH-0	COLUMBUS IND MULTI-HIGH SCH BL				1.B FE	371,248	100.0500	325,163	325,000	325,373		(9,532)			5.000	2.020	JJ	7,493	16,250	12/15/2017	01/15/2023
19923P-BM-9	COLUMBUS IND MULTI-HIGH SCH BL				1.B FE	766,344	104.0710	676,462	650,000	685,556		(16,859)			5.000	2.240	JJ	14,986	32,500	12/15/2017	01/15/2025
19923P-BP-2	COLUMBUS IND MULTI-HIGH SCH BL				1.B FE	508,164	106.1980	451,342	425,000	458,231		(10,436)			5.000	2.320	JJ	9,799	21,250	12/15/2017	01/15/2026
19923P-BR-8	COLUMBUS IND MULTI-HIGH SCH BL				1.B FE	1,020,414	108.0270	912,828	845,000	928,057		(19,344)			5.000	2.430	JJ	19,482	42,250	12/15/2017	01/15/2027
19923P-BT-4	COLUMBUS IND MULTI-HIGH SCH BL				1.B FE	607,965	109.8480	549,240	500,000	557,576		(10,578)			5.000	2.550	JJ	11,528	25,000	12/15/2017	01/15/2028
19923P-BU-1	COLUMBUS IND MULTI-HIGH SCH BL				1.B FE	610,065	110.7430	553,715	500,000	561,525		(10,200)			5.000	2.600	JJ	11,528	25,000	12/15/2017	07/15/2028
19923P-BV-9	COLUMBUS IND MULTI-HIGH SCH BL				1.B FE	735,552	111.6220	669,732	600,000	678,916		(11,908)			5.000	2.630	JJ	13,833	30,000	12/15/2017	01/15/2029
19923P-BW-7	COLUMBUS IND MULTI-HIGH SCH BL				1.B FE	615,100	112.4730	562,365	500,000	569,469		(9,602)			5.000	2.670	JJ	11,528	25,000	12/15/2017	07/15/2029
19648F-VX-9	COMMONSPIRIT HEALTH COLORADO				2.A FE	405,656	101.2640	405,056	400,000	404,646		(1,010)			5.000	3.571	MN	3,667		10/19/2022	11/01/2023
19648F-VY-7	COMMONSPIRIT HEALTH COLORADO				2.A FE	410,012	103.0710	412,284	400,000	409,128		(884)			5.000	3.700	MN	3,667		10/19/2022	11/01/2024
19648F-VZ-4	COMMONSPIRIT HEALTH COLORADO				1.G FE	362,163	104.4020	365,407	350,000	361,458		(704)			5.000	3.770	MN	3,208		10/19/2022	11/01/2025
19648F-WA-8	COMMONSPIRIT HEALTH COLORADO				2.A FE	417,264	105.7440	422,976	400,000	416,528		(736)			5.000	3.830	MN	3,667		10/19/2022	11/01/2026
19648F-WB-6	COMMONSPIRIT HEALTH COLORADO				2.A FE	525,300	106.9610	534,805	500,000	524,454		(846)			5.000	3.880	MN	4,583		10/19/2022	11/01/2027
19648F-WC-4	COMMONSPIRIT HEALTH COLORADO				1.G FE	527,045	108.2470	541,235	500,000	526,308		(737)			5.000	3.980	MN	4,583		10/19/2022	11/01/2028
19648F-WD-2	COMMONSPIRIT HEALTH COLORADO				2.A FE	842,016	109.4610	875,688	800,000	841,059		(957)			5.000	4.130	MN	7,333		10/19/2022	11/01/2029
19648F-WE-0	COMMONSPIRIT HEALTH COLORADO				1.G FE	1,053,960	110.2690	1,102,690	1,000,000	1,052,911		(1,049)			5.000	4.200	MN	9,167		10/19/2022	11/01/2030
19648F-WF-7	COMMONSPIRIT HEALTH COLORADO				2.A FE	1,369,394	110.7210	1,439,373	1,300,000	1,368,224		(1,170)			5.000	4.280	MN	11,917		10/19/2022	11/01/2031
19648F-WG-5	COMMONSPIRIT HEALTH COLORADO				2.A FE	1,577,220	110.9630	1,664,445	1,500,000	1,576,079		(1,141)			5.000	4.360	MN	13,750		10/19/2022	11/01/2032
20774Y-3L-9	CONNECTICUT ST HEALTH & EDL FA				1.G FE	226,302	100.8740	201,748	200,000	202,649		(5,207)			5.000	2.321	JJ	5,000	10,000	03/02/2018	07/01/2023
20774Y-4B-0	CONNECTICUT ST HEALTH & EDL FA				2.C FE	949,204	100.5480	859,685	855,000	864,699		(19,012)			5.000	2.701	JJ	21,375	42,750	04/12/2018	07/01/2023
20774Y-4C-8	CONNECTICUT ST HEALTH & EDL FA				2.C FE	673,896	101.2810	607,686	600,000	619,164		(12,338)			5.000	2.811	JJ	15,000	30,000	04/12/2018	07/01/2024
20774Y-4D-6	CONNECTICUT ST HEALTH & EDL FA				2.C FE	589,103	101.0330	525,372	520,000	545,760		(9,791)			5.000	2.930	JJ	13,000	26,000	04/12/2018	07/01/2025
20774Y-Y5-0	CONNECTICUT ST HEALTH & EDL FA				1.G FE	874,853	100.8690	756,518	750,000	761,666		(23,010)			5.000	1.860	JJ	18,750	37,500	11/08/2017	07/01/2023
20774Y-Y6-8	CONNECTICUT ST HEALTH & EDL FA				1.G FE	475,016	102.8140	411,256	400,000	417,887		(11,637)			5.000	1.960	JJ	10,000	20,000	11/08/2017	07/01/2024
20775C-NN-0	CONNECTICUT ST HSG FIN AUTH HS			1	1.A FE	2,526,007	96.4910	2,257,889	2,340,000	2,458,498		(34,007)			3.050	1.504	MN	9,120	71,370	01/01/2021	11/15/2031
207758-A4-5	CONNECTICUT ST SPL TAX OBLIG R			1	1.C FE	2,462,018	98.2480	2,210,580	2,250,000	2,412,389		(19,607)			4.000	2.900	MN	15,000	90,000	05/20/2020	05/01/2039
207758-XF-5	CONNECTICUT ST SPL TAX OBLIG R				1.C FE	5,308,100	108.8220	5,441,100	5,000,000	5,296,651		(11,449)			5.000	3.401	JJ	125,000		10/28/2022	01/01/2027
207758-YJ-6	CONNECTICUT ST SPL TAX OBLIG R			1	1.D FE	936,242	110.3690	943,655	855,000	905,715		(7,744)			5.000	3.840	AO	10,688	42,750	10/17/2018	10/01/2034
207758-YU-1	CONNECTICUT ST SPL TAX OBLIG R				1.D FE		100.0000								5.000	0.000	AO		41,000	12/31/2022	10/01/2022
207758-ZZ-9	CONNECTICUT ST SPL TAX OBLIG R			1	1.C FE	3,307,200	101.7910	3,053,730	3,000,000	3,235,044		(28,488)			4.000	2.810	MN	20,000	120,000	05/20/2020	05/01/2036
212582-CS-7	CONWAY ARK ELEC REV				1.D FE	637,843	101.9200	545,272	535,000	547,777		(13,636)			5.000	2.350	JD	2,229	26,750	11/18/2015	12/01/2023
212584-DW-3	CONWAY ARK HEALTH FACS BRD HOS				2.A FE	155,000	97.4330	151,021	155,000	155,000					0.860	0.860	FA	555	1,044	09/23/2021	08/01/2023
212584-DY-9	CONWAY ARK HEALTH FACS BRD HOS				2.A FE	270,000	90.9570	245,584	270,000	270,000					1.450	1.450	FA	1,631	3,067	09/23/2021	08/01/2025
212584-EA-0	CONWAY ARK HEALTH FACS BRD HOS				2.A FE	250,000	87.3320	218,330	250,000	250,000					2.050	2.050	FA	2,135	4,015	09/23/2021	08/01/2027
212584-DQ-6	CONWAY REGIONAL MEDICAL CENTER				2.A FE	349,440	103.8840	311,652	300,000	322,937		(8,576)			5.000	1.950	FA	6,250	18,750	09/26/2019	08/01/2025
212584-DS-2	CONWAY REGIONAL MEDICAL CENTER			1	2.A FE	355,014	104.6890	314,067	300,000	330,202		(8,039)			5.000	2.070	FA	6,250	15,000	09/26/2019	08/01/2027

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
212584-DU-7	CONWAY REGIONAL MEDICAL CENTER			1	2.A FE	234,888	104.1410	208,282	200,000	219,190		(5,093)			5.000	2.200	FA	4,167	10,000	09/26/2019	08/01/2029
213248-CX-3	COOK CNTY ILL				1.D FE	286,448	110.4200	276,050	250,000	284,513		(1,934)			5.000	2.460	MN	1,597	2,847	08/10/2022	11/15/2028
213248-CY-1	COOK CNTY ILL				1.D FE	162,103	111.9720	156,761	140,000	161,110		(993)			5.000	2.590	MN	894	1,594	08/10/2022	11/15/2029
213248-CZ-8	COOK CNTY ILL				1.D FE	374,221	113.1010	361,923	320,000	372,117		(2,104)			5.000	2.690	MN	2,044	3,644	08/10/2022	11/15/2030
213248-DC-8	COOK CNTY ILL			1	1.D FE	12,248,234	106.3050	11,656,343	10,965,000	12,211,096		(37,138)			5.000	3.621	MN	70,054	124,879	08/10/2022	11/15/2041
213248-DL-8	COOK CNTY ILL				1.D FE	332,279	110.4200	320,218	290,000	330,036		(2,244)			5.000	2.460	MN	1,853	3,303	08/10/2022	11/15/2028
213248-DM-6	COOK CNTY ILL				1.D FE	312,628	111.9720	302,324	270,000	310,712		(1,916)			5.000	2.590	MN	1,725	3,075	08/10/2022	11/15/2029
213248-DN-4	COOK CNTY ILL				1.D FE	350,832	113.1010	339,303	300,000	348,859		(1,973)			5.000	2.690	MN	1,917	3,417	08/10/2022	11/15/2030
213248-DQ-7	COOK CNTY ILL				1.D FE	958,003	113.9170	922,728	810,000	953,563		(4,441)			5.000	2.920	MN	5,175	9,225	08/10/2022	11/15/2032
213248-DR-5	COOK CNTY ILL			1	1.D FE	349,905	112.3830	337,149	300,000	348,421		(1,484)			5.000	3.090	MN	1,917	3,417	08/10/2022	11/15/2033
213248-DS-3	COOK CNTY ILL			1	1.D FE	717,247	111.4170	690,785	620,000	714,369		(2,878)			5.000	3.190	MN	3,961	7,061	08/10/2022	11/15/2034
213248-DT-1	COOK CNTY ILL			1	1.D FE	1,339,217	110.4440	1,292,195	1,170,000	1,334,243		(4,974)			5.000	3.320	MN	7,475	13,325	08/10/2022	11/15/2035
213248-DV-6	COOK CNTY ILL			1	1.D FE	2,113,462	109.1760	2,030,674	1,860,000	2,106,047		(7,416)			5.000	3.410	MN	11,883	21,183	08/10/2022	11/15/2037
213248-DU-8	COOK CNTY ILL SALES TAX REV			1	1.D FE	2,693,853	109.7610	2,595,848	2,365,000	2,684,217		(9,636)			5.000	3.380	MN	15,110	26,935	08/10/2022	11/15/2036
220245-K3-7	CORPUS CHRISTI TEX UTIL SYS				1.D FE	100,000	98.1100	98,110	100,000	100,000					0.820	0.820	JJ	378	820	07/01/2020	07/15/2023
220245-K4-5	CORPUS CHRISTI TEX UTIL SYS				1.D FE	1,255,000	94.8430	1,190,280	1,255,000	1,255,000					1.035	1.035	JJ	5,989	12,989	07/01/2020	07/15/2024
220245-K6-0	CORPUS CHRISTI TEX UTIL SYS				1.D FE	1,250,000	89.2000	1,115,000	1,250,000	1,250,000					1.389	1.389	JJ	8,006	17,363	07/01/2020	07/15/2026
220245-K7-8	CORPUS CHRISTI TEX UTIL SYS				1.D FE	2,000,000	86.5330	1,730,660	2,000,000	2,000,000					1.489	1.489	JJ	13,732	29,780	07/01/2020	07/15/2027
220245-K8-6	CORPUS CHRISTI TEX UTIL SYS				1.D FE	2,250,000	84.6480	1,904,580	2,250,000	2,250,000					1.706	1.706	JJ	17,700	38,385	07/01/2020	07/15/2028
220245-K9-4	CORPUS CHRISTI TEX UTIL SYS RE				1.D FE	1,225,000	82.3620	1,008,935	1,225,000	1,225,000					1.806	1.806	JJ	10,201	22,124	07/01/2020	07/15/2029
221821-BK-6	COTTONWOOD AZ EXCISE TAX				1.C FE	650,000	88.4680	575,042	650,000	650,000					1.141	1.141	JJ	3,708	7,458	06/04/2021	07/01/2026
221821-BL-4	COTTONWOOD AZ EXCISE TAX				1.C FE	550,000	86.7560	477,158	550,000	550,000					1.499	1.499	JJ	4,122	8,290	06/04/2021	07/01/2027
221821-BN-0	COTTONWOOD AZ EXCISE TAX				1.C FE	500,000	83.2300	416,150	500,000	500,000					1.855	1.855	JJ	4,638	9,327	06/04/2021	07/01/2029
23378R-FA-9	DAHLONEGA GA DOWNTOWN DEV AUTH				1.E FE	167,700	104.4330	146,206	140,000	149,696		(3,736)			5.000	2.140	JJ	3,500	7,000	12/07/2017	07/01/2025
235036-4K-3	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	1,239,476	94.9100	1,148,411	1,210,000	1,228,784		(10,078)			2.039	1.180	MN	4,112	24,672	12/07/2021	11/01/2024
235036-6K-1	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	500,000	96.9540	484,770	500,000	500,000					1.041	1.041	MN	868	5,205	07/31/2020	11/01/2023
235036-6L-9	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	800,000	93.5150	748,120	800,000	800,000					1.229	1.229	MN	1,639	9,832	07/31/2020	11/01/2024
235036-6M-7	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	3,250,000	90.3900	2,937,675	3,250,000	3,250,000					1.329	1.329	MN	7,199	43,193	07/31/2020	11/01/2025
235036-6N-5	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	2,000,000	88.2540	1,765,080	2,000,000	2,000,000					1.649	1.649	MN	5,497	32,980	07/31/2020	11/01/2026
235036-6P-0	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	2,000,000	86.0440	1,720,880	2,000,000	2,000,000					1.749	1.749	MN	5,830	34,980	07/31/2020	11/01/2027
235036-7X-2	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	3,355,000	96.6280	3,241,869	3,355,000	3,355,000					0.632	0.632	MN	3,534	20,674	10/28/2021	11/01/2023
235036-7Y-0	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	9,000,000	93.1380	8,382,420	9,000,000	9,000,000					1.010	1.010	MN	15,150	88,628	10/28/2021	11/01/2024
235036-7Z-7	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	2,000,000	90.3010	1,806,020	2,000,000	2,000,000					1.295	1.295	MN	4,317	25,253	10/28/2021	11/01/2025
235036-8A-1	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	5,000,000	87.8280	4,391,400	5,000,000	5,000,000					1.525	1.525	MN	12,708	74,344	10/28/2021	11/01/2026
235036-8B-9	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	2,000,000	85.9720	1,719,440	2,000,000	2,000,000					1.732	1.732	MN	5,773	33,774	10/28/2021	11/01/2027
23542J-QL-2	DALLAS TEX WTRWKS & SWR SYS				1.C FE		100.0000								0.556	0.000	AO		3,166	12/31/2022	10/01/2022
23542J-QM-0	DALLAS TEX WTRWKS & SWR SYS				1.C FE	1,000,000	97.2730	972,730	1,000,000	1,000,000					0.656	0.656	AO	1,640	6,560	06/10/2020	10/01/2023
23542J-QP-3	DALLAS TEX WTRWKS & SWR SYS				1.C FE	1,500,000	90.8890	1,363,335	1,500,000	1,500,000					1.007	1.007	AO	3,776	15,105	06/10/2020	10/01/2025
23542J-QR-9	DALLAS TEX WTRWKS & SWR SYS				1.C FE	1,000,000	86.6100	866,100	1,000,000	1,000,000					1.497	1.497	AO	3,743	14,970	06/10/2020	10/01/2027
235586-BU-7	DALTON GA UTILS REV				2.A FE	649,715	102.2660	562,463	550,000	569,440		(16,329)			5.000	1.920	MS	9,167	27,500	11/07/2017	03/01/2024
235586-BW-3	DALTON GA UTILS REV				2.A FE	303,123	105.6670	264,168	250,000	271,453		(6,476)			5.000	2.180	MS	4,167	12,500	11/07/2017	03/01/2026
235586-BY-9	DALTON GA UTILS REV			1	2.A FE	666,754	106.8990	587,945	550,000	605,676		(12,551)			5.000	2.430	MS	9,167	27,500	11/07/2017	03/01/2028
23867P-BC-1	DAVIE FLA EDL FACS REV				1.G FE	561,180	100.4330	502,165	500,000	503,424		(13,544)			5.000	2.230	AO	6,250	25,000	07/12/2018	04/01/2023
23867P-BD-9	DAVIE FLA EDL FACS REV				1.G FE	636,832	102.2580	572,645	560,000	577,811		(13,880)			5.000	2.400	AO	7,000	28,000	07/12/2018	04/01/2024
23867P-BN-7	DAVIE FLA EDL FACS REV			1	1.G FE	606,935	104.3410	553,007	530,000	574,682		(7,690)			5.000	3.240	AO	6,625	26,500	07/12/2018	04/01/2033

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
23867P-BP-2	DAVIE FLA EDL FACS REV			1	1.G FE	1,259,490	104.0090	1,149,299	1,105,000	1,194,833		(15,432)			5.000	3.300	AO	13,813	55,250	07/12/2018	04/01/2034
238676-FB-1	DAVIE FLA WTR & SWR REV				1.E FE	605,000	97.6270	590,643	605,000	605,000					1.236	1.236	AO	1,869	7,478	06/10/2020	10/01/2023
238676-FC-9	DAVIE FLA WTR & SWR REV				1.E FE	225,000	94.7770	213,248	225,000	225,000					1.504	1.504	AO	846	3,384	06/10/2020	10/01/2024
238676-FF-2	DAVIE FLA WTR & SWR REV				1.E FE	385,000	88.0430	338,966	385,000	385,000					1.972	1.972	AO	1,898	7,592	06/10/2020	10/01/2027
24487R-CK-6	DEKALB CNTY NEWTON CNTY GWINNE			1	1.D FE	1,075,015	110.1980	1,008,312	915,000	1,007,292		(15,486)			5.000	2.970	JD	3,813	45,750	05/10/2018	06/01/2031
24487R-CL-4	DEKALB CNTY NEWTON CNTY GWINNE			1	1.D FE	936,880	109.9930	879,944	800,000	879,014		(13,241)			5.000	3.010	JD	3,333	40,000	05/10/2018	06/01/2032
24487R-CM-2	DEKALB CNTY NEWTON CNTY GWINNE			1	1.D FE	1,049,751	109.6030	986,427	900,000	986,534		(14,478)			5.000	3.060	JD	3,750	45,000	05/10/2018	06/01/2033
246045-NJ-3	DELAWARE CNTY PA REGL WTR QUAL				1.D FE	267,704	100.6250	231,438	230,000	232,447		(7,265)			5.000	1.780	MN	1,917	11,500	12/08/2017	05/01/2023
246387-SE-5	DELAWARE ST ECONOMIC DEV AUTH				1.C FE	565,519	101.3520	496,625	490,000	499,330		(12,194)			5.000	2.420	AO	6,125	24,500	03/03/2017	10/01/2023
246387-SF-2	DELAWARE ST ECONOMIC DEV AUTH				1.C FE	614,122	103.2200	547,066	530,000	551,151		(11,661)			5.000	2.650	AO	6,625	26,500	03/03/2017	10/01/2024
246387-SG-0	DELAWARE ST ECONOMIC DEV AUTH				1.C FE	1,162,780	104.9300	1,049,300	1,000,000	1,057,007		(19,668)			5.000	2.830	AO	12,500	50,000	03/03/2017	10/01/2025
246388-SB-9	DELAWARE ST HEALTH FACS AUTH R				1.D FE	594,800	103.0350	515,175	500,000	522,662		(14,751)			5.000	1.920	JJ	12,500	25,000	11/16/2017	07/01/2024
246388-SD-5	DELAWARE ST HEALTH FACS AUTH R				1.D FE	975,712	106.9840	855,872	800,000	875,621		(20,573)			5.000	2.180	JJ	20,000	40,000	11/16/2017	07/01/2026
247888-DK-3	DELTONA FLA UTIL SYS REV			1	1.E FE	1,500,000	86.9980	1,304,970	1,500,000	1,500,000					0.964	0.964	AO	3,615	14,460	02/12/2021	10/01/2026
247888-DL-1	DELTONA FLA UTIL SYS REV			1	1.E FE	500,000	84.2820	421,410	500,000	500,000					1.110	1.110	AO	1,388	5,550	02/12/2021	10/01/2027
249182-KQ-8	DENVER COLO CITY & CNTY ARPT			1	1.D FE	6,410,736	105.9230	6,307,715	5,955,000	6,370,953		(39,783)			5.000	3.431	MN	38,046	148,875	06/23/2022	11/15/2030
249182-SJ-6	DENVER COLO CITY & CNTY ARPT			1	1.D FE	338,582	112.3160	359,411	320,000	338,416		(167)			5.000	4.465	MN	2,044		11/04/2022	11/15/2037
249182-SK-3	DENVER COLO CITY & CNTY ARPT			1	1.D FE	1,131,169	111.2780	1,196,239	1,075,000	1,130,676		(493)			5.000	4.537	MN	6,868		11/04/2022	11/15/2038
249182-SL-1	DENVER COLO CITY & CNTY ARPT			1	1.D FE	1,388,621	112.7420	1,465,646	1,300,000	1,387,859		(762)			5.250	4.665	MN	8,721		11/04/2022	11/15/2039
249182-SN-7	DENVER COLO CITY & CNTY ARPT			1	1.D FE	1,210,700	111.5550	1,277,305	1,145,000	1,210,156		(544)			5.250	4.787	MN	7,681		11/04/2022	11/15/2041
249182-SP-2	DENVER COLO CITY & CNTY ARPT			1	1.D FE	1,082,123	111.3010	1,140,835	1,025,000	1,081,656		(467)			5.250	4.813	MN	6,876		11/04/2022	11/15/2042
249182-SQ-0	DENVER COLO CITY & CNTY ARPT			1	1.D FE	2,602,625	109.8940	2,747,350	2,500,000	2,601,821		(804)			5.250	4.949	MAY	16,771		11/04/2022	11/15/2047
249182-SV-9	DENVER COLO CITY & CNTY ARPT				1.D FE	4,711,095	107.7060	4,846,770	4,500,000	4,706,191		(4,904)			5.250	4.200	MN	30,188		11/04/2022	11/15/2027
249182-KG-0	DENVER COLO CITY & CNTY ARPT R				1.D FE		100.0560								5.000	0.000	MN		50,000	12/31/2022	11/15/2022
249182-KH-8	DENVER COLO CITY & CNTY ARPT R				1.D FE	4,938,612	101.2870	4,557,915	4,500,000	4,603,333		(99,876)			5.000	2.324	MN	28,750	225,000	04/13/2022	11/15/2023
249182-KL-9	DENVER COLO CITY & CNTY ARPT R				1.D FE	4,184,565	105.7240	3,700,340	3,500,000	3,815,548		(76,614)			5.000	2.540	MN	22,361	175,000	11/30/2017	11/15/2026
249182-KW-5	DENVER COLO CITY & CNTY ARPT R				1.E FE	21,568,856	101.3610	19,577,877	19,315,000	19,851,724		(576,279)			5.000	1.925	JD	80,479	965,750	12/21/2021	12/01/2023
249182-KZ-8	DENVER COLO CITY & CNTY ARPT R				1.E FE	4,307,000	105.7860	4,231,440	4,000,000	4,264,467		(42,533)			5.000	3.191	JD	16,667	200,000	04/25/2022	12/01/2026
249182-LA-2	DENVER COLO CITY & CNTY ARPT R				1.E FE	11,225,800	106.6520	10,665,200	10,000,000	11,076,345		(149,455)			5.000	2.650	JD	41,667	500,000	04/04/2022	12/01/2027
24916P-KH-9	DENVER COLO CITY & CNTY BRD WTR CO				1.A FE	3,397,194	106.9030	3,436,931	3,215,000	3,385,195		(11,999)			5.000	3.111	JD	35,276		09/27/2022	12/15/2025
24916P-KU-0	DENVER COLO CITY & CNTY BRD WTR CO			1	1.A FE	5,771,232	115.6040	6,028,749	5,215,000	5,761,340		(9,892)			5.000	4.006	JD	57,220		09/27/2022	12/15/2036
249183-XY-5	DENVER COLO CITY & CNTY CTFS P			1	1.B FE	1,579,396	106.6230	1,471,397	1,380,000	1,473,127		(25,566)			5.000	2.910	JD	5,750	69,000	08/09/2018	06/01/2031
249183-YA-6	DENVER COLO CITY & CNTY CTFS P			1	1.B FE	683,556	106.2890	637,734	600,000	639,080		(10,712)			5.000	2.981	JD	2,500	30,000	08/09/2018	06/01/2033
249183-YB-4	DENVER COLO CITY & CNTY CTFS P			1	1.B FE	833,534	105.9890	779,019	735,000	781,151		(12,631)			5.000	3.051	JD	3,063	36,750	08/09/2018	06/01/2034
24917D-BS-1	DENVER COLO CITY & CNTY DEDICA			1	1.D FE	250,370	58.7670	293,835	500,000	298,953		11,981			0.000	4.097	N/A			08/22/2018	08/01/2035
24918E-EK-2	DENVER COLO HEALTH & HOSP AUTH			1	2.B FE	837,818	87.0760	653,070	750,000	812,107		(8,071)			4.000	2.680	JD	2,500	30,000	09/06/2019	12/01/2038
24918E-EL-0	DENVER COLO HEALTH & HOSP AUTH			1	2.B FE	111,331	86.2330	86,233	100,000	108,018		(1,040)			4.000	2.720	JD	333	4,000	09/06/2019	12/01/2039
254845-PT-1	DISTRICT COLUMBIA WTR & SWR AU			1	1.B FE	1,677,186	110.8630	1,552,082	1,400,000	1,555,870		(27,277)			5.000	2.710	AO	17,500	70,000	04/18/2018	10/01/2031
254845-PU-8	DISTRICT COLUMBIA WTR & SWR AU			1	1.B FE	1,196,070	110.5100	1,105,100	1,000,000	1,110,303		(19,291)			5.000	2.730	AO	12,500	50,000	04/18/2018	10/01/2032
254845-PV-6	DISTRICT COLUMBIA WTR & SWR AU			1	1.B FE	1,237,933	110.2050	1,146,132	1,040,000	1,151,495		(19,462)			5.000	2.790	AO	13,000	52,000	04/18/2018	10/01/2033
25477G-UH-6	DISTRICT OF COLUMBIA WASHINGTON DC				1.B FE	1,071,090	117.0260	1,053,234	900,000	1,063,767		(7,323)			5.000	2.600	JJ	19,250		07/13/2022	07/01/2031
25477G-UJ-2	DISTRICT OF COLUMBIA WASHINGTON DC				1.B FE	2,413,680	117.7880	2,220,304	1,885,000	2,260,102		(14,792)			5.000	2.620	JJ	40,318		07/13/2022	07/01/2032
25477G-UK-9	DISTRICT OF COLUMBIA WASHINGTON DC			1	1.B FE	2,390,500	117.0090	2,340,180	2,000,000	2,375,773		(14,727)			5.000	2.740	JJ	42,778		07/13/2022	07/01/2033
25477G-UL-7	DISTRICT OF COLUMBIA WASHINGTON DC			1	1.B FE	3,548,550	115.8830	3,476,490	3,000,000	3,527,995		(20,555)			5.000	2.870	JJ	64,167		07/13/2022	07/01/2034
25477G-UM-5	DISTRICT OF COLUMBIA WASHINGTON DC			1	1.B FE	4,546,964	114.7830	4,447,841	3,875,000	4,521,908		(25,055)			5.000	2.970	JJ	82,882		07/13/2022	07/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
254845-SW-1	DISTRICT OF COLUMBIA WATER AND SEW			1	1.C FE	5,215,000	94.9960	4,954,041	5,215,000	5,215,000					1.872	1.872	AO	24,406	50,982	02/25/2022	10/01/2024
258864-AH-0	DOUGLAS ARIZ PLEDGED REV OBLIG				1.D FE	885,000	81.6950	723,001	885,000	885,000					1.796	1.796	JJ	7,947	15,983	06/11/2021	01/01/2029
258864-AL-1	DOUGLAS ARIZ PLEDGED REV OBLIG			1	1.D FE	665,000	77.1350	512,948	665,000	665,000					2.296	2.296	JJ	7,634	15,353	06/11/2021	01/01/2032
259363-UD-9	DOUGLAS CNTY NEB SCH DIST NO 0			1	1.D FE	236,336	101.0610	227,387	225,000	227,213		(2,349)			4.000	2.904	JD	750	9,000	11/16/2018	06/01/2027
259363-UE-7	DOUGLAS CNTY NEB SCH DIST NO 0			1	1.D FE	261,173	101.0610	252,653	250,000	252,186		(2,318)			4.000	3.025	JD	833	10,000	11/16/2018	06/01/2028
259363-UF-4	DOUGLAS CNTY NEB SCH DIST NO 0			1	1.D FE	301,182	101.0610	293,077	290,000	292,193		(2,323)			4.000	3.156	JD	967	11,600	11/16/2018	06/01/2029
259363-UG-2	DOUGLAS CNTY NEB SCH DIST NO 0			1	1.D FE	269,175	101.0610	262,759	260,000	261,802		(1,908)			4.000	3.226	JD	867	10,400	11/16/2018	06/01/2030
259363-UH-0	DOUGLAS CNTY NEB SCH DIST NO 0			1	1.D FE	289,094	101.0610	282,971	280,000	281,788		(1,892)			4.000	3.287	JD	933	11,200	11/16/2018	06/01/2031
259363-UP-2	DOUGLAS CNTY NEB SCH DIST NO 0			1	1.D FE	463,028	101.9780	438,505	430,000	436,498		(6,873)			5.000	3.312	JD	1,792	21,500	11/16/2018	06/01/2037
259363-UQ-0	DOUGLAS CNTY NEB SCH DIST NO 0			1	1.D FE	499,829	101.9780	474,198	465,000	471,857		(7,251)			5.000	3.352	JD	1,938	23,250	11/16/2018	06/01/2038
263804-AV-8	DUBOIS PA HOSP AUTH HOSP REV				1.G FE	839,595	100.7720	755,790	750,000	759,969		(18,156)			5.000	2.500	JJ	17,292	37,500	05/18/2018	07/15/2023
263804-BD-7	DUBOIS PA HOSP AUTH HOSP REV			1	1.G FE	1,653,578	105.6310	1,536,931	1,455,000	1,566,827		(20,065)			5.000	3.330	JJ	33,546	72,750	05/18/2018	07/15/2031
263804-BE-5	DUBOIS PA HOSP AUTH HOSP REV			1	1.G FE	1,726,422	105.4490	1,608,097	1,525,000	1,638,546		(20,343)			5.000	3.380	JJ	35,160	76,250	05/18/2018	07/15/2032
263804-BF-2	DUBOIS PA HOSP AUTH HOSP REV			1	1.G FE	2,267,375	100.1520	2,233,390	2,230,000	2,251,247		(3,760)			4.000	3.790	JJ	41,131	89,200	05/18/2018	07/15/2033
263804-BG-0	DUBOIS PA HOSP AUTH HOSP REV			1	1.G FE	1,881,595	104.8210	1,755,752	1,675,000	1,791,702		(20,845)			5.000	3.480	JJ	38,618	83,750	05/18/2018	07/15/2034
263804-BH-8	DUBOIS PA HOSP AUTH HOSP REV			1	1.G FE	2,212,144	98.8570	2,174,854	2,200,000	2,206,924		(1,220)			4.000	3.931	JJ	40,578	88,000	05/18/2018	07/15/2035
26443C-AC-7	DUKE UNIVERSITY HEALTH SYSTEM INC				1.D FE	750,000	94.7150	710,360	750,000	750,000					1.996	1.996	JD	1,248	14,970	01/07/2020	06/01/2024
265404-ES-8	DUNELAND IND SCH BLDG CORP				1.B FE	1,958,092	109.2120	1,829,301	1,675,000	1,918,595		(39,497)			5.000	1.660	JJ	64,441		02/25/2022	07/15/2027
266780-ES-0	DURHAM N C			1	1.B FE	3,500,000	90.7040	3,174,640	3,500,000	3,500,000					2.206	2.206	JD	6,434	77,210	01/17/2020	12/01/2026
26678P-EH-9	DURHAM N C LTD OBLIG				1.B FE	692,441	106.2850	600,510	565,000	612,176		(16,568)			5.000	1.870	AO	7,063	28,250	12/08/2017	10/01/2025
270618-GL-9	EAST BATON ROUGE LA SEW COMMN				1.D FE	655,000	92.6000	606,530	655,000	655,000					0.979	0.979	FA	2,672	6,412	07/31/2020	02/01/2025
270618-GN-5	EAST BATON ROUGE LA SEW COMMN				1.D FE	1,255,000	87.1640	1,093,908	1,255,000	1,255,000					1.347	1.347	FA	7,044	16,905	07/31/2020	02/01/2027
270773-AS-3	EAST BATON ROUGE PARISH LA SALES			1	1.C FE	431,111	102.7240	395,487	385,000	417,654		(4,494)			4.000	2.590	FA	6,417	15,400	11/14/2019	08/01/2036
270773-AU-8	EAST BATON ROUGE PARISH LA SALES			1	1.C FE	1,417,341	98.9790	1,261,982	1,275,000	1,375,928		(13,842)			4.000	2.680	FA	21,250	51,000	11/14/2019	08/01/2038
54628C-NP-3	EAST BATON ROUGE PARISH LA SALES T				1.C FE	365,000	97.8550	357,171	365,000	365,000					0.850	0.850	FA	1,293	3,103	08/20/2020	08/01/2023
54628C-NQ-1	EAST BATON ROUGE PARISH LA SALES T				1.C FE	360,000	94.4050	339,858	360,000	360,000					1.050	1.050	FA	1,575	3,780	08/20/2020	08/01/2024
54628C-NR-9	EAST BATON ROUGE PARISH LA SALES T				1.C FE	360,000	91.0900	327,924	360,000	360,000					1.150	1.150	FA	1,725	4,140	08/20/2020	08/01/2025
27149T-AS-0	EAST CENT REGL WASTEWATER TREA				1.B FE	299,072	106.2300	260,264	245,000	265,045		(7,032)			5.000	1.930	AO	3,063	12,250	12/08/2017	10/01/2025
27149T-AT-8	EAST CENT REGL WASTEWATER TREA				1.B FE	1,643,504	108.4460	1,436,910	1,325,000	1,467,889		(36,343)			5.000	2.000	AO	16,563	66,250	12/08/2017	10/01/2026
27149T-AU-5	EAST CENT REGL WASTEWATER TREA				1.B FE	566,154	110.5390	497,426	450,000	509,345		(11,773)			5.000	2.070	AO	5,625	22,500	12/08/2017	10/01/2027
27149T-AX-9	EAST CENT REGL WASTEWATER TREA			1	1.B FE	3,993,186	110.4590	3,556,780	3,220,000	3,616,710		(78,291)			5.000	2.250	AO	40,250	161,000	12/08/2017	10/01/2030
27149T-AZ-4	EAST CENT REGL WASTEWATER TREA			1	1.B FE	3,832,017	104.3520	3,584,491	3,435,000	3,640,614		(40,114)			4.000	2.650	AO	34,350	137,400	12/08/2017	10/01/2032
27149T-BA-8	EAST CENT REGL WASTEWATER TREA			1	1.B FE	4,099,664	104.0390	3,839,039	3,690,000	3,902,410		(41,380)			4.000	2.700	AO	36,900	147,600	12/08/2017	10/01/2033
282659-AY-7	EL CAJON CALIF			1	1.C FE	500,000	89.1440	445,720	500,000	500,000					1.429	1.429	AO	1,747	7,145	01/14/2021	04/01/2026
282659-AZ-4	EL CAJON CALIF			1	1.C FE	550,000	86.9600	478,280	550,000	550,000					1.696	1.696	AO	2,332	9,328	01/14/2021	04/01/2027
283062-DL-8	EL DORADO CALIF IRR DIST REV			1	1.D FE	900,000	99.4330	894,897	900,000	900,000					0.871	0.871	MS	2,613	7,839	06/16/2020	03/01/2023
283062-DM-6	EL DORADO CALIF IRR DIST REV			1	1.D FE	655,000	96.0160	628,905	655,000	655,000					1.080	1.080	MS	2,358	7,074	06/16/2020	03/01/2024
283062-DP-9	EL DORADO CALIF IRR DIST REV			1	1.D FE	1,000,000	90.2600	902,600	1,000,000	1,000,000					1.487	1.487	MS	4,957	14,870	06/16/2020	03/01/2026
283062-DS-3	EL DORADO CALIF IRR DIST REV			1	1.D FE	2,975,000	84.5960	2,516,731	2,975,000	2,975,000					2.055	2.055	MS	20,379	61,136	06/16/2020	03/01/2029
283365-KL-7	EL PASO CNTY COLO CTFS PARTN				1.C FE	194,011	104.1590	177,070	170,000	177,448		(3,741)			5.000	2.640	JD	708	8,500	04/27/2018	12/01/2024
283822-WS-9	EL PASO TX WTR & SWR REVENUE			1	1.B FE	3,320,100	113.9270	3,417,810	3,000,000	3,311,064		(9,036)			5.000	3.522	MS	39,167		10/03/2022	03/01/2031
29270C-4N-2	ENERGY NORTHWEST WASH ELEC REV				1.C FE	8,949,040	111.5890	8,927,120	8,000,000	8,865,401		(83,639)			5.000	2.860	JJ	232,222		05/11/2022	07/01/2028
295542-TL-8	ERIE PA WTR AUTH WTR REV				1.C FE	500,000	74.1720	370,860	500,000	500,000					2.361	2.361	JD	984	11,805	09/29/2020	12/01/2035
298191-T5-6	EUGENE ORE ELEC UTIL REV				1.D FE	380,000	89.3690	339,602	380,000	380,000					1.716	1.716	FA	2,717	6,521	05/28/2020	08/01/2026
30382V-AD-8	FAIRFAX CNTY VA INDL DEV AUTH				1.C FE	1,076,710	105.1930	1,051,930	1,000,000	1,059,818		(16,892)			5.000	2.391	MN	6,389	28,333	04/14/2022	05/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
316608-DB-1	FIFE WASH WTR & SWR REV			1	1.D FE	681,645	105.1010	672,646	640,000	663,241		(4,467)			4.000	3.170	AO	6,400	25,600	08/16/2018	10/01/2031
316608-DC-9	FIFE WASH WTR & SWR REV			1	1.D FE	742,595	106.5450	719,179	675,000	712,759		(7,247)			4.500	3.220	AO	7,594	30,375	08/16/2018	10/01/2032
316608-DD-7	FIFE WASH WTR & SWR REV			1	1.D FE	645,672	106.4540	628,079	590,000	621,142		(5,965)			4.500	3.290	AO	6,638	26,550	08/16/2018	10/01/2033
34073T-KN-6	FLORIDA HIGHER EDL FACS FING A			1	1.G FE	1,275,018	106.0150	1,160,864	1,095,000	1,178,651		(20,360)			5.000	2.880	MN	9,125	54,750	12/20/2017	11/01/2027
340765-HP-4	FLORIDA KEYS AQUEDUCT AUTH WTR			1	1.D FE	3,138,933	102.9810	2,831,978	2,750,000	2,924,756		(62,599)			5.000	2.520	MS	45,833	137,500	05/22/2019	09/01/2041
340765-HQ-2	FLORIDA KEYS AQUEDUCT AUTH WTR			1	1.D FE	9,468,821	101.9700	8,509,397	8,345,000	8,850,887		(180,852)			5.000	2.630	MS	139,083	417,250	05/22/2019	09/01/2049
34281P-TX-1	FLORIDA ST GOV UTIL AUTH FT MYERS			1	1.E FE	940,628	111.8150	838,613	750,000	881,037		(17,821)			5.000	2.200	AO	9,375	37,500	06/28/2019	10/01/2033
34281P-SU-8	FLORIDA ST GOVERNMENTAL UTIL A				1.E FE	438,270	106.0120	397,545	375,000	402,758		(9,688)			5.000	2.210	AO	4,688	18,750	02/20/2019	10/01/2025
342816-Q4-0	FLORIDA ST MUN PWR AGY REV			1	1.F FE	1,385,618	104.3990	1,357,187	1,300,000	1,347,198		(9,071)			4.000	3.170	AO	13,000	52,000	06/27/2018	10/01/2030
343137-LS-2	FLORIDA ST TPK AUTH				1.C FE	6,577,311	111.9140	6,787,584	6,065,000	6,563,652		(13,658)			5.000	3.351	JJ	151,625		10/27/2022	07/01/2028
34637Q-AG-7	FORMER INGLEWOOD CALIF REDEV A				1.C FE	190,596	102.6620	169,392	165,000	170,175		(3,769)			5.000	2.590	MN	1,375	8,250	03/24/2017	05/01/2024
34710R-AM-2	FORT COLLINS COLO ELEC UTIL EN			1	1.D FE	1,601,726	111.4670	1,515,951	1,360,000	1,500,040		(23,529)			5.000	2.930	JD	5,667	68,000	05/31/2018	12/01/2033
114894-YT-9	FORT LAUDERDALE HOLLYWOOD INTL AIR			1	1.E FE	608,978	86.7040	485,542	560,000	595,031		(4,623)			4.000	2.970	AO	5,600	22,400	11/01/2019	10/01/2049
348430-PC-7	FORT PIERCE FLA UTILS AUTH				1.F FE	416,951	109.0000	408,750	375,000	413,019		(3,933)			5.000	2.710	AO	4,688	5,208	05/26/2022	10/01/2027
348430-PD-5	FORT PIERCE FLA UTILS AUTH				1.F FE	393,173	110.5550	386,943	350,000	389,829		(3,343)			5.000	2.841	AO	4,375	4,861	05/26/2022	10/01/2028
348430-PE-3	FORT PIERCE FLA UTILS AUTH				1.F FE	395,199	111.8500	391,475	350,000	392,241		(2,958)			5.000	3.011	AO	4,375	4,861	05/26/2022	10/01/2029
348430-PG-8	FORT PIERCE FLA UTILS AUTH				1.F FE	227,486	114.2090	228,418	200,000	226,134		(1,352)			5.000	3.270	AO	2,500	2,778	05/26/2022	10/01/2031
348430-PJ-2	FORT PIERCE FLA UTILS AUTH			1	1.F FE	226,438	114.2640	228,528	200,000	225,295		(1,143)			5.000	3.460	AO	2,500	2,778	05/26/2022	10/01/2033
348430-PK-9	FORT PIERCE FLA UTILS AUTH			1	1.F FE	366,460	113.7150	369,574	325,000	364,673		(1,788)			5.000	3.511	AO	4,063	4,514	05/26/2022	10/01/2034
348430-PL-7	FORT PIERCE FLA UTILS AUTH			1	1.F FE	280,975	112.6320	281,580	250,000	279,642		(1,333)			5.000	3.551	AO	3,125	3,472	05/26/2022	10/01/2035
348430-PM-5	FORT PIERCE FLA UTILS AUTH			1	1.F FE	533,416	111.8130	531,112	475,000	530,903		(2,512)			5.000	3.561	AO	5,938	6,597	05/26/2022	10/01/2036
348430-PN-3	FORT PIERCE FLA UTILS AUTH			1	1.F FE	476,489	111.0530	471,975	425,000	474,277		(2,212)			5.000	3.581	AO	5,313	5,903	05/26/2022	10/01/2037
348430-PQ-6	FORT PIERCE FLA UTILS AUTH			1	1.F FE	530,813	110.0640	522,804	475,000	528,420		(2,393)			5.000	3.621	AO	5,938	6,597	05/26/2022	10/01/2039
348430-PR-4	FORT PIERCE FLA UTILS AUTH			1	1.F FE	557,840	109.6410	548,205	500,000	555,363		(2,477)			5.000	3.641	AO	6,250	6,944	05/26/2022	10/01/2040
348430-PS-2	FORT PIERCE FLA UTILS AUTH			1	1.F FE	613,124	109.5040	602,272	550,000	610,421		(2,702)			5.000	3.651	AO	6,875	7,639	05/26/2022	10/01/2041
348430-PT-0	FORT PIERCE FLA UTILS AUTH			1	1.F FE	445,184	109.5110	438,044	400,000	443,252		(1,932)			5.000	3.671	AO	5,000	5,556	05/26/2022	10/01/2042
348430-PV-5	FORT PIERCE FLA UTILS AUTH			1	1.F FE	4,922,000	92.3910	4,619,550	5,000,000	4,922,906		906			4.000	4.098	AO	50,000	55,556	05/26/2022	10/01/2052
349515-S2-3	FORT WORTH TEX WTR & SWR REV				1.C FE	5,172,621	98.5860	4,944,088	5,015,000	5,165,768		(6,853)			4.000	3.570	FA	105,872		07/22/2022	02/15/2040
350686-AQ-4	FOUNTAIN COLO ELEC WTR & WASTE			1	1.C FE	301,370	103.1260	283,597	275,000	289,664		(3,516)			4.000	2.560	JD	917	11,000	07/12/2019	12/01/2034
350686-AR-2	FOUNTAIN COLO ELEC WTR & WASTE			1	1.C FE	174,558	102.6290	164,206	160,000	168,105		(1,940)			4.000	2.630	JD	533	6,400	07/12/2019	12/01/2035
350686-AS-0	FOUNTAIN COLO ELEC WTR & WASTE			1	1.C FE	380,870	102.2260	357,791	350,000	367,196		(4,112)			4.000	2.670	JD	1,167	14,000	07/12/2019	12/01/2036
350686-AT-8	FOUNTAIN COLO ELEC WTR & WASTE			1	1.C FE	515,570	101.0100	479,798	475,000	497,614		(5,402)			4.000	2.710	JD	1,583	19,000	07/12/2019	12/01/2037
353204-AF-7	FRANKLIN CNTY OHIO SALES TAX R				1.A FE	635,300	103.0570	566,814	550,000	571,202		(14,576)			5.000	2.220	JD	2,292	27,500	05/24/2018	06/01/2024
353406-RM-5	FRANKLIN CNTY WASH PUB UTIL DI				1.E FE	121,632	101.2610	101,261	100,000	102,197		(3,252)			5.000	1.670	MS	1,667	5,000	09/21/2016	09/01/2023
353406-RQ-6	FRANKLIN CNTY WASH PUB UTIL DI				1.E FE	252,644	107.5810	215,162	200,000	220,734		(5,392)			5.000	2.050	MS	3,333	10,000	09/21/2016	09/01/2026
359430-AZ-8	FRUITA COLO SALES & USE TAX RE			1	1.D FE	318,637	104.7390	293,269	280,000	303,133		(4,577)			4.000	2.160	AO	2,800	11,200	06/27/2019	10/01/2031
359430-BB-0	FRUITA COLO SALES & USE TAX RE			1	1.D FE	780,414	102.4430	722,223	705,000	750,441		(8,891)			4.000	2.550	AO	7,050	28,200	06/27/2019	10/01/2035
359430-BD-6	FRUITA COLO SALES & USE TAX RE			1	1.D FE	1,142,979	100.0950	1,045,993	1,045,000	1,104,200		(11,526)			4.000	2.720	AO	10,450	41,800	06/27/2019	10/01/2039
366133-LH-7	GARLAND TEX ELEC UTIL SYS REV				1.F FE	558,845	100.2780	501,390	500,000	502,182		(12,968)			5.000	2.350	MS	8,333	25,000	05/16/2018	03/01/2023
366133-LJ-3	GARLAND TEX ELEC UTIL SYS REV				1.F FE	283,390	102.2430	255,608	250,000	257,195		(6,008)			5.000	2.481	MS	4,167	12,500	05/16/2018	03/01/2024
366133-MU-7	GARLAND TEX ELEC UTIL SYS REV			1	1.F FE	1,462,488	109.8660	1,373,325	1,250,000	1,388,281		(20,115)			5.000	3.020	MS	20,833	62,500	02/06/2019	03/01/2034
366133-MW-3	GARLAND TEX ELEC UTIL SYS REV			1	1.F FE	406,214	108.5250	379,838	350,000	386,646		(5,311)			5.000	3.120	MS	5,833	17,500	02/06/2019	03/01/2036
366133-MX-1	GARLAND TEX ELEC UTIL SYS REV			1	1.F FE	693,018	107.8310	646,986	600,000	660,702		(8,779)			5.000	3.180	MS	10,000	30,000	02/06/2019	03/01/2037
373064-N7-5	GEORGETOWN TEX UTILITY SYS				1.C FE	1,104,550	110.3970	551,985	500,000	547,569		(4,706)			5.000	3.141	FA	15,347		05/13/2022	08/15/2028
373064-N8-3	GEORGETOWN TEX UTILITY SYS				1.C FE	1,700,627	111.9090	1,438,031	1,285,000	1,413,128		(10,523)			5.000	3.311	FA	39,442		05/13/2022	08/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
373064-N9-1	GEORGETOWN TEX UTILITY SYS				1.C FE	1,391,600	113.3220	1,416,525	1,250,000	1,382,355		(9,245)			5.000	3.411	FA	38,368		05/13/2022	08/15/2030
373064-P2-4	GEORGETOWN TEX UTILITY SYS				1.C FE	1,520,874	114.3940	1,555,758	1,360,000	1,511,705		(9,169)			5.000	3.491	FA	41,744		05/13/2022	08/15/2031
373064-P3-2	GEORGETOWN TEX UTILITY SYS			1	1.C FE	1,388,475	113.8360	1,422,950	1,250,000	1,380,615		(7,860)			5.000	3.581	FA	38,368		05/13/2022	08/15/2032
373064-P4-0	GEORGETOWN TEX UTILITY SYS			1	1.C FE	1,403,325	113.2100	1,437,767	1,270,000	1,395,780		(7,544)			5.000	3.651	FA	38,982		05/13/2022	08/15/2033
373064-P5-7	GEORGETOWN TEX UTILITY SYS			1	1.C FE	1,431,118	112.3040	1,459,952	1,300,000	1,423,715		(7,403)			5.000	3.701	FA	39,903		05/13/2022	08/15/2034
373283-CH-1	GEORGIA MUN ASSN INC CTFS PART				1.C FE	258,325	101.8740	229,217	225,000	230,580		(5,960)			5.000	2.250	JD	938	11,250	02/15/2018	12/01/2023
373283-CJ-7	GEORGIA MUN ASSN INC CTFS PART				1.C FE	348,288	104.2730	312,819	300,000	314,463		(7,288)			5.000	2.410	JD	1,250	15,000	02/15/2018	12/01/2024
373539-4G-7	GEORGIA ST HSG & FIN AUTH REV			1	1.A FE	2,184,486	96.2500	1,977,938	2,055,000	2,133,150		(25,892)			3.100	1.757	JD	5,309	63,705	01/01/2021	12/01/2031
373586-HT-6	GEORGIA ST PORTS AUTH			1	1.C FE	5,044,500	94.4100	4,720,500	5,000,000	5,043,115		(1,385)			4.000	3.891	JAN	74,444		08/03/2022	07/01/2047
373586-HV-1	GEORGIA ST PORTS AUTH			1	1.C FE	6,290,375	92.7380	5,796,125	6,250,000	6,289,120		(1,255)			4.000	3.920	JAN	93,056		08/03/2022	07/01/2052
375290-DN-0	GILBERT ARIZ PUB FACS MUN PPTY				1.B FE	1,375,044	105.6640	1,215,136	1,150,000	1,228,776		(30,339)			5.000	2.170	JJ	28,750	57,500	11/29/2017	07/01/2025
378325-BE-3	GLENDALE ARIZ TRANSN EXCISE TA				1.E FE	300,833	101.0160	247,489	245,000	248,614		(7,119)			5.000	2.020	JJ	6,125	12,250	01/22/2015	07/01/2023
386545-KS-5	GRAND VALLEY MICH ST UNIV REV				1.E FE	134,339	103.8940	114,283	110,000	115,833		(2,950)			5.000	2.160	JD	458	5,500	03/31/2016	12/01/2024
387874-XL-9	GRANT CNTY WASH PUB UTIL DIST				1.C FE	145,585	102.0000	127,500	125,000	128,594		(3,520)			5.000	2.080	JJ	3,125	6,250	12/01/2017	01/01/2024
387874-XN-5	GRANT CNTY WASH PUB UTIL DIST				1.C FE	269,129	106.7150	240,109	225,000	242,445		(5,553)			5.000	2.310	JJ	5,625	11,250	12/01/2017	01/01/2026
387883-ZB-0	GRANT CNTY WASH PUB UTIL DIST			1	1.C FE	3,549,184	91.8270	3,259,859	3,550,000	3,549,564		140			1.752	1.756	JJ	31,098	62,196	03/30/2020	01/01/2026
387883-YP-0	GRANT CNTY WASH PUB UTIL DIST NO 2			1	1.C FE	490,000	83.7980	410,610	490,000	490,000					2.628	2.628	JJ	6,439	15,637	01/08/2020	01/01/2031
39081H-CF-7	GREAT LAKES WATER AUTHORITY MI - S			1	1.E FE	225,000	98.5570	221,753	225,000	225,000					1.503	1.503	JJ	1,691	3,382	06/05/2020	07/01/2023
39081H-CG-5	GREAT LAKES WATER AUTHORITY MI - S			1	1.E FE	450,000	95.4370	429,467	450,000	450,000					1.604	1.604	JJ	3,609	7,218	06/05/2020	07/01/2024
39081H-CK-6	GREAT LAKES WATER AUTHORITY MI - S			1	1.E FE	225,000	87.5910	197,080	225,000	225,000					1.883	1.883	JJ	2,118	4,237	06/05/2020	07/01/2027
39081H-CL-4	GREAT LAKES WATER AUTHORITY MI - S			1	1.E FE	570,000	85.9990	490,194	570,000	570,000					2.115	2.115	JJ	6,028	12,056	06/05/2020	07/01/2028
39081H-CM-2	GREAT LAKES WATER AUTHORITY MI - S			1	1.E FE	900,000	83.9080	755,172	900,000	900,000					2.165	2.165	JJ	9,743	19,485	06/05/2020	07/01/2029
39081J-DM-7	GREAT LAKES WTR AUTH MICH WTR			1	1.E FE	1,000,000	98.7380	987,380	1,000,000	1,000,000					1.879	1.879	JJ	9,395	18,790	05/01/2020	07/01/2023
39081J-DN-5	GREAT LAKES WTR AUTH MICH WTR			1	1.E FE	1,000,000	95.9780	959,780	1,000,000	1,000,000					1.984	1.984	JJ	9,920	19,840	05/01/2020	07/01/2024
39081J-DP-0	GREAT LAKES WTR AUTH MICH WTR			1	1.E FE	870,000	93.4620	813,119	870,000	870,000					2.034	2.034	JJ	8,848	17,696	05/01/2020	07/01/2025
39081J-DQ-8	GREAT LAKES WTR AUTH MICH WTR			1	1.E FE	1,385,000	91.1940	1,263,037	1,385,000	1,385,000					2.137	2.137	JJ	14,799	29,597	05/01/2020	07/01/2026
39081J-DR-6	GREAT LAKES WTR AUTH MICH WTR			1	1.E FE	4,000,000	88.8010	3,552,040	4,000,000	4,000,000					2.187	2.187	JJ	43,740	87,480	05/01/2020	07/01/2027
39167J-DW-2	GREATER CLEVELAND REGL TRAN AU				1.B FE	2,517,549	113.9590	2,370,347	2,080,000	2,371,917		(41,279)			5.000	2.610	JD	8,667	104,000	04/25/2019	12/01/2037
39167J-DY-8	GREATER CLEVELAND REGL TRAN AU			1	1.B FE	1,515,163	113.9590	1,435,883	1,260,000	1,430,463		(24,032)			5.000	2.690	JD	5,250	63,000	04/25/2019	12/01/2039
39225P-AF-8	GREATER NEW ORLEANS EXPWY COMM			1	1.C FE	462,205	106.1500	403,370	380,000	410,042		(10,186)			5.000	2.110	MN	3,167	19,000	08/02/2017	11/01/2026
392274-3G-9	GREATER ORLANDO AVIATION AUTH				1.A Z	153,892	101.4040	147,036	145,000	148,353		(4,401)			5.000	1.878	AO	1,813	7,250	09/27/2021	10/01/2023
392274-3R-5	GREATER ORLANDO AVIATION AUTH				1.D FE	631,488	101.2050	602,170	595,000	608,758		(18,060)			5.000	1.878	AO	7,438	29,750	09/27/2021	10/01/2023
392274-4N-3	GREATER ORLANDO AVIATION AUTH				1.A Z	818,454	106.8610	774,742	725,000	796,574		(18,101)			5.000	2.240	AO	9,063	36,250	10/15/2021	10/01/2026
392274-4P-8	GREATER ORLANDO AVIATION AUTH				1.A Z	880,577	108.5390	835,750	770,000	859,356		(17,559)			5.000	2.400	AO	9,625	38,500	10/15/2021	10/01/2027
392274-4T-0	GREATER ORLANDO AVIATION AUTH				1.E FE	310,448	105.0170	288,797	275,000	302,149		(6,866)			5.000	2.240	AO	3,438	13,750	10/15/2021	10/01/2026
392274-4U-7	GREATER ORLANDO AVIATION AUTH				1.E FE	263,030	105.7750	243,283	230,000	256,691		(5,245)			5.000	2.400	AO	2,875	11,500	10/15/2021	10/01/2027
392275-BN-2	GREATER ORLANDO AVIATION AUTH FLA				1.D FE	1,463,414	102.9110	1,373,862	1,335,000	1,421,602		(41,812)			5.000	1.240	AO	16,688	40,606	02/09/2022	10/01/2024
392275-BP-7	GREATER ORLANDO AVIATION AUTH FLA				1.D FE	1,576,190	104.3680	1,461,152	1,400,000	1,535,075		(41,115)			5.000	1.410	AO	17,500	42,583	02/09/2022	10/01/2025
392275-BQ-5	GREATER ORLANDO AVIATION AUTH FLA				1.D FE	1,699,746	105.5560	1,556,951	1,475,000	1,659,085		(40,660)			5.000	1.560	AO	18,438	44,865	02/09/2022	10/01/2026
392275-BR-3	GREATER ORLANDO AVIATION AUTH FLA				1.D FE	1,832,008	106.4470	1,655,251	1,555,000	1,791,249		(40,759)			5.000	1.660	AO	19,438	47,298	02/09/2022	10/01/2027
39448P-BS-0	GREENE CNTY MO CTFS PARTN				1.C FE	272,545	101.7540	254,385	250,000	256,617		(3,849)			4.000	2.370	MS	3,333	10,000	08/22/2018	09/01/2024
40219R-AH-6	GULF COAST AUTH TEX BAYPORT AR			1	1.D FE	813,673	109.1530	764,071	700,000	761,210		(11,819)			5.000	3.010	AO	8,750	35,000	03/28/2018	10/01/2030
40219R-AK-9	GULF COAST AUTH TEX BAYPORT AR			1	1.D FE	1,306,461	108.7850	1,229,271	1,130,000	1,225,163		(18,337)			5.000	3.080	AO	14,125	56,500	03/28/2018	10/01/2032
875161-CZ-2	H LEE MOFFITT CANCER CTR AND RESEA			1	1.G FE	334,305	98.1970	294,591	300,000	326,530		(3,152)			4.000	2.690	JJ	6,000	12,000	06/12/2020	07/01/2038
414005-WN-4	HARRIS CNTY TEX			1	1.C FE	5,638,234	107.4240	5,263,776	4,900,000	5,240,845		(87,899)			5.000	2.960	FA	92,556	245,000	03/20/2018	08/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
414005-WP-9	HARRIS CNTY TEX			1	1.C FE	1,921,970	106.9970	1,786,850	1,670,000	1,786,755		(30,116)			5.000	2.950	FA	31,544	83,500	04/03/2018	08/15/2034
41415W-CC-4	HARRIS CNTY TEX HOSP DIST REV				1.F FE	3,351,048	103.6190	2,828,799	2,730,000	2,898,710		(77,065)			5.000	2.010	FA	51,567	136,500	09/29/2016	02/15/2025
41415W-CD-2	HARRIS CNTY TEX HOSP DIST REV				1.F FE	1,864,275	105.1370	1,577,055	1,500,000	1,630,293		(39,964)			5.000	2.110	FA	28,333	75,000	09/29/2016	02/15/2026
41422E-KG-7	HARRIS CNTY TEX MET TRAN AUTH			1	1.A FE		100.0000								1.593	0.000	MN		4,180	12/31/2022	11/01/2022
41422E-KK-8	HARRIS CNTY TEX MET TRAN AUTH			1	1.A FE	500,000	92.2060	461,030	500,000	500,000					1.791	1.791	MN	1,493	8,955	02/06/2020	11/01/2025
41422E-KN-2	HARRIS CNTY TEX MET TRAN AUTH			1	1.A FE	1,000,000	85.8890	858,890	1,000,000	1,000,000					2.099	2.099	MN	3,498	20,990	02/06/2020	11/01/2028
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A			1	1.A	1,396,152	101.3500	1,434,103	1,415,000	1,412,316		847			6.300	6.419	JD	7,429	89,145	06/15/1995	06/01/2025
414009-NX-4	HARRIS COUNTY CULTURAL EDUCATION F			1	1.E FE	775,000	83.5650	647,629	775,000	775,000					3.029	3.029	MN	3,000	23,475	11/21/2019	05/15/2031
42249T-CZ-0	HEBER LT & PWR CO UTAH			1	1.D FE	368,306	104.9470	341,078	325,000	356,160		(4,055)			4.000	2.490	JD	578	13,000	11/15/2019	12/15/2034
422503-BS-0	HEBER SPRINGS ARK SALES & USE				1.G FE	210,000	98.3070	206,445	210,000	210,000					0.600	0.600	JD	105	1,260	05/21/2021	06/01/2023
422503-BT-8	HEBER SPRINGS ARK SALES & USE				1.G FE	200,000	94.6250	189,250	200,000	200,000					0.950	0.950	JD	158	1,900	05/21/2021	06/01/2024
422503-BW-1	HEBER SPRINGS ARK SALES & USE				1.G FE	260,000	86.3650	224,549	260,000	260,000					1.810	1.810	JD	392	4,706	05/21/2021	06/01/2027
423297-CT-5	HELIX CALIF WTR DIST WTR REV			1	1.C FE	300,807	100.0680	300,204	300,000	300,000					3.875	3.875	AO	2,906	11,625	01/01/2021	04/01/2023
87638Q-QU-6	HENDRICK MEDICAL CENTER			1	1.E FE	475,000	97.5950	463,576	475,000	475,000					1.071	1.071	MS	1,696	5,087	12/11/2020	09/01/2023
87638Q-QV-4	HENDRICK MEDICAL CENTER			1	1.E FE	650,000	94.3560	613,314	650,000	650,000					1.356	1.356	MS	2,938	8,814	12/11/2020	09/01/2024
87638Q-QW-2	HENDRICK MEDICAL CENTER			1	1.E FE	500,000	91.0080	455,040	500,000	500,000					1.386	1.386	MS	2,310	6,930	12/11/2020	09/01/2025
87638Q-QX-0	HENDRICK MEDICAL CENTER			1	1.E FE	525,000	88.5710	464,998	525,000	525,000					1.634	1.634	MS	2,860	8,579	12/11/2020	09/01/2026
87638Q-QY-8	HENDRICK MEDICAL CENTER			1	1.E FE	700,000	86.3540	604,478	700,000	700,000					1.824	1.824	MS	4,256	12,768	12/11/2020	09/01/2027
87638Q-QZ-5	HENDRICK MEDICAL CENTER			1	1.E FE	500,000	84.7680	423,840	500,000	500,000					2.081	2.081	MS	3,468	10,405	12/11/2020	09/01/2028
87638Q-RA-9	HENDRICK MEDICAL CENTER			1	1.E FE	250,000	83.4270	208,568	250,000	250,000					2.281	2.281	MS	1,901	5,703	12/11/2020	09/01/2029
87638Q-RC-5	HENDRICK MEDICAL CENTER			1	1.E FE	650,000	80.0000	520,000	650,000	650,000					2.411	2.411	MS	5,224	15,672	12/11/2020	09/01/2031
87638Q-RD-3	HENDRICK MEDICAL CENTER			1	1.E FE	425,000	79.2180	336,677	425,000	425,000					2.571	2.571	MS	3,642	10,927	12/11/2020	09/01/2032
428061-EB-7	HESPERIA CALIF UNI SCH DIST CT				1.C FE	205,000	99.7060	204,397	205,000	205,000					1.120	1.120	FA	957	2,296	07/10/2020	02/01/2023
428061-EC-5	HESPERIA CALIF UNI SCH DIST CT				1.C FE	250,000	96.1540	240,385	250,000	250,000					1.324	1.324	FA	1,379	3,310	07/10/2020	02/01/2024
428061-EF-8	HESPERIA CALIF UNI SCH DIST CT				1.C FE	1,120,000	87.6360	981,523	1,120,000	1,120,000					1.887	1.887	FA	8,806	21,134	07/10/2020	02/01/2027
432308-M4-3	HILLSBOROUGH CNTY FLA AVIATION AUT				1.D FE	3,009,744	103.1680	2,857,754	2,770,000	2,934,801		(74,942)			5.000	1.540	AO	34,625	77,714	02/24/2022	10/01/2024
432308-M5-0	HILLSBOROUGH CNTY FLA AVIATION AUT				1.D FE	2,228,560	104.3680	2,087,360	2,000,000	2,177,670		(50,890)			5.000	1.680	AO	25,000	56,111	02/24/2022	10/01/2025
432308-M6-8	HILLSBOROUGH CNTY FLA AVIATION AUT				1.D FE	2,974,121	105.5560	2,755,012	2,610,000	2,911,497		(62,624)			5.000	1.800	AO	32,625	73,225	02/24/2022	10/01/2026
432308-M7-6	HILLSBOROUGH CNTY FLA AVIATION AUT				1.D FE	6,610,073	106.4470	6,056,834	5,690,000	6,481,830		(128,243)			5.000	1.920	AO	71,125	159,636	02/24/2022	10/01/2027
432308-M8-4	HILLSBOROUGH CNTY FLA AVIATION AUT				1.D FE	2,004,096	107.1710	1,821,907	1,700,000	1,968,672		(35,424)			5.000	2.070	AO	21,250	47,694	02/24/2022	10/01/2028
432308-S7-0	HILLSBOROUGH CNTY FLA AVIATION AUT			1	1.E FE	350,000	97.9950	342,983	350,000	350,000					1.836	1.836	AO	1,607	3,606	02/24/2022	10/01/2023
432308-S8-8	HILLSBOROUGH CNTY FLA AVIATION AUT			1	1.E FE	4,000,000	95.3780	3,815,120	4,000,000	4,000,000					2.036	2.036	AO	20,360	45,697	02/24/2022	10/01/2024
432308-S9-6	HILLSBOROUGH CNTY FLA AVIATION AUT			1	1.E FE	2,996,151	93.3190	2,813,568	3,015,000	2,997,569		1,418			2.238	2.451	AO	16,869	34,534	10/03/2022	10/01/2025
432308-T2-0	HILLSBOROUGH CNTY FLA AVIATION AUT			1	1.E FE	7,490,000	91.6420	6,863,986	7,490,000	7,490,000					2.463	2.463	AO	46,120	103,513	02/24/2022	10/01/2026
438701-Z3-1	HONOLULU HAWAII CITY & CNTY WA			1	1.C FE	1,250,000	80.4490	1,005,613	1,250,000	1,250,000					1.373	1.373	JJ	8,581	17,163	12/16/2020	07/01/2029
438701-Z6-4	HONOLULU HAWAII CITY & CNTY WA			1	1.C FE	425,000	75.3020	320,034	425,000	425,000					1.753	1.753	JJ	3,725	9,159	12/16/2020	07/01/2032
438689-MW-8	HONOLULU HAWAII CITY AND CNTY BRD			1	1.B FE	2,000,000	98.0360	1,960,720	2,000,000	2,000,000					0.360	0.360	JJ	3,600	7,200	03/10/2021	07/01/2023
438689-MX-6	HONOLULU HAWAII CITY AND CNTY BRD			1	1.B FE	2,170,000	93.9910	2,039,605	2,170,000	2,170,000					0.520	0.520	JJ	5,642	11,284	03/10/2021	07/01/2024
438689-NA-5	HONOLULU HAWAII CITY AND CNTY BRD			1	1.B FE	1,600,000	85.9780	1,375,648	1,600,000	1,600,000					1.450	1.450	JJ	11,600	23,200	03/10/2021	07/01/2027
438689-NB-3	HONOLULU HAWAII CITY AND CNTY BRD			1	1.B FE	3,475,000	83.6000	2,905,100	3,475,000	3,475,000					1.600	1.600	JJ	27,800	55,600	03/10/2021	07/01/2028
438689-NC-1	HONOLULU HAWAII CITY AND CNTY BRD			1	1.B FE	625,000	81.8760	511,725	625,000	625,000					1.820	1.820	JJ	5,688	11,375	03/10/2021	07/01/2029
56678P-BK-2	HONORHEALTH			1	1.F FE	871,776	81.3410	650,728	800,000	859,368		(6,626)			3.000	2.010	MS	8,000	24,000	02/04/2021	09/01/2039
56678P-BN-6	HONORHEALTH			1	1.F FE	2,000,000	64.1360	1,282,720	2,000,000	2,000,000					3.167	3.167	MS	21,113	63,340	02/04/2021	09/01/2051
441182-MQ-2	HOT SPRINGS ARK WTR REV				1.C FE	1,544,213	105.6500	1,320,625	1,250,000	1,477,807		(27,521)			4.000	1.500	AO	12,500	50,000	06/17/2020	10/01/2030
441182-MR-0	HOT SPRINGS ARK WTR REV			1	1.C FE	3,092,595	105.4490	2,662,587	2,525,000	2,964,992		(52,920)			4.000	1.600	AO	25,250	101,000	06/17/2020	10/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
441182-MS-8	HOT SPRINGS ARK WTR REV			1	1.C FE	3,199,707	105.1710	2,771,256	2,635,000	3,073,257		(52,479)			4.000	1.700	AO	26,350	105,400	06/17/2020	10/01/2032
441182-MT-6	HOT SPRINGS ARK WTR REV			1	1.C FE	2,534,294	104.7110	2,204,167	2,105,000	2,438,547		(39,764)			4.000	1.800	AO	21,050	84,200	06/17/2020	10/01/2033
441182-MU-3	HOT SPRINGS ARK WTR REV			1	1.C FE	2,877,096	103.7850	2,490,840	2,400,000	2,770,900		(44,120)			4.000	1.850	AO	24,000	96,000	06/17/2020	10/01/2036
441182-MW-9	HOT SPRINGS ARK WTR REV			1	1.C FE	1,185,530	101.6990	1,016,990	1,000,000	1,144,447		(17,084)			4.000	1.980	AO	10,000	40,000	06/17/2020	10/01/2036
441182-MX-7	HOT SPRINGS ARK WTR REV			1	1.C FE	1,204,079	100.9810	1,030,006	1,020,000	1,163,399		(16,923)			4.000	2.030	AO	10,200	40,800	06/17/2020	10/01/2037
441182-MY-5	HOT SPRINGS ARK WTR REV			1	1.C FE	1,569,212	98.9600	1,321,116	1,335,000	1,517,556		(21,496)			4.000	2.080	AO	13,350	53,400	06/17/2020	10/01/2038
441182-NK-4	HOT SPRINGS ARK WTR REV				1.C FE	427,564	106.8440	427,376	400,000	427,564					0.000	3.001	AO			12/21/2022	10/01/2026
441182-NL-2	HOT SPRINGS ARK WTR REV				1.C FE	493,302	108.3280	492,892	455,000	493,302					0.000	3.051	AO			12/21/2022	10/01/2027
441182-NN-8	HOT SPRINGS ARK WTR REV				1.C FE	917,144	111.0340	916,031	825,000	917,144					0.000	3.131	AO			12/21/2022	10/01/2029
441182-NP-3	HOT SPRINGS ARK WTR REV				1.C FE	1,507,621	112.3830	1,505,932	1,340,000	1,507,621					0.000	3.150	AO			12/21/2022	10/01/2030
441182-NQ-1	HOT SPRINGS ARK WTR REV			1	1.C FE	797,784	112.1590	796,329	710,000	797,784					0.000	3.345	AO			12/21/2022	10/01/2031
441182-NR-9	HOT SPRINGS ARK WTR REV			1	1.C FE	824,280	111.8800	822,318	735,000	824,280					0.000	3.507	AO			12/21/2022	10/01/2032
441182-NS-7	HOT SPRINGS ARK WTR REV			1	1.C FE	630,783	111.3800	629,297	565,000	630,783					0.000	3.671	AO			12/21/2022	10/01/2033
441182-NT-5	HOT SPRINGS ARK WTR REV			1	1.C FE	565,004	110.4430	563,259	510,000	565,004					0.000	3.844	AO			12/21/2022	10/01/2034
441182-NU-2	HOT SPRINGS ARK WTR REV			1	1.C FE	1,096,530	109.3000	1,093,000	1,000,000	1,096,530					0.000	4.020	AO			12/21/2022	10/01/2035
441182-NW-8	HOT SPRINGS ARK WTR REV			1	1.C FE	539,900	107.5600	537,800	500,000	539,900					0.000	4.263	AO			12/21/2022	10/01/2037
441182-NX-6	HOT SPRINGS ARK WTR REV			1	1.C FE	1,074,980	106.5500	1,065,500	1,000,000	1,074,980					0.000	4.336	AO			12/21/2022	10/01/2038
442349-FP-6	HOUSTON AIRPORT SYSTEM			1	1.E FE	901,496	107.8170	733,156	680,000	869,893		(20,806)			5.000	1.490	JJ	17,000	34,850	06/09/2021	07/01/2034
442349-FQ-4	HOUSTON AIRPORT SYSTEM			1	1.E FE	1,347,437	96.8130	1,069,784	1,105,000	1,313,040		(22,652)			4.000	1.620	JJ	22,100	45,305	06/09/2021	07/01/2035
442349-FR-2	HOUSTON AIRPORT SYSTEM			1	1.E FE	1,216,310	95.7120	957,120	1,000,000	1,185,660		(20,186)			4.000	1.650	JJ	20,000	41,000	06/09/2021	07/01/2036
442349-FS-0	HOUSTON AIRPORT SYSTEM			1	1.E FE	1,453,404	93.9930	1,127,916	1,200,000	1,417,576		(23,599)			4.000	1.700	JJ	24,000	49,200	06/09/2021	07/01/2037
442349-FT-8	HOUSTON AIRPORT SYSTEM			1	1.E FE	1,810,605	93.6250	1,404,375	1,500,000	1,766,766		(28,879)			4.000	1.740	JJ	30,000	61,500	06/09/2021	07/01/2038
442349-FV-3	HOUSTON AIRPORT SYSTEM			1	1.E FE	2,401,920	92.5530	1,851,060	2,000,000	2,345,341		(37,278)			4.000	1.800	JJ	40,000	82,000	06/09/2021	07/01/2040
442349-FW-1	HOUSTON AIRPORT SYSTEM			1	1.E FE	1,796,880	91.8600	1,377,900	1,500,000	1,755,143		(27,501)			4.000	1.830	JJ	30,000	61,500	06/09/2021	07/01/2041
442349-FL-5	HOUSTON CITY OF				1.E FE	2,446,683	109.0250	2,333,135	2,140,000	2,426,308		(20,375)			5.000	3.191	JJ	53,500	53,500	04/13/2022	07/01/2031
442349-BY-1	HOUSTON TEX ARPT SYS REV				1.E FE	3,938,375	100.6160	3,521,560	3,500,000	3,546,884		(92,182)			5.000	2.290	JJ	87,500	175,000	07/18/2018	07/01/2023
442349-BZ-8	HOUSTON TEX ARPT SYS REV				1.E FE	3,413,400	102.0800	3,062,400	3,000,000	3,110,633		(71,515)			5.000	2.480	JJ	75,000	150,000	07/18/2018	07/01/2024
442349-EN-2	HOUSTON TEX ARPT SYS REV				1.E FE	11,500,000	89.6600	10,310,900	11,500,000	11,500,000					1.716	1.716	JJ	98,670	197,340	09/18/2020	07/01/2026
442349-AE-6	HOUSTON TEX ARPT SYS REV FOR				1.E FE	1,722,092	100.6160	1,539,425	1,530,000	1,549,268		(37,840)			5.000	2.450	JJ	38,250	76,500	03/02/2018	07/01/2023
442349-BA-3	HOUSTON TEX ARPT SYS REV FOR				1.E FE	170,825	100.9330	151,400	150,000	152,077		(4,086)			5.000	2.200	JJ	3,750	7,500	03/02/2018	07/01/2023
44244C-SR-9	HOUSTON TEX UTIL SYS REV			1	1.C FE	5,894,650	111.4520	5,572,600	5,000,000	5,545,955		(83,953)			5.000	2.960	MN	31,944	250,000	08/08/2018	11/15/2031
44244C-SS-7	HOUSTON TEX UTIL SYS REV			1	1.C FE	2,350,120	111.1180	2,222,360	2,000,000	2,213,828		(32,835)			5.000	3.000	MN	12,778	100,000	08/08/2018	11/15/2032
44244C-ST-5	HOUSTON TEX UTIL SYS REV			1	1.C FE	1,755,375	110.3730	1,655,595	1,500,000	1,656,119		(23,932)			5.000	3.050	MN	9,583	75,000	08/08/2018	11/15/2033
44244C-SU-2	HOUSTON TEX UTIL SYS REV			1	1.C FE	2,332,860	109.1970	2,183,940	2,000,000	2,203,648		(31,175)			5.000	3.090	MN	12,778	100,000	08/08/2018	11/15/2034
44244C-M5-3	HOUSTON TX COMBINED UTILITY SYSTEM			1	1.C FE	1,105,000	82.6140	912,885	1,105,000	1,105,000					1.516	1.516	MN	2,141	16,752	05/27/2021	11/15/2028
442851-AP-6	HOWARD UNIVERSITY				2.C FE	1,125,000	91.0950	1,024,821	1,125,000	1,125,000					1.991	1.991	AO	5,600	22,399	07/08/2020	10/01/2025
442851-AQ-4	HOWARD UNIVERSITY				2.C FE	1,350,000	89.7230	1,211,265	1,350,000	1,350,000					2.291	2.291	AO	7,732	30,929	07/08/2020	10/01/2026
442851-AR-2	HOWARD UNIVERSITY				2.C FE	1,575,000	87.4510	1,377,350	1,575,000	1,575,000					2.391	2.391	AO	9,415	37,658	07/08/2020	10/01/2027
442851-AS-0	HOWARD UNIVERSITY				2.C FE	2,700,000	85.8300	2,317,413	2,700,000	2,700,000					2.651	2.651	AO	17,894	71,577	07/08/2020	10/01/2028
442851-AT-8	HOWARD UNIVERSITY				2.C FE	2,750,000	84.6450	2,327,749	2,750,000	2,750,000					2.701	2.701	AO	18,569	74,278	07/08/2020	10/01/2029
442851-AU-5	HOWARD UNIVERSITY				2.C FE	1,730,000	83.3970	1,442,765	1,730,000	1,730,000					2.801	2.801	AO	12,114	48,457	07/08/2020	10/01/2030
442851-AZ-4	HOWARD UNIVERSITY			1	2.C FE	650,000	88.6100	575,966	650,000	650,000					3.890	3.890	AO	6,321	25,285	03/09/2021	10/01/2032
442851-BA-8	HOWARD UNIVERSITY			1	2.C FE	800,000	88.6190	708,950	800,000	800,000					3.990	3.990	AO	7,980	31,920	03/09/2021	10/01/2033
442851-BB-6	HOWARD UNIVERSITY			1	2.C FE	900,000	88.0480	792,428	900,000	900,000					4.040	4.040	AO	9,090	36,360	03/09/2021	10/01/2034
442851-BC-4	HOWARD UNIVERSITY			1	2.C FE	1,000,000	87.9500	879,495	1,000,000	1,000,000					4.090	4.090	AO	10,225	40,900	03/09/2021	10/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
442851-BD-2	HOWARD UNIVERSITY			1	2.C FE	1,000,000	86.6290	866,292	1,000,000	1,000,000					4.140	4.140	AO	10,350	41,400	03/09/2021	10/01/2036
442851-BE-0	HOWARD UNIVERSITY			1	2.C FE	1,000,000	86.0170	860,165	1,000,000	1,000,000					4.190	4.190	AO	10,475	41,900	03/09/2021	10/01/2037
442851-BF-7	HOWARD UNIVERSITY			1	2.C FE	2,000,000	78.7810	1,575,628	2,000,000	2,000,000					4.576	4.576	AO	22,880	91,520	03/09/2021	10/01/2041
442851-BG-5	HOWARD UNIVERSITY			1	2.C FE	12,660,000	73.7270	9,333,889	12,660,000	12,660,000					4.756	4.756	AO	150,527	602,110	03/09/2021	10/01/2051
451152-3Y-6	IDAHO BD BK AUTH REV				1.A Z	100,000	101.4170	101,417	100,000	100,000					5.000	5.000	MS	1,472	5,000	11/23/2018	09/15/2023
451152-3Z-3	IDAHO BD BK AUTH REV				1.A Z	100,000	103.6710	103,671	100,000	100,000					5.000	5.000	MS	1,472	5,000	11/23/2018	09/15/2024
451152-4H-2	IDAHO BD BK AUTH REV				1.B FE	400,000	101.4840	405,936	400,000	400,000					5.000	5.000	MS	5,889	20,000	11/23/2018	09/15/2023
451152-4J-8	IDAHO BD BK AUTH REV				1.B FE	400,000	103.8520	415,408	400,000	400,000					5.000	5.000	MS	5,889	20,000	11/23/2018	09/15/2024
451443-B7-9	IDAHO ST BLDG AUTH BLDG REV				1.C FE	319,922	105.9260	296,593	280,000	296,529		(5,903)			5.000	2.690	MS	4,667	14,000	10/31/2018	09/01/2025
451470-PG-7	IDAHO ST UNIV REVS				1.E FE	466,556	102.4800	389,424	380,000	394,428		(11,304)			5.000	1.910	AO	4,750	19,000	03/02/2016	04/01/2024
451470-PH-5	IDAHO ST UNIV REVS				1.E FE	841,928	104.5110	710,675	680,000	723,413		(18,661)			5.000	2.080	AO	8,500	34,000	03/02/2016	04/01/2025
45204E-CZ-9	ILLINOIS FIN AUTH REV				1.D FE	838,372	105.5640	723,113	685,000	730,543		(17,516)			5.000	2.250	JJ	17,125	34,250	06/02/2016	07/01/2025
45204E-LP-1	ILLINOIS FIN AUTH REV				1.F FE	630,231	100.6240	528,276	525,000	531,236		(16,571)			5.000	1.780	MN	3,354	26,250	09/16/2016	05/15/2023
45204E-LQ-9	ILLINOIS FIN AUTH REV				1.F FE	425,586	102.4780	358,673	350,000	364,428		(10,279)			5.000	1.940	MN	2,236	17,500	09/16/2016	05/15/2024
45204E-LS-5	ILLINOIS FIN AUTH REV				1.F FE	1,242,700	105.7510	1,057,510	1,000,000	1,090,846		(25,686)			5.000	2.190	MN	6,389	50,000	09/16/2016	05/15/2026
45204E-TM-0	ILLINOIS FIN AUTH REV				1.D FE	773,026	103.3080	671,502	650,000	679,367		(17,608)			5.000	2.150	FA	12,278	32,500	05/11/2017	08/15/2024
45204E-TN-8	ILLINOIS FIN AUTH REV				1.D FE	1,191,750	105.3560	1,053,560	1,000,000	1,065,413		(23,888)			5.000	2.410	FA	18,889	50,000	05/11/2017	08/15/2025
45204E-XR-4	ILLINOIS FIN AUTH REV				1.A FE	371,484	107.8460	323,538	300,000	329,955		(8,177)			5.000	2.030	JJ	7,500	15,000	08/30/2017	07/01/2026
45204E-XS-2	ILLINOIS FIN AUTH REV				1.A FE	621,455	108.9410	544,705	500,000	555,144		(13,078)			5.000	2.110	JJ	12,500	25,000	08/30/2017	01/01/2027
45201Y-M7-9	ILLINOIS HSG DEV AUTH REV			1	1.C FE	4,083,695	93.1690	3,559,056	3,820,000	3,982,300		(51,072)			2.900	1.485	FA	46,158	110,780	01/01/2021	08/01/2031
60636S-KV-5	INDEPENDENCE MO POWER & LIGHT				1.F FE	940,311	102.4710	922,239	900,000	928,055		(12,256)			5.000	2.741	JD	3,750	24,875	04/28/2022	06/01/2024
60636S-KW-3	INDEPENDENCE MO POWER & LIGHT				1.F FE	1,593,509	104.0840	1,566,464	1,505,000	1,575,711		(17,798)			5.000	2.970	JD	6,271	41,597	04/28/2022	06/01/2025
60636S-KX-1	INDEPENDENCE MO POWER & LIGHT				1.F FE	2,591,295	105.6250	2,550,844	2,415,000	2,565,034		(26,261)			5.000	3.070	JD	10,063	66,748	04/28/2022	06/01/2026
60636S-KY-9	INDEPENDENCE MO POWER & LIGHT				1.C FE	4,205,932	107.2210	4,144,092	3,865,000	4,165,855		(40,076)			5.000	3.100	JD	16,104	106,824	04/28/2022	06/01/2027
60636S-LB-8	INDEPENDENCE MO POWER & LIGHT				1.C FE	2,091,707	110.7000	2,081,160	1,880,000	2,076,983		(14,724)			5.000	3.390	JD	7,833	51,961	04/28/2022	06/01/2030
60636S-LC-6	INDEPENDENCE MO POWER & LIGHT				1.C FE	1,827,881	111.4900	1,822,862	1,635,000	1,816,197		(11,683)			5.000	3.470	JD	6,813	45,190	04/28/2022	06/01/2031
60636S-LD-4	INDEPENDENCE MO POWER & LIGHT				1.C FE	2,054,303	111.8930	2,047,642	1,830,000	2,042,329		(11,974)			5.000	3.540	JD	7,625	50,579	04/28/2022	06/01/2032
45471A-PG-1	INDIANA FIN AUTH HOSP REV				1.C FE	762,403	103.9700	639,416	615,000	649,396		(17,432)			5.000	2.010	JD	2,563	30,750	01/20/2016	12/01/2024
454898-UF-2	INDIANA MUN PWR AGY PWR SUPPLY				1.E FE	204,803	102.0780	168,429	165,000	170,393		(5,303)			5.000	1.690	JJ	4,125	8,250	02/12/2016	01/01/2024
454898-VD-6	INDIANA MUN PWR AGY PWR SUPPLY				1.E FE	133,647	106.3590	116,995	110,000	119,261		(2,961)			5.000	2.090	JJ	2,750	5,500	10/27/2017	01/01/2026
45505K-BF-6	INDIANA ST FIN AUTH WTR UTIL R			1	1.E FE	1,369,204	108.1120	1,178,421	1,090,000	1,199,254		(27,657)			5.000	2.200	AO	13,625	54,500	06/10/2016	10/01/2027
455114-MA-3	INDIANA ST UNIV REVS				1.E FE	780,648	103.3400	640,708	620,000	656,667		(20,515)			5.000	1.560	AO	7,750	31,000	09/08/2016	10/01/2024
455168-FU-3	INDIANA UNIV			1	1.A FE	1,055,000	95.8690	1,011,418	1,055,000	1,055,000					1.773	1.773	JD	1,559	18,705	01/23/2020	06/01/2024
455168-FX-7	INDIANA UNIV			1	1.A FE	1,220,000	90.5140	1,104,271	1,220,000	1,220,000					2.083	2.083	JD	2,118	25,413	01/23/2020	06/01/2027
45528U-5A-5	INDIANAPOLIS AIRPORT AUTHORITY			1	1.E FE	802,664	109.0900	801,812	735,000	802,266		(398)			5.000	3.886	JJ	2,348		12/01/2022	01/01/2033
45528U-5B-3	INDIANAPOLIS AIRPORT AUTHORITY			1	1.E FE	676,056	108.6650	679,156	625,000	675,758		(298)			5.000	4.075	JJ	1,997		12/01/2022	01/01/2034
45528U-5C-1	INDIANAPOLIS AIRPORT AUTHORITY			1	1.E FE	642,396	107.7420	646,452	600,000	642,150		(246)			5.000	4.245	JJ	1,917		12/01/2022	01/01/2035
45528U-5D-9	INDIANAPOLIS AIRPORT AUTHORITY			1	1.E FE	605,679	108.5110	607,662	560,000	605,416		(264)			5.250	4.421	JJ	1,878		12/01/2022	01/01/2036
45528U-5E-7	INDIANAPOLIS AIRPORT AUTHORITY			1	1.F FE	698,451	107.4750	698,588	650,000	698,173		(278)			5.250	4.528	JJ	2,180		12/01/2022	01/01/2037
45528U-5F-4	INDIANAPOLIS AIRPORT AUTHORITY			1	1.E FE	1,068,330	107.0300	1,070,300	1,000,000	1,067,939		(391)			5.250	4.616	JJ	3,354		12/01/2022	01/01/2038
45528U-5G-2	INDIANAPOLIS AIRPORT AUTHORITY			1	1.E FE	2,421,669	106.5150	2,423,216	2,275,000	2,420,832		(837)			5.250	4.675	JJ	7,631		12/01/2022	01/01/2039
45528U-5H-0	INDIANAPOLIS AIRPORT AUTHORITY			1	1.E FE	1,781,858	105.9840	1,780,531	1,680,000	1,781,278		(580)			5.250	4.728	JJ	5,635		12/01/2022	01/01/2040
45528U-5J-6	INDIANAPOLIS AIRPORT AUTHORITY			1	1.E FE	2,376,113	105.4830	2,373,368	2,250,000	2,375,396		(716)			5.250	4.783	JJ	7,547		12/01/2022	01/01/2041
45528U-LU-3	INDIANAPOLIS IND LOC PUB IMPT				1.F FE	6,055,300	101.5090	5,075,450	5,000,000	5,146,002		(143,075)			5.000	2.035	JJ	125,000	250,000	04/05/2016	01/01/2024
45528U-XC-0	INDIANAPOLIS IND LOC PUB IMPT				1.C FE	179,774	102.1080	158,267	155,000	159,347		(4,255)			5.000	2.150	JJ	3,875	7,750	12/20/2017	01/01/2024

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
45528U-ZB-0	INDIANAPOLIS IND LOC PUB IMPT			1	1.B FE	963,960	109.9970	879,976	800,000	906,406		(15,936)			5.000	2.620	FA	16,667	40,000	03/22/2019	02/01/2035
45528U-ZC-8	INDIANAPOLIS IND LOC PUB IMPT			1	1.B FE	3,600,450	109.0310	3,270,930	3,000,000	3,390,014		(58,306)			5.000	2.670	FA	62,500	150,000	03/22/2019	02/01/2036
45528U-ZD-6	INDIANAPOLIS IND LOC PUB IMPT			1	1.B FE	2,988,450	108.0210	2,700,525	2,500,000	2,817,538		(47,387)			5.000	2.720	FA	52,083	125,000	03/22/2019	02/01/2037
45528U-ZE-4	INDIANAPOLIS IND LOC PUB IMPT			1	1.B FE	2,144,360	99.0030	1,980,060	2,000,000	2,094,521		(13,895)			4.000	3.140	FA	33,333	80,000	03/22/2019	02/01/2038
45528U-ZG-9	INDIANAPOLIS IND LOC PUB IMPT			1	1.B FE	2,349,404	97.1180	2,156,020	2,220,000	2,304,957		(12,418)			4.000	3.300	FA	37,000	88,800	03/22/2019	02/01/2044
30382V-AB-2	INDUSTRIAL DEVELOPMENT AUTHORITY O				1.C FE	619,278	100.7040	604,224	600,000	606,766		(12,512)			5.000	1.941	MN	3,833	17,000	04/14/2022	05/15/2023
30382V-AE-6	INDUSTRIAL DEVELOPMENT AUTHORITY O				1.C FE	290,785	107.4380	284,711	265,000	286,560		(4,225)			5.000	2.470	MN	1,693	7,508	04/14/2022	05/15/2026
30382V-AF-3	INDUSTRIAL DEVELOPMENT AUTHORITY O				1.C FE	1,955,188	109.4980	1,916,215	1,750,000	1,928,569		(26,619)			5.000	2.520	MN	11,181	49,583	04/14/2022	05/15/2027
30382V-AG-1	INDUSTRIAL DEVELOPMENT AUTHORITY O				1.C FE	3,970,645	111.3370	3,896,795	3,500,000	3,920,399		(50,246)			5.000	2.590	MN	22,361	99,167	04/14/2022	05/15/2028
30382V-AH-9	INDUSTRIAL DEVELOPMENT AUTHORITY O				1.C FE	2,869,350	113.1200	2,828,000	2,500,000	2,836,051		(33,299)			5.000	2.690	MN	15,972	70,833	04/14/2022	05/15/2029
45884A-ZT-3	INTERMOUNTAIN PWR AGY UTAH PWR				1.G Z	170,760	100.8940	151,341	150,000	152,084		(4,101)			5.000	2.190	JJ	3,750	7,500	02/22/2018	07/01/2023
46246K-6G-2	IOWA FIN AUTH REV			1	1.A FE	2,716,500	108.1190	2,519,173	2,330,000	2,571,663		(39,241)			5.000	2.970	FA	48,542	116,500	02/14/2019	08/01/2038
46246K-6H-0	IOWA FIN AUTH REV			1	1.A FE	2,090,538	107.7660	1,939,788	1,800,000	1,981,821		(29,475)			5.000	3.020	FA	37,500	90,000	02/14/2019	08/01/2039
462590-LT-5	IOWA STUDENT LN LIQUIDITY CORP				1.F FE		100.0000								5.000	0.000	JD		9,389	12/31/2022	12/01/2022
462590-LU-2	IOWA STUDENT LN LIQUIDITY CORP				1.F FE	710,834	101.1370	657,391	650,000	660,893		(11,542)			5.000	3.130	JD	2,708	32,500	05/24/2018	12/01/2023
462590-LV-0	IOWA STUDENT LN LIQUIDITY CORP				1.F FE	604,527	102.6740	564,707	550,000	567,326		(8,621)			5.000	3.290	JD	2,292	27,500	05/24/2018	12/01/2024
462590-LW-8	IOWA STUDENT LN LIQUIDITY CORP				1.F FE	772,982	104.0930	728,651	700,000	730,643		(9,832)			5.000	3.410	JD	2,917	35,000	05/24/2018	12/01/2025
462590-LX-6	IOWA STUDENT LN LIQUIDITY CORP				1.F FE	664,650	105.0380	630,228	600,000	632,218		(7,545)			5.000	3.520	JD	2,500	30,000	05/24/2018	12/01/2026
462590-MN-7	IOWA STUDENT LN LIQUIDITY CORP				1.C FE	1,333,772	105.5980	1,161,578	1,100,000	1,232,527		(32,375)			5.000	1.800	JD	4,583	55,000	10/09/2019	12/01/2026
462590-MP-2	IOWA STUDENT LN LIQUIDITY CORP				1.C FE	1,381,554	106.8850	1,197,112	1,120,000	1,283,356		(31,427)			5.000	1.880	JD	4,667	56,000	10/09/2019	12/01/2027
462590-MR-8	IOWA STUDENT LN LIQUIDITY CORP				1.C FE	699,127	108.9830	599,407	550,000	655,296		(14,049)			5.000	2.020	JD	2,292	27,500	10/09/2019	12/01/2029
462590-MW-7	IOWA STUDENT LOAN LIQUIDITY CORP				1.C FE	2,250,000	98.6920	2,220,570	2,250,000	2,250,000					3.586	3.586	JD	6,724	35,412	06/09/2022	12/01/2023
462590-MX-5	IOWA STUDENT LOAN LIQUIDITY CORP				1.C FE	2,350,000	97.3010	2,286,574	2,350,000	2,350,000					3.786	3.786	JD	7,414	39,048	06/09/2022	12/01/2024
462590-MY-3	IOWA STUDENT LOAN LIQUIDITY CORP				1.C FE	3,450,000	96.3710	3,324,800	3,450,000	3,450,000					4.021	4.021	JD	11,560	60,885	06/09/2022	12/01/2025
463794-JR-9	IRVING TEX HOSP AUTH HOSP REV				2.B FE	463,472	103.2660	413,064	400,000	417,594		(9,507)			5.000	2.470	AO	4,222	20,000	11/15/2017	10/15/2024
463794-JT-5	IRVING TEX HOSP AUTH HOSP REV			1	2.B FE	666,803	105.7120	602,558	570,000	610,706		(11,681)			5.000	2.715	AO	6,017	28,500	11/15/2017	10/15/2026
469487-NN-8	JACKSONVILLE FLA SPL REV				1.D FE		100.0000								5.000	0.000	AO		25,397	12/31/2022	10/01/2022
469487-NP-3	JACKSONVILLE FLA SPL REV				1.D FE	792,960	101.5220	710,654	700,000	714,539		(19,037)			5.000	2.190	AO	8,750	35,000	09/07/2018	10/01/2023
469487-NQ-1	JACKSONVILLE FLA SPL REV				1.D FE	115,029	103.8240	103,824	100,000	104,586		(2,540)			5.000	2.310	AO	1,250	5,000	09/07/2018	10/01/2024
472628-QU-3	JEFFERSON CNTY ALA				1.D FE	2,169,357	107.6560	1,943,191	1,805,000	1,963,045		(40,215)			5.000	2.510	MS	26,574	90,250	07/14/2017	09/15/2026
476623-CN-1	JERSEY CITY N J MUN UTILS AUTH				1.D FE		99.9020								1.065	0.000	AO		1,464	12/31/2022	10/15/2022
476623-CP-6	JERSEY CITY N J MUN UTILS AUTH				1.D FE	405,000	97.3980	394,462	405,000	405,000					1.194	1.194	AO	1,021	4,836	06/19/2020	10/15/2023
476623-CQ-4	JERSEY CITY N J MUN UTILS AUTH				1.D FE	905,000	94.2550	853,008	905,000	905,000					1.364	1.364	AO	2,606	12,344	06/19/2020	10/15/2024
476623-CS-0	JERSEY CITY N J MUN UTILS AUTH				1.D FE	1,355,000	89.4140	1,211,560	1,355,000	1,355,000					1.782	1.782	AO	5,098	24,146	06/19/2020	10/15/2026
476623-CV-3	JERSEY CITY N J MUN UTILS AUTH				1.D FE	730,000	83.8430	612,054	730,000	730,000					2.184	2.184	AO	3,366	15,943	06/19/2020	10/15/2029
482085-EV-5	JURUPA CALIF PUB FING AUTH SPL			1	1.C FE	1,080,093	103.9740	951,362	915,000	1,042,362		(15,206)			4.000	2.030	MS	12,200	36,600	06/10/2020	09/01/2034
483233-QM-7	KALAMAZOO MICH HOSP FIN AUTH H				1.A Z	5,612	107.0390	5,352	5,000	5,454		(128)			5.000	2.192	MN	32	250	10/08/2021	05/15/2026
483233-QZ-8	KALAMAZOO MICH HOSP FIN AUTH H				1.F FE	107,906	102.3430	102,343	100,000	104,215		(3,005)			5.000	1.873	MN	639	5,000	10/08/2021	05/15/2024
483233-RA-2	KALAMAZOO MICH HOSP FIN AUTH H				1.F FE	606,423	104.0730	572,402	550,000	587,609		(15,324)			5.000	2.032	MN	3,514	27,500	10/08/2021	05/15/2025
483233-RB-0	KALAMAZOO MICH HOSP FIN AUTH H				1.F FE	583,600	105.7840	550,077	520,000	567,214		(13,349)			5.000	2.192	MN	3,322	26,000	10/08/2021	05/15/2026
485106-TD-0	KANSAS CITY MO				1.F FE	400,000	99.3320	397,328	400,000	400,000					2.490	2.490	AO	2,490	9,960	04/09/2020	04/01/2023
485106-TH-1	KANSAS CITY MO				1.F FE	350,000	90.8700	318,045	350,000	350,000					3.090	3.090	AO	2,704	10,815	04/09/2020	04/01/2027
485106-TJ-7	KANSAS CITY MO				1.F FE	245,000	89.1770	218,484	245,000	245,000					3.190	3.190	AO	1,954	7,816	04/09/2020	04/01/2028
485106-TK-4	KANSAS CITY MO				1.F FE	675,000	87.7580	592,367	675,000	675,000					3.290	3.290	AO	5,552	22,208	04/09/2020	04/01/2029
485106-UA-4	KANSAS CITY MO				1.F FE	713,305	102.5420	646,015	630,000	656,953		(21,204)			5.000	1.530	AO	7,875	31,500	04/09/2020	04/01/2024

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
485106-UB-2	KANSAS CITY MO				1.F FE	772,351	104.4220	694,406	665,000	714,912		(21,624)			5.000	1.590	AO	8,313	33,250	04/09/2020	04/01/2025
485106-UE-6	KANSAS CITY MO				1.F FE	654,327	103.3820	584,108	565,000	620,908		(12,581)			4.000	1.589	AO	5,650	22,600	04/09/2020	04/01/2028
485106-UG-1	KANSAS CITY MO				1.F FE	251,898	104.8400	225,406	215,000	242,644		(3,498)			4.000	2.080	AO	2,150	8,600	04/09/2020	04/01/2030
48504N-AW-9	KANSAS CITY MO INDL DEV AUTH A			1	1.F FE	2,419,720	105.5160	2,110,320	2,000,000	2,279,140		(41,316)			5.000	2.540	MS	33,333	100,000	06/13/2019	03/01/2034
48504N-AX-7	KANSAS CITY MO INDL DEV AUTH A			1	1.F FE	3,497,516	104.8700	3,041,230	2,900,000	3,297,643		(58,770)			5.000	2.580	MS	48,333	145,000	06/13/2019	03/01/2035
48504N-AY-5	KANSAS CITY MO INDL DEV AUTH A			1	1.F FE	3,642,818	104.2920	3,160,048	3,030,000	3,438,089		(60,227)			5.000	2.620	MS	50,500	151,500	06/13/2019	03/01/2036
48504N-BA-6	KANSAS CITY MO INDL DEV AUTH A			1	1.F FE	2,795,575	103.3140	2,417,548	2,340,000	2,643,769		(44,702)			5.000	2.700	MS	39,000	117,000	06/13/2019	03/01/2038
48504N-BB-4	KANSAS CITY MO INDL DEV AUTH A			1	1.F FE	4,937,670	102.9500	4,246,688	4,125,000	4,670,150		(80,351)			5.000	2.661	MS	68,750	206,250	09/24/2019	03/01/2039
48507T-GU-1	KANSAS CITY MO SAN SWR SYS REV				1.C FE	228,262	100.0000	200,000	200,000	200,000		(6,011)			5.000	1.950	JJ	5,000	10,000	02/01/2018	01/01/2023
48507T-GV-9	KANSAS CITY MO SAN SWR SYS REV				1.C FE	464,084	102.0590	408,236	400,000	411,459		(11,223)			5.000	2.090	JJ	10,000	20,000	02/01/2018	01/01/2024
490728-B3-5	KENT ST UNIV OHIO			1	1.E FE	1,375,000	87.5920	1,204,390	1,375,000	1,375,000					2.447	2.447	MN	5,608	33,646	01/16/2020	05/01/2028
490728-B4-3	KENT ST UNIV OHIO			1	1.E FE	1,825,000	85.3490	1,557,619	1,825,000	1,825,000					2.497	2.497	MN	7,595	45,570	01/16/2020	05/01/2029
490728-F4-9	KENT ST UNIV OHIO			1	1.E FE	3,166,920	113.4620	3,233,667	2,850,000	3,154,234		(12,686)			5.000	3.641	MN	23,750	42,750	06/23/2022	05/01/2034
490728-F5-6	KENT ST UNIV OHIO			1	1.E FE	2,703,306	112.0560	2,745,372	2,450,000	2,693,210		(10,096)			5.000	3.731	MN	20,417	36,750	06/23/2022	05/01/2035
490728-F6-4	KENT ST UNIV OHIO			1	1.E FE	2,834,560	111.3110	2,866,258	2,575,000	2,824,230		(10,330)			5.000	3.761	MN	21,458	38,625	06/23/2022	05/01/2036
49120A-AJ-8	KENTUCKY BD DEV CORP EDL FACS REV			1	1.G FE	819,650	110.2460	716,599	650,000	786,822		(17,697)			5.000	1.850	MS	10,833	32,500	02/05/2021	03/01/2031
49120A-AL-3	KENTUCKY BD DEV CORP EDL FACS REV			1	1.G FE	207,212	101.5140	182,725	180,000	202,004		(2,811)			4.000	2.150	MS	2,400	7,200	02/05/2021	03/01/2033
49120A-AP-4	KENTUCKY BD DEV CORP EDL FACS REV			1	1.G FE	301,565	97.1940	257,564	265,000	294,605		(3,759)			4.000	2.300	MS	3,533	10,600	02/05/2021	03/01/2036
491449-AY-0	KENTUCKY ST CTFS PARTN				1.E FE	537,000	100.2210	501,105	500,000	502,197		(7,505)			4.000	2.460	AO	4,222	20,000	02/14/2018	04/15/2023
491449-BA-1	KENTUCKY ST CTFS PARTN				1.E FE	1,076,540	102.2640	1,022,640	1,000,000	1,026,185		(10,930)			4.000	2.810	AO	8,444	40,000	02/14/2018	04/15/2025
49151F-C8-1	KENTUCKY ST PPTY & BLDGS COMMN			1	1.E FE	2,456,940	109.6500	2,193,000	2,000,000	2,306,157		(48,694)			5.000	2.190	MN	16,667	100,000	10/09/2019	11/01/2033
49151F-C9-9	KENTUCKY ST PPTY & BLDGS COMMN			1	1.E FE	504,882	102.9350	463,208	450,000	486,929		(5,815)			4.000	2.480	MN	3,000	18,000	10/09/2019	11/01/2034
49151F-D3-1	KENTUCKY ST PPTY & BLDGS COMMN			1	1.E FE	1,003,617	101.1320	910,188	900,000	969,804		(10,962)			4.000	2.560	MN	6,000	36,000	10/09/2019	11/01/2036
49151F-D5-6	KENTUCKY ST PPTY & BLDGS COMMN			1	1.E FE	720,421	98.9460	643,149	650,000	697,496		(7,438)			4.000	2.640	MN	4,333	26,000	10/09/2019	11/01/2038
49151F-ZB-9	KENTUCKY ST PPTY & BLDGS COMMN			1	1.E FE	1,941,621	110.1200	1,872,040	1,700,000	1,840,221		(23,678)			5.000	3.300	MN	14,167	85,000	06/06/2018	05/01/2031
49151F-ZC-7	KENTUCKY ST PPTY & BLDGS COMMN			1	1.E FE	2,278,840	109.4020	2,188,040	2,000,000	2,161,920		(27,316)			5.000	3.330	MN	16,667	100,000	06/06/2018	05/01/2032
49151F-ZG-8	KENTUCKY ST PPTY & BLDGS COMMN			1	1.E FE	1,115,350	107.5540	1,075,540	1,000,000	1,067,351		(11,265)			5.000	3.600	MN	8,333	50,000	06/06/2018	05/01/2035
613520-MV-4	KETTERING HEALTH NETWORK			1	1.F FE	706,172	109.4940	574,844	525,000	673,587		(17,324)			5.000	1.300	FA	10,938	26,250	01/21/2021	08/01/2031
613520-MW-2	KETTERING HEALTH NETWORK			1	1.F FE	367,771	108.9920	299,728	275,000	351,134		(8,848)			5.000	1.370	FA	5,729	13,750	01/21/2021	08/01/2032
613520-MX-0	KETTERING HEALTH NETWORK			1	1.F FE	332,418	108.4310	271,078	250,000	317,679		(7,840)			5.000	1.440	FA	5,208	12,500	01/21/2021	08/01/2033
613520-MZ-5	KETTERING HEALTH NETWORK			1	1.F FE	722,365	107.1090	589,100	550,000	691,731		(16,307)			5.000	1.590	FA	11,458	27,500	01/21/2021	08/01/2035
613520-NC-5	KETTERING HEALTH NETWORK			1	1.F FE	1,232,473	105.3640	1,000,958	950,000	1,182,581		(26,575)			5.000	1.740	FA	19,792	47,500	01/21/2021	08/01/2038
613520-ND-3	KETTERING HEALTH NETWORK			1	1.F FE	969,818	104.5490	784,118	750,000	931,057		(20,650)			5.000	1.780	FA	15,625	37,500	01/21/2021	08/01/2039
613520-NF-8	KETTERING HEALTH NETWORK			1	1.F FE	828,807	96.6630	676,641	700,000	806,263		(12,020)			4.000	1.960	FA	11,667	28,000	01/21/2021	08/01/2041
613520-NH-4	KETTERING HEALTH NETWORK			1	1.F FE	842,008	88.7690	643,575	725,000	821,724		(10,826)			4.000	2.190	FA	12,083	29,000	01/21/2021	08/01/2051
493230-NQ-5	KEY WEST FLA UTIL BRD ELEC REV			1	1.E FE	1,590,946	109.3830	1,416,510	1,295,000	1,487,544		(31,054)			5.000	2.230	AO	16,188	64,750	07/10/2019	10/01/2033
493230-NR-3	KEY WEST FLA UTIL BRD ELEC REV			1	1.E FE	1,132,089	108.9930	1,008,185	925,000	1,059,840		(21,711)			5.000	2.280	AO	11,563	46,250	07/10/2019	10/01/2034
495731-AU-5	KINGMAN ARIZ EXCISE TAX REV				1.C FE	350,000	91.0920	318,822	350,000	350,000					0.946	0.946	JJ	1,527	3,440	06/03/2021	07/15/2025
495731-AV-3	KINGMAN ARIZ EXCISE TAX REV				1.C FE	550,000	88.3580	485,969	550,000	550,000					1.146	1.146	JJ	2,906	6,548	06/03/2021	07/15/2026
495731-AW-1	KINGMAN ARIZ EXCISE TAX REV				1.C FE	525,000	86.4780	454,010	525,000	525,000					1.457	1.457	JJ	3,527	7,947	06/03/2021	07/15/2027
495731-BB-6	KINGMAN ARIZ EXCISE TAX REV			1	1.C FE	1,000,000	79.4780	794,780	1,000,000	1,000,000					2.290	2.290	JJ	10,559	23,791	06/03/2021	07/15/2032
495731-BC-4	KINGMAN ARIZ EXCISE TAX REV			1	1.C FE	1,000,000	78.4550	784,550	1,000,000	1,000,000					2.390	2.390	JJ	11,021	24,829	06/03/2021	07/15/2033
495731-BD-2	KINGMAN ARIZ EXCISE TAX REV			1	1.C FE	1,000,000	77.5590	775,590	1,000,000	1,000,000					2.490	2.490	JJ	11,482	25,868	06/03/2021	07/15/2034
495731-BE-0	KINGMAN ARIZ EXCISE TAX REV			1	1.C FE	1,000,000	76.7740	767,740	1,000,000	1,000,000					2.590	2.590	JJ	11,943	26,907	06/03/2021	07/15/2035
495731-BF-7	KINGMAN ARIZ EXCISE TAX REV			1	1.C FE	650,000	76.0370	494,241	650,000	650,000					2.690	2.690	JJ	8,063	18,165	06/03/2021	07/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
495731-BG-5	KINGMAN ARIZ EXCISE TAX REV			1	1.C FE	1,000,000	75.3500	753,500	1,000,000	1,000,000					2.790	2.790	JJ	12,865	28,985	06/03/2021	07/15/2037
498622-JZ-3	KLICKITAT CNTY WASH PUB UTIL DIST				1.E FE	467,693	111.8110	419,291	375,000	437,705		(9,892)			5.000	1.990	JD	1,563	18,750	10/31/2019	12/01/2028
498622-KA-6	KLICKITAT CNTY WASH PUB UTIL DIST				1.E FE	820,729	113.9100	740,415	650,000	771,675		(16,195)			5.000	2.080	JD	2,708	32,500	10/31/2019	12/01/2029
498622-KB-4	KLICKITAT CNTY WASH PUB UTIL DIST			1	1.E FE	645,511	113.8720	586,441	515,000	608,133		(12,352)			5.000	2.170	JD	2,146	25,750	10/31/2019	12/01/2030
498622-KS-7	KLICKITAT CNTY WASH PUB UTIL DIST			1	1.E FE	340,000	84.6810	287,915	340,000	340,000					3.003	3.003	JD	851	10,210	10/31/2019	12/01/2031
506498-YX-6	LAFAYETTE LA UTILS REV				1.E FE	142,998	107.6030	123,743	115,000	127,488		(3,102)			5.000	2.040	MN	958	5,750	09/08/2017	11/01/2026
511350-AN-0	LAKE WORTH BEACH FLA COMB UTIL			1	1.F FE	2,389,600	104.6420	2,092,840	2,000,000	2,312,211		(37,171)			4.000	1.830	AO	20,000	80,000	10/30/2020	10/01/2033
511350-AP-5	LAKE WORTH BEACH FLA COMB UTIL			1	1.F FE	1,244,145	104.1300	1,093,365	1,050,000	1,205,734		(18,460)			4.000	1.930	AO	10,500	42,000	10/30/2020	10/01/2034
511350-AR-1	LAKE WORTH BEACH FLA COMB UTIL			1	1.F FE	1,415,978	101.1610	1,224,048	1,210,000	1,375,468		(19,484)			4.000	2.080	AO	12,100	48,400	10/30/2020	10/01/2036
511350-AS-9	LAKE WORTH BEACH FLA COMB UTIL			1	1.F FE	344,073	101.5170	299,475	295,000	334,437		(4,636)			4.000	2.120	AO	2,950	11,800	10/30/2020	10/01/2037
51166F-EN-5	LAKELAND FLA ENERGY SYS REV				1.C FE		100.0000								5.000	0.000	AO		11,844	12/31/2022	10/01/2022
51166F-EP-0	LAKELAND FLA ENERGY SYS REV				1.C FE	452,660	101.5740	406,296	400,000	408,248		(10,798)			5.000	2.210	AO	5,000	20,000	09/13/2018	10/01/2023
51166F-EQ-8	LAKELAND FLA ENERGY SYS REV				1.C FE	819,340	103.8590	742,592	715,000	746,909		(17,657)			5.000	2.380	AO	8,938	35,750	09/13/2018	10/01/2024
516706-CY-2	LARAMIE CNTY WYO HOSP REV				1.E FE	487,774	103.0360	427,599	415,000	461,494		(13,769)			4.000	0.600	MN	2,767	16,600	01/15/2021	05/01/2026
516706-DA-3	LARAMIE CNTY WYO HOSP REV				1.E FE	230,489	104.5650	198,674	190,000	220,065		(5,470)			4.000	0.950	MN	1,267	7,600	01/15/2021	05/01/2028
516706-DC-9	LARAMIE CNTY WYO HOSP REV				1.E FE	619,220	104.6800	523,400	500,000	595,668		(12,377)			4.000	1.260	MN	3,333	20,000	01/15/2021	05/01/2030
516706-DE-5	LARAMIE CNTY WYO HOSP REV			1	1.E FE	679,553	102.6220	564,421	550,000	656,847		(11,945)			4.000	1.510	MN	3,667	22,000	01/15/2021	05/01/2032
516706-DG-0	LARAMIE CNTY WYO HOSP REV			1	1.E FE	608,245	101.3420	506,710	500,000	589,419		(9,912)			4.000	1.690	MN	3,333	20,000	01/15/2021	05/01/2034
516706-DJ-4	LARAMIE CNTY WYO HOSP REV			1	1.E FE	482,832	100.1150	400,460	400,000	468,481		(7,559)			4.000	1.780	MN	2,667	16,000	01/15/2021	05/01/2036
516706-DL-9	LARAMIE CNTY WYO HOSP REV			1	1.E FE	269,728	97.7630	219,967	225,000	262,005		(4,069)			4.000	1.860	MN	1,500	9,000	01/15/2021	05/01/2038
516706-DQ-8	LARAMIE CNTY WYO HOSP REV			1	1.E FE	1,376,518	75.2690	978,497	1,300,000	1,363,582		(6,832)			3.000	2.350	MN	6,500	39,000	01/15/2021	05/01/2042
51771F-BK-1	LAS VEGAS NEV CONVENTION & VIS				1.F FE	2,500,000	98.4380	2,460,950	2,500,000	2,500,000					3.950	3.950	JJ	29,076		09/01/2022	07/01/2024
51771F-BL-9	LAS VEGAS NEV CONVENTION & VIS				1.F FE	2,245,000	98.1530	2,203,535	2,245,000	2,245,000					4.125	4.125	JJ	27,267		09/01/2022	07/01/2025
51771F-BM-7	LAS VEGAS NEV CONVENTION & VIS				1.F FE	1,250,000	97.9610	1,224,513	1,250,000	1,250,000					4.250	4.250	JJ	15,642		09/01/2022	07/01/2026
523470-GE-6	LEE CNTY FLA				1.F FE	13,072,511	105.1240	13,030,120	12,395,000	13,029,458		(43,052)			5.000	3.530	AO	154,938	309,875	09/21/2022	10/01/2026
523470-GG-1	LEE CNTY FLA ARPT REV				1.F FE	3,888,920	107.1710	3,750,985	3,500,000	3,849,614		(39,306)			5.000	3.090	AO	43,750	87,500	04/12/2022	10/01/2028
529050-EJ-1	LEXINGTON CNTY S C HEALTH SVCS				1.F FE	756,826	101.3450	663,810	655,000	670,269		(17,978)			5.000	2.160	MN	5,458	32,750	12/06/2017	11/01/2023
529050-EK-8	LEXINGTON CNTY S C HEALTH SVCS				1.F FE	585,185	103.4850	517,425	500,000	524,089		(12,724)			5.000	2.300	MN	4,167	25,000	12/06/2017	11/01/2024
529050-EL-6	LEXINGTON CNTY S C HEALTH SVCS				1.F FE	555,921	104.9250	493,148	470,000	502,869		(11,077)			5.000	2.430	MN	3,917	23,500	12/06/2017	11/01/2025
529050-EM-4	LEXINGTON CNTY S C HEALTH SVCS				1.F FE	167,038	106.5940	149,232	140,000	152,447		(3,054)			5.000	2.550	MN	1,167	7,000	12/06/2017	11/01/2026
529050-EP-7	LEXINGTON CNTY S C HEALTH SVCS			1	1.F FE	161,325	107.5430	145,183	135,000	148,784		(2,634)			5.000	2.730	MN	1,125	6,750	12/06/2017	11/01/2028
534272-K4-0	LINCOLN NEB ELEC SYS REV			1	1.C FE	1,565,291	108.4010	1,409,213	1,300,000	1,513,843		(50,065)			5.000	0.963	MS	21,667	65,000	12/21/2021	09/01/2033
53706R-AE-6	LITTLE CO MARY HOSP IN				1.G FE	340,000	90.9830	309,342	340,000	340,000					1.973	1.973	MN	1,118	6,708	03/17/2021	11/01/2025
53706R-AF-3	LITTLE CO MARY HOSP IN				1.G FE	455,000	88.0660	400,700	455,000	455,000					2.132	2.132	MN	1,617	9,660	03/17/2021	11/01/2026
53706R-AG-1	LITTLE CO MARY HOSP IN				1.G FE	1,545,000	86.4330	1,335,384	1,545,000	1,545,000					2.473	2.473	MN	6,368	38,208	03/17/2021	11/01/2027
53706R-AH-9	LITTLE CO MARY HOSP IN				1.G FE	1,450,000	84.2380	1,221,455	1,450,000	1,450,000					2.623	2.623	MN	6,339	38,034	03/17/2021	11/01/2028
53706R-AJ-5	LITTLE CO MARY HOSP IN				1.G FE	1,000,000	84.0090	840,088	1,000,000	1,000,000					2.821	2.821	MN	4,702	28,210	03/17/2021	11/01/2029
53706R-AK-2	LITTLE CO MARY HOSP IN				1.G FE	1,575,000	83.0960	1,308,754	1,575,000	1,575,000					2.921	2.921	MN	7,668	46,006	03/17/2021	11/01/2030
53706R-AL-0	LITTLE CO MARY HOSP IN				1.G FE	1,725,000	82.2220	1,418,336	1,725,000	1,725,000					3.021	3.021	MN	8,685	52,112	03/17/2021	11/01/2031
537532-FM-0	LITTLE THOMPSON WTR DIST COLO			1	1.D FE	122,256	107.2460	107,246	100,000	117,696		(2,080)			4.000	1.610	JD	333	4,000	09/30/2020	12/01/2033
537532-FN-8	LITTLE THOMPSON WTR DIST COLO			1	1.D FE	347,241	106.2440	302,795	285,000	334,510		(5,808)			4.000	1.650	JD	950	11,400	09/30/2020	12/01/2034
537532-FQ-1	LITTLE THOMPSON WTR DIST COLO			1	1.D FE	241,398	104.1530	208,306	200,000	232,968		(3,849)			4.000	1.760	JD	667	8,000	09/30/2020	12/01/2036
537532-FR-9	LITTLE THOMPSON WTR DIST COLO			1	1.D FE	204,315	102.9430	175,003	170,000	197,341		(3,184)			4.000	1.810	JD	567	6,800	09/30/2020	12/01/2037
537532-FS-7	LITTLE THOMPSON WTR DIST COLO			1	1.D FE	275,485	100.8820	232,029	230,000	266,256		(4,215)			4.000	1.850	JD	767	9,200	09/30/2020	12/01/2038
537532-FU-2	LITTLE THOMPSON WTR DIST COLO			1	1.D FE	452,443	99.6030	378,491	380,000	437,787		(6,697)			4.000	1.920	JD	1,267	15,200	09/30/2020	12/01/2040

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
537532-FV-0	LITTLE THOMPSON WTR DIST COLO			1	1.D FE	704,124	96.3390	578,034	600,000	683,204		(9,569)			4.000	2.090	JD	2,000	24,000	09/30/2020	12/01/2045
537532-FW-8	LITTLE THOMPSON WTR DIST COLO			1	1.D FE	1,248,774	94.3060	1,013,790	1,075,000	1,214,031		(15,904)			4.000	2.210	JD	3,583	43,000	09/30/2020	12/01/2050
53833P-AQ-9	LIVERMORE VY CALIF WTR FING AU			1	1.B FE	189,427	110.1660	176,266	160,000	175,279		(3,150)			5.000	2.730	JJ	4,000	8,000	03/29/2018	07/01/2032
53833P-AR-7	LIVERMORE VY CALIF WTR FING AU			1	1.B FE	412,811	109.9610	384,864	350,000	382,649		(6,721)			5.000	2.780	JJ	8,750	17,500	03/29/2018	07/01/2033
53833P-AT-3	LIVERMORE VY CALIF WTR FING AU			1	1.B FE	117,058	109.1230	109,123	100,000	108,886		(1,824)			5.000	2.880	JJ	2,500	5,000	03/29/2018	07/01/2035
541372-BK-3	LOGANVILLE GA WTR & SWR REV				1.D FE	141,865	100.8270	126,034	125,000	126,495		(3,537)			5.000	2.100	JD		6,250	06/08/2018	06/01/2023
542691-DP-2	LONG IS PWR AUTH N Y ELEC SYS			1	1.F FE	3,200,000	99.3540	3,179,328	3,200,000	3,200,000					0.764	0.764	MS	8,149	24,448	08/06/2020	03/01/2023
543573-DP-1	LORAIN CNTY OHIO CMNTY COLLEGE DIS				1.C FE	875,000	97.3330	851,664	875,000	875,000					1.593	1.593	JD	1,162	13,939	01/31/2020	12/01/2023
543573-DS-5	LORAIN CNTY OHIO CMNTY COLLEGE DIS				1.C FE	500,000	89.5580	447,790	500,000	500,000					1.950	1.950	JD	813	9,750	01/31/2020	12/01/2026
543573-DX-4	LORAIN CNTY OHIO CMNTY COLLEGE DIS			1	1.C FE	253,484	80.0590	208,153	260,000	254,849		507			2.338	2.588	JD	507	6,079	03/27/2020	12/01/2031
543573-DZ-9	LORAIN CNTY OHIO CMNTY COLLEGE DIS			1	1.C FE	700,000	77.9500	545,650	700,000	700,000					2.538	2.538	JD	1,481	17,766	01/31/2020	12/01/2033
543573-EB-1	LORAIN CNTY OHIO CMNTY COLLEGE DIS			1	1.C FE	730,000	75.4210	550,573	730,000	730,000					2.638	2.638	JD	1,605	19,257	01/31/2020	12/01/2035
544445-BM-0	LOS ANGELES CALIF DEPT ARPTS R				1.D FE	484,487	100.5690	422,390	420,000	424,063		(10,757)			5.000	2.370	MN	2,683	21,000	01/06/2017	05/15/2023
544445-CK-3	LOS ANGELES CALIF DEPT ARPTS R				1.D FE	1,202,090	103.7260	1,037,260	1,000,000	1,065,070		(26,453)			5.000	2.170	MN	6,389	50,000	07/13/2017	05/15/2025
544445-CL-1	LOS ANGELES CALIF DEPT ARPTS R				1.D FE	605,235	105.0340	525,170	500,000	542,875		(12,083)			5.000	2.340	MN	3,194	25,000	07/13/2017	05/15/2026
544445-FA-2	LOS ANGELES CALIF DEPT ARPTS R			1	1.C FE	16,811,141	107.7000	15,460,335	14,355,000	15,754,416		(236,550)			5.000	3.020	MN	91,713	717,750	03/22/2018	05/15/2030
544445-FB-0	LOS ANGELES CALIF DEPT ARPTS R			1	1.C FE	5,831,850	107.3030	5,365,150	5,000,000	5,474,464		(80,073)			5.000	3.070	MN	31,944	250,000	03/22/2018	05/15/2031
544445-FC-8	LOS ANGELES CALIF DEPT ARPTS R			1	1.C FE	8,726,550	106.8540	8,014,050	7,500,000	8,200,039		(118,028)			5.000	3.100	MN	47,917	375,000	03/22/2018	05/15/2032
544445-FE-4	LOS ANGELES CALIF DEPT ARPTS R			1	1.C FE	6,941,760	106.2460	6,374,760	6,000,000	6,538,303		(90,556)			5.000	3.170	MN	38,333	300,000	03/22/2018	05/15/2034
544445-FL-8	LOS ANGELES CALIF DEPT ARPTS R				1.D FE	5,734,050	102.3430	5,117,150	5,000,000	5,183,301		(130,100)			5.000	2.270	MN	31,944	250,000	07/13/2018	05/15/2024
544445-FT-1	LOS ANGELES CALIF DEPT ARPTS R			1	1.D FE	3,500,760	105.7610	3,172,830	3,000,000	3,279,968		(52,724)			5.000	2.930	MN	19,167	150,000	07/13/2018	05/15/2031
544445-FU-8	LOS ANGELES CALIF DEPT ARPTS R			1	1.D FE	5,638,174	105.5830	5,120,776	4,850,000	5,291,101		(82,946)			5.000	2.980	MN	30,986	242,500	07/13/2018	05/15/2032
544445-FV-6	LOS ANGELES CALIF DEPT ARPTS R			1	1.D FE	5,794,950	105.3830	5,269,150	5,000,000	5,445,253		(83,628)			5.000	3.020	MN	31,944	250,000	07/13/2018	05/15/2033
544445-NL-9	LOS ANGELES CALIF DEPT ARPTS R			1	1.D FE	835,853	107.1130	803,348	750,000	828,153		(7,700)			5.000	3.180	MN	4,792	37,500	04/13/2022	05/15/2032
544532-FB-5	LOS ANGELES CALIF DEPT PWR				1.C FE	2,147,087	108.5080	2,115,906	1,950,000	2,123,328		(23,759)			5.000	2.340	JJ	49,021		06/23/2022	07/01/2026
544532-FC-3	LOS ANGELES CALIF DEPT PWR				1.C FE	1,120,370	110.7870	1,107,870	1,000,000	1,108,920		(11,450)			5.000	2.430	JJ	25,139		06/23/2022	07/01/2027
544495-4L-5	LOS ANGELES CALIF DEPT WTR & P			1	1.D FE	178,416	111.5240	167,286	150,000	165,590		(2,870)			5.000	2.760	JJ	3,750	7,500	03/28/2018	07/01/2032
544495-4N-1	LOS ANGELES CALIF DEPT WTR & P			1	1.D FE	1,180,110	110.6770	1,106,770	1,000,000	1,099,026		(18,173)			5.000	2.860	JJ	25,000	50,000	03/28/2018	07/01/2034
544495-4P-6	LOS ANGELES CALIF DEPT WTR & P			1	1.D FE	1,294,040	109.4350	1,203,785	1,100,000	1,206,777		(19,572)			5.000	2.900	JJ	27,500	55,000	03/28/2018	07/01/2035
544445-SJ-9	LOS ANGELES DEPARTMENT OF AIRPORTS				1.D FE	1,791,310	107.7840	1,713,766	1,590,000	1,773,149		(18,161)			5.000	3.000	MN	10,158	79,500	04/13/2022	05/15/2029
544445-WB-1	LOS ANGELES DEPARTMENT OF AIRPORTS				1.D FE	2,816,525	107.7840	2,694,600	2,500,000	2,787,970		(28,555)			5.000	3.000	MN	15,972	102,431	04/13/2022	05/15/2029
544445-XP-9	LOS ANGELES DEPARTMENT OF AIRPORTS				1.D FE	5,257,828	105.0340	4,863,074	4,630,000	5,131,794		(126,034)			5.000	1.680	MN	29,581	173,625	02/02/2022	05/15/2026
544445-XQ-7	LOS ANGELES DEPARTMENT OF AIRPORTS				1.D FE	4,841,288	106.1070	4,429,967	4,175,000	4,734,211		(107,077)			5.000	1.800	MN	26,674	156,563	02/02/2022	05/15/2027
544445-XR-5	LOS ANGELES DEPARTMENT OF AIRPORTS				1.D FE	3,098,061	107.0020	2,814,153	2,630,000	3,035,722		(62,339)			5.000	1.960	MN	16,803	98,625	02/02/2022	05/15/2028
545667-AA-5	LOST RABBIT URBAN RENEWAL DIST			1	5.A Z	183,807	45.0000	2,036,250	4,525,000						7.875	7.875	MS			08/22/2014	09/01/2039
54628C-HR-6	LOUISIANA LOC GOVT ENVIRONMENT			1	1.E FE	717,828	103.5310	704,011	680,000	704,517		(3,579)			4.000	3.340	FA	11,333	33,200	01/16/2019	08/01/2031
54628C-HS-4	LOUISIANA LOC GOVT ENVIRONMENT			1	1.E FE	1,191,585	102.8170	1,172,114	1,140,000	1,173,502		(4,869)			4.000	3.460	FA	19,000	45,600	01/16/2019	08/01/2032
54628C-HT-2	LOUISIANA LOC GOVT ENVIRONMENT			1	1.E FE	213,221	101.9530	209,004	205,000	210,344		(775)			4.000	3.520	FA	3,417	8,200	01/16/2019	08/01/2033
546540-RV-9	LOUISIANA ST UNIV & AGRIC & MECHAN				1.E FE	500,000	98.1170	490,585	500,000	500,000					0.757	0.757	JJ	1,893	1,840	12/02/2021	07/01/2023
546540-RW-7	LOUISIANA ST UNIV & AGRIC & MECHAN				1.E FE	1,650,000	94.7490	1,563,359	1,650,000	1,650,000					1.074	1.074	JJ	8,861	8,614	12/02/2021	07/01/2024
546540-RX-5	LOUISIANA ST UNIV & AGRIC & MECHAN				1.E FE	3,750,000	91.7270	3,439,763	3,750,000	3,750,000					1.315	1.315	JJ	24,656	23,971	12/02/2021	07/01/2025
546589-A2-8	LOUISVILLE & JEFFERSON CNTY KY				1.D FE	466,621	101.6900	401,676	395,000	408,358		(9,566)			4.000	1.500	MN	2,019	15,800	08/11/2016	05/15/2024
54659R-EX-5	LOUISVILLE & JEFFERSON CNTY KY MET				1.A FE	8,712,598	112.7080	8,830,672	7,835,000	8,681,526		(31,072)			5.000	2.981	MN	50,057	42,440	09/23/2022	11/15/2028
54659R-EY-3	LOUISVILLE & JEFFERSON CNTY KY MET				1.A FE	9,276,427	114.7050	9,451,692	8,240,000	9,245,416		(31,011)			5.000	3.020	MN	52,644	44,633	09/23/2022	11/15/2029
54811B-TU-5	LOWER CO RIVER AUTH TX TRAN SVC CO			1	1.F FE	2,243,646	107.7690	1,939,842	1,800,000	2,105,101		(44,237)			5.000	2.140	MN	11,500	90,000	10/03/2019	05/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
54811B-TV-3	LOWER CO RIVER AUTH TX TRAN SVC CO			1	1.F FE	1,865,295	106.8450	1,602,675	1,500,000	1,751,331		(36,400)			5.000	2.170	MN	9,583	75,000	10/03/2019	05/15/2038
54811B-TW-1	LOWER CO RIVER AUTH TX TRAN SVC CO			1	1.F FE	1,735,468	105.8760	1,482,264	1,400,000	1,630,947		(33,398)			5.000	2.210	MN	8,944	70,000	10/03/2019	05/15/2039
54811B-TY-7	LOWER CO RIVER AUTH TX TRAN SVC CO			1	1.F FE	2,467,580	103.9600	2,079,200	2,000,000	2,322,185		(46,489)			5.000	2.270	MN	12,778	100,000	10/03/2019	05/15/2041
54811B-TZ-4	LOWER CO RIVER AUTH TX TRAN SVC CO			1	1.F FE	1,287,374	102.9730	1,081,217	1,050,000	1,213,756		(23,559)			5.000	2.350	MN	6,708	52,500	10/03/2019	05/15/2044
54811B-UA-7	LOWER CO RIVER AUTH TX TRAN SVC CO			1	1.F FE	934,082	88.9020	755,667	850,000	904,896		(9,375)			4.000	2.700	MN	4,344	34,000	10/03/2019	05/15/2049
54811B-YX-3	LOWER CO RIVER AUTHORITY TEXAS TRA				1.F FE	768,975	102.6130	769,598	750,000	766,640		(2,335)			5.000	3.332	MN	7,396		09/30/2022	05/15/2024
54811B-YY-1	LOWER CO RIVER AUTHORITY TEXAS TRA				1.F FE	883,380	104.4440	887,774	850,000	880,914		(2,465)			5.000	3.391	MN	8,382		09/30/2022	05/15/2025
54811B-ZA-2	LOWER CO RIVER AUTHORITY TEXAS TRA				1.F FE	1,277,448	108.1270	1,297,524	1,200,000	1,274,345		(3,103)			5.000	3.461	MN	11,833		09/30/2022	05/15/2027
54811B-ZE-4	LOWER CO RIVER AUTHORITY TEXAS TRA				1.F FE	655,896	114.4220	686,532	600,000	654,796		(1,100)			5.000	3.720	MN	5,917		09/30/2022	05/15/2031
54811B-ZG-9	LOWER CO RIVER AUTHORITY TEXAS TRA			1	1.F FE	1,162,277	117.1130	1,229,687	1,050,000	1,160,580		(1,697)			5.250	3.999	MN	10,872		09/30/2022	05/15/2033
54811B-ZH-7	LOWER CO RIVER AUTHORITY TEXAS TRA			1	1.F FE	1,506,808	115.9920	1,600,690	1,380,000	1,505,118		(1,690)			5.250	4.237	MN	14,289		09/30/2022	05/15/2034
54811B-ZK-0	LOWER CO RIVER AUTHORITY TEXAS TRA			1	1.F FE	862,984	113.4720	907,776	800,000	862,312		(672)			5.250	4.470	MN	8,283		09/30/2022	05/15/2036
54811B-RJ-2	LOWER COLO RIV AUTH TEX TRANSM				1.F FE	2,291,540	102.6130	2,052,260	2,000,000	2,071,397		(50,634)			5.000	2.340	MN	12,778	100,000	06/07/2018	05/15/2024
54811B-RQ-6	LOWER COLO RIV AUTH TEX TRANSM			1	1.F FE	4,373,733	102.4240	3,979,172	3,885,000	4,005,570		(85,171)			5.000	2.680	MN	24,821	194,250	06/07/2018	05/15/2030
54811B-RR-4	LOWER COLO RIV AUTH TEX TRANSM			1	1.F FE	2,033,499	102.3840	1,853,150	1,810,000	1,865,184		(38,964)			5.000	2.720	MN	11,564	90,500	06/07/2018	05/15/2031
54811B-RS-2	LOWER COLO RIV AUTH TEX TRANSM			1	1.F FE	4,673,240	109.4580	4,378,320	4,000,000	4,389,949		(65,915)			5.000	3.020	MN	25,556	200,000	06/07/2018	05/15/2032
54811B-RT-0	LOWER COLO RIV AUTH TEX TRANSM			1	1.F FE	4,945,555	109.2310	4,642,318	4,250,000	4,653,289		(68,061)			5.000	3.070	MN	27,153	212,500	06/07/2018	05/15/2033
54811B-SV-4	LOWER COLO RIV AUTH TEX TRANSM			1	1.F FE	2,655,608	108.5700	2,442,825	2,250,000	2,518,868		(37,855)			5.000	2.930	MN	14,375	112,500	03/15/2019	05/15/2036
54811B-SX-0	LOWER COLO RIV AUTH TEX TRANSM			1	1.F FE	1,144,090	104.8650	1,048,650	1,000,000	1,081,782		(17,263)			5.000	2.990	MN	6,389	50,000	03/15/2019	05/15/2038
54811B-SY-8	LOWER COLO RIV AUTH TEX TRANSM			1	1.F FE	1,140,990	104.1820	1,041,820	1,000,000	1,080,078		(16,885)			5.000	3.030	MN	6,389	50,000	03/15/2019	05/15/2039
54811B-TA-9	LOWER COLO RIV AUTH TEX TRANSM			1	1.F FE	1,132,886	102.1250	1,021,250	1,000,000	1,075,699		(15,922)			5.000	3.133	MN	6,389	50,000	05/15/2019	05/15/2044
54811B-ZC-8	LOWER COLO RIV AUTH TEX TRANSM				1.F FE	1,085,490	111.4500	1,114,500	1,000,000	1,083,195		(2,295)			5.000	3.530	MN	9,861		09/30/2022	05/15/2029
549203-UY-1	LUBBOCK TEX ELEC LT & PWR SYS				1.E FE	253,046	100.5170	216,112	215,000	217,039		(6,993)			5.000	1.690	AO	2,269	10,750	08/02/2017	04/15/2023
549203-UZ-8	LUBBOCK TEX ELEC LT & PWR SYS				1.E FE	334,578	102.5650	287,182	280,000	291,141		(8,466)			5.000	1.860	AO	2,956	14,000	08/02/2017	04/15/2024
549203-VA-2	LUBBOCK TEX ELEC LT & PWR SYS				1.E FE	356,384	104.5940	308,552	295,000	314,424		(8,209)			5.000	2.040	AO	3,114	14,750	08/02/2017	04/15/2025
556589-HW-2	MADISON ALA WTRWKS & SWR BRD			1	1.C FE	305,422	105.1990	273,517	260,000	293,609		(4,490)			4.000	1.990	JD	867	10,400	04/16/2020	12/01/2033
556589-HY-8	MADISON ALA WTRWKS & SWR BRD			1	1.C FE	262,598	102.2460	230,054	225,000	252,847		(3,708)			4.000	2.070	JD	750	9,000	04/16/2020	12/01/2035
556589-HZ-5	MADISON ALA WTRWKS & SWR BRD			1	1.C FE	243,900	101.1630	212,442	210,000	235,128		(3,338)			4.000	2.130	JD	700	8,400	04/16/2020	12/01/2036
556589-JA-8	MADISON ALA WTRWKS & SWR BRD			1	1.C FE	312,066	100.7700	272,079	270,000	301,203		(4,135)			4.000	2.190	JD	900	10,800	04/16/2020	12/01/2037
556589-JC-4	MADISON ALA WTRWKS & SWR BRD			1	1.C FE	275,602	98.8330	237,199	240,000	266,435		(3,492)			4.000	2.270	JD	800	9,600	04/16/2020	12/01/2039
557352-EQ-0	MADISON CNTY NEB HOSP AUTH NO				2.B FE	1,811,420	104.6780	1,627,743	1,555,000	1,663,992		(29,189)			5.000	2.880	JJ	38,875	77,750	08/08/2017	07/01/2026
557352-ER-8	MADISON CNTY NEB HOSP AUTH NO				2.B FE	634,985	105.8040	576,632	545,000	589,364		(9,065)			5.000	3.050	JJ	13,625	27,250	08/08/2017	07/01/2027
557352-FE-6	MADISON CNTY NEB HOSP AUTH NO				2.B FE	255,459	103.3160	237,627	230,000	239,587		(3,624)			5.000	3.251	JJ	5,750	26,500	05/04/2018	07/01/2025
557352-FG-1	MADISON CNTY NEB HOSP AUTH NO			1	2.B FE	990,585	103.3340	930,006	900,000	934,222		(12,901)			5.000	3.401	JJ	22,500	45,000	05/04/2018	07/01/2027
56042R-QP-0	MAINE HEALTH & HIGHER EDL FACS			1	1.E FE	638,891	106.9240	588,082	550,000	602,464		(8,621)			5.000	3.100	JJ	13,750	27,500	07/12/2018	07/01/2031
56042R-QS-4	MAINE HEALTH & HIGHER EDL FACS			1	1.E FE	2,297,380	105.2930	2,105,860	2,000,000	2,176,010		(28,791)			5.000	3.240	JJ	50,000	100,000	07/12/2018	07/01/2034
56042R-XS-6	MAINE HEALTH & HIGHER EDL FACS				1.E FE	493,848	106.4700	425,880	400,000	456,081		(15,695)			5.000	0.920	JJ	10,000	20,000	07/17/2020	07/01/2026
56042R-XT-4	MAINE HEALTH & HIGHER EDL FACS				1.E FE	565,979	108.1740	486,783	450,000	526,413		(16,465)			5.000	1.120	JJ	11,250	22,500	07/17/2020	07/01/2027
56042R-XV-9	MAINE HEALTH & HIGHER EDL FACS				1.E FE	977,168	110.9090	831,818	750,000	918,230		(24,572)			5.000	1.380	JJ	18,750	37,500	07/17/2020	07/01/2029
56042R-XW-7	MAINE HEALTH & HIGHER EDL FACS				1.E FE	926,590	112.1420	784,994	700,000	874,298		(21,817)			5.000	1.480	JJ	17,500	35,000	07/17/2020	07/01/2030
56042R-XX-5	MAINE HEALTH & HIGHER EDL FACS			1	1.E FE	1,643,838	110.3700	1,379,625	1,250,000	1,553,228		(37,825)			5.000	1.560	JJ	31,250	62,500	07/17/2020	07/01/2031
56042R-XY-3	MAINE HEALTH & HIGHER EDL FACS			1	1.E FE	1,304,370	109.9620	1,099,620	1,000,000	1,234,613		(29,141)			5.000	1.660	JJ	25,000	50,000	07/17/2020	07/01/2032
56042R-XZ-0	MAINE HEALTH & HIGHER EDL FACS			1	1.E FE	1,292,720	109.6450	1,096,450	1,000,000	1,225,917		(27,929)			5.000	1.770	JJ	25,000	50,000	07/17/2020	07/01/2033
56042R-YA-4	MAINE HEALTH & HIGHER EDL FACS			1	1.E FE	1,289,560	109.1260	1,091,260	1,000,000	1,223,555		(27,601)			5.000	1.800	JJ	25,000	50,000	07/17/2020	07/01/2034
56042R-YB-2	MAINE HEALTH & HIGHER EDL FACS			1	1.E FE	648,587	108.0100	545,451	505,000	615,919		(13,665)			5.000	1.850	JJ	12,625	25,250	07/17/2020	07/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
56042R-YC-0	MAINE HEALTH & HIGHER EDL FACS			1	1.E FE	672,946	99.7360	573,482	575,000	650,868		(9,251)			4.000	2.090	JJ	11,500	23,000	07/17/2020	07/01/2036
561851-JC-1	MANATEE CNTY FLA PUB UTILS REV				1.B FE	422,305	101.5590	365,612	360,000	368,482		(11,140)			5.000	1.820	AO	4,500	18,000	12/15/2017	10/01/2023
561851-JD-9	MANATEE CNTY FLA PUB UTILS REV				1.B FE	836,017	103.8070	726,649	700,000	736,913		(20,553)			5.000	1.920	AO	8,750	35,000	12/15/2017	10/01/2024
561851-JH-0	MANATEE CNTY FLA PUB UTILS REV			1	1.B FE	666,236	110.4730	596,554	540,000	604,976		(12,801)			5.000	2.310	AO	6,750	27,000	12/15/2017	10/01/2028
56185P-CB-7	MANATEE CNTY FLA SCH DIST SALE				1.F FE	180,201	103.7200	155,580	150,000	157,990		(4,451)			5.000	1.890	AO	1,875	7,500	10/19/2017	10/01/2024
562361-AH-8	MANCHESTER N H			1	1.D FE	786,156	102.0790	663,514	650,000	772,378		(13,479)			4.000	1.600	JD	2,167	24,411	12/10/2021	06/01/2038
562361-AJ-4	MANCHESTER N H			1	1.D FE	1,382,610	101.2230	1,159,003	1,145,000	1,358,588		(23,503)			4.000	1.620	JD	3,817	43,001	12/10/2021	06/01/2039
562361-AK-1	MANCHESTER N H			1	1.D FE	1,496,122	100.3980	1,244,935	1,240,000	1,470,239		(25,323)			4.000	1.630	JD	4,133	46,569	12/10/2021	06/01/2040
56453R-BE-3	MANTECA CALIF REDEV AGY			1	1.C FE	200,000	82.5500	165,100	200,000	200,000					2.393	2.393	AO	1,197	4,786	02/20/2020	10/01/2030
56453R-BK-9	MANTECA CALIF REDEV AGY			1	1.C FE	1,140,000	76.8210	875,759	1,140,000	1,140,000					2.813	2.813	AO	8,017	32,068	02/20/2020	10/01/2035
56453R-AY-0	MANTECA CALIF REDEV AGY SUCCES				1.C FE	1,030,000	94.7390	975,812	1,030,000	1,030,000					1.774	1.774	AO	4,568	18,272	02/20/2020	10/01/2024
56453R-BB-9	MANTECA CALIF REDEV AGY SUCCES				1.C FE	1,190,000	88.3390	1,051,234	1,190,000	1,190,000					2.140	2.140	AO	6,367	25,466	02/20/2020	10/01/2027
56453R-BD-5	MANTECA CALIF REDEV AGY SUCCES				1.C FE	1,500,000	84.3250	1,264,875	1,500,000	1,500,000					2.313	2.313	AO	8,674	34,695	02/20/2020	10/01/2029
56453R-BF-0	MANTECA CALIF REDEV AGY SUCCES			1	1.C FE	955,000	81.1220	774,715	955,000	955,000					2.493	2.493	AO	5,952	23,808	02/20/2020	10/01/2031
56678P-AE-7	MARICOPA CNTY ARIZ INDL DEV AU				1.F FE	444,656	101.1950	404,780	400,000	406,696		(9,852)			5.000	2.451	MS	6,667	20,000	12/06/2018	09/01/2023
56678P-AL-1	MARICOPA CNTY ARIZ INDL DEV AU			1	1.F FE	448,804	108.5290	434,116	400,000	430,584		(4,801)			5.000	3.501	MS	6,667	20,000	12/06/2018	09/01/2033
56678P-AM-9	MARICOPA CNTY ARIZ INDL DEV AU			1	1.F FE	1,116,800	107.4820	1,074,820	1,000,000	1,073,273		(11,479)			5.000	3.560	MS	16,667	50,000	12/06/2018	09/01/2034
56678P-AN-7	MARICOPA CNTY ARIZ INDL DEV AU			1	1.F FE	1,111,610	106.3590	1,063,590	1,000,000	1,070,092		(10,959)			5.000	3.621	MS	16,667	50,000	12/06/2018	09/01/2035
57161T-AA-9	MARQUETTE UNIV				1.F FE	675,000	97.1560	655,801	675,000	675,000					1.856	1.856	AO	3,132	12,528	05/20/2020	10/01/2023
57161T-AB-7	MARQUETTE UNIV				1.F FE	1,320,000	93.4670	1,233,760	1,320,000	1,320,000					2.032	2.032	AO	6,706	26,822	05/20/2020	10/01/2024
57161T-AD-3	MARQUETTE UNIV				1.F FE	2,359,000	89.6400	2,114,612	2,359,000	2,359,000					2.418	2.418	AO	14,260	57,041	05/20/2020	10/01/2026
57161T-AE-1	MARQUETTE UNIV				1.F FE	3,345,000	88.5330	2,961,429	3,345,000	3,345,000					2.518	2.518	AO	21,057	84,227	05/20/2020	10/01/2027
572716-JY-5	MARSHALL UNIV W VA UNIV REVS				1.D FE	1,000,000	97.3160	973,160	1,000,000	1,000,000					2.623	2.623	MN	4,372	26,230	04/09/2020	05/01/2024
572716-JZ-2	MARSHALL UNIV W VA UNIV REVS				1.D FE	1,045,000	95.2350	995,206	1,045,000	1,045,000					2.723	2.723	MN	4,743	28,455	04/09/2020	05/01/2025
572716-KA-5	MARSHALL UNIV W VA UNIV REVS				1.D FE	1,180,000	93.6550	1,105,129	1,180,000	1,180,000					2.912	2.912	MN	5,727	34,362	04/09/2020	05/01/2026
97712D-6L-5	MARSHFIELD CLINIC				1.G FE	1,702,785	109.2000	1,638,000	1,500,000	1,688,425		(14,360)			5.000	2.380	FA	28,333	37,500	07/28/2022	02/15/2028
97712D-6P-6	MARSHFIELD CLINIC			1	1.G FE	1,884,690	110.2730	1,654,095	1,500,000	1,791,802		(37,684)			5.000	2.050	FA	28,333	75,000	06/17/2020	02/15/2032
97712D-6Q-4	MARSHFIELD CLINIC			1	1.G FE	1,247,550	109.8720	1,098,720	1,000,000	1,187,973		(24,186)			5.000	2.140	FA	18,889	50,000	06/17/2020	02/15/2033
97712D-6R-2	MARSHFIELD CLINIC			1	1.G FE	740,090	101.4470	659,406	650,000	718,599		(8,740)			4.000	2.380	FA	9,822	26,000	06/17/2020	02/15/2034
97712D-6T-8	MARSHFIELD CLINIC			1	1.G FE	463,435	99.8180	409,254	410,000	450,731		(5,170)			4.000	2.470	FA	6,196	16,400	06/17/2020	02/15/2036
97712D-6U-5	MARSHFIELD CLINIC			1	1.G FE	568,968	98.4970	497,410	505,000	553,782		(6,182)			4.000	2.510	FA	7,631	20,200	06/17/2020	02/15/2037
57284P-AA-9	MARSHFIELD CLINIC HEALTH SYSTEM OB			1	1.G FE	7,031,000	82.4280	5,795,485	7,031,000	7,031,000					2.703	2.703	FA	71,796	190,048	06/17/2020	02/15/2030
57390E-ER-4	MARTIN CNTY FLA UTILS SYS REV				1.C FE		100.0000								5.000	0.000	AO		6,378	12/31/2022	10/01/2022
57390E-ES-2	MARTIN CNTY FLA UTILS SYS REV				1.C FE	348,857	101.5220	289,338	285,000	292,299		(9,607)			5.000	1.550	AO	3,563	14,250	11/04/2016	10/01/2023
57390E-ET-0	MARTIN CNTY FLA UTILS SYS REV				1.C FE	526,507	103.8240	441,252	425,000	448,771		(13,267)			5.000	1.740	AO	5,313	21,250	11/04/2016	10/01/2024
57390E-EU-7	MARTIN CNTY FLA UTILS SYS REV				1.C FE	200,170	106.2030	169,925	160,000	173,181		(4,626)			5.000	1.910	AO	2,000	8,000	11/04/2016	10/01/2025
574204-P8-0	MARYLAND ST DEPT TRANSN CONS T				1.B FE	6,176,784	112.6920	6,395,271	5,675,000	6,163,917		(12,867)			5.000	3.340	AO	70,938		10/27/2022	10/01/2028
574218-UQ-4	MARYLAND ST HEALTH & HIGHER ED				1.F FE	5,905,256	100.9890	4,837,373	4,790,000	4,878,055		(139,346)			5.000	2.010	FA	90,478	239,500	01/30/2015	08/15/2023
57563R-PU-7	MASSACHUSETTS EDL FING AUTH ED				1.C FE	5,540,650	102.3720	5,118,600	5,000,000	5,143,360		(92,043)			5.000	3.030	JJ	125,000	250,000	05/18/2018	07/01/2024
57563R-PV-5	MASSACHUSETTS EDL FING AUTH ED				1.C FE	4,227,556	103.6300	3,927,577	3,790,000	3,956,345		(62,972)			5.000	3.160	JJ	94,750	189,500	05/18/2018	07/01/2025
57563R-QM-4	MASSACHUSETTS EDL FING AUTH ED				1.A FE	556,420	100.8110	504,055	500,000	507,224		(14,226)			5.000	2.080	JJ	12,500	25,000	05/03/2019	07/01/2023
57563R-QN-2	MASSACHUSETTS EDL FING AUTH ED				1.C FE	926,834	102.3720	834,332	815,000	849,472		(22,383)			5.000	2.120	JJ	20,375	40,750	05/03/2019	07/01/2024
57563R-QP-7	MASSACHUSETTS EDL FING AUTH ED				1.C FE	1,331,447	103.6300	1,191,745	1,150,000	1,227,903		(29,988)			5.000	2.200	JJ	28,750	57,500	05/03/2019	07/01/2025
57563R-QQ-5	MASSACHUSETTS EDL FING AUTH ED				1.C FE	1,429,946	104.8790	1,274,280	1,215,000	1,325,989		(30,133)			5.000	2.270	JJ	30,375	60,750	05/03/2019	07/01/2026
57563R-QR-3	MASSACHUSETTS EDL FING AUTH ED				1.C FE	1,192,510	106.1020	1,061,020	1,000,000	1,112,079		(23,340)			5.000	2.360	JJ	25,000	50,000	05/03/2019	07/01/2027

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
57563R-QT-9	MASSACHUSETTS EDL FING AUTH ED				1.C FE	1,763,171	107.0250	1,551,863	1,450,000	1,661,540		(29,562)			5.000	2.550	JJ	36,250	72,500	05/03/2019	07/01/2029
57563R-SV-2	MASSACHUSETTS EDL FING AUTH ED				1.C FE	865,920	102.1530	842,762	825,000	855,548		(10,372)			5.000	2.470	JJ	21,542		06/03/2022	07/01/2024
57563R-SW-0	MASSACHUSETTS EDL FING AUTH ED				1.C FE	1,895,895	103.6300	1,839,433	1,775,000	1,875,689		(20,207)			5.000	2.640	JJ	46,347		06/03/2022	07/01/2025
57563R-SX-8	MASSACHUSETTS EDL FING AUTH ED				1.C FE	4,338,840	105.0470	4,201,880	4,000,000	4,296,939		(41,901)			5.000	2.760	JJ	104,444		06/03/2022	07/01/2026
57563R-SY-6	MASSACHUSETTS EDL FING AUTH ED				1.C FE	2,581,381	106.1020	2,493,397	2,350,000	2,558,846		(22,535)			5.000	2.880	JJ	61,361		06/03/2022	07/01/2027
57563R-SZ-3	MASSACHUSETTS EDL FING AUTH ED				1.C FE	1,967,179	106.5900	1,891,973	1,775,000	1,951,858		(15,321)			5.000	3.020	JJ	46,347		06/03/2022	07/01/2028
57563R-TA-7	MASSACHUSETTS EDL FING AUTH ED				1.C FE	2,142,641	107.0250	2,060,231	1,925,000	2,128,071		(14,569)			5.000	3.190	JJ	50,264		06/03/2022	07/01/2029
57563R-TC-3	MASSACHUSETTS EDL FING AUTH ED				1.C FE	1,798,768	110.0180	1,760,288	1,600,000	1,788,836		(9,932)			5.000	3.390	JJ	41,778		06/03/2022	07/01/2031
575896-YL-3	MASSACHUSETTS PORT AUTHORITY				1.C FE	560,450	107.6720	430,688	400,000	444,995		(3,365)			5.000	2.780	JJ	8,944		07/13/2022	07/01/2028
575896-YM-1	MASSACHUSETTS PORT AUTHORITY				1.C FE	2,574,667	108.5230	2,474,324	2,280,000	2,557,451		(17,216)			5.000	2.930	JJ	50,983		07/13/2022	07/01/2029
575896-YN-9	MASSACHUSETTS PORT AUTHORITY				1.C FE	2,448,743	109.6260	2,356,959	2,150,000	2,433,765		(14,977)			5.000	3.020	JJ	48,076		07/13/2022	07/01/2030
575831-EV-0	MASSACHUSETTS ST COLLEGE BLDG				1.D FE	2,544,975	99.1360	2,478,400	2,500,000	2,510,781		(32,230)			1.898	0.600	MN	7,908	47,450	12/07/2021	05/01/2023
57584Y-2A-6	MASSACHUSETTS ST DEV FIN AGY R			1	1.E FE	1,626,111	98.1090	1,304,850	1,330,000	1,599,610		(26,501)			4.000	1.630	AO	13,300	39,309	12/09/2021	10/01/2039
57584Y-2C-2	MASSACHUSETTS ST DEV FIN AGY R			1	1.E FE	547,344	96.3570	433,607	450,000	538,657		(8,687)			4.000	1.690	AO	4,500	13,300	12/09/2021	10/01/2041
57587A-LY-2	MASSACHUSETTS ST HSG FIN AGY H			1	1.C FE	2,350,761	99.8000	2,165,660	2,170,000	2,270,373		(40,493)			3.450	1.494	JD	6,239	74,865	01/01/2021	12/01/2030
575625-AU-2	MASSACHUSSETS ST CLEAN ENERGY COOP				1.E FE	625,000	98.0500	612,813	625,000	625,000					0.646	0.646	JJ	2,019	2,355	11/19/2021	07/01/2023
575625-AV-0	MASSACHUSSETS ST CLEAN ENERGY COOP				1.E FE	1,000,000	94.4570	944,570	1,000,000	1,000,000					1.040	1.040	JJ	5,200	6,067	11/19/2021	07/01/2024
575625-AW-8	MASSACHUSSETS ST CLEAN ENERGY COOP				1.E FE	1,950,000	91.6520	1,787,214	1,950,000	1,950,000					1.368	1.368	JJ	13,338	15,561	11/19/2021	07/01/2025
579160-MC-3	MC ALLEN TEX WTRWKS & SWR SYS				1.C FE	566,867	102.1880	470,065	460,000	476,120		(14,621)			5.000	1.720	FA	9,583	23,000	06/09/2016	02/01/2024
58612H-AC-4	MEMPHIS TENN TDZ REV				1.D FE	580,000	89.2430	517,609	580,000	580,000					0.919	0.919	JD	444	5,330	06/09/2021	12/01/2025
58612H-AD-2	MEMPHIS TENN TDZ REV				1.D FE	610,000	86.4100	527,101	610,000	610,000					1.119	1.119	JD	569	6,826	06/09/2021	12/01/2026
58612H-AE-0	MEMPHIS TENN TDZ REV				1.D FE	465,000	84.6150	393,460	465,000	465,000					1.453	1.453	JD	563	6,756	06/09/2021	12/01/2027
58612H-AF-7	MEMPHIS TENN TDZ REV				1.D FE	1,900,000	82.7790	1,572,801	1,900,000	1,900,000					1.653	1.653	JD	2,617	31,407	06/09/2021	12/01/2028
58612H-AG-5	MEMPHIS TENN TDZ REV				1.D FE	675,000	81.2700	548,573	675,000	675,000					1.880	1.880	JD	1,058	12,690	06/09/2021	12/01/2029
58612H-AH-3	MEMPHIS TENN TDZ REV			1	1.D FE	520,000	79.8820	415,386	520,000	520,000					2.030	2.030	JD	880	10,556	06/09/2021	12/01/2030
58612H-AJ-9	MEMPHIS TENN TDZ REV			1	1.D FE	1,000,000	78.6340	786,340	1,000,000	1,000,000					2.180	2.180	JD	1,817	21,800	06/09/2021	12/01/2031
58612H-AK-6	MEMPHIS TENN TDZ REV			1	1.D FE	1,000,000	77.3690	773,690	1,000,000	1,000,000					2.280	2.280	JD	1,900	22,800	06/09/2021	12/01/2032
58612H-AL-4	MEMPHIS TENN TDZ REV			1	1.D FE	755,000	75.8850	572,932	755,000	755,000					2.330	2.330	JD	1,466	17,592	06/09/2021	12/01/2033
58612H-AM-2	MEMPHIS TENN TDZ REV			1	1.D FE	755,000	74.8890	565,412	755,000	755,000					2.430	2.430	JD	1,529	18,347	06/09/2021	12/01/2034
58612H-AN-0	MEMPHIS TENN TDZ REV			1	1.D FE	500,000	74.0330	370,165	500,000	500,000					2.530	2.530	JD	1,054	12,650	06/09/2021	12/01/2035
58612H-AP-5	MEMPHIS TENN TDZ REV			1	1.D FE	1,270,000	73.6590	935,469	1,270,000	1,270,000					2.680	2.680	JD	2,836	34,036	06/09/2021	12/01/2036
586108-AC-6	MEMPHIS-SHELBY CNTY TENN INDL				1.D FE	3,288,465	108.0930	2,918,511	2,700,000	2,955,570		(62,926)			5.000	2.400	MN	22,500	135,000	05/18/2017	11/01/2026
74265L-2D-9	MERCER UNIVERSITY GA				1.G FE	248,135	106.7150	240,109	225,000	245,598		(2,537)			5.000	2.431	AO	2,813	2,656	06/08/2022	10/01/2026
74265L-2E-7	MERCER UNIVERSITY GA				1.G FE	464,306	108.1720	210,935	195,000	216,144		(2,024)			5.000	2.561	AO	2,438	2,302	06/08/2022	10/01/2027
74265L-2F-4	MERCER UNIVERSITY GA				1.G FE	225,862	109.4500	218,900	200,000	223,999		(1,863)			5.000	2.731	AO	2,500	2,361	06/08/2022	10/01/2028
74265L-2G-2	MERCER UNIVERSITY GA				1.G FE	312,246	110.1840	303,006	275,000	309,980		(2,266)			5.000	2.910	AO	3,438	3,247	06/08/2022	10/01/2029
74265L-2H-0	MERCER UNIVERSITY GA				1.G FE	325,860	111.2520	317,068	285,000	323,718		(2,142)			5.000	3.021	AO	3,563	3,365	06/08/2022	10/01/2030
74265L-V8-8	MERCER UNIVERSITY GA				1.G FE		100.0000								5.000	0.000	AO		3,417	12/31/2022	10/01/2022
74265L-V9-6	MERCER UNIVERSITY GA				1.G FE	330,828	101.2780	303,834	300,000	310,368		(13,780)			5.000	0.380	AO	3,750	15,000	06/23/2021	10/01/2023
74265L-W2-0	MERCER UNIVERSITY GA				1.G FE	457,984	103.2020	412,808	400,000	431,467		(17,864)			5.000	0.480	AO	5,000	20,000	06/23/2021	10/01/2024
74265L-W3-8	MERCER UNIVERSITY GA				1.G FE	502,116	105.0110	446,297	425,000	475,302		(18,072)			5.000	0.650	AO	5,313	21,250	06/23/2021	10/01/2025
74265L-W4-6	MERCER UNIVERSITY GA				1.G FE	757,906	106.7150	666,969	625,000	720,774		(25,037)			5.000	0.840	AO	7,813	31,250	06/23/2021	10/01/2026
74265L-W6-1	MERCER UNIVERSITY GA				1.G FE	590,796	109.4500	508,943	465,000	565,768		(16,886)			5.000	1.100	AO	5,813	23,250	06/23/2021	10/01/2028
74265L-W7-9	MERCER UNIVERSITY GA				1.G FE	226,839	110.1840	192,822	175,000	217,861		(6,058)			5.000	1.210	AO	2,188	8,750	06/23/2021	10/01/2029
74265L-X2-9	MERCER UNIVERSITY GA			1	1.G FE	165,670	109.6470	137,059	125,000	160,156		(3,724)			5.000	1.550	AO	1,563	6,250	06/23/2021	10/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74265L-X3-7	MERCER UNIVERSITY GA			1	1.G FE	3,167,505	86.2340	2,328,318	2,700,000	3,105,699		(41,801)			4.000	2.110	AO	27,000	108,000	06/23/2021	10/01/2050
59165C-AG-5	METRO ORE DEDICATED TAX REV				1.D FE	289,985	103.0070	247,217	240,000	251,124		(7,481)			5.000	1.760	JD	533	12,000	08/02/2017	06/15/2024
592030-G7-9	METROPOLITAN GOVT NASHVILLE &				1.C FE	624,285	107.6380	538,190	500,000	549,530		(14,077)			5.000	1.950	MN	3,194	25,000	05/24/2017	05/15/2026
592098-N7-8	METROPOLITAN GOVT NASHVILLE &				1.C FE	296,639	101.8350	264,771	260,000	268,623		(5,625)			4.000	1.750	JJ	5,200	10,400	10/26/2017	07/01/2024
592098-N8-6	METROPOLITAN GOVT NASHVILLE &				1.C FE	916,868	105.6640	792,480	750,000	807,073		(22,096)			5.000	1.870	JJ	18,750	37,500	10/26/2017	07/01/2025
592098-R6-6	METROPOLITAN GOVT NASHVILLE &				1.C FE	721,269	105.6640	623,418	590,000	634,898		(17,382)			5.000	1.870	JJ	14,750	29,500	10/26/2017	07/01/2025
59261A-AG-2	METROPOLITAN TRANSN AUTH N Y R				1.G FE	2,550,808	101.2900	2,380,315	2,350,000	2,440,849		(103,639)			5.000	0.550	MN	15,014	117,500	12/07/2021	11/15/2023
592643-DV-9	METROPOLITAN WASH D C ARPTS AU			1	1.E FE	1,600,000	89.4150	1,430,640	1,600,000	1,600,000					2.010	2.010	AO	8,040	20,100	01/21/2022	10/01/2026
592647-EB-3	METROPOLITAN WASH D C ARPTS AU				1.D FE	12,190,200	104.3680	10,436,800	10,000,000	10,773,502		(270,551)			5.000	2.090	AO	125,000	500,000	06/07/2017	10/01/2025
592647-EX-5	METROPOLITAN WASH D C ARPTS AU				1.D FE	10,035,617	102.6540	9,007,889	8,775,000	9,148,112		(206,128)			5.000	2.501	AO	109,688	438,750	06/01/2018	10/01/2024
592647-FA-4	METROPOLITAN WASH D C ARPTS AU				1.D FE	1,543,970	106.4470	1,474,291	1,385,000	1,531,264		(12,707)			5.000	2.621	AO	17,313	34,625	07/20/2022	10/01/2027
592647-JZ-5	METROPOLITAN WASH D C ARPTS AU				1.D FE	8,358,826	108.9720	8,118,414	7,450,000	8,293,456		(65,370)			5.000	3.330	AO	93,125	186,250	04/20/2022	10/01/2030
592643-DU-1	METROPOLITAN WASHINGTON AIRPORTS A			1	1.E FE	750,000	91.2320	684,240	750,000	750,000					1.737	1.737	AO	3,257	8,142	01/21/2022	10/01/2025
592647-JW-2	METROPOLITAN WASHINGTON AIRPORTS A				1.D FE	4,442,398	106.4470	4,241,913	3,985,000	4,405,838		(36,561)			5.000	2.621	AO	49,813	99,625	07/20/2022	10/01/2027
592647-KU-4	METROPOLITAN WASHINGTON AIRPORTS A				1.D FE	1,753,958	101.0210	1,717,357	1,700,000	1,732,986		(20,972)			5.000	2.372	AO	21,250	19,833	05/25/2022	10/01/2023
592647-KV-2	METROPOLITAN WASHINGTON AIRPORTS A				1.D FE	2,101,180	102.6540	2,053,080	2,000,000	2,079,776		(21,404)			5.000	2.651	AO	25,000	23,333	05/25/2022	10/01/2024
592647-KW-0	METROPOLITAN WASHINGTON AIRPORTS A				1.D FE	1,599,345	104.3680	1,565,520	1,500,000	1,585,060		(14,285)			5.000	2.841	AO	18,750	17,500	05/25/2022	10/01/2025
592647-KX-8	METROPOLITAN WASHINGTON AIRPORTS A				1.D FE	2,271,780	105.5560	2,216,676	2,100,000	2,253,216		(18,564)			5.000	2.931	AO	26,250	24,500	05/25/2022	10/01/2026
592647-KY-6	METROPOLITAN WASHINGTON AIRPORTS A				1.D FE	2,732,775	106.4470	2,661,175	2,500,000	2,712,790		(19,985)			5.000	3.061	AO	31,250	29,167	05/25/2022	10/01/2027
59324P-DM-8	MIAMI BEACH FLA STORMWATER REV				1.D FE	619,206	103.4580	543,155	525,000	549,709		(14,421)			5.000	2.110	MS	8,750	26,250	12/13/2017	09/01/2024
59324P-DN-6	MIAMI BEACH FLA STORMWATER REV				1.D FE	119,867	105.6890	105,689	100,000	107,265		(2,619)			5.000	2.180	MS	1,667	5,000	12/13/2017	09/01/2025
59324P-DP-1	MIAMI BEACH FLA STORMWATER REV				1.D FE	1,116,264	107.8700	992,404	920,000	1,007,525		(22,638)			5.000	2.280	MS	15,333	46,000	12/13/2017	09/01/2026
59324P-DQ-9	MIAMI BEACH FLA STORMWATER REV				1.D FE	489,052	109.8610	439,444	400,000	445,459		(9,099)			5.000	2.410	MS	6,667	20,000	12/13/2017	09/01/2027
59324P-DR-7	MIAMI BEACH FLA STORMWATER REV			1	1.D FE	998,349	109.8410	906,188	825,000	913,759		(17,700)			5.000	2.540	MS	13,750	41,250	12/13/2017	09/01/2028
593241-BG-6	MIAMI BEACH FLA WTR & SWR REV				1.D FE	318,040	101.2800	278,520	275,000	280,284		(7,797)			5.000	2.080	MS	4,583	13,750	11/30/2017	09/01/2023
593241-BH-4	MIAMI BEACH FLA WTR & SWR REV				1.D FE	293,460	103.4580	258,645	250,000	261,388		(6,639)			5.000	2.200	MS	4,167	12,500	11/30/2017	09/01/2024
593241-BJ-0	MIAMI BEACH FLA WTR & SWR REV				1.D FE	804,175	105.6360	713,043	675,000	722,225		(16,990)			5.000	2.280	MS	11,250	33,750	11/30/2017	09/01/2025
593241-BK-7	MIAMI BEACH FLA WTR & SWR REV				1.D FE	903,788	107.7250	807,938	750,000	818,587		(17,699)			5.000	2.380	MS	12,500	37,500	11/30/2017	09/01/2026
59333P-V2-1	MIAMI-DADE CNTY FLA				1.F FE	4,058,270	98.2930	3,882,574	3,950,000	3,995,025		(59,616)			2.368	0.840	AO	23,384	93,536	12/07/2021	10/01/2023
59333P-5D-6	MIAMI-DADE CNTY FLA AVIATION R				1.F FE	12,008,989	88.9780	10,187,981	11,450,000	11,849,509		(80,369)			2.349	1.583	AO	67,240	268,961	01/01/2021	10/01/2027
59333A-MG-3	MIAMI-DADE CNTY FLA EDL FACS A				1.G FE	225,318	100.4330	200,866	200,000	201,330		(5,258)			5.000	2.310	AO	2,500	10,000	03/16/2018	04/01/2023
59333A-MH-1	MIAMI-DADE CNTY FLA EDL FACS A				1.G FE	273,869	102.4310	245,834	240,000	247,454		(5,805)			5.000	2.460	AO	3,000	12,000	03/16/2018	04/01/2024
59333A-MJ-7	MIAMI-DADE CNTY FLA EDL FACS A				1.G FE	345,456	104.0250	312,075	300,000	315,496		(6,603)			5.000	2.620	AO	3,750	15,000	03/16/2018	04/01/2025
59334P-HZ-3	MIAMI-DADE CNTY FLA TRANSIT SALES				1.C FE	2,960,670	94.3320	2,829,960	3,000,000	2,975,552		14,882			0.750	1.300	JJ	11,250	11,250	01/25/2022	07/01/2024
59334D-MJ-0	MIAMI-DADE CNTY FLA WTR & SWR			1	1.D FE	1,208,500	97.0620	970,620	1,000,000	1,186,868		(21,052)			4.000	1.576	AO	10,000	40,000	12/21/2021	10/01/2039
59334D-ML-5	MIAMI-DADE CNTY FLA WTR & SWR			1	1.D FE	1,082,196	94.5090	850,581	900,000	1,063,343		(18,347)			4.000	1.639	AO	9,000	38,000	12/21/2021	10/01/2041
594615-KN-5	MICHIGAN (STATE OF)			1	1.C FE	4,016,400	92.9990	3,719,960	4,000,000	4,015,928		(472)			4.000	3.951	AO	33,778	23,111	08/03/2022	10/15/2052
594615-KP-0	MICHIGAN (STATE OF)			1	1.C FE	7,451,990	108.1420	7,029,230	6,500,000	7,423,992		(27,998)			5.250	3.520	AO	72,042	49,292	08/03/2022	10/15/2057
59447T-QB-2	MICHIGAN FIN AUTH REV				1.D FE	1,049,508	101.8110	916,299	900,000	924,228		(25,936)			5.000	2.020	JD	3,750	45,000	12/08/2017	12/01/2023
59447T-QC-0	MICHIGAN FIN AUTH REV				1.D FE	989,517	103.9890	868,308	835,000	879,925		(22,732)			5.000	2.120	JD	3,479	41,750	12/08/2017	12/01/2024
59447T-QE-6	MICHIGAN FIN AUTH REV				1.D FE	2,330,823	107.9900	2,068,009	1,915,000	2,107,575		(46,470)			5.000	2.300	JD	7,979	95,750	12/08/2017	12/01/2026
59447T-QF-3	MICHIGAN FIN AUTH REV				1.D FE	1,229,780	109.7230	1,097,230	1,000,000	1,120,381		(22,812)			5.000	2.390	JD	4,167	50,000	12/08/2017	12/01/2027
59447T-VA-8	MICHIGAN FIN AUTH REV			1	1.E FE	2,126,840	93.1040	1,862,080	2,000,000	2,087,466		(11,656)			4.000	3.260	FA	30,222	80,000	06/12/2019	02/15/2044
59465H-UH-7	MICHIGAN ST HOSP FIN AUTH REV				1.D FE		100.0000								5.000	0.000	JD		2,889	12/31/2022	12/01/2022
59465H-UJ-3	MICHIGAN ST HOSP FIN AUTH REV				1.D FE	670,220	101.8110	585,413	575,000	590,478		(16,570)			5.000	2.020	JD	2,396	28,750	12/08/2017	12/01/2023

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
59465H-UK-0	MICHIGAN ST HOSP FIN AUTH REV				1.D FE	592,280	103.9890	519,945	500,000	526,900		(13,612)			5.000	2.120	JD	2,083	25,000	12/08/2017	12/01/2024
59465H-UL-8	MICHIGAN ST HOSP FIN AUTH REV				1.D FE	1,503,238	106.1130	1,326,413	1,250,000	1,348,334		(32,300)			5.000	2.200	JD	5,208	62,500	12/08/2017	12/01/2025
59465H-UM-6	MICHIGAN ST HOSP FIN AUTH REV				1.D FE	1,216,710	107.9900	1,079,900	1,000,000	1,100,560		(24,266)			5.000	2.300	JD	4,167	50,000	12/08/2017	12/01/2026
59465H-UN-4	MICHIGAN ST HOSP FIN AUTH REV				1.D FE	1,229,370	109.7230	1,097,230	1,000,000	1,120,376		(22,811)			5.000	2.390	JD	4,167	50,000	12/08/2017	12/01/2027
59465H-UQ-7	MICHIGAN ST HOSP FIN AUTH REV			1	1.D FE	909,473	109.6690	822,518	750,000	834,024		(15,842)			5.000	2.560	JD	3,125	37,500	12/08/2017	12/01/2029
594712-UY-5	MICHIGAN ST UNIV REVS			1	1.C FE	292,388	110.0840	275,210	250,000	277,476		(4,029)			5.000	3.020	FA	4,722	14,000	02/08/2019	02/15/2035
594712-UZ-2	MICHIGAN ST UNIV REVS			1	1.C FE	1,542,207	109.4690	1,450,464	1,325,000	1,465,943		(20,621)			5.000	3.080	FA	25,028	66,250	02/08/2019	02/15/2036
594712-VB-4	MICHIGAN ST UNIV REVS			1	1.C FE	1,385,556	108.4230	1,301,076	1,200,000	1,320,615		(17,583)			5.000	3.180	FA	22,667	60,000	02/08/2019	02/15/2038
594712-VC-2	MICHIGAN ST UNIV REVS			1	1.C FE	1,405,274	100.1330	1,361,809	1,360,000	1,389,643		(4,257)			4.000	3.600	FA	20,551	54,400	02/08/2019	02/15/2039
60164F-AX-0	MILPITAS CALIF SEWER REV			1	1.B FE	1,669,845	96.8750	1,453,125	1,500,000	1,618,749		(16,767)			4.000	2.650	JD	5,000	60,000	10/25/2019	06/01/2049
602248-KK-1	MILWAUKEE CNTY WIS ARPT REV				1.E FE	1,775,793	101.4060	1,505,879	1,485,000	1,525,111		(42,943)			5.000	2.010	JD	6,188	74,250	10/21/2016	12/01/2023
602248-KL-9	MILWAUKEE CNTY WIS ARPT REV				1.E FE	681,226	103.0480	582,221	565,000	594,525		(14,923)			5.000	2.200	JD	2,354	28,250	10/21/2016	12/01/2024
602248-KM-7	MILWAUKEE CNTY WIS ARPT REV				1.E FE	3,952,228	104.4600	3,405,396	3,260,000	3,499,250		(78,312)			5.000	2.380	JD	13,583	163,000	10/21/2016	12/01/2025
602248-LN-4	MILWAUKEE CNTY WIS ARPT REV				1.E FE	3,436,308	101.4060	3,351,468	3,305,000	3,379,959		(56,349)			5.000	2.481	JD	13,771	165,250	04/13/2022	12/01/2023
60374V-DZ-3	MINNEAPOLIS MINN HEALTH CARE S			1	1.G FE	398,669	106.3410	377,511	355,000	382,254		(4,108)			5.000	3.540	MN	2,268	25,250	09/21/2018	11/15/2034
604146-GB-0	MINNESOTA (STATE OF)				1.B FE	15,509,670	109.7830	15,885,600	14,470,000	15,460,417		(49,253)			5.000	3.231	MS	160,778		09/28/2022	03/01/2027
60414F-PX-2	MINNESOTA ST COLLEGES & UNIV R				1.E FE		100.0000								5.000	0.000	AO		29,383	12/31/2022	10/01/2022
60416H-2Z-6	MINNESOTA ST HIGHER ED FACS AU				1.C FE	651,321	100.2940	551,617	550,000	553,055		(18,205)			5.000	1.640	MS	9,167	27,500	04/28/2017	03/01/2023
60416H-3B-8	MINNESOTA ST HIGHER ED FACS AU				1.C FE	1,201,428	104.3790	1,043,790	1,000,000	1,064,434		(28,851)			5.000	1.947	MS	16,667	50,000	04/06/2020	03/01/2025
60416H-4H-4	MINNESOTA ST HIGHER ED FACS AU				1.G FE	932,978	104.7960	806,929	770,000	828,705		(20,518)			5.000	2.130	AO	9,625	38,500	08/16/2017	10/01/2025
60416H-4J-0	MINNESOTA ST HIGHER ED FACS AU				1.G FE	1,116,117	106.1340	971,126	915,000	1,003,252		(22,288)			5.000	2.300	AO	11,438	45,750	08/16/2017	10/01/2026
60416H-5X-8	MINNESOTA ST HIGHER ED FACS AU				1.D FE	275,098	102.3010	235,292	230,000	238,700		(7,324)			5.000	1.710	MS	3,833	11,500	10/20/2017	03/01/2024
60416H-5Z-3	MINNESOTA ST HIGHER ED FACS AU				1.D FE	183,791	106.4110	159,617	150,000	163,545		(4,101)			5.000	2.040	MS	2,500	7,500	10/20/2017	03/01/2026
60416J-AT-7	MINNESOTA ST HIGHER ED FACS AU				2.A FE	736,171	102.6540	662,118	645,000	672,767		(15,346)			5.000	2.470	AO	8,063	32,250	08/23/2018	10/01/2024
60416J-AU-4	MINNESOTA ST HIGHER ED FACS AU				2.A FE	725,495	104.1810	656,340	630,000	669,346		(13,625)			5.000	2.630	AO	7,875	31,500	08/23/2018	10/01/2025
60416S-LD-0	MINNESOTA ST HSG FIN AGY			1	1.B FE	5,217	100.0000	5,000	5,000	5,111		(54)			3.600	2.455	JJ	90	1,890	01/01/2021	07/01/2031
605638-BD-6	MISSISSIPPI ST GAMING TAX REV				1.G FE	819,259	107.0760	749,532	700,000	761,544		(15,285)			5.000	2.550	AO	7,389	35,000	01/11/2019	10/15/2026
605638-BE-4	MISSISSIPPI ST GAMING TAX REV				1.G FE	1,772,370	108.5570	1,628,355	1,500,000	1,657,505		(30,462)			5.000	2.650	AO	15,833	75,000	01/11/2019	10/15/2027
605871-AT-9	MISSOULA MONT WTR SYS REV			1	1.E FE	646,484	110.2200	600,699	545,000	608,365		(10,547)			5.000	2.710	JJ	13,625	27,250	03/14/2019	07/01/2034
605871-BA-9	MISSOULA MONT WTR SYS REV			1	1.E FE	5,532,483	96.0910	4,967,905	5,170,000	5,400,092		(37,895)			4.000	3.112	JJ	103,400	206,800	05/21/2019	07/01/2044
606092-HP-2	MISSOURI JT MUN ELEC UTIL COMM				1.F FE		100.1180								5.000	0.000	JD		17,333	12/31/2022	12/01/2022
60636S-KU-7	MISSOURI ST DEV FIN BRD INFRAS				1.F FE	831,068	100.6430	815,208	810,000	818,397		(12,671)			5.000	2.481	JD	3,375	22,388	04/28/2022	06/01/2023
60637A-KL-5	MISSOURI ST HEALTH & EDL FACS				1.E FE		100.0530								5.000	0.000	MN		14,167	12/31/2022	11/15/2022
61051P-BR-4	MONROE CNTY FLA SCH BRD CTFS P			1	1.D FE	578,200	109.3840	546,920	500,000	540,855		(8,526)			5.000	3.010	JD	2,083	25,000	05/04/2018	06/01/2031
61051P-BT-0	MONROE CNTY FLA SCH BRD CTFS P			1	1.D FE	1,723,080	109.2380	1,638,570	1,500,000	1,616,770		(24,310)			5.000	3.100	JD	6,250	75,000	05/04/2018	06/01/2033
61051P-BV-5	MONROE CNTY FLA SCH BRD CTFS P			1	1.D FE	854,565	108.6550	814,913	750,000	804,861		(11,388)			5.000	3.210	JD	3,125	37,500	05/04/2018	06/01/2035
610522-BH-6	MONROE CNTY FLA SCH DIST SALES				1.E FE		100.0000								5.000	0.000	AO		3,417	12/31/2022	10/01/2022
611089-AG-8	MONROE LA WTR REV				1.C FE	169,079	105.5350	158,303	150,000	158,255		(2,754)			5.000	2.960	MN	1,250	7,500	10/24/2018	11/01/2025
611089-AP-8	MONROE LA WTR REV			1	1.C FE	247,115	111.0590	244,330	220,000	237,030		(2,587)			5.000	3.520	MN	1,833	11,000	10/24/2018	11/01/2032
611089-AR-4	MONROE LA WTR REV			1	1.C FE	306,207	110.5650	304,054	275,000	294,640		(2,973)			5.000	3.630	MN	2,292	13,750	10/24/2018	11/01/2034
612043-JX-8	MONTANA FAC FIN AUTH HEALTH CA				1.C FE	302,508	103.0350	257,588	250,000	262,053		(7,864)			5.000	1.730	JJ	6,250	12,500	08/10/2017	07/01/2024
61204M-CK-1	MONTANA FAC FIN AUTH HEALTH FA				1.F FE	724,218	102.3600	655,104	640,000	660,768		(14,205)			5.000	2.650	JD	2,667	32,000	04/11/2018	06/01/2024
61204M-CM-7	MONTANA FAC FIN AUTH HEALTH FA				1.F FE	692,256	105.5920	633,552	600,000	641,500		(11,405)			5.000	2.860	JD	2,500	30,000	04/11/2018	06/01/2026
61204M-CU-9	MONTANA FAC FIN AUTH HEALTH FA			1	1.F FE	664,106	105.0180	609,104	580,000	628,529		(8,057)			5.000	3.300	JD	2,417	29,000	04/11/2018	06/01/2034
61204K-KQ-3	MONTANA FAC FIN AUTH REV				1.E	2,564,757	101.6560	2,185,604	2,150,000	2,218,276		(59,519)			5.000	2.120	FA	40,611	107,500	11/02/2016	02/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61204K-LK-5	MONTANA FAC FIN AUTH REV				1.D FE	633,806	101.1410	571,447	565,000	574,221		(14,555)			5.000	2.340	FA	10,672	28,250	09/12/2018	08/15/2023
61204K-LL-3	MONTANA FAC FIN AUTH REV				1.D FE	978,224	103.1640	887,210	860,000	894,373		(20,524)			5.000	2.470	FA	16,244	43,000	09/12/2018	08/15/2024
61204K-LM-1	MONTANA FAC FIN AUTH REV				1.D FE	1,122,020	105.2530	1,026,217	975,000	1,034,178		(21,542)			5.000	2.590	FA	18,417	48,750	09/12/2018	08/15/2025
61204K-LN-9	MONTANA FAC FIN AUTH REV				1.D FE	1,045,890	107.1040	963,936	900,000	970,955		(18,408)			5.000	2.700	FA	17,000	45,000	09/12/2018	08/15/2026
61204K-LP-4	MONTANA FAC FIN AUTH REV				1.D FE	1,001,838	108.9140	931,215	855,000	936,001		(16,198)			5.000	2.800	FA	16,150	42,750	09/12/2018	08/15/2027
61204K-NY-3	MONTANA FAC FIN AUTH REV			1	1.D FE	250,000	97.2320	243,080	250,000	250,000					0.862	0.862	FA	814	1,610	11/03/2021	08/15/2023
61204K-PA-3	MONTANA FAC FIN AUTH REV			1	1.D FE	645,000	90.8630	586,066	645,000	645,000					1.398	1.398	FA	3,406	6,738	11/03/2021	08/15/2025
61204K-PC-9	MONTANA FAC FIN AUTH REV			1	1.D FE	1,100,000	86.2320	948,552	1,100,000	1,100,000					1.837	1.837	FA	7,634	15,099	11/03/2021	08/15/2027
612550-AF-3	MONTEREY PARK CALIF POB			1	1.C FE	500,000	85.8920	429,460	500,000	500,000					1.430	1.430	JD	596	7,150	02/03/2021	06/01/2027
612550-AG-1	MONTEREY PARK CALIF POB			1	1.C FE	250,000	83.6190	209,048	250,000	250,000					1.630	1.630	JD	340	4,075	02/03/2021	06/01/2028
612550-AH-9	MONTEREY PARK CALIF POB			1	1.C FE	500,000	81.9380	409,690	500,000	500,000					1.793	1.793	JD	747	8,965	02/03/2021	06/01/2029
612550-AJ-5	MONTEREY PARK CALIF POB			1	1.C FE	250,000	80.0380	200,095	250,000	250,000					1.893	1.893	JD	394	4,733	02/03/2021	06/01/2030
612550-AM-8	MONTEREY PARK CALIF POB			1	1.C FE	500,000	75.5970	377,985	500,000	500,000					2.193	2.193	JD	914	10,965	02/03/2021	06/01/2033
612550-AN-6	MONTEREY PARK CALIF POB			1	1.C FE	500,000	73.9210	369,605	500,000	500,000					2.293	2.293	JD	955	11,465	02/03/2021	06/01/2034
612550-AQ-9	MONTEREY PARK CALIF POB			1	1.C FE	1,500,000	71.9210	1,078,815	1,500,000	1,500,000					2.493	2.493	JD	3,116	37,395	02/03/2021	06/01/2036
612550-AK-2	MONTEREY PK CA PENSN OBLIG			1	1.C FE	775,000	78.3680	607,352	775,000	775,000					1.993	1.993	JD	1,287	15,446	02/03/2021	06/01/2031
613603-A4-1	MONTGOMERY CNTY PA HIGHER ED &			1	1.F FE	893,290	108.5710	797,997	735,000	843,277		(14,706)			5.000	2.580	MS	12,250	60,000	06/21/2019	09/01/2033
613603-A5-8	MONTGOMERY CNTY PA HIGHER ED &			1	1.F FE	2,357,067	99.1790	2,132,349	2,150,000	2,292,369		(19,097)			4.000	2.900	MS	28,667	86,000	06/21/2019	09/01/2034
613603-A6-6	MONTGOMERY CNTY PA HIGHER ED &			1	1.F FE	1,413,243	98.0330	1,274,429	1,300,000	1,377,984		(10,420)			4.000	3.000	MS	17,333	52,000	06/21/2019	09/01/2035
613603-A7-4	MONTGOMERY CNTY PA HIGHER ED &			1	1.F FE	1,079,820	97.0420	970,420	1,000,000	1,055,037		(7,331)			4.000	3.080	MS	13,333	40,000	06/21/2019	09/01/2036
613603-A8-2	MONTGOMERY CNTY PA HIGHER ED &			1	1.F FE	1,073,480	96.5330	965,330	1,000,000	1,050,722		(6,738)			4.000	3.150	MS	13,333	40,000	06/21/2019	09/01/2037
613603-A9-0	MONTGOMERY CNTY PA HIGHER ED &			1	1.F FE	962,892	94.8340	853,506	900,000	943,440		(5,762)			4.000	3.190	MS	12,000	36,000	06/21/2019	09/01/2038
613603-B2-4	MONTGOMERY CNTY PA HIGHER ED &			1	1.F FE	1,066,300	94.6960	946,960	1,000,000	1,045,823		(6,069)			4.000	3.230	MS	13,333	40,000	06/21/2019	09/01/2039
613603-B3-2	MONTGOMERY CNTY PA HIGHER ED &			1	1.F FE	3,581,737	90.7950	3,077,951	3,390,000	3,523,282		(17,595)			4.000	3.337	MS	45,200	135,600	09/19/2019	09/01/2044
613603-YF-0	MONTGOMERY CNTY PA HIGHER ED &				1.F FE	1,012,986	101.0640	909,576	900,000	914,947		(21,989)			5.000	2.470	MS	15,000	45,000	04/18/2018	09/01/2023
613603-YG-8	MONTGOMERY CNTY PA HIGHER ED &				1.F FE	1,139,790	102.7200	1,027,200	1,000,000	1,039,043		(22,644)			5.000	2.590	MS	16,667	50,000	04/18/2018	09/01/2024
613603-YN-3	MONTGOMERY CNTY PA HIGHER ED &			1	1.F FE	1,381,788	108.0850	1,297,020	1,200,000	1,307,197		(16,964)			5.000	3.260	MS	20,000	60,000	04/18/2018	09/01/2031
613603-YP-8	MONTGOMERY CNTY PA HIGHER ED &			1	1.F FE	2,297,300	107.8780	2,157,560	2,000,000	2,175,422		(27,732)			5.000	3.290	MS	33,333	100,000	04/18/2018	09/01/2032
631060-CK-4	NARRAGANSETT R I BAY COMMN REV			1	1.D FE	850,000	95.0750	808,138	850,000	850,000					1.497	1.497	MS	4,242	12,725	02/27/2020	09/01/2024
631060-CL-2	NARRAGANSETT R I BAY COMMN REV			1	1.D FE	2,350,000	92.4250	2,171,988	2,350,000	2,350,000					1.597	1.597	MS	12,510	37,530	02/27/2020	09/01/2025
631060-CM-0	NARRAGANSETT R I BAY COMMN REV			1	1.D FE	4,400,000	90.1810	3,967,964	4,400,000	4,400,000					1.764	1.764	MS	25,872	77,616	02/27/2020	09/01/2026
25483V-WY-6	NATIONAL PUBLIC RADIO INC			1	1.F FE	455,000	99.2400	451,542	455,000	455,000					1.558	1.558	AO	1,772	7,089	06/25/2020	04/01/2023
25483V-WZ-3	NATIONAL PUBLIC RADIO INC			1	1.F FE	982,939	95.9250	959,250	1,000,000	987,113		4,174			1.667	2.720	AO	4,168	12,086	07/28/2022	04/01/2024
25483V-XB-5	NATIONAL PUBLIC RADIO INC			1	1.F FE	720,000	91.5390	659,081	720,000	720,000					2.136	2.136	AO	3,845	15,379	06/25/2020	04/01/2026
25483V-XC-3	NATIONAL PUBLIC RADIO INC			1	1.F FE	800,000	89.3700	714,960	800,000	800,000					2.246	2.246	AO	4,492	17,968	06/25/2020	04/01/2027
63902H-AF-6	NATURE CONSERVANCY (THE)				1.C FE	850,000	97.6310	829,867	850,000	850,000					0.467	0.467	JJ	1,985	3,970	01/27/2021	07/01/2023
63902H-AH-2	NATURE CONSERVANCY (THE)				1.C FE	2,250,000	90.8220	2,043,488	2,250,000	2,250,000					0.794	0.794	JJ	8,933	17,865	01/27/2021	07/01/2023
63902H-AK-5	NATURE CONSERVANCY (THE)				1.C FE	2,000,000	86.0990	1,721,974	2,000,000	2,000,000					1.154	1.154	JJ	11,540	23,080	01/27/2021	07/01/2027
63902H-AL-3	NATURE CONSERVANCY (THE)				1.C FE	2,275,000	83.6680	1,903,440	2,275,000	2,275,000					1.304	1.304	JJ	14,833	29,666	01/27/2021	07/01/2027
63902H-AP-4	NATURE CONSERVANCY (THE)				1.C FE	1,152,000	78.4950	904,262	1,152,000	1,152,000					1.711	1.711	JJ	9,855	21,097	01/27/2021	07/01/2031
63967U-AA-0	NEBRASKA EDL HEALTH CULTURAL & SOC			1	1.C	446,180	101.9370	407,748	400,000	427,190		(6,111)			4.000	2.290	JJ	8,000	16,000	10/11/2019	01/01/2033
63967U-AB-8	NEBRASKA EDL HEALTH CULTURAL & SOC			1	1.C	1,112,990	101.9180	1,019,180	1,000,000	1,066,766		(14,880)			4.000	2.330	JJ	20,000	40,000	10/11/2019	01/01/2034
63967U-AC-6	NEBRASKA EDL HEALTH CULTURAL & SOC			1	1.C	1,109,920	101.2880	1,012,880	1,000,000	1,065,256		(14,385)			4.000	2.380	JJ	20,000	40,000	10/11/2019	01/01/2035
63967U-AD-4	NEBRASKA EDL HEALTH CULTURAL & SOC			1	1.C	1,378,800	100.6980	1,253,690	1,245,000	1,324,742		(17,419)			4.000	2.420	JJ	24,900	49,800	10/11/2019	01/01/2036
63967U-AE-2	NEBRASKA EDL HEALTH CULTURAL & SOC			1	1.C	1,105,030	99.9850	999,850	1,000,000	1,062,847		(13,598)			4.000	2.460	JJ	20,000	40,000	10/11/2019	01/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63968A-H2-4	NEBRASKA PUB PWR DIST REV				1.E FE	717,025	104.4250	600,444	575,000	609,118		(16,566)			5.000	1.960	JJ	14,375	28,750	01/27/2016	01/01/2025
642577-XC-9	NEW BRAUNFELS TEX UTIL REV				1.B FE	263,003	103.1830	257,958	250,000	259,970		(3,032)			5.000	2.280	JJ	6,250		06/23/2022	07/01/2024
642577-XE-5	NEW BRAUNFELS TEX UTIL REV				1.B FE	440,766	107.4310	435,096	405,000	436,750		(4,016)			5.000	2.640	JJ	10,125		06/23/2022	07/01/2026
642577-XF-2	NEW BRAUNFELS TEX UTIL REV				1.B FE	276,310	109.4050	273,513	250,000	273,986		(2,324)			5.000	2.720	JJ	6,250		06/23/2022	07/01/2027
642577-XG-0	NEW BRAUNFELS TEX UTIL REV				1.B FE	334,287	111.3190	333,957	300,000	331,814		(2,473)			5.000	2.900	JJ	7,500		06/23/2022	07/01/2028
642577-XH-8	NEW BRAUNFELS TEX UTIL REV				1.B FE	336,261	113.1670	339,501	300,000	334,065		(2,196)			5.000	3.060	JJ	7,500		06/23/2022	07/01/2029
642577-XJ-4	NEW BRAUNFELS TEX UTIL REV				1.B FE	281,795	114.5810	286,453	250,000	280,146		(1,649)			5.000	3.180	JJ	6,250		06/23/2022	07/01/2030
642577-XK-1	NEW BRAUNFELS TEX UTIL REV				1.B FE	424,440	115.7130	433,924	375,000	422,209		(2,231)			5.000	3.290	JJ	9,375		06/23/2022	07/01/2031
642577-XL-9	NEW BRAUNFELS TEX UTIL REV				1.B FE	566,690	116.5210	466,084	400,000	451,236		(2,116)			5.000	3.410	JJ	10,000		06/23/2022	07/01/2032
642577-XM-7	NEW BRAUNFELS TEX UTIL REV			1	1.B FE	841,943	115.6630	867,473	750,000	838,317		(3,625)			5.000	3.530	JJ	18,750		06/23/2022	07/01/2033
642577-XN-5	NEW BRAUNFELS TEX UTIL REV			1	1.B FE	1,112,810	114.4640	1,144,640	1,000,000	1,108,386		(4,424)			5.000	3.640	JJ	25,000		06/23/2022	07/01/2034
64461X-ED-3	NEW HAMPSHIRE HEALTH & ED FACS				1.B FE	4,269,516	111.7980	3,801,132	3,400,000	3,876,114		(81,793)			5.000	2.240	JD	14,167	170,000	12/14/2017	06/01/2028
64465P-2L-1	NEW HAMPSHIRE MUN BD BK				1.C FE	2,246,697	108.3910	2,194,918	2,025,000	2,211,711		(34,986)			5.000	2.330	FA	38,250	50,625	04/12/2022	08/15/2026
646080-VZ-1	NEW JERSEY HIGHER EDUCATION STUDEN				1.B FE	419,956	102.8420	411,368	400,000	415,011		(4,945)			5.000	2.971	JD	1,667	11,444	04/22/2022	12/01/2024
646080-WA-5	NEW JERSEY HIGHER EDUCATION STUDEN				1.B FE	585,255	104.0930	572,512	550,000	579,070		(6,185)			5.000	3.091	JD	2,292	15,736	04/22/2022	12/01/2025
646080-WB-3	NEW JERSEY HIGHER EDUCATION STUDEN				1.B FE	753,795	105.4110	737,877	700,000	746,549		(7,246)			5.000	3.181	JD	2,917	20,028	04/22/2022	12/01/2026
646080-WG-2	NEW JERSEY HIGHER EDUCATION STUDEN				1.B FE	929,153	102.8420	910,152	885,000	918,213		(10,940)			5.000	2.971	JD	3,688	25,321	04/22/2022	12/01/2024
646080-WH-0	NEW JERSEY HIGHER EDUCATION STUDEN				1.B FE	3,032,685	104.0090	2,964,257	2,850,000	3,000,634		(32,051)			5.000	3.091	JD	11,875	81,542	04/22/2022	12/01/2025
646080-WJ-6	NEW JERSEY HIGHER EDUCATION STUDEN				1.B FE	7,699,478	105.5230	7,544,895	7,150,000	7,625,463		(74,015)			5.000	3.181	JD	29,792	204,569	04/22/2022	12/01/2026
646140-AZ-6	NEW JERSEY ST TPK AUTH TPK REV				1.E FE	60,030	100.0000	55,000	55,000	55,000		(2,520)			5.000	0.404	JJ	1,375	3,315	01/01/2021	01/01/2023
64613C-BV-9	NEW JERSEY ST TRANSN TR FD AUT				1.G FE	994,263	113.2290	990,754	875,000	993,586		(677)			5.250	3.550	JD	2,935		11/30/2022	06/15/2032
64613C-BW-7	NEW JERSEY ST TRANSN TR FD AUT			1	2.A FE	1,114,200	110.8080	1,108,080	1,000,000	1,113,593		(607)			5.000	3.630	JD	3,194		11/30/2022	06/15/2033
64613C-BX-5	NEW JERSEY ST TRANSN TR FD AUT			1	2.A FE	1,098,330	109.7360	1,097,360	1,000,000	1,097,812		(518)			5.000	3.810	JD	3,194		11/30/2022	06/15/2034
64613C-BY-3	NEW JERSEY ST TRANSN TR FD AUT			1	1.G FE	1,354,488	108.4930	1,356,163	1,250,000	1,353,942		(546)			5.000	3.980	JD	3,993		11/30/2022	06/15/2035
64613C-BZ-0	NEW JERSEY ST TRANSN TR FD AUT			1	2.A FE	1,094,560	109.7220	1,097,220	1,000,000	1,094,069		(491)			5.250	4.090	JD	3,354		11/30/2022	06/15/2036
64613C-CA-4	NEW JERSEY ST TRANSN TR FD AUT			1	2.A FE	2,123,000	106.3530	2,127,060	2,000,000	2,122,366		(634)			5.000	4.240	JD	6,389		11/30/2022	06/15/2037
64613C-CB-2	NEW JERSEY ST TRANSN TR FD AUT			1	2.A FE	2,903,038	105.5400	2,902,350	2,750,000	2,902,251		(786)			5.000	4.310	JD	8,785		11/30/2022	06/15/2038
64613C-CC-0	NEW JERSEY ST TRANSN TR FD AUT			1	2.A FE	2,586,629	107.0680	2,580,339	2,410,000	2,585,723		(906)			5.250	4.340	JD	8,084		11/30/2022	06/15/2039
64613C-CD-8	NEW JERSEY ST TRANSN TR FD AUT			1	2.A FE	4,176,240	104.2520	4,170,080	4,000,000	4,175,341		(899)			5.000	4.450	JD	12,778		11/30/2022	06/15/2040
647310-4K-4	NEW MEXICO (STATE OF)				1.D FE	26,321,593	107.9160	26,730,793	24,770,000	26,234,382		(87,211)			5.000	3.201	JJ	275,222		09/28/2022	07/01/2026
647310-4M-0	NEW MEXICO (STATE OF)				1.D FE	26,942,586	111.8600	27,702,129	24,765,000	26,865,751		(76,836)			5.000	3.301	JJ	275,167		09/28/2022	07/01/2028
647310-4P-3	NEW MEXICO (STATE OF)				1.D FE	36,488,450	115.6770	38,051,949	32,895,000	36,397,922		(90,528)			5.000	3.381	JJ	365,500		09/28/2022	07/01/2030
64711N-U5-2	NEW MEXICO FIN AUTH REV				1.B FE	149,633	100.8430	126,054	125,000	126,794		(4,261)			5.000	1.530	JD	521	6,250	05/25/2017	06/01/2023
64711N-U6-0	NEW MEXICO FIN AUTH REV				1.B FE	950,079	103.1130	804,281	780,000	816,207		(25,054)			5.000	1.670	JD	3,250	39,000	05/25/2017	06/01/2024
64763H-GS-8	NEW ORLEANS LA AVIATION BRD RE				1.F FE	229,234	100.0000	200,000	200,000	200,000		(5,488)			5.000	2.210	JJ	5,000	12,056	05/12/2017	01/01/2023
64763H-HS-7	NEW ORLEANS LA AVIATION BRD RE				1.F FE	802,634	100.0000	720,000	720,000	720,000		(16,657)			5.000	2.641	JJ	18,000	36,000	05/12/2017	01/01/2023
647719-QF-3	NEW ORLEANS LA SEWER SYSTEM			1	2.A FE	638,261	76.6660	498,329	650,000	639,426		1,137			1.891	2.103	JD	1,024	12,292	12/22/2021	06/01/2031
648797-MT-2	NEW SMYRNA BEACH FLA UTILS COM			1	1.C FE	631,457	106.2690	552,599	520,000	603,940		(10,823)			4.000	1.630	AO	5,200	20,800	05/22/2020	10/01/2032
648797-MU-9	NEW SMYRNA BEACH FLA UTILS COM			1	1.C FE	353,785	105.2320	310,434	295,000	339,353		(5,683)			4.000	1.780	AO	2,950	11,800	05/22/2020	10/01/2033
649674-LA-4	NEW YORK N Y CITY HEALTH & HOSP CO			1	1.E FE	132,060	111.6200	111,620	100,000	126,145		(2,997)			5.000	1.560	FA	1,889	12,250	12/16/2020	02/15/2035
649674-LB-2	NEW YORK N Y CITY HEALTH & HOSP CO			1	1.E FE	138,203	110.6780	116,212	105,000	132,087		(3,099)			5.000	1.600	FA	1,983	15,750	12/16/2020	02/15/2036
649674-LC-0	NEW YORK N Y CITY HEALTH & HOSP CO			1	1.E FE	255,813	109.4670	213,461	195,000	244,630		(5,668)			5.000	1.640	FA	3,683	19,750	12/16/2020	02/15/2037
649674-LH-9	NEW YORK N Y CITY HEALTH & HOSP CO			1	1.E FE	2,113,632	97.1430	1,748,574	1,800,000	2,057,008		(28,761)			4.000	2.080	FA	27,200	72,000	12/16/2020	02/15/2045
64972C-CL-5	NEW YORK N Y CITY HSG DEV CORP			1	1.C FE	3,548,052	98.8100	3,310,135	3,350,000	3,408,958		(69,979)			3.375	1.245	MN	18,844	113,063	01/01/2021	11/01/2029
64971X-DG-0	NEW YORK N Y CITY TRANSITIONAL			1	1.A FE	17,612,694	110.5230	16,567,398	14,990,000	16,494,579		(256,900)			5.000	2.952	MN	124,917	749,500	11/20/2018	05/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64971X-HJ-0	NEW YORK N Y CITY TRANSITIONAL			1	1.A FE	5,814,700	110.1460	5,507,300	5,000,000	5,491,556		(79,553)			5.000	3.070	FA	104,167	250,000	09/07/2018	08/01/2034
64971X-MC-9	NEW YORK N Y CITY TRANSITIONAL			1	1.A FE	9,499,525	97.8530	9,296,035	9,500,000	9,499,895		124			2.030	2.031	MN	32,142	192,850	12/12/2019	11/01/2023
64971X-SY-5	NEW YORK N Y CITY TRANSITIONAL			1	1.A FE	4,000,000	83.0040	3,320,160	4,000,000	4,000,000					1.550	1.550	MN	10,333	62,000	09/16/2020	05/01/2028
64990C-A6-8	NEW YORK ST DORM AUTH REVS NON				1.D FE	362,228	105.7630	312,001	295,000	316,924		(8,478)			5.000	1.940	JJ	7,375	14,750	05/17/2017	07/01/2025
64990G-JN-3	NEW YORK ST DORM AUTH REVS NON			1	1.D FE	8,307,180	110.0360	7,702,520	7,000,000	7,865,037		(119,291)			5.000	2.900	JJ	175,000	350,000	02/13/2019	07/01/2037
64990G-JP-8	NEW YORK ST DORM AUTH REVS NON			1	1.D FE	3,135,157	109.5610	2,908,845	2,655,000	2,973,081		(43,765)			5.000	2.960	JJ	66,375	132,750	02/13/2019	07/01/2038
64990G-JQ-6	NEW YORK ST DORM AUTH REVS NON			1	1.D FE	4,115,860	109.0910	3,818,185	3,500,000	3,908,335		(56,076)			5.000	3.010	JJ	87,500	175,000	02/13/2019	07/01/2039
65000B-GR-3	NEW YORK ST DORM AUTH REVS NON			1	1.E FE	950,000	97.9650	930,668	950,000	950,000					0.644	0.644	JJ	3,059	3,552	11/19/2021	07/01/2023
65000B-GS-1	NEW YORK ST DORM AUTH REVS NON			1	1.E FE	6,750,000	94.4110	6,372,743	6,750,000	6,750,000					1.085	1.085	JJ	36,619	42,518	11/19/2021	07/01/2024
65000B-GT-9	NEW YORK ST DORM AUTH REVS NON			1	1.E FE	4,315,000	91.4280	3,945,118	4,315,000	4,315,000					1.366	1.366	JJ	29,471	34,220	11/19/2021	07/01/2025
64990F-S7-0	NEW YORK ST DORM AUTH ST PERS				1.B FE	4,995,000	92.8920	4,639,955	4,995,000	4,995,000					2.438	2.438	FA	46,005	121,778	01/13/2022	02/15/2026
64986D-KJ-3	NEW YORK ST ENVIRONMENTAL FACS			1	1.A FE	160,186	110.2110	137,764	125,000	150,287		(3,679)			5.000	1.680	JD	278	6,250	03/30/2020	06/15/2036
649883-K8-7	NEW YORK ST MTG AGY HOMEOWNER			1	1.B FE	1,924,536	98.9770	1,761,791	1,780,000	1,848,490		(38,319)			3.800	1.562	AO	16,910	67,640	01/01/2021	04/01/2028
64988R-GM-8	NEW YORK ST MTG AGY REV			1	1.A FE	2,900,464	98.0480	2,701,222	2,755,000	2,824,178		(38,510)			3.400	1.933	AO	23,418	93,670	01/01/2021	10/01/2030
650035-W7-9	NEW YORK ST URBAN DEV CORP REV				1.B FE	122,310	102.5750	102,575	100,000	103,591		(2,916)			5.000	1.970	MS	1,472	5,000	03/09/2016	03/15/2024
650036-FE-1	NEW YORK STATE PERSONAL INCOME TAX				1.B FE	48,224,499	116.0530	50,674,542	43,665,000	48,115,414		(109,085)			5.000	3.480	MS	473,038		10/03/2022	09/15/2030
65818P-PH-6	NORTH CAROLINA CAPITAL FACILITIES			1	2.B FE	900,000	96.4980	868,482	900,000	900,000					1.050	1.050	AO	2,363	9,450	07/23/2021	10/01/2023
658289-F6-5	NORTH CAROLINA ST UNIV N C RAL				1.C FE		100.0000								5.000	0.000	AO		38,381	12/31/2022	10/01/2022
65830R-BA-6	NORTH CAROLINA TPK AUTH TRIANG				2.B FE	795,207	100.0000	700,000	700,000	700,000		(17,524)			5.000	2.450	JJ	17,500	35,000	03/23/2017	01/01/2023
65830R-BC-2	NORTH CAROLINA TPK AUTH TRIANG				2.B FE	1,148,560	103.5970	1,035,970	1,000,000	1,041,501		(19,886)			5.000	2.850	JJ	25,000	50,000	03/23/2017	01/01/2025
65830R-BR-9	NORTH CAROLINA TPK AUTH TRIANG				2.B FE	398,777	100.0000	365,000	365,000	365,000		(8,664)			5.000	2.580	JJ	9,125	20,974	11/21/2018	01/01/2023
65830R-BS-7	NORTH CAROLINA TPK AUTH TRIANG				2.B FE	481,954	101.6560	442,204	435,000	444,805		(9,546)			5.000	2.700	JJ	10,875	21,750	11/21/2018	01/01/2024
65830R-BT-5	NORTH CAROLINA TPK AUTH TRIANG				2.B FE	1,791,856	103.5970	1,657,552	1,600,000	1,667,041		(32,134)			5.000	2.830	JJ	40,000	80,000	11/21/2018	01/01/2025
65830R-CA-5	NORTH CAROLINA TPK AUTH TRIANG			1	2.B FE	1,246,099	109.0670	1,194,284	1,095,000	1,191,214		(14,242)			5.000	3.370	JJ	27,375	54,750	11/21/2018	01/01/2032
65830R-CB-3	NORTH CAROLINA TPK AUTH TRIANG			1	2.B FE	3,400,290	108.5660	3,256,980	3,000,000	3,255,122		(37,698)			5.000	3.420	JJ	75,000	150,000	11/21/2018	01/01/2033
65830R-CW-7	NORTH CAROLINA TPK AUTH TRIANG				2.B FE	5,919,071	101.8580	5,744,791	5,640,000	5,802,269		(116,802)			5.000	2.078	JJ	141,000	141,000	04/07/2022	02/01/2024
65887P-UD-5	NORTH DAKOTA PUB FIN AUTH			1	1.A FE	3,208,037	112.4260	3,322,188	2,955,000	3,201,557		(6,479)			5.000	3.591	AO	36,938		10/27/2022	10/01/2029
65944R-KU-5	NORTH FT BEND WTR AUTH TEX WTRSYS			1	1.E FE	725,647	95.8400	603,792	630,000	697,612		(8,859)			4.000	2.320	JD	1,120	25,200	09/05/2019	12/15/2040
660027-AK-9	NORTH HOUSTON DEV CORP TAX INCREME				1.C FE	749,280	110.8320	664,992	600,000	705,660		(14,591)			5.000	2.150	MS	10,000	30,000	11/14/2019	09/01/2029
660027-AM-5	NORTH HOUSTON DEV CORP TAX INCREME			1	1.C FE	376,965	110.6140	337,373	305,000	356,031		(7,012)			5.000	2.280	MS	5,083	15,250	11/14/2019	09/01/2031
660027-AP-8	NORTH HOUSTON DEV CORP TAX INCREME			1	1.C FE	842,408	105.3610	790,208	750,000	815,786		(8,942)			4.000	2.560	MS	10,000	30,000	11/14/2019	09/01/2033
660027-AR-4	NORTH HOUSTON DEV CORP TAX INCREME			1	1.C FE	334,773	103.0590	309,177	300,000	324,783		(3,358)			4.000	2.640	MS	4,000	12,000	11/14/2019	09/01/2035
660043-DJ-6	NORTH HUDSON SEW AUTH N J GROS				1.F FE	1,800,000	93.4590	1,682,262	1,800,000	1,800,000					2.721	2.721	JD	4,082	48,978	11/12/2019	06/01/2026
661046-BU-5	NORTH MIAMI BEACH FLA WTR REV			1	1.E FE	1,000,000	98.4840	984,840	1,000,000	1,000,000					1.925	1.925	FA	8,021	19,250	01/17/2020	08/01/2023
661046-BW-1	NORTH MIAMI BEACH FLA WTR REV			1	1.E FE	1,200,000	93.3770	1,120,524	1,200,000	1,200,000					2.071	2.071	FA	10,355	24,852	01/17/2020	08/01/2025
661046-BX-9	NORTH MIAMI BEACH FLA WTR REV			1	1.E FE	920,000	91.2990	839,951	920,000	920,000					2.211	2.211	FA	8,476	20,341	01/17/2020	08/01/2026
66285W-SE-7	NORTH TEX TWY AUTH REV			1	1.E FE	10,121,495	101.9310	9,943,369	9,755,000	9,973,763		(147,732)			5.000	2.712	JJ	243,875	243,875	04/20/2022	01/01/2026
66285W-L8-7	NORTH TEXAS TOLLWAY AUTHORITY				1.A Z	2,944,149	100.0000	2,930,000	2,930,000	2,942,563		(1,586)			5.000	4.557	JJ	73,250		11/14/2022	01/01/2024
66285W-M3-7	NORTH TEXAS TOLLWAY AUTHORITY			1	1.F FE	160,773	100.1440	160,230	160,000	160,686		(87)			5.000	4.557	JJ	4,000		11/14/2022	01/01/2024
66353R-BN-3	NORTHAMPTON CNTY PA GEN PURP A				1.G FE	264,895	100.9890	222,176	220,000	224,196		(6,645)			5.000	1.900	FA	4,156	11,000	06/24/2016	08/15/2023
663903-EA-6	NORTHEAST OHIO REGL SWR DIST W			1	1.B FE	457,628	100.7380	402,952	400,000	404,317		(11,451)			5.000	2.070	MN	2,556	20,000	02/26/2018	11/15/2032
665304-HT-1	NORTHERN KY UNIV			1	1.E FE	750,000	85.3310	639,983	750,000	750,000					1.862	1.862	MS	4,655	13,965	04/07/2021	09/01/2027
665304-HZ-7	NORTHERN KY UNIV			1	1.E FE	1,300,000	76.2160	990,808	1,300,000	1,300,000					2.638	2.638	MS	11,431	34,294	04/07/2021	09/01/2033
56042R-G9-7	NORTHERN LIGHT HEALTH OBLIGATED GR			1	1.E FE	604,915	101.1820	505,910	500,000	589,355		(9,678)			4.000	1.730	JJ	10,000	22,333	05/06/2021	07/01/2036
56042R-H3-9	NORTHERN LIGHT HEALTH OBLIGATED GR			1	1.E FE	416,997	99.7820	349,237	350,000	407,139		(6,135)			4.000	1.910	JJ	7,000	15,633	05/06/2021	07/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
56042R-H5-4	NORTHERN LIGHT HEALTH OBLIGATED GR			1	1.E FE	355,605	98.4450	295,335	300,000	347,444		(5,080)			4.000	1.970	JJ	6,000	13,400	05/06/2021	07/01/2040
56042R-H6-2	NORTHERN LIGHT HEALTH OBLIGATED GR			1	1.E FE	591,165	98.1820	490,910	500,000	577,803		(8,318)			4.000	2.000	JJ	10,000	22,333	05/06/2021	07/01/2041
56042R-H7-0	NORTHERN LIGHT HEALTH OBLIGATED GR			1	1.E FE	589,160	96.1670	480,835	500,000	576,115		(8,122)			4.000	2.040	JJ	10,000	22,333	05/06/2021	07/01/2046
56042R-H8-8	NORTHERN LIGHT HEALTH OBLIGATED GR			1	1.E FE	821,331	93.4910	654,437	700,000	803,618		(11,030)			4.000	2.090	JJ	14,000	31,267	05/06/2021	07/01/2050
56042R-J4-5	NORTHERN LIGHT HEALTH OBLIGATED GR			1	1.E FE	400,000	90.7940	363,176	400,000	400,000					1.054	1.054	JJ	2,108	4,708	05/06/2021	07/01/2025
56042R-J5-2	NORTHERN LIGHT HEALTH OBLIGATED GR			1	1.E FE	400,000	88.0310	352,124	400,000	400,000					1.304	1.304	JJ	2,608	5,825	05/06/2021	07/01/2026
56042R-J6-0	NORTHERN LIGHT HEALTH OBLIGATED GR			1	1.E FE	300,000	86.1750	258,525	300,000	300,000					1.659	1.659	JJ	2,489	5,558	05/06/2021	07/01/2027
665398-LK-7	NORTHERN MICH UNIV REVS				1.F FE		100.1440								5.000	0.000	JD		9,750	12/31/2022	12/01/2022
665398-LL-5	NORTHERN MICH UNIV REVS				1.F FE	396,512	101.8560	356,496	350,000	358,198		(8,745)			5.000	2.400	JD	1,458	17,500	05/18/2018	12/01/2023
665398-LM-3	NORTHERN MICH UNIV REVS				1.F FE	228,992	103.8940	207,788	200,000	209,069		(4,560)			5.000	2.560	JD	833	10,000	05/18/2018	12/01/2024
665444-JX-4	NORTHERN MUN PWR AGY MINN ELEC				1.G FE	2,366,682	101.9310	1,967,268	1,930,000	1,990,542		(59,455)			5.000	1.820	JJ	48,250	96,500	04/07/2016	01/01/2024
66645H-AL-8	NORTHGLENN CO WSTEWTR			1	1.C FE	190,827	106.3760	159,564	150,000	183,273		(4,007)			4.000	1.070	JD	500	6,000	01/28/2021	12/01/2031
66645H-AM-6	NORTHGLENN CO WSTEWTR			1	1.C FE	126,580	106.2900	106,290	100,000	121,674		(2,603)			4.000	1.130	JD	333	4,000	01/28/2021	12/01/2032
66645H-AN-4	NORTHGLENN CO WSTEWTR			1	1.C FE	315,393	105.7880	264,470	250,000	303,342		(6,394)			4.000	1.170	JD	833	10,000	01/28/2021	12/01/2033
66645H-AP-9	NORTHGLENN CO WSTEWTR			1	1.C FE	125,841	105.2340	105,234	100,000	121,085		(2,524)			4.000	1.200	JD	333	4,000	01/28/2021	12/01/2034
66645H-AU-8	NORTHGLENN CO WSTEWTR			1	1.C FE	358,591	100.3620	291,050	290,000	346,073		(6,650)			4.000	1.410	JD	967	11,600	01/28/2021	12/01/2039
66645H-AV-6	NORTHGLENN CO WSTEWTR			1	1.C FE	474,871	99.8560	384,446	385,000	458,489		(8,703)			4.000	1.440	JD	1,283	15,400	01/28/2021	12/01/2040
34061U-EE-4	NOVA SOUTHEASTERN UNIVERSITY			1	1.G FE	1,480,000	99.1470	1,467,376	1,480,000	1,480,000					1.976	1.976	AO	7,311	29,245	06/18/2020	04/01/2023
34061U-EF-1	NOVA SOUTHEASTERN UNIVERSITY			1	1.G FE	2,520,000	95.9040	2,416,781	2,520,000	2,520,000					2.141	2.141	AO	13,488	53,953	06/18/2020	04/01/2024
34061U-EG-9	NOVA SOUTHEASTERN UNIVERSITY			1	1.G FE	3,145,000	92.7870	2,918,151	3,145,000	3,145,000					2.291	2.291	AO	18,013	72,052	06/18/2020	04/01/2025
20775D-CM-2	NUVANCE HEALTH			1	2.B FE	574,465	97.3080	486,540	500,000	551,039		(7,200)			4.000	2.300	JJ	10,000	20,000	08/14/2019	07/01/2034
20775D-CN-0	NUVANCE HEALTH			1	2.B FE	1,603,196	95.0870	1,331,218	1,400,000	1,539,358		(19,630)			4.000	2.340	JJ	28,000	56,000	08/14/2019	07/01/2035
20775D-CP-5	NUVANCE HEALTH			1	2.B FE	2,051,064	93.7490	1,687,482	1,800,000	1,972,348		(24,222)			4.000	2.400	JJ	36,000	72,000	08/14/2019	07/01/2036
267045-MD-1	NUVANCE HEALTH			1	2.B FE	808,920	95.6660	669,662	700,000	774,573		(10,548)			4.000	2.230	JJ	14,000	28,000	08/14/2019	07/01/2035
199520-CF-2	OHIO (STATE OF)			1	1.C FE	611,248	100.7240	538,873	535,000	589,246		(7,129)			4.000	2.400	JD	1,783	21,400	10/17/2019	12/01/2038
199520-CG-0	OHIO (STATE OF)			1	1.C FE	1,659,670	100.3220	1,464,701	1,460,000	1,602,177		(18,639)			4.000	2.460	JD	4,867	58,400	10/17/2019	12/01/2039
199520-CJ-4	OHIO (STATE OF)			1	1.C FE	872,875	98.9190	766,622	775,000	844,804		(9,111)			4.000	2.570	JD	2,583	31,000	10/17/2019	12/01/2041
677524-DW-7	OHIO (STATE OF)			1	1.C FE	3,000,000	97.7190	2,931,570	3,000,000	3,000,000					1.610	1.610	AO	12,075	48,300	02/19/2020	10/01/2023
677524-EB-2	OHIO (STATE OF)			1	1.C FE	500,000	76.3380	381,690	500,000	500,000					2.391	2.391	AO	2,989	11,955	02/19/2020	10/01/2033
67759H-LE-2	OHIO (STATE OF)			1	1.C FE	2,500,000	97.7540	2,443,850	2,500,000	2,500,000					1.610	1.610	AO	10,063	40,250	02/19/2020	10/01/2023
67759H-LF-9	OHIO (STATE OF)			1	1.C FE	2,250,000	94.7460	2,131,785	2,250,000	2,250,000					1.678	1.678	AO	9,439	37,755	02/19/2020	10/01/2024
67759H-LJ-1	OHIO (STATE OF)			1	1.C FE	540,000	79.7710	430,763	540,000	540,000					2.291	2.291	AO	3,093	12,371	02/19/2020	10/01/2031
67759H-MM-3	OHIO (STATE OF)			1	1.C FE	1,446,441	108.7460	1,256,016	1,155,000	1,374,003		(27,621)			5.000	2.160	AO	14,438	57,750	04/16/2020	04/01/2040
67759H-MP-6	OHIO (STATE OF)			1	1.C FE	500,000	96.5180	482,590	500,000	500,000					1.850	1.850	AO	2,313	9,250	04/16/2020	04/01/2024
677522-XJ-8	OHIO ST				1.C FE	171,287	100.4670	150,701	150,000	151,091		(4,320)			5.000	2.060	AO	1,875	7,500	02/07/2018	04/01/2023
67760A-DP-8	OHIO ST				1.C FE	437,715	101.8560	381,960	375,000	385,129		(10,844)			5.000	2.010	JD	1,563	18,750	12/05/2017	12/01/2023
67760A-DQ-6	OHIO ST				1.C FE	1,661,744	104.1780	1,458,492	1,400,000	1,475,865		(38,400)			5.000	2.100	JD	5,833	70,000	12/05/2017	12/01/2024
67756D-NP-7	OHIO ST HIGHER EDL FAC COMMN				1.F FE	234,944	104.0670	208,134	200,000	212,294		(4,712)			5.000	2.450	JJ	5,000	10,000	12/01/2017	07/01/2025
67756D-NQ-5	OHIO ST HIGHER EDL FAC COMMN				1.F FE	296,348	105.7220	264,305	250,000	270,209		(5,450)			5.000	2.570	JJ	6,250	12,500	12/01/2017	07/01/2026
67756D-NR-3	OHIO ST HIGHER EDL FAC COMMN				1.F FE	358,281	107.2180	321,654	300,000	329,319		(6,052)			5.000	2.680	JJ	7,500	15,000	12/01/2017	07/01/2027
67756D-PV-2	OHIO ST HIGHER EDL FAC COMMN			1	1.F FE	769,846	101.6710	747,282	735,000	755,170		(3,334)			4.000	3.440	JD	2,450	29,400	04/19/2018	12/01/2033
67756D-QR-0	OHIO ST HIGHER EDL FAC COMMN			1	1.F FE	647,473	107.5570	607,697	565,000	614,020		(8,154)			5.000	3.240	JD	2,354	28,250	04/19/2018	12/01/2031
677561-JZ-6	OHIO ST HOSP FAC REV ACTING BY				1.C FE	721,886	100.0000	610,000	610,000	610,000		(21,607)			5.000	1.420	JJ	15,250	36,769	08/09/2017	01/01/2023
677561-KA-9	OHIO ST HOSP FAC REV ACTING BY				1.C FE	180,422	101.9600	152,940	150,000	155,009		(4,928)			5.000	1.620	JJ	3,750	7,500	08/09/2017	01/01/2024
677561-KB-7	OHIO ST HOSP FAC REV ACTING BY				1.C FE	1,810,274	104.1680	1,546,895	1,485,000	1,577,932		(45,232)			5.000	1.800	JJ	37,125	74,250	08/09/2017	01/01/2025

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
67759H-NT-7	OHIO ST SPL OBLIG			1	1.C FE	958,500	114.5820	819,261	715,000	920,662		(23,458)			5.000	1.310	AO	8,938	35,750	05/06/2021	04/01/2034
67759H-NU-4	OHIO ST SPL OBLIG			1	1.C FE	1,109,942	113.6780	943,527	830,000	1,066,496		(26,937)			5.000	1.340	AO	10,375	41,500	05/06/2021	04/01/2035
67759H-NV-2	OHIO ST SPL OBLIG			1	1.C FE	1,026,348	112.8920	869,268	770,000	986,631		(24,628)			5.000	1.380	AO	9,625	38,500	05/06/2021	04/01/2036
67759H-NW-0	OHIO ST SPL OBLIG			1	1.C FE	1,116,007	111.6290	937,684	840,000	1,073,316		(26,476)			5.000	1.420	AO	10,500	42,000	05/06/2021	04/01/2037
67759H-NX-8	OHIO ST SPL OBLIG			1	1.C FE	1,324,250	110.8120	1,108,120	1,000,000	1,274,181		(31,055)			5.000	1.460	AO	12,500	50,000	05/06/2021	04/01/2038
67759H-NY-6	OHIO ST SPL OBLIG			1	1.C FE	1,319,940	110.3070	1,103,070	1,000,000	1,270,619		(30,594)			5.000	1.500	AO	12,500	50,000	05/06/2021	04/01/2039
67759H-NZ-3	OHIO ST SPL OBLIG			1	1.C FE	1,460,372	109.7850	1,218,614	1,110,000	1,406,450		(33,452)			5.000	1.540	AO	13,875	55,500	05/06/2021	04/01/2040
67759H-PA-6	OHIO ST SPL OBLIG			1	1.C FE	760,600	109.2930	633,899	580,000	732,853		(17,216)			5.000	1.580	AO	7,250	33,250	05/06/2021	04/01/2041
67760H-LC-3	OHIO ST TPK COMMN TPK REV				1.C FE	985,488	104.7690	838,152	800,000	855,652		(25,563)			5.000	1.650	FA	15,111	40,000	09/13/2017	02/15/2025
67765Q-KP-0	OHIO WATER DEVELOPMENT AUTHORITY			1	1.A FE	2,662,180	112.1640	2,243,280	2,000,000	2,593,890		(66,452)			5.000	1.269	JD	8,333	100,000	12/21/2021	12/01/2038
67765Q-KQ-8	OHIO WATER DEVELOPMENT AUTHORITY			1	1.A FE	3,320,725	112.0320	2,800,800	2,500,000	3,236,180		(82,269)			5.000	1.296	JD	10,417	125,000	12/21/2021	12/01/2039
678535-4L-6	OKLAHOMA CITY AIRPORT TRUST				1.E FE	1,053,957	93.2730	1,012,012	1,085,000	1,069,275		(5,959)			2.125	2.727	JJ	11,528	23,056	05/08/2020	07/01/2025
678535-4N-2	OKLAHOMA CITY AIRPORT TRUST				1.E FE	525,000	88.8590	466,510	525,000	525,000					2.336	2.336	JJ	6,132	12,264	01/15/2020	07/01/2027
678535-3U-7	OKLAHOMA CITY OKLA ARPT TRUST			1	1.E FE	2,014,795	105.4450	1,919,099	1,820,000	1,939,523		(19,277)			5.000	3.671	JJ	45,500	91,000	11/07/2018	07/01/2031
67868V-BS-9	OKLAHOMA CNTY OKLA FIN AUTH LE				1.E FE	175,799	101.6740	157,595	155,000	158,535		(3,772)			5.000	2.451	DEC	646	7,750	03/09/2018	12/01/2023
67884N-EU-9	OKLAHOMA DEPT TRANSN REV			1	1.C FE	6,148,660	111.9590	5,799,476	5,180,000	5,750,210		(91,393)			5.000	2.880	MS	86,333	259,000	05/16/2018	09/01/2031
67884N-EW-5	OKLAHOMA DEPT TRANSN REV			1	1.C FE	4,787,633	111.4750	4,525,885	4,060,000	4,489,042		(68,582)			5.000	2.960	MS	67,667	203,000	05/16/2018	09/01/2033
67908P-BF-2	OKLAHOMA ST CAPITOL IMPT AUTH				1.D FE	1,000,000	87.3160	873,160	1,000,000	1,000,000					1.749	1.749	JJ	8,745	10,834	11/12/2021	07/01/2027
679191-JL-1	OKLAHOMA ST UNIV				1.D FE	750,000	97.8530	733,898	750,000	750,000					1.887	1.887	MS	4,718	14,153	04/15/2020	09/01/2023
679200-F4-5	OKLAHOMA ST WTR RES BRD			1	1.A FE	276,012	106.7340	240,152	225,000	267,275		(5,123)			4.000	1.430	AO	2,250	9,000	04/01/2021	10/01/2032
679200-F5-2	OKLAHOMA ST WTR RES BRD			1	1.A FE	316,378	105.9560	275,486	260,000	306,760		(5,641)			4.000	1.530	AO	2,600	10,400	04/01/2021	10/01/2033
679200-F6-0	OKLAHOMA ST WTR RES BRD			1	1.A FE	187,851	105.2430	163,127	155,000	182,257		(3,281)			4.000	1.580	AO	1,550	6,200	04/01/2021	10/01/2034
679200-F7-8	OKLAHOMA ST WTR RES BRD			1	1.A FE	157,044	104.3910	135,708	130,000	152,446		(2,697)			4.000	1.620	AO	1,300	7,200	04/01/2021	10/01/2035
67908P-BB-1	OKLAHOMA STATE CAPITAL IMPROVEMENT				1.D FE	2,675,000	98.1760	2,626,208	2,675,000	2,675,000					0.603	0.603	JJ	8,065	9,992	11/12/2021	07/01/2023
67908P-BC-9	OKLAHOMA STATE CAPITAL IMPROVEMENT				1.D FE	900,000	94.7120	852,408	900,000	900,000					0.988	0.988	JJ	4,446	5,508	11/12/2021	07/01/2024
67908P-BD-7	OKLAHOMA STATE CAPITAL IMPROVEMENT				1.D FE	1,255,000	91.8420	1,152,617	1,255,000	1,255,000					1.279	1.279	JJ	8,026	9,943	11/12/2021	07/01/2025
67908P-BE-5	OKLAHOMA STATE CAPITAL IMPROVEMENT				1.D FE	1,030,000	89.4430	921,263	1,030,000	1,030,000					1.529	1.529	JJ	7,874	9,755	11/12/2021	07/01/2026
679111-ZD-9	OKLAHOMA TRANSN AUTH OK F/K/A			1	1.D FE	2,130,926	107.7020	2,046,338	1,900,000	2,020,805		(27,816)			5.000	3.291	JJ	47,500	95,000	10/18/2018	01/01/2034
679111-ZE-7	OKLAHOMA TRANSN AUTH OK F/K/A			1	1.D FE	1,953,403	107.2460	1,876,805	1,750,000	1,856,549		(24,491)			5.000	3.361	JJ	43,750	87,500	10/18/2018	01/01/2035
681725-JL-2	OMAHA NEB ARPT AUTH ARPT REV				1.D FE		100.0710								5.000	0.000	JD		5,000	12/31/2022	12/15/2022
681725-JN-8	OMAHA NEB ARPT AUTH ARPT REV				1.D FE	587,430	103.3130	516,565	500,000	523,510		(11,586)			5.000	2.520	JD	1,111	25,000	02/10/2017	12/15/2024
681725-KH-9	OMAHA NEB ARPT AUTH ARPT REV				1.D FE	265,903	101.9070	229,291	225,000	231,096		(6,250)			5.000	2.120	JD	500	11,250	02/10/2017	12/15/2023
681725-KJ-5	OMAHA NEB ARPT AUTH ARPT REV				1.D FE	297,620	104.1850	260,463	250,000	262,734		(6,294)			5.000	2.320	JD	556	12,500	02/10/2017	12/15/2024
68189T-BL-9	OMAHA NEB SPL OBLIG				1.D FE	365,472	104.6350	319,137	305,000	323,189		(8,655)			5.000	2.000	JJ	7,032	15,250	11/15/2017	01/15/2025
68189T-BM-7	OMAHA NEB SPL OBLIG				1.D FE	1,765,002	106.9490	1,556,108	1,455,000	1,577,235		(38,535)			5.000	2.130	JJ	33,546	72,750	11/15/2017	01/15/2026
68189P-FL-3	OMAHA NEB SPL TAX REV				1.C FE	260,570	100.0600	225,135	225,000	225,281		(7,189)			5.000	1.760	JJ	5,188	13,125	11/15/2017	01/15/2023
68189P-FM-1	OMAHA NEB SPL TAX REV				1.C FE	631,471	102.2160	546,856	535,000	552,146		(16,196)			5.000	1.870	JJ	12,335	26,750	11/15/2017	01/15/2024
68189P-FN-9	OMAHA NEB SPL TAX REV				1.C FE	335,927	104.6350	292,978	280,000	296,813		(8,003)			5.000	1.980	JJ	6,456	14,000	11/15/2017	01/15/2025
68189P-FP-4	OMAHA NEB SPL TAX REV				1.C FE	327,974	106.9490	288,762	270,000	292,848		(7,206)			5.000	2.110	JJ	6,225	13,500	11/15/2017	01/15/2026
68189P-FX-7	OMAHA NEB SPL TAX REV				1.C FE	330,490	102.2160	286,205	280,000	288,973		(8,476)			5.000	1.870	JJ	6,456	14,000	11/15/2017	01/15/2024
68189P-FY-5	OMAHA NEB SPL TAX REV				1.C FE	359,922	104.6350	313,905	300,000	318,014		(8,575)			5.000	1.980	JJ	6,917	15,000	11/15/2017	01/15/2025
68189P-FZ-2	OMAHA NEB SPL TAX REV				1.C FE	388,710	106.9490	342,237	320,000	347,080		(8,540)			5.000	2.110	JJ	7,378	16,000	11/15/2017	01/15/2026
68304R-CP-3	ONTARIO CALIF				1.C FE	140,679	101.6730	137,259	135,000	138,452		(2,228)			5.000	1.891	MN	1,125	2,550	05/27/2022	11/01/2023
68304R-CQ-1	ONTARIO CALIF				1.C FE	117,173	103.8830	114,271	110,000	115,562		(1,611)			5.000	2.171	MN	917	2,078	05/27/2022	11/01/2024
68304R-CR-9	ONTARIO CALIF				1.C FE	135,608	106.3180	132,898	125,000	133,954		(1,654)			5.000	2.371	MN	1,042	2,361	05/27/2022	11/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68304R-CS-7	ONTARIO CALIF				1.C FE	165,848	108.4720	162,708	150,000	163,966		(1,881)			5.000	2.440	MN	1,250	2,833	05/27/2022	11/01/2026
68304R-CT-5	ONTARIO CALIF				1.C FE	196,226	110.5200	193,410	175,000	194,206		(2,019)			5.000	2.570	MN	1,458	3,306	05/27/2022	11/01/2027
68304R-CX-6	ONTARIO CALIF				1.C FE	462,832	117.6730	470,692	400,000	459,652		(3,180)			5.000	3.060	MN	3,333	7,556	05/27/2022	11/01/2031
68304R-CY-4	ONTARIO CALIF				1.C FE	523,188	118.8660	534,897	450,000	519,909		(3,279)			5.000	3.150	MN	3,750	8,500	05/27/2022	11/01/2032
68304R-DB-3	ONTARIO CALIF			1	1.C FE	572,740	115.8000	579,000	500,000	569,510		(3,230)			5.000	3.330	MN	4,167	9,444	05/27/2022	11/01/2035
68304R-DC-1	ONTARIO CALIF			1	1.C FE	455,932	114.7020	458,808	400,000	453,456		(2,476)			5.000	3.390	MN	3,333	7,556	05/27/2022	11/01/2036
68304R-DD-9	ONTARIO CALIF			1	1.C FE	679,962	114.0590	684,354	600,000	676,435		(3,527)			5.000	3.460	MN	5,000	11,333	05/27/2022	11/01/2037
68304R-DE-7	ONTARIO CALIF			1	1.C FE	563,845	113.1840	565,920	500,000	561,038		(2,807)			5.000	3.520	MN	4,167	9,444	05/27/2022	11/01/2038
68304R-DF-4	ONTARIO CALIF			1	1.C FE	786,793	112.5870	788,109	700,000	782,985		(3,808)			5.000	3.560	MN	5,833	13,222	05/27/2022	11/01/2039
68304R-DG-2	ONTARIO CALIF			1	1.C FE	1,009,926	111.6210	1,004,589	900,000	1,005,108		(4,818)			5.000	3.580	MN	7,500	17,000	05/27/2022	11/01/2040
68304R-DJ-6	ONTARIO CALIF			1	1.C FE	1,376,837	110.7880	1,362,692	1,230,000	1,370,411		(6,426)			5.000	3.610	MN	10,250	23,233	05/27/2022	11/01/2042
68304R-DL-1	ONTARIO CALIF			1	1.C FE	6,623,280	108.5250	6,511,500	6,000,000	6,596,239		(27,041)			5.000	3.780	MN	50,000	113,333	05/27/2022	11/01/2052
68304F-AF-3	ONTARIO CALIF PENSION OBLIG				1.D FE	3,800,000	93.3200	3,546,160	3,800,000	3,800,000					2.877	2.877	JD	9,111	109,326	05/13/2020	06/01/2026
68304F-AN-6	ONTARIO CALIF PENSION OBLIG				1.D FE	3,000,000	83.6820	2,510,460	3,000,000	3,000,000					3.779	3.779	JD	9,448	113,370	05/13/2020	06/01/2038
68442C-DA-1	ORANGE COUNTY WATER DISTRICT			1	1.A FE	910,000	89.1390	811,165	910,000	910,000					2.311	2.311	FA	7,945	21,030	12/04/2019	08/15/2027
68608J-VC-2	OREGON ST FACS AUTH REV				1.E FE	835,524	105.9230	741,461	700,000	755,731		(15,442)			5.000	2.550	JD	2,917	35,000	11/13/2018	06/01/2026
686507-JL-9	ORLANDO FLA UTILS COMMN UTIL S			1	1.C FE	2,945,836	112.5290	2,745,708	2,440,000	2,768,197		(47,686)			5.000	2.650	AO	30,500	122,000	01/17/2019	10/01/2032
686507-JM-7	ORLANDO FLA UTILS COMMN UTIL S			1	1.C FE	3,147,694	112.1660	2,938,749	2,620,000	2,962,742		(49,690)			5.000	2.710	AO	32,750	131,000	01/17/2019	10/01/2033
392274-Y7-5	ORLANDO INTL AIRPORT GREATER ORLAN				1.D FE	7,107,357	104.3680	7,008,311	6,715,000	7,039,524		(67,833)			5.000	3.151	AO	83,938	167,875	05/19/2022	10/01/2025
392274-Y9-1	ORLANDO INTL AIRPORT GREATER ORLAN				1.D FE	5,376,356	106.4470	5,370,251	5,045,000	5,359,804		(16,552)			5.000	3.560	AO	63,063	126,125	09/21/2022	10/01/2027
690477-DX-9	OVIEDO FLA			1	1.D FE	491,601	104.3380	422,569	405,000	474,287		(8,319)			4.000	1.640	AO	4,050	16,200	11/13/2020	10/01/2034
690477-DY-7	OVIEDO FLA			1	1.D FE	483,912	103.6620	414,648	400,000	467,162		(8,049)			4.000	1.680	AO	4,000	16,000	11/13/2020	10/01/2035
690477-DZ-4	OVIEDO FLA			1	1.D FE	518,043	101.4300	436,149	430,000	500,503		(8,431)			4.000	1.730	AO	4,300	17,200	11/13/2020	10/01/2036
690477-EA-8	OVIEDO FLA			1	1.D FE	900,555	99.0990	743,243	750,000	870,609		(14,398)			4.000	1.770	AO	7,500	30,000	11/13/2020	10/01/2037
690477-EB-6	OVIEDO FLA			1	1.D FE	299,185	98.1630	245,408	250,000	289,417		(4,697)			4.000	1.810	AO	2,500	10,000	11/13/2020	10/01/2038
690477-EC-4	OVIEDO FLA			1	1.D FE	715,656	97.5300	585,180	600,000	692,725		(11,030)			4.000	1.850	AO	6,000	24,000	11/13/2020	10/01/2039
690477-ED-2	OVIEDO FLA			1	1.D FE	725,168	97.7320	596,165	610,000	702,370		(10,968)			4.000	1.890	AO	6,100	24,400	11/13/2020	10/01/2040
691106-LX-4	OWENSBORO KY WTR REV				1.E FE	446,687	107.0020	417,308	390,000	418,003		(7,054)			5.000	2.940	MS	5,742	19,500	09/13/2018	09/15/2026
155176-AJ-9	OZARKS TECHNICAL CMNTY COLLEGE			1	1.D FE	471,580	105.3820	421,528	400,000	456,407		(8,640)			4.000	1.590	MS	5,333	16,000	03/11/2021	03/01/2030
155176-AL-4	OZARKS TECHNICAL CMNTY COLLEGE			1	1.D FE	349,308	104.7170	314,151	300,000	338,915		(5,922)			4.000	1.770	MS	4,000	12,000	03/11/2021	03/01/2032
696550-E9-9	PALM BEACH CNTY FLA SCH BRD CT				1.D FE	1,758,195	105.3750	1,580,625	1,500,000	1,595,163		(35,266)			5.000	2.450	FA	31,250	75,000	02/14/2018	08/01/2025
696550-F9-8	PALM BEACH CNTY FLA SCH BRD CT				1.D FE	789,507	103.2210	701,903	680,000	708,486		(17,474)			5.000	2.290	FA	14,167	34,000	02/22/2018	08/01/2024
696550-G8-9	PALM BEACH CNTY FLA SCH BRD CT			1	1.D FE	2,869,733	113.9810	2,621,563	2,300,000	2,735,139		(52,023)			5.000	2.270	FA	47,917	120,000	05/06/2020	08/01/2033
696653-BL-7	PALM SPRINGS CALIF ARPT PASSEN			1	1.C FE	878,535	103.0210	772,658	750,000	804,652		(21,897)			5.000	1.900	JD	3,125	37,500	06/28/2019	06/01/2030
696653-BM-5	PALM SPRINGS CALIF ARPT PASSEN			1	1.C FE	1,167,750	102.9060	1,029,060	1,000,000	1,071,398		(28,577)			5.000	1.960	JD	4,167	50,000	06/28/2019	06/01/2031
70462G-AB-4	PEACEHEALTH SYSTEM SERVICES			1	1.F FE	10,000,000	89.6250	8,962,480	10,000,000	10,000,000					1.375	1.375	MN	17,569	137,500	10/01/2020	11/15/2025
704883-TB-3	PEARLAND TEX WTRWKS & SWR SYS				1.D FE	288,676	105.7680	248,555	235,000	253,724		(6,780)			5.000	1.920	MS	3,917	11,750	07/19/2017	09/01/2025
70643Q-FV-5	PEMBROKE PINES FLA CAP IMPT RE				1.E FE	2,541,776	104.2920	2,216,205	2,125,000	2,237,690		(56,989)			5.000	2.160	JD	8,854	106,250	04/28/2017	12/01/2024
70643Q-FW-3	PEMBROKE PINES FLA CAP IMPT RE				1.E FE	1,948,309	106.5450	1,726,029	1,620,000	1,739,843		(39,243)			5.000	2.360	JD	6,750	81,000	04/28/2017	12/01/2025
574218-8L-0	PENINSULA REGIONAL MEDICAL CENTER			1	2.A FE	2,609,925	89.7250	2,395,658	2,670,000	2,613,272		1,314			4.000	4.139	JJ	53,400	110,800	04/29/2020	07/01/2048
230614-NZ-8	PENN ST HEALTH			1	1.F FE	1,113,090	98.8780	988,780	1,000,000	1,080,612		(10,607)			4.000	2.700	MN	6,667	40,000	10/30/2019	11/01/2037
20281P-MK-5	PENNSYLVANIA (COMMONWEALTH OF)				1.E FE	500,000	91.3230	456,615	500,000	500,000					2.319	2.319	JD	966	11,595	01/10/2020	06/01/2026
20281P-ML-3	PENNSYLVANIA (COMMONWEALTH OF)				1.E FE	2,070,000	89.3580	1,849,711	2,070,000	2,070,000					2.419	2.419	JD	4,173	50,073	01/10/2020	06/01/2027
550802-KL-5	PENNSYLVANIA COLLEGE OF TECH				1.C FE	530,253	104.6290	470,831	450,000	497,868		(18,914)			5.000	0.700	JJ	11,250	22,500	04/01/2021	07/01/2025
550802-KM-3	PENNSYLVANIA COLLEGE OF TECH				1.C FE	726,444	106.5040	639,024	600,000	685,462		(23,950)			5.000	0.860	JJ	15,000	30,000	04/01/2021	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
550802-KP-6	PENNSYLVANIA COLLEGE OF TECH				1.C FE	2,268,612	109.7160	1,974,888	1,800,000	2,160,859		(63,056)			5.000	1.220	JJ	45,000	90,000	04/01/2021	07/01/2028
550802-KQ-4	PENNSYLVANIA COLLEGE OF TECH				1.C FE	3,087,596	110.9710	2,674,401	2,410,000	2,952,268		(79,236)			5.000	1.370	JJ	60,250	120,500	04/01/2021	07/01/2029
550802-KY-7	PENNSYLVANIA COLLEGE OF TECH				1.C FE	630,000	88.6420	558,445	630,000	630,000					1.936	1.936	JJ	6,098	12,197	04/01/2021	07/01/2027
550802-KZ-4	PENNSYLVANIA COLLEGE OF TECH				1.C FE	415,000	87.0840	361,399	415,000	415,000					2.136	2.136	JJ	4,432	8,864	04/01/2021	07/01/2028
550802-LA-8	PENNSYLVANIA COLLEGE OF TECH				1.C FE	650,000	86.0960	559,624	650,000	650,000					2.364	2.364	JJ	7,683	15,366	04/01/2021	07/01/2029
550802-LB-6	PENNSYLVANIA COLLEGE OF TECH				1.C FE	700,000	84.8030	593,621	700,000	700,000					2.464	2.464	JJ	8,624	17,248	04/01/2021	07/01/2030
550802-LC-4	PENNSYLVANIA COLLEGE OF TECH				1.C FE	1,630,000	83.6880	1,364,114	1,630,000	1,630,000					2.564	2.564	JJ	20,897	41,793	04/01/2021	07/01/2031
550802-LE-0	PENNSYLVANIA COLLEGE OF TECH			1	1.C FE	1,720,000	81.9390	1,409,351	1,720,000	1,720,000					2.764	2.764	JJ	23,770	47,541	04/01/2021	07/01/2033
550802-LF-7	PENNSYLVANIA COLLEGE OF TECH			1	1.C FE	900,000	81.3350	732,015	900,000	900,000					2.864	2.864	JJ	12,888	25,776	04/01/2021	07/01/2034
70869P-NQ-6	PENNSYLVANIA ECONOMIC DEVELOPMENT			1	1.G FE	525,000	96.6680	507,507	525,000	525,000					1.178	1.178	JD	515	6,047	11/19/2021	12/01/2023
70869P-NR-4	PENNSYLVANIA ECONOMIC DEVELOPMENT			1	1.G FE	370,000	93.5780	346,239	370,000	370,000					1.560	1.560	JD	481	5,644	11/19/2021	12/01/2024
70869P-NS-2	PENNSYLVANIA ECONOMIC DEVELOPMENT			1	1.G FE	365,000	91.2830	333,183	365,000	365,000					1.940	1.940	JD	590	6,924	11/19/2021	12/01/2025
70869P-NT-0	PENNSYLVANIA ECONOMIC DEVELOPMENT			1	1.G FE	410,000	89.2790	366,044	410,000	410,000					2.190	2.190	JD	748	8,779	11/19/2021	12/01/2026
708796-T6-4	PENNSYLVANIA HSG FIN AGY SINGL			1	1.B FE	1,033,505	99.6330	946,514	950,000	989,411		(22,173)			3.550	1.148	AO	8,431	33,725	01/01/2021	10/01/2026
709144-NG-0	PENNSYLVANIA ST CTFS PARTN				1.F FE	277,615	100.9080	252,270	250,000	252,836		(5,559)			5.000	2.701	JJ	6,250	12,500	04/19/2018	07/01/2023
709144-NH-8	PENNSYLVANIA ST CTFS PARTN				1.F FE	112,281	102.8870	102,887	100,000	103,179		(2,046)			5.000	2.821	JJ	2,500	5,000	04/19/2018	07/01/2024
709144-NQ-8	PENNSYLVANIA ST CTFS PARTN			1	1.F FE	478,801	110.0400	467,670	425,000	455,006		(5,410)			5.000	3.451	JJ	10,625	21,250	04/19/2018	07/01/2031
709144-NU-9	PENNSYLVANIA ST CTFS PARTN			1	1.F FE	828,578	108.4950	813,713	750,000	794,058		(7,883)			5.000	3.702	JJ	18,750	37,500	04/19/2018	07/01/2035
70917S-4D-2	PENNSYLVANIA ST HIGHER EDL FAC			1	1.F FE	862,384	97.8630	782,904	800,000	841,567		(6,067)			4.000	3.066	MS	10,667	32,000	07/31/2019	03/01/2037
70917S-4E-0	PENNSYLVANIA ST HIGHER EDL FAC			1	1.F FE	669,335	105.2440	605,153	575,000	636,901		(8,988)			5.000	3.070	MS	9,583	28,750	03/21/2019	03/01/2038
70917S-YF-4	PENNSYLVANIA ST HIGHER EDL FAC				1.D FE	3,837,746	105.8750	3,753,269	3,545,000	3,777,790		(59,956)			5.000	2.401	FA	66,961	88,625	04/13/2022	08/15/2025
70917S-ZR-7	PENNSYLVANIA ST HIGHER EDL FAC			1	1.E FE	9,041,398	101.1160	8,953,822	8,855,000	8,940,252		(22,724)			4.000	3.701	JD	15,742	354,200	03/22/2018	06/15/2035
70917S-ZS-5	PENNSYLVANIA ST HIGHER EDL FAC			1	1.E FE	9,623,605	100.6080	9,502,426	9,445,000	9,526,741		(21,774)			4.000	3.731	JD	16,791	377,800	03/22/2018	06/15/2036
709221-UA-1	PENNSYLVANIA ST TPK COMMN OIL				1.C FE	630,699	101.9380	530,078	520,000	536,093		(17,300)			5.000	1.585	JD	2,167	26,000	04/27/2020	12/01/2023
709224-YM-5	PENNSYLVANIA ST TPK COMMN TPK				1.D FE	184,495	101.7660	157,737	155,000	159,602		(4,941)			5.000	1.720	JD	646	7,750	09/27/2017	12/01/2023
709224-ZG-7	PENNSYLVANIA ST TPK COMMN TPK				1.D FE	2,796,937	108.4530	2,483,574	2,290,000	2,520,277		(55,568)			5.000	2.300	JD	9,542	114,500	09/27/2017	12/01/2026
709224-ZZ-5	PENNSYLVANIA ST TPK COMMN TPK				1.D FE	1,043,787	108.4530	938,118	865,000	947,569		(19,861)			5.000	2.430	JD	3,604	43,250	11/01/2017	12/01/2026
709225-DU-7	PENNSYLVANIA ST TPK COMMN TPK			1	1.F FE	1,837,125	97.6400	1,464,600	1,500,000	1,793,895		(30,386)			4.000	1.630	JD	5,000	60,000	07/21/2021	12/01/2039
709225-DV-5	PENNSYLVANIA ST TPK COMMN TPK			1	1.F FE	1,679,631	96.9380	1,332,898	1,375,000	1,640,622		(27,421)			4.000	1.660	JD	4,583	55,000	07/21/2021	12/01/2040
709225-DW-3	PENNSYLVANIA ST TPK COMMN TPK			1	1.F FE	2,432,500	95.9950	1,919,900	2,000,000	2,377,243		(38,847)			4.000	1.710	JD	6,667	80,000	07/21/2021	12/01/2041
709225-DX-1	PENNSYLVANIA ST TPK COMMN TPK			1	1.F FE	2,426,160	95.4840	1,909,680	2,000,000	2,371,788		(38,227)			4.000	1.740	JD	6,667	80,000	07/21/2021	12/01/2042
714033-BJ-5	PERKASIE PA REGL AUTH WTR & SW REV				1.C FE	312,268	103.3930	284,331	275,000	293,918		(5,927)			4.000	1.700	FA	4,583	11,000	10/04/2019	02/01/2026
714033-BK-2	PERKASIE PA REGL AUTH WTR & SW REV				1.C FE	144,034	104.5070	130,634	125,000	136,035		(2,585)			4.000	1.750	FA	2,083	5,000	10/04/2019	02/01/2027
714033-BL-0	PERKASIE PA REGL AUTH WTR & SW REV				1.C FE	553,855	105.4140	500,717	475,000	525,051		(9,316)			4.000	1.820	FA	7,917	19,000	10/04/2019	02/01/2028
714033-BM-8	PERKASIE PA REGL AUTH WTR & SW REV			1	1.C FE	202,892	105.8730	185,278	175,000	192,725		(3,291)			4.000	1.900	FA	2,917	7,000	10/04/2019	02/01/2029
717817-WC-0	PHILADELPHIA ARPT SYS				1.F FE	7,795,892	102.2260	7,656,727	7,490,000	7,707,994		(87,898)			5.000	3.001	JJ	187,250	187,250	05/12/2022	07/01/2024
717817-XG-0	PHILADELPHIA ARPT SYS				1.F FE	10,512,799	104.8120	10,329,223	9,855,000	10,419,490		(93,308)			5.000	3.255	JJ	246,375	246,375	05/23/2022	07/01/2026
717817-SX-9	PHILADELPHIA PA ARPT REV				1.F FE	231,604	100.8590	201,718	200,000	203,000		(5,913)			5.000	1.970	JJ	5,000	10,000	12/15/2017	07/01/2023
717817-SY-7	PHILADELPHIA PA ARPT REV				1.F FE	471,240	102.8140	411,256	400,000	417,221		(11,189)			5.000	2.070	JJ	10,000	20,000	12/15/2017	07/01/2024
717817-TA-8	PHILADELPHIA PA ARPT REV				1.F FE	1,147,638	106.6070	1,012,767	950,000	1,035,779		(23,273)			5.000	2.300	JJ	23,750	47,500	12/15/2017	07/01/2026
717817-TB-6	PHILADELPHIA PA ARPT REV				1.F FE	610,155	108.3490	541,745	500,000	555,137		(11,469)			5.000	2.400	JJ	12,500	25,000	12/15/2017	07/01/2027
717817-TC-4	PHILADELPHIA PA ARPT REV			1	1.F FE	423,791	108.3270	379,145	350,000	387,022		(7,680)			5.000	2.500	JJ	8,750	17,500	12/15/2017	07/01/2028
717817-TD-2	PHILADELPHIA PA ARPT REV			1	1.F FE	360,990	108.3030	324,909	300,000	330,657		(6,346)			5.000	2.580	JJ	7,500	15,000	12/15/2017	07/01/2029
717817-TV-2	PHILADELPHIA PA ARPT REV				1.F FE	2,296,820	100.6640	2,013,280	2,000,000	2,028,295		(55,695)			5.000	2.140	JJ	50,000	100,000	12/15/2017	07/01/2023
717817-TY-6	PHILADELPHIA PA ARPT REV				1.F FE	2,975,325	104.8120	2,620,300	2,500,000	2,707,328		(55,987)			5.000	2.510	JJ	62,500	125,000	12/15/2017	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
717817-TZ-3	PHILADELPHIA PA ARPT REV				1.F FE	2,891,876	105.5070	2,611,298	2,475,000	2,690,212		(42,523)			5.000	2.916	JJ	61,875	100,000	10/25/2022	07/01/2027
717817-UA-6	PHILADELPHIA PA ARPT REV			1	1.F FE	2,968,750	105.0630	2,626,575	2,500,000	2,736,553		(48,734)			5.000	2.750	JJ	62,500	125,000	12/15/2017	07/01/2028
717817-UB-4	PHILADELPHIA PA ARPT REV			1	1.F FE	1,770,225	104.8700	1,573,050	1,500,000	1,636,621		(28,085)			5.000	2.830	JJ	37,500	75,000	12/15/2017	07/01/2029
71783D-BK-0	PHILADELPHIA PA AUTH FOR INDL				1.F FE	844,943	104.1840	781,380	750,000	786,482		(14,923)			5.000	2.830	MN	6,250	37,500	11/21/2018	05/01/2025
71783D-BQ-7	PHILADELPHIA PA AUTH FOR INDL			1	1.F FE	2,535,215	107.9690	2,456,295	2,275,000	2,432,798		(26,427)			5.000	3.560	MN	18,958	113,750	11/21/2018	05/01/2031
71783D-BT-1	PHILADELPHIA PA AUTH FOR INDL			1	1.F FE	1,651,380	107.8820	1,618,230	1,500,000	1,592,068		(15,340)			5.000	3.720	MN	12,500	75,000	11/21/2018	05/01/2034
717817-XK-1	PHILADELPHIA PA CITY OF				1.F FE	2,243,520	107.3230	2,146,460	2,000,000	2,222,090		(21,430)			5.000	3.101	JJ	50,000	50,000	04/13/2022	07/01/2029
717893-Y7-0	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	1,294,027	114.6620	1,272,748	1,110,000	1,287,937		(6,090)			5.000	3.030	JD	4,625	16,188	08/10/2022	06/01/2035
717893-Y8-8	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	1,561,424	112.5370	1,519,250	1,350,000	1,554,462		(6,962)			5.000	3.130	JD	5,625	19,688	08/10/2022	06/01/2036
717893-Y9-6	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	2,300,460	111.1590	2,223,180	2,000,000	2,290,600		(9,860)			5.000	3.200	JD	8,333	29,167	08/10/2022	06/01/2037
717893-Z2-0	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	1,810,222	110.0040	1,738,063	1,580,000	1,802,686		(7,536)			5.000	3.250	JD	6,583	23,042	08/10/2022	06/01/2038
717893-Z3-8	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	2,109,555	109.1990	2,020,182	1,850,000	2,101,084		(8,471)			5.000	3.311	JD	7,708	26,979	08/10/2022	06/01/2039
717893-Z4-6	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	3,410,160	108.7900	3,263,700	3,000,000	3,396,799		(13,361)			5.000	3.350	JD	12,500	43,750	08/10/2022	06/01/2040
717893-Z5-3	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	2,939,248	108.0040	2,808,104	2,600,000	2,928,235		(11,013)			5.000	3.420	JD	10,833	37,917	08/10/2022	06/01/2041
717893-Z6-1	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	4,232,625	107.6850	4,038,188	3,750,000	4,216,974		(15,651)			5.000	3.441	JD	15,625	54,688	08/10/2022	06/01/2042
717893-Z7-9	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	5,782,250	110.2250	5,511,250	5,000,000	5,757,069		(25,181)			5.500	3.591	JD	22,917	80,208	08/10/2022	06/01/2047
717893-Z8-7	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	5,746,600	109.5720	5,259,456	4,800,000	5,493,755		(22,981)			5.500	3.671	JD	22,000	73,792	08/10/2022	06/01/2052
71884A-E4-7	PHOENIX ARIZ CIVIC IMPT CORP			1	1.B FE	364,758	99.8050	299,415	300,000	350,262		(6,254)			4.000	1.619	JJ	6,000	12,000	08/05/2020	07/01/2040
71883M-NC-4	PHOENIX ARIZ CIVIC IMPT CORP A				1.D FE	995,364	100.6640	905,976	900,000	910,930		(21,450)			5.000	2.540	JJ	22,500	45,000	10/26/2018	07/01/2023
71883M-ND-2	PHOENIX ARIZ CIVIC IMPT CORP A				1.D FE	1,328,160	102.2260	1,211,378	1,185,000	1,225,506		(26,126)			5.000	2.660	JJ	29,625	59,250	10/26/2018	07/01/2024
71883M-NL-4	PHOENIX ARIZ CIVIC IMPT CORP A			1	1.D FE	3,273,840	106.4120	3,080,627	2,895,000	3,127,037		(37,770)			5.000	3.390	JJ	72,375	144,750	10/26/2018	07/01/2031
71883M-NM-2	PHOENIX ARIZ CIVIC IMPT CORP A			1	1.D FE	3,576,521	106.2130	3,366,952	3,170,000	3,419,129		(40,512)			5.000	3.420	JJ	79,250	158,500	10/26/2018	07/01/2032
71884A-G9-4	PHOENIX ARIZ CIVIC IMPT CORP E			1	1.B FE	1,000,000	91.4510	914,510	1,000,000	1,000,000					0.959	0.959	JJ	4,795	9,590	08/05/2020	07/01/2025
71883R-PS-6	PHOENIX ARIZ CIVIC IMPT CORP W			1	1.C FE	923,706	115.5120	808,584	700,000	867,569		(20,867)			5.000	1.600	JJ	17,500	35,000	03/27/2020	07/01/2031
71883R-PX-5	PHOENIX ARIZ CIVIC IMPT CORP W			1	1.C FE	2,246,855	111.7260	1,932,860	1,730,000	2,118,105		(47,937)			5.000	1.790	JJ	43,250	86,500	03/27/2020	07/01/2036
71883R-PY-3	PHOENIX ARIZ CIVIC IMPT CORP W			1	1.C FE	1,862,424	111.0520	1,599,149	1,440,000	1,757,400		(39,120)			5.000	1.840	JJ	36,000	72,000	03/27/2020	07/01/2037
71883R-PZ-0	PHOENIX ARIZ CIVIC IMPT CORP W			1	1.C FE	902,328	110.6490	774,543	700,000	852,103		(18,715)			5.000	1.880	JJ	17,500	35,000	03/27/2020	07/01/2038
71883R-QA-4	PHOENIX ARIZ CIVIC IMPT CORP W			1	1.C FE	1,927,110	110.1830	1,652,745	1,500,000	1,821,250		(39,459)			5.000	1.920	JJ	37,500	75,000	03/27/2020	07/01/2039
71883R-QE-6	PHOENIX ARIZ CIVIC IMPT CORP W			1	1.C FE	1,055,664	115.5120	924,096	800,000	991,508		(23,848)			5.000	1.600	JJ	20,000	40,000	03/27/2020	07/01/2031
71883R-QN-6	PHOENIX ARIZ CIVIC IMPT CORP W			1	1.C FE	2,590,680	110.1830	2,203,660	2,000,000	2,522,973		(65,895)			5.000	1.326	JJ	50,000	100,000	12/21/2021	07/01/2039
04052E-AS-7	PHOENIX CHILDREN HOSP			1	1.E FE	1,561,284	107.2240	1,286,688	1,200,000	1,476,097		(36,594)			5.000	1.557	FA	25,000	60,000	08/07/2020	02/01/2036
04052E-AT-5	PHOENIX CHILDREN HOSP			1	1.E FE	1,029,493	106.0980	843,479	795,000	974,341		(23,712)			5.000	1.616	FA	16,563	39,750	08/07/2020	02/01/2037
71883M-NY-6	PHOENIX SKY HARBOR INTL ARPT			1	1.E FE		115.8970								4.000	2.790	JJ		41,500	11/07/2019	07/01/2044
71883M-PW-8	PHOENIX SKY HARBOR INTL ARPT			1	1.E FE	2,198,200	93.6250	1,872,500	2,000,000	2,140,475		(19,438)			4.000	2.810	JJ	40,000	80,000	11/07/2019	07/01/2038
71883M-PX-6	PHOENIX SKY HARBOR INTL ARPT			1	1.E FE	2,192,920	93.3800	1,867,600	2,000,000	2,136,790		(18,907)			4.000	2.840	JJ	40,000	80,000	11/07/2019	07/01/2039
71883M-PZ-1	PHOENIX SKY HARBOR INTL ARPT			1	1.E FE	2,177,200	89.5030	1,790,060	2,000,000	2,125,801		(17,329)			4.000	2.930	JJ	40,000	80,000	11/07/2019	07/01/2044
71883M-QE-7	PHOENIX SKY HARBOR INTL ARPT			1	1.E FE	3,715,000	93.5950	3,477,054	3,715,000	3,715,000					2.370	2.370	JJ	44,023	88,046	11/07/2019	07/01/2025
36005F-GA-7	PIEDMONT HEALTHCARE			1	1.E FE	1,603,745	98.7930	1,412,740	1,430,000	1,551,673		(16,990)			4.000	2.570	JJ	28,600	57,200	10/17/2019	07/01/2037
36005F-GB-5	PIEDMONT HEALTHCARE			1	1.E FE	3,202,698	98.4210	2,819,762	2,865,000	3,101,625		(32,992)			4.000	2.610	JJ	57,300	114,600	10/17/2019	07/01/2038
36005F-GE-9	PIEDMONT HEALTHCARE			1	1.E FE	4,708,097	88.6260	3,824,212	4,315,000	4,591,637		(38,135)			4.000	2.910	JJ	86,300	172,600	10/17/2019	07/01/2049
773008-BH-9	PIEDMONT HEALTHCARE			1	1.E FE	1,811,475	99.4280	1,600,791	1,610,000	1,751,010		(19,720)			4.000	2.530	JJ	32,200	64,400	10/17/2019	07/01/2036
773008-BJ-5	PIEDMONT HEALTHCARE			1	1.E FE	2,579,450	98.7930	2,272,239	2,300,000	2,495,698		(27,327)			4.000	2.570	JJ	46,000	92,000	10/17/2019	07/01/2037
933413-AU-0	PIEDMONT HEALTHCARE			1	1.E FE	1,233,650	98.7930	1,086,723	1,100,000	1,193,594		(13,069)			4.000	2.570	JJ	22,000	44,000	10/17/2019	07/01/2037
933413-AW-6	PIEDMONT HEALTHCARE			1	1.E FE	1,103,117	97.5660	965,903	990,000	1,069,307		(11,041)			4.000	2.650	JJ	19,800	39,600	10/17/2019	07/01/2039
720175-YG-7	PIEDMONT MUN PWR AGY S C ELEC				1.G FE	868,141	101.7540	758,067	745,000	764,322		(18,874)			5.000	2.360	JJ	18,625	37,250	02/08/2017	01/01/2024

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
720175-YR-3	PIEDMONT MUN PWR AGY S C ELEC				1.G FE	945,896	101.7540	814,032	800,000	824,610		(24,154)			5.000	1.880	JJ	20,000	40,000	09/29/2017	01/01/2024
720175-YS-1	PIEDMONT MUN PWR AGY S C ELEC				1.G FE	238,968	103.5970	207,194	200,000	211,381		(5,516)			5.000	2.080	JJ	5,000	10,000	09/29/2017	01/01/2025
721664-JG-6	PIMA CNTY ARIZ				1.D FE	3,435,000	100.1160	3,438,985	3,435,000	3,435,000					5.051	5.051	JD	21,206		10/21/2022	12/01/2023
721664-JH-4	PIMA CNTY ARIZ				1.D FE	7,330,000	100.0700	7,335,131	7,330,000	7,330,000					5.151	5.151	JD	46,147		10/21/2022	12/01/2024
721664-JJ-0	PIMA CNTY ARIZ				1.D FE	8,000,000	100.2640	8,021,120	8,000,000	8,000,000					5.285	5.285	JD	51,676		10/21/2022	12/01/2025
721876-TQ-3	PIMA CNTY ARIZ SWR REV			1	1.C FE	1,042,440	111.6300	976,763	875,000	971,066		(15,926)			5.000	2.830	JJ	21,875	43,750	03/28/2018	07/01/2030
721876-TR-1	PIMA CNTY ARIZ SWR REV			1	1.C FE	1,067,832	111.5630	1,004,067	900,000	996,395		(15,955)			5.000	2.880	JJ	22,500	45,000	03/28/2018	07/01/2031
721876-TS-9	PIMA CNTY ARIZ SWR REV			1	1.C FE	1,362,210	111.3530	1,280,560	1,150,000	1,271,936		(20,169)			5.000	2.900	JJ	28,750	57,500	03/28/2018	07/01/2032
721876-TT-7	PIMA CNTY ARIZ SWR REV			1	1.C FE	1,180,650	111.1060	1,111,060	1,000,000	1,103,891		(17,162)			5.000	2.940	JJ	25,000	50,000	03/28/2018	07/01/2033
725304-VY-2	PITTSBURGH PA WTR & SWR AUTH			1	1.E FE	568,053	101.4420	481,850	475,000	549,511		(8,986)			4.000	1.800	MS	6,333	19,000	11/13/2020	09/01/2035
725304-WA-3	PITTSBURGH PA WTR & SWR AUTH			1	1.E FE	472,868	98.7680	395,072	400,000	458,429		(7,004)			4.000	1.940	MS	5,333	16,000	11/13/2020	09/01/2037
725304-WB-1	PITTSBURGH PA WTR & SWR AUTH			1	1.E FE	418,289	98.1710	348,507	355,000	405,768		(6,075)			4.000	1.980	MS	4,733	14,200	11/13/2020	09/01/2038
73358W-AH-7	PORT AUTH N Y & N J				1.D FE	4,859,683	101.1460	4,329,049	4,280,000	4,655,814		(192,675)			5.859	1.210	JD	20,897	250,765	12/08/2021	12/01/2024
73358W-YG-3	PORT AUTH N Y & N J			1	1.D FE	8,943,085	103.3850	8,172,584	7,905,000	8,322,595		(141,508)			5.000	3.010	AO	83,442	395,250	05/14/2018	10/15/2031
73358W-4V-3	PORT AUTHORITY OF NEW YORK AND NEW				1.D FE	20,070,918	98.2240	19,625,155	19,980,000	20,009,397		(58,515)			1.086	0.791	JJ	108,491	216,250	12/30/2021	07/01/2023
73358X-EZ-1	PORT AUTHORITY OF NEW YORK AND NEW				1.D FE	12,628,536	105.5010	12,359,442	11,715,000	12,504,936		(123,600)			5.000	3.001	FA	244,063	117,150	05/24/2022	08/01/2026
73358X-FB-3	PORT AUTHORITY OF NEW YORK AND NEW				1.D FE	13,414,606	108.0900	13,311,284	12,315,000	13,315,266		(99,341)			5.000	3.391	FA	256,563	123,150	05/13/2022	08/01/2028
73358X-FC-1	PORT AUTHORITY OF NEW YORK AND NEW				1.D FE	9,847,170	110.2730	9,924,570	9,000,000	9,791,883		(55,287)			5.000	3.661	FA	187,500	90,000	05/13/2022	08/01/2030
735000-RM-5	PORT OAKLAND CALIF REV				1.F FE	1,581,788	104.1000	1,353,300	1,300,000	1,402,401		(34,712)			5.000	2.120	MN	10,833	65,000	06/22/2017	11/01/2025
735240-Z9-7	PORT OF PORTLAND				1.D FE	5,120,847	106.1450	4,659,766	4,390,000	5,006,811		(114,036)			5.000	1.740	JJ	109,750	81,703	02/09/2022	07/01/2027
735389-W5-3	PORT OF SEATTLE INCL SEATTLE TACOM			1	1.D FE	2,500,000	98.1020	2,452,550	2,500,000	2,500,000					3.475	3.475	FA	33,785		08/03/2022	08/01/2024
735389-W6-1	PORT OF SEATTLE INCL SEATTLE TACOM			1	1.D FE	825,000	97.0930	801,017	825,000	825,000					3.568	3.568	FA	11,447		08/03/2022	08/01/2025
735389-W7-9	PORT OF SEATTLE INCL SEATTLE TACOM			1	1.D FE	800,000	96.0640	768,512	800,000	800,000					3.618	3.618	FA	11,256		08/03/2022	08/01/2026
735240-K9-3	PORT PORTLAND ORE ARPT REV				1.D FE	1,156,700	100.7130	1,007,130	1,000,000	1,013,045		(25,635)			5.000	2.360	JJ	25,000	50,000	01/12/2017	07/01/2023
735389-B4-9	PORT SEATTLE WASH REV				1.D FE	5,479,785	105.0750	4,728,375	4,500,000	4,898,191		(113,851)			5.000	2.230	MN	37,500	225,000	07/26/2017	05/01/2026
735389-C2-2	PORT SEATTLE WASH REV				1.D FE	9,270,040	100.4230	8,315,024	8,280,000	8,351,453		(211,426)			5.000	2.380	MN	69,000	414,000	06/06/2018	05/01/2023
735389-C3-0	PORT SEATTLE WASH REV				1.D FE	12,471,030	101.9420	11,213,620	11,000,000	11,353,793		(257,806)			5.000	2.530	MN	91,667	550,000	06/06/2018	05/01/2024
735389-D2-1	PORT SEATTLE WASH REV			1	1.D FE	4,480,796	105.7280	4,139,251	3,915,000	4,211,042		(62,872)			5.000	3.120	MN	32,625	195,750	06/06/2018	05/01/2031
735389-D3-9	PORT SEATTLE WASH REV			1	1.D FE	5,359,739	105.1950	4,944,165	4,700,000	5,045,554		(73,289)			5.000	3.170	MN	39,167	235,000	06/06/2018	05/01/2032
735389-D4-7	PORT SEATTLE WASH REV			1	1.D FE	5,681,150	104.7870	5,239,350	5,000,000	5,357,138		(75,645)			5.000	3.220	MN	41,667	250,000	06/06/2018	05/01/2033
735389-F2-9	PORT SEATTLE WASH REV				1.D FE	6,178,829	101.9420	5,555,839	5,450,000	5,625,288		(127,731)			5.000	2.530	MN	45,417	272,500	06/06/2018	05/01/2024
735389-H5-0	PORT SEATTLE WASH REV			1	1.D FE	6,094,450	105.7210	5,286,050	5,000,000	5,737,662		(108,005)			5.000	2.440	AO	62,500	250,000	07/19/2019	04/01/2035
735389-SN-9	PORT SEATTLE WASH REV				1.D FE	1,817,732	100.6640	1,560,292	1,550,000	1,573,095		(45,510)			5.000	1.990	JJ	38,750	77,500	05/11/2017	07/01/2023
735389-ZN-1	PORT SEATTLE WASH REV				1.D FE	5,242,328	105.0750	4,523,479	4,305,000	4,685,936		(108,917)			5.000	2.230	MN	35,875	215,250	07/26/2017	05/01/2026
735351-DQ-8	PORT ST LUCIE FLA UTIL SYS REV			1	1.D FE	117,290	99.6850	99,685	100,000	112,508		(1,690)			4.000	2.030	MN	667	4,000	01/23/2020	05/01/2037
736398-AT-5	PORTERVILLE CALIF WTR REV CTFS			1	1.C FE	239,416	100.5550	201,110	200,000	231,978		(3,889)			4.000	1.750	FA	3,022	8,000	01/14/2021	08/15/2038
736398-AU-2	PORTERVILLE CALIF WTR REV CTFS			1	1.C FE	322,164	100.0490	270,132	270,000	312,336		(5,140)			4.000	1.790	FA	4,080	10,800	01/14/2021	08/15/2039
736398-AV-0	PORTERVILLE CALIF WTR REV CTFS			1	1.C FE	267,599	98.7840	222,264	225,000	259,585		(4,192)			4.000	1.830	FA	3,400	9,000	01/14/2021	08/15/2040
736398-AW-8	PORTERVILLE CALIF WTR REV CTFS			1	1.C FE	706,122	93.4340	560,604	600,000	686,259		(10,395)			4.000	1.960	FA	9,067	24,000	01/14/2021	08/15/2045
736398-AX-6	PORTERVILLE CALIF WTR REV CTFS			1	1.C FE	879,090	90.7680	680,760	750,000	854,976		(12,623)			4.000	2.010	FA	11,333	30,000	01/14/2021	08/15/2050
735240-T7-8	PORTLAND INTL AIRPORT OR			1	1.D FE	435,236	99.4410	397,764	400,000	426,967		(3,163)			4.000	2.990	JJ	8,000	16,000	04/22/2020	07/01/2037
735240-T8-6	PORTLAND INTL AIRPORT OR			1	1.D FE	269,288	96.7490	241,873	250,000	264,785		(1,725)			4.000	3.110	JJ	5,000	10,000	04/22/2020	07/01/2040
735240-U7-6	PORTLAND INTL AIRPORT OR			1	1.D FE	359,892	107.2790	321,837	300,000	345,699		(5,419)			5.000	2.739	JJ	7,500	15,000	04/22/2020	07/01/2037
735240-U8-4	PORTLAND INTL AIRPORT OR			1	1.D FE	207,883	106.6470	186,632	175,000	200,131		(2,964)			5.000	2.859	JJ	4,375	15,000	04/22/2020	07/01/2040
735240-V3-4	PORTLAND INTL AIRPORT OR				1.D FE	2,181,660	100.7130	2,014,260	2,000,000	2,029,296		(57,708)			5.000	2.040	JJ	50,000	100,000	04/22/2020	07/01/2023

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
735240-V4-2	PORTLAND INTL AIRPORT OR				1.D FE	1,489,326	102.3280	1,366,079	1,335,000	1,391,865		(36,932)			5.000	2.100	JJ	33,375	66,750	04/22/2020	07/01/2024
735240-V5-9	PORTLAND INTL AIRPORT OR				1.D FE	797,384	103.9460	727,622	700,000	748,299		(18,608)			5.000	2.150	JJ	17,500	35,000	04/22/2020	07/01/2025
735240-V6-7	PORTLAND INTL AIRPORT OR				1.D FE	1,333,793	105.2150	1,209,973	1,150,000	1,257,071		(29,102)			5.000	2.220	JJ	28,750	57,500	04/22/2020	07/01/2026
735240-V7-5	PORTLAND INTL AIRPORT OR				1.D FE	1,002,414	106.1450	902,233	850,000	948,336		(20,523)			5.000	2.280	JJ	21,250	42,500	04/22/2020	07/01/2027
735240-V8-3	PORTLAND INTL AIRPORT OR				1.D FE	1,316,788	106.8980	1,175,878	1,100,000	1,250,164		(25,297)			5.000	2.340	JJ	27,500	55,000	04/22/2020	07/01/2028
735240-Y4-9	PORTLAND INTL AIRPORT OR			1	1.D FE	1,100,000	98.2340	1,080,574	1,100,000	1,100,000					1.000	1.000	JJ	5,500	11,000	09/24/2020	07/01/2023
735240-Y5-6	PORTLAND INTL AIRPORT OR			1	1.D FE	1,480,000	94.9260	1,404,905	1,480,000	1,480,000					1.200	1.200	JJ	8,880	17,760	09/24/2020	07/01/2024
735240-Y6-4	PORTLAND INTL AIRPORT OR			1	1.D FE	1,000,000	91.6940	916,940	1,000,000	1,000,000					1.300	1.300	JJ	6,500	13,000	09/24/2020	07/01/2025
74414L-AD-0	PROVO CITY UTAH SCH DIST MUN B				1.D FE	3,524,528	106.8330	3,584,247	3,355,000	3,516,582		(7,946)			5.000	3.401	MS	49,393		10/28/2022	03/15/2026
744829-DV-1	PUEBLO CNTY COLO COP				1.D FE	600,000	85.8070	514,842	600,000	600,000					1.343	1.343	MS	2,373	8,058	01/29/2021	09/15/2027
744829-DX-7	PUEBLO CNTY COLO COP				1.D FE	475,000	81.8110	388,602	475,000	475,000					1.707	1.707	MS	2,387	8,108	01/29/2021	09/15/2029
744829-DY-5	PUEBLO CNTY COLO COP				1.D FE	350,000	79.7060	278,971	350,000	350,000					1.797	1.797	MS	1,852	6,290	01/29/2021	09/15/2030
744829-DZ-2	PUEBLO CNTY COLO COP				1.D FE	550,000	77.9890	428,940	550,000	550,000					1.927	1.927	MS	3,121	10,599	01/29/2021	09/15/2031
744829-EC-2	PUEBLO CNTY COLO COP			1	1.D FE	900,000	72.4660	652,194	900,000	900,000					2.137	2.137	MS	5,663	19,233	01/29/2021	09/15/2034
744829-ED-0	PUEBLO CNTY COLO COP			1	1.D FE	570,000	70.9350	404,330	570,000	570,000					2.227	2.227	MS	3,738	12,694	01/29/2021	09/15/2035
744829-EE-8	PUEBLO CNTY COLO COP			1	1.D FE	600,000	69.3930	416,358	600,000	600,000					2.307	2.307	MS	4,076	13,842	01/29/2021	09/15/2036
746189-ZV-4	PURDUE UNIV IND				1.A FE	979,379	117.4400	998,240	850,000	972,591		(6,788)			5.000	3.060	JJ	23,021		05/11/2022	07/01/2031
746189-ZW-2	PURDUE UNIV IND				1.A FE	639,573	118.8870	653,879	550,000	635,417		(4,156)			5.000	3.100	JJ	14,896		05/11/2022	07/01/2032
74823Y-EE-1	QUEEN CREEK ARIZ EXCISE TAX			1	1.B FE	525,774	103.7590	456,540	440,000	505,967		(8,025)			4.000	1.870	FA	7,333	17,600	06/12/2020	08/01/2036
74823Y-EF-8	QUEEN CREEK ARIZ EXCISE TAX			1	1.B FE	1,307,768	102.5420	1,127,962	1,100,000	1,259,902		(19,402)			4.000	1.930	FA	18,333	44,000	06/12/2020	08/01/2037
74823Y-EG-6	QUEEN CREEK ARIZ EXCISE TAX			1	1.B FE	1,303,335	101.4370	1,115,807	1,100,000	1,256,564		(18,964)			4.000	1.970	FA	18,333	44,000	06/12/2020	08/01/2038
74823Y-EH-4	QUEEN CREEK ARIZ EXCISE TAX			1	1.B FE	945,472	100.9930	807,944	800,000	912,050		(13,554)			4.000	2.000	FA	13,333	32,000	06/12/2020	08/01/2039
74823Y-EJ-0	QUEEN CREEK ARIZ EXCISE TAX			1	1.B FE	942,272	100.5000	804,000	800,000	909,636		(13,239)			4.000	2.040	FA	13,333	32,000	06/12/2020	08/01/2040
74823Y-EL-5	QUEEN CREEK ARIZ EXCISE TAX			1	1.B FE	2,030,070	93.1980	1,630,965	1,750,000	1,966,276		(25,913)			4.000	2.220	FA	29,167	70,000	06/12/2020	08/01/2050
751060-BQ-6	RALEIGH CNTY WV BLDG COMMN PUB OFF 99			1	1.E FE	1,034,486	100.1950	1,062,067	1,060,000	1,056,758		885			5.375	5.560	AO	14,244	65,575	08/05/1999	10/01/2025
751073-KW-6	RALEIGH-DURHAM N C ARPT AUTH A				1.D FE	347,175	100.5140	301,542	300,000	302,729		(8,082)			5.000	2.240	MN	2,500	15,000	03/03/2017	05/01/2023
762196-SG-9	RHODE IS HEALTH & EDL BLDG COR			1	1.D FE	439,178	108.7790	407,921	375,000	417,737		(5,997)			5.000	3.020	MN	2,396	18,750	03/22/2019	05/15/2042
762196-SZ-7	RHODE IS HEALTH & EDL BLDG COR			1	1.D FE	775,250	101.5870	711,109	700,000	750,808		(7,202)			4.000	2.750	MN	3,578	28,000	06/05/2019	05/15/2036
762196-TA-1	RHODE IS HEALTH & EDL BLDG COR			1	1.D FE	728,548	100.9840	666,494	660,000	706,312		(6,555)			4.000	2.790	MN	3,373	26,400	06/05/2019	05/15/2037
76222F-CQ-9	RHODE IS INFRASTRUCTURE BK SAF			1	1.A FE	1,164,500	108.3520	1,083,520	1,000,000	1,112,312		(15,274)			4.000	2.200	AO	10,000	40,000	06/13/2019	10/01/2031
76222F-CR-7	RHODE IS INFRASTRUCTURE BK SAF			1	1.A FE	2,598,655	108.1040	2,426,935	2,245,000	2,486,732		(32,785)			4.000	2.270	AO	22,450	89,800	06/13/2019	10/01/2032
76222F-CS-5	RHODE IS INFRASTRUCTURE BK SAF			1	1.A FE	2,618,604	107.1500	2,432,305	2,270,000	2,508,435		(32,287)			4.000	2.310	AO	22,700	90,800	06/13/2019	10/01/2033
76222F-CV-8	RHODE IS INFRASTRUCTURE BK SAF			1	1.A FE	2,943,316	105.5330	2,722,751	2,580,000	2,829,020		(33,550)			4.000	2.440	AO	25,800	103,200	06/13/2019	10/01/2036
76222F-CW-6	RHODE IS INFRASTRUCTURE BK SAF			1	1.A FE	3,444,898	104.2490	3,158,745	3,030,000	3,314,558		(38,278)			4.000	2.480	AO	30,300	121,200	06/13/2019	10/01/2037
76222F-CX-4	RHODE IS INFRASTRUCTURE BK SAF			1	1.A FE	2,860,951	103.2240	2,606,406	2,525,000	2,755,561		(30,966)			4.000	2.520	AO	25,250	101,000	06/13/2019	10/01/2038
76222F-CY-2	RHODE IS INFRASTRUCTURE BK SAF			1	1.A FE	1,112,252	102.2740	1,007,399	985,000	1,072,389		(11,718)			4.000	2.560	AO	9,850	39,400	06/13/2019	10/01/2039
76221U-FT-8	RHODE IS INFRASTRUCTURE BK WTR			1	1.A FE	861,125	103.6360	834,270	805,000	835,314		(5,831)			4.000	3.140	AO	8,050	32,200	04/11/2018	10/01/2033
76221U-FU-5	RHODE IS INFRASTRUCTURE BK WTR			1	1.A FE	336,697	102.9190	324,195	315,000	326,721		(2,254)			4.000	3.150	AO	3,150	12,600	04/11/2018	10/01/2034
76221R-XN-8	RHODE ISLAND HSG & MTG FIN COR			1	1.B FE	4,264,280	96.2180	3,848,720	4,000,000	4,155,570		(54,814)			3.150	1.696	AO	31,500	126,000	01/01/2021	10/01/2031
762232-AZ-9	RHODE ISLAND ST COMM CORP REV				1.F FE	1,340,548	106.8650	1,175,515	1,100,000	1,202,704		(28,316)			5.000	2.180	JD	2,444	55,000	11/08/2017	06/15/2026
762232-BA-3	RHODE ISLAND ST COMM CORP REV				1.F FE	258,124	108.4010	227,642	210,000	233,785		(5,012)			5.000	2.310	JD	467	10,500	11/08/2017	06/15/2027
762315-QV-4	RHODE ISLAND ST STUDENT LN AUT				1.C FE	731,081	101.2710	658,262	650,000	666,837		(18,006)			5.000	2.130	JD	2,708	32,500	03/28/2019	12/01/2023
762323-BN-2	RHODE ISLAND ST STUDENT LN AUTH				1.C FE	370,000	96.4240	356,769	370,000	370,000					0.997	0.997	JD	307	3,843	11/12/2021	12/01/2023
762323-BP-7	RHODE ISLAND ST STUDENT LN AUTH				1.C FE	700,000	93.0010	651,007	700,000	700,000					1.338	1.338	JD	781	9,756	11/12/2021	12/01/2024
762323-BQ-5	RHODE ISLAND ST STUDENT LN AUTH				1.C FE	1,555,000	90.3130	1,404,367	1,555,000	1,555,000					1.648	1.648	JD	2,136	26,694	11/12/2021	12/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
762323-BR-3	RHODE ISLAND ST STUDENT LN AUTH				1.C FE	900,000	88.0040	792,036	900,000	900,000					1.898	1.898	JD	1,424	17,794	11/12/2021	12/01/2026
762323-BS-1	RHODE ISLAND ST STUDENT LN AUTH				1.C FE	750,000	85.9490	644,618	750,000	750,000					2.084	2.084	JD	1,303	16,281	11/12/2021	12/01/2027
762326-AF-3	RHODE ISLAND ST TPK & BRDG MOTOR F				1.G FE	550,000	92.5700	509,135	550,000	550,000					2.423	2.423	JD	1,111	13,327	11/21/2019	12/01/2025
762326-AG-1	RHODE ISLAND ST TPK & BRDG MOTOR F				1.G FE	1,075,000	90.4410	972,241	1,075,000	1,075,000					2.523	2.523	JD	2,260	27,122	11/21/2019	12/01/2026
762326-AH-9	RHODE ISLAND ST TPK & BRDG MOTOR F				1.G FE	905,000	88.3370	799,450	905,000	905,000					2.591	2.591	JD	1,954	23,449	11/21/2019	12/01/2027
765433-LN-5	RICHMOND VA UTIL SYS REV				1.C FE	500,000	99.9180	499,590	500,000	500,000					1.821	1.821	JJ	4,198	9,864	04/08/2020	01/15/2023
775080-FY-5	ROGERS ARK SALES & USE TAX REV			1	1.D FE	2,245,260	106.4090	2,128,180	2,000,000	2,126,625		(30,561)			5.000	3.230	MN	16,667	100,000	10/24/2018	11/01/2031
775080-FZ-2	ROGERS ARK SALES & USE TAX REV			1	1.D FE	1,903,422	106.2980	1,807,066	1,700,000	1,805,104		(25,342)			5.000	3.270	MN	14,167	85,000	10/24/2018	11/01/2032
775080-GA-6	ROGERS ARK SALES & USE TAX REV			1	1.D FE	2,164,982	106.2610	2,061,463	1,940,000	2,056,352		(28,020)			5.000	3.320	MN	16,167	97,000	10/24/2018	11/01/2033
45506D-8G-3	ROSE-HULMAN INSTITUTE OF TECH IN				1.F FE	2,875,059	103.9430	2,660,941	2,560,000	2,716,582		(62,230)			5.000	2.380	JD	10,667	128,000	05/15/2020	06/01/2025
45506D-8H-1	ROSE-HULMAN INSTITUTE OF TECH IN				1.F FE	2,738,688	105.5920	2,534,208	2,400,000	2,598,569		(55,055)			5.000	2.460	JD	10,000	120,000	05/15/2020	06/01/2026
45506E-BC-6	ROSE-HULMAN INSTITUTE OF TECH IN				1.F FE	220,651	107.0930	192,767	180,000	210,181		(6,633)			5.000	1.100	JD	750	9,000	05/12/2021	06/01/2027
45506E-BD-4	ROSE-HULMAN INSTITUTE OF TECH IN				1.F FE	218,720	108.4370	189,765	175,000	209,164		(6,057)			5.000	1.260	JD	729	8,750	05/12/2021	06/01/2028
45506E-BE-2	ROSE-HULMAN INSTITUTE OF TECH IN				1.F FE	222,219	109.8100	192,168	175,000	213,291		(5,661)			5.000	1.420	JD	729	8,750	05/12/2021	06/01/2029
45506E-BF-9	ROSE-HULMAN INSTITUTE OF TECH IN				1.F FE	257,754	111.0470	222,094	200,000	248,165		(6,083)			5.000	1.550	JD	833	10,000	05/12/2021	06/01/2030
45506E-BG-7	ROSE-HULMAN INSTITUTE OF TECH IN			1	1.F FE	236,992	110.5640	204,543	185,000	228,386		(5,460)			5.000	1.630	JD	771	9,250	05/12/2021	06/01/2031
45506E-BH-5	ROSE-HULMAN INSTITUTE OF TECH IN			1	1.F FE	255,054	110.2960	220,592	200,000	245,961		(5,770)			5.000	1.690	JD	833	10,000	05/12/2021	06/01/2032
45506E-BJ-1	ROSE-HULMAN INSTITUTE OF TECH IN			1	1.F FE	235,136	101.9950	203,990	200,000	229,372		(3,659)			4.000	1.870	JD	667	8,000	05/12/2021	06/01/2033
45506E-BK-8	ROSE-HULMAN INSTITUTE OF TECH IN			1	1.F FE	263,918	101.2810	227,882	225,000	257,541		(4,049)			4.000	1.900	JD	750	9,000	05/12/2021	06/01/2034
13281N-YH-9	ROWAN UNIVERSITY				1.F FE	5,386,323	107.2590	4,681,855	4,365,000	4,975,383		(170,785)			5.000	0.930	JJ	109,125	218,250	07/15/2020	07/01/2026
13281N-YK-2	ROWAN UNIVERSITY				1.F FE	2,055,891	111.0500	1,771,248	1,595,000	1,919,475		(56,791)			5.000	1.170	JJ	39,875	79,750	07/15/2020	07/01/2028
782816-CE-0	RUSSELLVILLE ARK WTR & SWR REV				1.C FE	410,000	98.1580	402,448	410,000	410,000					0.646	0.646	JJ	1,324	2,649	09/30/2020	07/01/2023
782816-CF-7	RUSSELLVILLE ARK WTR & SWR REV				1.C FE	500,000	94.7080	473,540	500,000	500,000					0.852	0.852	JJ	2,130	4,260	09/30/2020	07/01/2024
782816-CG-5	RUSSELLVILLE ARK WTR & SWR REV				1.C FE	635,000	91.4170	580,498	635,000	635,000					0.992	0.992	JJ	3,150	6,299	09/30/2020	07/01/2025
782816-CH-3	RUSSELLVILLE ARK WTR & SWR REV				1.C FE	710,000	88.8260	630,665	710,000	710,000					1.229	1.229	JJ	4,363	8,726	09/30/2020	07/01/2026
782816-CJ-9	RUSSELLVILLE ARK WTR & SWR REV				1.C FE	330,000	86.5000	285,450	330,000	330,000					1.419	1.419	JJ	2,341	4,683	09/30/2020	07/01/2027
782816-CK-6	RUSSELLVILLE ARK WTR & SWR REV			1	1.C FE	425,000	84.5590	359,376	425,000	425,000					1.625	1.625	JJ	3,453	6,906	09/30/2020	07/01/2028
782816-CS-9	RUSSELLVILLE ARK WTR & SWR REV			1	1.C FE	445,000	75.4700	335,842	445,000	445,000					2.355	2.355	JJ	5,240	10,480	09/30/2020	07/01/2035
783186-UK-3	RUTGERS ST UNIV N J			1	1.E FE	1,250,000	85.8540	1,073,175	1,250,000	1,250,000					1.464	1.464	MN	3,050	18,300	08/05/2020	05/01/2027
786107-RQ-7	SACRAMENTO CNTY CALIF ARPT SYS			1	1.F FE	8,070,603	106.4120	7,369,031	6,925,000	7,589,179		(109,179)			5.000	3.090	JJ	173,125	346,250	04/20/2018	07/01/2031
786107-RR-5	SACRAMENTO CNTY CALIF ARPT SYS			1	1.F FE	7,997,891	106.2130	7,312,765	6,885,000	7,530,759		(106,012)			5.000	3.130	JJ	172,125	344,250	04/20/2018	07/01/2032
786107-RS-3	SACRAMENTO CNTY CALIF ARPT SYS			1	1.F FE	7,080,412	105.7760	6,473,491	6,120,000	6,677,870		(91,434)			5.000	3.180	JJ	153,000	306,000	04/20/2018	07/01/2033
786107-RU-8	SACRAMENTO CNTY CALIF ARPT SYS			1	1.F FE	4,720,335	104.7700	4,306,047	4,110,000	4,465,195		(58,044)			5.000	3.270	JJ	102,750	205,500	04/20/2018	07/01/2035
786134-WE-2	SACRAMENTO CNTY CALIF SANTN DI			1	1.C FE	1,350,000	96.8190	1,307,057	1,350,000	1,350,000					0.759	0.759	JD	854	10,247	06/18/2020	12/01/2023
786134-WF-9	SACRAMENTO CNTY CALIF SANTN DI			1	1.C FE	4,500,000	93.3360	4,200,120	4,500,000	4,500,000					0.872	0.872	JD	3,270	39,240	06/18/2020	12/01/2024
78689H-KL-9	SAGINAW VY ST UNIV MICH REV				1.F FE	131,852	100.8740	110,961	110,000	111,622		(3,196)			5.000	2.020	JJ	2,750	5,500	03/24/2016	07/01/2023
794481-KC-4	SALEM ORE WTR & SWR REV				1.C FE	247,294	105.3430	210,686	200,000	215,510		(6,234)			5.000	1.710	JD	833	10,000	09/14/2017	06/01/2025
79467B-AF-2	SALES TAX SECURITIZATION CORP				1.C FE	2,077,023	103.6950	1,814,663	1,750,000	1,847,826		(47,380)			5.000	2.130	JJ	43,750	87,500	12/07/2017	01/01/2025
79467B-AJ-4	SALES TAX SECURITIZATION CORP				1.C FE	1,119,609	107.3240	965,916	900,000	1,015,511		(21,579)			5.000	2.270	JJ	22,500	45,000	12/07/2017	01/01/2028
79467B-AK-1	SALES TAX SECURITIZATION CORP			1	1.C FE	495,172	106.9760	427,904	400,000	450,130		(9,348)			5.000	2.330	JJ	10,000	20,000	12/07/2017	01/01/2029
79467B-BQ-7	SALES TAX SECURITIZATION CORP				1.C FE		100.3530								5.000	0.000	JJ		32,375	12/31/2022	01/01/2023
79467B-BS-3	SALES TAX SECURITIZATION CORP				1.C FE	4,449,660	103.6950	4,147,800	4,000,000	4,197,781		(95,956)			5.000	2.444	JJ	100,000	200,000	12/21/2021	01/01/2025
79467B-BU-8	SALES TAX SECURITIZATION CORP				1.D FE	4,541,042	106.5940	4,658,158	4,370,000	4,534,764		(6,277)			5.000	3.971	JJ	109,250		10/27/2022	01/01/2027
79467B-CB-9	SALES TAX SECURITIZATION CORP			1	1.C FE	16,261,473	109.0480	15,152,220	13,895,000	15,533,010		(246,150)			5.500	3.301	JJ	382,113	764,225	12/21/2021	01/01/2033
79467B-DV-4	SALES TAX SECURITIZATION CORP			1	1.D FE	13,000,000	100.0000	13,000,000	13,000,000	13,000,000					0.790	0.790	JJ	51,350	53,918	12/09/2021	01/01/2023

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
795576-FH-5	SALT LAKE CITY UTAH ARPT REV				1.F FE	1,485,515	102.4160	1,295,562	1,265,000	1,313,167		(31,167)			5.000	2.400	JJ	31,625	63,250	02/09/2017	07/01/2024
795576-GT-8	SALT LAKE CITY UTAH ARPT REV				1.F FE	4,400,680	100.7280	4,029,120	4,000,000	4,045,375		(88,944)			5.000	2.701	JJ	100,000	200,000	10/18/2018	07/01/2023
795576-GU-5	SALT LAKE CITY UTAH ARPT REV				1.F FE	1,112,280	102.4160	1,024,160	1,000,000	1,031,493		(20,267)			5.000	2.841	JJ	25,000	50,000	10/18/2018	07/01/2024
795576-GV-3	SALT LAKE CITY UTAH ARPT REV				1.F FE	4,131,880	103.7760	3,824,146	3,685,000	3,863,006		(67,597)			5.000	2.981	JJ	92,125	184,250	10/18/2018	07/01/2025
795576-HB-6	SALT LAKE CITY UTAH ARPT REV			1	1.F FE	2,125,321	106.1560	2,016,964	1,900,000	2,037,490		(22,270)			5.000	3.540	JJ	47,500	95,000	10/18/2018	07/01/2031
795576-HC-4	SALT LAKE CITY UTAH ARPT REV			1	1.F FE	2,783,475	105.9580	2,648,950	2,500,000	2,673,169		(27,994)			5.000	3.601	JJ	62,500	125,000	10/18/2018	07/01/2032
795576-HD-2	SALT LAKE CITY UTAH ARPT REV			1	1.F FE	1,663,620	105.4720	1,582,080	1,500,000	1,600,045		(16,147)			5.000	3.651	JJ	37,500	75,000	10/18/2018	07/01/2033
795576-HE-0	SALT LAKE CITY UTAH ARPT REV			1	1.F FE	2,858,055	105.0410	2,725,814	2,595,000	2,756,114		(25,926)			5.000	3.741	JJ	64,875	129,750	10/18/2018	07/01/2034
795576-HF-7	SALT LAKE CITY UTAH ARPT REV			1	1.F FE	3,502,583	104.4700	3,337,817	3,195,000	3,383,596		(30,289)			5.000	3.801	JJ	79,875	159,750	10/18/2018	07/01/2035
79560Q-CR-7	SALT LAKE CITY UTAH SALES TAX				1.A FE	508,170	104.6770	429,176	410,000	438,272		(13,238)			5.000	1.620	FA	8,542	20,500	06/23/2017	02/01/2025
79560Q-CS-5	SALT LAKE CITY UTAH SALES TAX				1.A FE	438,750	107.0450	374,658	350,000	383,552		(10,493)			5.000	1.790	FA	7,292	17,500	06/23/2017	02/01/2026
795681-GZ-2	SALT LAKE CNTY UTAH MUN BLDG A			1	1.B FE	1,109,926	110.2090	1,019,433	925,000	1,036,154		(20,484)			5.000	2.450	JJ	21,326	46,250	03/28/2019	01/15/2033
795681-HA-6	SALT LAKE CNTY UTAH MUN BLDG A			1	1.B FE	921,251	110.1790	848,378	770,000	860,976		(16,745)			5.000	2.490	JJ	17,753	38,500	03/28/2019	01/15/2034
795681-HB-4	SALT LAKE CNTY UTAH MUN BLDG A			1	1.B FE	1,078,851	109.3600	989,708	905,000	1,009,660		(19,235)			5.000	2.540	JJ	20,865	45,250	03/28/2019	01/15/2035
79642G-AN-2	SAN ANTONIO TEX WTR REV			1	1.C FE	470,048	110.8090	443,236	400,000	440,249		(6,817)			5.000	2.960	MN	2,556	20,000	04/27/2018	05/15/2031
79642G-AR-3	SAN ANTONIO TEX WTR REV			1	1.C FE	689,718	109.7100	652,775	595,000	649,618		(9,200)			5.000	3.130	MN	3,801	29,750	04/27/2018	05/15/2034
79739G-FX-9	SAN DIEGO CNTY CALIF REGL ARPT				1.F FE	1,180,500	100.6640	1,006,640	1,000,000	1,016,007		(31,594)			5.000	1.770	JJ	25,000	50,000	07/19/2017	07/01/2023
79739G-FY-7	SAN DIEGO CNTY CALIF REGL ARPT				1.F FE	1,199,150	102.2260	1,022,260	1,000,000	1,045,476		(29,605)			5.000	1.910	JJ	25,000	50,000	07/19/2017	07/01/2024
79739G-FZ-4	SAN DIEGO CNTY CALIF REGL ARPT				1.F FE	605,575	103.7030	518,515	500,000	535,259		(13,598)			5.000	2.090	JJ	12,500	25,000	07/19/2017	07/01/2025
79739G-GA-8	SAN DIEGO CNTY CALIF REGL ARPT				1.F FE	486,920	105.1140	420,456	400,000	436,258		(9,840)			5.000	2.290	JJ	10,000	20,000	07/19/2017	07/01/2026
79739G-LU-8	SAN DIEGO REG AIRPORT			1	1.F FE		124.7180								5.000	2.230	JJ		24,500	11/15/2019	07/01/2032
79739G-LW-4	SAN DIEGO REG AIRPORT			1	1.F FE		124.3190								5.000	2.330	JJ		21,750	11/15/2019	07/01/2034
79739G-LY-0	SAN DIEGO REG AIRPORT			1	1.F FE		123.9120								5.000	2.400	JJ		13,625	11/15/2019	07/01/2036
79739G-LZ-7	SAN DIEGO REG AIRPORT			1	1.F FE		123.6740								5.000	2.440	JJ		27,125	11/15/2019	07/01/2037
79739G-MA-1	SAN DIEGO REG AIRPORT			1	1.F FE		123.4860								5.000	2.480	JJ		12,375	11/15/2019	07/01/2038
79739G-MB-9	SAN DIEGO REG AIRPORT			1	1.F FE		123.2770								5.000	2.510	JJ		13,125	11/15/2019	07/01/2039
79739G-MC-7	SAN DIEGO REG AIRPORT			1	1.F FE	959,403	89.5030	783,151	875,000	934,846		(8,272)			4.000	2.840	JJ	17,500	35,000	11/15/2019	07/01/2044
79739G-PB-6	SAN DIEGO REG AIRPORT			1	1.F FE	7,215,000	98.1960	7,084,841	7,215,000	7,215,000					0.654	0.654	JJ	23,593	26,608	11/18/2021	07/01/2023
79739G-PC-4	SAN DIEGO REG AIRPORT			1	1.F FE	3,170,000	94.6800	3,001,356	3,170,000	3,170,000					1.081	1.081	JJ	17,134	19,323	11/18/2021	07/01/2024
797506-BM-3	SAN DIEGUITO CALIF SCH FACS FI			1	1.D FE	1,497,964	109.9890	1,429,857	1,300,000	1,416,397		(20,466)			5.000	3.110	MS	21,667	65,000	09/28/2018	03/01/2034
797506-BN-1	SAN DIEGUITO CALIF SCH FACS FI			1	1.D FE	2,118,787	109.2570	2,021,255	1,850,000	2,008,279		(27,762)			5.000	3.190	MS	30,833	92,500	09/28/2018	03/01/2035
79766D-PT-0	SAN FRANCISCO CALIF CITY & CNT			1	1.A Z	84,956	99.9850	79,988	80,000	80,710		(2,126)			3.000	0.332	MN	400	2,400	01/01/2021	05/01/2025
79766D-RQ-4	SAN FRANCISCO CALIF CITY & CNT				1.A Z	5,549	100.5700	5,029	5,000	5,052		(155)			5.000	1.838	MN	42	250	09/24/2019	05/01/2023
79766D-RU-5	SAN FRANCISCO CALIF CITY & CNT			1	1.E FE	1,484,275	104.9470	1,238,375	1,180,000	1,386,500		(30,249)			5.000	2.040	MN	9,833	59,000	08/15/2019	05/01/2036
798136-VB-0	SAN JOSE CALIF ARPT REV				1.F FE	663,452	100.3100	576,783	575,000	577,654		(15,779)			5.000	2.200	MS	9,583	28,750	03/29/2017	03/01/2023
798136-VC-8	SAN JOSE CALIF ARPT REV				1.F FE	779,518	101.6710	681,196	670,000	689,832		(16,573)			5.000	2.410	MS	11,167	33,500	03/29/2017	03/01/2024
798136-VD-6	SAN JOSE CALIF ARPT REV				1.F FE	702,090	103.1700	619,020	600,000	630,134		(13,354)			5.000	2.600	MS	10,000	30,000	03/29/2017	03/01/2025
798136-WZ-6	SAN JOSE CALIF ARPT REV				1.F FE	1,120,650	107.2830	1,072,830	1,000,000	1,109,420		(11,230)			5.000	3.040	MS	16,667	25,000	04/13/2022	03/01/2029
798136-XB-8	SAN JOSE CALIF ARPT REV				1.F FE	410,573	109.1810	393,052	360,000	407,059		(3,514)			5.000	3.170	MS	6,000	9,000	04/13/2022	03/01/2031
798736-AB-0	SAN LUIS UNIT/WESTLANDS WTR DI			1	1.E FE	1,855,000	89.8320	1,666,384	1,855,000	1,855,000					1.828	1.828	MS	11,303	33,909	06/05/2020	09/01/2026
798736-AC-8	SAN LUIS UNIT/WESTLANDS WTR DI			1	1.E FE	2,215,000	87.8910	1,946,786	2,215,000	2,215,000					2.028	2.028	MS	14,973	44,920	06/05/2020	09/01/2027
798736-AD-6	SAN LUIS UNIT/WESTLANDS WTR DI			1	1.E FE	2,070,000	86.4820	1,790,177	2,070,000	2,070,000					2.262	2.262	MS	15,608	46,823	06/05/2020	09/01/2028
798736-AE-4	SAN LUIS UNIT/WESTLANDS WTR DI			1	1.E FE	960,000	85.0400	816,384	960,000	960,000					2.412	2.412	MS	7,718	23,155	06/05/2020	09/01/2029
798736-AV-6	SAN LUIS UNIT/WESTLANDS WTR DI			1	1.E FE	1,125,000	97.7350	1,099,519	1,125,000	1,125,000					1.250	1.250	MS	4,688	14,063	06/05/2020	09/01/2023
798736-AW-4	SAN LUIS UNIT/WESTLANDS WTR DI			1	1.E FE	1,405,000	94.6030	1,329,172	1,405,000	1,405,000					1.449	1.449	MS	6,786	20,358	06/05/2020	09/01/2024

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
79905V-AV-3	SAN MATEO FOSTER CITY CALIF PU			1	1.D FE	897,880	100.0700	800,560	800,000	866,343		(9,120)			4.000	2.620	FA	13,333	40,000	05/15/2019	08/01/2039
79905V-AW-1	SAN MATEO FOSTER CITY CALIF PU			1	1.D FE	3,816,942	97.9320	3,378,654	3,450,000	3,699,402		(34,062)			4.000	2.790	FA	57,500	137,000	05/15/2019	08/01/2044
80168N-HW-2	SANTA CLARA VY CALIF TRANSN AUTH			1	1.C FE	2,400,000	84.3290	2,023,896	2,400,000	2,400,000					1.502	1.502	AO	9,012	36,048	09/17/2020	04/01/2028
801747-AB-2	SANTA CRUZ CALIF MET TRAN DIST				1.C FE	275,000	98.2190	270,102	275,000	275,000					1.639	1.639	FA	1,878	1,878	02/17/2022	08/01/2023
801747-AC-0	SANTA CRUZ CALIF MET TRAN DIST				1.C FE	300,000	95.6110	286,833	300,000	300,000					1.839	1.839	FA	2,299	2,299	02/17/2022	08/01/2024
801747-AD-8	SANTA CRUZ CALIF MET TRAN DIST				1.C FE	400,000	93.8270	375,308	400,000	400,000					2.172	2.172	FA	3,620	3,620	02/17/2022	08/01/2025
801747-AE-6	SANTA CRUZ CALIF MET TRAN DIST				1.C FE	450,000	92.0310	414,140	450,000	450,000					2.370	2.370	FA	4,444	4,444	02/17/2022	08/01/2026
802242-FU-6	SANTA MARGARITA CALIF WTR DIST				1.F FE	194,101	103.1620	165,059	160,000	168,475		(4,969)			5.000	1.760	MS	2,667	8,000	08/02/2017	09/01/2024
80329K-DM-0	SARASOTA CNTY FLA CAP IMPT REV				1.B FE		100.0000								5.000	0.000	AO		17,653	12/31/2022	10/01/2022
80329K-DP-3	SARASOTA CNTY FLA CAP IMPT REV				1.B FE	432,173	103.8590	389,471	375,000	391,733		(9,259)			5.000	2.380	AO	4,688	18,750	05/18/2018	10/01/2024
80329K-DQ-1	SARASOTA CNTY FLA CAP IMPT REV				1.B FE	698,226	106.2580	637,548	600,000	639,114		(13,570)			5.000	2.530	AO	7,500	30,000	05/18/2018	10/01/2025
80330Q-CT-0	SARASOTA CNTY FLA SCH BRD				1.C FE	758,930	112.9770	762,595	675,000	758,415		(515)			5.000	2.900	JJ	1,500		11/30/2022	07/01/2029
80330Q-CU-7	SARASOTA CNTY FLA SCH BRD				1.C FE	684,384	114.8000	688,800	600,000	683,942		(442)			5.000	2.910	JJ	1,333		11/30/2022	07/01/2030
80330Q-CY-9	SARASOTA CNTY FLA SCH BRD			1	1.C FE	669,237	117.5990	676,194	575,000	668,904		(333)			5.000	3.160	JJ	1,278		11/30/2022	07/01/2034
80330Q-CZ-6	SARASOTA CNTY FLA SCH BRD			1	1.C FE	975,333	115.7120	983,552	850,000	974,894		(439)			5.000	3.330	JJ	1,889		11/30/2022	07/01/2035
80330Q-DA-0	SARASOTA CNTY FLA SCH BRD			1	1.C FE	1,136,020	114.1570	1,141,570	1,000,000	1,135,547		(473)			5.000	3.450	JJ	2,222		11/30/2022	07/01/2036
80330Q-DB-8	SARASOTA CNTY FLA SCH BRD			1	1.C FE	988,234	113.1580	990,133	875,000	987,842		(392)			5.000	3.520	JJ	1,944		11/30/2022	07/01/2037
80483C-QD-6	SAVANNAH STATE UNIVERSITY			1	1.E FE	313,246	111.1290	261,153	235,000	302,023		(7,413)			5.000	1.410	JD	522	11,750	06/10/2021	06/15/2035
80483C-QE-4	SAVANNAH STATE UNIVERSITY			1	1.E FE	576,526	99.4590	467,457	470,000	561,332		(10,039)			4.000	1.540	JD	836	18,800	06/10/2021	06/15/2036
80483C-QF-1	SAVANNAH STATE UNIVERSITY			1	1.E FE	665,145	98.3660	536,095	545,000	648,053		(11,295)			4.000	1.600	JD	969	21,800	06/10/2021	06/15/2037
80483C-QG-9	SAVANNAH STATE UNIVERSITY			1	1.E FE	1,959,966	97.6420	1,572,036	1,610,000	1,910,243		(32,860)			4.000	1.630	JD	2,862	64,400	06/10/2021	06/15/2038
80483C-QJ-3	SAVANNAH STATE UNIVERSITY			1	1.E FE	423,927	94.7130	331,496	350,000	413,451		(6,925)			4.000	1.690	JD	622	14,000	06/10/2021	06/15/2040
80483C-QK-0	SAVANNAH STATE UNIVERSITY			1	1.E FE	241,632	93.6190	187,238	200,000	235,740		(3,895)			4.000	1.720	JD	356	8,000	06/10/2021	06/15/2041
80483C-QH-7	SAVANNAH STATE UNIVERSTY			1	1.E FE	820,334	96.7610	653,137	675,000	799,703		(13,635)			4.000	1.650	JD	1,200	27,000	06/10/2021	06/15/2039
810489-SV-7	SCOTTSDALE ARIZ MUN PPTY CORP				1.B FE	793,664	103.3320	676,825	655,000	685,781		(20,063)			5.000	1.810	JJ	16,375	32,750	05/09/2017	07/01/2024
810489-SW-5	SCOTTSDALE ARIZ MUN PPTY CORP				1.B FE	232,438	105.5400	200,526	190,000	203,832		(5,343)			5.000	2.000	JJ	4,750	9,500	05/09/2017	07/01/2025
812513-AG-4	SEASIDE ORE TRANSIENT LODGING				1.G FE	234,073	101.8290	218,932	215,000	220,866		(2,889)			4.000	2.560	JD	382	8,600	03/09/2018	12/15/2024
812513-AH-2	SEASIDE ORE TRANSIENT LODGING				1.G FE	163,439	102.9290	154,394	150,000	155,458		(1,751)			4.000	2.710	JD	267	6,000	03/09/2018	12/15/2025
81257V-AA-9	SEATTLE CHILDREN HOSP			1	1.C FE	6,636,208	81.0990	5,409,270	6,670,000	6,637,372		1,164			1.208	1.305	AO	20,143	78,460	10/19/2022	10/01/2027
735389-P5-1	SEATTLE WASHINGTON PORT OF				1.D FE	9,559,377	108.3090	9,352,482	8,635,000	9,480,774		(78,603)			5.000	3.331	FA	179,896	215,875	04/20/2022	08/01/2029
81684K-CU-0	SEMITROPIC IMPT DIST SEMITROPI				1.C FE	140,784	104.2730	119,914	115,000	122,238		(3,687)			5.000	1.650	JD	479	5,750	09/20/2017	12/01/2024
81684K-CV-8	SEMITROPIC IMPT DIST SEMITROPI				1.C FE	204,166	106.5160	175,751	165,000	179,738		(4,875)			5.000	1.840	JD	688	8,250	09/20/2017	12/01/2025
81684K-CW-6	SEMITROPIC IMPT DIST SEMITROPI				1.C FE	425,945	108.6850	369,529	340,000	378,780		(9,436)			5.000	1.960	JD	1,417	17,000	09/20/2017	12/01/2026
81684L-DU-7	SEMITROPIC IMPT DIST SEMITROPI			1	1.D FE	1,500,000	82.1460	1,232,190	1,500,000	1,500,000					3.243	3.243	JD	4,054	48,645	10/17/2019	12/01/2034
81684L-DN-3	SEMITROPIC IMPT DIST SEMITROPIC				1.D FE	3,245,000	88.3530	2,867,055	3,245,000	3,245,000					2.743	2.743	JD	7,418	89,010	10/17/2019	12/01/2028
825485-WC-5	SHREVEPORT LA WTR & SWR REV				2.A FE		100.0000								5.000	0.000	JD		722	12/31/2022	12/01/2022
825485-WD-3	SHREVEPORT LA WTR & SWR REV				2.A FE	270,785	101.4960	243,590	240,000	245,424		(5,781)			5.000	2.490	JD	1,000	12,000	05/17/2018	12/01/2023
825485-WE-1	SHREVEPORT LA WTR & SWR REV				2.A FE	854,603	103.4040	775,530	750,000	782,718		(16,430)			5.000	2.650	JD	3,125	37,500	05/17/2018	12/01/2024
825485-WF-8	SHREVEPORT LA WTR & SWR REV				2.A FE	1,942,402	105.0830	1,775,903	1,690,000	1,794,392		(33,906)			5.000	2.780	JD	7,042	84,500	05/17/2018	12/01/2025
825485-WG-6	SHREVEPORT LA WTR & SWR REV				2.A FE	1,737,015	106.6910	1,600,365	1,500,000	1,616,394		(27,684)			5.000	2.890	JD	6,250	75,000	05/17/2018	12/01/2026
825485-WL-5	SHREVEPORT LA WTR & SWR REV			1	2.A FE	4,540,770	109.0050	4,251,195	3,900,000	4,286,662		(58,581)			5.000	3.150	JD	16,250	195,000	05/17/2018	12/01/2030
825485-WW-1	SHREVEPORT LA WTR & SWR REV				2.A FE	1,343,188	109.0800	1,248,966	1,145,000	1,264,371		(18,142)			5.000	3.060	JD	4,771	59,750	05/17/2018	12/01/2028
829596-TE-5	SIOUX FALLS S D SCH DIST NO 49				1.B FE	325,930	102.1240	280,841	275,000	284,305		(8,430)			5.000	1.830	FA	5,729	13,750	11/02/2017	02/01/2024
829596-TF-2	SIOUX FALLS S D SCH DIST NO 49				1.B FE	345,958	103.2210	299,341	290,000	303,860		(8,542)			5.000	1.920	FA	6,042	14,500	11/02/2017	08/01/2024
829596-TG-0	SIOUX FALLS S D SCH DIST NO 49				1.B FE	300,478	104.3680	260,920	250,000	265,331		(7,140)			5.000	1.980	FA	5,208	12,500	11/02/2017	02/01/2025

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
829596-TH-8	SIOUX FALLS S D SCH DIST NO 49				1.B FE	320,679	105.4770	279,514	265,000	284,637		(7,330)			5.000	2.040	FA	5,521	13,250	11/02/2017	08/01/2025
829596-TJ-4	SIOUX FALLS S D SCH DIST NO 49				1.B FE	340,920	106.5870	298,444	280,000	304,116		(7,494)			5.000	2.100	FA	5,833	14,000	11/02/2017	02/01/2026
829596-TK-1	SIOUX FALLS S D SCH DIST NO 49				1.B FE	489,368	107.5960	430,384	400,000	438,816		(10,308)			5.000	2.170	FA	8,333	20,000	11/02/2017	08/01/2026
829596-TL-9	SIOUX FALLS S D SCH DIST NO 49				1.B FE	368,538	108.5890	325,767	300,000	332,132		(7,434)			5.000	2.240	FA	6,250	15,000	11/02/2017	02/01/2027
829596-TM-7	SIOUX FALLS S D SCH DIST NO 49				1.B FE	210,061	109.5640	186,259	170,000	190,012		(4,097)			5.000	2.280	FA	3,542	8,500	11/02/2017	08/01/2027
829596-TZ-8	SIOUX FALLS S D SCH DIST NO 49				1.B FE	222,353	104.3680	193,081	185,000	196,345		(5,283)			5.000	1.980	FA	3,854	9,250	11/02/2017	02/01/2025
829596-UA-1	SIOUX FALLS S D SCH DIST NO 49				1.B FE	248,073	105.4770	216,228	205,000	220,191		(5,671)			5.000	2.040	FA	4,271	10,250	11/02/2017	08/01/2025
829596-UD-5	SIOUX FALLS S D SCH DIST NO 49				1.B FE	122,846	108.5890	108,589	100,000	110,711		(2,478)			5.000	2.240	FA	2,083	5,000	11/02/2017	02/01/2027
829596-UE-3	SIOUX FALLS S D SCH DIST NO 49				1.B FE	222,417	109.5640	197,215	180,000	201,189		(4,338)			5.000	2.280	FA	3,750	9,000	11/02/2017	08/01/2027
829596-UP-8	SIOUX FALLS S D SCH DIST NO 49				1.B FE	174,905	100.1360	150,204	150,000	150,417		(4,972)			5.000	1.640	FA	3,125	7,500	11/10/2017	02/01/2023
829596-UQ-6	SIOUX FALLS S D SCH DIST NO 49				1.B FE	206,007	101.1230	176,965	175,000	178,326		(5,628)			5.000	1.710	FA	3,646	8,750	11/10/2017	08/01/2023
829596-UR-4	SIOUX FALLS S D SCH DIST NO 49				1.B FE	118,877	102.1240	102,124	100,000	103,461		(3,137)			5.000	1.760	FA	2,083	5,000	11/10/2017	02/01/2024
829596-US-2	SIOUX FALLS S D SCH DIST NO 49				1.B FE	359,907	103.2210	309,663	300,000	314,867		(9,175)			5.000	1.810	FA	6,250	15,000	11/10/2017	08/01/2024
829596-UT-0	SIOUX FALLS S D SCH DIST NO 49				1.B FE	332,329	104.3680	287,012	275,000	292,445		(8,136)			5.000	1.880	FA	5,729	13,750	11/10/2017	02/01/2025
829596-UU-7	SIOUX FALLS S D SCH DIST NO 49				1.B FE	273,870	105.4770	237,323	225,000	242,263		(6,455)			5.000	1.940	FA	4,688	11,250	11/10/2017	08/01/2025
829596-UV-5	SIOUX FALLS S D SCH DIST NO 49				1.B FE	214,555	106.5870	186,527	175,000	190,675		(4,882)			5.000	1.990	FA	3,646	8,750	11/10/2017	02/01/2026
829596-UW-3	SIOUX FALLS S D SCH DIST NO 49				1.B FE	246,664	107.5960	215,192	200,000	220,280		(5,401)			5.000	2.050	FA	4,167	10,000	11/10/2017	08/01/2026
829596-UX-1	SIOUX FALLS S D SCH DIST NO 49				1.B FE	185,843	108.5890	162,884	150,000	166,810		(3,901)			5.000	2.120	FA	3,125	7,500	11/10/2017	02/01/2027
829596-UY-9	SIOUX FALLS S D SCH DIST NO 49				1.B FE	249,148	109.5640	219,128	200,000	224,563		(5,044)			5.000	2.170	FA	4,167	10,000	11/10/2017	08/01/2027
835818-JV-8	SOQUEL CREEK CALIF CNTY WTR DI			1	1.C FE	500,000	74.7930	373,965	500,000	500,000					1.825	1.825	MS	3,042	9,125	09/30/2020	03/01/2032
835818-JX-4	SOQUEL CREEK CALIF CNTY WTR DI			1	1.C FE	650,000	71.8570	467,071	650,000	650,000					2.025	2.025	MS	4,388	13,163	09/30/2020	03/01/2034
835818-JY-2	SOQUEL CREEK CALIF CNTY WTR DI			1	1.C FE	650,000	70.1360	455,884	650,000	650,000					2.075	2.075	MS	4,496	13,488	09/30/2020	03/01/2035
83703F-HV-7	SOUTH CAROLINA JOBS-ECONOMIC D				1.E FE	479,304	101.8050	407,220	400,000	412,661		(11,447)			5.000	2.030	FA	8,333	20,000	11/03/2016	02/01/2024
83703F-HX-3	SOUTH CAROLINA JOBS-ECONOMIC D				1.E FE	606,840	105.3770	526,885	500,000	538,405		(11,863)			5.000	2.400	FA	10,417	25,000	11/03/2016	02/01/2026
83703F-KC-5	SOUTH CAROLINA JOBS-ECONOMIC D				1.D FE		100.0000								5.000	0.000	MN		6,049	12/31/2022	11/01/2022
83703F-KD-3	SOUTH CAROLINA JOBS-ECONOMIC D				1.D FE	397,611	101.5910	355,569	350,000	357,807		(9,183)			5.000	2.280	MN	2,917	17,500	06/13/2018	11/01/2023
83703F-KE-1	SOUTH CAROLINA JOBS-ECONOMIC D				1.D FE	573,815	103.7020	518,510	500,000	522,527		(11,871)			5.000	2.470	MN	4,167	25,000	06/13/2018	11/01/2024
83703F-KL-5	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.D FE	466,608	109.2640	437,056	400,000	438,526		(6,562)			5.000	3.030	MN	3,333	20,000	06/13/2018	11/01/2030
83703F-KM-3	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.D FE	1,857,568	108.9890	1,743,824	1,600,000	1,749,159		(25,356)			5.000	3.090	MN	13,333	80,000	06/13/2018	11/01/2031
83703F-KN-1	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.D FE	1,534,642	108.3840	1,436,088	1,325,000	1,446,479		(20,631)			5.000	3.120	MN	11,042	66,250	06/13/2018	11/01/2032
83703F-KP-6	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.D FE	981,368	107.8210	916,479	850,000	926,184		(12,922)			5.000	3.160	MN	7,083	42,500	06/13/2018	11/01/2033
83703F-KQ-4	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.D FE	1,723,605	107.2840	1,609,260	1,500,000	1,629,835		(21,980)			5.000	3.220	MN	12,500	75,000	06/13/2018	11/01/2034
83703F-LD-2	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.G FE	554,202	106.6120	538,391	505,000	534,991		(4,991)			5.000	3.760	MN	4,208	25,250	11/15/2018	05/01/2031
83703F-LE-0	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.G FE	3,523,433	106.4170	3,442,590	3,235,000	3,411,131		(29,216)			5.000	3.860	MN	26,958	161,750	11/15/2018	05/01/2032
83703F-LF-7	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.G FE	2,636,672	106.0520	2,577,064	2,430,000	2,556,317		(20,920)			5.000	3.910	MN	20,250	121,500	11/15/2018	05/01/2033
83703F-LH-3	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.G FE	2,387,132	105.5350	2,332,324	2,210,000	2,318,380		(17,915)			5.000	3.970	MN	18,417	110,500	11/15/2018	05/01/2034
83703F-LJ-9	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.G FE	661,291	104.6760	643,757	615,000	643,354		(4,678)			5.000	4.030	MN	5,125	30,750	11/15/2018	05/01/2035
837151-Q6-9	SOUTH CAROLINA PUBLIC SERVICE AUTH			1	1.E FE	1,153,645	111.0340	1,210,271	1,090,000	1,153,074		(571)			5.250	4.678	JD	7,312		11/09/2022	12/01/2036
837151-Q7-7	SOUTH CAROLINA PUBLIC SERVICE AUTH			1	1.E FE	2,312,134	109.9560	2,419,032	2,200,000	2,311,154		(980)			5.250	4.771	JD	14,758		11/09/2022	12/01/2037
837151-Q8-5	SOUTH CAROLINA PUBLIC SERVICE AUTH			1	1.E FE	2,415,957	109.1210	2,526,151	2,315,000	2,415,096		(862)			5.250	4.856	JD	15,530		11/09/2022	12/01/2038
837151-S9-1	SOUTH CAROLINA PUBLIC SERVICE AUTH			1	1.E FE	6,757,820	111.0340	7,089,521	6,385,000	6,754,475		(3,345)			5.250	4.678	JD	42,833		11/09/2022	12/01/2036
837151-T2-5	SOUTH CAROLINA PUBLIC SERVICE AUTH			1	1.E FE	3,152,910	109.9560	3,298,680	3,000,000	3,151,574		(1,336)			5.250	4.771	JD	20,125		11/09/2022	12/01/2037
837151-T3-3	SOUTH CAROLINA PUBLIC SERVICE AUTH			1	1.E FE	7,305,270	109.1210	7,638,470	7,000,000	7,302,665		(2,605)			5.250	4.856	JD	46,958		11/09/2022	12/01/2038
837123-KB-3	SOUTH CAROLINA ST PORTS AUTH P			1	1.E FE	1,646,544	100.1520	1,482,250	1,480,000	1,595,796		(16,102)			4.000	2.680	JJ	29,600	59,200	09/18/2019	07/01/2035
83743M-BL-2	SOUTH COAST CALIF WTR DIST FIN			1	1.C FE	410,951	100.5930	392,313	390,000	403,625		(1,987)			4.000	3.360	FA	6,500	15,600	02/07/2019	02/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
837545-LN-0	SOUTH DAKOTA CONSERVANCY DIST				1.A FE	1,158,463	110.4700	1,010,801	915,000	1,033,351		(24,400)			5.000	2.030	FA	19,063	45,750	08/04/2017	08/01/2027
837545-QQ-8	SOUTH DAKOTA CONSERVANCY DIST			1	1.A FE	5,278,250	112.4100	5,519,331	4,910,000	5,273,108		(5,142)			5.000	4.387	FA	43,644		10/28/2022	08/01/2040
837545-QR-6	SOUTH DAKOTA CONSERVANCY DIST			1	1.A FE	5,520,180	111.8390	5,765,300	5,155,000	5,515,094		(5,086)			5.000	4.439	FA	45,822		10/28/2022	08/01/2041
837545-QS-4	SOUTH DAKOTA CONSERVANCY DIST			1	1.A FE	5,677,346	111.5870	5,925,270	5,310,000	5,672,234		(5,111)			5.000	4.469	FA	47,200		10/28/2022	08/01/2042
837545-QT-2	SOUTH DAKOTA CONSERVANCY DIST			1	1.A FE	5,837,247	111.2690	6,103,105	5,485,000	5,832,360		(4,886)			5.000	4.520	FA	48,756		10/28/2022	08/01/2043
837545-QU-9	SOUTH DAKOTA CONSERVANCY DIST			1	1.A FE	6,089,136	110.9320	6,361,950	5,735,000	6,084,231		(4,905)			5.000	4.550	FA	50,978		10/28/2022	08/01/2044
837545-QV-7	SOUTH DAKOTA CONSERVANCY DIST			1	1.A FE	6,641,589	110.6590	6,932,786	6,265,000	6,636,378		(5,211)			5.000	4.572	FA	55,689		10/28/2022	08/01/2045
837545-QW-5	SOUTH DAKOTA CONSERVANCY DIST			1	1.A FE	6,953,941	110.4000	7,264,320	6,580,000	6,948,778		(5,163)			5.000	4.604	FA	58,489		10/28/2022	08/01/2046
837545-QX-3	SOUTH DAKOTA CONSERVANCY DIST			1	1.A FE	7,180,636	110.1940	7,498,702	6,805,000	7,175,454		(5,182)			5.000	4.623	FA	60,489		10/28/2022	08/01/2047
83755V-L2-8	SOUTH DAKOTA HEALTH & EDL FACILITY			1	1.E FE	600,000	83.3320	499,992	600,000	600,000					3.280	3.280	JJ	9,840	19,680	11/06/2019	07/01/2033
83755V-Q2-3	SOUTH DAKOTA ST HEALTH & EDL F			1	1.E FE	700,000	96.4690	675,283	700,000	700,000					0.744	0.744	MN	868	4,774	11/19/2021	11/01/2023
83755V-Q3-1	SOUTH DAKOTA ST HEALTH & EDL F			1	1.E FE	450,000	92.9650	418,343	450,000	450,000					1.225	1.225	MN	919	5,053	11/19/2021	11/01/2024
83755V-Q4-9	SOUTH DAKOTA ST HEALTH & EDL F			1	1.E FE	1,695,000	90.2040	1,528,958	1,695,000	1,695,000					1.568	1.568	MN	4,430	24,363	11/19/2021	11/01/2025
83755V-Q5-6	SOUTH DAKOTA ST HEALTH & EDL FACS			1	1.E FE	1,150,000	87.2710	1,003,617	1,150,000	1,150,000					1.668	1.668	MN	3,197	17,584	11/19/2021	11/01/2026
838536-KA-7	SOUTH JERSEY TRANSN AUTH N J T				1.E FE	254,206	107.2100	214,420	200,000	236,015		(5,817)			5.000	1.740	MN	1,667	10,000	10/11/2019	11/01/2028
838536-KB-5	SOUTH JERSEY TRANSN AUTH N J T				1.E FE	515,596	107.8820	431,528	400,000	481,094		(11,044)			5.000	1.830	MN	3,333	20,000	10/11/2019	11/01/2029
838536-KC-3	SOUTH JERSEY TRANSN AUTH N J T			1	1.E FE	1,919,265	107.5330	1,612,995	1,500,000	1,794,520		(39,968)			5.000	1.920	MN	12,500	75,000	10/11/2019	11/01/2030
838810-DL-0	SOUTH MIAMI FLA HEALTH FACS AU				1.E FE	916,168	101.1960	809,568	800,000	813,555		(21,413)			5.000	2.240	FA	15,111	40,000	12/15/2017	08/15/2023
840035-BV-0	SOUTH SAN FRANCISCO CALIF				1.B FE	397,839	105.3430	389,769	370,000	392,718		(5,121)			5.000	2.370	JD	1,542	8,890	05/26/2022	06/01/2025
840035-CH-0	SOUTH SAN FRANCISCO CALIF			1	1.B FE	831,038	110.5260	828,945	750,000	826,003		(5,034)			5.000	3.440	JD	3,125	18,021	05/26/2022	06/01/2037
840035-CK-3	SOUTH SAN FRANCISCO CALIF			1	1.B FE	524,234	109.8750	521,906	475,000	521,182		(3,052)			5.000	3.500	JD	1,979	11,413	05/26/2022	06/01/2039
840035-CL-1	SOUTH SAN FRANCISCO CALIF			1	1.B FE	660,870	109.5360	657,216	600,000	657,102		(3,768)			5.000	3.530	JD	2,500	14,417	05/26/2022	06/01/2040
84129N-LZ-0	SOUTHCENTRAL PA GEN AUTH REV			1	1.D FE	4,062,450	106.0120	3,710,420	3,500,000	3,875,575		(52,064)			5.000	3.140	JD	14,583	175,000	03/15/2019	06/01/2038
84129N-MA-4	SOUTHCENTRAL PA GEN AUTH REV			1	1.D FE	5,206,185	105.6230	4,753,035	4,500,000	4,971,871		(65,315)			5.000	3.180	JD	18,750	225,000	03/15/2019	06/01/2039
842039-CQ-0	SOUTHEASTERN PA TRANSN AUTH RE				1.D FE	788,281	104.7000	680,550	650,000	692,562		(19,068)			5.000	1.900	MS	10,833	32,500	09/27/2017	03/01/2025
842039-CS-6	SOUTHEASTERN PA TRANSN AUTH RE				1.D FE	545,244	109.0390	479,772	440,000	489,341		(11,198)			5.000	2.170	MS	7,333	27,000	09/27/2017	03/01/2027
845040-LK-8	SOUTHWEST HIGHER ED AUTH INC T				1.D FE		100.0000								5.000	0.000	AO		3,986	12/31/2022	10/01/2022
845040-LL-6	SOUTHWEST HIGHER ED AUTH INC T				1.D FE	462,820	101.4630	405,852	400,000	408,579		(11,241)			5.000	2.100	AO	5,000	20,000	12/01/2017	10/01/2023
845040-LM-4	SOUTHWEST HIGHER ED AUTH INC T				1.D FE	234,814	103.5990	207,198	200,000	209,487		(5,261)			5.000	2.220	AO	2,500	10,000	12/01/2017	10/01/2024
845040-LN-2	SOUTHWEST HIGHER ED AUTH INC T				1.D FE	594,480	105.8490	529,245	500,000	535,349		(12,309)			5.000	2.330	AO	6,250	25,000	12/01/2017	10/01/2025
845040-LP-7	SOUTHWEST HIGHER ED AUTH INC T				1.D FE	480,828	107.7430	430,972	400,000	436,622		(9,220)			5.000	2.430	AO	5,000	20,000	12/01/2017	10/01/2026
845040-LQ-5	SOUTHWEST HIGHER ED AUTH INC T				1.D FE	442,665	109.6500	400,223	365,000	405,100		(7,850)			5.000	2.530	AO	4,563	18,250	12/01/2017	10/01/2027
490580-EW-3	SPECTRUM HEALTH SYSTEM			1	1.D FE	660,000	81.1530	535,610	660,000	660,000					3.121	3.121	JJ	9,498	20,599	10/23/2019	07/15/2034
59447T-3H-4	SPECTRUM HLTH				1.D FE	7,770,630	110.3450	7,613,805	6,900,000	7,584,202		(75,419)			5.000	2.960	AO	72,833	146,625	04/29/2022	04/15/2028
59447T-3J-0	SPECTRUM HLTH				1.D FE	11,188,900	111.9850	11,198,500	10,000,000	11,089,805		(99,095)			5.000	3.080	AO	105,556	212,500	04/29/2022	04/15/2029
847771-BH-4	SPEEDWAY IND SEWAGE WORKS				1.C FE	1,669,078	99.6960	1,490,455	1,495,000	1,605,732		(29,547)			3.000	0.940	MS	14,950	44,850	10/16/2020	09/01/2026
850309-AJ-4	SPRINGDALE ARK WTR & SWR REV				1.D FE	803,435	101.3130	785,176	775,000	790,249		(13,186)			5.000	2.012	MS	22,712		04/13/2022	09/01/2023
850309-AL-9	SPRINGDALE ARK WTR & SWR REV				1.D FE	649,254	105.1630	630,978	600,000	640,687		(8,567)			5.000	2.361	MS	17,583		04/13/2022	09/01/2025
850309-AM-7	SPRINGDALE ARK WTR & SWR REV				1.D FE	1,103,990	107.0770	1,070,770	1,000,000	1,090,336		(13,654)			5.000	2.411	MS	29,306		04/13/2022	09/01/2026
850309-AN-5	SPRINGDALE ARK WTR & SWR REV				1.D FE	1,124,340	108.8560	1,088,560	1,000,000	1,111,299		(13,041)			5.000	2.460	MS	29,306		04/13/2022	09/01/2027
78764Y-ET-0	ST CHARLES CNTY MO PUB WTR SUP			1	1.B FE	3,708,285	97.3840	3,408,440	3,500,000	3,599,956		(32,345)			4.000	2.970	JD	11,667	140,000	06/28/2019	12/01/2041
790420-NE-9	ST JOHNS CNTY FLA WTR & SWR RE				1.C FE	246,198	100.8520	201,704	200,000	203,030		(7,207)			5.000	1.340	JD	833	10,000	09/30/2016	06/01/2023
790420-NG-4	ST JOHNS CNTY FLA WTR & SWR RE				1.C FE	383,175	105.4630	316,389	300,000	324,453		(9,856)			5.000	1.550	JD	1,250	15,000	09/30/2016	06/01/2025
804833-FD-8	ST JOSEPHS-CANDLER HLTH			1	1.F FE	878,366	93.6370	763,142	815,000	859,833		(6,145)			4.000	3.060	JJ	16,300	32,600	11/06/2019	07/01/2043
791638-F3-8	ST LOUIS MO ARPT REV				1.E FE	1,402,225	100.7130	1,198,485	1,190,000	1,208,570		(36,632)			5.000	1.850	JJ	29,750	59,500	06/09/2017	07/01/2023

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
791638-F4-6	ST LOUIS MO ARPT REV				1.E FE	1,563,904	102.2990	1,340,117	1,310,000	1,367,392		(37,311)			5.000	2.020	JJ	32,750	65,500	06/09/2017	07/01/2024
791638-F5-3	ST LOUIS MO ARPT REV				1.E FE	3,011,400	103.9460	2,598,650	2,500,000	2,669,368		(65,195)			5.000	2.200	JJ	62,500	125,000	06/09/2017	07/01/2025
791638-F6-1	ST LOUIS MO ARPT REV				1.E FE	968,320	105.2150	841,720	800,000	869,707		(18,875)			5.000	2.390	JJ	20,000	40,000	06/09/2017	07/01/2026
791638-F7-9	ST LOUIS MO ARPT REV				1.E FE	3,052,850	106.1450	2,653,625	2,500,000	2,765,567		(55,105)			5.000	2.490	JJ	62,500	125,000	06/09/2017	07/01/2027
792909-EU-3	ST PAUL MINN HSG & REDEV AUTH				1.G FE		100.0490								5.000	0.000	MN		5,000	12/31/2022	11/15/2022
852660-EH-8	STAMFORD CONN WTR POLLUTION CT			1	1.B FE	222,540	98.8640	197,728	200,000	215,093		(2,191)			4.000	2.680	AO	2,000	8,000	06/13/2019	04/01/2039
85732M-V8-7	STATE PUB SCH BLDG AUTH PA COL			1	1.G FE	1,094,295	103.4930	1,071,153	1,035,000	1,062,213		(7,336)			4.000	3.190	JD	1,840	41,400	04/12/2018	06/15/2031
85732M-V9-5	STATE PUB SCH BLDG AUTH PA COL			1	1.G FE	641,391	103.2350	629,734	610,000	624,431		(3,884)			4.000	3.270	JD	1,084	24,400	04/12/2018	06/15/2032
85732M-Y4-3	STATE PUB SCH BLDG AUTH PA COL			1	1.G FE	960,706	107.3970	907,505	845,000	912,221		(11,040)			5.000	3.390	JD	1,878	42,250	04/25/2018	06/15/2032
85732M-Y5-0	STATE PUB SCH BLDG AUTH PA COL			1	1.G FE	1,006,982	107.1650	953,769	890,000	958,048		(11,154)			5.000	3.450	JD	1,978	44,500	04/25/2018	06/15/2033
85732M-Y6-8	STATE PUB SCH BLDG AUTH PA COL			1	1.G FE	771,289	106.9980	732,936	685,000	735,257		(8,222)			5.000	3.510	JD	1,522	34,250	04/25/2018	06/15/2034
64990G-X6-4	STATE UNIVERSITY OF NEW YORK			1	1.E FE	1,000,000	86.9900	869,900	1,000,000	1,000,000					1.861	1.861	JJ	9,305	18,610	07/15/2020	07/01/2027
64990G-X7-2	STATE UNIVERSITY OF NEW YORK			1	1.E FE	1,000,000	84.9920	849,920	1,000,000	1,000,000					2.012	2.012	JJ	10,060	20,120	07/15/2020	07/01/2028
861398-BW-4	STOCKTON CALIF PUB FING AUTH W			1	1.D FE	1,406,313	111.4830	1,393,538	1,250,000	1,347,520		(15,070)			5.000	3.490	AO	15,625	62,500	11/07/2018	10/01/2031
861398-BY-0	STOCKTON CALIF PUB FING AUTH W			1	1.D FE	839,798	110.9890	832,418	750,000	806,084		(8,649)			5.000	3.551	AO	9,375	37,500	11/07/2018	10/01/2033
861398-BZ-7	STOCKTON CALIF PUB FING AUTH W			1	1.D FE	1,388,586	110.3140	1,373,409	1,245,000	1,334,761		(13,819)			5.000	3.600	AO	15,563	62,250	11/07/2018	10/01/2034
861398-CA-1	STOCKTON CALIF PUB FING AUTH W			1	1.D FE	983,182	109.5840	969,818	885,000	946,433		(9,442)			5.000	3.650	AO	11,063	44,250	11/07/2018	10/01/2035
874369-BS-9	TALLADEGA ALA WTR & SWR BRD				1.C FE	510,000	88.2910	450,284	510,000	510,000					1.270	1.270	MS	2,159	6,369	08/13/2021	09/01/2026
874369-BU-4	TALLADEGA ALA WTR & SWR BRD				1.C FE	200,000	83.9970	167,994	200,000	200,000					1.650	1.650	MS	1,100	3,245	08/13/2021	09/01/2028
874461-JF-4	TALLAHASSEE FLA CONS UTIL SYS			1	1.C FE	1,501,813	103.8070	1,297,588	1,250,000	1,317,469		(37,601)			5.000	1.850	AO	15,625	62,500	11/15/2017	10/01/2025
874461-JG-2	TALLAHASSEE FLA CONS UTIL SYS			1	1.C FE	1,201,450	103.7890	1,037,890	1,000,000	1,053,975		(30,081)			5.000	1.850	AO	12,500	50,000	11/15/2017	10/01/2026
874461-JX-5	TALLAHASSEE FLA CONS UTIL SYS				1.C FE		100.0000								5.000	0.000	AO		19,133	12/31/2022	10/01/2022
874461-JZ-0	TALLAHASSEE FLA CONS UTIL SYS				1.C FE	577,180	103.8070	519,035	500,000	522,574		(12,497)			5.000	2.350	AO	6,250	25,000	05/23/2018	10/01/2024
874461-KG-0	TALLAHASSEE FLA CONS UTIL SYS			1	1.C FE	1,669,161	105.5510	1,535,767	1,455,000	1,540,700		(29,606)			5.000	2.760	AO	18,188	72,750	05/23/2018	10/01/2031
874461-KJ-4	TALLAHASSEE FLA CONS UTIL SYS			1	1.C FE	713,444	105.2530	657,831	625,000	660,453		(12,229)			5.000	2.840	AO	7,813	31,250	05/23/2018	10/01/2033
874461-KK-1	TALLAHASSEE FLA CONS UTIL SYS			1	1.C FE	301,562	105.2530	278,920	265,000	279,672		(5,056)			5.000	2.891	AO	3,313	13,250	05/23/2018	10/01/2034
875143-AR-0	TAMPA FLA SPL ASSMT REV			1	1.C FE	1,349,836	110.0310	1,265,357	1,150,000	1,263,747		(19,404)			5.000	2.980	MN	9,583	57,500	04/04/2018	05/01/2034
875143-AS-8	TAMPA FLA SPL ASSMT REV			1	1.C FE	2,846,637	109.4380	2,664,815	2,435,000	2,669,554		(39,949)			5.000	3.030	MN	20,292	121,750	04/04/2018	05/01/2035
875291-BC-9	TAMPA FLA WTR & WASTEWATER SYS			1	1.A FE	729,120	117.2560	703,536	600,000	723,291		(5,829)			5.000	2.600	AO	7,500	8,333	06/02/2022	10/01/2034
875291-BD-7	TAMPA FLA WTR & WASTEWATER SYS			1	1.A FE	816,872	116.2250	784,519	675,000	810,483		(6,389)			5.000	2.650	AO	8,438	9,375	06/02/2022	10/01/2035
875291-BE-5	TAMPA FLA WTR & WASTEWATER SYS			1	1.A FE	814,172	115.4650	779,389	675,000	807,917		(6,255)			5.000	2.690	AO	8,438	9,375	06/02/2022	10/01/2036
875291-BF-2	TAMPA FLA WTR & WASTEWATER SYS			1	1.A FE	962,552	114.7660	918,128	800,000	955,257		(7,295)			5.000	2.720	AO	10,000	11,111	06/02/2022	10/01/2037
875291-BG-0	TAMPA FLA WTR & WASTEWATER SYS			1	1.A FE	1,197,240	114.2470	1,142,470	1,000,000	1,188,416		(8,824)			5.000	2.780	AO	12,500	13,889	06/02/2022	10/01/2038
875291-BQ-8	TAMPA FLA WTR & WASTEWATER SYS				1.A FE	979,440	119.6050	956,840	800,000	971,302		(8,138)			5.000	2.510	AO	10,000	11,111	06/02/2022	10/01/2032
875291-BR-6	TAMPA FLA WTR & WASTEWATER SYS			1	1.A FE	1,217,210	118.1980	1,181,980	1,000,000	1,207,394		(9,816)			5.000	2.580	AO	12,500	13,889	06/02/2022	10/01/2033
87638T-FC-2	TARRANT CNTY TEX CULTURAL ED F				1.C FE	1,103,598	102.2070	919,863	900,000	933,170		(29,050)			5.000	1.670	FA	17,000	45,000	10/06/2016	02/15/2024
87638T-GV-9	TARRANT CNTY TX - CHRISTUS HEALTH			1	1.E FE	6,232,590	89.8490	5,840,185	6,500,000	6,234,257		1,667			4.000	4.249	JAN	91,000		08/05/2022	07/01/2053
87638T-GW-7	TARRANT CNTY TX - CHRISTUS HEALTH			1	1.E FE	5,420,450	101.9360	5,096,800	5,000,000	5,408,161		(12,289)			5.000	3.961	JAN	87,500		08/05/2022	07/01/2053
87638T-GX-5	TARRANT CNTY TX - CHRISTUS HEALTH				1.E FE	551,975	106.4700	532,350	500,000	547,433		(4,542)			5.000	2.171	JJ	8,750		08/05/2022	07/01/2026
87638T-GY-3	TARRANT CNTY TX - CHRISTUS HEALTH				1.E FE	563,070	108.1740	540,870	500,000	558,750		(4,320)			5.000	2.240	JJ	8,750		08/05/2022	07/01/2027
87638T-GZ-0	TARRANT CNTY TX - CHRISTUS HEALTH				1.E FE	307,460	109.5570	295,804	270,000	305,369		(2,091)			5.000	2.440	JJ	4,725		08/05/2022	07/01/2028
87638T-HA-4	TARRANT CNTY TX - CHRISTUS HEALTH				1.E FE	339,952	110.9090	327,182	295,000	337,844		(2,108)			5.000	2.560	JJ	5,163		08/05/2022	07/01/2029
87638T-HB-2	TARRANT CNTY TX - CHRISTUS HEALTH				1.E FE	1,166,300	112.4260	1,124,260	1,000,000	1,159,604		(6,696)			5.000	2.640	JJ	17,500		08/05/2022	07/01/2030
880178-BS-6	TEMPLE UNIVERSITY			1	1.E FE	1,440,000	99.0000	1,425,600	1,440,000	1,440,000					0.929	0.929	AO	3,344	13,378	06/18/2020	04/01/2023
880178-BT-4	TEMPLE UNIVERSITY			1	1.E FE	2,140,000	95.1780	2,036,809	2,140,000	2,140,000					1.092	1.092	AO	5,842	23,369	06/18/2020	04/01/2024

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
880178-BU-1	TEMPLE UNIVERSITY			1	1.E FE	1,800,000	91.6460	1,649,628	1,800,000	1,800,000					1.292	1.292	AO	5,814	23,256	06/18/2020	04/01/2025
880178-BV-9	TEMPLE UNIVERSITY			1	1.E FE	1,800,000	89.1900	1,605,420	1,800,000	1,800,000					1.657	1.657	AO	7,457	29,826	06/18/2020	04/01/2026
880178-BW-7	TEMPLE UNIVERSITY			1	1.E FE	2,700,000	86.7830	2,343,141	2,700,000	2,700,000					1.857	1.857	AO	12,535	50,139	06/18/2020	04/01/2027
880178-BY-3	TEMPLE UNIVERSITY			1	1.E FE	2,700,000	82.3730	2,224,071	2,700,000	2,700,000					2.093	2.093	AO	14,128	56,511	06/18/2020	04/01/2029
880178-BZ-0	TEMPLE UNIVERSITY			1	1.E FE	2,700,000	80.0300	2,160,810	2,700,000	2,700,000					2.143	2.143	AO	14,465	57,861	06/18/2020	04/01/2030
756872-KU-0	TEXAS CHRISTIAN UNIVERSITY			1	1.D FE	1,200,000	92.6930	1,112,316	1,200,000	1,200,000					2.164	2.164	MS	7,646	25,968	01/16/2020	03/15/2026
756872-KV-8	TEXAS CHRISTIAN UNIVERSITY			1	1.D FE	850,000	90.8100	771,885	850,000	850,000					2.264	2.264	MS	5,666	19,244	01/16/2020	03/15/2027
41401P-CD-3	TEXAS MEDICAL CENTER CENTRAL HEATI				1.D FE		100.0620								5.000	0.000	MN		2,917	12/31/2022	11/15/2022
41401P-CE-1	TEXAS MEDICAL CENTER CENTRAL HEATI				1.D FE	385,278	101.7590	335,805	330,000	338,571		(9,652)			5.000	1.980	MN	2,108	16,500	12/06/2017	11/15/2023
41401P-CF-8	TEXAS MEDICAL CENTER CENTRAL HEATI				1.D FE	326,205	103.9400	285,835	275,000	289,614		(7,578)			5.000	2.090	MN	1,757	13,750	12/06/2017	11/15/2024
41401P-CG-6	TEXAS MEDICAL CENTER CENTRAL HEATI				1.D FE	1,024,111	106.1840	902,564	850,000	916,704		(22,276)			5.000	2.167	MN	5,431	42,500	12/07/2017	11/15/2025
41401P-CH-4	TEXAS MEDICAL CENTER CENTRAL HEATI				1.D FE	1,526,431	108.2470	1,353,088	1,250,000	1,376,963		(31,047)			5.000	2.246	MN	7,986	62,500	12/07/2017	11/15/2026
41401P-CJ-0	TEXAS MEDICAL CENTER CENTRAL HEATI				1.D FE	2,771,939	110.2140	2,468,794	2,240,000	2,516,706		(53,077)			5.000	2.305	MN	14,311	112,000	12/07/2017	11/15/2027
882669-BK-9	TEXAS PUB FIN AUTH LEASE REV			1	1.B FE	224,958	103.5610	207,122	200,000	216,477		(2,476)			4.000	2.530	FA	3,333	8,000	06/06/2019	02/01/2035
882669-BL-7	TEXAS PUB FIN AUTH LEASE REV			1	1.B FE	2,999,103	102.6880	2,746,904	2,675,000	2,889,103		(32,123)			4.000	2.570	FA	44,583	107,000	06/06/2019	02/01/2036
882669-BM-5	TEXAS PUB FIN AUTH LEASE REV			1	1.B FE	4,023,144	101.7730	3,663,828	3,600,000	3,879,713		(41,906)			4.000	2.610	FA	60,000	156,000	06/06/2019	02/01/2037
882669-BN-3	TEXAS PUB FIN AUTH LEASE REV			1	1.B FE	3,341,820	99.0030	2,970,090	3,000,000	3,226,101		(33,826)			4.000	2.650	FA	50,000	120,000	06/06/2019	02/01/2038
882669-BP-8	TEXAS PUB FIN AUTH LEASE REV			1	1.B FE	444,140	98.8740	395,496	400,000	429,216		(4,365)			4.000	2.690	FA	6,667	16,000	06/06/2019	02/01/2039
88276R-EU-2	TEXAS ST TECHNICAL COLLEGE				1.E FE	1,127,115	103.1110	1,134,221	1,100,000	1,125,151		(1,964)			5.000	3.502	FA	7,028		10/26/2022	08/01/2024
88276R-EV-0	TEXAS ST TECHNICAL COLLEGE				1.E FE	1,503,418	105.2220	1,525,719	1,450,000	1,501,021		(2,397)			5.000	3.562	FA	9,264		10/26/2022	08/01/2025
88276R-EW-8	TEXAS ST TECHNICAL COLLEGE				1.E FE	1,830,588	106.8920	1,870,610	1,750,000	1,827,998		(2,589)			5.000	3.661	FA	11,181		10/26/2022	08/01/2026
88276R-EX-6	TEXAS ST TECHNICAL COLLEGE				1.E FE	1,385,879	108.4000	1,425,460	1,315,000	1,384,121		(1,757)			5.000	3.741	FA	8,401		10/26/2022	08/01/2027
88276R-EY-4	TEXAS ST TECHNICAL COLLEGE				1.E FE	2,638,125	109.9550	2,748,875	2,500,000	2,635,367		(2,758)			5.000	3.911	FA	15,972		10/26/2022	08/01/2028
88276R-EZ-1	TEXAS ST TECHNICAL COLLEGE				1.E FE	2,728,187	111.5320	2,871,949	2,575,000	2,725,642		(2,544)			5.000	3.981	FA	16,451		10/26/2022	08/01/2029
88276R-FA-5	TEXAS ST TECHNICAL COLLEGE				1.E FE	4,982,281	113.0470	5,301,904	4,690,000	4,978,154		(4,127)			5.000	4.051	FA	29,964		10/26/2022	08/01/2030
88276R-FB-3	TEXAS ST TECHNICAL COLLEGE				1.E FE	2,442,995	114.3510	2,618,638	2,290,000	2,441,125		(1,870)			5.000	4.081	FA	14,631		10/26/2022	08/01/2031
88276R-FC-1	TEXAS ST TECHNICAL COLLEGE				1.E FE	2,131,320	115.4450	2,308,900	2,000,000	2,129,917		(1,403)			5.000	4.171	FA	12,778		10/26/2022	08/01/2032
882854-D6-6	TEXAS WATER DEV BRD			1	1.A FE	4,738,600	110.1400	4,405,600	4,000,000	4,388,590		(78,562)			5.000	2.730	FA	83,333	200,000	04/12/2018	08/01/2031
882854-D7-4	TEXAS WATER DEV BRD			1	1.A FE	3,543,180	109.6930	3,290,790	3,000,000	3,286,024		(57,761)			5.000	2.770	FA	62,500	150,000	04/12/2018	08/01/2032
882854-D8-2	TEXAS WATER DEV BRD			1	1.A FE	3,744,386	109.4810	3,481,496	3,180,000	3,477,447		(60,001)			5.000	2.810	FA	66,250	159,000	04/12/2018	08/01/2033
882854-D9-0	TEXAS WATER DEV BRD			1	1.A FE	2,934,800	109.0290	2,725,725	2,500,000	2,729,349		(46,213)			5.000	2.850	FA	52,083	125,000	04/12/2018	08/01/2034
882854-H8-8	TEXAS WATER DEV BRD			1	1.A FE	3,705,975	104.3030	3,650,605	3,500,000	3,617,942		(20,099)			4.000	3.300	AO	29,556	140,000	04/25/2018	10/15/2033
882854-H9-6	TEXAS WATER DEV BRD			1	1.A FE	6,111,170	103.4450	5,999,810	5,800,000	5,978,401		(30,344)			4.000	3.360	AO	48,978	232,000	04/25/2018	10/15/2034
882854-J2-9	TEXAS WATER DEV BRD			1	1.A FE	6,610,842	102.5570	6,461,091	6,300,000	6,478,399		(30,296)			4.000	3.410	AO	53,200	252,000	04/25/2018	10/15/2035
882854-P5-5	TEXAS WATER DEV BRD			1	1.A FE	3,501,390	112.0070	3,360,210	3,000,000	3,308,231		(47,995)			5.000	3.050	AO	31,667	150,000	09/19/2018	10/15/2032
882854-P6-3	TEXAS WATER DEV BRD			1	1.A FE	5,239,750	104.6750	5,233,750	5,000,000	5,148,454		(22,817)			4.000	3.430	AO	42,222	200,000	09/19/2018	10/15/2033
882854-P7-1	TEXAS WATER DEV BRD			1	1.A FE	4,164,200	103.7420	4,149,680	4,000,000	4,101,827		(15,608)			4.000	3.510	AO	33,778	160,000	09/19/2018	10/15/2034
882854-P8-9	TEXAS WATER DEV BRD			1	1.A FE	2,999,238	102.7760	2,980,504	2,900,000	2,961,634		(9,421)			4.000	3.590	AO	24,489	116,000	09/19/2018	10/15/2035
882854-Z2-1	TEXAS WATER DEV BRD			1	1.A FE	1,452,438	102.2800	1,278,500	1,250,000	1,391,984		(19,198)			4.000	2.190	AO	10,556	50,000	09/25/2019	10/15/2036
882854-Z3-9	TEXAS WATER DEV BRD			1	1.A FE	1,505,478	101.3520	1,317,576	1,300,000	1,444,202		(19,468)			4.000	2.230	AO	10,978	52,000	09/25/2019	10/15/2037
882854-Z4-7	TEXAS WATER DEV BRD			1	1.A FE	1,846,688	101.0080	1,616,128	1,600,000	1,773,226		(23,349)			4.000	2.270	AO	13,511	64,000	09/25/2019	10/15/2038
884708-AC-2	THOMASVILLE N C LTD OBLIG				1.D FE	270,301	100.6350	246,556	245,000	247,008		(5,937)			5.000	2.510	MN	2,042	12,250	11/15/2018	05/01/2023
887440-BK-0	TIMPANOGOS SPL SVC DIST UTAH S				1.C FE	174,207	100.8270	151,241	150,000	151,944		(4,609)			5.000	1.860	JD	625	7,500	12/07/2017	06/01/2023
887440-BP-9	TIMPANOGOS SPL SVC DIST UTAH S			1	1.C FE	249,291	101.6590	228,733	225,000	230,648		(3,885)			4.000	2.190	JD	750	9,000	12/07/2017	06/01/2027
89602H-EV-5	TRIBOROUGH BRDG & TUNL AUTH N			1	1.B FE	23,598,413	110.3150	24,462,351	22,175,000	23,555,164		(43,249)			5.000	3.596	MN	184,792		10/28/2022	11/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89602H-EX-1	TRIBOROUGH BRIDGE & TUNNEL AUTHORI			1	1.B FE	12,770,280	110.2310	13,227,720	12,000,000	12,746,876		(23,404)			5.000	3.596	MN	100,000		10/28/2022	11/15/2027
89546R-PA-6	TRI-CNTY MET TRANSN DIST ORE R				1.G FE	714,774	101.4480	608,688	600,000	614,774		(19,426)			5.000	1.680	AO	7,500	30,000	07/21/2017	10/01/2023
89546R-PD-0	TRI-CNTY MET TRANSN DIST ORE R				1.G FE	2,093,193	107.8530	1,833,501	1,700,000	1,871,689		(43,483)			5.000	2.180	AO	21,250	85,000	07/21/2017	10/01/2026
89546R-RT-3	TRI-CNTY MET TRANSN DIST ORE R			1	1.A FE	1,871,732	101.1860	1,639,213	1,620,000	1,795,619		(24,167)			4.000	2.240	MS	21,600	64,800	09/25/2019	09/01/2039
407272-Y5-6	TRIHEALTH INC OBLIGATED GROUP				1.E FE	992,579	109.2760	928,846	850,000	943,761		(18,930)			5.000	2.460	FA	16,056	42,500	05/06/2020	08/15/2027
407272-Z9-7	TRIHEALTH INC OBLIGATED GROUP			1	1.E FE	1,903,078	89.7940	1,706,086	1,900,000	1,902,403		(265)			4.000	3.981	FA	28,711	76,000	05/06/2020	08/15/2050
59447T-XT-5	TRINITY HEALTH CORP			1	1.D FE	1,300,000	88.6710	1,152,723	1,300,000	1,300,000					2.834	2.834	JD	3,070	36,842	12/05/2019	12/01/2028
59447T-XU-2	TRINITY HEALTH CORP			1	1.D FE	1,200,000	87.0880	1,045,056	1,200,000	1,200,000					2.884	2.884	JD	2,884	34,608	12/05/2019	12/01/2029
896564-WC-1	TRINITY RIV AUTH TEX DENTON CR				1.B FE	595,920	102.2420	511,210	500,000	516,427		(14,869)			5.000	1.920	FA	10,417	25,000	05/03/2017	02/01/2024
896564-WD-9	TRINITY RIV AUTH TEX DENTON CR				1.B FE	601,385	104.5950	522,975	500,000	529,189		(13,564)			5.000	2.120	FA	10,417	25,000	05/03/2017	02/01/2025
899124-MD-0	TULARE CALIF SWR REV				1.F FE	815,000	96.9010	789,743	815,000	815,000					1.081	1.081	MN	1,126	8,810	10/29/2020	11/15/2023
899124-MG-3	TULARE CALIF SWR REV				1.C FE	350,000	88.9150	311,203	350,000	350,000					1.800	1.800	MN	805	6,300	10/29/2020	11/15/2026
902562-DB-0	UAB MEDICINE FIN AUTH ALA REV			1	1.D FE	1,226,590	108.0250	1,080,250	1,000,000	1,153,937		(20,988)			5.000	2.480	MS	16,667	50,000	05/23/2019	09/01/2035
902562-DD-6	UAB MEDICINE FIN AUTH ALA REV			1	1.D FE	1,094,950	100.1040	1,001,040	1,000,000	1,064,969		(8,708)			4.000	2.920	MS	13,333	40,000	05/23/2019	09/01/2037
902562-DE-4	UAB MEDICINE FIN AUTH ALA REV			1	1.D FE	1,489,543	99.5460	1,358,803	1,365,000	1,450,273		(11,412)			4.000	2.960	MS	18,200	54,600	05/23/2019	09/01/2038
902562-DG-9	UAB MEDICINE FIN AUTH ALA REV			1	1.D FE	714,129	100.5900	653,835	650,000	693,852		(5,887)			4.000	2.880	MS	8,667	30,000	05/23/2019	09/01/2036
902562-DH-7	UAB MEDICINE FIN AUTH ALA REV			1	1.D FE	2,644,263	99.0820	2,402,739	2,425,000	2,575,144		(20,088)			4.000	2.969	MS	32,333	97,000	05/30/2019	09/01/2039
902562-DL-8	UAB MEDICINE FIN AUTH ALA REV			1	1.D FE	4,306,320	97.3450	3,893,800	4,000,000	4,210,275		(27,967)			4.000	3.120	MS	53,333	160,000	05/23/2019	09/01/2044
902562-DQ-7	UAB MEDICINE FIN AUTH ALA REV			1	1.D FE	5,386,209	95.3260	4,785,365	5,020,000	5,271,547		(33,404)			4.000	3.160	MS	66,933	208,800	05/23/2019	09/01/2048
91417K-X4-8	UNIV OF COLORADO CO ENTERPRISE REV			1	1.B FE	1,810,189	111.1840	1,862,332	1,675,000	1,806,511		(3,678)			5.000	3.611	JD	6,979	41,875	10/27/2022	06/01/2029
914072-F7-3	UNIVERSITY ARK UNIV REV				1.C FE		100.1510								5.000	0.000	JD		9,389	12/31/2022	12/01/2022
914072-F8-1	UNIVERSITY ARK UNIV REV				1.C FE	178,131	101.9380	147,810	145,000	149,480		(4,816)			5.000	1.590	JD	604	7,250	10/07/2016	12/01/2023
914072-F9-9	UNIVERSITY ARK UNIV REV				1.C FE	467,771	104.0830	390,311	375,000	398,089		(11,751)			5.000	1.720	JD	1,563	18,750	10/07/2016	12/01/2024
914073-AC-5	UNIVERSITY ARK UNIV REV				1.C FE	770,000	97.1890	748,355	770,000	770,000					0.716	0.716	AO	1,378	5,513	10/07/2020	10/01/2023
914073-AD-3	UNIVERSITY ARK UNIV REV				1.C FE	500,000	93.7160	468,580	500,000	500,000					0.948	0.948	AO	1,185	4,740	10/07/2020	10/01/2024
914073-AE-1	UNIVERSITY ARK UNIV REV				1.C FE	450,000	90.4210	406,895	450,000	450,000					1.048	1.048	AO	1,179	4,716	10/07/2020	10/01/2025
914115-H6-0	UNIVERSITY CENT ARK				1.F FE	332,934	105.3410	289,688	275,000	295,177		(7,276)			5.000	2.153	MN	2,292	13,750	08/24/2017	11/01/2025
914115-L4-0	UNIVERSITY CENT ARK				1.F FE	567,149	104.7710	492,424	470,000	504,526		(12,451)			5.000	2.150	MS	7,833	23,500	08/24/2017	09/01/2025
914115-L5-7	UNIVERSITY CENT ARK			1	1.F FE	352,652	104.8240	309,231	295,000	315,561		(7,396)			5.000	2.290	MS	4,917	14,750	08/24/2017	09/01/2026
914115-M3-1	UNIVERSITY CENT ARK			1	1.E FE	226,050	106.7020	213,404	200,000	212,723		(3,580)			5.000	2.980	MN	1,667	10,000	01/30/2019	11/01/2032
914115-M5-6	UNIVERSITY CENT ARK			1	1.E FE	409,015	105.9930	386,874	365,000	386,552		(6,045)			5.000	3.121	MN	3,042	18,250	01/30/2019	11/01/2034
914115-M6-4	UNIVERSITY CENT ARK			1	1.E FE	379,372	105.5010	358,703	340,000	359,303		(5,406)			5.000	3.191	MN	2,833	17,000	01/30/2019	11/01/2035
91417K-U5-8	UNIVERSITY COLO ENTERPRISE SYS				1.B FE	253,888	105.4390	216,150	205,000	220,544		(6,241)			5.000	1.780	JD	854	10,250	05/24/2017	06/01/2025
91417K-X2-2	UNIVERSITY COLO ENTERPRISE SYS				1.B FE	123,335	109.8070	109,807	100,000	111,499		(2,450)			5.000	2.250	JD	417	5,000	12/01/2017	06/01/2027
914367-GR-2	UNIVERSITY KANS HOSP AUTH HEAL			1	1.D FE	1,684,875	100.1110	1,501,665	1,500,000	1,634,412		(16,842)			4.000	2.620	MS	20,000	60,000	10/23/2019	03/01/2037
914455-UC-2	UNIVERSITY MICH UNIV REVS			1	1.A FE	4,500,000	92.3770	4,156,965	4,500,000	4,500,000					1.004	1.004	AO	11,295	45,180	06/10/2020	04/01/2025
914455-UD-0	UNIVERSITY MICH UNIV REVS			1	1.A FE	3,000,000	87.3460	2,620,380	3,000,000	3,000,000					1.372	1.372	AO	10,290	41,160	06/10/2020	04/01/2027
914716-R2-3	UNIVERSITY N C				1.E FE	250,000	96.4990	241,248	250,000	250,000					2.000	2.000	AO	1,250	5,000	01/15/2020	04/01/2024
914716-R5-6	UNIVERSITY N C				1.E FE	150,000	89.1780	133,767	150,000	150,000					2.300	2.300	AO	863	3,450	01/15/2020	04/01/2027
914716-R8-0	UNIVERSITY N C				1.E FE	175,000	83.8460	146,731	175,000	175,000					2.600	2.600	AO	1,138	4,550	01/15/2020	04/01/2030
914716-R9-8	UNIVERSITY N C			1	1.E FE	530,000	82.5510	437,520	530,000	530,000					2.700	2.700	AO	3,578	14,310	01/15/2020	04/01/2031
914716-R6-4	UNIVERSITY N C CHARLOTTE REV				1.E FE	325,000	87.1370	283,195	325,000	325,000					2.375	2.375	AO	1,930	7,719	01/15/2020	04/01/2028
914639-JB-6	UNIVERSITY NEB FACS CORP REV				1.C FE	1,427,264	108.1740	1,254,818	1,160,000	1,274,142		(30,755)			5.000	2.100	JJ	26,744	58,000	10/04/2017	07/15/2026
914703-HS-5	UNIVERSITY NORTH ALA REV			1	1.E FE	190,930	102.8750	174,888	170,000	184,922		(1,972)			4.000	2.590	MN	1,133	6,800	10/23/2019	11/01/2035
914046-M5-3	UNIVERSITY OF ALASKA			1	1.E FE	990,000	95.1680	942,163	990,000	990,000					1.989	1.989	AO	4,923	19,691	07/01/2020	10/01/2024

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
914302-JS-4	UNIVERSITY OF HOUSTON				1.C FE	525,625	102.3400	511,700	500,000	517,744		(7,881)			5.000	1.791	FA	12,639		06/02/2022	02/15/2024
914302-JV-7	UNIVERSITY OF HOUSTON				1.C FE	1,348,728	109.1940	1,310,328	1,200,000	1,333,192		(15,536)			5.000	2.170	FA	30,333		06/02/2022	02/15/2027
914302-JW-5	UNIVERSITY OF HOUSTON				1.C FE	741,761	111.2530	723,145	650,000	733,993		(7,767)			5.000	2.310	FA	16,431		06/02/2022	02/15/2028
914302-JX-3	UNIVERSITY OF HOUSTON				1.C FE	1,443,038	113.1390	1,414,238	1,250,000	1,429,389		(13,649)			5.000	2.460	FA	31,597		06/02/2022	02/15/2029
914302-JY-1	UNIVERSITY OF HOUSTON				1.C FE	1,168,820	114.9710	1,149,710	1,000,000	1,158,612		(10,208)			5.000	2.550	FA	25,278		06/02/2022	02/15/2030
914302-JZ-8	UNIVERSITY OF HOUSTON				1.C FE	1,774,035	116.2250	1,743,375	1,500,000	1,759,618		(14,417)			5.000	2.620	FA	37,917		06/02/2022	02/15/2031
914302-KA-1	UNIVERSITY OF HOUSTON				1.C FE	1,193,820	117.2030	1,172,030	1,000,000	1,184,839		(8,981)			5.000	2.700	FA	25,278		06/02/2022	02/15/2032
914302-KB-9	UNIVERSITY OF HOUSTON			1	1.C FE	1,659,602	116.7620	1,634,668	1,400,000	1,647,624		(11,978)			5.000	2.790	FA	35,389		06/02/2022	02/15/2033
914302-KC-7	UNIVERSITY OF HOUSTON			1	1.C FE	1,769,820	115.5340	1,733,010	1,500,000	1,757,405		(12,415)			5.000	2.850	FA	37,917		06/02/2022	02/15/2034
914302-KD-5	UNIVERSITY OF HOUSTON			1	1.C FE	3,525,810	114.5370	3,436,110	3,000,000	3,501,674		(24,136)			5.000	2.900	FA	75,833		06/02/2022	02/15/2035
914302-KE-3	UNIVERSITY OF HOUSTON			1	1.C FE	1,912,590	113.3030	1,852,504	1,635,000	1,899,884		(12,706)			5.000	2.960	FA	41,329		06/02/2022	02/15/2036
914318-3A-6	UNIVERSITY OF IDAHO				1.E FE	269,084	102.5910	241,089	235,000	248,769		(10,979)			5.000	0.300	AO	2,938	11,750	01/27/2021	04/01/2024
914318-3B-4	UNIVERSITY OF IDAHO				1.E FE	267,377	104.6660	235,499	225,000	248,318		(10,302)			5.000	0.370	AO	2,813	11,250	01/27/2021	04/01/2025
914318-3C-2	UNIVERSITY OF IDAHO				1.E FE	171,858	106.6350	149,289	140,000	160,380		(6,208)			5.000	0.480	AO	1,750	7,000	01/27/2021	04/01/2026
914318-3D-0	UNIVERSITY OF IDAHO				1.E FE	290,393	108.5380	249,637	230,000	272,294		(9,794)			5.000	0.610	AO	2,875	11,500	01/27/2021	04/01/2027
914318-3E-8	UNIVERSITY OF IDAHO				1.E FE	194,133	110.5830	165,875	150,000	182,842		(6,113)			5.000	0.740	AO	1,875	7,500	01/27/2021	04/01/2028
914318-3L-2	UNIVERSITY OF IDAHO			1	1.E FE	591,681	114.5820	504,161	440,000	565,372		(14,280)			5.000	1.340	AO	5,500	22,000	01/27/2021	04/01/2034
914318-3M-0	UNIVERSITY OF IDAHO			1	1.E FE	1,225,313	113.2900	1,036,604	915,000	1,171,601		(29,159)			5.000	1.390	AO	11,438	45,750	01/27/2021	04/01/2035
914318-3P-3	UNIVERSITY OF IDAHO			1	1.E FE	505,921	111.6290	424,190	380,000	484,189		(11,801)			5.000	1.460	AO	4,750	19,000	01/27/2021	04/01/2037
914318-3Q-1	UNIVERSITY OF IDAHO			1	1.E FE	365,519	111.1910	305,775	275,000	349,910		(8,477)			5.000	1.480	AO	3,438	13,750	01/27/2021	04/01/2038
914318-3R-9	UNIVERSITY OF IDAHO			1	1.E FE	331,188	110.9100	277,275	250,000	317,211		(7,591)			5.000	1.520	AO	3,125	12,500	01/27/2021	04/01/2039
914318-3S-7	UNIVERSITY OF IDAHO			1	1.E FE	330,090	110.5360	276,340	250,000	316,326		(7,477)			5.000	1.560	AO	3,125	12,500	01/27/2021	04/01/2040
914367-GQ-4	UNIVERSITY OF KANSAS HEALTH SYSTEM			1	1.D FE	563,540	100.8600	504,300	500,000	546,170		(5,795)			4.000	2.580	MS	6,667	20,000	10/23/2019	03/01/2036
61212L-TN-9	UNIVERSITY OF MONTANA			1	1.D FE	5,655,650	110.6660	5,422,634	4,900,000	5,525,214		(17,323)			5.250	3.696	MN	32,871	62,300	07/21/2022	11/15/2052
914713-T3-6	UNIVERSITY OF NORTH CAROLINA-CHAPE			1	1.A FE	2,080,000	89.8890	1,869,691	2,080,000	2,080,000					0.819	0.819	JD	1,420	17,035	06/09/2021	12/01/2025
914713-T4-4	UNIVERSITY OF NORTH CAROLINA-CHAPE			1	1.A FE	905,000	87.2730	789,821	905,000	905,000					1.019	1.019	JD	769	9,222	06/09/2021	12/01/2026
914713-T7-7	UNIVERSITY OF NORTH CAROLINA-CHAPE			1	1.A FE	700,000	81.1390	567,973	700,000	700,000					1.655	1.655	JD	965	11,585	06/09/2021	12/01/2029
915183-Z3-4	UNIVERSITY OF UTAH			1	1.B FE	3,954,007	117.0960	3,840,749	3,280,000	3,925,418		(28,589)			5.000	2.660	FA	79,722		06/03/2022	08/01/2033
915183-Z4-2	UNIVERSITY OF UTAH			1	1.B FE	5,434,279	116.2730	5,267,167	4,530,000	5,396,036		(38,243)			5.000	2.720	FA	110,104		06/03/2022	08/01/2034
91476P-QA-9	UNIVERSITY OKLA REVS			1	1.E FE	3,431,766	106.4020	3,500,626	3,290,000	3,425,766		(6,000)			5.000	4.251	JJ	82,250		10/27/2022	07/01/2029
914845-RQ-7	UNIVERSITY SOUTH ALA UNIV REVS			1	1.E FE	3,155,279	106.2820	2,944,011	2,770,000	3,022,447		(35,726)			5.000	3.370	AO	34,625	138,500	01/24/2019	04/01/2036
24487R-DS-8	UNIVERSITY SYSTEM OF GEORGIA			1	1.A Z	601,977	110.8940	609,917	550,000	601,760		(218)			5.000	3.545	JD	2,292		12/20/2022	06/01/2030
24487R-DT-6	UNIVERSITY SYSTEM OF GEORGIA			1	1.A Z	628,134	110.8940	637,641	575,000	627,929		(205)			5.000	3.715	JD	2,396		12/20/2022	06/01/2031
24487R-DU-3	UNIVERSITY SYSTEM OF GEORGIA			1	1.A Z	495,875	110.8940	504,568	455,000	495,728		(147)			5.000	3.856	JD	1,896		12/20/2022	06/01/2032
24487R-EC-2	UNIVERSITY SYSTEM OF GEORGIA			1	1.E FE	1,406,438	110.0390	1,414,001	1,285,000	1,405,930		(509)			5.000	3.545	JD	5,354		12/20/2022	06/01/2030
24487R-ED-0	UNIVERSITY SYSTEM OF GEORGIA			1	1.E FE	1,452,901	109.9360	1,462,149	1,330,000	1,452,426		(475)			5.000	3.715	JD	5,542		12/20/2022	06/01/2031
24487R-EE-8	UNIVERSITY SYSTEM OF GEORGIA			1	1.E FE	1,160,675	109.7320	1,168,646	1,065,000	1,160,330		(345)			5.000	3.856	JD	4,438		12/20/2022	06/01/2032
915183-H6-7	UNIVERSITY UTAH UNIV REVS			1	1.B FE	2,173,535	111.7050	2,033,031	1,820,000	2,028,584		(34,095)			5.000	2.770	FA	37,917	91,000	06/08/2018	08/01/2031
915183-H8-3	UNIVERSITY UTAH UNIV REVS			1	1.B FE	1,037,383	111.2350	973,306	875,000	970,980		(15,642)			5.000	2.860	FA	18,229	43,750	06/08/2018	08/01/2033
915200-A2-5	UNIVERSITY VT & ST AGRIC COLLE			1	1.E FE	872,850	112.4520	775,919	690,000	816,253		(17,251)			5.000	2.080	AO	8,625	34,500	07/17/2019	10/01/2031
915200-A3-3	UNIVERSITY VT & ST AGRIC COLLE			1	1.E FE	1,227,301	112.0070	1,092,068	975,000	1,149,371		(23,770)			5.000	2.140	AO	12,188	48,750	07/17/2019	10/01/2032
915200-ZC-6	UNIVERSITY VT & ST AGRIC COLLE			1	1.E FE	1,233,375	112.4520	1,096,407	975,000	1,153,402		(24,376)			5.000	2.080	AO	12,188	48,750	07/17/2019	10/01/2031
915200-ZF-9	UNIVERSITY VT & ST AGRIC COLLE			1	1.E FE	562,266	111.0340	499,653	450,000	527,699		(10,554)			5.000	2.230	AO	5,625	25,000	07/17/2019	10/01/2034
915200-ZJ-1	UNIVERSITY VT & ST AGRIC COLLE			1	1.E FE	1,314,412	109.3020	1,164,066	1,065,000	1,238,019		(23,365)			5.000	2.380	AO	13,313	53,250	07/17/2019	10/01/2037
915200-ZK-8	UNIVERSITY VT & ST AGRIC COLLE			1	1.E FE	1,236,291	108.9400	1,094,847	1,005,000	1,165,547		(21,647)			5.000	2.420	AO	12,563	50,250	07/17/2019	10/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91523N-UA-2	UNIVERSITY WASH UNIV REVS				1.B FE	610,000	99.2610	605,492	610,000	610,000					1.396	1.396	AO	2,129	8,516	02/28/2020	04/01/2023
917393-CK-4	UTAH CNTY UTAH HOSP REV			1	1.B FE	1,608,038	109.4530	1,499,506	1,370,000	1,508,551		(23,472)			5.000	2.950	MN	8,753	68,500	06/27/2018	05/15/2031
917393-CL-2	UTAH CNTY UTAH HOSP REV			1	1.B FE	1,035,468	109.0960	965,500	885,000	972,652		(14,830)			5.000	2.990	MN	5,654	44,250	06/27/2018	05/15/2032
917393-CM-0	UTAH CNTY UTAH HOSP REV			1	1.B FE	815,773	108.8700	762,090	700,000	767,509		(11,404)			5.000	3.040	MN	4,472	35,000	06/27/2018	05/15/2033
917393-CN-8	UTAH CNTY UTAH HOSP REV			1	1.B FE	1,707,699	108.7290	1,598,316	1,470,000	1,608,719		(23,403)			5.000	3.080	MN	9,392	73,500	06/27/2018	05/15/2034
917547-ZV-6	UTAH ST BLDG OWNERSHIP AUTH LE				1.B FE	718,357	103.0060	638,637	620,000	642,986		(16,320)			5.000	2.240	MN	3,961	31,000	02/22/2018	05/15/2024
91754R-B3-0	UTAH ST BRD REGENTS REV				1.C FE	440,509	100.2800	391,092	390,000	391,872		(11,133)			5.000	2.091	MS	6,500	19,500	06/06/2018	03/01/2023
91754R-B4-8	UTAH ST BRD REGENTS REV				1.C FE	229,364	102.2550	204,510	200,000	206,318		(5,289)			5.000	2.240	MS	3,333	10,000	06/06/2018	03/01/2024
91756S-AB-9	UTAH TELECOMMUNICATION OPEN INFRAS				1.D FE	257,130	102.6800	256,700	250,000	256,740		(390)			5.000	3.041	JD	1,042		11/23/2022	06/01/2024
91756S-AC-7	UTAH TELECOMMUNICATION OPEN INFRAS				1.D FE	627,216	104.7000	628,200	600,000	626,336		(880)			5.000	3.100	JD	2,500		11/23/2022	06/01/2025
91756S-AE-3	UTAH TELECOMMUNICATION OPEN INFRAS				1.D FE	912,169	107.9890	917,907	850,000	911,090		(1,079)			5.000	3.240	JD	3,542		11/23/2022	06/01/2027
91756S-AG-8	UTAH TELECOMMUNICATION OPEN INFRAS				1.D FE	549,360	111.0290	555,145	500,000	548,787		(573)			5.000	3.300	JD	2,083		11/23/2022	06/01/2029
91756S-AH-6	UTAH TELECOMMUNICATION OPEN INFRAS				1.D FE	554,310	112.3040	561,520	500,000	553,774		(536)			5.000	3.350	JD	2,083		11/23/2022	06/01/2030
91756S-AJ-2	UTAH TELECOMMUNICATION OPEN INFRAS				1.D FE	670,350	113.4450	680,670	600,000	669,749		(601)			5.000	3.400	JD	2,500		11/23/2022	06/01/2031
91756S-AK-9	UTAH TELECOMMUNICATION OPEN INFRAS				1.D FE	673,752	114.2180	685,308	600,000	673,200		(552)			5.000	3.470	JD	2,500		11/23/2022	06/01/2032
91756S-AL-7	UTAH TELECOMMUNICATION OPEN INFRAS			1	1.D FE	568,900	115.8390	579,195	500,000	568,386		(514)			5.250	3.658	JD	2,188		11/23/2022	06/01/2033
91756S-AM-5	UTAH TELECOMMUNICATION OPEN INFRAS			1	1.D FE	561,600	114.7040	573,520	500,000	561,144		(456)			5.250	3.910	JD	2,188		11/23/2022	06/01/2034
91756S-AN-3	UTAH TELECOMMUNICATION OPEN INFRAS			1	1.D FE	583,018	113.2890	594,767	525,000	582,591		(426)			5.250	4.111	JD	2,297		11/23/2022	06/01/2035
91756S-AP-8	UTAH TELECOMMUNICATION OPEN INFRAS			1	1.D FE	1,648,215	111.7850	1,676,775	1,500,000	1,647,133		(1,082)			5.250	4.304	JUN	6,563		11/23/2022	06/01/2037
91756S-AQ-6	UTAH TELECOMMUNICATION OPEN INFRAS			1	1.D FE	1,547,140	112.3650	1,573,110	1,400,000	1,546,074		(1,066)			5.500	4.586	JUN	6,417		11/23/2022	06/01/2040
917572-XK-0	UTAH WTR FIN AGY REV				1.C FE	272,266	102.4730	230,564	225,000	233,750		(7,373)			5.000	1.620	MS	3,750	11,250	07/20/2017	03/01/2024
917572-XL-8	UTAH WTR FIN AGY REV				1.C FE	614,845	104.7640	523,820	500,000	534,393		(15,444)			5.000	1.750	MS	8,333	25,000	07/20/2017	03/01/2025
917572-XM-6	UTAH WTR FIN AGY REV				1.C FE	373,554	107.0680	321,204	300,000	328,542		(8,667)			5.000	1.890	MS	5,000	15,000	07/20/2017	03/01/2026
645790-MW-3	VALLEY HEALTH CARE SYSTEM			1	1.F FE	1,901,698	100.0250	1,760,440	1,760,000	1,863,200		(14,178)			4.000	3.000	JJ	35,200	74,400	03/13/2020	07/01/2036
45470E-AE-5	VALPARAISO UNIVERSITY IN				2.A FE	400,266	103.3590	356,589	345,000	380,749		(12,722)			5.000	1.160	AO	4,313	17,250	05/26/2021	10/01/2025
45470E-AG-0	VALPARAISO UNIVERSITY IN				2.A FE	296,109	105.0640	257,407	245,000	284,045		(7,871)			5.000	1.510	AO	3,063	12,250	05/26/2021	10/01/2027
45470E-AJ-4	VALPARAISO UNIVERSITY IN				2.A FE	280,008	106.3270	239,236	225,000	270,406		(6,270)			5.000	1.810	AO	2,813	11,250	05/26/2021	10/01/2029
45470E-AM-7	VALPARAISO UNIVERSITY IN			1	2.A FE	336,611	106.7960	283,009	265,000	326,840		(6,384)			5.000	2.070	AO	3,313	13,250	05/26/2021	10/01/2032
45470E-AN-5	VALPARAISO UNIVERSITY IN			1	2.A FE	215,399	106.4200	180,914	170,000	209,213		(4,042)			5.000	2.100	AO	2,125	8,500	05/26/2021	10/01/2033
45470E-AP-0	VALPARAISO UNIVERSITY IN			1	2.A FE	583,450	96.6370	483,185	500,000	572,120		(7,405)			4.000	2.180	AO	5,000	20,000	05/26/2021	10/01/2034
45470E-AQ-8	VALPARAISO UNIVERSITY IN			1	2.A FE	198,033	95.3660	162,122	170,000	194,230		(2,485)			4.000	2.200	AO	1,700	6,800	05/26/2021	10/01/2035
92555F-CF-7	VIA MET TRAN ADVANCED TRANSN D				1.B FE	570,000	81.3620	463,763	570,000	570,000					1.736	1.736	FA	4,123	9,895	12/10/2020	08/01/2029
92555F-CG-5	VIA MET TRAN ADVANCED TRANSN D				1.B FE	405,000	79.2480	320,954	405,000	405,000					1.836	1.836	FA	3,098	7,436	12/10/2020	08/01/2030
92555F-CH-3	VIA MET TRAN ADVANCED TRANSN D			1	1.B FE	300,000	77.6850	233,055	300,000	300,000					1.986	1.986	FA	2,483	5,958	12/10/2020	08/01/2031
92555F-CJ-9	VIA MET TRAN ADVANCED TRANSN D			1	1.B FE	675,000	76.0580	513,392	675,000	675,000					2.086	2.086	FA	5,867	14,081	12/10/2020	08/01/2032
041438-GK-2	VIRGINIA HOSPITAL CTR ARLINGTON HE				1.E FE	788,530	100.7860	725,659	720,000	731,270		(22,234)			5.000	1.841	JJ	18,000	36,000	05/07/2020	07/01/2023
041438-GM-8	VIRGINIA HOSPITAL CTR ARLINGTON HE				1.E FE	1,084,881	104.3110	990,955	950,000	1,017,711		(26,128)			5.000	2.060	JJ	23,750	47,500	05/07/2020	07/01/2025
041438-GN-6	VIRGINIA HOSPITAL CTR ARLINGTON HE				1.E FE	836,503	105.7220	761,198	720,000	788,566		(18,662)			5.000	2.160	JJ	18,000	36,000	05/07/2020	07/01/2026
041438-GR-7	VIRGINIA HOSPITAL CTR ARLINGTON HE				1.E FE	1,508,900	109.8620	1,373,275	1,250,000	1,440,436		(26,714)			5.000	2.450	JJ	31,250	62,500	05/07/2020	07/01/2029
041438-GS-5	VIRGINIA HOSPITAL CTR ARLINGTON HE				1.E FE	1,461,804	111.1560	1,333,872	1,200,000	1,400,418		(23,969)			5.000	2.540	JJ	30,000	60,000	05/07/2020	07/01/2030
041438-GV-8	VIRGINIA HOSPITAL CTR ARLINGTON HE			1	1.E FE	1,066,347	110.2680	992,412	900,000	1,027,859		(15,069)			5.000	2.880	JJ	22,500	45,000	05/07/2020	07/01/2033
928075-FU-9	VIRGINIA PORT AUTH COMWLTH POR			1	1.B FE	2,647,300	98.0630	2,451,575	2,500,000	2,586,839		(57,153)			3.370	1.030	JJ	42,125	84,250	12/08/2021	07/01/2024
928172-6L-4	VIRGINIA ST PUB BLDG AUTH PUB			1	1.B FE	1,250,000	93.7420	1,171,775	1,250,000	1,250,000					2.063	2.063	FA	10,745	25,788	04/09/2020	08/01/2025
613741-LE-5	VIRGINIA TECH FOUNDATION INC			1	1.D FE	135,000	98.5990	133,109	135,000	135,000					0.908	0.908	JD	102	1,226	06/26/2020	06/01/2023
613741-LF-2	VIRGINIA TECH FOUNDATION INC			1	1.D FE	295,000	94.9590	280,129	295,000	295,000					1.077	1.077	JD	265	3,177	06/26/2020	06/01/2024

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
613741-LG-0	VIRGINIA TECH FOUNDATION INC			1	1.D FE	1,170,000	91.6530	1,072,340	1,170,000	1,170,000					1.177	1.177	JD	1,148	13,771	06/26/2020	06/01/2025
613741-LH-8	VIRGINIA TECH FOUNDATION INC			1	1.D FE	2,205,000	89.3560	1,970,300	2,205,000	2,205,000					1.514	1.514	JD	2,782	33,384	06/26/2020	06/01/2026
93340L-DQ-7	WALTON CNTY FLA SCH BRD CTFS P			1	1.C FE	4,755,566	112.2450	4,781,637	4,260,000	4,753,864		(1,702)			5.000	3.989	JJ	9,467		12/01/2022	07/01/2038
93340L-DR-5	WALTON CNTY FLA SCH BRD CTFS P			1	1.C FE	10,860,242	111.6240	10,855,434	9,725,000	10,856,342		(3,900)			5.000	4.027	JJ	21,611		12/01/2022	07/01/2039
93340L-DS-3	WALTON CNTY FLA SCH BRD CTFS P			1	1.C FE	9,141,919	111.1670	9,126,811	8,210,000	9,138,724		(3,195)			5.000	4.087	JJ	18,244		12/01/2022	07/01/2040
946303-C7-7	WAYNE ST UNIV MICH UNIV REVS			1	1.E FE	780,000	97.1880	758,066	780,000	780,000					1.219	1.219	MN	1,215	9,508	07/17/2020	11/15/2023
946303-C9-3	WAYNE ST UNIV MICH UNIV REVS			1	1.E FE	1,390,000	91.4420	1,271,044	1,390,000	1,390,000					1.572	1.572	MN	2,792	21,851	07/17/2020	11/15/2025
946303-D3-5	WAYNE ST UNIV MICH UNIV REVS			1	1.E FE	1,290,000	87.3090	1,126,286	1,290,000	1,290,000					1.954	1.954	MN	3,221	25,207	07/17/2020	11/15/2027
946303-D4-3	WAYNE ST UNIV MICH UNIV REVS			1	1.E FE	2,430,000	85.7650	2,084,090	2,430,000	2,430,000					2.160	2.160	MN	6,707	52,488	07/17/2020	11/15/2028
946303-D5-0	WAYNE ST UNIV MICH UNIV REVS			1	1.E FE	3,015,000	84.1480	2,537,062	3,015,000	3,015,000					2.260	2.260	MN	8,707	68,139	07/17/2020	11/15/2029
947628-EU-3	WEBER BASIN UTAH WTR CONSERVAN				1.B FE	437,639	110.3510	380,711	345,000	391,000		(9,133)			5.000	2.040	AO	4,313	19,750	08/24/2017	10/01/2027
950511-KT-1	WENATCHEE WASH WTR & SWR REV				1.D FE		100.0000								3.000	0.000	JD		4,940	12/31/2022	12/01/2022
950511-KU-8	WENATCHEE WASH WTR & SWR REV				1.D FE	467,945	101.8560	417,610	410,000	420,281		(10,986)			5.000	2.220	JD	1,708	20,500	06/13/2018	12/01/2023
950511-KV-6	WENATCHEE WASH WTR & SWR REV				1.D FE	589,162	104.0830	530,823	510,000	534,883		(12,544)			5.000	2.380	JD	2,125	25,500	06/13/2018	12/01/2024
950511-LB-9	WENATCHEE WASH WTR & SWR REV			1	1.D FE	670,138	109.7710	625,695	570,000	625,568		(10,384)			5.000	2.860	JD	2,375	28,500	06/13/2018	12/01/2030
950511-LC-7	WENATCHEE WASH WTR & SWR REV			1	1.D FE	428,134	109.5310	399,788	365,000	400,056		(6,545)			5.000	2.890	JD	1,521	18,250	06/13/2018	12/01/2031
950511-LD-5	WENATCHEE WASH WTR & SWR REV			1	1.D FE	711,331	105.1520	699,261	665,000	690,858		(4,792)			4.000	3.140	JD	2,217	26,600	06/13/2018	12/01/2032
950511-LE-3	WENATCHEE WASH WTR & SWR REV			1	1.D FE	393,292	105.1600	389,092	370,000	383,021		(2,407)			4.000	3.220	JD	1,233	14,800	06/13/2018	12/01/2033
950511-LF-0	WENATCHEE WASH WTR & SWR REV			1	1.D FE	301,040	104.5620	298,002	285,000	293,982		(1,657)			4.000	3.300	JD	950	11,400	06/13/2018	12/01/2034
95236P-GE-4	WEST COVINA CALIF				1.E FE	4,500,000	89.8370	4,042,665	4,500,000	4,500,000					2.738	2.738	FA	51,338	123,210	07/24/2020	08/01/2027
955525-BG-4	WEST RANKIN MISS UTIL AUTH REV				1.E FE	449,790	101.8520	402,315	395,000	405,562		(10,326)			5.000	2.280	JJ	9,875	19,750	07/12/2018	01/01/2024
955525-BP-4	WEST RANKIN MISS UTIL AUTH REV			1	1.E FE	538,622	104.5040	501,619	480,000	502,442		(6,997)			5.000	3.349	JJ	12,000	24,000	07/12/2018	01/01/2031
956441-AK-5	WEST VIEW PA WTR AUTH WTR REV				1.C FE	258,390	110.1180	231,248	210,000	235,267		(4,837)			5.000	2.370	MN	1,342	10,500	12/14/2017	11/15/2027
95662M-3C-2	WEST VIRGINIA ST HSG DEV FD			1	1.A FE	1,078,830	100.3200	1,003,200	1,000,000	1,038,305		(20,426)			3.750	1.620	MN	6,250	37,500	01/01/2021	11/01/2028
956704-C4-0	WEST VIRGINIA UNIV				1.D FE	5,220,000	90.0350	4,699,827	5,220,000	5,220,000					1.746	1.746	AO	22,785	91,141	02/27/2020	10/01/2026
958638-YZ-5	WESTERN MICHIGAN UNIVERSITY				1.D FE	250,000	96.6490	241,623	250,000	250,000					0.575	0.575	MN	184	1,438	01/22/2021	11/15/2023
958638-ZA-9	WESTERN MICHIGAN UNIVERSITY				1.D FE	680,000	92.8770	631,564	680,000	680,000					0.691	0.691	MN	600	4,699	01/22/2021	11/15/2024
958638-ZB-7	WESTERN MICHIGAN UNIVERSITY				1.D FE	500,000	89.6570	448,285	500,000	500,000					0.897	0.897	MN	573	4,485	01/22/2021	11/15/2025
958638-ZC-5	WESTERN MICHIGAN UNIVERSITY				1.D FE	550,000	86.7190	476,955	550,000	550,000					1.047	1.047	MN	736	5,759	01/22/2021	11/15/2026
958638-ZD-3	WESTERN MICHIGAN UNIVERSITY				1.D FE	1,115,000	84.4260	941,350	1,115,000	1,115,000					1.280	1.280	MN	1,824	14,272	01/22/2021	11/15/2027
958638-ZM-3	WESTERN MICHIGAN UNIVERSITY			1	1.D FE	750,000	72.7510	545,633	750,000	750,000					2.257	2.257	MN	2,163	16,928	01/22/2021	11/15/2035
958638-ZN-1	WESTERN MICHIGAN UNIVERSITY			1	1.D FE	800,000	71.4390	571,512	800,000	800,000					2.307	2.307	MN	2,358	18,456	01/22/2021	11/15/2036
975680-GB-9	WINSTON-SALEM N C				1.B FE	250,000	98.5070	246,268	250,000	250,000					1.100	1.100	JD	229	2,231	01/28/2022	06/01/2023
975680-GC-7	WINSTON-SALEM N C				1.B FE	905,000	95.2250	861,786	905,000	905,000					1.350	1.350	JD	1,018	9,910	01/28/2022	06/01/2024
975680-GD-5	WINSTON-SALEM N C				1.B FE	2,410,000	92.2230	2,222,574	2,410,000	2,410,000					1.550	1.550	JD	3,113	30,299	01/28/2022	06/01/2025
975680-GE-3	WINSTON-SALEM N C				1.B FE	1,715,000	89.6910	1,538,201	1,715,000	1,715,000					1.730	1.730	JD	2,472	24,065	01/28/2022	06/01/2026
97709T-AY-2	WISCONSIN ST ENVIRONMENTAL IMP				1.A FE	1,384,668	105.5350	1,192,546	1,130,000	1,211,238		(32,527)			5.000	1.940	JD	4,708	56,500	05/10/2017	06/01/2025
97712D-C7-9	WISCONSIN ST HEALTH & EDL FACS				1.D FE	584,360	103.3080	516,540	500,000	521,693		(12,988)			5.000	2.260	FA	9,444	25,000	11/30/2017	08/15/2024
97712D-C8-7	WISCONSIN ST HEALTH & EDL FACS				1.D FE	827,848	105.4600	738,220	700,000	746,340		(16,932)			5.000	2.380	FA	13,222	35,000	11/30/2017	08/15/2025
97712D-C9-5	WISCONSIN ST HEALTH & EDL FACS				1.D FE	895,305	107.4240	805,680	750,000	814,531		(16,819)			5.000	2.500	FA	14,167	37,500	11/30/2017	08/15/2026
97712D-D2-9	WISCONSIN ST HEALTH & EDL FACS				1.D FE	993,292	109.1850	900,776	825,000	910,690		(17,233)			5.000	2.600	FA	15,583	41,250	11/30/2017	08/15/2027
97712D-QT-6	WISCONSIN ST HEALTH & EDL FACS			1	1.B FE	3,888,492	101.2110	3,810,594	3,765,000	3,820,425		(15,220)			4.000	3.533	MN	19,243	150,600	03/21/2018	11/15/2034
97712D-SR-8	WISCONSIN ST HEALTH & EDL FACS				1.F FE	518,156	101.3450	430,716	425,000	435,562		(13,891)			5.000	1.650	AO	5,313	21,250	09/16/2016	10/01/2023
97712D-SS-6	WISCONSIN ST HEALTH & EDL FACS				1.F FE	308,820	103.4090	258,523	250,000	263,672		(7,624)			5.000	1.810	AO	3,125	12,500	09/16/2016	10/01/2024
97712D-UP-9	WISCONSIN ST HEALTH & EDL FACS				1.G FE	430,328	100.1890	365,690	365,000	366,329		(10,798)			5.000	1.990	FA	6,894	18,250	09/23/2016	02/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
97712D-UR-5	WISCONSIN ST HEALTH & EDL FACS				1.G FE	1,099,601	103.0400	942,816	915,000	965,284		(22,857)			5.000	2.330	FA	17,283	45,750	09/23/2016	02/15/2025
97712D-ZR-0	WISCONSIN ST HEALTH & EDL FACS				1.G FE	489,661	104.5330	423,359	405,000	438,264		(10,172)			5.000	2.260	FA	7,650	20,250	08/31/2017	02/15/2026
979585-BJ-4	WOODLAND-DAVIS CLEAN WTR AGY C			1	1.C FE	1,004,602	110.8130	903,126	815,000	916,522		(18,236)			5.000	2.420	MS	13,583	40,750	11/15/2017	03/01/2029
982674-KK-8	WYANDOTTE CNTY KANS CITY KANS				1.F FE	292,697	101.2480	242,995	240,000	244,950		(7,316)			5.000	1.870	MS	4,000	12,000	01/14/2016	09/01/2023
982674-KM-4	WYANDOTTE CNTY KANS CITY KANS				1.F FE	1,118,718	105.4520	949,068	900,000	965,629		(23,658)			5.000	2.170	MS	15,000	45,000	01/14/2016	09/01/2025
982674-NC-3	WYANDOTTE CNTY/KANSAS CITY UTILITY				1.F FE	375,000	97.6420	366,158	375,000	375,000					0.909	0.909	MS	1,136	3,409	08/20/2020	09/01/2023
982674-ND-1	WYANDOTTE CNTY/KANSAS CITY UTILITY				1.F FE	1,000,000	94.3930	943,930	1,000,000	1,000,000					1.129	1.129	MS	3,763	11,290	08/20/2020	09/01/2024
982674-NE-9	WYANDOTTE CNTY/KANSAS CITY UTILITY				1.F FE	1,000,000	91.3700	913,700	1,000,000	1,000,000					1.249	1.249	MS	4,163	12,490	08/20/2020	09/01/2025
98459L-AA-1	YALE UNIVERSITY			1	1.A FE	31,392,383	91.9710	29,304,560	31,863,000	31,528,614		136,230			0.873	1.340	AO	58,724	278,164	01/13/2022	04/15/2025
985900-EQ-8	YAVAPAI REGIONAL MEDICAL CENTER AZ			1	1.F FE	547,385	96.8490	484,245	500,000	532,741		(4,453)			4.000	2.900	FA	8,333	20,000	07/17/2019	08/01/2038
985900-ER-6	YAVAPAI REGIONAL MEDICAL CENTER AZ			1	1.F FE	422,433	103.7600	363,160	350,000	399,839		(6,849)			5.000	2.630	FA	7,292	17,500	07/17/2019	08/01/2039
98425B-AU-0	YMCA OF GREATER NEW YORK			1	2.B FE	4,000,000	89.1550	3,566,192	4,000,000	4,000,000					2.303	2.303	FA	38,383	94,935	07/12/2021	08/01/2026
98425B-AD-8	YMCA OF GREATER NY				2.B FE	575,000	98.3300	565,398	575,000	575,000					2.510	2.510	FA	6,014	14,433	01/23/2020	08/01/2023
98425B-AF-3	YMCA OF GREATER NY				2.B FE	400,000	92.8430	371,372	400,000	400,000					2.630	2.630	FA	4,383	10,520	01/23/2020	08/01/2025
98425B-AG-1	YMCA OF GREATER NY				2.B FE	300,000	90.7160	272,149	300,000	300,000					2.810	2.810	FA	3,513	8,430	01/23/2020	08/01/2026
98851W-AH-6	YUMA ARIZ				1.D FE	800,000	82.3730	658,984	800,000	800,000					1.749	1.749	JJ	6,452	13,992	01/13/2021	07/15/2028
98851W-AJ-2	YUMA ARIZ				1.D FE	1,000,000	80.3750	803,750	1,000,000	1,000,000					1.952	1.952	JJ	9,001	19,520	01/13/2021	07/15/2029
98851W-AK-9	YUMA ARIZ				1.D FE	650,000	78.4690	510,049	650,000	650,000					2.102	2.102	JJ	6,300	13,663	01/13/2021	07/15/2030
98851W-AM-5	YUMA ARIZ			1	1.D FE	1,000,000	74.9770	749,770	1,000,000	1,000,000					2.312	2.312	JJ	10,661	23,120	01/13/2021	07/15/2032
98851W-AN-3	YUMA ARIZ			1	1.D FE	500,000	73.5190	367,595	500,000	500,000					2.412	2.412	JJ	5,561	15,075	01/13/2021	07/15/2033
988636-AG-1	YUMA CNTY ARIZ PLEDGED REV				1.D FE	900,000	88.7870	799,083	900,000	900,000					1.326	1.326	JJ	5,503	11,934	12/10/2020	07/15/2026
988636-AH-9	YUMA CNTY ARIZ PLEDGED REV				1.D FE	135,000	86.7720	117,142	135,000	135,000					1.576	1.576	JJ	981	2,128	12/10/2020	07/15/2027
988636-AN-6	YUMA CNTY ARIZ PLEDGED REV			1	1.D FE	450,000	79.9060	359,577	450,000	450,000					2.391	2.391	JJ	4,961	10,760	12/10/2020	07/15/2032
270618-FK-2	EAST BATON ROUGE LA SEW COMMN			1	1.D FE	1,461,546	101.4820	1,304,044	1,285,000	1,405,269		(18,193)			4.000	2.340	FA	21,417	51,400	10/17/2019	02/01/2036
270618-FL-0	EAST BATON ROUGE LA SEW COMMN			1	1.D FE	2,381,043	100.3800	2,107,980	2,100,000	2,291,568		(28,937)			4.000	2.380	FA	35,000	84,000	10/17/2019	02/01/2037
270618-FM-8	EAST BATON ROUGE LA SEW COMMN			1	1.D FE	2,597,620	99.1010	2,279,323	2,300,000	2,503,016		(30,612)			4.000	2.430	FA	38,333	92,000	10/17/2019	02/01/2038
270618-FN-6	EAST BATON ROUGE LA SEW COMMN			1	1.D FE	1,294,739	98.3710	1,131,267	1,150,000	1,248,789		(14,875)			4.000	2.470	FA	19,167	46,000	10/17/2019	02/01/2039
438701-W2-6	HONOLULU HAWAII CITY & CNTY WA			1	1.C FE	1,819,360	101.6080	1,625,728	1,600,000	1,753,198		(21,531)			4.000	2.400	JJ	32,000	64,000	10/24/2019	07/01/2037
438701-T7-9	HONOLULU HAWAII CITY CNTY WST WTR			1	1.C FE	1,864,071	100.0690	1,651,139	1,650,000	1,799,679		(20,972)			4.000	2.480	JJ	33,000	66,000	10/24/2019	07/01/2039
452252-NQ-8	ILLINOIS ST TOLL HWY AUTH TOLL			1	1.D FE	4,328,160	94.1260	3,765,040	4,000,000	4,224,917		(30,853)			4.000	3.040	JJ	80,000	160,000	06/26/2019	01/01/2044
45505M-GX-8	INDIANA ST FIN AUTH WASTEWATER			1	1.D FE	895,339	101.2820	790,000	780,000	860,915		(10,949)			4.000	2.330	AO	7,800	31,200	09/26/2019	10/01/2036
45505M-GZ-3	INDIANA ST FIN AUTH WASTEWATER			1	1.D FE	877,969	98.9890	762,215	770,000	845,835		(10,229)			4.000	2.410	AO	7,700	30,800	09/26/2019	10/01/2038
725304-VD-8	PITTSBURGH PA WTR & SWR AUTH W				1.C FE	886,235	116.8930	818,251	700,000	842,758		(12,835)			5.000	2.600	MS	11,667	35,000	06/19/2019	09/01/2032
725304-VE-6	PITTSBURGH PA WTR & SWR AUTH W				1.C FE	743,266	117.3000	686,205	585,000	709,566		(9,960)			5.000	2.690	MS	9,750	29,250	06/19/2019	09/01/2033
725304-VG-1	PITTSBURGH PA WTR & SWR AUTH W			1	1.C FE	222,404	101.1580	202,316	200,000	215,380		(2,077)			4.000	2.730	MS	2,667	8,000	06/19/2019	09/01/2035
900190-KD-0	TURLOCK CALIF IRR DIST REV			1	1.D FE	348,932	112.4100	303,507	270,000	325,597		(7,373)			5.000	1.850	JJ	6,750	15,000	09/25/2019	01/01/2035
900190-KH-1	TURLOCK CALIF IRR DIST REV			1	1.D FE	510,508	109.8420	439,368	400,000	478,015		(10,284)			5.000	2.000	JJ	10,000	20,000	09/25/2019	01/01/2039
917328-SW-7	UTAH ASSD MUN PWR SYS REV			1	1.C FE	1,385,000	95.1310	1,317,564	1,385,000	1,385,000					2.500	2.500	AO	8,656	34,625	10/24/2019	04/01/2025
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,507,515,474	XXX	3,265,509,197	3,195,850,733	3,397,477,375		(32,909,304)			XXX	XXX	XXX	36,790,381	91,124,371	XXX	XXX
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799			2	1.A	3,943	102.6150	3,910	3,811	3,894		(4)			6.500	5.791	MON	21	250	07/15/2005	08/01/2033
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232			2	1.A	31,453	101.6060	31,213	30,720	31,182		(22)			6.000	5.531	MON	154	1,860	05/10/2005	12/01/2033
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500			2	1.A	411	104.6020	415	397	411		(1)			6.500	5.375	MON	2	27	07/15/2005	01/01/2034
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448			2	1.A	166	102.5540	165	161	166					6.500	5.541	MON	1	11	07/15/2005	06/01/2034
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254			2	1.A	26,615	102.7450	26,429	25,723	26,888		(49)			6.500	5.101	MON	139	1,562	07/15/2005	08/01/2034
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608			2	1.A	1,759	103.5830	1,761	1,700	1,742		(2)			6.500	5.742	MON	9	111	07/15/2005	09/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966			2	1.A	1,207	102.9700	1,201	1,167	1,216		(3)			6.500	5.158	MON	6	76	07/15/2005	09/01/2034
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197			2	1.A	1,324	102.7860	1,315	1,279	1,316		(1)			6.500	5.628	MON	7	84	07/15/2005	12/01/2034
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200			2	1.A	377	102.5540	374	365	397		(1)			6.500	3.962	MON	2	24	07/15/2005	04/01/2035
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922			2	1.A	514	103.6860	526	508	514		(1)			6.500	6.052	MON	3	32	05/09/2007	09/01/2037
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214			2	1.A	2	99.7400	2	2	2					8.000	8.000	MON			06/17/1999	02/01/2023
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240			2	1.A	237	99.9340	231	231	229		(3)			7.000	6.156	MON	1	24	07/12/1993	06/01/2023
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244			2	1.A	286	102.5540	306	298	294		(1)			6.500	8.038	MON	2	25	01/23/1997	05/01/2023
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252			2	1.A	1,208	99.9800	1,183	1,183	1,185		(3)			7.000	6.234	MON	7	101	07/12/1993	08/01/2023
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254			2	1.A	170	99.8710	167	167	165		(3)			7.000	6.322	MON	1	14	07/06/1993	06/01/2023
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604			2	1.A	1,307	103.4920	1,320	1,275	1,293		(2)			6.000	5.299	MON	6	78	06/02/2004	04/01/2028
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609			2	1.A	23	102.5490	23	23	23					7.000	5.353	MON		2	02/05/2002	05/01/2028
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650			2	1.A	5,259	102.6150	5,268	5,134	5,299		(20)			7.000	5.468	MON	30	373	02/05/2002	09/01/2028
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665			2	1.A	82	103.5010	83	80	82					6.000	5.171	MON		5	09/22/2003	10/01/2028
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730			2	1.A	2,605	103.5070	2,631	2,541	2,595		(6)			6.000	5.065	MON	13	159	09/22/2003	03/01/2029
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748			2	1.A	2,887	103.5050	2,917	2,818	2,866		(5)			6.000	5.253	MON	14	177	06/02/2004	04/01/2029
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920			2	1.A	82	100.3510	80	80	83					7.000	5.140	MON		6	02/05/2002	02/01/2030
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188			2	1.A	35	104.3440	36	34	36					7.000	5.172	MON		3	02/05/2002	06/01/2031
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277			2	1.A	1,851	103.5880	1,871	1,806	1,857		(8)			7.000	5.339	MON	11	132	02/08/2002	11/01/2031
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311			2	1.A	941	104.2000	948	910	980		(5)			7.000	4.463	MON	5	64	05/01/2002	02/01/2032
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345			2	1.A	1,014	104.7310	1,036	990	1,024		(5)			7.000	5.771	MON	6	71	04/12/2002	04/01/2032
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351			2	1.A	373	103.3770	373	361	371		(1)			6.500	5.542	MON	2	24	07/15/2005	05/01/2032
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375			2	1.A	971	103.6240	973	939	966		(2)			6.500	5.527	MON	5	62	07/15/2005	07/01/2032
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260			2	1.A	28	100.1840	28	28	29					7.000	5.207	MON		2	02/05/2002	05/01/2028
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412			2	1.A	3,529	101.6180	3,506	3,450	3,497		(6)			6.000	5.342	MON	17	206	09/22/2003	09/01/2028
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934			2	1.A	1,527	101.6060	1,515	1,491	1,509		(2)			6.000	5.424	MON	7	88	06/02/2004	12/01/2028
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939			2	1.A	1,700	101.6060	1,688	1,662	1,700		(5)			6.000	4.941	MON	8	101	09/22/2003	03/01/2029
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495			2	1.A	268	99.8550	276	277	270		1			7.000	8.070	MON	2	16	12/27/1999	06/01/2029
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188			2	1.A	71	102.5540	73	72	71					6.500	6.852	MON		4	01/18/2001	06/01/2029
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287			2	1.A	2,198	102.5540	2,266	2,210	2,065		(38)			6.500	7.044	MON	12	147	02/05/2002	08/01/2029
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362			2	1.A	742	100.2000	726	724	691		(42)			7.000	4.808	MON	4	52	02/05/2002	01/01/2030
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418			2	1.A	2,949	100.0620	3,053	3,051	2,920		11			7.000	8.822	MON	18	216	07/24/2000	04/01/2030
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914			2	1.A	4,664	100.0040	4,553	4,553	4,685		(11)			7.000	5.846	MON	27	327	02/05/2002	05/01/2030
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106			2	1.A	5,846	102.6930	5,868	5,714	5,818		(10)			6.000	5.242	MON	29	345	09/22/2003	11/01/2029
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890			2	1.A	580	101.6060	604	594	571		2			6.000	7.488	MON	3	36	04/05/2001	02/01/2031
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364			2	1.A	254	99.8560	253	253	254					7.000	6.837	MON	1	19	02/05/2002	05/01/2031
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665			2	1.A	1,146	102.5540	1,182	1,152	1,142					6.500	6.782	MON	6	73	02/05/2002	06/01/2031
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893			2	1.A	20,657	99.9840	20,162	20,166	20,794		(48)			7.000	5.860	MON	118	1,471	02/05/2002	03/01/2031
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017			2	1.A	2,180	102.6850	2,251	2,192	2,172					6.500	6.842	MON	12	145	02/05/2002	03/01/2031
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373			2	1.A	93	102.6410	92	89	92					6.500	5.502	MON		6	07/15/2005	01/01/2032
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536			2	1.A	11,727	102.7400	11,644	11,334	11,908		(38)			6.500	4.841	MON	61	743	07/15/2005	01/01/2032
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668			2	1.A	251	102.6060	249	243	251					6.500	5.405	MON	1	20	07/15/2005	03/01/2032
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382			2	1.A	2,117	100.1520	2,049	2,046	2,123		(5)			7.000	5.737	MON	12	145	05/01/2002	05/01/2032
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600			2	1.A	9,497	102.5500	9,413	9,179	9,449		(14)			6.500	5.433	MON	50	602	07/15/2005	08/01/2032
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953			2	1.A	447	102.5540	461	449	446					6.500	6.689	MON	2	30	02/05/2002	08/01/2032
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778			2	1.A	6,028	102.5540	6,216	6,061	6,020		2			6.500	6.719	MON	33	404	02/05/2002	09/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253			2	1.A	545	102.5540	540	527	546		(1)			6.500	5.395	MON	3	34	07/15/2005	01/01/2033
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083			2	1.A	12,553	102.5540	12,442	12,132	12,457		(17)			6.500	5.626	MON	66	796	07/15/2005	03/01/2033
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214			2	1.A	2,020	100.4290	1,997	1,988	2,016		(4)			5.000	4.215	MON	8	101	02/26/2009	08/01/2028
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515			2	1.A	3,762	102.5540	3,729	3,636	3,714		(11)			6.500	5.377	MON	20	241	07/15/2005	01/01/2028
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108			2	1.A	595,799	94.1280	541,726	575,521	588,084		(791)			3.000	2.260	MON	1,439	17,915	05/24/2012	04/01/2032
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762			2	1.A	28	101.3420	27	27	28					7.000	5.347	MON		2	02/05/2002	09/01/2027
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800			2	1.A	782	100.5460	775	771	776		6			7.000	6.459	MON	5	56	11/06/1998	11/01/2026
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848			2	1.A	23	100.9220	22	22	22					7.000	5.447	MON		2	02/05/2002	12/01/2026
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374			2	1.A	277	103.6320	277	267	288		(2)			7.000	4.496	MON	2	19	05/01/2002	03/01/2032
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381			2	1.A	7,856	103.4180	7,854	7,594	8,204		(39)			7.000	4.369	MON	44	542	05/01/2002	04/01/2032
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391			2	1.A	2,276	105.3780	2,319	2,200	2,343		(25)			7.000	4.122	MON	13	157	05/01/2002	04/01/2032
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443			2	1.A	1,371	103.3590	1,370	1,325	1,366		(2)			6.500	5.466	MON	7	87	07/15/2005	08/01/2032
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597			2	1.A	217	101.6810	217	213	217					6.000	5.413	MON	1	13	05/10/2005	07/01/2033
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736			2	1.A	352	103.3390	351	340	353		(1)			6.500	5.366	MON	2	22	07/15/2005	09/01/2034
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434			2	1.A	305	103.5860	312	301	306					6.500	6.072	MON	2	20	08/09/2006	10/01/2036
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006			2	1.A	2,845	100.6720	2,755	2,737	2,740		(23)			5.000	3.090	MON	12	317	08/27/2009	02/01/2023
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122			2	1.A	2,748	100.6720	2,670	2,652	2,657		(23)			5.000	3.039	MON	11	189	03/31/2009	04/01/2023
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206			2	1.A	1,257	100.6720	1,219	1,211	1,215		(10)			5.000	2.984	MON	5	85	03/31/2009	05/01/2023
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232			2	1.A	3,724	100.6720	3,615	3,591	3,603		(24)			5.000	3.351	MON	15	226	03/31/2009	06/01/2023
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352			2	1.A	11,317	100.6720	11,006	10,933	11,012		(66)			5.000	3.290	MON	46	646	03/30/2009	12/01/2023
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480			2	1.A	4,040	100.6720	3,923	3,896	3,935		(30)			5.000	3.010	MON	16	223	03/31/2009	02/01/2024
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492			2	1.A	2,977	100.6720	2,885	2,866	2,891		(22)			5.000	3.027	MON	12	177	08/27/2009	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501			2	1.A	11,150	100.6720	10,799	10,727	10,828		(84)			5.000	2.920	MON	45	610	08/27/2009	01/01/2024
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546			2	1.A	15,109	100.6720	14,634	14,536	14,695		(108)			5.000	3.058	MON	61	826	08/27/2009	04/01/2024
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891			2	1.A	940	100.6720	914	908	904		(15)			5.000	2.813	MON	4	57	03/31/2009	05/01/2023
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525			2	1.A	2,909	99.7180	2,764	2,772	2,796		(38)			5.500	2.209	MON	13	190	08/27/2009	08/01/2023
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899			2	1.A	4,305	100.6720	4,187	4,159	4,127		35			5.000	2.175	MON	17	237	03/31/2009	10/01/2023
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995			2	1.A	5,832	100.6720	5,669	5,631	5,674		(56)			5.000	2.674	MON	23	310	03/31/2009	11/01/2023
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363			2	1.A	39,678	99.4640	37,608	37,811	38,150		(191)			5.500	4.157	MON	173	2,510	08/27/2009	07/01/2024
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413			2	1.A	632,085	96.5800	583,830	604,505	615,463		(1,961)			3.000	1.898	MON	1,511	18,641	05/24/2012	03/01/2027
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087			2	1.A	794,530	96.6160	734,945	760,686	774,591		(2,369)			3.000	1.922	MON	1,902	23,666	05/24/2012	05/01/2027
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197			2	1.A	690,716	96.6760	639,144	661,120	673,065		(2,035)			3.000	1.934	MON	1,653	20,660	05/22/2012	05/01/2027
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054			2	1.A	8,354	99.8840	8,542	8,552	8,444		15			6.000	6.629	MON	43	523	02/19/1999	08/01/2028
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064			2	1.A	18,289	99.8870	18,701	18,722	18,479		29			6.000	6.641	MON	94	1,196	02/19/1999	08/01/2028
31371E-ZT-5	FED NATL MTG ASSOC #250154			2	1.A	215	99.9800	209	209	205		2			8.000	6.932	MON	1	18	06/11/1999	12/01/2024
31371J-DS-0	FED NATL MTG ASSOC #253113			2	1.A	6,242	103.9740	6,250	6,011	6,395		(34)			7.500	4.790	MON	38	458	02/07/2002	03/01/2030
31371J-SC-9	FED NATL MTG ASSOC #253515			2	1.A	4,131	104.3230	4,150	3,978	4,236		(28)			7.500	4.483	MON	25	303	02/07/2002	11/01/2030
31371J-WC-4	FED NATL MTG ASSOC #253643			2	1.A	4,369	104.5230	4,398	4,208	4,477		(48)			7.500	4.621	MON	26	321	02/07/2002	02/01/2031
31371J-XA-7	FED NATL MTG ASSOC #253673			2	1.A	386	104.6540	393	376	402		(2)			7.500	4.923	MON	2	29	07/30/2001	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674			2	1.A	47	103.9510	47	46	49					8.000	5.097	MON		4	07/06/2001	03/01/2031
31371J-7C-2	FED NATL MTG ASSOC #253891			2	1.A	5,688	103.0300	5,670	5,504	5,878		(29)			7.500	5.178	MON	34	418	02/07/2002	07/01/2031
31371K-DV-0	FED NATL MTG ASSOC #254016			2	1.A	1,675	100.0000	1,646	1,646	1,670		(1)			8.500	7.920	MON	12	141	10/02/2001	09/01/2031
31371M-SB-4	FED NATL MTG ASSOC #256214			2	1.A	8,519	98.0970	9,104	9,281	8,818		14			4.500	6.087	MON	35	410	04/07/2006	03/01/2036
31371N-3T-0	FED NATL MTG ASSOC #257410			2	1.A	1,543	100.5680	1,498	1,490	1,498		(9)			5.000	3.451	MON	6	123	03/31/2009	10/01/2023
31376C-BM-5	FED NATL MTG ASSOC #351144			2	1.A	481	100.0430	474	474	477		(2)			8.000	6.849	MON	3	40	11/20/1998	06/01/2026

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
31379H-VS-6	FED NATL MTG ASSOC #420125			2	1.A	5,592	99.8090	5,558	5,568	5,583		(3)			8.000	7.807	MON	37	465	11/20/1998	05/01/2026
31379J-G6-7	FED NATL MTG ASSOC #420621			2	1.A	158	100.6610	155	154	154					7.500	6.829	MON	1	15	10/29/1998	12/01/2027
31380J-V4-2	FED NATL MTG ASSOC #441735			2	1.A	6,713	99.7670	6,531	6,546	6,637		(15)			7.500	6.691	MON	41	544	08/21/1998	07/01/2027
31382W-5U-2	FED NATL MTG ASSOC #495059			2	1.A	676	99.8130	672	673	675					8.000	7.799	MON	4	55	08/08/2001	05/01/2029
31383L-CG-8	FED NATL MTG ASSOC #505971			2	1.A	1,120	99.9740	1,132	1,132	1,120		1			7.500	7.928	MON	7	86	04/11/2000	07/01/2029
31383S-FY-1	FED NATL MTG ASSOC #511483			2	1.A	2,883	102.7080	2,852	2,777	2,918		(14)			8.000	5.858	MON	19	226	08/08/2001	09/01/2029
31383T-KR-8	FED NATL MTG ASSOC #512504			2	1.A	1,723	99.8110	1,699	1,702	1,719		(2)			8.000	7.585	MON	11	140	08/08/2001	10/01/2029
31383W-N7-2	FED NATL MTG ASSOC #515314			2	1.A	1,551	99.7770	1,546	1,549	1,551		(1)			7.500	7.476	MON	10	118	08/17/1999	09/01/2029
31384A-G8-5	FED NATL MTG ASSOC #517823			2	1.A	381	100.4890	368	367	386		(2)			8.000	5.721	MON	2	30	08/08/2001	02/01/2030
31384K-GS-9	FED NATL MTG ASSOC #525909			2	1.A	153	100.4560	148	147	155		(1)			7.500	4.960	MON	1	11	02/07/2002	12/01/2029
31384L-YT-5	FED NATL MTG ASSOC #527322			2	1.A	718	99.8040	714	715	718					8.000	7.853	MON	5	62	08/08/2001	01/01/2030
31384M-G2-2	FED NATL MTG ASSOC #527717			2	1.A	114	100.0460	111	111	114					7.500	6.063	MON	1	8	02/07/2002	01/01/2030
31384T-VT-1	FED NATL MTG ASSOC #533526			2	1.A	759	99.8130	746	748	757		(1)			8.000	7.500	MON	5	61	08/08/2001	03/01/2030
31384U-NK-6	FED NATL MTG ASSOC #534194			2	1.A	942	99.9670	907	908	963		(5)			8.000	5.592	MON	6	74	08/08/2001	04/01/2030
31384V-BT-8	FED NATL MTG ASSOC #534750			2	1.A	4,880	99.8140	4,850	4,859	4,875		(1)			8.000	7.860	MON	32	393	08/08/2001	03/01/2030
31384V-QG-0	FED NATL MTG ASSOC #535155			2	1.A	1,291	103.1560	1,285	1,246	1,326		(7)			8.000	5.491	MON	8	102	07/06/2001	02/01/2030
31384V-UY-6	FED NATL MTG ASSOC #535299			2	1.A	295	102.2660	290	284	305		(2)			7.500	4.404	MON	2	23	02/07/2002	05/01/2030
31384V-YW-6	FED NATL MTG ASSOC #535425			2	1.A	2,888	100.1130	2,783	2,780	2,458		(3)			7.500	3.904	MON	17	208	01/11/2002	08/01/2030
31384W-E6-3	FED NATL MTG ASSOC #535757			2	1.A	1,494	102.6490	1,477	1,439	1,543		(7)			8.000	5.241	MON	10	118	08/08/2001	01/01/2031
31384W-KQ-2	FED NATL MTG ASSOC #535903			2	1.A	51	102.6140	51	49	52					7.500	5.084	MON		4	07/30/2001	03/01/2031
31384W-LB-4	FED NATL MTG ASSOC #535922			2	1.A	429	102.8250	424	413	445		(3)			8.000	4.957	MON	3	34	08/08/2001	03/01/2031
31384W-LX-6	FED NATL MTG ASSOC #535942			2	1.A	300	103.8530	301	290	315		(2)			8.000	4.697	MON	2	23	07/06/2001	04/01/2031
31384W-S8-4	FED NATL MTG ASSOC #536143			2	1.A	573	100.9350	557	551	590		(3)			8.000	3.986	MON	4	45	08/08/2001	04/01/2030
31384W-XN-5	FED NATL MTG ASSOC #536285			2	1.A	5,825	101.9600	5,608	5,500	5,951		(38)			8.500	5.384	MON	39	473	10/02/2001	08/01/2030
31384W-Y3-8	FED NATL MTG ASSOC #536330			2	1.A	1,363	101.9150	1,338	1,313	1,414		(9)			8.000	4.962	MON	9	106	08/08/2001	04/01/2030
31385A-RX-7	FED NATL MTG ASSOC #538802			2	1.A	831	100.0670	801	801	833		(3)			8.000	6.373	MON	5	65	08/08/2001	06/01/2030
31385C-WQ-2	FED NATL MTG ASSOC #540755			2	1.A	1,060	100.6390	1,027	1,021	1,062		(3)			8.000	6.396	MON	7	83	08/08/2001	05/01/2030
31385E-WH-8	FED NATL MTG ASSOC #542548			2	1.A	1,343	100.2450	1,303	1,300	1,334		(3)			8.000	6.966	MON	9	105	08/08/2001	07/01/2030
31385F-EM-4	FED NATL MTG ASSOC #542940			2	1.A	948	99.7470	941	944	947					8.500	8.350	MON	7	83	10/02/2001	07/01/2030
31385F-QZ-2	FED NATL MTG ASSOC #543272			2	1.A	1,631	100.8800	1,585	1,571	1,660		(7)			8.000	5.803	MON	10	128	08/08/2001	07/01/2030
31385G-ZH-0	FED NATL MTG ASSOC #544444			2	1.A	48	100.1830	47	47	48					8.000	6.538	MON		4	07/06/2001	09/01/2030
31385H-S2-9	FED NATL MTG ASSOC #545137			2	1.A	4,008	102.7460	4,006	3,899	4,189		(36)			7.500	5.064	MON	24	297	07/30/2001	08/01/2031
31385K-3Y-9	FED NATL MTG ASSOC #547215			2	1.A	1,473	100.1130	1,438	1,436	1,465		(2)			8.000	7.179	MON	10	116	08/08/2001	07/01/2030
31385N-GV-5	FED NATL MTG ASSOC #547512			2	1.A	255	101.3880	250	247	267		(1)			8.000	3.655	MON	2	20	07/06/2001	08/01/2030
31385S-K5-6	FED NATL MTG ASSOC #551216			2	1.A	4,991	100.6130	4,836	4,807	5,160		(28)			7.500	4.683	MON	30	372	02/07/2002	09/01/2030
31385W-J8-3	FED NATL MTG ASSOC #554787			2	1.A	344	99.7550	342	343	343		(1)			8.000	7.704	MON	2	46	11/07/2000	10/01/2023
31386B-UH-5	FED NATL MTG ASSOC #558684			2	1.A	326	102.7470	323	314	337		(2)			7.500	4.867	MON	2	24	02/07/2002	01/01/2031
31386D-TN-0	FED NATL MTG ASSOC #560457			2	1.A	1,142	100.7590	1,108	1,099	1,172		(6)			7.500	5.001	MON	7	83	02/07/2002	12/01/2030
31386H-MR-9	FED NATL MTG ASSOC #563868			2	1.A	4,232	99.9790	4,130	4,131	4,212		(6)			7.500	6.737	MON	26	313	01/11/2002	01/01/2031
31386H-4A-6	FED NATL MTG ASSOC #564317			2	1.A	441	101.9170	424	416	450		(2)			8.500	3.619	MON	3	36	10/02/2001	11/01/2030
31386J-FQ-5	FED NATL MTG ASSOC #564575			2	1.A	11,480	100.2410	11,088	11,061	11,399		(26)			7.500	6.402	MON	69	841	02/07/2002	03/01/2031
31386N-XE-3	FED NATL MTG ASSOC #568677			2	1.A	4,283	100.1060	4,156	4,152	4,257		(8)			7.500	6.570	MON	26	316	01/11/2002	01/01/2031
31386N-6A-1	FED NATL MTG ASSOC #568865			2	1.A	3,160	99.8050	3,107	3,113	3,156		(3)			8.000	7.458	MON	21	272	08/08/2001	12/01/2030
31386X-TB-2	FED NATL MTG ASSOC #576646			2	1.A	696	100.4570	673	670	700		(2)			7.500	5.190	MON	4	51	02/07/2002	02/01/2031
31388D-Y7-7	FED NATL MTG ASSOC #602034			2	1.A	1,165	100.7090	1,130	1,122	1,210		(7)			8.000	5.100	MON	7	92	08/08/2001	08/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31388T-WE-9	FED NATL MTG ASSOC #614545			2	1.A	4,869	100.0770	4,726	4,723	4,841		(7)			8.500	7.501	MON	33	406	10/02/2001	07/01/2031
31389E-AK-1	FED NATL MTG ASSOC #622910			2	1.A	65,458	101.5060	66,444	65,458	65,458					6.000	6.000	MON	327	3,982	01/18/2002	10/01/2031
31389F-SU-7	FED NATL MTG ASSOC #624331			2	1.A	3,166	100.1930	3,054	3,049	3,235		(12)			7.500	5.369	MON	19	219	02/07/2002	02/01/2032
31389Q-MM-7	FED NATL MTG ASSOC #632264			2	1.A	809	99.7780	798	800	808					7.500	6.916	MON	5	61	02/07/2002	03/01/2032
31389S-DD-3	FED NATL MTG ASSOC #633800			2	1.A	71,476	101.5060	72,553	71,476	71,476					6.000	6.000	MON	357	4,336	02/20/2002	12/01/2031
31389X-JK-0	FED NATL MTG ASSOC #638466			2	1.A	11,270	99.8670	10,916	10,931	11,230		(18)			7.500	6.527	MON	68	851	02/07/2002	03/01/2032
31390B-YA-0	FED NATL MTG ASSOC #641605			2	1.A	476	99.6900	457	459	479		(1)			7.500	5.967	MON	3	40	02/07/2002	04/01/2032
31390K-MJ-4	FED NATL MTG ASSOC #648461			2	1.A	23,803	100.0790	23,127	23,108	23,683		(32)			7.500	6.632	MON	144	1,749	08/06/2002	07/01/2032
31391M-GG-2	FED NATL MTG ASSOC #670799			2,3	1.A	12,677	97.9830	12,333	12,587	12,666		(4)			4.400	4.211	MON	46	336	10/09/2002	11/01/2032
31403G-XW-7	FED NATL MTG ASSOC #748693			2	1.A	91,434	102.4540	89,980	87,825	93,258		(289)			6.500	4.682	MON	476	5,915	10/23/2003	10/01/2033
31406T-MF-5	FED NATL MTG ASSOC #819458			2	1.A	326,935	100.0590	327,130	326,935	326,935					5.000	5.000	MON	1,362	18,990	01/10/2005	03/01/2034
31406Y-SP-6	FED NATL MTG ASSOC #824126			2	1.A	278,582	100.8720	281,013	278,582	278,582					5.000	5.000	MON	1,161	14,090	01/10/2005	03/01/2035
31407F-VJ-6	FED NATL MTG ASSOC #829617			2	1.A	64,731	98.9980	64,083	64,731	64,731					5.000	5.000	MON	270	3,170	01/10/2005	06/01/2035
31407Q-4E-3	FED NATL MTG ASSOC #837921			2	1.A	384,039	100.8730	387,393	384,039	384,039					5.000	5.000	MON	1,600	19,123	01/10/2005	07/01/2035
31407T-UQ-1	FED NATL MTG ASSOC #840391			2	1.A	385,945	100.8720	389,309	385,945	385,945					5.000	5.000	MON	1,608	19,455	01/10/2005	07/01/2035
31407T-7E-4	FED NATL MTG ASSOC #840693			2	1.A	67,813	99.8360	67,702	67,813	67,813					5.000	5.000	MON	283	3,420	01/10/2005	08/01/2035
31409Y-L5-4	FED NATL MTG ASSOC #882448			2	1.A	634,117	102.1230	647,579	634,117	634,117					5.000	5.000	MON	2,642	31,987	04/10/2006	02/01/2036
31410K-D9-2	FED NATL MTG ASSOC #889428			2	1.A	1,677	100.5680	1,614	1,605	1,609		(12)			5.000	3.068	MON	7	171	08/28/2009	05/01/2023
31410R-7C-7	FED NATL MTG ASSOC #895591			2	1.A	222,384	99.9370	222,244	222,384	222,384					5.000	5.000	MON	927	11,020	04/10/2006	04/01/2036
31410S-TH-0	FED NATL MTG ASSOC #896152			2	1.A	181,905	100.3370	182,518	181,905	181,905					5.000	5.000	MON	758	9,165	04/10/2006	03/01/2036
31410T-7H-2	FED NATL MTG ASSOC #897396			2	1.A	242,936	100.8730	245,056	242,936	242,936					5.000	5.000	MON	1,012	12,224	04/10/2006	08/01/2036
31410V-SA-9	FED NATL MTG ASSOC #898813			2	1.A	1,143	99.2060	1,165	1,174	1,152					5.000	5.745	MON	5	151	12/08/2006	11/01/2036
31412C-B3-3	FED NATL MTG ASSOC #920858			2	1.A	63,259	99.3210	62,830	63,259	63,259					5.000	5.000	MON	264	3,178	04/10/2006	10/01/2036
31412N-EC-6	FED NATL MTG ASSOC #929931			2	1.A	29,279	100.5680	28,439	28,278	28,414		(169)			5.000	3.463	MON	118	1,736	03/30/2009	09/01/2023
31412N-RU-2	FED NATL MTG ASSOC #930299			2	1.A	26,120	100.5680	25,330	25,187	25,344		(138)			5.000	3.521	MON	105	1,455	03/31/2009	12/01/2023
31413M-HA-8	FED NATL MTG ASSOC #949425			2	1.A	2,903	100.5680	2,814	2,799	2,802		(20)			5.000	3.437	MON	12	253	04/02/2009	03/01/2023
31414D-U3-8	FED NATL MTG ASSOC #963302			2	1.A	14,987	100.5680	13,865	13,787	13,846		(156)			5.000	2.327	MON	57	832	10/07/2011	05/01/2023
31414M-5G-7	FED NATL MTG ASSOC #970747			2	1.A	18,928	99.5800	18,085	18,161	18,288		(130)			5.500	3.632	MON	83	1,296	03/31/2009	11/01/2023
31415L-MC-8	FED NATL MTG ASSOC #983355			2	1.A	1,937	100.5680	1,881	1,871	1,880		(11)			5.000	3.387	MON	8	98	03/30/2009	08/01/2023
31415L-S3-2	FED NATL MTG ASSOC #983538			2	1.A	25,523	100.8070	25,229	25,027	25,631		(14)			5.000	4.271	MON	104	1,260	02/23/2009	04/01/2038
31415S-6Z-0	FED NATL MTG ASSOC #988388			2	1.A	6,414	100.5680	6,223	6,188	6,212		(30)			5.000	3.766	MON	26	371	04/02/2009	09/01/2023
31416B-Y4-4	FED NATL MTG ASSOC #995431			2	1.A		99.6240								5.500	0.000	MON			12/31/2022	02/01/2023
31416B-Z2-7	FED NATL MTG ASSOC #995461			2	1.A	5,572	99.5260	5,321	5,346	5,390		(39)			5.500	3.532	MON	25	348	03/31/2009	12/01/2023
31417B-ZA-8	FED NATL MTG ASSOC #AB5236			2	1.A	684,292	96.5020	631,163	654,043	667,076		(2,232)			3.000	1.830	MON	1,635	20,324	05/22/2012	05/01/2027
3138LT-YP-7	FED NATL MTG ASSOC #A03417			2	1.A	948,583	96.4470	874,664	906,888	922,197		(2,618)			3.000	2.007	MON	2,267	28,134	05/24/2012	05/01/2027
3138LT-Z8-4	FED NATL MTG ASSOC #A03466			2	1.A	759,158	96.3880	699,573	725,788	739,769		(2,338)			3.000	1.885	MON	1,814	22,397	05/24/2012	06/01/2027
31418A-F2-9	FED NATL MTG ASSOC #MA1084			2	1.A	504,044	96.8360	462,788	477,908	493,118		(896)			3.500	2.400	MON	1,394	17,056	05/29/2012	06/01/2032
31392F-ES-2	FNR 2002-71 AP RMBS			2	1.A	135,012	98.8520	131,207	132,731	133,141		(66)			5.000	4.817	MON	553	6,733	11/21/2003	11/25/2032
31397Q-ZP-6	FNR 2011-17 KA RMBS			2	1.A	368,602	96.1880	331,799	344,948	362,371		(862)			4.000	2.317	MON	1,150	13,961	10/07/2011	03/25/2041
38375D-F2-9	GNR 2008-94 JB RMBS			2	1.A	79,190	99.1200	70,220	70,843	78,662		(230)			5.000	2.085	MON	295	3,621	10/07/2011	12/20/2038
38376X-SK-0	GNR 2010-29 AG RMBS			2	1.A	123,313	97.5750	111,729	114,505	120,600		(338)			4.000	2.274	MON	382	4,634	10/07/2011	10/20/2039
38377F-Z3-8	GNR 2010-73 LA RMBS			2	1.A	129,838	97.9370	118,313	120,805	124,771		(639)			4.250	2.360	MON	428	5,194	10/07/2011	03/20/2038
38377V-HF-6	GNR 2011-52 NK RMBS			2	1.A	805,044	96.1830	719,779	748,345	776,125		(1,193)			3.500	2.133	MON	2,183	26,698	10/07/2011	04/16/2041
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						10,976,239	XXX	10,389,757	10,603,396	10,790,750		(21,115)			XXX	XXX	XXX	34,883	431,325	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
0909999999. Total - U.S. Special Revenues Bonds						3,518,491,713	XXX	3,275,898,954	3,206,454,130	3,408,268,125		(32,930,419)			XXX	XXX	XXX	36,825,263	91,555,696	XXX	XXX
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO		A	1	3.B FE	4,511,250	89.4550	4,025,453	4,500,000	4,025,453	(480,725)	(3,444)			3.875	3.791	MS	51,344	174,375	06/15/2021	01/15/2028
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO		A	1	4.B FE	923,770	89.5410	895,406	1,000,000	895,406	(36,167)	7,803			4.375	6.017	MN	5,590	43,750	05/03/2022	01/15/2028
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO		A	1	4.B FE	14,193,858	80.9810	11,602,148	14,327,000	11,602,148	(2,405,908)	9,163			4.000	4.126	AO	120,984	623,080	08/04/2022	10/15/2030
682357-AA-6	180 MEDICAL INC		C	1	3.B FE	173,324	85.9700	171,940	200,000	171,940	(1,594)	210			3.875	6.301	AO	1,636		12/05/2022	10/15/2029
817826-AB-6	7-ELEVEN INC			1	2.B FE	17,985,060	95.1620	17,129,160	18,000,000	17,994,438		4,975			0.800	0.828	FA	56,400	144,000	01/27/2021	02/10/2024
817826-AC-4	7-ELEVEN INC			1	2.B FE	4,988,100	87.5790	4,378,970	5,000,000	4,992,533		2,354			0.950	0.999	FA	18,604	47,500	01/27/2021	02/10/2026
817826-AD-2	7-ELEVEN INC			1	2.B FE	7,974,960	82.8810	6,630,480	8,000,000	7,981,497		3,476			1.300	1.347	FA	40,733	104,000	01/27/2021	02/10/2028
817826-AE-0	7-ELEVEN INC			1	2.B FE	509,720	76.3690	389,483	510,000	509,769		26			1.800	1.806	FA	3,596	9,180	01/27/2021	02/10/2031
00287Y-AQ-2	ABBVIE INC			1	2.A FE	4,349,544	96.9150	3,809,717	3,931,000	4,165,388		(97,260)			3.600	1.045	MN	18,476	141,516	12/22/2021	05/14/2025
00287Y-AY-5	ABBVIE INC			1	2.A FE	8,442,275	94.6830	8,360,491	8,830,000	8,473,377		31,102			3.200	4.506	MN	36,890	141,280	09/01/2022	05/14/2026
00287Y-AY-5	ABBVIE INC	LS		1	2.A FE	606,161	94.6830	600,289	634,000	608,394		2,233			3.200	4.506	MN	2,649	10,144	09/01/2022	05/14/2026
00287Y-BF-5	ABBVIE INC			1	2.A FE	12,286,202	96.4570	12,250,064	12,700,000	12,316,481		30,279			4.250	4.847	MN	70,467	269,875	06/14/2022	11/14/2028
00287Y-BF-5	ABBVIE INC	LS		1	2.A FE	2,226,998	96.4570	2,218,516	2,300,000	2,232,342		5,344			4.250	4.832	MN	12,762	48,875	06/14/2022	11/14/2028
00287Y-BV-0	ABBVIE INC			1	2.A FE	14,626,549	92.9980	14,786,746	15,900,000	14,704,072		77,523			2.950	5.106	MN	52,117	234,525	09/27/2022	11/21/2026
00287Y-BV-0	ABBVIE INC	LS		1	2.A FE	1,497,987	92.9980	1,521,454	1,636,000	1,505,665		7,678			2.950	5.242	MN	5,362	24,131	09/27/2022	11/21/2026
00287Y-BX-6	ABBVIE INC			1	2.A FE	1,770,595	90.1470	1,596,510	1,771,000	1,770,680		41			3.200	3.203	MN	6,297	56,672	11/20/2020	11/21/2029
00287Y-BX-6	ABBVIE INC	LS		1	2.A FE	2,566,414	90.1470	2,314,084	2,567,000	2,566,537		59			3.200	3.203	MN	9,127	82,144	11/20/2020	11/21/2029
00287Y-CX-5	ABBVIE INC			1	2.C FE	9,226,370	97.4610	9,079,467	9,316,000	9,184,577		(9,636)			3.800	4.465	MS	104,236	45,334	09/23/2022	03/15/2025
024747-AF-4	ABC SUPPLY CO INC			1	3.B FE	5,298,999	89.2200	4,697,433	5,265,000	4,697,433	(587,085)	(9,057)			4.000	3.809	JJ	97,110	210,600	11/30/2021	01/15/2028
024747-AF-4	ABC SUPPLY CO INC	LS		1	3.B FE	1,101,251	89.2200	971,606	1,089,000	971,606	(125,557)	(3,791)			4.000	3.615	JJ	20,086	43,560	11/30/2021	01/15/2028
024747-AG-2	ABC SUPPLY CO INC			1	4.A FE	6,872,500	81.7450	5,738,499	7,020,000	5,738,499	(1,135,326)	13,875			3.875	4.190	MN	34,759	272,025	02/16/2022	11/15/2029
024747-AG-2	ABC SUPPLY CO INC	LS		1	4.A FE	730,000	81.7450	596,739	730,000	596,739	(131,437)				3.875	3.875	MN	3,615	28,288	04/27/2021	11/15/2029
00084D-AU-4	ABN AMRO BANK NV		D	1,5	2.A FE	17,000,000	86.0040	14,620,680	17,000,000	17,000,000					1.542	1.542	JD	10,923	262,140	06/09/2021	06/16/2027
00084D-AW-0	ABN AMRO BANK NV		D	1	2.A FE	11,900,000	80.8630	9,622,673	11,900,000	11,900,000					2.470	2.470	JD	14,697	293,930	12/06/2021	12/13/2029
00084D-AW-0	ABN AMRO BANK NV	LS	D	1	2.A FE	100,000	80.8630	80,863	100,000	100,000					2.470	2.470	JD	124	2,470	12/06/2021	12/13/2029
00081T-AK-4	ACCO BRANDS CORP	LS		1	3.C FE	8,551,960	82.5000	7,115,625	8,625,000	7,115,625	(1,394,218)	7,533			4.250	4.389	MS	107,932	467,500	03/02/2022	03/15/2029
00510R-AD-5	ACUITY BRANDS INC.			1	2.B FE	3,941,606	76.7950	3,034,934	3,952,000	3,943,625		954			2.150	2.179	JD	3,776	84,968	10/27/2020	12/15/2030
00510R-AD-5	ACUITY BRANDS INC.	LS		1	2.B FE	160,577	76.7950	123,640	161,000	160,659		39			2.150	2.179	JD	154	3,462	10/27/2020	12/15/2030
00653V-AA-9	ADAPTHEALTH LLC			1	4.B FE	11,555,250	91.6690	10,143,164	11,065,000	10,143,164	(1,220,884)	(90,723)			6.125	5.137	FA	282,388	677,731	06/02/2021	08/01/2028
00653V-AC-5	ADAPTHEALTH LLC	LS		1	4.B FE	1,500,000	83.7250	1,255,875	1,500,000	1,255,875	(244,125)				4.625	4.625	FA	28,906	115,625	12/15/2020	08/01/2029
00653V-AE-1	ADAPTHEALTH LLC	LS		1	4.B FE	910,000	85.1290	774,674	910,000	774,674	(135,326)				5.125	5.125	MS	15,546	48,192	08/12/2021	03/01/2030
00751Y-AF-3	ADVANCE AUTO PARTS INC	LS		1	2.B FE	2,691,144	83.9210	2,265,859	2,700,000	2,693,876		1,224			1.750	1.800	AO	11,813	47,250	09/22/2020	10/01/2027
00774C-AB-3	AECOM			1	3.C FE	6,066,186	96.2500	5,771,150	5,996,000	5,771,150	(266,044)	(8,716)			5.125	4.941	MS	90,481	307,295	06/26/2019	03/15/2027
00108W-AM-2	AEP TEXAS INC			1	2.A FE	6,722,798	81.0700	5,472,225	6,750,000	6,729,064		2,547			2.100	2.145	JJ	70,875	141,750	06/29/2020	07/01/2030
00108W-AP-5	AEP TEXAS INC			1	2.A FE	997,160	95.7840	957,843	1,000,000	997,300		140			4.700	4.736	MN	6,006	23,108	05/16/2022	05/15/2032
00774M-AG-0	AERCAP IRELAND CAPITAL DAC		D	1	2.C FE	17,392,158	96.1240	15,572,023	16,200,000	16,793,087		(203,785)			4.450	3.051	AO	180,225	720,900	12/18/2019	10/01/2025
00774M-AN-5	AERCAP IRELAND CAPITAL DAC		D	1	2.C FE	197,846	101.3280	202,656	200,000	198,837		407			6.500	6.753	JJ	5,994	13,000	06/03/2020	07/15/2025
00774M-AN-5	AERCAP IRELAND CAPITAL DAC	LS	D	1	2.C FE	6,380,534	101.3280	6,535,643	6,450,000	6,412,500		13,123			6.500	6.753	JJ	193,321	419,250	06/03/2020	07/15/2025
00774M-AP-0	AERCAP IRELAND CAPITAL DAC		D	1	2.C FE	4,968,250	99.3430	4,967,160	5,000,000	4,992,605		10,094			4.500	4.716	MS	66,250	225,000	06/23/2020	09/15/2023
00774M-AT-2	AERCAP IRELAND CAPITAL DAC		D	1	2.C FE	12,275,000	96.2190	11,810,821	12,275,000	12,275,000					1.150	1.150	AO	24,311	141,163	10/21/2021	10/29/2023
00774M-AT-2	AERCAP IRELAND CAPITAL DAC	LS	D	1	2.C FE	2,725,000	96.2190	2,621,954	2,725,000	2,725,000					1.150	1.150	AO	5,397	31,338	10/21/2021	10/29/2023
00774M-AU-9	AERCAP IRELAND CAPITAL DAC		D	1	2.C FE	25,968,280	92.2400	23,982,400	26,000,000	25,980,489		10,426			1.650	1.692	AO	73,883	429,000	10/21/2021	10/29/2024
00774M-AV-7	AERCAP IRELAND CAPITAL DAC		D	1	2.C FE	9,850,423	87.4440	8,628,119	9,867,000	9,854,130		3,167			2.450	2.486	AO	41,633	241,742	10/21/2021	10/29/2026
00774M-AV-7	AERCAP IRELAND CAPITAL DAC	LS	D	1	2.C FE	132,777	87.4440	116,301	133,000	132,827		43			2.450	2.486	AO	561	3,259	10/21/2021	10/29/2026

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
00774M-AX-3	AERCAP IRELAND CAPITAL DAC		D	1	2.C FE	1,992,480	78.1760	1,563,522	2,000,000	1,993,216		630			3.300	3.344	JJ	27,683	49,683	10/21/2021	01/30/2032
00774M-AY-1	AERCAP IRELAND CAPITAL DAC		D	1	2.C FE	4,978,500	75.8190	3,790,970	5,000,000	4,980,235		1,483			3.400	3.444	AO	29,278	170,000	10/21/2021	10/29/2033
00774M-AZ-8	AERCAP IRELAND CAPITAL DAC		D	1	2.C FE	4,184,720	70.6980	2,827,900	4,000,000	4,177,584		(6,801)			3.850	3.519	AO	26,522	154,000	12/09/2021	10/29/2041
00774M-AC-9	AERCAP IRELAND CAPITAL DAC / AERCA		D	1	2.C FE	3,518,883	95.2380	3,156,184	3,314,000	3,419,381		(50,222)			3.500	1.902	JJ	53,484	115,990	01/01/2021	01/15/2025
00774M-AW-5	AERCAP IRELAND CAPITAL DAC / AERCA		D	1	2.C FE	2,994,540	83.7780	2,513,325	3,000,000	2,995,377		715			3.000	3.029	AO	15,500	90,000	10/21/2021	10/29/2028
00774M-BB-0	AERCAP IRELAND CAPITAL DAC 3NC1		D	1	2.C FE	1,650,394	91.9560	1,673,590	1,820,000	1,664,870		14,476			1.750	6.792	AO	5,485	15,925	10/24/2022	10/29/2024
00130H-CB-9	AES CORPORATION (THE)			1	2.C FE	36,090,805	94.2900	33,958,580	36,015,000	36,048,991		(30,606)			3.300	3.257	JJ	548,028	1,080,338	04/21/2022	07/15/2025
00130H-CC-7	AES CORPORATION (THE)			1	2.C FE	4,481,865	88.2000	3,969,000	4,500,000	4,485,839		1,581			3.950	3.999	JJ	81,963	177,750	05/15/2020	07/15/2030
00130H-CE-3	AES CORPORATION (THE)			1	2.C FE	14,247,151	88.7990	12,898,040	14,525,000	14,270,233		22,610			1.375	1.949	JJ	92,093	167,819	09/15/2022	01/15/2026
00130H-CE-3	AES CORPORATION (THE)	LS		1	2.C FE	244,883	88.7990	217,557	245,000	244,919		26			1.375	1.386	JJ	1,553	3,369	08/19/2021	01/15/2026
00130H-CG-8	AES CORPORATION (THE)			1	2.C FE	14,874,698	79.5520	11,837,352	14,880,000	14,875,395		512			2.450	2.454	JJ	168,103	364,560	08/19/2021	01/15/2031
00130H-CG-8	AES CORPORATION (THE)	LS		1	2.C FE	2,619,066	79.5520	2,084,265	2,620,000	2,619,189		90			2.450	2.454	JJ	29,599	64,190	08/19/2021	01/15/2031
001192-AL-7	AGL CAPITAL CORP			1	2.A FE	7,493,250	96.4600	7,234,470	7,500,000	7,497,788		715			3.875	3.886	MN	37,135	290,625	11/13/2015	11/15/2025
008911-BK-4	AIR CANADA		A	1	3.B FE	8,150,360	88.5730	7,146,094	8,068,000	7,146,094	(984,822)	(18,757)			3.875	3.608	FA	118,107	316,109	12/21/2021	08/15/2026
00912X-BF-0	AIR LEASE CORPORATION			1	2.B FE	7,907,880	93.5340	6,438,887	6,884,000	7,662,208		(124,363)			4.625	2.502	AO	79,596	318,385	01/01/2021	10/01/2028
00914A-AF-9	AIR LEASE CORPORATION			1	2.B FE	22,761,490	93.1030	21,413,667	23,000,000	22,897,900		47,158			2.300	2.520	FA	220,417	529,000	01/07/2020	02/01/2025
00914A-AK-8	AIR LEASE CORPORATION			1	2.B FE	5,791,454	82.8700	4,644,018	5,604,000	5,766,761		(18,198)			3.125	2.715	JD	14,594	175,125	08/18/2021	12/01/2030
00914A-AK-8	AIR LEASE CORPORATION	LS		1	2.B FE	409,246	82.8700	328,164	396,000	407,501		(1,286)			3.125	2.715	JD	1,031	12,375	08/18/2021	12/01/2030
00914A-AL-6	AIR LEASE CORPORATION			1	2.B FE	12,417,000	94.4590	11,807,425	12,500,000	12,469,222		27,165			0.700	0.921	FA	33,056	87,500	01/19/2021	02/15/2024
00914A-AM-4	AIR LEASE CORPORATION			1	2.B FE	2,976,810	86.8540	2,605,614	3,000,000	2,983,665		4,303			1.875	2.032	FA	21,250	68,906	05/17/2021	08/15/2026
00914A-AP-7	AIR LEASE CORPORATION			1	2.B FE	4,966,250	92.0820	4,604,095	5,000,000	4,981,530		11,177			0.800	1.029	FA	14,778	40,000	08/11/2021	08/18/2024
00914A-AQ-5	AIR LEASE CORPORATION			1	2.B FE	2,949,690	81.4500	2,443,491	3,000,000	2,958,845		6,712			2.100	2.360	MS	21,000	65,275	08/11/2021	09/01/2028
00914A-AR-3	AIR LEASE CORPORATION			1	2.B FE	5,434,000	87.1460	4,793,019	5,500,000	5,446,156		12,156			2.200	2.456	JJ	55,794	61,508	01/05/2022	01/15/2027
01021F-AB-5	AKUMIN ESCROW INC			1	5.A FE	21,350,000	60.9180	13,006,014	21,350,000	13,006,014	(7,009,611)				7.500	7.500	FA	667,188	1,565,667	07/29/2021	08/01/2028
01021F-AB-5	AKUMIN ESCROW INC	LS		1	5.A FE	2,400,000	60.9180	1,462,034	2,400,000	1,462,034	(787,966)				7.500	7.500	FA	75,000	176,000	07/29/2021	08/01/2028
010392-FY-9	ALABAMA POWER COMPANY			1	1.E FE	29,510,191	95.8130	28,298,281	29,535,000	29,511,929		1,738			3.750	3.768	MS	427,642		08/09/2022	09/01/2027
010392-FY-9	ALABAMA POWER COMPANY	LS		1	1.E FE	464,609	95.8130	445,529	465,000	464,637		27			3.750	3.768	MS	6,733		08/09/2022	09/01/2027
012653-AD-3	ALBEMARLE CORP			1	2.B FE	15,473,751	97.5180	15,103,510	15,488,000	15,475,362		1,611			4.650	4.671	JD	60,016	396,106	05/10/2022	06/01/2027
012653-AD-3	ALBEMARLE CORP	LS		1	2.B FE	2,509,689	97.5180	2,449,640	2,512,000	2,509,950		261			4.650	4.671	JD	9,734	64,244	05/10/2022	06/01/2027
013092-AA-9	ALBERTSONS COS LLC/SAFEWAY INC/NEW			1	3.C FE	513,126	102.1140	520,781	510,000	512,607		(519)			7.500	7.245	MS	19,125	11,263	07/05/2022	03/15/2026
013092-AC-5	ALBERTSONS COS LLC/SAFEWAY INC/NEW			1	3.C FE	11,603,580	92.8870	10,867,779	11,700,000	10,867,779	(689,882)	(14,698)			4.625	4.889	JJ	249,519	393,125	10/14/2022	01/15/2027
013092-AG-6	ALBERTSONS COS LLC/SAFEWAY INC/NEW			1	3.C FE	3,390,000	83.8990	3,355,960	4,000,000	3,355,960	(49,846)	15,806			3.500	6.443	MS	41,222		10/14/2022	03/15/2029
013092-AB-7	ALBERTSONS HOLDINGS LLC / SAFEWAY			1	3.C FE	1,989,963	95.0680	1,887,100	1,985,000	1,887,100	(100,279)	(817)			5.875	5.825	FA	44,056	116,619	08/02/2019	02/15/2028
013092-AB-7	ALBERTSONS HOLDINGS LLC / SAFEWAY	LS		1	3.C FE	2,085,000	95.0680	1,901,360	2,000,000	1,901,360	(139,761)	(14,331)			5.875	5.028	FA	44,389	117,500	10/03/2019	02/15/2028
013817-AJ-0	ALCOA INC			1	3.A FE	3,083,750	99.4380	2,983,140	3,000,000	2,983,140	(63,656)	(10,026)			5.900	5.467	FA	73,750	177,000	04/11/2019	02/01/2027
013817-AK-7	ALCOA INC			1	3.A FE	8,126,251	97.0750	7,198,089	7,415,000	7,198,089	(861,192)	(32,018)			5.950	5.063	FA	183,830	441,193	11/10/2020	02/01/2037
013817-AK-7	ALCOA INC	LS		1	3.A FE	5,615,749	97.0750	5,421,622	5,585,000	5,421,622	(193,648)	(1,820)			5.950	5.885	FA	138,461	332,308	11/10/2020	02/01/2037
013817-AW-1	ALCOA INC			1	3.A FE	790,075	98.8840	739,652	748,000	739,652	(23,408)	(8,163)			5.125	3.922	AO	9,584	38,335	07/10/2019	10/01/2024
013817-AW-1	ALCOA INC	LS		1	3.A FE	663,325	98.8840	620,992	628,000	620,992	(19,653)	(6,854)			5.125	3.922	AO	8,046	32,185	07/10/2019	10/01/2024
013822-AC-5	ALCOA NEDERLAND HOLDING BV	LS		1	2.C FE	4,768,750	98.5120	4,925,600	5,000,000	4,776,861		8,111			6.125	7.140	MN	39,132	153,125	10/03/2022	05/15/2028
013822-AG-6	ALCOA NEDERLAND HOLDING BV			1	2.C FE	1,900,600	88.7160	1,960,621	2,210,000	1,909,734		9,134			4.125	6.834	MS	23,044		10/04/2022	03/31/2029
013822-AG-6	ALCOA NEDERLAND HOLDING BV	LS		1	2.C FE	456,660	88.7160	471,081	531,000	458,855		2,195			4.125	6.834	MS	5,537		10/04/2022	03/31/2029
01400E-AA-1	ALCON FINANCE CORP		C	1	2.B FE	5,572,448	91.5060	5,124,308	5,600,000	5,584,659		3,850			2.750	2.828	MS	41,922	154,000	09/16/2019	09/23/2026
01400E-AB-9	ALCON FINANCE CORP		C	1	2.B FE	7,746,351	87.0640	6,543,723	7,516,000	7,683,790		(22,713)			3.000	2.634	MS	61,381	225,480	02/27/2020	09/23/2029
01748T-AB-7	ALLEGION PLC			1	2.B FE	7,997,280	86.1660	6,893,280	8,000,000	7,998,065		250			3.500	3.504	AO	70,000	280,000	09/19/2019	10/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
01748N-AD-6	ALLEGION US HOLDING CO INC			1	2.B FE	14,092,104	96.1630	13,558,969	14,100,000	14,097,859		1,172			3.200	3.209	AO	112,800	451,200	09/18/2017	10/01/2024
01748N-AE-4	ALLEGION US HOLDING CO INC			1	2.B FE	7,481,850	90.2570	6,769,298	7,500,000	7,490,576		1,790			3.550	3.579	AO	66,563	266,250	09/18/2017	10/01/2027
01748T-AC-5	ALLEGION US HOLDING CO INC			1	2.B FE	7,999,840	96.8320	7,746,520	8,000,000	7,999,846		6			5.411	5.411	JJ	227,262		06/07/2022	07/01/2032
01879N-AA-3	ALLIANCE RESOURCE OPERATING PARTNE			1	4.A FE	264,056	99.2500	258,050	260,000	258,050	(3,095)	(2,911)			7.500	6.949	MN	3,250	19,500	02/14/2022	05/01/2025
01882Y-AA-4	ALLIANT ENERGY FINANCE LLC			1	2.B FE	8,955,270	99.3070	8,937,612	9,000,000	8,995,291		10,061			3.750	3.867	JD	15,000	337,500	10/04/2018	06/15/2023
01882Y-AD-8	ALLIANT ENERGY FINANCE LLC			1	2.B FE	4,991,650	86.1880	4,309,405	5,000,000	4,992,243		593			3.600	3.620	MS	60,000	91,500	02/23/2022	03/01/2032
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC			1	4.B FE	17,733,487	91.5000	15,313,440	16,736,000	15,313,440	(1,771,773)	(264,471)			6.625	5.171	JJ	511,262	1,108,760	06/02/2021	07/15/2026
01959E-AC-2	ALLIED WORLD ASSURANCE CO HOLDINGS			1	2.B FE	626,457	95.7560	622,413	650,000	626,669		212			4.350	5.744	AO	4,870		12/19/2022	10/29/2025
019736-AG-2	ALLISON TRANSMISSION INC			1	3.B FE	336,404	82.2500	304,325	370,000	304,325	(34,745)	2,666			3.750	5.021	JJ	5,820	6,938	02/14/2022	01/30/2031
02005N-BP-4	ALLY FINANCIAL INC			1	2.C FE	6,520,350	77.9670	5,145,822	6,600,000	6,532,510		10,652			2.200	2.389	MN	23,797	145,200	12/22/2021	11/02/2028
02154C-AH-6	ALTICE FINANCING SA		D	1	4.B FE	953,000	78.6560	749,595	953,000	749,595	(193,875)				5.750	5.750	FA	20,701	55,254	08/03/2021	08/15/2029
02154C-AH-6	ALTICE FINANCING SA	LS	D	1	4.B FE	3,063,000	78.6560	2,409,242	3,063,000	2,409,242	(623,128)				5.750	5.750	FA	66,535	177,590	08/03/2021	08/15/2029
02156L-AC-5	ALTICE FRANCE SA (FRANCE)		D	1	4.B FE	11,415,414	78.3120	8,731,005	11,149,000	8,731,005	(2,251,068)	(82,306)			5.500	4.671	AO	129,452	613,195	11/03/2021	01/15/2028
02156L-AE-1	ALTICE FRANCE SA (FRANCE)		D	1	4.B FE	11,853,250	75.1910	9,323,696	12,400,000	9,323,696	(2,130,827)	2,023			5.125	5.775	MS	187,119	558,625	07/14/2022	01/15/2029
02156L-AF-8	ALTICE FRANCE SA (FRANCE)		D	1	4.B FE	3,000,000	74.9740	2,249,229	3,000,000	2,249,229	(677,121)				5.125	5.125	AO	32,458	153,750	04/13/2021	07/15/2029
02156L-AH-4	ALTICE FRANCE SA (FRANCE)		D	1	4.B FE	12,046,793	76.2530	9,655,917	12,663,000	9,655,917	(2,353,222)	37,947			5.500	6.314	AO	147,032	661,902	09/12/2022	10/15/2029
02156L-AH-4	ALTICE FRANCE SA (FRANCE)	LS	D	1	4.B FE	2,325,000	76.2530	1,772,882	2,325,000	1,772,882	(517,243)				5.500	5.500	AO	26,996	131,072	09/24/2021	10/15/2029
02209S-BC-6	ALTRIA GROUP INC ABS			1	2.B FE	666,259	97.8960	595,205	608,000	639,217		(9,477)			4.400	2.673	FA	10,181	26,752	02/03/2020	02/14/2026
02209S-BC-6	ALTRIA GROUP INC ABS	LS		1	2.B FE	8,562,729	97.8960	7,579,070	7,742,000	8,182,147		(134,070)			4.400	2.494	FA	129,635	340,648	02/03/2020	02/14/2026
02209S-BD-4	ALTRIA GROUP INC ABS	LS		1	2.B FE	5,214,285	95.9530	4,410,950	4,597,000	5,034,820		(64,086)			4.800	3.080	FA	83,972	220,656	02/12/2020	02/14/2029
02209S-BH-5	ALTRIA GROUP INC ABS			1	2.B FE	13,494,330	94.1910	12,715,812	13,500,000	13,497,256		1,124			2.350	2.359	MN	48,469	317,250	05/04/2020	05/06/2025
02209S-BJ-1	ALTRIA GROUP INC ABS			1	2.B FE	2,492,225	85.4750	2,136,880	2,500,000	2,494,037		702			3.400	3.437	MN	12,986	85,000	05/04/2020	05/06/2030
02209S-BM-4	ALTRIA GROUP INC ABS			1	2.B FE	5,368,194	66.3250	3,581,534	5,400,000	5,370,381		1,164			3.400	3.441	FA	14,970	183,600	02/01/2021	02/04/2041
023135-CE-4	AMAZON.COM INC			1	1.D FE	4,998,000	96.4950	4,824,755	5,000,000	4,998,411		411			3.000	3.015	AO	32,500	75,000	05/17/2022	04/13/2025
023135-CP-9	AMAZON.COM INC			1	1.D FE	24,985,500	99.6680	24,917,100	25,000,000	24,985,718		218			4.550	4.563	JD	94,792		11/29/2022	12/01/2027
023135-CQ-7	AMAZON.COM INC			1	1.D FE	23,878,035	99.2520	23,716,265	23,895,000	23,878,208		173			4.650	4.662	JD	92,593		11/29/2022	12/01/2029
023135-CQ-7	AMAZON.COM INC	LS		1	1.D FE	1,104,215	99.2520	1,096,735	1,105,000	1,104,223		8			4.650	4.662	JD	4,282		11/29/2022	12/01/2029
02343U-AG-0	AMCOR FINANCE (USA) INC			1	2.B FE	911,140	94.6150	879,923	930,000	913,713		2,573			3.625	4.195	AO	5,900	16,856	06/02/2022	04/28/2026
02343J-AA-8	AMCOR FLEXIBLES NORTH AMERICA INC			1	2.B FE	4,998,750	97.3440	4,867,200	5,000,000	4,998,998		248			4.000	4.009	MN	24,444	100,000	05/10/2022	05/17/2025
02342T-AE-9	AMDOCS LTD			1	2.B FE	25,299,415	80.9400	20,534,377	25,370,000	25,301,156		1,741			2.538	2.575	JD	28,617	639,195	10/04/2022	06/15/2030
023608-AL-6	AMEREN CORPORATION			1	2.A FE	5,597,418	87.9770	4,926,701	5,600,000	5,597,913		471			1.950	1.959	MS	32,153	90,090	12/22/2021	03/15/2027
02364W-BH-7	AMERICA MOVIL SAB DE CV		D	1	1.G FE	1,905,111	90.7010	1,739,643	1,918,000	1,909,330		1,199			3.625	3.706	AO	13,326	69,528	04/15/2019	04/22/2029
02364W-BJ-3	AMERICA MOVIL SAB DE CV		D	1	1.G FE	8,986,770	84.8940	7,640,451	9,000,000	8,989,916		1,215			2.875	2.892	MN	38,813	258,750	05/04/2020	05/07/2030
00253X-AA-9	AMERICAN AIRLINES INC			1	3.B FE	36,636,611	96.1650	34,279,048	35,646,186	34,255,404	(1,968,640)	(333,745)			5.500	4.545	JAJO	386,662	1,890,696	09/27/2022	04/20/2026
00253X-AA-9	AMERICAN AIRLINES INC	LS		1	3.B FE	6,602,000	96.1650	6,348,793	6,602,000	6,348,793	(253,207)				5.500	5.500	JAJO	71,613	363,110	03/10/2021	04/20/2026
00253X-AB-7	AMERICAN AIRLINES INC			1	3.B FE	3,699,000	91.3960	3,380,723	3,699,000	3,380,723	(318,277)				5.750	5.750	JAJO	41,948	212,693	03/10/2021	04/20/2029
00253X-AB-7	AMERICAN AIRLINES INC	LS		1	3.B FE	9,421,000	91.3960	8,610,379	9,421,000	8,610,379	(810,621)				5.750	5.750	JAJO	106,837	541,708	03/10/2021	04/20/2029
025537-AJ-0	AMERICAN ELECTRIC POWER COMPANY IN			1	2.B FE	6,009,766	91.8230	5,527,751	6,020,000	6,014,612		1,007			3.200	3.220	MN	25,685	192,640	11/08/2017	11/13/2027
025537-AK-7	AMERICAN ELECTRIC POWER COMPANY IN				2.C FE	1,008,950	96.4190	964,185	1,000,000	1,004,961		(3,989)			2.031	1.614	MS	5,980	14,048	01/04/2022	03/15/2024
025537-AM-3	AMERICAN ELECTRIC POWER COMPANY IN			1	2.B FE	19,811,418	95.5010	16,970,581	17,770,000	19,176,299		(215,394)			4.300	2.837	JD	63,676	764,110	12/17/2019	12/01/2028
025537-AR-2	AMERICAN ELECTRIC POWER COMPANY IN			1	2.B FE	8,879,441	89.3090	7,948,537	8,900,000	8,888,097		4,118			1.000	1.048	MN	14,833	89,000	11/18/2020	11/01/2025
025537-AR-2	AMERICAN ELECTRIC POWER COMPANY IN	LS		1	2.B FE	99,769	89.3090	89,309	100,000	99,866		46			1.000	1.048	MN	167	1,000	11/18/2020	11/01/2025
025537-AV-3	AMERICAN ELECTRIC POWER COMPANY IN			1	2.B FE	9,873,765	102.6440	10,161,736	9,900,000	9,874,519		754			5.750	5.812	MN	93,294		10/31/2022	11/01/2027
025537-AV-3	AMERICAN ELECTRIC POWER COMPANY IN	LS		1	2.B FE	99,735	102.6440	102,644	100,000	99,743		8			5.750	5.812	MN	942		10/31/2022	11/01/2027
025537-AW-1	AMERICAN ELECTRIC POWER COMPANY IN			1	2.B FE	9,121,273	104.4120	9,589,180	9,184,000	9,122,037		764			5.950	6.042	MN	89,557		10/31/2022	11/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
025537-AW-1	AMERICAN ELECTRIC POWER COMPANY IN	LS		1	2.B FE	810,427	104.4120	852,000	816,000	810,495		68			5.950	6.042	MN	7,957		10/31/2022	11/01/2032
025816-CF-4	AMERICAN EXPRESS COMPANY			1	1.F FE	3,989,280	94.1630	3,766,500	4,000,000	3,994,521		1,510			3.125	3.168	MN	14,236	125,000	05/15/2019	05/20/2026
025816-CP-2	AMERICAN EXPRESS COMPANY			1	1.F FE	1,109,965	93.4840	934,836	1,000,000	1,095,437		(14,529)			3.300	1.044	MN	5,317	33,000	04/27/2022	05/03/2027
025816-CQ-0	AMERICAN EXPRESS COMPANY			1	1.F FE	499,495	94.3870	471,936	500,000	499,631		136			2.250	2.285	MS	5,625	3,656	03/01/2022	03/04/2025
025816-CV-9	AMERICAN EXPRESS COMPANY				1.F FE	1,999,800	97.9640	1,959,278	2,000,000	1,999,865		65			3.375	3.380	MN	10,875	33,750	04/28/2022	05/03/2024
025816-CY-3	AMERICAN EXPRESS COMPANY			1	1.F FE	6,993,000	97.9640	6,857,466	7,000,000	6,993,914		914			3.950	3.986	FA	113,672		07/25/2022	08/01/2025
025816-DB-2	AMERICAN EXPRESS COMPANY			1	1.F FE	24,422,403	104.1030	25,442,798	24,440,000	24,422,866		462			5.850	5.867	MN	214,461		10/31/2022	11/05/2027
025816-DB-2	AMERICAN EXPRESS COMPANY	LS		1	1.F FE	559,597	104.1030	582,977	560,000	559,607		11			5.850	5.867	MN	4,914		10/31/2022	11/05/2027
03027X-AD-2	AMERICAN TOWER CORP			1	2.C FE	1,012,950	99.6320	891,702	895,000	937,697		(37,762)			5.000	0.723	FA	16,906	44,750	01/01/2021	02/15/2024
03027X-AG-5	AMERICAN TOWER CORP			1	2.A FE	10,142,090	97.4320	9,801,649	10,060,000	10,126,812		(15,278)			4.000	3.710	JD	33,533	402,400	05/26/2022	06/01/2025
03027X-AG-5	AMERICAN TOWER CORP	LS		1	2.A FE	100,816	97.4320	97,432	100,000	100,664		(152)			4.000	3.710	JD	333	4,000	05/26/2022	06/01/2025
03027X-AK-6	AMERICAN TOWER CORP			1	2.C FE	7,484,120	93.4960	6,544,720	7,000,000	7,285,358		(71,385)			3.375	2.246	AO	49,875	236,250	02/26/2020	10/15/2026
03027X-AT-7	AMERICAN TOWER CORPORATION			1	2.C FE	5,770,129	97.3100	5,513,573	5,666,000	5,710,317		(32,097)			3.375	2.784	MN	24,435	191,228	01/01/2021	05/15/2024
03027X-AU-4	AMERICAN TOWER CORPORATION			1	2.C FE	4,945,850	92.1860	4,609,280	5,000,000	4,963,876		5,021			3.950	4.083	MS	58,153	197,500	03/12/2019	03/15/2029
03027X-AW-0	AMERICAN TOWER CORPORATION			1	2.C FE	6,971,930	90.7170	6,350,211	7,000,000	6,980,518		2,538			3.800	3.848	FA	100,489	266,000	06/10/2019	08/15/2029
03027X-AZ-3	AMERICAN TOWER CORPORATION			1	2.C FE	14,985,750	94.0770	14,111,595	15,000,000	14,993,717		2,742			2.400	2.420	MS	106,000	360,000	01/07/2020	03/15/2025
03027X-BB-5	AMERICAN TOWER CORPORATION			1	2.C FE	9,473,305	90.2680	8,575,413	9,500,000	9,486,093		5,014			1.300	1.355	MS	36,364	123,500	06/01/2020	09/15/2025
03027X-BC-3	AMERICAN TOWER CORPORATION			1	2.C FE	9,241,554	79.1550	7,357,420	9,295,000	9,254,204		4,991			2.100	2.164	JD	8,675	195,195	06/01/2020	06/15/2030
03027X-BG-4	AMERICAN TOWER CORPORATION			1	2.C FE	8,383,683	77.1700	6,996,187	9,066,000	8,423,754		36,832			1.875	2.820	AO	35,886	144,206	06/14/2022	10/15/2030
03027X-BJ-8	AMERICAN TOWER CORPORATION			1	2.C FE	9,597,216	82.7400	7,943,078	9,600,000	9,598,003		375			1.500	1.504	JJ	60,400	144,000	11/17/2020	01/31/2028
03027X-BJ-8	AMERICAN TOWER CORPORATION	LS		1	2.C FE	99,971	82.7400	82,740	100,000	99,979		4			1.500	1.504	JJ	629	1,500	11/17/2020	01/31/2028
03027X-BL-3	AMERICAN TOWER CORPORATION	LS		1	2.C FE	3,788,878	88.9090	3,378,538	3,800,000	3,791,708		2,425			1.600	1.668	AO	12,836	60,800	12/22/2021	04/15/2026
03027X-BR-0	AMERICAN TOWER CORPORATION			1	2.C FE	6,408,997	87.2540	5,671,536	6,500,000	6,428,560		18,466			1.450	1.757	MS	27,751	91,108	12/21/2021	09/15/2026
03027X-BV-1	AMERICAN TOWER CORPORATION			1	2.C FE	14,927,550	93.3980	14,009,700	15,000,000	14,937,686		10,136			3.650	3.758	MS	161,208	249,417	03/29/2022	03/15/2027
03027X-BW-9	AMERICAN TOWER CORPORATION			1	2.C FE	51,735	89.1800	46,373	52,000	51,752		16			4.050	4.113	MS	620	959	03/29/2022	03/15/2032
03027X-BW-9	AMERICAN TOWER CORPORATION	LS		1	2.C FE	1,938,085	89.1800	1,737,219	1,948,000	1,938,701		616			4.050	4.113	MS	23,230	35,941	03/29/2022	03/15/2032
030981-AL-8	AMERIGAS PARTNERS LP			1	4.A FE	2,400,000	92.9370	2,230,481	2,400,000	2,230,481	(169,519)				5.750	5.750	MN	15,717	138,000	02/06/2017	05/20/2027
03076C-AG-1	AMERIPRISE FINANCIAL INC			1	1.G FE	740,096	97.4740	740,804	760,000	741,652		1,556			3.700	5.131	AO	5,936		11/02/2022	10/15/2024
03073E-AL-9	AMERISOURCEBERGEN CORPORATION			1	2.A FE	677,180	97.5400	643,767	660,000	670,590		(6,590)			3.400	2.206	MN	2,867	22,440	02/14/2022	05/15/2024
031162-DB-3	AMGEN INC			1	2.A FE	1,409,117	83.3810	1,375,782	1,650,000	1,426,655		17,539			1.650	4.394	FA	10,285	13,613	06/27/2022	08/15/2028
031162-DC-1	AMGEN INC			1	2.A FE	845,668	63.8240	631,854	990,000	847,978		2,310			3.000	3.822	JJ	13,695	14,850	02/14/2022	01/15/2052
031162-DG-2	AMGEN INC			1	2.A FE	2,082,089	79.1170	1,795,958	2,270,000	2,082,995		905			4.400	4.873	FA	35,790	49,940	06/02/2022	02/22/2062
031162-DH-0	AMGEN INC			1	2.A FE	25,965,420	93.4520	24,297,624	26,000,000	25,967,016		1,596			4.050	4.072	FA	389,025		08/15/2022	08/18/2029
031162-DJ-6	AMGEN INC			1	2.A FE	13,708,726	92.5130	12,682,580	13,709,000	13,708,734		8			4.200	4.200	MS	212,718		08/15/2022	03/01/2033
031162-DJ-6	AMGEN INC	LS		1	2.A FE	1,290,974	92.5130	1,194,340	1,291,000	1,290,975		1			4.200	4.200	MS	20,032		08/15/2022	03/01/2033
00175P-AC-7	AMN HEALTHCARE INC			1	3.C FE	10,665,600	85.5740	9,036,614	10,560,000	9,036,614	(1,604,598)	(22,798)			4.000	3.749	AO	89,173	422,400	12/14/2021	04/15/2029
032177-AH-0	AMSTED INDUSTRIES INCORPORATED			1	3.C FE	6,239,414	94.8660	5,890,230	6,209,000	5,890,230	(330,721)	(11,780)			5.625	5.475	JJ	174,628	349,256	11/02/2021	07/01/2027
032177-AJ-6	AMSTED INDUSTRIES INCORPORATED			1	3.C FE	7,571,363	85.2500	6,415,063	7,525,000	6,415,063	(1,144,446)	(7,936)			4.625	4.502	MN	44,471	348,031	02/23/2022	05/15/2030
034863-AZ-3	ANGLO AMERICAN CAPITAL PLC		D	1	2.B FE	8,743,780	84.0950	7,400,378	8,800,000	8,756,391		7,775			2.250	2.352	MS	57,200	198,000	12/22/2021	03/17/2028
03523T-BU-1	ANHEUSER BUSCH COS LLC / ANHEUSER		C	1	2.A FE	7,088,816	99.7810	6,934,766	6,950,000	7,085,953		(2,862)			5.450	5.264	JJ	166,240	189,388	06/23/2022	01/23/2039
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC		C	1	2.A FE	20,690,234	96.2410	18,959,398	19,700,000	20,225,288		(163,040)			3.650	2.736	FA	299,604	719,050	02/26/2020	02/01/2026
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC		C	1	2.C FE	16,806,721	94.4440	16,524,919	17,497,000	16,822,876		16,154			4.700	5.107	FA	342,650	293,680	09/01/2022	02/01/2036
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC	LS	C	1	2.C FE	1,966,779	94.4440	1,931,386	2,045,000	1,968,844		2,065			4.700	5.093	FA	40,048	48,058	06/24/2022	02/01/2036
03523T-BT-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2.A FE	1,741,500	85.4030	1,708,054	2,000,000	1,743,900		2,400			4.439	5.362	AO	20,962	44,390	06/21/2022	10/06/2048
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2.A FE	11,632,250	95.1770	10,945,309	11,500,000	11,620,355		(11,895)			4.000	3.780	AO	99,667	230,000	05/26/2022	04/13/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2.A FE	2,170,392	87.8750	2,141,509	2,437,000	2,174,965		4,573			4.350	5.303	JD	8,834	53,005	06/28/2022	06/01/2040
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP			1	3.C FE	8,795,625	101.2270	8,872,511	8,765,000	8,782,194		(6,762)			7.875	7.778	MN	88,198	690,244	12/07/2020	05/15/2026
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP / ANT			1	3.C FE	859,338	91.4240	780,761	854,000	780,761	(77,615)	(961)			5.375	5.211	JD	2,040	45,903	02/23/2022	06/15/2029
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP ANT			1	3.C FE	9,407,714	94.5360	8,650,017	9,150,000	8,650,017	(658,793)	(79,810)			5.750	4.859	MS	175,375	526,125	02/09/2022	03/01/2027
03674X-AN-6	ANTERO RESOURCES CORP			1	3.A FE	2,384,000	104.3330	2,487,303	2,384,000	2,384,000					8.375	8.375	JJ	92,065	199,660	12/17/2020	07/15/2026
03674X-AQ-9	ANTERO RESOURCES CORP			1	3.A FE	3,291,485	100.5510	3,122,096	3,105,000	3,115,808	(123,120)	(48,208)			7.625	5.647	FA	98,648	175,299	02/01/2022	02/01/2029
03674X-AQ-9	ANTERO RESOURCES CORP	LS		1	3.A FE	4,720,710	100.5510	4,341,775	4,318,000	4,341,775	(263,447)	(99,159)			7.625	4.724	FA	137,186	214,873	02/09/2022	02/01/2029
03674X-AS-5	ANTERO RESOURCES CORP			1	3.A FE	1,623,623	92.7110	1,459,271	1,574,000	1,459,271	(155,566)	(7,367)			5.375	4.768	MS	28,201	105,753	10/20/2021	03/01/2030
03674X-AS-5	ANTERO RESOURCES CORP	LS		1	3.A FE	11,787,315	92.7110	10,639,514	11,476,000	10,639,514	(1,092,107)	(48,818)			5.375	4.829	MS	205,612	771,044	11/16/2021	03/01/2030
036752-AG-8	ANTHEM INC			1	2.B FE	28,769,000	95.8320	27,570,023	28,769,000	28,769,000					4.101	4.101	MS	393,272	1,179,817	02/27/2018	03/01/2028
036752-AJ-2	ANTHEM INC			1	2.B FE	8,558,605	94.9260	7,874,888	8,295,800	8,427,438		(63,664)			2.375	1.577	JJ	90,851	197,025	12/22/2021	01/15/2025
00182E-BN-8	ANZ NEW ZEALAND INTL LTD LDN		D		1.E FE	12,979,850	87.3620	11,357,073	13,000,000	12,985,860		3,954			1.250	1.282	JD	4,063	162,500	06/15/2021	06/22/2026
00185A-AK-0	AON PLC			1	2.A FE	910,907	97.4930	778,972	799,000	866,389		(22,367)			3.875	0.973	JD	1,376	30,961	01/01/2021	12/15/2025
037411-BC-8	APACHE CORP			1	3.A FE	1,840,000	69.9440	1,398,876	2,000,000	1,398,876	(449,565)	4,086			4.250	4.828	JJ	39,194	85,000	11/13/2020	01/15/2044
037411-AM-7	APACHE CORPORATION				3.A FE	344,430	99.5000	298,500	300,000	298,500	(45,279)	(651)			7.375	6.210	FA	8,358	11,063	02/14/2022	08/15/2047
037411-BG-9	APACHE CORPORATION			1	3.A FE	566,605	80.7900	483,122	598,000	483,122	(84,596)	480			5.350	5.724	JJ	15,997	31,993	07/30/2020	07/01/2049
037411-BG-9	APACHE CORPORATION	LS		1	3.A FE	852,750	80.7900	727,106	900,000	727,106	(127,318)	722			5.350	5.724	JJ	24,075	48,150	07/30/2020	07/01/2049
037833-AS-9	APPLE INC			1	1.B FE	5,067,000	98.1780	4,908,915	5,000,000	5,046,328		(20,672)			3.450	2.744	MN	26,354	86,250	05/17/2022	05/06/2024
037833-EL-0	APPLE INC			1	1.B FE	313,549	64.3030	231,491	360,000	313,966		417			2.850	3.452	FA	4,161	5,130	04/04/2022	08/05/2061
037833-EN-6	APPLE INC			1	1.B FE	9,987,600	92.4340	9,243,380	10,000,000	9,988,232		632			3.250	3.270	FA	129,097		08/01/2022	08/08/2029
03835V-AG-1	APTIV PLC			1	2.B FE	5,419,435	92.2500	5,005,490	5,426,000	5,421,601		605			4.350	4.365	MS	69,498	236,031	02/28/2019	03/15/2029
038522-AQ-1	ARAMARK SERVICES INC			1	4.A FE	538,336	93.2940	501,919	538,000	501,919	(36,247)	(49)			5.000	4.989	FA	11,208	26,900	04/03/2019	02/01/2028
038522-AQ-1	ARAMARK SERVICES INC	LS		1	4.A FE	7,939,692	93.2940	7,283,424	7,807,000	7,283,424	(618,992)	(27,637)			5.000	4.570	FA	162,646	415,350	01/20/2022	02/01/2028
038522-AR-9	ARAMARK SERVICES INC			1	4.A FE	7,057,929	98.7710	6,974,220	7,061,000	6,947,060	(74,256)	(12,606)			6.375	6.514	MN	75,023	353,558	10/14/2022	05/01/2025
038522-AR-9	ARAMARK SERVICES INC	LS		1	4.A FE	3,218,591	98.7710	3,011,528	3,049,000	3,011,528	(101,437)	(47,821)			6.375	4.678	MN	32,396	194,374	10/05/2020	05/01/2025
03938L-BE-3	ARCELORMITTAL SA		D	1	2.C FE	16,938,402	100.4710	17,033,769	16,954,000	16,938,641		239			6.550	6.572	MN	98,710		11/21/2022	11/29/2027
03938L-BE-3	ARCELORMITTAL SA	LS	D	1	2.C FE	1,045,038	100.4710	1,050,921	1,046,000	1,045,052		15			6.550	6.572	MN	6,090		11/21/2022	11/29/2027
039524-AA-1	ARCHES BUYER INC			1	4.B FE	4,054,672	78.2100	3,219,128	4,116,000	3,219,128	(844,263)	8,397			4.250	4.519	JD	14,578	174,930	12/14/2021	06/01/2028
039524-AA-1	ARCHES BUYER INC	LS		1	4.B FE	329,023	78.2100	261,222	334,000	261,222	(68,509)	681			4.250	4.519	JD	1,183	14,195	12/14/2021	06/01/2028
03959K-AA-8	ARCHROCK PARTNERS LP / ARCHROCK PA			1	4.B FE	8,787,376	95.4660	8,170,969	8,559,000	8,170,969	(504,381)	(47,253)			6.875	6.215	AO	147,108	588,431	02/05/2021	04/01/2027
03959K-AA-8	ARCHROCK PARTNERS LP / ARCHROCK PA	LS		1	4.B FE	100,125	95.4660	95,466	100,000	95,466	(4,586)	(21)			6.875	6.849	AO	1,719	6,875	03/08/2019	04/01/2027
03959K-AC-4	ARCHROCK PARTNERS LP / ARCHROCK PA			1	4.B FE	4,921,250	91.5010	4,689,437	5,125,000	4,609,412	(336,908)	11,940			6.250	6.852	AO	80,078	250,000	05/16/2022	04/01/2028
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC		D	1	3.C FE	1,136,419	86.6200	983,140	1,135,000	983,140	(152,400)	(272)			4.125	4.098	MN	5,982	46,819	08/12/2019	08/15/2026
040555-CQ-5	ARIZONA PUBLIC SERVICE CO			1	1.G FE	5,180,300	96.7840	4,839,220	5,000,000	5,055,251		(36,792)			3.350	2.572	JD	7,444	167,500	06/26/2019	06/15/2024
040555-DE-1	ARIZONA PUBLIC SERVICE COMPANY			1	1.G FE	11,484,245	105.1650	12,093,941	11,500,000	11,484,410		165			6.350	6.369	JD	107,509		11/04/2022	12/15/2032
041242-AA-6	ARKO CORP			1	4.C FE	7,815,000	78.5200	6,136,338	7,815,000	6,136,338	(1,414,906)				5.125	5.125	MN	51,177	427,220	10/14/2021	11/15/2029
04625P-AA-9	ARMOR HOLDCO INC			1	5.A FE	3,883,000	74.8070	2,904,748	3,883,000	2,904,748	(978,252)				8.500	8.500	MN	42,174	330,055	10/29/2021	11/15/2029
04625P-AA-9	ARMOR HOLDCO INC	LS		1	5.A FE	462,000	74.8070	345,607	462,000	345,607	(116,393)				8.500	8.500	MN	5,018	39,270	10/29/2021	11/15/2029
042735-BG-4	ARROW ELECTRONICS INC			1	2.C FE	3,975,480	96.0890	3,843,568	4,000,000	3,993,566		3,651			3.250	3.349	MS	40,806	130,000	09/05/2017	09/08/2024
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC.			1	3.B FE	702,358	84.2640	588,163	698,000	588,163	(113,322)	(808)			4.625	4.483	MN	4,125	31,924	11/30/2021	11/15/2029
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC.	LS		1	3.B FE	3,784,830	84.2640	3,161,585	3,752,000	3,161,585	(616,672)	(6,090)			4.625	4.426	MN	22,173	171,602	11/30/2021	11/15/2029
04364V-AU-7	ASCENT RESOURCES UTICA HOLDINGS LL			1	4.B FE	3,869,000	89.1630	3,449,716	3,869,000	3,449,716	(272,997)				5.875	5.875	MS	75,768	227,304	06/09/2021	06/30/2029
04364V-AU-7	ASCENT RESOURCES UTICA HOLDINGS LL	LS		1	4.B FE	4,131,000	89.1630	3,683,324	4,131,000	3,683,324	(291,483)				5.875	5.875	MS	80,899	242,696	06/09/2021	06/30/2029
044209-AM-6	ASHLAND INC			1	3.A FE	3,011,250	98.0000	2,940,000	3,000,000	2,940,000	(70,018)	(222)			6.875	6.844	MN	26,354	206,250	04/28/2016	05/15/2043
045054-AJ-2	ASHTEAD CAPITAL INC		C	1	2.C FE	7,864,000	91.1720	7,169,798	7,864,000	7,864,000					4.000	4.000	MN	52,427	314,560	10/28/2019	05/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
045054-AJ-2	ASHTEAD CAPITAL INC	LS	C	1	2.C FE	136,000	91.1720	123,994	136,000	136,000					4.000	4.000	MN	907	5,440	10/28/2019	05/01/2028
045054-AN-3	ASHTEAD CAPITAL INC		C	1	2.C FE	14,747,421	85.3390	12,630,187	14,800,000	14,760,676		10,467			1.500	1.576	FA	85,717	222,000	12/22/2021	08/12/2026
00206R-ML-3	AT&T CORP			1	2.B FE	9,194,268	90.1200	8,882,198	9,856,000	9,289,707		95,439			1.700	3.599	MS	44,681	83,776	05/26/2022	03/25/2026
00206R-ML-3	AT&T CORP	LS		1	2.B FE	4,798,632	90.1200	4,635,757	5,144,000	4,848,443		49,811			1.700	3.599	MS	23,319	43,724	05/26/2022	03/25/2026
00206R-GQ-9	AT&T INC			1	2.B FE	18,029,342	94.1600	16,905,433	17,954,000	18,005,855		(6,116)			4.300	4.253	FA	291,653	772,022	11/27/2018	02/15/2030
00206R-HJ-4	AT&T INC			1	2.B FE	11,359,532	95.0970	10,546,224	11,090,000	11,315,084		(34,170)			4.350	3.957	MS	160,805	482,415	12/22/2021	03/01/2029
00206R-HJ-4	AT&T INC	LS		1	2.B FE	1,322,461	95.0970	1,263,835	1,329,000	1,324,650		602			4.350	4.411	MS	19,271	57,812	02/13/2019	03/01/2029
00206R-HT-2	AT&T INC			1	2.B FE	1,132,152	97.4780	968,930	994,000	1,078,177		(27,127)			3.875	1.037	JJ	17,761	38,518	01/01/2021	01/15/2026
00206R-JX-1	AT&T INC			1	2.B FE	17,274,396	88.9390	15,386,430	17,300,000	17,283,386		3,532			2.300	2.323	JD	33,158	397,900	05/21/2020	06/01/2027
00206R-JX-1	AT&T INC	LS		1	2.B FE	199,704	88.9390	177,878	200,000	199,808		41			2.300	2.323	JD	383	4,600	05/21/2020	06/01/2027
00206R-KG-6	AT&T INC			1	2.B FE	19,475,430	84.4550	16,468,745	19,500,000	19,482,998		3,179			1.650	1.668	FA	134,063	321,750	07/27/2020	02/01/2028
04682R-AE-7	ATHABASCA OIL CORP		A	1	3.C FE	290,937	105.5000	286,960	272,000	286,960	(1,028)	(2,949)			9.750	7.576	FA	11,050	13,260	05/03/2022	11/01/2026
04686J-AF-8	ATHENE HOLDING LTD			1	2.A FE	910,287	98.8880	889,988	900,000	910,267		(20)			6.650	6.494	FA	6,650		12/19/2022	02/01/2033
047649-AA-6	ATKORE INC			1	3.B FE	1,183,000	85.7500	1,014,423	1,183,000	1,014,423	(168,578)				4.250	4.250	JD	4,190	50,278	05/18/2021	06/01/2031
049362-AA-4	ATLAS LUXCO 4 SARL			1	4.B FE	2,958,154	81.0740	2,408,717	2,971,000	2,408,717	(508,994)	1,720			4.625	4.702	JD	11,451	137,409	11/01/2021	06/01/2028
049362-AA-4	ATLAS LUXCO 4 SARL	LS		1	4.B FE	318,203	81.0740	258,627	319,000	258,627	(54,574)	107			4.625	4.670	JD	1,229	14,754	10/26/2021	06/01/2028
052528-AL-0	AUSTRALIA AND NEW ZEALAND BANKING		D	1	2.A FE	6,946,000	90.4040	6,279,448	6,946,000	6,946,000					2.950	2.950	JJ	90,501	204,907	01/14/2020	07/22/2030
05329R-AA-1	AUTONATION INC			1	2.C FE	14,975,250	79.8180	4,929,541	6,176,000	6,166,525		715			3.850	3.870	MS	79,259	293,563	02/23/2022	03/01/2032
05329W-AN-2	AUTONATION INC			1	2.C FE	6,991,320	95.9740	6,718,180	7,000,000	6,997,472		1,284			3.500	3.520	MN	31,306	245,000	11/07/2017	11/15/2024
053332-AW-2	AUTOZONE INC			1	2.B FE	4,668,221	92.2120	4,316,448	4,681,000	4,672,406		1,188			3.750	3.783	AO	35,595	175,538	04/04/2019	04/18/2029
053332-AW-2	AUTOZONE INC	LS		1	2.B FE	1,315,399	92.2120	1,216,278	1,319,000	1,316,578		335			3.750	3.783	AO	10,030	49,463	04/04/2019	04/18/2029
053332-AY-8	AUTOZONE INC			1	2.B FE	3,122,376	96.7540	3,009,062	3,110,000	3,119,651		(3,502)			3.625	3.481	AO	23,800	112,738	02/14/2022	04/15/2025
053332-AZ-5	AUTOZONE INC			1	2.B FE	3,372,739	92.5950	3,125,075	3,375,000	3,373,272		200			4.000	4.008	AO	28,500	135,000	03/26/2020	04/15/2030
053332-BA-9	AUTOZONE INC			1	2.B FE	231,247	77.5840	201,719	260,000	233,735		2,488			1.650	3.078	JJ	1,978	2,145	02/14/2022	01/15/2031
05348E-AV-1	AVALONBAY COMMUNITIES			1	1.G FE	2,214,016	96.2980	1,915,367	1,989,000	2,113,144		(50,646)			3.450	0.836	JD	5,718	68,621	01/01/2021	06/01/2025
05348E-BG-3	AVALONBAY COMMUNITIES INC			1	1.G FE	552,136	83.0440	452,590	545,000	551,309		(807)			2.300	2.125	MS	4,178	12,535	12/22/2021	03/01/2030
05369A-AD-3	AVIATION CAPITAL GROUP LLC			1	2.B FE	14,230,795	93.2880	13,449,288	14,417,000	14,322,347		30,127			4.125	4.397	FA	247,792	503,601	04/06/2022	08/01/2025
05369A-AH-4	AVIATION CAPITAL GROUP LLC			1	2.B FE	3,565,404	98.2230	3,536,042	3,600,000	3,583,657		7,685			5.500	5.749	JD	8,800	198,000	07/07/2020	12/15/2024
05369A-AL-5	AVIATION CAPITAL GROUP LLC			1	2.B FE	4,766,093	84.7160	4,066,373	4,800,000	4,773,481		6,732			1.950	2.104	MS	26,260	93,600	12/22/2021	09/20/2026
053773-BC-0	AVIS BUDGET CAR RENTAL LLC	LS		1	4.A FE	464,850	90.7000	453,500	500,000	453,500	(12,337)	987			5.750	7.556	JJ	13,257		11/02/2022	07/15/2027
053773-BF-3	AVIS BUDGET CAR RENTAL LLC	LS		1	4.B FE	9,704,675	85.5440	8,340,530	9,750,000	8,340,530	(1,359,161)	(2,843)			5.375	5.397	MS	174,688	369,531	03/04/2022	03/01/2029
053773-BG-1	AVIS BUDGET CAR RENTAL LLC			1	4.B FE	3,355,625	84.2550	2,948,911	3,500,000	2,948,911	(424,219)	17,505			4.750	5.556	AO	41,563	166,250	02/17/2022	04/01/2028
05401A-AF-8	AVOLON HOLDINGS FUNDING LTD		D	1	2.C FE	4,709,770	95.7300	4,547,180	4,750,000	4,737,390		7,984			3.950	4.134	JJ	93,813	187,625	05/15/2019	07/01/2024
05401A-AF-8	AVOLON HOLDINGS FUNDING LTD	LS	D	1	2.C FE	1,951,438	95.7300	1,890,669	1,975,000	1,967,571		4,701			3.950	4.211	JJ	39,006	78,013	05/15/2019	07/01/2024
05401A-AH-4	AVOLON HOLDINGS FUNDING LTD		D	1	2.C FE	11,592,189	92.3770	10,721,217	11,606,000	11,599,992		2,707			2.875	2.900	FA	126,054	333,673	01/09/2020	02/15/2025
05401A-AG-6	AVOLON HOLDINGS LTD		D	1	2.C FE	1,563,538	91.1150	1,431,410	1,571,000	1,567,180		1,041			4.375	4.454	MN	11,455	68,731	04/11/2019	05/01/2026
054561-AC-9	AXA EQUITABLE HOLDINGS INC			1	2.A FE	2,726,526	99.6700	2,720,988	2,730,000	2,729,733		862			3.900	3.933	AO	20,998	106,470	01/24/2019	04/20/2023
054561-AJ-4	AXA EQUITABLE HOLDINGS INC			1	2.A FE	901,433	95.2760	860,346	903,000	902,025		160			4.350	4.373	AO	7,747	39,281	01/24/2019	04/20/2028
054561-AJ-4	AXA EQUITABLE HOLDINGS INC	LS		1	2.A FE	3,091,626	95.2760	2,950,710	3,097,000	3,093,656		549			4.350	4.373	AO	26,570	134,720	01/24/2019	04/20/2028
05453G-AC-9	AXALTA COATING SYSTEMS LLC			1	4.A FE	2,140,234	82.5170	1,837,642	2,227,000	1,837,642	(310,339)	10,606			3.375	4.000	FA	28,394	114,664	12/22/2021	02/15/2029
05453G-AC-9	AXALTA COATING SYSTEMS LLC	LS		1	4.A FE	622,848	82.5170	526,455	638,000	526,455	(92,647)	1,838			3.375	3.747	FA	8,135	81,255	09/29/2021	02/15/2029
067316-AD-1	BACARDI LTD		D	1	2.C FE	5,505,140	90.3560	5,421,348	6,000,000	5,561,600		56,460			2.750	5.030	JJ	76,083	82,500	06/28/2022	07/15/2026
067316-AE-9	BACARDI LTD		D	1	2.C FE	4,926,200	97.0300	4,851,520	5,000,000	4,938,810		12,610			4.450	5.004	MN	28,431	111,250	06/17/2022	05/15/2025
067316-AF-6	BACARDI LTD		D	1	2.C FE	6,744,131	95.4450	6,612,395	6,928,000	6,758,265		14,134			4.700	5.229	MN	41,606	162,808	06/21/2022	05/15/2028
05523U-AK-6	BAE SYSTEMS (HOLDINGS) LTD		C	1	2.A FE	43,301,957	97.6460	42,393,987	43,416,000	43,187,694		13,247			3.800	4.110	AO	384,955	938,315	09/19/2022	10/07/2024

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
05523U-AP-5	BAE SYSTEMS HOLDINGS INC		C	1	2.A FE	42,295,660	96.4110	38,802,374	40,247,000	41,159,090		(374,755)			3.850	3.025	JD	68,867	1,357,010	09/21/2022	12/15/2025
05523R-AF-4	BAE SYSTEMS PLC		D	1	2.A FE	5,781,279	77.5460	4,575,978	5,901,000	5,796,841		11,625			1.900	2.138	FA	42,356	112,119	08/31/2021	02/15/2031
056752-AM-0	BAIDU INC		D	1	1.G FE	973,666	98.3640	944,294	960,000	967,094		(6,572)			4.375	3.809	MN	5,483	31,063	10/04/2022	05/14/2024
05724B-AD-1	BAKER HUGHES CO OBLIGOR INC			1	1.G FE	15,000,000	89.6270	13,444,080	15,000,000	15,000,000					2.061	2.061	JD	13,740	314,303	12/06/2021	12/15/2026
05964H-AG-0	BANCO SANTANDER SA		D		1.G FE	8,400,000	99.4660	8,355,136	8,400,000	8,400,000					3.848	3.848	AO	70,931	323,232	04/09/2018	04/12/2023
05964H-AL-9	BANCO SANTANDER SA		D		1.G FE	5,795,730	88.2640	5,119,306	5,800,000	5,796,726		971			1.849	1.867	MS	28,598	107,242	12/22/2021	03/25/2026
05971K-AL-3	BANCO SANTANDER SA		D	1,5	2.B FE	10,750,000	75.5110	8,117,400	10,750,000	10,750,000					3.225	3.225	MN	37,558	346,688	11/15/2021	11/22/2032
05971K-AL-3	BANCO SANTANDER SA	LS	D	1,5	2.B FE	250,000	75.5110	188,777	250,000	250,000					3.225	3.225	MN	873	8,063	11/15/2021	11/22/2032
06051G-GF-0	BANK OF AMERICA CORP			1	1.G FE	3,044,911	93.3120	2,473,691	2,651,000	2,918,063		(63,824)			3.824	1.266	JJ	45,337	101,374	01/01/2021	01/20/2028
06051G-HD-4	BANK OF AMERICA CORP			1,5	1.F FE	5,004,007	90.5530	4,034,132	4,455,000	4,855,715		(77,090)			3.419	1.531	JD	4,654	152,316	12/22/2021	12/20/2028
06051G-HG-7	BANK OF AMERICA CORP			1,5	1.F FE	3,645,504	92.2730	2,923,193	3,168,000	3,524,781		(65,523)			3.970	1.686	MS	40,526	125,770	12/22/2021	03/05/2029
06051G-HL-6	BANK OF AMERICA CORP			1,3	1.F FE	14,686,112	99.0940	14,467,724	14,600,000	14,630,633		(54,136)			3.864	3.483	JJ	247,597	564,144	12/22/2021	07/23/2024
06051G-HQ-5	BANK OF AMERICA CORP			1,5	1.G FE	1,651,355	90.8230	1,360,529	1,498,000	1,630,867		(19,996)			3.974	2.402	FA	23,812	59,531	12/22/2021	02/07/2030
06051G-HR-3	BANK OF AMERICA CORP			1	1.F FE	21,876,550	97.3460	21,202,845	21,781,000	21,806,402		(20,373)			3.458	3.358	MS	221,772	753,187	05/29/2019	03/15/2025
06051G-HR-3	BANK OF AMERICA CORP	LS		1	1.F FE	128,000	97.3460	124,602	128,000	128,000					3.458	3.458	MS	1,303	4,426	03/12/2019	03/15/2025
06051G-HW-2	BANK OF AMERICA CORP			1	1.G FE	2,943,000	94.4860	2,780,714	2,943,000	2,943,000					2.456	2.456	AO	13,854	72,280	10/17/2019	10/22/2025
06051G-HW-2	BANK OF AMERICA CORP	LS		1	1.G FE	613,000	94.4860	579,197	613,000	613,000					2.456	2.456	AO	2,886	15,055	10/17/2019	10/22/2025
06051G-HY-8	BANK OF AMERICA CORP			1	1.F FE	25,000,000	92.8220	23,205,500	25,000,000	25,000,000					2.015	2.015	FA	193,104	503,750	02/10/2020	02/13/2026
06051G-JR-1	BANK OF AMERICA CORP			1,5	1.G FE	7,791,850	93.7550	7,312,921	7,800,000	7,794,319		2,410			0.976	1.008	AO	14,591	76,128	12/22/2021	04/22/2025
06051G-JS-9	BANK OF AMERICA CORP			1,5	1.G FE	6,826,630	87.6120	5,939,190	6,779,000	6,812,557		(9,449)			1.734	1.585	JJ	51,917	117,548	12/22/2021	07/22/2027
06051G-JS-9	BANK OF AMERICA CORP	LS		1,5	1.G FE	7,040,630	87.6120	6,151,210	7,021,000	7,035,075		(3,818)			1.734	1.676	JJ	53,770	121,744	07/15/2021	07/22/2027
06051G-JZ-3	BANK OF AMERICA CORP			1,5	1.G FE	4,070,854	84.1490	3,433,296	4,080,000	4,072,019		1,137			2.087	2.119	JD	4,021	85,150	12/22/2021	06/14/2029
06051G-JZ-3	BANK OF AMERICA CORP	LS		1,5	1.G FE	3,600,000	84.1490	3,029,378	3,600,000	3,600,000					2.087	2.087	JD	3,548	75,132	06/07/2021	06/14/2029
06051G-KE-8	BANK OF AMERICA CORP			1,5	1.G FE	12,831,000	92.2300	11,834,031	12,831,000	12,831,000					1.530	1.530	JD	13,633	196,314	12/01/2021	12/06/2025
06051G-KE-8	BANK OF AMERICA CORP	LS		1,5	1.G FE	2,169,000	92.2300	2,000,469	2,169,000	2,169,000					1.530	1.530	JD	2,305	33,186	12/01/2021	12/06/2025
06051G-KF-5	BANK OF AMERICA CORP			1	1.G FE	20,000,000	98.6370	19,727,320	20,000,000	20,000,000					4.960	2.940	FMAN	148,161	306,459	02/01/2022	02/04/2025
06051G-KJ-7	BANK OF AMERICA CORP			1,5	1.G FE	13,000,000	88.8190	11,546,431	13,000,000	13,000,000					2.551	2.551	FA	135,416	165,815	02/01/2022	02/04/2028
06051G-KM-0	BANK OF AMERICA CORP			1,5	1.G FE	46,000,000	95.5040	43,931,794	46,000,000	46,000,000					3.384	3.384	AO	384,836	821,560	03/17/2022	04/02/2026
06051G-KP-3	BANK OF AMERICA CORP			1,5	1.G FE	5,000,000	95.6320	4,781,615	5,000,000	5,000,000					4.376	4.376	AO	38,898	109,400	04/21/2022	04/27/2028
06051G-KS-7	BANK OF AMERICA CORP			1,5	1.G FE	7,000,000	97.6320	6,834,268	7,000,000	7,000,000					3.841	3.841	AO	49,293	132,941	04/21/2022	04/25/2025
06051G-LC-1	BANK OF AMERICA CORP			1,5	1.G FE	11,210,000	103.2470	11,574,011	11,210,000	11,210,000					6.204	6.204	MN	98,525		11/07/2022	11/10/2028
06051G-LC-1	BANK OF AMERICA CORP	LS		1,5	1.G FE	8,790,000	103.2470	9,075,429	8,790,000	8,790,000					6.204	6.204	MN	77,255		11/07/2022	11/10/2028
06368D-3S-1	BANK OF MONTREAL		A	1	1.F FE	24,994,250	97.0360	24,258,900	25,000,000	24,995,289		1,039			3.700	3.708	JD	61,667	462,500	05/31/2022	06/07/2025
06368L-AP-1	BANK OF MONTREAL		A	1	1.F FE	71,954,640	98.6680	71,040,888	72,000,000	71,961,168		6,528			4.250	4.283	MS	909,500		09/07/2022	09/14/2024
06368L-AQ-9	BANK OF MONTREAL		A	1	1.F FE	28,345,522	98.9480	28,059,532	28,358,000	28,346,189		667			4.700	4.710	MS	396,146		09/07/2022	09/14/2027
06368L-AQ-9	BANK OF MONTREAL	LS	A	1	1.F FE	1,641,278	98.9480	1,624,718	1,642,000	1,641,316		39			4.700	4.710	MS	22,938		09/07/2022	09/14/2027
06406R-BJ-5	BANK OF NEW YORK MELLON CORP/THE			1,5	1.F FE	10,000,000	98.4760	9,847,550	10,000,000	10,000,000					4.414	4.414	JJ	190,047		07/19/2022	07/24/2026
06406R-BK-2	BANK OF NEW YORK MELLON CORP/THE			1,5	1.F FE	1,000,000	96.5300	965,302	1,000,000	1,000,000					4.596	4.596	JJ	19,788		07/19/2022	07/26/2030
06406R-BL-0	BANK OF NEW YORK MELLON CORP/THE			1,5	1.F FE	7,806,000	103.4050	8,071,755	7,806,000	7,806,000					5.802	5.802	AO	83,032		10/18/2022	10/25/2028
06406R-BL-0	BANK OF NEW YORK MELLON CORP/THE	LS		1,5	1.F FE	3,194,000	103.4050	3,302,740	3,194,000	3,194,000					5.802	5.802	AO	33,975		10/18/2022	10/25/2028
06406R-BF-3	BANK OF NEW YORK MELLON CORP/THE -			1,5	1.F FE	20,000,000	97.7680	19,553,580	20,000,000	20,000,000					3.430	3.430	JD	34,300	343,000	06/08/2022	06/13/2025
06405L-AC-5	BANK OF NEW YORK MELLON/THE			1,5	1.C FE	8,799,000	100.2630	8,822,124	8,799,000	8,799,000					5.224	5.224	MN	49,796		11/15/2022	11/21/2025
06405L-AC-5	BANK OF NEW YORK MELLON/THE	LS		1,5	1.C FE	1,201,000	100.2630	1,204,156	1,201,000	1,201,000					5.224	5.224	MN	6,797		11/15/2022	11/21/2025
06406R-BC-0	BANK OF NEW YORK MELLON/THE			1	1.F FE	4,997,550	96.8060	4,840,280	5,000,000	4,998,046		496			3.350	3.368	AO	30,708	83,285	05/17/2022	04/25/2025
06417X-AB-7	BANK OF NOVA SCOTIA		A	1	1.F FE	3,012,980	93.0020	2,804,019	3,015,000	3,013,627		647			1.450	1.473	JJ	20,766	21,859	01/03/2022	01/10/2025

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
06417X-AB-7	BANK OF NOVA SCOTIA	LS	A	1	1.F FE	984,340	93.0020	916,073	985,000	984,551		211			1.450	1.473	JJ	6,784	7,141	01/03/2022	01/10/2025
06417X-AD-3	BANK OF NOVA SCOTIA		A	1	1.F FE	15,796,047	89.0200	14,067,846	15,803,000	15,797,334		1,287			1.950	1.959	FA	127,543	172,911	01/03/2022	02/02/2027
06417X-AD-3	BANK OF NOVA SCOTIA	LS	A	1	1.F FE	4,195,153	89.0200	3,736,174	4,197,000	4,195,495		342			1.950	1.959	FA	33,873	45,922	01/03/2022	02/02/2027
06738E-BB-0	BARCLAYS BANK PLC		D	1	2.B FE	8,400,000	99.3040	8,341,519	8,400,000	8,400,000					4.338	4.338	MN	45,549	364,392	05/09/2018	05/16/2024
06738E-CC-7	BARCLAYS BANK PLC		D	1,5	2.B FE	10,000,000	103.5800	10,357,950	10,000,000	10,000,000					7.325	7.325	MN	120,049		10/27/2022	11/02/2026
06738E-CD-5	BARCLAYS BANK PLC		D	1,5	2.B FE	25,000,000	104.2330	26,058,200	25,000,000	25,000,000					7.385	7.385	MN	302,580		10/27/2022	11/02/2028
06738E-CE-3	BARCLAYS BANK PLC		D	1,5	2.B FE	15,000,000	104.7800	15,717,015	15,000,000	15,000,000					7.437	7.437	MN	182,826		10/27/2022	11/02/2033
06738E-BH-7	BARCLAYS PLC		D	1,3	2.B FE	10,000,000	96.9740	9,697,370	10,000,000	10,000,000					3.932	3.932	MN	58,980	393,200	04/30/2019	05/07/2025
06738E-BL-8	BARCLAYS PLC		D	1	2.B FE	3,342,000	92.9230	3,105,470	3,342,000	3,342,000					2.852	2.852	MN	14,297	95,314	04/30/2020	05/07/2026
06738E-BL-8	BARCLAYS PLC	LS	D	1	2.B FE	658,000	92.9230	611,430	658,000	658,000					2.852	2.852	MN	2,815	18,766	04/30/2020	05/07/2026
06738E-BM-6	BARCLAYS PLC		D	1	2.B FE	19,500,000	78.0200	15,213,959	19,500,000	19,500,000					2.645	2.645	JD	10,029	515,775	06/17/2020	06/24/2031
06738E-BQ-7	BARCLAYS PLC		D	1	2.B FE	11,500,000	95.1910	10,946,931	11,500,000	11,500,000					1.007	1.007	JD	6,755	115,805	12/03/2020	12/10/2024
06738E-BU-8	BARCLAYS PLC		D	1,5	2.B FE	15,000,000	86.4380	12,965,640	15,000,000	15,000,000					2.279	2.279	MN	35,135	341,850	11/17/2021	11/24/2027
05526D-AZ-8	BAT CAPITAL CORP ABS		C	1	2.B FE	10,000,000	96.2890	9,628,870	10,000,000	10,000,000					3.222	3.222	FA	121,720	322,200	11/27/2018	08/15/2024
05526D-BB-0	BAT CAPITAL CORP ABS		C	1	2.B FE	345,040	91.3560	338,018	370,000	347,795		2,756			3.557	5.029	FA	4,972	6,580	05/03/2022	08/15/2027
05526D-BG-9	BAT CAPITAL CORP ABS		C	1	2.B FE	25,000,000	95.6890	23,922,150	25,000,000	25,000,000					2.789	2.789	MS	222,733	697,250	09/03/2019	09/06/2024
05526D-BJ-3	BAT CAPITAL CORP ABS		C	1	2.B FE	13,200,000	92.2530	12,177,356	13,200,000	13,200,000					3.215	3.215	MS	135,566	424,380	09/03/2019	09/06/2026
05526D-BN-4	BAT CAPITAL CORP ABS		C	1	2.B FE	19,000,000	91.5580	17,395,982	19,000,000	19,000,000					4.906	4.906	AO	230,446	932,140	03/30/2020	04/02/2030
05526D-BP-9	BAT CAPITAL CORP ABS		C	1	2.B FE	12,492,326	95.8590	12,001,559	12,520,000	12,493,613		1,287			4.700	4.754	AO	145,475	564,000	10/04/2022	04/02/2027
05526D-BV-6	BAT CAPITAL CORP ABS		C	1	2.B FE	965,030	82.4310	824,309	1,000,000	965,380		350			5.650	5.900	MS	16,479	28,250	03/14/2022	03/16/2052
05526D-BR-5	BAT INTERNATIONAL FINANCE PLC ABS		C	1	2.B FE	19,500,000	82.9920	16,183,499	19,500,000	19,500,000					2.259	2.259	MS	117,468	440,505	09/22/2020	03/25/2028
05526D-BT-1	BAT INTERNATIONAL FINANCE PLC ABS		C	1	2.B FE	1,802,000	67.9020	1,223,598	1,802,000	1,802,000					3.734	3.734	MS	17,943	67,287	09/22/2020	09/25/2040
05526D-BT-1	BAT INTERNATIONAL FINANCE PLC ABS	LS	C	1	2.B FE	2,998,000	67.9020	2,035,708	2,998,000	2,998,000					3.734	3.734	MS	29,852	111,945	09/22/2020	09/25/2040
05530Q-AN-0	BAT INTERNATIONAL FINANCE PLC ABS		D	1	2.B FE	14,340,234	88.6050	12,732,596	14,370,000	14,345,424		5,190			1.668	1.721	MS	63,918	236,606	04/04/2022	03/25/2026
05530Q-AP-5	BAT INTERNATIONAL FINANCE PLC ABS		D	1	2.B FE	18,336,277	92.6160	16,995,054	18,350,000	18,337,613		1,337			4.448	4.462	MS	238,061	408,104	05/03/2022	03/16/2028
071734-AN-7	BAUSCH HEALTH COMPANIES INC			1	4.C FE	2,863,000	63.6040	1,820,988	2,863,000	1,820,988	(1,042,012)				4.875	4.875	JD	11,631	228,223	05/24/2021	06/01/2028
071734-AP-2	BAUSCH HEALTH COMPANIES INC			1	4.C FE	2,850,000	68.9630	1,965,446	2,850,000	1,965,446	(884,555)				6.125	6.125	FA	72,734	82,917	01/27/2022	02/01/2027
07177M-AB-9	BAXALTA INC			1	2.B FE	9,395,137	97.3920	9,236,657	9,484,000	9,412,526		14,369			4.000	4.324	JD	8,430	219,460	06/29/2022	06/23/2025
071813-CL-1	BAXTER INTERNATIONAL INC			1	2.B FE	8,839,809	88.6590	8,777,211	9,900,000	8,945,197		105,388			1.915	4.529	FA	78,994	126,390	06/29/2022	02/01/2027
071813-CL-1	BAXTER INTERNATIONAL INC	LS		1	2.B FE	89,291	88.6590	88,659	100,000	90,356		1,065			1.915	4.529	FA	798	1,277	06/29/2022	02/01/2027
071813-CP-2	BAXTER INTERNATIONAL INC			1	2.B FE	10,578,239	85.2790	10,257,298	12,028,000	10,677,328		99,089			2.272	4.438	JD	22,773	136,638	06/27/2022	12/01/2028
07274N-AE-3	BAYER US FINANCE II LLC		C	1	2.B FE	18,578,224	98.5530	17,345,258	17,600,000	17,851,357		(257,859)			3.875	2.353	JD	30,311	806,000	02/11/2020	12/15/2023
07274N-AJ-2	BAYER US FINANCE II LLC		C	1	2.B FE	18,174,071	96.8930	16,490,152	17,019,000	17,904,005		(270,066)			4.250	2.415	JD	32,147	723,308	02/11/2022	12/15/2025
07274N-AL-7	BAYER US FINANCE II LLC		C	1	2.B FE	9,927,100	93.8720	9,387,160	10,000,000	9,954,473		6,539			4.375	4.463	JD	19,444	437,500	06/18/2018	12/15/2028
07274N-AX-1	BAYER US FINANCE II LLC		C	1	2.B FE	1,993,524	93.6540	1,835,626	1,960,000	1,983,424		(9,856)			2.850	2.311	AO	11,793	55,860	12/22/2021	04/15/2025
07274N-AZ-6	BAYER US FINANCE II LLC		C	1	2.B FE	8,932,990	86.6340	7,797,078	9,000,000	8,980,807		(1,296)			4.200	4.196	JJ	174,300	378,000	12/21/2021	07/15/2034
07274E-AG-8	BAYER US FINANCE LLC		C	1	2.B FE	614,484	96.6310	544,033	563,000	587,383		(13,611)			3.375	0.902	AO	4,381	19,001	01/01/2021	10/08/2024
07274E-AG-8	BAYER US FINANCE LLC	LS	C	1	2.B FE	109,145	96.6310	96,631	100,000	104,331		(2,418)			3.375	0.902	AO	778	3,375	01/01/2021	10/08/2024
073096-AA-7	BAYPORT POLYMERS LLC			1	2.A FE	30,000,000	92.6520	27,795,690	30,000,000	30,000,000					4.743	4.743	AO	304,343	711,450	04/11/2022	04/14/2027
075887-BV-0	BECTON DICKINSON AND COMPANY			1	2.B FE	6,881,369	97.7200	6,678,157	6,834,000	6,853,907		(13,785)			3.363	3.151	JD	15,960	229,827	01/01/2021	06/06/2024
0778FP-AC-3	BELL CANADA INC		A	1	2.A FE	821,541	94.7830	815,134	860,000	834,795		13,254			0.750	3.239	MS	1,863	3,225	05/03/2022	03/17/2024
081437-AT-2	BEMIS COMPANY INC			1	2.B FE	3,000,000	81.3740	2,441,205	3,000,000	3,000,000					2.630	2.630	JD	2,630	78,900	06/12/2020	06/19/2030
084659-AM-3	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	4,277,395	92.5140	4,133,503	4,468,000	4,290,336		12,941			3.250	4.094	AO	30,655	72,605	07/21/2022	04/15/2028
084659-AM-3	BERKSHIRE HATHAWAY ENERGY CO	LS		1	1.G FE	95,734	92.5140	92,514	100,000	96,024		290			3.250	4.094	AO	686	1,625	07/21/2022	04/15/2028
084659-AT-8	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	5,096,850	98.4610	4,923,035	5,000,000	5,077,051		(19,799)			4.050	3.345	AO	42,750	101,250	05/17/2022	04/15/2025
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CORP			1	1.C FE	277,136	62.5010	250,002	400,000	278,198		1,062			2.500	4.401	JJ	4,611	5,000	07/05/2022	01/15/2051

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
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CORP	LS		1	1.C FE	69,284	62.5010	62,501	100,000	69,549		265			2.500	4.401	JJ	1,153	1,250	07/05/2022	01/15/2051
08576P-AF-8	BERRY GLOBAL INC			1	2.C FE	9,991,004	85.5270	8,552,710	10,000,000	9,992,974		1,668			1.650	1.668	JJ	76,083	179,208	10/25/2021	01/15/2027
08576P-AG-6	BERRY GLOBAL INC			1	2.C FE	8,491,879	94.7410	8,052,985	8,500,000	8,496,024		3,507			0.950	0.992	FA	30,506	80,750	10/25/2021	02/15/2024
08576P-AH-4	BERRY GLOBAL INC			1	2.C FE	36,653,977	89.0820	32,960,192	37,000,000	36,746,957		80,241			1.570	1.802	JJ	267,859	580,900	12/22/2021	01/15/2026
05541T-AM-3	BGC PARTNERS INC			1	2.C FE	7,966,378	95.6540	7,652,296	8,000,000	7,986,982		7,063			3.750	3.847	AO	75,000	300,000	12/20/2019	10/01/2024
05541T-AP-6	BGC PARTNERS INC			1	2.C FE	6,288,079	93.6870	5,902,275	6,300,000	6,292,839		2,221			4.375	4.416	JD	12,250	275,625	10/19/2020	12/15/2025
09062X-AH-6	BIOGEN INC			1	2.A FE	801,860	81.4690	806,544	990,000	806,682		4,821			2.250	5.335	MN	3,713	11,138	10/04/2022	05/01/2030
092113-AR-0	BLACK HILLS CORPORATION			1	2.A FE	5,408,918	84.8220	4,588,859	5,410,000	5,409,219		102			3.050	3.052	AO	34,834	165,005	12/17/2019	10/15/2029
092113-AU-3	BLACK HILLS CORPORATION			1	2.A FE	451,234	93.2600	447,646	480,000	456,654		5,420			1.037	4.129	FA	1,770	2,489	08/04/2022	08/23/2024
09247X-AS-0	BLACKROCK INC			1	1.D FE	432,985	80.4600	402,299	500,000	435,387		2,402			2.100	3.784	FA	3,675	5,250	08/02/2022	02/25/2032
09257W-AD-2	BLACKSTONE MORTGAGE TRUST INC	LS		1	3.B FE	258,101	85.9900	232,174	270,000	232,174	(27,757)	1,830			3.750	4.776	JJ	4,669	7,875	03/02/2022	01/15/2027
093662-AH-7	BLOCK FINANCIAL LLC			1	2.C FE	13,382,834	87.4900	11,741,171	13,420,000	13,390,933		3,261			3.875	3.908	FA	196,454	514,794	02/14/2022	08/15/2030
093662-AJ-3	BLOCK FINANCIAL LLC			1	2.C FE	3,785,193	85.0010	3,230,027	3,800,000	3,788,105		1,974			2.500	2.561	JJ	43,806	100,278	12/22/2021	07/15/2028
852234-AP-8	BLOCK INC	LS		1	3.B FE	1,500,000	79.7930	1,196,888	1,500,000	1,196,888	(303,113)				3.500	3.500	JD	4,375	26,250	07/22/2022	06/01/2031
094234-AA-9	BLOOMIN BRANDS INC			1	4.A FE	155,621	84.1100	133,735	159,000	133,735	(22,332)	381			5.125	5.476	AO	1,720	8,149	10/27/2021	04/15/2029
094234-AA-9	BLOOMIN BRANDS INC	LS		1	4.A FE	1,802,858	84.1100	1,549,306	1,842,000	1,549,306	(258,712)	4,418			5.125	5.476	AO	19,929	94,403	10/27/2021	04/15/2029
095796-AH-1	BLUE RACER MIDSTREAM LLC / BLUE RA			1	4.A FE	260,700	99.2550	248,139	250,000	248,139	(9,444)	(3,118)			7.625	5.959	JD	847	19,063	02/14/2022	12/15/2025
09659W-2G-8	BNP		D	1	1.G FE	5,000,000	99.0000	4,950,020	5,000,000	5,000,000					4.705	4.705	JJ	111,744	235,250	01/03/2019	01/10/2025
09659W-2J-2	BNP		D	1	1.G FE	15,000,000	94.7280	14,209,170	15,000,000	15,000,000					2.819	2.819	MN	49,333	422,850	11/12/2019	11/19/2025
09659W-2L-7	BNP PARIBAS		D	1,5	1.G FE	8,466,152	91.8140	7,759,184	8,451,000	8,461,772		(4,274)			2.219	2.165	JD	11,460	187,528	12/22/2021	06/09/2026
09659W-2L-7	BNP PARIBAS	LS	D	1,5	1.G FE	109,000	91.8140	100,077	109,000	109,000					2.219	2.219	JD	148	2,419	06/02/2020	06/09/2026
09659W-2M-5	BNP PARIBAS SA		D	1	1.G FE	19,500,000	83.2690	16,237,416	19,500,000	19,500,000					1.904	1.904	MS	93,851	371,280	09/23/2020	09/30/2028
09659W-2N-3	BNP PARIBAS SA		D	1	1.G FE	11,700,000	87.4030	10,226,104	11,700,000	11,700,000					1.323	1.323	JJ	72,236	154,791	01/06/2021	01/13/2027
09659W-2Q-6	BNP PARIBAS SA		D	1,5	1.G FE	7,667,000	87.0260	6,672,260	7,667,000	7,667,000					1.675	1.675	JD	357	128,422	06/23/2021	06/30/2027
09659W-2R-4	BNP PARIBAS SA		D	1	1.G FE	6,000,000	81.5220	4,891,326	6,000,000	6,000,000					2.159	2.159	MS	38,142	129,540	09/08/2021	09/15/2029
096630-AD-0	BOARDWALK PIPELINES LP			1	2.C FE	13,906,744	98.7920	13,530,511	13,696,000	13,860,479		(46,266)			4.950	4.302	JD	30,131	551,826	09/15/2022	12/15/2024
097023-CA-1	BOEING CO			1	2.C FE	9,754,440	89.4580	8,945,750	10,000,000	9,845,848		23,239			3.450	3.747	MN	57,500	345,000	10/30/2018	11/01/2028
097023-CD-5	BOEING CO			1	2.C FE	16,360,860	87.6890	14,907,130	17,000,000	16,532,426		66,097			3.200	3.702	MS	181,333	544,000	06/04/2020	03/01/2029
097023-CE-3	BOEING CO			1	2.C FE	1,868,676	72.0600	1,465,690	2,034,000	1,884,545		6,394			3.500	4.127	MS	23,730	71,190	06/05/2020	03/01/2039
097023-CH-6	BOEING CO			1	2.C FE	13,362,346	94.0970	12,608,931	13,400,000	13,381,041		5,315			3.100	3.145	MN	69,233	415,400	04/30/2019	05/01/2026
097023-CM-5	BOEING CO			1	2.C FE	16,455,450	90.2660	14,893,907	16,500,000	16,474,624		5,797			2.700	2.740	FA	185,625	445,500	07/29/2019	02/01/2027
097023-CZ-6	BOEING CO			1	2.C FE	7,739,460	96.3360	7,466,001	7,750,000	7,746,408		3,249			1.950	1.993	FA	62,969	151,125	10/29/2020	02/01/2024
097023-DA-0	BOEING CO			1	2.C FE	6,744,600	92.6730	6,255,401	6,750,000	6,746,733		1,002			2.750	2.766	FA	77,344	185,625	10/29/2020	02/01/2026
097023-DB-8	BOEING CO			1	2.C FE	15,737,537	90.8130	14,294,906	15,741,000	15,738,488		448			3.250	3.253	FA	213,159	511,583	10/29/2020	02/01/2028
097023-DB-8	BOEING CO	LS		1	2.C FE	2,883,366	90.8130	2,619,053	2,884,000	2,883,540		82			3.250	3.253	FA	39,054	93,730	10/29/2020	02/01/2028
097023-DC-6	BOEING CO			1	2.C FE	35,613,193	87.6170	31,223,087	35,636,000	35,617,334		1,954			3.625	3.633	FA	538,252	1,291,805	10/29/2020	02/01/2031
097023-DC-6	BOEING CO	LS		1	2.C FE	363,767	87.6170	318,925	364,000	363,809		20			3.625	3.633	FA	5,498	13,195	10/29/2020	02/01/2031
097023-DE-2	BOEING CO			1	2.C FE	6,500,000	95.8310	6,228,996	6,500,000	6,500,000					1.433	1.433	FA	38,034	93,145	02/02/2021	02/04/2024
097023-DG-7	BOEING CO			1	2.C FE	14,000,000	90.8560	12,719,882	14,000,000	14,000,000					2.196	2.196	FA	125,538	307,440	02/02/2021	02/04/2026
097751-BM-2	BOMBARDIER INC		A	1	4.C FE	1,528,450	99.0310	1,525,084	1,540,000	1,525,084	(8,875)	2,347			7.500	7.697	MS	34,008	115,500	02/28/2020	03/15/2025
097793-AE-3	BONANZA CREEK ENERGY INC			1	3.C FE	575,000	91.4260	525,697	575,000	525,697	(49,303)				5.000	5.000	AO	6,069	28,910	10/05/2021	10/15/2026
09951L-AA-1	BOOZ ALLEN HAMILTON INC			1	3.C FE	202,855	88.5960	203,771	230,000	203,771	(299)	1,215			3.875	6.270	MS	2,971		09/01/2022	09/01/2028
100743-AL-7	BOSTON GAS COMPANY			1	2.A FE	3,076,000	85.5820	2,632,496	3,076,000	3,076,000					3.001	3.001	FA	38,463	92,311	07/24/2019	08/01/2029
10112R-AZ-7	BOSTON PROPERTIES LP	LS		1	2.A FE	1,678,726	95.6470	1,530,344	1,600,000	1,652,802		(25,298)			3.200	1.549	JJ	23,609	51,200	12/22/2021	01/15/2025
101137-AV-9	BOSTON SCIENTIFIC CORPORATION			1	2.A FE	11,994,001	98.1340	11,105,802	11,317,000	11,518,974		(169,699)			3.450	1.895	MS	130,146	390,437	02/26/2020	03/01/2024

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
101137-AZ-0	BOSTON SCIENTIFIC CORPORATION			1	2.A FE	6,596,832	93.3380	6,160,334	6,600,000	6,598,442		624			1.900	1.910	JD	10,450	125,400	05/14/2020	06/01/2025
101137-AZ-0	BOSTON SCIENTIFIC CORPORATION	LS		1	2.A FE	2,398,848	93.3380	2,240,122	2,400,000	2,399,433		227			1.900	1.910	JD	3,800	45,600	05/14/2020	06/01/2025
103304-BV-2	BOYD GAMING CORPORATION	LS		1	4.C FE	6,126,108	87.0000	5,695,020	6,546,000	5,695,020	(455,072)	23,984			4.750	5.634	MS	91,553	192,185	04/21/2022	06/15/2031
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.			1	1.F FE	15,901,110	95.4900	14,323,545	15,000,000	15,621,176		(100,555)			3.937	3.126	MS	164,042	590,550	02/26/2020	09/21/2028
10921U-2A-5	BRIGHTHOUSE FINANCIAL GLOBAL FUNDI				1.G FE	3,788,385	94.1640	3,578,232	3,800,000	3,794,141		4,512			1.000	1.122	AO	8,339	38,000	12/22/2021	04/12/2024
10921U-2C-1	BRIGHTHOUSE FINANCIAL GLOBAL FUNDI				1.G FE	2,724,855	87.8260	2,398,528	2,731,000	2,726,772		1,202			1.550	1.597	MN	4,351	42,331	05/17/2021	05/24/2026
10921U-2C-1	BRIGHTHOUSE FINANCIAL GLOBAL FUNDI	LS			1.G FE	268,395	87.8260	236,252	269,000	268,584		118			1.550	1.597	MN	429	4,170	05/17/2021	05/24/2026
10921U-2E-7	BRIGHTHOUSE FINANCIAL GLOBAL FUNDI				1.G FE	8,789,704	82.4360	7,254,386	8,800,000	8,791,802		1,398			2.000	2.018	JD	1,467	176,000	06/21/2021	06/28/2028
10921U-2E-7	BRIGHTHOUSE FINANCIAL GLOBAL FUNDI	LS			1.G FE	199,766	82.4360	164,872	200,000	199,814		32			2.000	2.018	JD	33	4,000	06/21/2021	06/28/2028
11134L-AH-2	BROADCOM CORPORATION			1	2.C FE	1,041,900	94.5890	945,890	1,000,000	1,034,875		(7,025)			3.875	2.953	JJ	17,868	19,375	02/14/2022	01/15/2027
11135F-BR-1	BROADCOM CORPORATION			1	2.C FE	4,655,718	90.8440	4,231,523	4,658,000	4,655,923		205			4.000	4.008	AO	39,334	93,678	03/31/2022	04/15/2029
11135F-BR-1	BROADCOM CORPORATION	LS		1	2.C FE	341,832	90.8440	310,687	342,000	341,847		15			4.000	4.008	AO	2,888	6,878	03/31/2022	04/15/2029
11135F-BT-7	BROADCOM CORPORATION			1	2.C FE	6,984,670	87.7860	6,145,006	7,000,000	6,985,568		898			4.150	4.177	AO	61,328	146,057	03/31/2022	04/15/2032
11135F-AL-5	BROADCOM INC			1	2.C FE	48,052,847	93.0000	47,553,434	51,133,000	48,836,515		339,700			4.110	5.025	MS	618,795	2,101,566	08/12/2020	09/15/2028
11135F-AN-1	BROADCOM INC			1	2.C FE	15,393,928	94.2230	15,107,764	16,034,000	15,625,581		99,874			3.459	4.209	MS	163,304	554,616	08/12/2020	09/15/2026
11135F-AN-1	BROADCOM INC	LS		1	2.C FE	100,808	94.2230	98,934	105,000	102,325		654			3.459	4.209	MS	1,069	3,632	08/12/2020	09/15/2026
11135F-AQ-4	BROADCOM INC			1	2.C FE	8,527,714	89.6150	7,650,450	8,537,000	8,529,537		786			4.150	4.163	MN	45,270	354,286	08/12/2020	11/15/2030
11135F-BA-8	BROADCOM INC			1	2.C FE	21,635,200	95.2520	19,050,400	20,000,000	21,456,742		(178,458)			4.750	3.451	AO	200,556	950,000	02/15/2022	04/15/2029
11135F-BF-7	BROADCOM INC			1	2.C FE	3,990,880	75.0600	3,002,388	4,000,000	3,992,166		668			2.600	2.622	FA	39,289	104,000	01/04/2021	02/15/2033
11135F-BH-3	BROADCOM INC			1	2.C FE	2,254,791	78.7620	1,843,028	2,340,000	2,262,250		7,190			2.450	2.904	FA	21,658	45,080	02/14/2022	02/15/2031
11135F-BH-3	BROADCOM INC	LS		1	2.C FE	1,855,517	78.7620	1,464,971	1,860,000	1,856,298		407			2.450	2.477	FA	17,215	45,570	01/20/2021	02/15/2031
11135F-BP-5	BROADCOM INC			1	2.C FE	6,543,285	73.5270	4,817,463	6,552,000	6,028,470		30,516			3.137	3.931	MN	26,263	205,536	12/22/2021	11/15/2035
11135F-BQ-3	BROADCOM INC			1	2.C FE	1,114,050	71.8290	1,077,432	1,500,000	1,114,554		504			3.187	5.931	MN	6,108		12/19/2022	11/15/2036
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC			1	2.A FE	956,469	93.6030	926,671	990,000	959,065		2,597			3.400	4.375	JD	374	16,830	09/01/2022	06/27/2026
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC			1	2.A FE	5,317,908	84.6160	4,512,587	5,333,000	5,322,082		1,405			2.900	2.933	JD	12,888	154,657	12/04/2019	12/01/2029
114259-AT-1	BROOKLYN UNION GAS CO			1	2.A FE	9,154,500	89.8580	8,985,760	10,000,000	9,157,995		3,495			3.865	5.492	MS	125,613		12/16/2022	03/04/2029
117043-AS-8	BRUNSWICK CORPORATION			1	2.B FE	2,216,330	92.3890	2,124,952	2,300,000	2,243,605		27,153			0.850	2.390	FA	7,223	13,175	03/17/2022	08/18/2024
117043-AS-8	BRUNSWICK CORPORATION	LS		1	2.B FE	95,304	92.3890	92,389	100,000	96,786		1,482			0.850	2.883	FA	314	425	03/17/2022	08/18/2024
117043-AT-6	BRUNSWICK CORPORATION			1	2.B FE	13,492,680	73.5200	10,145,705	13,800,000	13,526,192		27,655			2.400	2.657	FA	122,360	331,200	12/22/2021	08/18/2031
117043-AV-1	BRUNSWICK CORPORATION			1	2.B FE	16,888,820	71.8590	12,216,098	17,000,000	16,890,034		1,214			5.100	5.143	AO	216,750	438,317	03/22/2022	04/01/2052
118230-AT-8	BUCKEYE PARTNERS LP			1	3.B FE	1,500,000	95.2400	1,428,606	1,500,000	1,428,606	(71,394)				4.125	4.125	MS	20,625	61,875	02/11/2020	03/01/2025
12008R-AP-2	BUILDERS FIRSTSOURCE INC			1	3.C FE	5,098,321	81.0730	4,120,930	5,083,000	4,120,930	(971,607)	(3,959)			4.250	4.172	FA	90,011	174,597	02/09/2022	02/01/2032
12008R-AP-2	BUILDERS FIRSTSOURCE INC	LS		1	3.C FE	10,095,429	81.0730	8,039,990	9,917,000	8,039,990	(2,029,135)	(21,108)			4.250	3.972	FA	175,614	410,486	02/09/2022	02/01/2032
12008R-AR-8	BUILDERS FIRSTSOURCE INC			1	3.C FE	167,383	93.9250	170,004	181,000	167,612		228			6.375	7.480	JD	513	5,769	10/04/2022	06/15/2032
12008R-AR-8	BUILDERS FIRSTSOURCE INC	LS		1	3.C FE	2,115,650	93.9250	2,121,757	2,259,000	2,111,727	(7,016)	3,092			6.375	7.295	JD	6,401	72,006	10/04/2022	06/15/2032
120568-AZ-3	BUNGE LIMITED FINANCE CORPORATION			1	2.B FE	4,288,648	93.3760	4,015,168	4,300,000	4,294,098		1,119			3.750	3.782	MS	43,000	161,250	09/18/2017	09/25/2027
120568-BB-5	BUNGE LIMITED FINANCE CORPORATION			1	2.B FE	6,649,668	91.0630	6,055,690	6,650,000	6,649,822		66			1.630	1.631	FA	40,347	108,395	08/10/2020	08/17/2025
12189L-BA-8	BURLINGTON NORTHERN SANTA FE LLC			1	1.G FE	460,021	94.5190	402,650	426,000	453,898		(5,975)			3.250	1.717	JD	615	13,845	12/22/2021	06/15/2027
12429T-AD-6	BWAY HOLDING CO			1	4.C FE	3,977,750	97.2350	4,059,549	4,175,000	4,008,975		31,225			5.500	8.838	AO	48,476	114,813	09/27/2022	04/15/2024
12467A-AF-5	C&S GROUP ENTERPRISES LLC			1	4.B FE	2,251,325	75.5000	2,076,250	2,750,000	2,049,051	(175,950)	23,126			5.000	8.618	JD	6,111	140,625	07/28/2022	12/15/2028
12685J-AC-9	CABLE ONE INC	LS		1	4.B FE	2,945,668	78.4720	2,331,391	2,971,000	2,327,952	(213,841)	14,760			4.000	6.303	MN	15,185	94,200	09/26/2022	11/15/2030
127387-AL-2	CADENCE DESIGN SYSTEMS INC			1	1.G FE	663,973	99.1860	654,628	660,000	663,392		(581)			4.375	4.074	AO	6,096	14,438	09/01/2022	10/15/2024
12769G-AA-8	CAESARS ENTERTAINMENT INC	LS		1	5.A FE	1,414,500	81.3810	1,403,822	1,725,000	1,403,822	(20,740)	10,062			4.625	8.001	AO	16,843	39,891	09/08/2022	10/15/2029
13123X-BF-8	CALLON PETROLEUM COMPANY	LS		1	4.A FE	3,250,000	91.5000	2,973,750	3,250,000	2,973,750	(276,250)				7.500	7.500	JD	10,833	115,781	06/09/2022	06/15/2030
133434-AA-8	CAMERON LNG LLC			1	1.G FE	8,805,726	84.3550	7,079,055	8,392,000	8,713,056		(33,493)			2.902	2.404	JJ	112,297	243,536	02/28/2020	07/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
133434-AA-8	CAMERON LNG LLC	LS		1	1.G FE	1,398,717	84.3550	1,124,449	1,333,000	1,383,997		(5,320)			2.902	2.404	JJ	17,837	38,684	02/28/2020	07/15/2031
13607H-R4-6	CANADIAN IMPERIAL BANK OF COMMERCE		A	1	1.F FE	9,994,600	95.9590	9,595,910	10,000,000	9,995,873		1,273			3.300	3.319	AO	77,000	165,000	03/30/2022	04/07/2025
136375-DC-3	CANADIAN NATIONAL RAILWAY COMPANY		A	1	1.F FE	4,980,300	92.9120	4,645,620	5,000,000	4,980,961		661			3.850	3.898	FA	78,069		08/02/2022	08/05/2032
136385-AZ-4	CANADIAN NATURAL RESOURCES LTD		A	1	2.A FE	1,594,317	93.0340	1,485,747	1,597,000	1,595,618		525			2.050	2.085	JJ	15,096	32,739	06/22/2020	07/15/2025
136385-AZ-4	CANADIAN NATURAL RESOURCES LTD	LS	A	1	2.A FE	2,898,123	93.0340	2,700,765	2,903,000	2,900,488		954			2.050	2.085	JJ	27,441	59,512	06/22/2020	07/15/2025
13645R-BE-3	CANADIAN PACIFIC RAILWAY COMPANY		A	1	2.B FE	15,182,497	89.1140	13,549,753	15,205,000	15,187,194		4,349			1.750	1.781	JD	21,435	266,088	11/17/2021	12/02/2026
13645R-BE-3	CANADIAN PACIFIC RAILWAY COMPANY	LS	A	1	2.B FE	1,792,343	89.1140	1,599,593	1,795,000	1,792,898		513			1.750	1.781	JD	2,530	31,413	11/17/2021	12/02/2026
14042T-CT-2	CAPITAL ONE BANK USA NA			1,5	1.G FE	13,980,000	93.3950	13,056,579	13,980,000	13,980,000					2.280	2.280	JJ	135,466	318,744	01/23/2020	01/28/2026
14042T-CT-2	CAPITAL ONE BANK USA NA	LS		1,5	1.G FE	100,000	93.3950	93,395	100,000	100,000					2.280	2.280	JJ	969	2,280	01/23/2020	01/28/2026
14040H-BD-6	CAPITAL ONE FINANCIAL CORP				2.A FE	134,137	99.3940	124,243	125,000	126,704		(3,726)			3.500	0.501	JD	194	4,375	01/01/2021	06/15/2023
14040H-BG-9	CAPITAL ONE FINANCIAL CORP			1	2.A FE	1,361,137	96.1440	1,247,566	1,297,600	1,340,603		(20,039)			3.200	1.585	FA	16,840	41,523	12/22/2021	02/05/2025
14040H-CH-6	CAPITAL ONE FINANCIAL CORPORATION			1	2.A FE	21,335,910	87.0890	18,588,362	21,344,000	21,337,257		1,315			1.878	1.885	MN	65,693	400,840	12/22/2021	11/02/2027
14040H-CH-6	CAPITAL ONE FINANCIAL CORPORATION	LS		1	2.A FE	4,856,000	87.0890	4,229,061	4,856,000	4,856,000					1.878	1.878	MN	14,946	91,196	10/28/2021	11/02/2027
14040H-CK-9	CAPITAL ONE FINANCIAL CORPORATION			2,5	2.A FE	21,000,000	95.7350	20,104,392	21,000,000	21,000,000					1.343	1.343	JD	19,585	282,030	12/02/2021	12/06/2024
14040H-CM-5	CAPITAL ONE FINANCIAL CORPORATION			2,5	2.A FE	6,900,000	93.6650	6,462,857	6,900,000	6,900,000					2.636	2.636	MS	59,618	90,942	03/01/2022	03/03/2026
14040H-CM-5	CAPITAL ONE FINANCIAL CORPORATION	LS		2,5	2.A FE	100,000	93.6650	93,665	100,000	100,000					2.636	2.636	MS	864	1,318	03/01/2022	03/03/2026
14040H-CN-3	CAPITAL ONE FINANCIAL CORPORATION			1,5	2.A FE	9,675,000	85.4970	8,271,835	9,675,000	9,675,000					3.273	3.273	MS	105,554	156,572	03/01/2022	03/01/2030
14040H-CN-3	CAPITAL ONE FINANCIAL CORPORATION	LS		1,5	2.A FE	325,000	85.4970	277,865	325,000	325,000					3.273	3.273	MS	3,546	5,260	03/01/2022	03/01/2030
14040H-CQ-6	CAPITAL ONE FINANCIAL CORPORATION			2,5	2.A FE	9,000,000	97.6790	8,791,137	9,000,000	9,000,000					4.166	4.166	MN	54,158	187,470	05/05/2022	05/09/2025
14149Y-BA-5	CARDINAL HEALTH INC			1	2.B FE	1,039,858	97.0630	1,038,578	1,070,000	1,040,855		997			3.500	5.044	MN	4,785		12/05/2022	11/15/2024
14149Y-BE-7	CARDINAL HEALTH INC			1	2.B FE	2,781,996	96.7570	2,693,707	2,784,000	2,783,394		209			3.750	3.759	MS	30,740	104,400	06/16/2015	09/15/2025
14149Y-BE-7	CARDINAL HEALTH INC	LS		1	2.B FE	2,214,404	96.7570	2,144,128	2,216,000	2,215,517		167			3.750	3.759	MS	24,468	83,100	06/16/2015	09/15/2025
141781-BV-5	CARGILL INC			1	1.F FE	9,947,100	95.5470	9,554,710	10,000,000	9,953,857		6,757			3.625	3.742	AO	69,479	181,250	04/19/2022	04/22/2027
142339-AG-5	CARLISLE COMPANIES INCORPORATED			1	2.B FE	9,249,751	96.6320	8,938,469	9,250,000	9,249,935		30			3.500	3.500	JD	26,979	323,750	12/01/2017	12/01/2024
142339-AH-3	CARLISLE COMPANIES INCORPORATED			1	2.B FE	12,090,410	93.1450	11,303,134	12,135,000	12,107,766		4,776			3.750	3.799	JD	37,922	455,063	10/26/2018	12/01/2027
142339-AJ-9	CARLISLE COMPANIES INCORPORATED			1	2.B FE	896,469	83.2090	873,697	1,050,000	904,527		8,058			2.750	5.081	MS	9,625	14,438	07/05/2022	03/01/2030
14308C-AA-1	CARLYLE AVIATION ELEVATE MERGER SU		D	1	6. FE	6,438,750	78.0020	4,972,602	6,375,000	4,972,602	(1,255,827)	(19,071)			7.000	6.647	AO	94,208	446,250	08/03/2021	10/15/2024
143658-BL-5	CARNIVAL CORP	LS		1	4.C FE	8,974,625	79.2600	6,875,762	8,675,000	6,875,762	(1,938,015)	(87,624)			7.625	6.428	MS	220,490	661,469	11/30/2021	03/01/2026
143658-BN-1	CARNIVAL CORP			1	4.C FE	21,100,563	71.4040	15,774,572	22,092,000	15,774,572	(5,391,898)	65,908			5.750	6.821	MS	423,430	1,217,103	09/30/2022	03/01/2027
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD			1	4.B FE	5,865,352	102.6610	6,109,356	5,951,000	5,867,506		2,154			10.375	10.727	MN	113,193		10/19/2022	05/01/2028
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD	LS		1	4.B FE	2,509,873	102.6610	2,616,829	2,549,000	2,510,856		983			10.375	10.751	MN	48,484		10/18/2022	05/01/2028
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION			1	3.B FE	10,898,913	95.1030	9,919,243	10,430,000	9,919,243	(773,433)	(98,469)			6.375	5.262	JJ	306,599	664,913	12/22/2021	07/15/2028
14448C-AN-4	CARRIER GLOBAL CORP			1	2.C FE	703,495	94.1940	655,587	696,000	699,884		(1,775)			2.242	1.972	FA	5,895	144,724	12/11/2020	02/15/2025
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC			1	4.A FE	3,497,534	93.0520	3,109,791	3,342,000	3,109,791	(296,671)	(46,671)			5.000	3.670	JJ	77,052	175,671	12/22/2021	07/15/2027
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC	LS		1	4.A FE	2,437,484	93.0520	2,156,010	2,317,000	2,156,010	(205,681)	(32,244)			5.000	3.670	JJ	53,420	124,329	09/21/2020	07/15/2027
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC			1	4.A FE	282,145	79.6230	232,498	292,000	232,498	(50,908)	1,231			3.125	3.666	FA	3,447	9,125	12/22/2021	02/15/2029
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC	LS		1	4.A FE	5,984,105	79.6230	4,783,720	6,008,000	4,783,720	(1,131,363)	2,985			3.125	3.187	FA	70,928	187,750	12/22/2021	02/15/2029
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC	LS		1	4.A FE	4,635,000	78.9590	4,737,540	6,000,000	4,655,223		20,223			3.500	7.575	AO	52,500		11/07/2022	04/01/2030
14912H-QB-9	CATERPILLAR FINANCIAL SERVICES COR				1.F FE		99.8040								2.250	0.000	JD		6,525	12/31/2022	12/15/2022
14913R-2V-8	CATERPILLAR FINANCIAL SERVICES COR			1	1.F FE	5,002,100	97.1530	4,857,650	5,000,000	5,001,683		(418)			3.400	3.385	MN	22,667	85,000	05/17/2022	05/13/2025
124857-AT-0	CBS CORP			1	2.B FE	9,580,640	88.7440	8,282,478	9,333,000	9,496,511		(33,540)			3.375	2.957	FA	118,996	314,989	02/26/2020	02/15/2028
124857-AT-0	CBS CORP	LS		1	2.B FE	2,096,402	88.7440	1,878,710	2,117,000	2,106,120		1,909			3.375	3.485	FA	26,992	71,449	06/26/2017	02/15/2028
124857-AX-1	CBS CORP			1	2.B FE	11,047,043	89.1760	9,142,324	10,252,000	10,791,290		(91,428)			3.700	2.651	JD	31,610	379,324	02/14/2020	06/01/2028
1248EP-CE-1	CCO HOLDINGS LLC	LS		1	3.C FE	1,569,275	82.6160	1,264,843	1,531,000	1,264,843	(292,331)	(4,502)			4.500	4.126	FA	26,027	68,895	03/04/2020	08/15/2030
1248EP-CL-5	CCO HOLDINGS LLC			1	3.C FE	5,970,095	76.7230	4,603,380	6,000,000	4,603,380	(1,368,580)	1,571			4.500	4.547	JD	22,500	270,000	12/22/2021	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
1248EP-CP-6	CCO HOLDINGS LLC			1	3.C FE	6,780,269	73.8050	5,007,635	6,785,000	5,007,635	(1,667,254)	304			4.250	4.257	JJ	132,967	263,531	12/22/2021	01/15/2034
1248EP-CK-7	CCO HOLDINGS LLC / CCO HOLDINGS CA			1	3.C FE	12,181,805	80.2120	10,083,388	12,571,000	10,083,388	(1,965,028)	2,572			4.250	4.644	FA	222,611	454,580	07/07/2022	02/01/2031
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI			1	3.C FE	4,041,523	93.2070	3,736,669	4,009,000	3,736,669	(286,112)	(5,447)			5.125	4.967	MN	34,244	205,461	05/21/2019	05/01/2027
1248EP-BZ-5	CCO HOLDINGS LLC/CCO HOLDINGS CAPI			1	3.C FE	825,257	99.4610	820,556	825,000	820,556	(4,444)				4.000	4.000	MS	11,000	33,000	05/22/2019	03/01/2023
12513G-BG-3	CDW LLC			1	2.C FE	19,039,332	88.7820	17,028,349	19,180,000	19,046,432		7,099			2.670	2.850	JD	42,676	496,353	10/04/2022	12/01/2026
12513G-BH-1	CDW LLC			1	2.C FE	8,000,000	85.6160	6,849,280	8,000,000	8,000,000					3.276	3.276	JD	21,840	262,080	11/23/2021	12/01/2028
15089Q-AJ-3	CELANESE US HOLDINGS LLC			1	2.C FE	8,391,180	96.6030	8,114,652	8,400,000	8,397,461		1,802			3.500	3.523	MN	43,283	294,000	04/29/2019	05/08/2024
15089Q-AK-0	CELANESE US HOLDINGS LLC			1	2.C FE	16,423,643	83.6480	13,885,585	16,600,000	16,462,474		36,596			1.400	1.637	FA	94,251	232,400	12/22/2021	08/05/2026
15135B-AR-2	CENTENE CORPORATION			1	2.C FE	16,942,462	93.7860	15,278,726	16,291,000	16,605,873		(222,546)			4.250	2.742	JD	30,772	721,501	01/19/2022	12/15/2027
15135B-AR-2	CENTENE CORPORATION	LS		1	2.C FE	104,750	93.7860	93,786	100,000	102,094		(1,480)			4.250	2.648	JD	189	4,250	03/11/2021	12/15/2027
15135B-AT-8	CENTENE CORPORATION			1	2.C FE	2,117,500	91.3840	1,827,672	2,000,000	2,095,029		(22,471)			4.625	3.252	JD	4,111	92,500	01/19/2022	12/15/2029
15135B-AV-3	CENTENE CORPORATION			1	2.C FE	11,375,552	84.5370	9,764,024	11,550,000	11,410,625		13,783			3.375	3.541	FA	147,263	389,813	05/11/2020	02/15/2030
15135B-AW-1	CENTENE CORPORATION			1	2.C FE	19,000,000	81.9750	15,575,231	19,000,000	19,000,000					3.000	3.000	AO	120,333	570,000	09/23/2020	10/15/2030
15135B-AX-9	CENTENE CORPORATION			1	2.C FE	10,000,000	78.2470	7,824,730	10,000,000	10,000,000	264,850				2.500	2.500	MS	83,333	250,000	02/10/2021	03/01/2031
15135B-AY-7	CENTENE CORPORATION			1	2.C FE	19,214,408	84.4050	16,205,760	19,200,000	19,210,831	300,672	(1,841)			2.450	2.439	JJ	216,907	488,693	12/22/2021	07/15/2028
15135B-AZ-4	CENTENE CORPORATION			1	2.C FE	5,954,480	78.5800	4,714,800	6,000,000	5,958,758	80,000	4,176			2.625	2.715	FA	65,625	152,687	12/22/2021	08/01/2031
15189T-AW-7	CENTERPOINT ENERGY INC			1	2.B FE	15,361,467	95.9990	14,536,153	15,142,000	15,225,038		(48,492)			2.500	2.163	MS	126,183	378,550	02/18/2020	09/01/2024
15189T-AX-5	CENTERPOINT ENERGY INC			1	2.B FE	4,007,840	85.9350	3,437,408	4,000,000	4,005,784		(716)			2.950	2.927	MS	39,333	118,000	01/15/2020	03/01/2030
15189T-BA-4	CENTERPOINT ENERGY INC			1	2.B FE	10,088,596	88.6610	9,556,758	10,779,000	10,181,981		92,497			1.450	3.156	JD	13,025	107,873	06/09/2022	06/01/2026
156504-AL-6	CENTURY COMMUNITIES INC			1	3.C FE	6,303,334	95.4100	5,836,254	6,117,000	5,836,254	(377,800)	(36,415)			6.750	6.015	JD	34,408	412,898	04/13/2022	06/01/2027
156504-AM-4	CENTURY COMMUNITIES INC			1	3.C FE	5,110,853	78.6250	4,007,516	5,097,000	4,007,516	(1,101,530)	(1,716)			3.875	3.831	FA	74,614	193,120	12/08/2021	08/15/2029
156504-AM-4	CENTURY COMMUNITIES INC	LS		1	3.C FE	1,665,398	78.6250	1,299,671	1,653,000	1,299,671	(364,109)	(1,536)			3.875	3.755	FA	24,198	62,630	12/08/2021	08/15/2029
12527G-AH-6	CF INDUSTRIES INC			1	2.B FE	24,375,813	96.7910	23,520,262	24,300,000	24,370,923		(8,570)			4.500	4.417	JD	91,125	651,915	06/24/2022	12/01/2026
12532H-AC-8	CGI INC		A	1	2.A FE	651,729	88.4370	645,589	730,000	660,078		8,349			1.450	4.275	MS	3,146	5,293	07/05/2022	09/14/2026
159864-AJ-6	CHARLES RIVER LABORATORIES INC	LS		1	3.B FE	1,070,000	86.5000	925,550	1,070,000	925,550	(144,450)				4.000	4.000	MS	12,602	42,800	03/08/2021	03/15/2031
159864-AE-7	CHARLES RIVER LABORATORIES INTERNA			1	3.B FE	17,297,420	92.0970	15,413,354	16,736,000	15,413,354	(1,646,901)	(125,910)			4.250	3.412	MN	118,547	711,280	06/17/2021	05/01/2028
159864-AE-7	CHARLES RIVER LABORATORIES INTERNA	LS		1	3.B FE	1,084,125	92.0970	967,019	1,050,000	967,019	(106,969)	(6,696)			4.250	3.515	MN	7,438	44,625	06/17/2021	05/01/2028
161150-AF-7	CHART INDUSTRIES INC			1	4.A FE	6,853,280	100.5290	6,938,512	6,902,000	6,853,399		119			7.500	7.631	JJ	12,941		12/09/2022	01/01/2030
161150-AF-7	CHART INDUSTRIES INC	LS		1	4.A FE	2,069,908	100.5290	2,109,098	2,098,000	2,069,982		74			7.500	7.751	JJ	3,934		12/08/2022	01/01/2030
161150-AG-5	CHART INDUSTRIES INC	LS		1	4.B FE	4,407,705	102.5610	4,615,245	4,500,000	4,407,891		186			9.500	9.876	JJ	10,688		12/08/2022	01/01/2031
161175-AY-0	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	25,609,120	98.0100	23,522,424	24,000,000	25,213,096		(396,024)			4.908	2.847	JJ	516,976	588,960	02/11/2022	07/23/2025
161175-BJ-2	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	3,147,300	90.1710	2,705,121	3,000,000	3,098,037		(17,428)			3.750	3.056	FA	42,500	112,500	01/31/2020	02/15/2028
161175-BL-7	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	5,743,277	78.4440	4,421,121	5,636,000	5,733,939		(2,034)			5.375	5.246	MN	50,489	302,935	11/29/2017	05/01/2047
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	319,426	98.8190	296,457	300,000	310,051		(9,148)			4.500	1.373	FA	5,625	13,500	12/22/2021	02/01/2024
161175-BR-4	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	2,498,375	94.0840	2,352,095	2,500,000	2,498,909		145			5.050	5.058	MS	31,913	126,250	01/14/2019	03/30/2029
161175-BU-7	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	4,480,245	77.8510	3,503,286	4,500,000	4,484,572		1,637			2.800	2.847	AO	31,500	126,000	04/14/2020	04/01/2031
161175-BZ-6	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	6,571,150	65.1600	6,515,950	10,000,000	6,596,985		25,835			3.500	6.755	JD	29,167	175,000	09/29/2022	06/01/2041
161175-CA-0	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	1,756,463	62.7830	1,130,087	1,800,000	1,757,531		733			3.900	4.037	JD	5,850	70,200	12/22/2021	06/01/2052
161175-CC-6	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	1,998,120	63.9670	1,279,346	2,000,000	1,998,148		18			4.400	4.405	JD	7,333	88,000	05/18/2021	12/01/2061
161175-CD-4	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	19,258,443	80.4880	16,017,052	19,900,000	19,327,378		68,327			2.250	2.760	JJ	206,463	298,856	03/08/2022	01/15/2029
161175-CE-2	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	3,556,791	64.0760	2,306,725	3,600,000	3,558,451		1,477			3.500	3.583	MS	42,000	111,650	12/22/2021	03/01/2042
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS L			1	2.C FE	21,092,291	100.6070	20,983,685	20,857,000	21,067,460		(24,831)			5.875	5.336	JD	616,078		12/05/2022	03/31/2025
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L			1	2.C FE	12,420,840	98.7930	11,855,136	12,000,000	12,371,513		(49,327)			5.125	4.274	JD	309,208	307,500	05/26/2022	06/30/2027
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L			1	2.C FE	18,291,104	90.3920	16,340,180	18,077,000	18,242,154		(22,943)			3.700	3.538	MN	85,464	668,849	10/28/2020	11/15/2029
16412X-AL-9	CHENIERE CORPUS CHRISTI HOLDINGS L			1	2.C FE	13,757,525	77.3260	10,709,706	13,850,000	13,762,118		4,593			2.742	2.810	JD	190,938	189,884	04/27/2022	12/31/2039

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
16411R-AK-5	CHENIERE ENERGY INC			1	3.A FE	27,703,621	90.3870	24,033,824	26,590,000	24,033,824	(3,295,119)	(283,001)			4.625	3.439	AO	259,622	1,229,788	12/01/2021	10/15/2028
16411R-AK-5	CHENIERE ENERGY INC	LS		1	3.A FE	1,439,351	90.3870	1,255,471	1,389,000	1,255,471	(170,533)	(12,399)			4.625	3.612	AO	13,562	64,241	12/01/2021	10/15/2028
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP			1	2.C FE	4,510,000	89.9220	4,055,487	4,510,000	4,510,000					4.500	4.500	AO	50,738	202,950	07/13/2020	10/01/2029
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP	LS		1	2.C FE	100,000	89.9220	89,922	100,000	100,000					4.500	4.500	AO	1,125	4,500	07/13/2020	10/01/2029
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP			1	2.C FE	9,500,000	85.1360	8,087,920	9,500,000	9,500,000					4.000	4.000	MS	126,667	380,000	12/02/2021	03/01/2031
16411Q-AN-1	CHENIERE ENERGY PARTNERS LP			1	2.C FE	830,000	79.4710	659,607	830,000	830,000					3.250	3.250	JJ	11,315	22,779	07/07/2022	01/31/2032
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY			1	1.G FE	7,979,040	93.6490	7,491,928	8,000,000	7,990,953		2,124			3.400	3.431	JD	22,667	272,000	11/17/2016	12/01/2026
166754-AW-1	CHEVRON PHILLIPS CHEMICAL COMPANY			1	1.G FE	6,999,440	99.8460	6,989,241	7,000,000	6,999,730		111			5.125	5.127	AO	89,688	358,750	03/24/2020	04/01/2025
169905-AF-3	CHOICE HOTELS INTERNATIONAL INC			1	2.C FE	5,964,240	87.0850	5,225,070	6,000,000	5,973,904		3,246			3.700	3.772	JD	18,500	222,000	11/13/2019	12/01/2029
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC			1	4.B FE	461,585	91.0420	455,208	500,000	455,208	(7,408)	1,031			8.000	10.825	MS	11,778		11/21/2022	03/15/2026
12543D-BG-4	CHS/COMMUNITY HEALTH SYSTEMS INC			1	4.B FE	791,813	85.7460	878,897	1,025,000	801,512		9,699			5.625	12.445	MS	16,977		10/03/2022	03/15/2027
12543D-BG-4	CHS/COMMUNITY HEALTH SYSTEMS INC	LS		1	4.B FE	270,375	85.7460	300,111	350,000	273,687		3,312			5.625	12.445	MS	5,797		10/03/2022	03/15/2027
12543D-BH-2	CHS/COMMUNITY HEALTH SYSTEMS INC			1	4.B FE	2,227,500	83.6480	2,258,496	2,700,000	2,250,048		22,548			6.000	9.713	JJ	74,700		07/28/2022	01/15/2029
12543D-BK-5	CHS/COMMUNITY HEALTH SYSTEMS INC			1	4.B FE	5,430,013	72.6020	4,913,703	6,768,000	4,913,703	(559,510)	43,201			4.750	7.997	FA	121,448	121,529	09/09/2022	02/15/2031
12543D-BK-5	CHS/COMMUNITY HEALTH SYSTEMS INC	LS		1	4.B FE	1,415,355	72.6020	1,309,014	1,803,000	1,309,014	(116,069)	9,728			4.750	8.357	FA	32,354		09/09/2022	02/15/2031
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC			1	4.B FE	878,570	75.4040	812,852	1,078,000	812,852	(72,968)	7,250			5.250	8.562	MN	7,232	44,176	08/08/2022	05/15/2030
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC	LS		1	4.B FE	2,018,669	75.4040	1,870,012	2,480,000	1,870,012	(165,321)	16,664			5.250	8.583	MN	16,637	101,628	08/09/2022	05/15/2030
125523-AF-7	CIGNA CORP			1	2.A FE	851,883	99.3400	782,800	788,000	801,631		(25,193)			3.750	0.531	JJ	13,626	29,550	01/01/2021	07/15/2023
125523-AG-5	CIGNA CORP			1	2.A FE	13,404,340	97.7030	12,128,888	12,414,000	12,942,045		(177,388)			4.125	2.567	MN	65,432	512,078	05/06/2020	11/15/2025
125523-AH-3	CIGNA CORP			1	2.A FE	13,748,651	96.4430	13,303,403	13,794,000	13,754,587		3,464			4.375	4.431	AO	127,403	502,294	06/30/2022	10/15/2028
125523-BX-7	CIGNA CORP			1	2.A FE	9,908,900	97.7820	9,778,240	10,000,000	9,931,532		22,632			3.500	3.989	JD	15,556	175,000	06/29/2022	06/15/2024
125523-BZ-2	CIGNA CORP			1	2.A FE	13,941,421	98.4640	13,785,016	14,000,000	13,965,298		10,024			4.500	4.585	FA	220,500	630,000	07/15/2020	02/25/2026
125523-CP-3	CIGNA CORP			1	2.A FE	1,178,543	89.0940	1,069,126	1,200,000	1,183,603		4,938			1.250	1.690	MS	4,417	15,000	12/22/2021	03/15/2026
17252M-AP-5	CINTAS CORPORATION NO 2			1	1.G FE	5,377,509	96.7520	5,205,274	5,380,000	5,377,941		432			3.450	3.467	MN	30,935	91,774	08/02/2022	05/01/2025
12556L-BJ-4	CIT BANK NA			1	2.B FE	3,929,270	94.5360	3,592,368	3,800,000	3,879,697		(44,773)			2.969	1.739	MS	29,459	112,822	12/22/2021	09/27/2025
17287H-AA-8	CITADEL FINANCE LLC			1	2.C FE	4,976,550	89.1430	4,457,145	5,000,000	4,984,593		4,494			3.375	3.478	MS	52,500	168,750	03/03/2021	03/09/2026
17325F-AS-7	CITIBANK NA			1	1.E FE	1,517,825	98.6250	1,422,177	1,442,000	1,480,782		(36,145)			3.650	1.093	JJ	23,100	52,633	12/22/2021	01/23/2024
172967-LD-1	CITIGROUP INC			1	1.G FE	5,000,000	93.4470	4,672,340	5,000,000	5,000,000					3.887	3.887	JJ	92,316	194,350	01/04/2017	01/10/2028
172967-LP-4	CITIGROUP INC			1,5	1.G FE	9,017,487	91.8390	7,304,866	7,954,000	8,704,557		(157,650)			3.668	1.520	JJ	127,237	291,753	01/01/2021	07/24/2028
172967-MR-9	CITIGROUP INC			1	1.G FE	9,487,000	98.5830	9,352,588	9,487,000	9,487,000					1.678	1.678	MN	20,341	159,192	05/07/2020	05/15/2024
172967-MR-9	CITIGROUP INC	LS		1	1.G FE	513,000	98.5830	505,732	513,000	513,000					1.678	1.678	MN	1,100	8,608	05/07/2020	05/15/2024
75524K-PG-3	CITIZENS BANK NA			2,5	2.A FE	6,670,000	96.5450	6,439,558	6,670,000	6,670,000					4.575	4.575	FA	120,366		08/04/2022	08/09/2028
75524K-PG-3	CITIZENS BANK NA	LS		2,5	2.A FE	3,330,000	96.5450	3,214,952	3,330,000	3,330,000					4.575	4.575	FA	60,093		08/04/2022	08/09/2028
75524K-NQ-3	CITIZENS BANK NA/ PROVIDENCE RI			1,5	2.A FE	946,439	97.8520	949,162	970,000	947,817		1,379			4.119	5.147	MN	4,217	19,977	11/02/2022	05/23/2025
75524K-PT-5	CITIZENS BANK NA/ PROVIDENCE RI			1,5	2.A FE	35,000,000	101.1260	35,394,030	35,000,000	35,000,000					6.064	6.064	AO	389,107		10/20/2022	10/24/2025
174610-AK-1	CITIZENS FINANCIAL GROUP INC			1	2.B FE	4,994,750	96.9940	4,849,705	5,000,000	4,998,228		557			4.300	4.313	JD	16,722	215,000	11/30/2015	12/03/2025
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP			1	4.B FE	2,496,490	86.6400	2,159,059	2,492,000	2,159,059	(336,171)	(869)			3.875	3.834	JD	268	96,565	08/19/2021	07/01/2028
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP	LS		1	4.B FE	4,148,769	86.6400	3,572,151	4,123,000	3,572,151	(566,470)	(4,994)			3.875	3.733	JD	444	159,766	08/19/2021	07/01/2028
18551P-AE-9	CLECO CORPORATE HOLDINGS LLC			1	2.C FE	8,229,769	85.0600	6,998,770	8,228,000	8,229,328		(182)			3.375	3.372	MS	81,766	277,695	07/15/2020	09/15/2029
186108-CJ-3	CLEVELAND ELECTRIC ILLUM			1	2.A FE	507,558	100.5700	472,679	470,000	494,623		(12,935)			5.500	2.194	FA	9,766	12,925	02/14/2022	08/15/2024
185899-AG-6	CLEVELAND-CLIFFS INC			1	3.B FE	4,126,290	100.2500	4,174,410	4,164,000	4,132,396		3,515			6.750	7.018	MS	82,760	101,250	10/14/2022	03/15/2026
185899-AG-6	CLEVELAND-CLIFFS INC	LS		1	3.B FE	5,354,790	100.2500	5,176,910	5,164,000	5,139,512	(100,808)	(48,815)			6.750	5.864	MS	102,635	195,750	09/28/2022	03/15/2026
185899-AH-4	CLEVELAND-CLIFFS INC			1	3.C FE	225,000	95.5330	238,831	250,000	226,081		1,081			5.875	8.520	JD	1,224	7,344	09/29/2022	06/01/2027
185899-AH-4	CLEVELAND-CLIFFS INC	LS		1	3.C FE	5,411,225	95.5330	5,544,706	5,804,000	5,430,146		18,921			5.875	14.183	JD	28,415	170,493	09/29/2022	06/01/2027
189054-AY-5	CLOROX COMPANY			1	2.A FE	4,398,098	96.3220	4,256,487	4,419,000	4,399,759		1,661			4.400	4.480	MN	32,406	91,817	05/05/2022	05/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
189054-AY-5	CLOROX COMPANY	LS		1	2.A FE	578,252	96.3220	559,633	581,000	578,470		218			4.400	4.480	MN	4,261	12,072	05/05/2022	05/01/2029
12592B-AK-0	CNH INDUSTRIAL CAPITAL LLC			1	2.B FE	8,833,281	98.2940	8,732,475	8,884,000	8,875,271		17,085			1.950	2.148	JJ	86,138	173,238	06/23/2020	07/02/2023
12592B-AL-8	CNH INDUSTRIAL CAPITAL LLC			1	2.B FE	18,623,383	90.6790	16,928,012	18,668,000	18,641,747		8,311			1.875	1.923	JJ	161,400	350,025	09/29/2020	01/15/2026
12592B-AL-8	CNH INDUSTRIAL CAPITAL LLC	LS		1	2.B FE	830,012	90.6790	754,452	832,000	830,830		370			1.875	1.923	JJ	7,193	15,600	09/29/2020	01/15/2026
12592B-AM-6	CNH INDUSTRIAL CAPITAL LLC			1	2.B FE	11,825,214	88.1310	10,528,081	11,946,000	11,858,190		23,858			1.450	1.665	JJ	79,872	197,756	12/22/2021	07/15/2026
12592B-AP-9	CNH INDUSTRIAL CAPITAL LLC			1	2.B FE	19,869,800	100.2190	20,043,860	20,000,000	19,878,444		8,644			5.450	5.689	AO	233,139		10/06/2022	10/14/2025
12594K-AB-8	CNH INDUSTRIAL NV		D	1	2.B FE	3,838,069	93.6650	3,366,313	3,594,000	3,754,313		(30,250)			3.850	2.863	MN	17,680	138,369	02/26/2020	11/15/2027
12594K-AB-8	CNH INDUSTRIAL NV	LS	D	1	2.B FE	3,637,301	93.6650	3,190,223	3,406,000	3,557,927		(28,668)			3.850	2.863	MN	16,756	131,131	02/26/2020	11/15/2027
18977W-2B-5	CNO GLOBAL FUNDING				1.G FE	3,497,760	92.6390	3,242,369	3,500,000	3,498,484		724			1.650	1.672	JJ	28,073	28,875	01/03/2022	01/06/2025
19123M-AF-0	COCA-COLA EUROPEAN PARTNERS PLC		D	1	2.A FE	3,781,309	86.4880	3,286,533	3,800,000	3,785,289		3,480			1.500	1.599	JJ	26,283	57,000	12/22/2021	01/15/2027
191241-AH-1	COCA-COLA FEMSA SAB DE CV		D	1	1.G FE	154,396	86.1250	134,355	156,000	152,370		3,324			2.750	3.120	JJ	1,895	4,345	01/08/2020	01/22/2030
191241-AH-1	COCA-COLA FEMSA SAB DE CV	LS	D	1	1.G FE	1,186,674	86.1250	1,032,639	1,199,000	1,171,103		25,547			2.750	3.120	JJ	14,563	33,397	01/08/2020	01/22/2030
19240C-AE-3	COGENT COMMUNICATIONS GROUP INC			1	4.C FE	8,000,000	97.9930	7,839,424	8,000,000	7,839,424	(160,576)				7.000	7.000	JD	24,889	269,111	06/07/2022	06/15/2027
19240C-AE-3	COGENT COMMUNICATIONS GROUP INC	LS		1	4.C FE	1,000,000	97.9930	979,928	1,000,000	979,928	(20,072)				7.000	7.000	JD	3,111	33,639	06/07/2022	06/15/2027
19565C-AA-8	COLONIAL ENTERPRISES INC			1	1.G FE	3,373,279	86.5710	2,921,781	3,375,000	3,373,679		156			3.250	3.256	MN	14,016	109,688	05/06/2020	05/15/2030
20030N-CR-0	COMCAST CORPORATION			1	1.G FE	5,067,350	98.4760	4,923,785	5,000,000	5,045,949		(21,401)			3.700	2.968	AO	39,056	92,500	05/17/2022	04/15/2024
20030N-CT-6	COMCAST CORPORATION			1	1.G FE	10,410,111	95.8950	9,024,650	9,411,000	10,184,777		(126,954)			4.150	2.574	AO	82,451	390,557	12/22/2021	10/15/2028
20030N-EA-5	COMCAST CORPORATION			1	1.G FE	18,251,783	102.1280	18,648,555	18,260,000	18,252,000		217			5.350	5.360	MN	146,537		10/31/2022	11/15/2027
20030N-EA-5	COMCAST CORPORATION	LS		1	1.G FE	1,739,217	102.1280	1,777,025	1,740,000	1,739,238		21			5.350	5.360	MN	13,964		10/31/2022	11/15/2027
20030N-EB-3	COMCAST CORPORATION	LS		1	1.G FE	6,955,760	104.2690	7,298,851	7,000,000	6,956,262		502			5.500	5.583	MN	57,750		10/31/2022	11/15/2032
201723-AQ-6	COMMERCIAL METALS COMPANY			1	3.A FE	5,337,949	88.4860	4,740,179	5,357,000	4,740,179	(599,268)	1,498			4.125	4.178	JJ	101,895	102,508	04/05/2022	01/15/2030
201723-AQ-6	COMMERCIAL METALS COMPANY	LS		1	3.A FE	1,973,000	88.4860	1,745,823	1,973,000	1,745,823	(227,177)				4.125	4.125	JJ	37,528	37,754	01/13/2022	01/15/2030
201723-AR-4	COMMERCIAL METALS COMPANY			1	3.A FE	5,000,000	86.9930	4,349,635	5,000,000	4,349,635	(650,365)				4.375	4.375	MS	64,410	137,934	01/13/2022	03/15/2032
20268J-AE-3	COMMONSPIRIT HEALTH			1	1.G FE	9,650,000	89.9180	8,677,087	9,650,000	9,650,000					1.547	1.547	AO	37,321	149,286	10/21/2020	10/01/2025
20268J-AE-3	COMMONSPIRIT HEALTH	LS		1	1.G FE	100,000	89.9180	89,918	100,000	100,000					1.547	1.547	AO	387	1,547	10/21/2020	10/01/2025
20268J-AF-0	COMMONSPIRIT HEALTH			1	1.G FE	2,250,000	82.4820	1,855,854	2,250,000	2,250,000					2.782	2.782	AO	15,649	62,595	10/21/2020	10/01/2030
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA		D		2.A FE	3,942,276	77.0480	3,081,924	4,000,000	3,947,971		5,559			2.688	2.867	MS	32,853	107,520	12/22/2021	03/11/2031
20338Q-AA-1	COMMSCOPE FINANCE LLC			1	5.A FE	5,954,793	77.5000	4,945,275	6,381,000	4,945,275	(1,014,219)	42,846			8.250	10.110	MS	175,478	393,071	05/12/2022	03/01/2027
20338Q-AA-1	COMMSCOPE FINANCE LLC	LS		1	5.A FE	8,740,863	77.5000	7,668,625	9,895,000	7,668,625	(1,121,704)	49,467			8.250	11.714	MS	272,113	51,975	10/25/2022	03/01/2027
203372-AX-5	COMMSCOPE INC			1	4.B FE	1,756,000	80.6200	1,415,687	1,756,000	1,415,687	(329,443)				4.750	4.750	MS	27,803	85,264	08/11/2021	09/01/2029
203372-AX-5	COMMSCOPE INC	LS		1	4.B FE	9,394,000	80.6200	7,573,443	9,394,000	7,573,443	(1,762,408)				4.750	4.750	MS	148,738	456,131	08/11/2021	09/01/2029
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC			1	5.A FE	243,125	67.9200	169,801	250,000	169,801	(64,907)	958			5.000	5.501	MS	3,681	12,500	07/29/2020	03/15/2027
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC	LS		1	5.A FE	2,528,500	67.9200	1,765,925	2,600,000	1,765,925	(675,035)	9,960			5.000	5.501	MS	38,278	130,000	07/29/2020	03/15/2027
205768-AS-3	COMSTOCK RESOURCES INC			1	4.A FE	5,401,500	90.2500	4,775,128	5,291,000	4,775,128	(598,494)	(16,118)			6.750	6.317	MS	119,048	309,893	06/06/2022	03/01/2029
205768-AT-1	COMSTOCK RESOURCES INC			1	4.A FE	1,305,645	85.9700	1,163,174	1,353,000	1,163,174	(145,248)	2,778			5.875	6.465	JJ	36,653	39,744	06/06/2022	01/15/2030
205768-AT-1	COMSTOCK RESOURCES INC	LS		1	4.A FE	1,928,070	85.9700	1,717,681	1,998,000	1,717,681	(214,491)	4,102			5.875	6.465	JJ	54,126	58,691	06/06/2022	01/15/2030
205887-CB-6	CONAGRA BRANDS INC			1	2.C FE	9,971,400	98.5320	9,853,200	10,000,000	9,987,350		4,088			4.600	4.648	MN	76,667	460,000	10/15/2018	11/01/2025
205887-CC-4	CONAGRA BRANDS INC	LS		1	2.C FE	8,997,030	97.5130	8,776,188	9,000,000	8,998,102		275			4.850	4.854	MN	72,750	436,500	10/15/2018	11/01/2028
205887-CF-7	CONAGRA BRANDS INC			1	2.C FE	2,668,059	83.3060	2,249,254	2,700,000	2,677,706		4,409			1.375	1.553	MN	6,188	37,125	10/07/2020	11/01/2027
20752T-AA-2	CONNECT FINCO SARL		D	1	4.A FE	7,705,810	92.6760	7,001,672	7,555,000	7,001,672	(625,415)	(40,704)			6.750	6.122	AO	127,491	509,963	04/14/2021	10/01/2026
20752T-AA-2	CONNECT FINCO SARL	LS	D	1	4.A FE	100,000	92.6760	92,676	100,000	92,676	(7,324)				6.750	6.750	AO	1,688	6,750	09/23/2019	10/01/2026
207597-EJ-0	CONNECTICUT LIGHT AND POWER COMPAN			1	1.E FE	4,983,000	93.8020	4,690,110	5,000,000	4,992,191		1,707			3.200	3.240	MS	47,111	160,000	03/02/2017	03/15/2027
20826F-AG-1	CONOCOPHILLIPS CO			1	1.F FE	727,436	96.1160	637,248	663,000	698,331		(14,630)			3.350	1.069	MN	2,838	22,211	01/01/2021	05/15/2025
20903X-AF-0	CONSOLIDATED COMMUNICATIONS INC	LS		1	4.C FE	19,224,925	77.7060	14,955,316	19,246,000	14,955,316	(4,217,669)	(8,009)			6.500	6.515	AO	312,748	1,306,143	03/04/2022	10/01/2028
20903X-AH-6	CONSOLIDATED COMMUNICATIONS INC			1	4.C FE	2,097,000	73.7470	1,546,468	2,097,000	1,546,468	(550,532)				5.000	5.000	AO	26,213	104,850	03/05/2021	10/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20903X-AH-6	CONSOLIDATED COMMUNICATIONS INC	LS		1	4.C FE	1,493,000	73.7470	1,101,038	1,493,000	1,101,038	(391,962)				5.000	5.000	AO	18,663	74,650	03/05/2021	10/01/2028
209111-FH-1	CONSOLIDATED EDISON CO OF NEW YORK			1	1.G FE	259,581	77.5160	201,542	260,000	259,591		9			3.850	3.860	JD	445	10,010	02/14/2022	06/15/2046
209111-FJ-7	CONSOLIDATED EDISON COMPANY OF NEW			1	2.A FE	4,493,835	91.3680	3,919,687	4,290,000	4,414,132		(30,083)			2.900	2.126	JD	10,368	124,410	04/16/2020	12/01/2026
209111-FM-0	CONSOLIDATED EDISON COMPANY OF NEW			1	2.A FE	8,997,660	91.6910	8,252,208	9,000,000	8,998,769		230			3.125	3.128	MN	35,938	281,250	11/13/2017	11/15/2027
21036P-AN-8	CONSTELLATION BRANDS INC			1	2.C FE	6,512,818	99.2420	6,054,779	6,101,000	6,210,478		(55,457)			4.750	3.748	MN	37,030	289,798	01/10/2017	11/15/2024
21036P-AS-7	CONSTELLATION BRANDS INC			1	2.B FE	7,785,080	93.6240	7,489,912	8,000,000	7,808,544		20,506			3.500	4.102	MN	40,444	192,500	06/23/2022	05/09/2027
21036P-AY-4	CONSTELLATION BRANDS INC			1	2.B FE	7,210,058	92.6720	6,694,589	7,224,000	7,216,251		1,354			3.600	3.623	FA	98,246	260,064	01/29/2018	02/15/2028
21036P-AY-4	CONSTELLATION BRANDS INC	LS		1	2.B FE	295,429	92.6720	274,308	296,000	295,682		55			3.600	3.623	FA	4,026	10,656	01/29/2018	02/15/2028
21036P-BF-4	CONSTELLATION BRANDS INC			1	2.C FE	1,796,418	85.1260	1,532,268	1,800,000	1,797,278		329			2.875	2.898	MN	8,625	51,750	04/23/2020	05/01/2030
21036P-BK-3	CONSTELLATION BRANDS INC			1	2.C FE	12,992,460	97.3780	12,659,179	13,000,000	12,993,345		885			4.350	4.363	MN	81,683	282,750	05/02/2022	05/09/2027
21036P-BM-9	CONSTELLATION BRANDS INC			1	2.C FE	9,994,100	98.0260	9,802,560	10,000,000	9,995,958		1,858			3.600	3.631	MN	52,000	180,000	05/02/2022	05/09/2024
212015-AL-5	CONTINENTAL RESOURCES			1	2.C FE	439,585	99.7580	428,959	430,000	432,400		(7,184)			4.500	2.543	AO	4,085	19,350	02/14/2022	04/15/2023
212015-AL-5	CONTINENTAL RESOURCES	LS		1	2.C FE	102,229	99.7580	99,758	100,000	100,558		(1,671)			4.500	2.543	AO	950	4,500	02/14/2022	04/15/2023
212015-AU-5	CONTINENTAL RESOURCES INC			1	2.C FE	7,789,338	86.6460	6,758,365	7,800,000	7,791,462		2,072			2.268	2.298	MN	22,604	173,464	12/22/2021	11/15/2026
212015-AV-3	CONTINENTAL RESOURCES INC			1	2.C FE	5,022,773	74.0690	3,733,068	5,040,000	5,024,274		1,441			2.875	2.913	AO	36,225	124,373	12/22/2021	04/01/2032
74977R-DJ-0	COOPERATIEVE RABOBANK UA		D	1	1.G FE	13,600,000	88.3390	12,014,131	13,600,000	13,600,000					1.004	1.004	MS	36,791	136,544	09/17/2020	09/24/2026
74977R-DJ-0	COOPERATIEVE RABOBANK UA	LS	D	1	1.G FE	100,000	88.3390	88,339	100,000	100,000					1.004	1.004	MS	271	1,004	09/17/2020	09/24/2026
74977R-DK-7	COOPERATIEVE RABOBANK UA		D	1.5	1.G FE	4,940,170	87.3450	4,367,245	5,000,000	4,951,612		11,166			1.106	1.345	FA	19,509	55,300	12/22/2021	02/24/2027
21871X-AA-7	COREBRIDGE FINANCIAL INC			1	2.B FE	3,859,948	95.8680	3,703,362	3,863,000	3,860,672		724			3.500	3.528	AO	32,675	67,227	03/31/2022	04/04/2025
21871X-AA-7	COREBRIDGE FINANCIAL INC	LS		1	2.B FE	1,136,102	95.8680	1,090,013	1,137,000	1,136,315		213			3.500	3.528	AO	9,617	19,787	03/31/2022	04/04/2025
21871X-AC-3	COREBRIDGE FINANCIAL INC			1	2.B FE	6,990,200	93.2190	6,525,337	7,000,000	6,991,540		1,340			3.650	3.681	AO	61,036	127,750	03/31/2022	04/05/2027
219350-BQ-7	CORNING INC			1	2.A FE	506,540	86.3060	371,117	430,000	506,289		(251)			5.450	4.570	MN	2,994	23,435	02/14/2022	11/15/2079
127097-AG-8	COTERRA ENERGY INC			1	2.B FE	2,342,292	93.3720	2,191,443	2,347,000	2,342,314		22			3.900	3.950	MN	11,696		12/23/2022	05/15/2027
127097-AG-8	COTERRA ENERGY INC	LS		1	2.B FE	1,319,348	93.3720	1,234,379	1,322,000	1,319,360		12			3.900	3.950	MN	6,588		12/23/2022	05/15/2027
224044-CG-0	COX COMMUNICATIONS INC			1	2.B FE	7,495,194	93.4960	6,628,866	7,090,000	7,326,312		(60,280)			3.350	2.404	MS	69,935	237,515	02/18/2020	09/15/2026
224044-CH-8	COX COMMUNICATIONS INC			1	2.B FE	3,051,783	96.2370	2,940,987	3,056,000	3,054,942		626			3.150	3.172	FA	36,366	96,264	07/24/2017	08/15/2024
224044-CH-8	COX COMMUNICATIONS INC	LS		1	2.B FE	1,922,344	96.2370	1,852,553	1,925,000	1,924,333		394			3.150	3.172	FA	22,908	60,638	07/24/2017	08/15/2024
225310-AM-3	CREDIT ACCEPTANCE CORPORATION	LS		1	3.C FE	6,287,885	94.7640	2,870,392	3,029,000	2,870,392	(94,856)	5,091			6.625	7.374	MS	59,087	164,963	09/15/2022	03/15/2026
225310-AN-1	CREDIT ACCEPTANCE CORPORATION			1	3.C FE	1,843,000	93.9780	1,732,015	1,843,000	1,732,015	(110,985)				5.125	5.125	JD	47,489	47,227	12/09/2019	12/31/2024
22535W-AH-0	CREDIT AGRICOLE SA		D	1.5	1.G FE	18,364,850	87.4540	16,179,009	18,500,000	18,391,114		25,562			1.247	1.395	JJ	99,327	230,695	12/21/2021	01/26/2027
22550L-2G-5	CREDIT SUISSE AG (NEW YORK BRANCH)		D		1.G FE	235,058	80.9130	202,282	250,000	237,842		2,785			1.250	2.676	FA	1,250	1,563	02/14/2022	08/07/2026
225401-AF-5	CREDIT SUISSE GROUP AG		D	1	2.B FE	7,641,060	80.1550	5,610,836	7,000,000	7,424,418		(78,052)			3.869	2.576	JJ	127,140	270,830	02/26/2020	01/12/2029
225401-AG-3	CREDIT SUISSE GROUP AG		D	1	2.B FE	12,750,000	97.4990	12,431,135	12,750,000	12,750,000					4.207	4.207	JD	28,310	536,393	06/06/2018	06/12/2024
225401-AM-0	CREDIT SUISSE GROUP AG		D	1	2.B FE	23,569,098	88.4060	20,435,931	23,116,000	23,302,473		(107,329)			2.593	2.105	MS	183,149	599,398	12/22/2021	09/11/2025
225401-AT-5	CREDIT SUISSE GROUP AG		D	1.5	2.B FE	5,238,547	79.8680	4,239,090	5,307,600	5,251,843		12,976			1.305	1.570	FA	28,668	69,264	12/22/2021	02/02/2027
225433-AC-5	CREDIT SUISSE GROUP FUNDING GUERNS		D		2.B FE	1,472,138	90.0040	1,193,453	1,326,000	1,403,967		(34,269)			3.750	1.081	MS	13,122	49,725	01/01/2021	03/26/2025
226373-AP-3	CRESTWOOD MIDSTREAM PARTNERS LP			1	3.C FE	1,488,000	97.2800	1,447,526	1,488,000	1,447,526	(40,474)				5.750	5.750	AO	21,390	85,560	07/28/2017	04/01/2025
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP	LS		1	3.C FE	3,621,406	93.0000	3,371,250	3,625,000	3,371,250	(251,195)	(773)			5.625	5.597	MN	33,984	203,906	02/09/2022	05/01/2027
226373-AR-9	CRESTWOOD MIDSTREAM PARTNERS LP			1	3.C FE	3,826,815	91.7510	3,452,594	3,763,000	3,452,594	(363,507)	(10,633)			6.000	5.608	FA	94,075	152,130	03/04/2022	02/01/2029
226373-AR-9	CRESTWOOD MIDSTREAM PARTNERS LP	LS		1	3.C FE	2,449,755	91.7510	2,233,222	2,434,000	2,233,222	(212,486)	(2,364)			6.000	5.866	FA	60,850	133,020	03/04/2022	02/01/2029
12626P-AM-5	CRH AMERICA INC		C	1	2.A FE	27,112,120	96.4640	24,598,269	25,500,000	26,254,376		(305,062)			3.875	2.582	MN	118,026	988,125	02/12/2020	05/18/2025
227046-AA-7	CROCS INC			1	4.B FE	160,031	84.7100	160,949	190,000	160,949	(552)	1,470			4.250	7.300	MS	2,378	4,038	08/02/2022	03/15/2029
22822V-AB-7	CROWN CASTLE INTERNATIONAL CORP			1	2.B FE	6,474,336	97.7250	5,686,635	5,819,000	6,181,868		(110,719)			4.450	2.366	FA	97,824	258,946	04/17/2020	02/15/2026
22822V-AH-4	CROWN CASTLE INTERNATIONAL CORP			1	2.B FE	3,240,510	92.8840	2,786,511	3,000,000	3,153,429		(30,646)			3.650	2.482	MS	36,500	109,500	01/31/2020	09/01/2027
22822V-AK-7	CROWN CASTLE INTERNATIONAL CORP			1	2.B FE	4,980,750	92.9370	4,646,830	5,000,000	4,989,299		1,857			3.800	3.846	FA	71,778	190,000	01/09/2018	02/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22822V-AL-5	CROWN CASTLE INTERNATIONAL CORP			1	2.B FE	3,878,979	94.4340	3,682,922	3,900,000	3,886,088		1,943			4.300	4.367	FA	63,353	167,700	01/29/2019	02/15/2029
22822V-AL-5	CROWN CASTLE INTERNATIONAL CORP	LS		1	2.B FE	99,461	94.4340	94,434	100,000	99,643		50			4.300	4.367	FA	1,624	4,300	01/29/2019	02/15/2029
22822V-AR-2	CROWN CASTLE INTERNATIONAL CORP			1	2.B FE	2,492,368	87.4790	2,198,355	2,513,000	2,497,216		1,819			3.300	3.396	JJ	41,465	82,929	03/31/2020	07/01/2030
22822V-AS-0	CROWN CASTLE INTERNATIONAL CORP			1	2.B FE	9,474,920	90.9710	8,642,217	9,500,000	9,487,251		4,899			1.350	1.404	JJ	59,138	128,250	06/04/2020	07/15/2025
22822V-AV-3	CROWN CASTLE INTERNATIONAL CORP			1	2.B FE	22,049,005	86.4000	19,440,090	22,500,000	22,119,719		61,313			1.050	1.527	JJ	108,938	217,875	06/02/2022	07/15/2026
22822V-AZ-4	CROWN CASTLE INTERNATIONAL CORP (P			1	2.B FE	5,985,480	90.9560	5,457,336	6,000,000	5,987,719		2,239			2.900	2.952	MS	51,233	92,317	03/02/2022	03/15/2027
126307-AS-6	CSC HOLDINGS LLC			1	4.A FE	3,823,750	80.6250	3,063,750	3,800,000	3,063,750	(748,041)	(3,437)			5.375	5.265	FA	85,104	204,250	04/04/2019	02/01/2028
126307-AS-6	CSC HOLDINGS LLC	LS		1	4.A FE	1,207,500	80.6250	967,500	1,200,000	967,500	(236,223)	(1,085)			5.375	5.265	FA	26,875	64,500	04/04/2019	02/01/2028
126307-AY-3	CSC HOLDINGS LLC			1	5.A FE	835,953	68.0000	550,800	810,000	550,800	(270,487)	(4,418)			7.500	6.836	MS	17,888	60,750	05/22/2019	04/01/2028
126307-AY-3	CSC HOLDINGS LLC	LS		1	5.A FE	100,000	68.0000	68,000	100,000	68,000	(32,000)				7.500	7.500	MS	2,208	7,500	11/27/2018	04/01/2028
126307-AZ-0	CSC HOLDINGS LLC			1	4.A FE	13,715,238	81.7500	10,571,910	12,932,000	10,571,910	(2,725,736)	(132,914)			6.500	5.265	FA	350,242	840,580	10/05/2020	02/01/2029
126307-BD-8	CSC HOLDINGS LLC			1	5.A FE	741,094	55.2630	422,765	765,000	422,765	(303,203)	2,087			4.625	5.045	JD	2,948	35,381	06/17/2021	12/01/2030
126307-BD-8	CSC HOLDINGS LLC	LS		1	5.A FE	2,915,938	55.2630	1,663,428	3,010,000	1,663,428	(1,192,995)	8,211			4.625	5.045	JD	11,601	139,213	06/17/2021	12/01/2030
126307-BH-9	CSC HOLDINGS LLC			1	4.A FE	14,918,375	69.3810	10,358,643	14,930,000	10,358,643	(4,383,454)	948			4.500	4.510	MN	85,848	671,850	12/22/2021	11/15/2031
12661P-AA-7	CSL FINANCE PLC		D	1	1.G FE	14,985,150	95.6630	14,349,420	15,000,000	14,987,003		1,853			3.850	3.872	AO	102,667	288,750	04/20/2022	04/27/2027
126408-HH-9	CSX CORP			1	2.A FE	4,993,900	93.4260	4,671,285	5,000,000	4,997,082		605			3.250	3.264	JD	13,542	162,500	04/26/2017	06/01/2027
126408-HJ-5	CSX CORP	LS		1	2.A FE	3,125,273	95.3720	2,681,863	2,812,000	3,024,089		(38,303)			3.800	2.246	MS	35,619	106,856	04/20/2020	03/01/2028
126408-HM-8	CSX CORP			1	2.A FE	7,644,738	96.1880	7,145,821	7,429,000	7,571,931		(20,000)			4.250	3.898	MS	92,966	315,733	02/21/2019	03/15/2029
126408-HU-0	CSX CORP			1	2.A FE	16,419,071	93.7500	15,717,104	16,765,000	16,428,026		8,955			4.100	4.352	MN	87,830	204,300	08/31/2022	11/15/2032
126408-HU-0	CSX CORP	LS		1	2.A FE	11,727,724	93.7500	11,001,504	11,735,000	11,727,968		244			4.100	4.107	MN	61,478	143,004	07/21/2022	11/15/2032
12663Q-AC-9	CVR PARTNERS LP			1	4.A FE	256,204	89.7110	233,249	260,000	233,249	(23,393)	438			6.125	6.409	JD	708	15,925	02/14/2022	06/15/2028
126650-CL-2	CVS HEALTH CORP			1	2.B FE	4,361,814	97.5830	3,982,350	4,081,000	4,215,965		(50,560)			3.875	2.529	JJ	70,723	225,913	01/15/2020	07/20/2025
126650-CL-2	CVS HEALTH CORP	LS		1	2.B FE	202,005	97.5830	184,431	189,000	195,251		(2,342)			3.875	2.529	JJ	3,275	10,463	01/15/2020	07/20/2025
126650-CS-7	CVS HEALTH CORP			1	2.B FE	10,462,386	99.2520	9,144,730	9,213,667	9,863,339		(332,918)			5.000	1.264	JD	38,390	460,683	12/22/2021	12/01/2024
126650-CW-8	CVS HEALTH CORP			1	2.B FE	660	98.5360	657	667	665		1			4.100	4.262	MS	7	27	03/06/2018	03/25/2025
126650-CX-6	CVS HEALTH CORP			1	2.B FE	15,922,182	96.7240	15,618,073	16,147,000	15,939,594		17,412			4.300	4.579	MS	185,152	347,161	06/30/2022	03/25/2028
126650-DM-9	CVS HEALTH CORP			1	2.B FE	12,517,630	84.6640	12,386,270	14,630,000	12,704,607		186,977			1.300	4.474	FA	68,680	95,095	06/27/2022	08/21/2027
23331A-BM-0	D R HORTON INC			1	2.A FE	15,117,322	95.2220	14,283,270	15,000,000	15,076,830		(42,166)			2.500	2.205	AO	79,167	375,000	12/21/2021	10/15/2024
23331A-BN-8	D R HORTON INC			1	2.A FE	244,718	93.1020	228,101	245,000	244,851		51			2.600	2.623	AO	1,345	6,370	05/01/2020	10/15/2025
23331A-BN-8	D R HORTON INC	LS		1	2.A FE	8,744,932	93.1020	8,151,115	8,755,000	8,749,665		1,821			2.600	2.623	AO	48,055	227,630	05/01/2020	10/15/2025
23331A-BQ-1	D R HORTON INC			1	2.A FE	976,682	85.9960	971,754	1,130,000	979,091		2,410			1.300	5.233	AO	3,101		12/05/2022	10/15/2026
233853-AB-6	DAIMLER TRUCKS FINANCE NORTH AMERI		C	1	2.A FE	9,977,400	96.0690	9,606,900	10,000,000	9,989,165		11,237			1.125	1.240	JD	5,313	112,500	12/02/2021	12/14/2023
233853-AD-2	DAIMLER TRUCKS FINANCE NORTH AMERI		C	1	2.A FE	9,997,400	92.8040	9,280,390	10,000,000	9,998,294		854			1.625	1.634	JD	8,125	162,049	12/02/2021	12/13/2024
233853-AF-7	DAIMLER TRUCKS FINANCE NORTH AMERI		C	1	2.A FE	4,978,250	88.1090	4,405,465	5,000,000	4,982,621		4,175			2.000	2.092	JD	4,722	100,000	12/02/2021	12/14/2026
235825-AF-3	DANA INC			1	3.B FE	2,104,840	92.7620	1,873,784	2,020,000	1,873,784	(186,369)	(20,195)			5.375	4.259	MN	13,873	108,575	09/21/2020	11/15/2027
235825-AJ-5	DANA INC			1	3.B FE	2,696,130	79.9640	2,542,868	3,180,000	2,542,868	(168,231)	14,960			4.500	6.665	FA	54,060	115,427	08/03/2022	02/15/2032
235825-AJ-5	DANA INC	LS		1	3.B FE	827,500	79.9640	799,644	1,000,000	799,644	(33,138)	5,282			4.500	7.013	FA	17,000	32,625	08/03/2022	02/15/2032
237266-AH-4	DARLING INGREDIENTS INC			1	3.A FE	29,845,580	96.2340	27,765,434	28,852,000	27,757,596	(1,344,476)	(304,889)			5.250	4.369	AO	319,776	1,488,480	10/11/2022	04/15/2027
237266-AH-4	DARLING INGREDIENTS INC	LS		1	3.A FE	5,698,583	96.2340	5,279,397	5,486,000	5,279,397	(290,159)	(94,738)			5.250	3.849	AO	60,803	288,015	10/29/2021	04/15/2027
237266-AJ-0	DARLING INGREDIENTS INC			1	3.A FE	2,400,060	97.7500	2,300,058	2,353,000	2,300,058	(94,205)	(5,798)			6.000	5.230	JD	6,275	72,943	08/15/2022	06/15/2030
23918K-AS-7	DAVITA INC			1	4.A FE	7,740,460	80.4430	7,068,500	8,787,000	7,049,169	(704,426)	15,002			4.625	6.569	JD	33,867	284,993	10/28/2022	06/01/2030
23918K-AS-7	DAVITA INC	LS		1	4.A FE	9,577,978	80.4430	7,652,514	9,513,000	7,652,514	(1,910,811)	(8,079)			4.625	4.513	JD	36,665	439,976	02/24/2021	06/01/2030
23918K-AT-5	DAVITA INC			1	4.A FE	11,781,250	74.6350	8,844,248	11,850,000	8,844,248	(2,707,281)	5,718			3.750	3.818	FA	167,875	444,375	09/18/2020	02/15/2031
24023M-AA-2	DBS GROUP HOLDINGS LTD		D	1	1.F FE	3,400,000	98.9600	3,364,640	3,400,000	3,400,000					4.520	4.520	JD	8,538	153,680	06/04/2018	12/11/2028
23311V-AG-2	DCP MIDSTREAM OPERATING LP			1	2.C FE	10,720,776	99.0700	10,678,755	10,779,000	10,726,247		5,470			5.375	5.593	JJ	267,155		09/16/2022	07/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23311V-AG-2	DCP MIDSTREAM OPERATING LP	LS		1	2.C FE	2,266,457	99.0700	2,255,824	2,277,000	2,267,467		1,009			5.375	5.570	JJ	56,435		09/14/2022	07/15/2025
23311V-AJ-6	DCP MIDSTREAM OPERATING LP			1	2.C FE	22,385,463	99.1960	22,190,190	22,370,000	22,384,585		(877)			5.625	5.609	JJ	580,222		09/06/2022	07/15/2027
23311V-AK-3	DCP MIDSTREAM OPERATING LP			1	2.C FE	2,399,610	82.7130	2,481,390	3,000,000	2,406,875		7,265			3.250	6.110	FA	36,833		11/03/2022	02/15/2032
24703T-AB-2	DELL INTERNATIONAL LLC			1	2.B FE	29,131,437	98.2780	28,705,875	29,209,000	29,168,842		24,791			4.000	4.093	JJ	538,744	1,168,360	06/22/2021	07/15/2024
24703T-AC-0	DELL INTERNATIONAL LLC			1	2.B FE	9,489,616	101.0630	9,600,985	9,500,000	9,493,229		2,406			5.850	5.881	JJ	256,263	555,750	06/22/2021	07/15/2025
24703T-AD-8	DELL INTERNATIONAL LLC			1	2.B FE	11,759,254	102.0160	10,099,544	9,900,000	11,209,704		(362,247)			6.020	2.036	JD	26,488	595,980	06/22/2021	06/15/2026
24703T-AD-8	DELL INTERNATIONAL LLC	LS		1	2.B FE	3,088,096	102.0160	2,652,406	2,600,000	2,943,830		(95,096)			6.020	2.037	JD	6,956	156,520	06/22/2021	06/15/2026
24703T-AE-6	DELL INTERNATIONAL LLC			1	2.B FE	38,736,782	98.4300	36,823,610	37,411,000	38,372,208		(240,718)			4.900	4.137	AO	458,285	1,833,139	06/22/2021	10/01/2026
24703T-AE-6	DELL INTERNATIONAL LLC	LS		1	2.B FE	1,987,225	98.4300	1,959,739	1,991,000	1,988,218		660			4.900	4.941	AO	24,390	97,559	06/22/2021	10/01/2026
24703T-AG-1	DELL INTERNATIONAL LLC			1	2.B FE	8,795,553	97.8000	8,651,406	8,846,000	8,803,265		5,127			5.300	5.386	AO	117,210	468,838	06/22/2021	10/01/2029
24703T-AG-1	DELL INTERNATIONAL LLC	LS		1	2.B FE	1,147,419	97.8000	1,128,614	1,154,000	1,148,425		669			5.300	5.386	AO	15,291	61,162	06/22/2021	10/01/2029
247361-ZU-5	DELTA AIR LINES INC			1	3.A FE	98,625	94.7380	94,738	100,000	94,738	(4,333)	446			2.900	3.430	AO	508	2,900	01/28/2022	10/28/2024
247361-ZU-5	DELTA AIR LINES INC	LS		1	3.A FE	2,860,125	94.7380	2,747,396	2,900,000	2,747,396	(125,653)	12,924			2.900	3.430	AO	14,718	84,100	01/28/2022	10/28/2024
247361-ZX-9	DELTA AIR LINES INC			1	2.C FE	4,060,000	102.1940	4,087,764	4,000,000	4,055,517		(4,483)			7.000	6.350	MN	46,667	140,000	10/14/2022	05/01/2025
830867-AA-5	DELTA AIR LINES INC / SKYMILES IP				2.B FE	6,700,000	97.5580	6,536,399	6,700,000	6,700,000					4.500	4.500	JAJO	59,463	301,500	09/16/2020	10/20/2025
830867-AB-3	DELTA AIR LINES INC / SKYMILES IP				2.B FE	9,500,000	93.9970	8,929,744	9,500,000	9,500,000					4.750	4.750	JAJO	88,997	451,250	09/16/2020	10/20/2028
24906P-AA-7	DENTSPLY SIRONA INC			1	2.B FE	11,138,337	83.0160	9,266,268	11,162,000	11,143,756		2,141			3.250	3.275	JD	30,230	362,765	05/20/2020	06/01/2030
24906P-AA-7	DENTSPLY SIRONA INC	LS		1	2.B FE	836,223	83.0160	695,676	838,000	836,630		161			3.250	3.275	JD	2,270	27,235	05/20/2020	06/01/2030
251526-BR-9	DEUTSCHE BANK AG (NEW YORK BRANCH)		D		2.A FE	7,984,560	99.6550	7,972,368	8,000,000	7,999,476		3,317			3.950	3.993	FA	108,844	316,000	02/22/2018	02/27/2023
251526-CG-2	DEUTSCHE BANK AG (NEW YORK BRANCH)		D	1,5	2.A FE	3,000,000	92.8750	2,786,253	3,000,000	3,000,000					1.447	1.447	AO	10,853	43,410	03/30/2021	04/01/2025
25160P-AF-4	DEUTSCHE BANK AG (NEW YORK BRANCH)		D		1.G FE	241,740	89.6150	224,039	250,000	243,436		1,696			1.686	2.541	MS	1,194	4,215	02/14/2022	03/19/2026
25160P-AH-0	DEUTSCHE BANK AG (NEW YORK BRANCH)		D	1,5	2.A FE	10,000,000	85.0050	8,500,450	10,000,000	10,000,000					2.552	2.552	JJ	123,347	127,600	01/04/2022	01/07/2028
25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL FIN		D	1	2.B FE	13,982,500	94.6990	13,257,818	14,000,000	13,992,151		1,769			3.600	3.615	JJ	226,800	504,000	01/09/2017	01/19/2027
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FIN		D	1	2.B FE	4,699,900	95.9070	4,795,335	5,000,000	4,707,199		7,299			4.375	5.634	JD	6,076	109,375	11/01/2022	06/21/2028
25179M-AU-7	DEVON ENERGY CORP	LS		1	2.B FE	3,026,591	86.3420	2,486,644	2,880,000	3,014,674		(3,467)			5.000	4.658	JD	6,400	144,000	05/03/2019	06/15/2045
25179M-AL-7	DEVON ENERGY CORPORATION			1	2.B FE	6,371,850	93.2930	4,664,655	5,000,000	6,318,210		(51,147)			5.600	3.600	JJ	129,111	280,000	12/09/2021	07/15/2041
25243Y-BD-0	DIAGEO CAPITAL PLC		D	1	1.G FE	1,023,988	82.1380	1,026,730	1,250,000	1,029,884		5,896			2.000	4.889	AO	4,306	12,500	10/04/2022	04/29/2030
25243Y-BG-3	DIAGEO CAPITAL PLC		D	1	1.G FE	18,971,880	102.2830	19,433,827	19,000,000	18,972,807		927			5.300	5.334	AO	187,414		10/19/2022	10/24/2027
25243Y-BH-1	DIAGEO CAPITAL PLC		D	1	1.G FE	84,550	104.6260	88,932	85,000	84,556		6			5.500	5.569	JJ	870		10/19/2022	01/24/2033
25243Y-BH-1	DIAGEO CAPITAL PLC	LS	D	1	1.G FE	4,888,951	104.6260	5,142,363	4,915,000	4,889,303		352			5.500	5.569	JJ	50,310		10/19/2022	01/24/2033
25277L-AF-3	DIAMOND SPORTS GROUP LLC/DIAMOND S	LS		1	5.C FE	3,662,500	11.7500	1,721,375	14,650,000	1,721,375	(5,516,569)	5,901,333			5.375	24.537	FA	297,476	393,719	03/01/2022	08/15/2026
25278X-AV-1	DIAMONDBACK ENERGY INC			1	2.B FE	14,935,800	101.4970	15,224,490	15,000,000	14,936,577		777			6.250	6.307	MS	164,063		10/17/2022	03/15/2033
25278X-AW-9	DIAMONDBACK ENERGY INC			1	2.B FE	9,998,500	96.6360	9,663,560	10,000,000	9,998,501		1			6.250	6.251	MS	31,250		11/29/2022	03/15/2053
253393-AF-9	DICKS SPORTING GOODS INC.			1	2.C FE	897,166	78.0490	701,660	899,000	897,319		153			3.150	3.174	JJ	13,058	14,238	01/10/2022	01/15/2032
253393-AF-9	DICKS SPORTING GOODS INC.	LS		1	2.C FE	3,593,654	78.0490	2,810,541	3,601,000	3,594,266		612			3.150	3.174	JJ	52,305	57,031	01/10/2022	01/15/2032
25461L-AA-0	DIRECTV FINANCING LLC			1	3.B FE	35,859,488	89.4660	31,356,938	35,049,000	31,356,938	(4,172,788)	(154,457)			5.875	5.321	FA	777,893	2,121,344	04/05/2022	08/15/2027
25461L-AA-0	DIRECTV FINANCING LLC	LS		1	3.B FE	5,253,040	89.4660	4,518,928	5,051,000	4,518,928	(614,836)	(36,996)			5.875	4.967	FA	112,104	307,462	07/23/2021	08/15/2027
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC			1	2.C FE	14,831,940	96.9720	12,648,976	13,044,000	14,020,084		(290,359)			4.900	2.450	MS	195,298	639,156	02/26/2020	03/11/2026
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC	LS		1	2.C FE	2,783,115	96.9720	2,381,623	2,456,000	2,634,176		(52,921)			4.900	2.521	MS	36,772	120,344	02/12/2020	03/11/2026
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC			1	2.C FE	8,140,833	88.7590	7,251,578	8,170,000	8,153,993		2,708			3.950	3.992	MS	90,539	322,715	09/07/2017	03/20/2028
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC	LS		1	2.C FE	1,823,467	88.7590	1,624,282	1,830,000	1,826,415		607			3.950	3.992	MS	20,280	72,285	09/07/2017	03/20/2028
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC			1	2.C FE	3,144,645	86.6570	2,729,680	3,150,000	3,146,335		493			4.125	4.146	MN	16,603	129,938	05/16/2019	05/15/2029
25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC			1	2.C FE	1,046,000	82.4090	861,997	1,046,000	1,046,000					3.625	3.625	MN	4,845	37,918	05/07/2020	05/15/2030
25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC	LS		1	2.C FE	4,954,000	82.4090	4,082,537	4,954,000	4,954,000					3.625	3.625	MN	22,947	179,583	05/07/2020	05/15/2030
25470X-AL-9	DISH DBS CORP			1	4.C FE	539,600	99.5410	527,565	530,000	527,563	(2,455)	(112)			5.000	4.987	MS	7,803	26,500	05/22/2019	03/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25470X-AW-5	DISH DBS CORP	LS		1	4.C FE	1,501,599	92.9230	1,398,497	1,505,000	1,398,497	(104,210)	1,038			5.875	5.959	MN	11,298	88,419	05/22/2019	11/15/2024
25470X-AY-1	DISH DBS CORP			1	4.C FE	5,361,204	80.6390	3,870,672	4,800,000	3,870,672	(1,100,393)	(92,935)			7.750	5.329	JJ	186,000	372,000	11/12/2020	07/01/2026
25470X-BD-6	DISH DBS CORP			1	4.C FE	1,100,313	64.5110	1,128,943	1,750,000	1,112,804		12,491			5.125	13.882	JD	7,474	44,844	10/14/2022	06/01/2029
25470X-BE-4	DISH DBS CORP			1	4.A FE	7,124,213	84.2340	6,001,637	7,125,000	6,001,637	(1,122,630)	(40)			5.250	5.250	JD	31,172	379,258	12/22/2021	12/01/2026
25470X-BF-1	DISH DBS CORP			1	4.A FE	3,625,000	79.8130	2,893,203	3,625,000	2,893,203	(731,797)				5.750	5.750	JD	17,370	211,332	11/10/2021	12/01/2028
256677-AJ-4	DOLLAR GENERAL CORPORATION			1	2.B FE	24,976,750	98.6250	24,656,325	25,000,000	24,979,908		3,158			4.250	4.299	MS	298,090		09/06/2022	09/20/2024
257375-AN-5	DOMINION ENERGY GAS HOLDINGS LLC			1	2.A FE	7,245,288	95.2560	6,906,046	7,250,000	7,248,161		948			2.500	2.514	MN	23,160	181,250	11/18/2019	11/15/2024
25746U-DB-2	DOMINION ENERGY INC			5	2.B FE	8,019,260	96.3580	7,708,616	8,000,000	8,012,069		(6,369)			3.071	2.975	FA	92,812	230,325	02/14/2022	08/15/2024
25746U-CE-7	DOMINION RESOURCES INC			1	2.B FE	7,572,987	97.3860	6,908,591	7,094,000	7,330,871		(82,022)			3.900	2.633	AO	69,167	276,666	12/18/2019	10/01/2025
25746U-CE-7	DOMINION RESOURCES INC	LS		1	2.B FE	380,037	97.3860	346,696	356,000	367,887		(4,116)			3.900	2.633	AO	3,471	13,884	12/18/2019	10/01/2025
25746U-CK-3	DOMINION RESOURCES INC/VA			1	2.B FE	827,063	92.1770	728,194	790,000	819,150		(7,722)			2.850	1.793	FA	8,506	22,515	12/22/2021	08/15/2026
260543-CN-1	DOW CHEMICAL COMPANY (THE)			1	2.A FE	662,413	99.3260	658,534	663,000	662,695		96			4.550	4.567	MN	2,598	30,167	11/26/2019	11/30/2025
26078J-AC-4	DOWDUPONT INC			1	2.A FE	7,662,620	98.3350	7,473,475	7,600,000	7,646,549		(15,681)			4.493	4.258	MN	43,632	341,468	12/22/2021	11/15/2025
233293-AQ-2	DPL INC			1	3.B FE	8,603,760	89.6990	7,975,174	8,891,000	7,973,825	(633,352)	2,156			4.350	4.933	AO	81,649	246,689	12/19/2022	04/15/2029
26138E-AU-3	DR PEPPER SNAPPLE GROUP INC			1	2.B FE	18,128,292	91.4890	18,049,845	19,729,000	18,956,047		189,879			2.550	3.686	MS	148,132	503,090	11/15/2018	09/15/2026
26138E-AX-7	DR PEPPER SNAPPLE GROUP INC			1	2.B FE	20,947,000	93.0570	20,472,540	22,000,000	21,043,782		96,782			3.430	4.518	JD	33,538	377,300	06/29/2022	06/15/2027
26151A-AA-7	DRAX FINCO PLC		D	1	3.A FE	275,049	95.3260	257,380	270,000	257,380	(14,039)	(3,630)			6.625	6.054	MN	2,981	17,888	02/14/2022	11/01/2025
23345M-AC-1	DT MIDSTREAM INC			1	2.C FE	4,993,100	87.8550	4,392,725	5,000,000	4,993,506		406			4.300	4.317	AO	45,389	109,889	03/30/2022	04/15/2032
23338V-AB-2	DTE ELECTRIC CO			1	1.F FE	3,309,336	98.2900	3,215,079	3,271,000	3,296,587		(12,750)			3.650	2.984	MS	35,154	59,696	05/17/2022	03/15/2024
233331-AW-7	DTE ENERGY COMPANY			5	2.B FE	8,397,228	95.5870	8,029,300	8,400,000	8,399,015		544			2.529	2.536	AO	53,109	212,436	08/08/2019	10/01/2024
233331-AY-3	DTE ENERGY COMPANY			1	2.B FE	9,240,473	92.1300	8,522,053	9,250,000	9,246,104		971			2.850	2.862	AO	65,906	263,625	09/29/2016	10/01/2026
233331-BC-0	DTE ENERGY COMPANY			1	2.B FE	6,507,358	88.8340	5,801,749	6,531,000	6,514,840		2,200			3.400	3.443	JD	9,869	222,054	06/10/2019	06/15/2029
233331-BD-8	DTE ENERGY COMPANY			5	2.B FE	10,000,700	98.2950	9,829,480	10,000,000	10,000,580		(120)			4.220	4.217	MN	70,333	101,669	08/03/2022	11/01/2024
233331-BG-1	DTE ENERGY COMPANY			1	2.B FE	8,989,110	90.5760	8,151,867	9,000,000	8,994,469		2,247			1.050	1.076	JD	7,875	94,500	08/03/2020	06/01/2025
26442C-AS-3	DUKE ENERGY CAROLINAS LLC			1	1.F FE	740,914	94.1180	658,828	700,000	732,707		(8,007)			2.950	1.711	JD	1,721	20,650	12/22/2021	12/01/2026
26442C-BA-1	DUKE ENERGY CAROLINAS LLC			1	1.F FE	2,353,475	85.4140	2,135,338	2,500,000	2,366,554		13,079			2.450	3.301	FA	25,521	30,625	03/14/2022	02/01/2030
26441C-AS-4	DUKE ENERGY CORP			1	2.B FE	9,596,847	92.3610	9,727,503	10,532,000	9,653,507		56,659			2.650	5.178	MS	93,033		09/23/2022	09/01/2026
26441C-AX-3	DUKE ENERGY CORP			1	2.B FE	4,985,950	92.2710	4,613,560	5,000,000	4,992,963		1,392			3.150	3.183	FA	59,500	157,500	08/07/2017	08/15/2027
26441C-BE-4	DUKE ENERGY CORP			1	2.B FE	6,190,576	89.6970	5,561,226	6,200,000	6,193,570		876			3.400	3.418	JD	9,369	210,800	06/04/2019	06/15/2029
26441C-BJ-3	DUKE ENERGY CORP			1	2.B FE	7,996,080	89.3510	7,148,072	8,000,000	7,997,862		777			0.900	0.910	MS	21,200	72,000	09/09/2020	09/15/2025
26441C-BS-3	DUKE ENERGY CORP			1	2.B FE	29,719,460	96.2220	28,640,597	29,765,000	29,722,288		2,829			4.300	4.331	MS	497,737		08/08/2022	03/15/2028
26441C-BS-3	DUKE ENERGY CORP	LS		1	2.B FE	234,640	96.2220	226,123	235,000	234,663		22			4.300	4.331	MS	3,930		08/08/2022	03/15/2028
26441C-BT-1	DUKE ENERGY CORP	LS		1	2.B FE	9,985,600	93.6700	9,367,010	10,000,000	9,986,049		449			4.500	4.518	FA	175,000		08/08/2022	08/15/2032
26441C-BU-8	DUKE ENERGY CORP			1	2.B FE	1,991,660	88.7370	1,774,732	2,000,000	1,991,707		47			5.000	5.027	FA	38,889		08/08/2022	08/15/2052
26441C-BV-6	DUKE ENERGY CORP			1	2.B FE	19,993,400	99.7830	19,956,660	20,000,000	19,993,532		132			5.000	5.012	JD	63,889		12/05/2022	12/08/2025
26441C-BW-4	DUKE ENERGY CORP			1	2.B FE	16,981,470	99.4340	16,903,729	17,000,000	16,981,681		211			5.000	5.025	JD	54,306		12/05/2022	12/08/2027
26444H-AE-1	DUKE ENERGY FLORIDA LLC			1	1.F FE	7,417,930	94.9310	5,999,664	6,320,000	7,137,554		(141,143)			3.800	1.367	JJ	110,740	240,160	01/01/2021	07/15/2028
26442E-AF-7	DUKE ENERGY OHIO INC			1	1.F FE	999,560	92.5960	925,963	1,000,000	999,715		41			3.650	3.655	FA	15,208	36,500	01/03/2019	02/01/2029
26442U-AH-7	DUKE ENERGY PROGRESS LLC			1	1.F FE	1,012,520	92.0520	920,515	1,000,000	1,011,239		(1,281)			3.450	3.249	MS	10,158	17,250	03/14/2022	03/15/2029
266233-AH-8	DUQUESNE LIGHT HOLDINGS INC			1	2.C FE	9,500,000	79.2240	7,526,271	9,500,000	9,500,000					2.532	2.532	AO	60,135	240,540	09/17/2020	10/01/2030
23355L-AL-0	DXC TECHNOLOGY CO			1	2.B FE	15,772,539	87.0860	13,759,525	15,800,000	15,778,925		5,430			1.800	1.837	MS	83,740	289,140	12/22/2021	09/15/2026
23355L-AM-8	DXC TECHNOLOGY CO			1	2.B FE	16,613,656	84.1660	14,059,997	16,705,000	16,626,927		12,535			2.375	2.463	MS	116,819	403,356	12/21/2021	09/15/2028
23355L-AM-8	DXC TECHNOLOGY CO	LS		1	2.B FE	294,735	84.1660	248,291	295,000	294,781		35			2.375	2.389	MS	2,063	7,123	09/07/2021	09/15/2028
26969P-AB-4	EAGLE MATERIALS INC			1	2.B FE	6,238,932	78.4440	4,941,985	6,300,000	6,245,949		5,608			2.500	2.613	JJ	78,750	157,500	12/22/2021	07/01/2031
276480-AH-3	EASTERN GAS TRANSMISSION AND STORA			1	1.G FE	8,964,946	86.3280	7,769,520	9,000,000	8,966,415		1,469			3.000	3.061	MN	34,500	135,000	08/30/2022	11/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
277432-AR-1	EASTMAN CHEMICAL CO			1	2.B FE	17,292,153	97.0270	16,861,317	17,378,000	17,356,716		9,080			3.800	3.858	MS	194,441	660,364	11/10/2014	03/15/2025
28035Q-AA-0	EDGEWELL PERSONAL CARE CO			1	3.C FE	474,575	93.5230	467,615	500,000	467,615	(7,221)	261			5.500	6.621	JD	2,292		12/05/2022	06/01/2028
281020-AQ-0	EDISON INTERNATIONAL			1	2.C FE	7,989,120	96.5380	7,723,008	8,000,000	7,995,692		2,188			3.550	3.580	MN	36,289	284,000	11/14/2019	11/15/2024
281020-AR-8	EDISON INTERNATIONAL			1	2.C FE	1,209,873	98.3400	1,170,247	1,190,000	1,205,987		(3,886)			4.950	4.326	AO	12,436	38,363	08/02/2022	04/15/2025
281020-AU-1	EDISON INTERNATIONAL			1	2.C FE	9,996,500	97.8450	9,784,540	10,000,000	9,996,944		444			4.700	4.713	FA	191,917		08/01/2022	08/15/2025
26835P-AF-7	EDP FINANCE BV		D	1	2.B FE	14,239,940	96.4920	13,798,370	14,300,000	14,285,534		8,975			3.625	3.693	JJ	239,028	518,590	06/21/2017	07/15/2024
26835P-AH-3	EDP FINANCE BV		D	1	2.B FE	9,496,200	82.5320	7,840,512	9,500,000	9,497,325		501			1.710	1.716	JJ	70,846	162,450	09/17/2020	01/24/2028
283695-BQ-6	EL PASO NATURAL GAS CO LLC			1	2.B FE	499,920	83.8420	419,209	500,000	499,926		6			3.500	3.502	FA	6,611	8,361	02/08/2022	02/15/2032
28370T-AG-4	EL PASO PIPELINE PARTNERS OPERATIN			1	2.B FE	4,609,416	98.6650	4,107,428	4,163,000	4,343,361		(133,704)			4.300	1.020	MN	29,835	179,009	01/01/2021	05/01/2024
28414H-AE-3	ELANCO ANIMAL HEALTH INC			1	3.C FE	16,840,000	99.0000	16,671,600	16,840,000	16,671,600	(168,400)				5.772	5.272	FA	332,102	929,905	07/08/2019	08/28/2023
28414H-AG-8	ELANCO ANIMAL HEALTH INC			1	3.C FE	2,318,725	95.1510	1,898,262	1,995,000	1,898,262	(361,593)	(39,716)			6.400	3.772	FA	43,624	122,693	12/22/2021	08/28/2028
28414H-AG-8	ELANCO ANIMAL HEALTH INC	LS		1	3.C FE	7,006,650	95.1510	5,808,969	6,105,000	5,808,969	(994,426)	(102,885)			6.400	4.112	FA	133,496	375,458	12/22/2021	08/28/2028
28470R-AH-5	ELDORADO RESORTS INC			1	4.B FE	19,880,415	97.1680	18,416,156	18,953,000	18,416,156	(914,095)	(249,460)			6.250	4.846	JJ	592,281	1,456,250	11/10/2020	07/01/2025
268317-AS-3	ELECTRICITE DE FRANCE SA		D	1	2.A FE	9,041,675	96.3870	7,863,219	8,158,000	8,607,396		(156,701)			3.625	1.593	AO	64,074	295,728	03/05/2020	10/13/2025
268317-AS-3	ELECTRICITE DE FRANCE SA	LS	D	1	2.A FE	1,443,033	96.3870	1,254,954	1,302,000	1,373,723		(25,009)			3.625	1.593	AO	10,226	47,198	03/05/2020	10/13/2025
286181-AF-9	ELEMENT FLEET MANAGEMENT CORP		A	1	2.A FE	2,996,490	94.7320	2,841,954	3,000,000	2,998,501		1,165			1.600	1.640	AO	11,333	48,000	03/31/2021	04/06/2024
036752-AV-5	ELEVANCE HEALTH INC			1	2.B FE	11,996,880	101.1070	12,132,828	12,000,000	11,997,037		157			5.350	5.360	AO	101,650		10/26/2022	10/15/2025
036752-AW-3	ELEVANCE HEALTH INC			1	2.B FE	4,969,200	102.3730	5,118,625	5,000,000	4,969,572		372			5.500	5.582	AO	43,542		10/26/2022	10/15/2032
532457-BV-9	ELI LILLY AND COMPANY			1	1.F FE	432,114	93.5760	367,941	393,200	426,916		(5,072)			3.375	1.903	MS	3,907	13,271	12/22/2021	03/15/2029
29103D-AJ-5	EMERA US FINANCE LP		C	1	2.C FE	4,259,600	93.6700	3,746,800	4,000,000	4,146,336		(40,113)			3.550	2.440	JD	6,311	142,000	02/07/2020	06/15/2026
29103D-AS-5	EMERA US FINANCE LP		C	1	2.C FE	13,018,224	93.3170	12,817,104	13,735,000	13,134,348		116,124			0.833	3.942	JD	5,085	69,701	09/13/2022	06/15/2024
29103D-AS-5	EMERA US FINANCE LP	LS	C	1	2.C FE	93,323	93.3170	93,317	100,000	94,405		1,082			0.833	4.863	JD	37	417	09/13/2022	06/15/2024
29248H-AA-1	EMPOWER FINANCE 2020 LP		C	1	1.F FE	6,000,000	83.4900	5,009,424	6,000,000	6,000,000					1.357	1.357	MS	23,521	81,420	09/14/2020	09/17/2027
292480-AH-3	ENABLE MIDSTREAM PARTNERS LP			1	2.C FE	6,819,060	97.3920	6,778,490	6,960,000	6,841,012		21,952			3.900	5.208	MN	34,684	135,720	09/22/2022	05/15/2024
292480-AL-4	ENABLE MIDSTREAM PARTNERS LP			1	2.C FE	6,515,390	95.9140	6,713,994	7,000,000	6,527,693		12,303			4.950	6.457	MN	44,275	173,250	10/28/2022	05/15/2028
29250R-AW-6	ENBRIDGE ENERGY PARTNERS LP			1	2.A FE	6,700,736	101.5490	6,387,432	6,290,000	6,631,312		(69,424)			5.875	3.805	AO	78,013	193,288	05/26/2022	10/15/2025
29250N-AL-9	ENBRIDGE INC		A	1	2.A FE	5,911,682	96.1410	5,720,395	5,950,000	5,933,024		3,898			4.250	4.330	JD	21,073	252,875	11/21/2016	12/01/2026
29250N-AY-1	ENBRIDGE INC		A	1	2.A FE	22,458,150	94.6050	21,286,215	22,500,000	22,482,830		8,105			2.500	2.539	JJ	259,375	562,500	11/13/2019	01/15/2025
29250N-AZ-8	ENBRIDGE INC		A	1	2.A FE	4,376,627	87.1860	3,818,729	4,380,000	4,377,572		312			3.125	3.134	MN	17,490	136,875	11/13/2019	11/15/2029
29250N-AZ-8	ENBRIDGE INC	LS	A	1	2.A FE	619,523	87.1860	540,551	620,000	619,656		44			3.125	3.134	MN	2,476	19,375	11/13/2019	11/15/2029
29250N-BH-7	ENBRIDGE INC		A	1	2.A FE	7,499,625	87.5800	6,568,523	7,500,000	7,499,715		73			1.600	1.601	AO	29,000	120,000	09/29/2021	10/04/2026
29250N-BK-0	ENBRIDGE INC		A	1	2.A FE	5,994,960	96.4900	5,789,388	6,000,000	5,997,135		2,175			2.150	2.193	FA	48,375	64,142	02/15/2022	02/16/2024
29250N-BL-8	ENBRIDGE INC		A	1	2.A FE	19,986,800	94.3380	18,867,600	20,000,000	19,990,549		3,749			2.500	2.523	FA	190,278	245,833	02/15/2022	02/14/2025
29250N-BM-6	ENBRIDGE INC		A		2.A FE	15,000,000	99.4780	14,921,640	15,000,000	15,000,000					3.429	1.987	FMAN	65,716	239,663	02/15/2022	02/16/2024
29261A-AA-8	ENCOMPASS HEALTH CORP			1	4.A FE	277,065	90.8400	272,520	300,000	272,520	(6,781)	2,236			4.500	6.099	FA	5,625	6,750	05/03/2022	02/01/2028
29280H-AA-0	ENEL FINANCE AMERICA LLC		C	1	2.A FE	18,540,302	103.4060	19,336,903	18,700,000	18,546,084		5,782			7.100	7.307	AO	283,980		10/06/2022	10/14/2027
29280H-AA-0	ENEL FINANCE AMERICA LLC	LS	C	1	2.A FE	1,288,898	103.4060	1,344,277	1,300,000	1,289,300		402			7.100	7.307	AO	19,742		10/06/2022	10/14/2027
29278G-AM-0	ENEL FINANCE INTERNATIONAL NV		D	1	2.A FE	19,902,000	86.1760	17,235,220	20,000,000	19,930,059		19,159			1.375	1.477	JJ	129,097	275,000	07/07/2021	07/12/2026
29278G-AV-0	ENEL FINANCE INTERNATIONAL NV		D	1	2.A FE	17,625,660	96.8220	17,137,547	17,700,000	17,638,451		12,791			4.250	4.401	JD	33,433	376,125	06/08/2022	06/15/2025
29278G-AV-0	ENEL FINANCE INTERNATIONAL NV	LS	D	1	2.A FE	298,740	96.8220	290,467	300,000	298,957		217			4.250	4.401	JD	567	6,375	06/08/2022	06/15/2025
29278G-AZ-1	ENEL FINANCE INTERNATIONAL NV		D	1	2.A FE	19,887,000	102.6830	20,536,580	20,000,000	19,894,379		7,379			6.800	7.012	AO	290,889		10/06/2022	10/14/2025
29246R-AA-1	ENEL GENERACION CHILE SA		D	1	2.B FE	672,079	98.6370	671,718	681,000	672,262		183			4.250	5.294	AO	6,110		12/19/2022	04/15/2024
29269R-AA-3	ENERFLEX LTD		A	1	3.C FE	3,292,446	99.7250	3,620,997	3,631,000	3,303,814		11,369			9.000	11.501	AO	71,712		10/06/2022	10/15/2027
29272W-AD-1	ENERGIZER HOLDINGS INC			1	4.B FE	397,662	84.8050	432,507	510,000	403,749		6,087			4.375	8.780	MS	5,640	11,156	07/05/2022	03/31/2029
29273V-AP-5	ENERGY TRANSFER LP			1	2.C FE	20,755,602	99.1930	20,593,459	20,761,000	20,755,645		42			5.550	5.556	FA	54,411		12/05/2022	02/15/2028
29273V-AP-5	ENERGY TRANSFER LP	LS		1	2.C FE	4,237,898	99.1930	4,204,791	4,239,000	4,237,907		9			5.550	5.556	FA	11,110		12/05/2022	02/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29273V-AQ-3	ENERGY TRANSFER LP			1	2.C FE	18,979,290	97.8360	18,588,840	19,000,000	18,979,361		71			5.750	5.764	FA	51,590		12/05/2022	02/15/2033
29273V-AQ-3	ENERGY TRANSFER LP	LS		1	2.C FE	998,910	97.8360	978,360	1,000,000	998,914		4			5.750	5.764	FA	2,715		12/05/2022	02/15/2033
29278N-AG-8	ENERGY TRANSFER OPERATING LP			1	2.C FE	9,718,742	96.6960	9,662,791	9,993,000	9,729,583		9,790			5.250	5.754	AO	110,756	317,599	09/20/2022	04/15/2029
29278N-AL-7	ENERGY TRANSFER OPERATING LP			1	2.C FE	10,501,700	99.7550	9,975,540	10,000,000	10,000,000		(261,821)			4.250	2.044	MS	125,139	425,000	05/07/2021	03/15/2023
29278N-AM-5	ENERGY TRANSFER OPERATING LP			1	2.C FE	4,156,937	100.2520	4,109,309	4,099,000	4,143,313		(13,624)			5.875	4.795	JJ	111,043		08/31/2022	01/15/2024
29278N-AP-8	ENERGY TRANSFER OPERATING LP			1	2.C FE	18,320,289	94.1750	17,073,837	18,130,000	18,267,796		(55,664)			2.900	2.566	MN	67,182	525,770	01/03/2022	05/15/2025
29278N-AQ-6	ENERGY TRANSFER OPERATING LP	LS		1	2.C FE	4,342,520	88.1690	3,526,744	4,000,000	4,294,089		(35,684)			3.750	2.646	MN	19,167	150,000	08/18/2021	05/15/2030
29273R-AY-5	ENERGY TRANSFER PARTNERS LP			1	2.C FE	8,859,222	99.4290	8,814,390	8,865,000	8,860,365		1,143			4.900	4.950	FA	180,994		09/20/2022	02/01/2024
29273R-BD-0	ENERGY TRANSFER PARTNERS LP			1	2.C FE	1,058,596	96.8590	968,594	1,000,000	1,040,440		(17,718)			4.050	2.162	MS	11,925	40,500	12/22/2021	03/15/2025
29273R-BG-3	ENERGY TRANSFER PARTNERS LP			1	2.C FE	2,831,581	97.4020	2,593,810	2,663,000	2,784,014		(35,443)			4.750	3.158	JJ	58,327	96,116	05/26/2022	01/15/2026
29336U-AC-1	ENLINK MIDSTREAM PARTNERS LP			1	3.A FE	309,528	82.4770	296,916	360,000	296,916	(13,505)	893			5.600	6.839	AO	5,040	20,160	02/14/2022	04/01/2044
29365B-AA-1	ENTEGRIS ESCROW CORP			1	2.C FE	14,928,450	91.1940	13,679,055	15,000,000	14,934,713		6,263			4.750	4.831	AO	150,417	358,229	04/05/2022	04/15/2029
29362U-AC-8	ENTEGRIS INC			1	3.B FE	12,053,632	88.4230	10,538,301	11,918,000	10,538,301	(1,437,105)	(40,805)			4.375	3.997	AO	110,076	521,413	12/22/2021	04/15/2028
29364D-AV-2	ENTERGY ARKANSAS INC			1	1.F FE	9,852,570	94.6920	8,522,307	9,000,000	9,583,797		(98,803)			4.000	2.704	JD	30,000	360,000	03/13/2020	06/01/2028
29364G-AJ-2	ENTERGY CORPORATION			1	2.B FE	7,428,199	92.8410	7,068,883	7,614,000	7,394,962		790			2.950	3.774	MS	74,871	81,863	09/13/2022	09/01/2026
29364G-AM-5	ENTERGY CORPORATION			1	2.B FE	9,960,600	89.0510	8,905,130	10,000,000	9,978,663		7,746			0.900	0.980	MS	26,500	90,000	08/24/2020	09/15/2025
29364G-AN-3	ENTERGY CORPORATION			1	2.B FE	6,057,977	84.5400	5,156,916	6,100,000	6,065,736		5,862			1.900	2.009	JD	115,900	12/22/2021	06/15/2028
29364G-AN-3	ENTERGY CORPORATION	LS		1	2.B FE	99,652	84.5400	84,540	100,000	99,735		46			1.900	1.952	JD	84	1,900	03/02/2021	06/15/2028
29364W-BL-1	ENTERGY LOUISIANA LLC			1	1.F FE	1,730,552	89.7280	1,561,271	1,740,000	1,730,603		51			4.750	4.784	MS	29,157		08/18/2022	09/15/2052
29364W-BL-1	ENTERGY LOUISIANA LLC	LS		1	1.F FE	1,253,158	89.7280	1,130,575	1,260,000	1,253,195		37			4.750	4.784	MS	21,114		08/18/2022	09/15/2052
29364N-AT-5	ENTERGY MISSISSIPPI LLC			1	1.F FE	15,480,025	88.7720	13,720,631	15,456,000	15,335,332		(35,489)			2.850	2.979	JD	36,708	354,996	08/30/2022	06/01/2028
29364N-AT-5	ENTERGY MISSISSIPPI LLC	LS		1	1.F FE	105,295	88.7720	88,772	100,000	103,574		(616)			2.850	2.147	JD	238	2,850	02/21/2020	06/01/2028
29365T-AG-9	ENTERGY TEXAS INC			1	1.G FE	9,068,562	94.3110	7,558,116	8,014,000	8,759,642		(109,435)			4.000	2.388	MS	81,030	320,560	02/10/2020	03/30/2029
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	3,816,193	95.9090	3,178,414	3,314,000	3,656,695		(80,290)			3.950	1.362	FA	49,452	130,903	01/01/2021	02/15/2027
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	8,119,905	94.6900	6,584,763	6,954,000	7,801,051		(137,287)			4.150	1.915	AO	60,123	288,591	01/01/2021	10/16/2028
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	6,290,160	88.0450	5,282,688	6,000,000	6,209,804		(28,938)			3.125	2.544	JJ	78,646	187,500	02/26/2020	07/31/2029
26875P-AM-3	EOG RESOURCES INC			1	1.G FE	613,224	96.5020	537,514	557,000	586,982		(13,169)			3.150	0.733	AO	4,386	17,546	01/01/2021	04/01/2025
26885B-AF-7	EQM MIDSTREAM PARTNERS LP			1	3.C FE	863,000	96.5000	832,792	863,000	832,792	(16,516)	30,919			6.000	6.700	JJ	25,890	51,780	06/16/2020	07/01/2025
26885B-AH-3	EQM MIDSTREAM PARTNERS LP			1	3.C FE	687,500	95.5750	597,344	625,000	597,344	(77,842)	(11,177)			6.500	4.294	JJ	20,313	40,625	11/17/2021	07/01/2027
26885B-AK-6	EQM MIDSTREAM PARTNERS LP			1	3.C FE	1,088,881	83.9930	894,522	1,065,000	894,522	(191,017)	(3,240)			4.500	4.107	JJ	22,099	47,925	12/22/2021	01/15/2029
26885B-AK-6	EQM MIDSTREAM PARTNERS LP	LS		1	3.C FE	2,486,744	83.9930	2,045,222	2,435,000	2,045,222	(433,575)	(6,903)			4.500	4.133	JJ	50,526	109,575	11/03/2021	01/15/2029
26885B-AL-4	EQM MIDSTREAM PARTNERS LP			1	3.C FE	2,079,765	81.7500	2,006,145	2,454,000	2,005,440	(84,244)	9,919			4.750	7.211	JJ	53,749		09/27/2022	01/15/2031
26884L-AH-2	EQT CORP			1	2.C FE	688,526	100.2350	651,528	650,000	678,913		(9,612)			6.625	3.884	FA	17,943	21,531	04/04/2022	02/01/2025
26884L-AP-4	EQT CORP			1	2.C FE	15,000,000	99.5140	14,927,085	15,000,000	15,000,000					5.678	5.678	AO	205,828		09/20/2022	10/01/2025
26884L-AQ-2	EQT CORP			1	2.C FE	14,944,350	99.4630	14,919,405	15,000,000	14,946,465		2,115			5.700	5.780	AO	206,625		09/20/2022	04/01/2028
26885B-AE-0	EQT MIDSTREAM PARTNERS LP			1	3.C FE	1,183,580	74.9580	749,575	1,000,000	749,575	(430,040)	(3,432)			6.500	5.208	JJ	29,972	65,000	11/01/2021	07/15/2048
294429-AQ-8	EQUIFAX INC			1	2.B FE	24,374,717	95.3190	23,497,941	24,652,000	24,447,400		61,954			2.600	3.048	JD	53,413	476,476	05/27/2022	12/01/2024
294429-AR-6	EQUIFAX INC			1	2.B FE	7,991,040	93.0160	7,441,296	8,000,000	7,995,135		1,563			2.600	2.622	JD	9,244	208,000	04/22/2020	12/15/2025
294429-AV-7	EQUIFAX INC			1	2.B FE	14,986,050	98.7090	14,806,350	15,000,000	14,986,754		704			5.100	5.120	JD	231,625		09/07/2022	12/15/2027
29444U-BC-9	EQUINIX INC			1	2.B FE	27,660,844	95.2290	26,142,375	27,452,000	27,536,897		(43,683)			2.625	2.456	MN	86,073	720,615	02/20/2020	11/18/2024
29444U-BD-7	EQUINIX INC			1	2.B FE	33,565,342	91.4000	30,441,551	33,306,000	33,460,842		(37,516)			2.900	2.772	MN	115,368	965,874	02/18/2020	11/18/2026
29444U-BE-5	EQUINIX INC			1	2.B FE	499,415	87.0420	435,211	500,000	499,475		60			3.200	3.217	MN	1,911	16,000	02/08/2022	11/18/2029
29444U-BE-5	EQUINIX INC	LS		1	2.B FE	12,768,100	87.0420	11,139,648	12,798,000	12,771,131		3,032			3.200	3.234	MN	48,917	409,536	02/10/2022	11/18/2029
29444U-BF-2	EQUINIX INC			1	2.B FE	19,954,000	90.4210	18,084,280	20,000,000	19,976,561		9,023			1.250	1.297	JJ	115,278	250,000	06/08/2020	07/15/2025
29444U-BG-0	EQUINIX INC			1	2.B FE	14,463,605	85.5950	12,411,217	14,500,000	14,476,078		5,009			1.800	1.838	JJ	120,350	261,000	06/08/2020	07/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29444U-BH-8	EQUINIX INC			1	2.B FE	6,136,215	79.5540	4,895,747	6,154,000	6,140,319		1,652			2.150	2.182	JJ	61,010	132,311	06/08/2020	07/15/2030
29444U-BK-1	EQUINIX INC			1	2.B FE	11,488,385	89.4270	10,284,105	11,500,000	11,493,565		2,334			1.000	1.021	MS	33,861	115,000	09/23/2020	09/15/2025
29444U-BL-9	EQUINIX INC			1	2.B FE	9,691,173	82.6520	8,017,196	9,700,000	9,693,717		1,150			1.550	1.563	MS	44,270	150,350	09/23/2020	03/15/2028
29444U-BQ-8	EQUINIX INC			1	2.B FE	6,166,734	87.9140	5,450,637	6,200,000	6,174,893		7,148			1.450	1.573	MN	11,487	89,900	12/22/2021	05/15/2026
29444U-BR-6	EQUINIX INC			1	2.B FE	2,983,860	84.4150	2,532,450	3,000,000	2,987,399		2,195			2.000	2.083	MN	7,667	60,000	05/03/2021	05/15/2028
29444U-BU-9	EQUINIX INC			1	2.B FE	16,910,580	88.8440	15,103,531	17,000,000	16,916,043		5,463			3.900	3.964	AO	139,967	349,917	03/31/2022	04/15/2032
29449W-AB-3	EQUITABLE FINANCIAL LIFE GLOBAL FU				1.E FE	8,976,127	83.4800	7,510,732	8,997,000	8,982,882		2,912			1.400	1.435	FA	43,386	125,958	08/25/2020	08/27/2027
29449W-AB-3	EQUITABLE FINANCIAL LIFE GLOBAL FU	LS			1.E FE	1,000,673	83.4800	837,308	1,003,000	1,001,426		325			1.400	1.435	FA	4,837	14,042	08/25/2020	08/27/2027
29449W-AF-4	EQUITABLE FINANCIAL LIFE GLOBAL FU				1.E FE	6,981,240	83.1810	5,822,698	7,000,000	6,985,874		2,573			1.800	1.841	MS	39,550	126,000	03/03/2021	03/08/2028
26884T-AL-6	ERAC USA FINANCE LLC			1	2.A FE	626,001	96.6200	543,972	563,000	593,734		(16,206)			3.850	0.903	MN	2,770	21,676	01/01/2021	11/15/2024
26884A-BD-4	ERP OPERATING LIMITED PARTNERSHIP			1	1.G FE	1,368,630	96.0600	1,210,350	1,260,000	1,325,167		(26,442)			3.375	1.196	JD	3,544	42,525	12/22/2021	06/01/2025
26884A-BF-9	ERP OPERATING LP			1	1.G FE	2,620,482	92.6520	2,213,461	2,389,000	2,545,236		(39,738)			2.850	1.101	MN	11,348	68,087	12/22/2021	11/01/2026
29977L-AA-9	EVERARC ESCROW SARL			1	4.B FE	3,374,479	82.0000	2,934,780	3,579,000	2,931,984	(448,659)	6,006			5.000	5.946	AO	30,322	155,771	09/29/2022	10/30/2029
30034W-AB-2	EVERGY INC			1	2.B FE	2,994,810	86.3540	2,590,617	3,000,000	2,996,362		485			2.900	2.920	MS	25,617	87,000	09/05/2019	09/15/2029
30037F-AA-8	EVERGY MISSOURI WEST INC			1	1.G FE	9,980,600	99.6270	9,962,680	10,000,000	9,980,845		245			5.150	5.194	JD	37,194		11/28/2022	12/15/2027
30040W-AB-4	EVERSOURCE ENERGY			1	2.A FE	3,987,840	93.5640	3,742,544	4,000,000	3,995,656		1,263			3.350	3.386	MS	39,456	134,000	03/07/2016	03/15/2026
30040W-AD-0	EVERSOURCE ENERGY			1	2.A FE	10,981,676	96.3910	10,977,018	11,388,000	11,034,846		53,170			2.900	4.770	AO	82,563	165,126	09/20/2022	10/01/2024
30040W-AD-0	EVERSOURCE ENERGY	LS		1	2.A FE	96,432	96.3910	96,391	100,000	96,899		467			2.900	4.770	AO	725	1,450	09/20/2022	10/01/2024
30040W-AK-4	EVERSOURCE ENERGY			1	2.A FE	2,699,244	77.8120	2,100,911	2,700,000	2,699,413		72			1.650	1.653	FA	16,830	44,550	08/11/2020	08/15/2030
30040W-AQ-1	EVERSOURCE ENERGY			1	2.A FE	14,403,399	92.0700	13,425,618	14,582,000	14,419,068		15,669			2.900	3.186	MS	140,959	218,487	07/29/2022	03/01/2027
30040W-AR-9	EVERSOURCE ENERGY			1	2.A FE	21,164,185	98.6080	20,834,927	21,129,000	21,161,913		(2,272)			4.600	4.561	JJ	496,766		08/18/2022	07/01/2027
30040W-AR-9	EVERSOURCE ENERGY	LS		1	2.A FE	1,868,755	98.6080	1,844,959	1,871,000	1,868,987		232			4.600	4.627	JJ	43,989		06/22/2022	07/01/2027
30040W-AS-7	EVERSOURCE ENERGY			1	2.A FE	18,768,241	98.8410	18,557,379	18,775,000	18,769,915		1,674			4.200	4.219	JD	8,762	394,275	06/22/2022	06/27/2024
30040W-AS-7	EVERSOURCE ENERGY	LS		1	2.A FE	1,224,559	98.8410	1,210,801	1,225,000	1,224,668		109			4.200	4.219	JD	572	25,725	06/22/2022	06/27/2024
30161N-AN-1	EXELON CORPORATION			1	2.B FE	4,990,606	97.6590	4,882,955	5,000,000	4,997,118		1,096			3.950	3.975	JD	8,778	197,500	05/20/2016	06/15/2025
30161N-AZ-4	EXELON CORPORATION			1	2.B FE	4,993,450	91.7080	4,585,420	5,000,000	4,994,455		1,005			2.750	2.778	MS	40,486	71,806	03/02/2022	03/15/2027
30161M-AS-2	EXELON GENERATION COMPANY LLC			1	2.B FE	9,981,400	95.6750	9,567,490	10,000,000	9,990,708		3,636			3.250	3.290	JD	27,083	325,000	05/12/2020	06/01/2025
30212P-AS-4	EXPEDIA GROUP INC			1	2.C FE	2,964,000	100.8480	2,989,126	2,964,000	2,964,000					6.250	6.250	MN	30,875	185,250	04/23/2020	05/01/2025
30212P-AR-6	EXPEDIA INC			1	2.C FE	4,268,096	84.8300	3,647,669	4,300,000	4,275,969		2,943			3.250	3.339	FA	52,794	139,750	03/30/2020	02/15/2030
30212P-AR-6	EXPEDIA INC	LS		1	2.C FE	3,672,548	84.8300	3,138,692	3,700,000	3,679,322		2,533			3.250	3.339	FA	45,428	120,250	03/30/2020	02/15/2030
30217A-AB-9	EXPERIAN FINANCE PLC		D	1	2.A FE	7,993,520	92.2530	7,380,264	8,000,000	7,995,739		602			4.250	4.260	FA	141,667	340,000	01/24/2019	02/01/2029
30231G-BH-4	EXXON MOBIL CORP			1	1.D FE	4,968,550	96.3210	4,816,030	5,000,000	4,975,157		6,607			2.992	3.226	MS	42,387	74,800	05/17/2022	03/19/2025
303075-AB-1	FACTSET RESEARCH SYSTEMS INC.			1	2.C FE	5,976,360	83.8400	5,030,412	6,000,000	5,978,034		1,674			3.450	3.497	MS	69,000	103,500	02/15/2022	03/01/2032
303250-AF-1	FAIR ISAAC CORP			1	3.B FE	213,905	90.7510	217,801	240,000	214,810		905			4.000	6.304	JD	427	4,800	10/04/2022	06/15/2028
31429K-AD-5	FEDERATION DES CAISSES DESJARDINS		A		1.E FE	2,223,430	93.1920	2,044,626	2,194,000	2,213,964		(9,237)			2.050	1.609	FA	17,616	44,977	12/22/2021	02/10/2025
314890-AA-2	FERGUSON FINANCE PLC			1	2.B FE	15,445,750	93.2020	14,446,357	15,500,000	15,465,548		5,072			4.500	4.544	AO	129,813	697,500	10/17/2018	10/24/2028
314890-AB-0	FERGUSON FINANCE PLC			1	2.B FE	3,359,880	84.7860	2,861,534	3,375,000	3,363,322		1,368			3.250	3.303	JD	8,836	109,688	05/28/2020	06/02/2030
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC			1	2.B FE	9,875,844	84.4080	8,356,372	9,900,000	9,881,248		2,173			3.400	3.429	JD	14,960	336,600	06/09/2020	06/15/2030
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERV			1	2.B FE	7,545,621	87.6890	6,664,387	7,600,000	7,559,632		12,291			1.150	1.321	MS	29,133	87,400	12/22/2021	03/01/2026
31620M-BS-4	FIDELITY NATIONAL INFORMATION SERV			1	2.B FE	11,709,921	82.7840	9,768,536	11,800,000	11,729,952		12,789			1.650	1.770	MS	64,900	194,700	12/22/2021	03/01/2028
31620M-BV-7	FIDELITY NATIONAL INFORMATION SERV			1	2.B FE	9,996,400	98.0560	9,805,550	10,000,000	9,996,928		528			4.500	4.513	JJ	210,000		07/06/2022	07/15/2025
316773-DG-2	FIFTH THIRD BANCORP			1,5	2.A FE	8,750,000	95.3730	8,345,094	8,750,000	8,750,000					4.772	4.772	JJ	177,459		07/25/2022	07/28/2030
31677Q-BT-5	FIFTH THIRD BANCORP			1,5	1.G FE	28,192,000	101.0100	28,476,711	28,192,000	28,192,000					5.852	5.852	AO	293,297		10/24/2022	10/27/2025
31677Q-BT-5	FIFTH THIRD BANCORP	LS		1,5	1.G FE	4,808,000	101.0100	4,856,556	4,808,000	4,808,000					5.852	5.852	AO	50,020		10/24/2022	10/27/2025
31677Q-BR-9	FIFTH THIRD BANK			1	1.G FE	1,579,247	90.0230	1,388,147	1,542,000	1,572,037		(7,036)			2.250	1.754	FA	14,456	34,695	12/22/2021	02/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31944T-AA-8	FIRSTCASH INC			1	3.B FE	2,763,956	89.0070	2,496,632	2,805,000	2,496,632	(268,009)	685			5.625	5.869	JJ	78,891	74,405	11/02/2022	01/01/2030
33767D-AB-1	FIRSTCASH INC			1	3.B FE	5,441,500	87.7960	4,697,091	5,350,000	4,697,091	(631,589)	(18,136)			4.625	4.235	MS	82,479	247,438	10/05/2020	09/01/2028
337932-AK-3	FIRSTENERGY CORPORATION			1	3.A FE	12,224,888	92.3210	11,309,261	12,250,000	11,309,261	(820,151)	4,974			2.050	2.093	MS	83,708	251,125	02/18/2020	03/01/2025
337932-AN-7	FIRSTENERGY CORPORATION			1	3.A FE	3,994,000	88.2500	3,529,996	4,000,000	3,529,996	(331,102)	1,058			1.600	1.628	JJ	29,511	64,000	06/03/2020	01/15/2026
337932-AP-2	FIRSTENERGY CORPORATION			1	3.A FE	3,043,428	79.3700	2,419,198	3,048,000	2,419,198	(515,498)	416			2.250	2.267	MS	22,860	68,580	06/03/2020	09/01/2030
337932-AP-2	FIRSTENERGY CORPORATION	LS		1	3.A FE	326,510	79.3700	259,540	327,000	259,540	(55,304)	45			2.250	2.267	MS	2,453	7,358	06/03/2020	09/01/2030
337738-AR-9	FISERV INC			1	2.B FE	9,980,500	94.5950	9,459,490	10,000,000	9,987,824		1,835			4.200	4.224	AO	105,000	420,000	09/20/2018	10/01/2028
337738-AT-5	FISERV INC			1	2.B FE	13,171,522	93.5860	12,418,849	13,270,000	13,177,512		5,715			3.200	3.408	JJ	212,320	377,600	10/04/2022	07/01/2026
337738-AU-2	FISERV INC			1	2.B FE	8,550,334	90.0920	7,567,711	8,400,000	8,533,327		(18,738)			3.500	3.222	JJ	147,000	294,000	12/21/2021	07/01/2029
337738-BB-3	FISERV INC			1	2.B FE	30,582,802	89.2480	27,312,688	30,603,000	30,589,975		2,774			2.250	2.260	JD	57,381	688,568	05/11/2020	06/01/2027
337738-BB-3	FISERV INC	LS		1	2.B FE	1,895,748	89.2480	1,693,042	1,897,000	1,896,193		172			2.250	2.260	JD	3,557	42,683	05/11/2020	06/01/2027
33829T-AA-4	FIVE CORNERS FUNDING TRUST			1	1.G FE	2,596,368	99.1390	2,372,387	2,393,000	2,466,578		(83,712)			4.419	0.872	MN	13,512	105,747	12/22/2021	11/15/2023
33939H-AA-7	FLEX INTERMEDIATE HOLDCO LLC			1	2.C FE	2,283,323	78.0420	1,779,358	2,280,000	2,282,994		(323)			3.363	3.344	JD	213	76,676	12/22/2021	06/30/2031
33938X-AA-3	FLEX LTD			1	2.C FE	13,455,404	94.0960	12,420,725	13,200,000	13,382,500		(24,490)			4.875	4.620	JD	28,600	643,500	10/31/2019	06/15/2029
33938X-AC-9	FLEX LTD			1	2.C FE	27,668,000	94.4310	25,370,831	26,867,000	27,309,117		(151,983)			3.750	3.173	FA	419,797	968,888	10/04/2022	02/01/2026
33938X-AC-9	FLEX LTD	LS		1	2.C FE	2,652,801	94.4310	2,514,703	2,663,000	2,657,228		1,732			3.750	3.825	FA	41,609	99,863	05/08/2020	02/01/2026
302445-AE-1	FLIR SYSTEMS INC			1	2.C FE	6,610,298	80.6700	5,239,504	6,495,000	6,594,426		(11,941)			2.500	2.278	FA	67,656	162,375	08/18/2021	08/01/2030
340711-AY-6	FLORIDA GAS TRANSMISSION COMPANY L			1	2.B FE	5,985,780	80.5510	4,833,078	6,000,000	5,989,020		1,311			2.550	2.577	JJ	76,500	153,000	06/10/2020	07/01/2030
340711-BA-7	FLORIDA GAS TRANSMISSION COMPANY L			1	2.B FE	3,597,120	76.3370	2,748,114	3,600,000	3,597,446		261			2.300	2.309	AO	20,700	83,260	09/15/2021	10/01/2031
341081-FK-8	FLORIDA POWER & LIGHT CO			1	1.D FE	5,035,150	97.7380	4,886,910	5,000,000	5,021,184		(13,966)			3.250	2.778	JD	13,542	162,500	05/17/2022	06/01/2024
343498-AB-7	FLOWERS FOODS INC			1	2.B FE	10,169,762	93.6040	9,575,659	10,230,000	10,200,938		6,059			3.500	3.582	AO	89,513	352,275	08/02/2022	10/01/2026
343498-AB-7	FLOWERS FOODS INC	LS		1	2.B FE	99,473	93.6040	93,604	100,000	99,781		54			3.500	3.563	AO	875	3,500	09/23/2016	10/01/2026
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT		D	1	3.A FE	9,246,579	92.2500	8,054,348	8,731,000	8,054,348	(1,042,993)	(70,692)			4.500	3.522	MS	115,686	392,895	11/03/2021	09/15/2027
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT	LS	D	1	3.A FE	6,762,970	92.2500	6,055,290	6,564,000	6,055,290	(674,999)	(30,076)			4.500	3.905	MS	86,973	295,380	02/09/2022	09/15/2027
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LT		D	1	3.A FE	12,708,552	83.1680	10,520,790	12,650,000	10,520,790	(2,180,202)	(5,710)			4.375	4.315	AO	138,359	547,531	04/04/2022	04/01/2031
30251G-BD-8	FMG RESOURCES (AUGUST 2006) PTY LT		D	1	3.A FE	6,744,375	93.1530	6,287,814	6,750,000	6,287,814	(456,967)	406			5.875	5.888	AO	83,719	202,687	04/08/2022	04/15/2030
30251G-BE-6	FMG RESOURCES (AUGUST 2006) PTY LT		D	1	3.A FE	12,349,230	93.2600	11,564,240	12,400,000	11,557,879	(792,830)	1,480			6.125	6.181	AO	160,339	388,189	09/01/2022	04/15/2032
30251G-BE-6	FMG RESOURCES (AUGUST 2006) PTY LT	LS	D	1	3.A FE	1,097,250	93.2600	1,025,860	1,100,000	1,025,860	(71,537)	147			6.125	6.159	AO	14,224	34,436	04/11/2022	04/15/2032
345370-CQ-1	FORD MOTOR COMPANY				3.B FE	6,046,563	71.7790	4,077,782	5,681,000	4,077,782	(1,956,895)	(10,969)			4.750	4.284	JJ	124,430	269,848	11/26/2021	01/15/2043
345370-DA-5	FORD MOTOR COMPANY	LS		1	3.A FE	20,132,000	74.9940	15,448,805	20,600,000	15,448,805	(4,696,746)	13,551			3.250	3.515	FA	438,750	258,501	08/18/2022	02/12/2032
345370-DB-3	FORD MOTOR COMPANY			1	3.A FE	206,109	92.3360	92,336	100,000	92,336	(6,447)	32			6.100	6.270	FA	2,237		08/22/2022	08/19/2032
345370-DB-3	FORD MOTOR COMPANY	LS		1	3.A FE	3,813,016	92.3360	1,708,210	1,850,000	1,708,210	(119,264)	600			6.100	6.270	FA	41,378		08/22/2022	08/19/2032
345397-A4-5	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	3,842,975	90.4480	3,800,617	4,202,000	3,800,617	(168,389)	49,513			4.271	5.828	JJ	85,746	179,467	06/05/2020	01/09/2027
345397-A8-6	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	1,044,000	89.5000	934,380	1,044,000	934,380	(109,620)				4.125	4.125	FA	16,030	43,065	08/12/2020	08/17/2027
345397-A8-6	FORD MOTOR CREDIT COMPANY LLC	LS		1	3.A FE	6,177,690	89.5000	5,576,745	6,231,000	5,576,745	(616,575)	7,188			4.125	4.270	FA	95,672	257,029	10/05/2020	08/17/2027
345397-B3-6	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	5,190,000	82.0840	4,104,200	5,000,000	4,104,200	(1,052,514)	(17,087)			4.000	3.539	MN	26,667	200,000	01/06/2021	11/13/2030
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	5,129,000	82.5920	4,236,139	5,129,000	4,236,139	(892,861)				2.900	2.900	FA	55,778	148,741	02/10/2021	02/16/2028
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC	LS		1	3.A FE	371,000	82.5920	306,416	371,000	306,416	(64,584)				2.900	2.900	FA	4,035	10,759	02/10/2021	02/16/2028
345397-B8-5	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	32,199,678	91.2880	29,394,736	32,200,000	29,394,736	(2,805,041)	99			2.300	2.300	FA	290,068	432,017	01/05/2022	02/10/2025
345397-B9-3	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	4,999,900	79.8760	3,993,800	5,000,000	3,993,800	(1,006,113)	13			2.900	2.900	FA	56,792	84,583	01/05/2022	02/10/2029
345397-C2-7	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	815,894	93.2900	761,246	816,000	761,246	(54,661)	14			4.950	4.953	MN	3,703	26,928	03/23/2022	05/28/2027
345397-C2-7	FORD MOTOR CREDIT COMPANY LLC	LS		1	3.A FE	19,181,506	93.2900	17,896,754	19,184,000	17,896,754	(1,285,080)	328			4.950	4.953	MN	87,047	633,072	03/23/2022	05/28/2027
345397-C3-5	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	12,000,000	102.4700	12,296,400	12,000,000	12,000,000					7.350	7.350	MN	139,650		11/01/2022	11/04/2027
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC				3.A FE	121,250	93.1460	116,433	125,000	116,433	(6,410)	646			4.389	5.012	JJ	2,636	5,486	06/05/2020	01/08/2026
345397-YG-2	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	4,398,750	97.2530	4,376,376	4,500,000	4,376,376	(93,078)	28,575			3.810	4.497	JJ	81,915	171,450	06/05/2020	01/09/2024

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
345397-YT-4	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	7,637,433	87.8890	6,632,983	7,547,000	6,632,983	(995,113)	(16,217)			3.815	3.560	MN	47,187	321,452	06/28/2021	11/02/2027
345397-ZJ-5	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	1,810,000	95.1470	1,902,932	2,000,000	1,902,320		35,624			4.687	6.898	JD	5,729	93,740	03/31/2020	06/09/2025
34959E-AA-7	FORTINET INC			1	2.A FE	6,862,947	87.5280	6,039,398	6,900,000	6,876,141		7,272			1.000	1.110	MS	20,317	69,000	02/24/2021	03/15/2026
34959E-AA-7	FORTINET INC	LS		1	2.A FE	99,463	87.5280	87,528	100,000	99,654		105			1.000	1.110	MS	294	1,000	02/24/2021	03/15/2026
349553-AM-9	FORTIS INC		A	1	2.C FE	11,145,000	92.7590	10,337,979	11,145,000	11,145,000					3.055	3.055	AO	82,283	340,480	07/14/2017	10/04/2026
34964C-AC-0	FORTUNE BRANDS HOME & SECURITY INC			1	2.B FE	4,189,132	99.2830	3,971,320	4,000,000	4,078,534		(107,628)			4.000	1.259	MS	44,444	160,000	12/21/2021	09/21/2023
34964C-AG-1	FORTUNE BRANDS HOME & SECURITY INC			1	2.B FE	1,594,270	75.0760	1,223,732	1,630,000	1,594,704		433			4.500	4.636	MS	19,560	36,675	03/22/2022	03/25/2052
34964C-AG-1	FORTUNE BRANDS HOME & SECURITY INC	LS		1	2.B FE	1,339,970	75.0760	1,028,536	1,370,000	1,340,334		364			4.500	4.636	MS	16,440	30,825	03/22/2022	03/25/2052
35137L-AG-0	FOX CORP			1	2.B FE	5,600,000	98.8400	5,535,057	5,600,000	5,600,000					4.030	4.030	JJ	97,795	225,680	04/06/2020	01/25/2024
35137L-AM-7	FOX CORP			1	2.B FE	13,311,375	95.5970	12,379,760	12,950,000	13,120,747		(73,144)			3.050	2.445	AO	92,161	394,975	05/06/2020	04/07/2025
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC			1	2.C FE	12,213,500	99.7310	11,967,732	12,000,000	12,029,983		(183,517)			3.875	2.260	MS	136,917	465,000	01/28/2022	03/15/2023
35805B-AB-4	FRESENIUS MEDICAL CARE CAPITAL TRU		C	1	2.C FE	4,905,191	73.3390	3,608,254	4,920,000	4,908,140		1,307			2.375	2.408	FA	43,819	116,850	09/09/2020	02/16/2031
35805B-AB-4	FRESENIUS MEDICAL CARE CAPITAL TRU	LS	C	1	2.C FE	9,750,562	73.3390	7,172,505	9,780,000	9,756,425		2,598			2.375	2.408	FA	87,103	232,275	09/09/2020	02/16/2031
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE			1	2.C FE	17,508,930	84.6730	14,475,696	17,096,000	17,396,660		(41,917)			3.750	3.439	JD	28,493	641,100	02/05/2020	06/15/2029
35805B-AC-2	FRESENIUS MEDICAL CARE US FINANCE			1	2.C FE	12,940,200	84.7990	11,023,844	13,000,000	12,957,031		10,455			1.875	1.963	JD	20,313	243,750	05/12/2021	12/01/2026
35906A-BE-7	FRONTIER COMMUNICATIONS CORP			1	4.B FE	1,000,000	92.8570	928,570	1,000,000	928,570	(71,430)				5.875	5.875	AO	12,403	58,750	10/01/2020	10/15/2027
35906A-BF-4	FRONTIER COMMUNICATIONS CORP			1	4.B FE	5,403,268	87.2020	5,198,111	5,961,000	5,198,111	(253,979)	48,823			5.000	6.928	MN	49,675	199,025	05/10/2022	05/01/2028
364760-AP-3	GAP INC			1	3.C FE	448,168	70.5400	402,078	570,000	402,078	(47,005)	915			3.625	7.717	AO	5,166		12/05/2022	10/01/2029
366651-AG-2	GARTNER INC			1	3.A FE	510,409	87.8720	518,445	590,000	513,469		3,060			3.625	6.085	JD	951	10,694	09/01/2022	06/15/2029
361448-AQ-6	GATX CORPORATION			1	2.B FE	3,296,502	99.5580	3,141,052	3,155,000	3,166,185		(44,700)			3.900	2.448	MS	31,103	123,045	01/02/2020	03/30/2023
361448-BD-4	GATX CORPORATION			1	2.B FE	10,323,942	98.5200	9,642,172	9,787,000	10,013,242		(199,275)			4.350	2.245	FA	160,833	425,735	12/21/2021	02/15/2024
361448-BE-2	GATX CORPORATION			1	2.B FE	2,246,310	94.9840	2,137,131	2,250,000	2,247,529		333			4.700	4.720	AO	26,438	105,750	01/29/2019	04/01/2029
361448-BJ-1	GATX CORPORATION			1	2.B FE	3,192,000	83.7190	2,678,998	3,200,000	3,192,543		543			3.500	3.529	JD	9,333	83,067	03/02/2022	06/01/2032
36166T-AB-6	GCI LLC			1	4.C FE	3,062,000	84.0080	2,572,325	3,062,000	2,572,325	(489,675)				4.750	4.750	AO	30,705	190,546	09/23/2020	10/15/2028
36166N-AG-8	GE CAPITAL FUNDING LLC (US)			1	2.A FE	10,295,346	95.4710	9,836,357	10,303,000	10,298,345		1,852			3.450	3.470	MN	45,419	355,454	05/12/2021	05/15/2025
36166N-AG-8	GE CAPITAL FUNDING LLC (US)	LS		1	2.A FE	3,694,254	95.4710	3,529,555	3,697,000	3,695,330		665			3.450	3.470	MN	16,298	127,547	05/12/2021	05/15/2025
36267V-AG-8	GE HEALTHCARE HOLDING LLC			1	2.B FE	6,999,860	102.3360	7,163,534	7,000,000	6,999,862		2			5.857	5.857	MS	44,416		11/09/2022	03/15/2030
36267V-AJ-2	GE HEALTHCARE HOLDING LLC			1	2.B FE	1,950,000	103.6200	2,020,586	1,950,000	1,950,000					5.905	5.905	MN	12,474		11/09/2022	11/22/2032
36267V-AJ-2	GE HEALTHCARE HOLDING LLC	LS		1	2.B FE	8,050,000	103.6200	8,341,394	8,050,000	8,050,000					5.905	5.905	MN	51,497		11/09/2022	11/22/2032
369550-BL-1	GENERAL DYNAMICS CORPORATION			1	1.G FE	652,417	95.5390	573,236	600,000	642,606		(9,574)			3.500	1.758	AO	5,250	21,000	12/22/2021	04/01/2027
370334-CF-9	GENERAL MILLS INC			1	2.B FE	596,556	97.6610	556,669	570,000	589,427		(7,129)			4.000	2.463	AO	4,687	22,800	02/14/2022	04/17/2025
370334-CF-9	GENERAL MILLS INC	LS		1	2.B FE	104,659	97.6610	97,661	100,000	103,408		(1,251)			4.000	2.463	AO	822	4,000	02/14/2022	04/17/2025
37045V-AE-0	GENERAL MOTORS CO			1	2.C FE	8,674,960	99.6890	7,975,112	8,000,000	8,143,722		(187,085)			4.875	2.449	AO	96,417	390,000	02/03/2020	10/02/2023
37045V-AV-2	GENERAL MOTORS CO			1	2.C FE	22,027,730	101.7710	22,440,506	22,050,000	22,037,730		3,982			6.125	6.147	AO	337,641	1,350,563	05/07/2020	10/01/2025
37045V-AV-2	GENERAL MOTORS CO	LS		1	2.C FE	10,439,446	101.7710	10,635,070	10,450,000	10,444,185		1,887			6.125	6.147	AO	160,016	640,063	05/07/2020	10/01/2025
37045X-CD-6	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	357,021	96.2940	327,399	340,000	351,047		(5,830)			3.500	1.708	MN	1,785	11,900	12/22/2021	11/07/2024
37045X-CF-1	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	1,021,840	99.9940	999,940	1,000,000	1,000,235		(21,082)			3.250	1.124	JJ	15,889	38,819	12/22/2021	01/05/2023
37045X-CK-0	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	8,395,464	97.2830	8,171,738	8,400,000	8,398,375		666			4.350	4.359	AO	83,230	365,400	04/05/2018	04/09/2025
37045X-CL-8	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	8,387,568	99.4650	8,355,026	8,400,000	8,398,729		2,645			4.150	4.183	JD	11,620	348,600	06/14/2018	06/19/2023
37045X-CV-6	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	15,580,344	94.7160	14,775,618	15,600,000	15,591,396		3,819			2.900	2.927	FA	157,083	452,400	01/06/2020	02/26/2025
37045X-CX-2	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	9,838,529	93.6100	9,224,320	9,854,000	9,846,084		3,055			2.750	2.784	JD	8,280	270,985	06/17/2020	06/20/2025
37045X-CX-2	GENERAL MOTORS FINANCIAL CO INC	LS		1	2.C FE	3,640,276	93.6100	3,413,017	3,646,000	3,643,071		1,130			2.750	2.784	JD	3,064	100,265	06/17/2020	06/20/2025
37045X-DD-5	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	2,303,546	88.0580	2,032,376	2,308,000	2,305,276		879			1.250	1.290	JJ	13,864	125,000	01/05/2021	01/08/2026
37045X-DH-6	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	1,896,864	84.1070	1,597,194	1,899,000	1,897,284		302			2.400	2.418	AO	10,255	53,172	12/22/2021	04/10/2028
37045X-DK-9	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	4,170,907	86.8440	3,647,461	4,200,000	4,177,808		6,184			1.500	1.658	JD	3,675	63,000	12/22/2021	06/10/2026

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
37045X-DU-7	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	28,160,367	96.5290	27,188,471	28,166,000	28,161,688		1,321			3.800	3.807	AO	249,739	535,154	04/04/2022	04/07/2025
37045X-DU-7	GENERAL MOTORS FINANCIAL CO INC	LS		1	2.C FE	1,833,633	96.5290	1,770,349	1,834,000	1,833,719		86			3.800	3.807	AO	16,261	34,846	04/04/2022	04/07/2025
37185L-AF-9	GENESIS ENERGY LP			1	4.B FE	2,977,500	96.5000	2,894,985	3,000,000	2,894,985	(90,336)	7,821			5.625	5.981	JD	7,500	168,750	02/28/2022	06/15/2024
37185L-AK-8	GENESIS ENERGY LP			1	4.B FE	402,068	91.4970	370,562	405,000	370,562	(24,104)	376			6.250	6.371	MN	3,234	25,313	09/05/2018	05/15/2026
37185L-AK-8	GENESIS ENERGY LP	LS		1	4.B FE	2,058,560	91.4970	2,104,424	2,300,000	2,097,299	(58,613)	35,147			6.250	8.409	MN	18,368	143,750	03/02/2020	05/15/2026
37185L-AL-6	GENESIS ENERGY LP/ GENESIS ENERGY			1	4.B FE	134,845	92.0480	137,152	149,000	137,152	(912)	1,603			7.750	9.609	FA	4,811	11,548	11/18/2020	02/01/2028
37185L-AL-6	GENESIS ENERGY LP/ GENESIS ENERGY	LS		1	4.B FE	3,748,976	92.0480	3,810,787	4,140,000	3,804,817	(32,767)	44,310			7.750	9.599	FA	133,688	320,850	11/25/2020	02/01/2028
37185L-AM-4	GENESIS ENERGY LP/ GENESIS ENERGY			1	4.B FE	12,350,275	94.4570	11,366,955	12,034,000	11,366,955	(876,056)	(48,732)			8.000	7.428	JJ	443,921	962,720	04/19/2021	01/15/2027
37185L-AM-4	GENESIS ENERGY LP/ GENESIS ENERGY	LS		1	4.B FE	2,610,350	94.4570	2,376,538	2,516,000	2,376,538	(201,813)	(14,537)			8.000	7.190	JJ	92,812	201,280	04/19/2021	01/15/2027
37190A-AA-7	GENPACT LUXEMBOURG SARL			1	2.C FE	5,940,935	89.0250	5,296,982	5,950,000	5,943,704		1,851			1.750	1.783	AO	23,428	104,125	12/22/2021	04/10/2026
37190A-AA-7	GENPACT LUXEMBOURG SARL	LS		1	2.C FE	249,675	89.0250	222,562	250,000	249,786		63			1.750	1.777	AO	984	4,375	03/23/2021	04/10/2026
37255J-AA-0	GENTING NEW YORK LLC			1	3.A FE	257,486	87.4490	236,111	270,000	236,111	(23,810)	2,435			3.300	4.598	FA	3,366	4,455	03/02/2022	02/15/2026
372460-AA-3	GENUINE PARTS COMPANY			1	2.B FE	867,445	76.9940	831,537	1,080,000	877,651		10,206			1.875	4.770	MN	3,375	10,125	07/05/2022	11/01/2030
373334-KK-6	GEORGIA POWER COMPANY			1	2.A FE	4,996,000	95.3600	4,767,980	5,000,000	4,998,590		803			2.200	2.217	MS	32,389	110,000	09/04/2019	09/15/2024
373334-KL-4	GEORGIA POWER COMPANY			1	2.A FE	2,118,094	85.3890	1,835,866	2,150,000	2,126,995		3,075			2.650	2.826	MS	16,776	56,975	01/08/2020	09/15/2029
37331N-AH-4	GEORGIA-PACIFIC LLC			1	1.G FE	7,868,400	96.8180	7,745,440	8,000,000	7,883,847		15,447			3.600	4.309	MS	96,000		09/08/2022	03/01/2025
37331N-AJ-0	GEORGIA-PACIFIC LLC			1	1.G FE	24,495,100	91.3390	22,377,957	24,500,000	24,497,457		896			1.750	1.754	MS	108,378	428,750	04/27/2020	09/30/2025
36168Q-AK-0	GFL ENVIRONMENTAL INC		A	1	3.C FE	12,066,290	94.5000	11,340,000	12,000,000	11,340,000	(684,242)	(21,090)			3.750	3.560	FA	187,500	450,000	12/22/2021	08/01/2025
36168Q-AM-6	GFL ENVIRONMENTAL INC		A	1	3.C FE	3,682,000	87.9160	3,237,074	3,682,000	3,237,074	(389,696)				3.500	3.500	MS	42,957	133,000	12/14/2020	09/01/2028
36168Q-AN-4	GFL ENVIRONMENTAL INC		A	1	4.C FE	4,021,250	87.5250	3,501,000	4,000,000	3,501,000	(512,539)	(3,961)			4.750	4.630	JD	8,444	190,000	06/02/2021	06/15/2029
36168Q-AP-9	GFL ENVIRONMENTAL INC		A	1	4.C FE	4,783,376	84.7450	4,051,658	4,781,000	4,051,658	(684,063)	(456)			4.375	4.363	FA	79,019	212,074	10/13/2021	08/15/2029
36168Q-AP-9	GFL ENVIRONMENTAL INC	LS	A	1	4.C FE	6,620,000	84.7450	5,610,119	6,620,000	5,610,119	(947,819)				4.375	4.375	FA	109,414	293,648	08/03/2021	08/15/2029
378272-AT-5	GLENCORE FUNDING LLC		C	1	2.A FE	8,459,795	98.3970	8,363,703	8,500,000	8,489,604		8,302			4.125	4.231	MS	106,161	350,625	03/05/2019	03/12/2024
378272-AX-6	GLENCORE FUNDING LLC		C	1	2.A FE	23,382,265	90.5090	21,269,592	23,500,000	23,435,959		23,271			1.625	1.730	MS	127,292	381,875	08/24/2020	09/01/2025
378272-BD-9	GLENCORE FUNDING LLC		C	1	2.A FE	785,002	88.1090	704,874	800,000	788,418		3,334			1.625	2.078	AO	2,311	13,000	12/22/2021	04/27/2026
37960X-AA-5	GLOBAL INFRASTRUCTURE SOLUTIONS IN			1	4.A FE	14,060,975	78.1320	11,029,937	14,117,000	11,029,937	(3,032,597)	1,558			5.625	5.669	JD	66,173	794,081	03/25/2022	06/01/2029
37960X-AB-3	GLOBAL INFRASTRUCTURE SOLUTIONS IN			1	4.A FE	11,219,238	79.1570	9,181,409	11,599,000	9,145,092	(2,084,310)	10,164			7.500	7.953	AO	183,651	454,294	07/12/2022	04/15/2032
37960B-AA-3	GLOBAL MEDICAL RESPONSE INC			1	4.C FE	17,873,213	71.5710	12,582,898	17,581,000	12,582,898	(4,983,113)	(106,038)			6.500	5.846	AO	285,691	1,142,765	12/22/2021	10/01/2025
37954F-AG-9	GLOBAL PART/GLP FINANCE			1	4.B FE	3,721,375	94.9630	3,516,469	3,703,000	3,516,469	(200,928)	(3,978)			7.000	6.833	FA	108,004	207,760	03/10/2022	08/01/2027
37954F-AJ-3	GLOBAL PARTNERS LP			1	4.B FE	17,435,878	91.6070	15,128,896	16,515,000	15,128,896	(1,713,309)	(189,613)			6.875	5.493	JJ	523,548	1,135,406	02/26/2021	01/15/2029
37940X-AA-0	GLOBAL PAYMENTS INC			1	2.C FE	11,997,000	94.0840	11,290,128	12,000,000	11,998,792		547			2.650	2.655	FA	120,133	318,000	08/07/2019	02/15/2025
37940X-AB-8	GLOBAL PAYMENTS INC			1	2.C FE	19,942,600	85.0050	17,001,020	20,000,000	19,951,795		5,901			3.200	3.241	FA	241,778	640,000	02/08/2022	08/15/2029
37940X-AD-4	GLOBAL PAYMENTS INC			1	2.C FE	10,465,665	81.9370	8,603,354	10,500,000	10,473,743		3,147			2.900	2.938	MN	38,908	304,500	05/07/2020	05/15/2030
37940X-AE-2	GLOBAL PAYMENTS INC			1	2.C FE	1,939,676	87.1660	1,743,314	2,000,000	1,953,978		13,957			1.200	1.953	MS	8,000	24,000	12/22/2021	03/01/2026
37940X-AF-9	GLOBAL PAYMENTS INC			1	2.C FE	2,999,339	92.8290	2,784,861	3,000,000	2,999,594		212			1.500	1.507	MN	5,750	44,125	12/22/2021	11/15/2024
37940X-AG-7	GLOBAL PAYMENTS INC			1	2.C FE	9,990,600	87.2350	8,723,510	10,000,000	9,992,536		1,750			2.150	2.169	JJ	99,139	139,153	11/16/2021	01/15/2027
37940X-AP-7	GLOBAL PAYMENTS INC			1	2.C FE	2,180,320	97.0000	2,116,547	2,182,000	2,180,428		108			4.950	4.968	FA	38,703		08/08/2022	08/15/2027
37940X-AP-7	GLOBAL PAYMENTS INC	LS		1	2.C FE	2,815,830	97.0000	2,733,468	2,818,000	2,815,970		139			4.950	4.968	FA	49,984		08/08/2022	08/15/2027
37940X-AR-3	GLOBAL PAYMENTS INC			1	2.C FE	4,977,900	90.4160	4,520,805	5,000,000	4,977,997		97			5.950	5.982	FA	106,604		08/08/2022	08/15/2052
361841-AL-3	GLP CAPITAL LP			1	2.C FE	3,838,494	94.6340	3,666,121	3,874,000	3,847,317		3,526			5.300	5.433	JJ	94,676	205,322	05/19/2020	01/15/2029
361841-AN-9	GLP CAPITAL LP			1	2.C FE	2,881,081	95.8340	2,779,186	2,900,000	2,886,213		4,049			3.350	3.645	MS	32,383	88,775	07/05/2022	09/01/2024
361841-AP-4	GLP CAPITAL LP			1	2.C FE	9,526,221	87.5810	8,364,024	9,550,000	9,532,826		2,072			4.000	4.030	JJ	176,144	382,000	08/15/2019	01/15/2030
361841-AQ-2	GLP CAPITAL LP			1	2.C FE	6,226,101	85.7800	5,404,140	6,300,000	6,240,936		6,079			4.000	4.138	JJ	116,200	252,000	06/17/2020	01/15/2031
361841-AQ-2	GLP CAPITAL LP	LS		1	2.C FE	1,185,924	85.7800	1,029,360	1,200,000	1,188,750		1,158			4.000	4.138	JJ	22,133	48,000	06/17/2020	01/15/2031
361841-AR-0	GLP CAPITAL LP			1	2.C FE	7,950,080	79.9390	6,395,080	8,000,000	7,954,535		4,248			3.250	3.323	JJ	119,889	153,111	12/07/2021	01/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
361841-AH-2	GLP CAPITAL LP FIN II			1	2.C FE	541,349	98.1070	539,587	550,000	542,355		1,007			5.375	5.846	AO	6,241	14,781	07/05/2022	04/15/2026
38016L-AA-3	GO DADDY OPERATING COMPANY LLC			1	3.C FE	1,303,167	94.6460	1,184,021	1,251,000	1,184,021	(87,917)	(21,283)			5.250	4.272	JD	5,473	65,678	11/03/2021	12/01/2027
38016L-AA-3	GO DADDY OPERATING COMPANY LLC	LS		1	3.C FE	3,280,313	94.6460	2,980,403	3,149,000	2,980,403	(221,304)	(53,572)			5.250	4.272	JD	13,777	165,323	11/03/2021	12/01/2027
38141G-VM-3	GOLDMAN SACHS GROUP INC				2.A FE	203,398	98.7350	189,572	192,000	198,119		(5,151)			4.000	1.252	MS	2,517	7,680	12/22/2021	03/03/2024
38141G-VM-3	GOLDMAN SACHS GROUP INC	LS			2.A FE	2,200,640	98.7350	1,974,708	2,000,000	2,076,615		(64,874)			4.000	0.712	MS	26,222	80,000	12/22/2021	03/03/2024
38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE			1	2.A FE	30,147,900	96.3630	29,487,017	30,600,000	29,980,477		(32,560)			3.272	3.951	MS	255,870	477,712	10/27/2022	09/29/2025
38141G-WT-7	GOLDMAN SACHS GROUP INC/THE			1	1.F FE	2,831,945	99.7490	2,826,227	2,833,333	2,833,291		290			3.200	3.211	FA	32,237	90,667	01/18/2018	02/23/2023
38141G-XE-9	GOLDMAN SACHS GROUP INC/THE			1	1.F FE	737,777	98.2690	691,816	704,000	721,878		(15,514)			3.625	1.364	FA	9,286	25,520	12/22/2021	02/20/2024
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE			1	1.F FE	8,312,648	83.4520	6,913,990	8,285,000	8,309,772		(3,166)			2.600	2.553	FA	86,164	215,410	12/22/2021	02/07/2030
38141G-XZ-2	GOLDMAN SACHS GROUP INC/THE			1,5	1.F FE	2,796,377	98.9230	2,769,833	2,800,000	2,798,048		1,630			0.673	0.732	MS	5,915	18,844	12/22/2021	03/08/2024
38141G-YA-6	GOLDMAN SACHS GROUP INC/THE			1,5	1.F FE	11,172,694	87.6910	9,821,370	11,200,000	11,177,853		5,035			1.431	1.480	MS	49,862	160,272	12/22/2021	03/09/2027
38141G-YG-3	GOLDMAN SACHS GROUP INC/THE			1,5	1.F FE	10,000,000	86.2630	8,626,270	10,000,000	10,000,000					1.542	1.542	MS	47,545	154,200	06/07/2021	09/10/2027
38141G-YL-2	GOLDMAN SACHS GROUP INC/THE			1,5	1.F FE	20,500,000	95.8000	19,639,000	20,500,000	20,500,000					0.925	0.925	AO	36,872	189,625	10/18/2021	10/21/2024
38141G-YM-0	GOLDMAN SACHS GROUP INC/THE			1,5	1.F FE	15,647,253	87.4390	13,850,258	15,840,000	15,664,985		17,330			1.948	2.187	AO	59,998	292,590	08/02/2022	10/21/2027
38141G-ZH-0	GOLDMAN SACHS GROUP INC/THE			1	1.F FE	5,675,879	95.7150	5,508,416	5,755,000	5,679,008		3,129			1.757	2.409	JJ	44,098	35,975	12/05/2022	01/24/2025
38141G-ZH-0	GOLDMAN SACHS GROUP INC/THE	LS		1	1.F FE	5,405,000	95.7150	5,173,412	5,405,000	5,405,000					1.757	1.757	JJ	41,416	47,483	01/19/2022	01/24/2025
38141G-ZJ-6	GOLDMAN SACHS GROUP INC/THE			1	1.F FE	15,000,000	98.5170	14,777,475	15,000,000	15,000,000					5.000	2.980	JAJO	129,213	215,323	01/19/2022	01/24/2025
38141G-ZK-3	GOLDMAN SACHS GROUP INC/THE			1	1.F FE	10,000,000	89.0390	8,903,850	10,000,000	10,000,000					2.640	2.640	FA	93,133	154,000	01/19/2022	02/24/2028
38141G-ZP-2	GOLDMAN SACHS GROUP INC/THE			1	1.F FE	6,170,503	97.5130	6,022,372	6,176,000	6,172,650		2,146			3.000	3.046	MS	54,555	92,640	03/10/2022	03/15/2024
38141G-ZP-2	GOLDMAN SACHS GROUP INC/THE	LS		1	1.F FE	2,821,487	97.5130	2,753,753	2,824,000	2,822,468		981			3.000	3.046	MS	24,945	42,360	03/10/2022	03/15/2024
38141G-ZR-8	GOLDMAN SACHS GROUP INC/THE			1,5	1.F FE	17,000,000	93.1460	15,834,854	17,000,000	17,000,000					3.615	3.615	MS	180,951	307,275	03/10/2022	03/15/2028
38141G-ZT-4	GOLDMAN SACHS GROUP INC/THE			1,5	1.F FE	2,342,000	96.3420	2,256,325	2,342,000	2,342,000					4.387	4.387	JD	4,566	51,943	06/06/2022	06/15/2027
38141G-ZT-4	GOLDMAN SACHS GROUP INC/THE	LS		1,5	1.F FE	658,000	96.3420	633,929	658,000	658,000					4.387	4.387	JD	1,283	14,594	06/06/2022	06/15/2027
38141G-ZU-1	GOLDMAN SACHS GROUP INC/THE			1,5	1.F FE	14,998,000	95.8420	14,374,308	14,998,000	14,998,000					4.482	4.482	FA	239,008		08/16/2022	08/23/2028
38141G-ZU-1	GOLDMAN SACHS GROUP INC/THE	LS		1,5	1.F FE	2,000	95.8420	1,917	2,000	2,000					4.482	4.482	FA	32		08/16/2022	08/23/2028
38141G-ZV-9	GOLDMAN SACHS GROUP INC/THE				1.F FE	6,796,192	101.1900	6,880,934	6,800,000	6,796,496		304			5.700	5.730	MN	64,600		10/27/2022	11/01/2024
38141G-ZV-9	GOLDMAN SACHS GROUP INC/THE	LS			1.F FE	13,192,608	101.1900	13,357,106	13,200,000	13,193,198		590			5.700	5.730	MN	125,400		10/27/2022	11/01/2024
38143C-3R-0	GOLDMAN SACHS GROUP INC/THE				2.A FE	531,356	93.5180	464,785	497,000	518,921		(6,269)			3.000	1.654	MON	663	14,910	01/01/2021	05/15/2026
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL CO			1	3.B FE	1,637,000	87.0310	1,424,701	1,637,000	1,424,701	(208,207)				3.500	3.500	MS	16,870	57,295	02/21/2020	03/15/2028
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL IN			1	3.B FE	126,000	94.1250	118,598	126,000	118,598	(7,403)				4.750	4.750	JJ	2,760	5,985	06/11/2019	07/15/2027
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL IN	LS		1	3.B FE	1,355,000	94.1250	1,275,394	1,355,000	1,275,394	(79,606)				4.750	4.750	JJ	29,678	64,363	06/11/2019	07/15/2027
38869P-AN-4	GRAPHIC PACKAGING INTERNATIONAL LL			1	2.C FE	11,968,486	93.5880	11,230,536	12,000,000	11,982,313		13,492			0.821	0.936	AO	20,799	98,520	12/22/2021	04/15/2024
38869P-AP-9	GRAPHIC PACKAGING INTERNATIONAL LL			1	2.C FE	15,000,000	87.2310	13,084,605	15,000,000	15,000,000					1.512	1.512	AO	47,880	226,800	03/01/2021	04/15/2026
389284-AA-8	GRAY ESCROW INC	LS		1	4.B FE	4,108,625	88.6790	3,369,802	3,800,000	3,369,802	(563,232)	(51,260)			7.000	5.407	MN	33,989	266,000	05/02/2019	05/15/2027
38937L-AA-9	GRAY OAK PIPELINE LLC			1	2.C FE	19,600,800	97.2770	19,455,380	20,000,000	19,778,412		177,612			2.000	3.607	MS	117,778	200,000	06/01/2022	09/15/2023
38937L-AC-5	GRAY OAK PIPELINE LLC			1	2.C FE	15,031,279	90.6820	13,731,960	15,143,000	15,059,129		25,338			2.600	2.808	AO	83,118	393,718	02/10/2022	10/15/2025
38937L-AC-5	GRAY OAK PIPELINE LLC	LS		1	2.C FE	2,030,753	90.6820	1,865,327	2,057,000	2,036,797		6,044			2.600	2.970	AO	11,291	53,482	02/10/2022	10/15/2025
389375-AJ-5	GRAY TELEVISION INC			1	4.B FE	3,120,000	89.0920	2,672,760	3,000,000	2,672,760	(372,598)	(29,385)			5.875	4.813	JJ	81,271	176,250	03/02/2021	07/15/2026
391399-AA-0	GREAT-WEST LIFECO US FINANCE 2020		C	1	1.F FE	15,000,000	88.9340	13,340,130	15,000,000	15,000,000					0.904	0.904	FA	52,357	135,600	08/10/2020	08/12/2025
398905-AN-9	GROUP 1 AUTOMOTIVE INC			1	3.B FE	8,063,853	84.6430	6,847,619	8,090,000	6,847,619	(1,207,825)	3,081			4.000	4.050	FA	122,249	323,600	11/19/2021	08/15/2028
40052V-AC-8	GRUPO BIMBO SAB DE CV		D	1	2.B FE	9,959,000	97.9300	9,792,970	10,000,000	9,992,842		4,580			3.875	3.925	JD	4,306	387,500	06/24/2014	06/27/2024
36264N-AB-0	GSK CONSUMER HEALTHCARE CAPITAL UK		D	1	2.B FE	31,832,929	95.1000	30,336,741	31,900,000	31,837,368		4,439			3.125	3.217	MS	268,602		11/02/2022	03/24/2025
36264N-AB-0	GSK CONSUMER HEALTHCARE CAPITAL UK	LS	D	1	2.B FE	99,790	95.1000	95,100	100,000	99,804		14			3.125	3.217	MS	842		11/02/2022	03/24/2025
36264F-AH-4	GSK CONSUMER HEALTHCARE CAPITAL US			1	2.B FE	25,000,000	97.0540	24,263,525	25,000,000	25,000,000					3.024	3.024	MS	203,700		11/02/2022	03/24/2024
36264F-AK-7	GSK CONSUMER HEALTHCARE CAPITAL US			1	2.B FE	29,943,000	93.0960	27,928,680	30,000,000	29,944,981		1,981			3.375	3.422	MS	272,813		11/02/2022	03/24/2027

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
40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING				1.B FE	4,974,550	97.1150	4,855,760	5,000,000	4,982,381		7,831			2.900	3.169	MN	22,153	72,500	05/17/2022	05/06/2024
40139L-BG-7	GUARDIAN LIFE GLOBAL FUNDING				1.B FE	3,998,800	102.0090	4,080,368	4,000,000	3,998,837		37			5.550	5.557	AO	38,850		10/25/2022	10/28/2027
36262G-AB-7	GXO LOGISTICS INC			1	2.C FE	23,300,159	85.6180	19,991,733	23,350,000	23,339,499		39,340			1.650	1.705	JJ	177,655	192,638	06/28/2022	07/15/2026
36262G-AD-3	GXO LOGISTICS INC			1	2.C FE	3,918,462	73.8350	2,896,547	3,923,000	3,930,337		11,875			2.650	2.664	JJ	47,937	51,980	06/28/2022	07/15/2031
36261N-AA-5	GYP HOLDINGS III CORP			1	4.B FE	7,102,510	81.6470	5,878,570	7,200,000	5,874,669	(1,229,664)	1,823			4.625	4.852	MN	55,500	309,875	11/02/2022	05/01/2029
404030-AJ-7	H&E EQUIPMENT SERVICES INC			1	4.B FE	2,753,165	85.1790	2,356,903	2,767,000	2,356,903	(391,068)	1,724			3.875	3.956	JD	4,765	107,221	10/20/2021	12/15/2028
41283L-AS-4	HARLEY-DAVIDSON FINANCIAL SERVICES			1	2.C FE	2,997,360	99.7680	2,993,040	3,000,000	2,999,931		560			3.350	3.369	FA	37,967	100,500	02/06/2018	02/15/2023
418056-AX-5	HASBRO INC			1	2.B FE	11,877,509	96.0770	11,433,127	11,900,000	11,891,131		4,510			3.000	3.041	MN	41,650	357,000	11/13/2019	11/19/2024
418056-AX-5	HASBRO INC	LS		1	2.B FE	99,811	96.0770	96,077	100,000	99,925		38			3.000	3.041	MN	350	3,000	11/13/2019	11/19/2024
418056-AY-3	HASBRO INC			1	2.B FE	3,988,200	93.7730	3,750,912	4,000,000	3,993,093		1,629			3.550	3.598	MN	16,567	142,000	11/13/2019	11/19/2026
41984L-AA-5	HAWAIIAN AIRLINES INC			1	4.A FE	9,474,139	90.5000	8,189,345	9,049,000	8,189,345	(1,106,296)	(113,897)			5.750	4.338	JAJO	102,618	520,318	12/13/2021	01/20/2026
41984L-AA-5	HAWAIIAN AIRLINES INC	LS		1	4.A FE	4,150,786	90.5000	3,560,270	3,934,000	3,560,270	(495,070)	(56,680)			5.750	4.141	JAJO	44,613	226,205	11/01/2021	01/20/2026
197677-AG-2	HCA INC				3.A FE	1,663,750	104.8170	1,572,260	1,500,000	1,550,360		(18,498)			7.690	6.193	JD	5,127	115,350	09/23/2015	06/15/2025
404119-AJ-8	HCA INC			1	3.A FE	35,516	104.9720	34,641	33,000	34,641	(249)	(115)			7.500	6.747	MN	378	2,475	07/08/2016	11/06/2033
404119-BN-8	HCA INC			1	2.C FE	39,625,901	99.4260	37,146,361	37,361,000	38,035,922		(594,998)			5.000	3.447	MS	550,037	1,087,300	09/27/2022	03/15/2024
404119-BR-9	HCA INC				2.C FE	25,070,500	99.8790	24,969,725	25,000,000	25,062,307		(8,193)			5.375	5.244	FA	559,896		09/14/2022	02/01/2025
404119-BS-7	HCA INC			1	2.C FE	4,252,550	100.6310	4,276,818	4,250,000	4,252,355		(195)			5.875	5.852	FA	94,326		10/04/2022	02/15/2026
404119-BT-5	HCA INC			1	2.C FE	8,022,000	98.7930	6,915,510	7,000,000	7,539,629		(173,717)			5.250	2.526	JD	16,333	367,500	02/26/2020	06/15/2026
404119-BU-2	HCA INC			1	2.C FE	44,174,444	96.3780	39,097,542	40,567,000	43,087,646		(619,706)			4.500	2.683	FA	689,639	1,415,475	02/11/2022	02/15/2027
404119-BU-2	HCA INC	LS		1	2.C FE	1,882,684	96.3780	1,711,668	1,776,000	1,862,987		(19,697)			4.500	3.061	FA	30,192	39,960	02/11/2022	02/15/2027
404119-BX-6	HCA INC			1	2.C FE	5,337,900	91.2890	4,564,455	5,000,000	5,248,196		(34,015)			4.125	3.266	JD	9,167	206,250	04/13/2020	06/15/2029
404119-CC-1	HCA INC			1	2.C FE	9,938,800	77.8430	7,784,280	10,000,000	9,947,037		5,514			2.375	2.444	JJ	109,514	247,396	06/21/2021	07/15/2031
404119-CD-9	HCA INC			1	2.C FE	32,236,723	90.9180	29,666,478	32,630,000	32,264,358		27,635			3.125	3.408	MS	300,241	484,375	12/05/2022	03/15/2027
404119-CE-7	HCA INC			1	2.C FE	610,595	87.8530	606,185	690,000	611,710		1,115			3.375	5.563	MS	6,857		11/21/2022	03/15/2029
404119-CF-4	HCA INC	LS		1	2.C FE	11,881,560	84.6150	10,153,848	12,000,000	11,889,609		8,049			3.625	3.744	MS	128,083	224,750	03/02/2022	03/15/2032
404119-CG-2	HCA INC			1	2.C FE	1,120,900	77.8300	873,248	1,122,000	1,120,915		14			4.625	4.631	MS	15,279	26,811	03/02/2022	03/15/2052
404119-CG-2	HCA INC	LS		1	2.C FE	1,876,160	77.8300	1,461,640	1,878,000	1,876,183		24			4.625	4.631	MS	25,575	44,876	03/02/2022	03/15/2052
404121-AH-8	HCA INC			1	2.C FE	3,996,000	98.8880	3,955,508	4,000,000	3,996,258		258			5.375	5.403	MS	71,667		09/16/2022	09/01/2026
404121-AJ-4	HCA INC			1	2.C FE	5,806,250	99.4330	4,971,660	5,000,000	5,676,863		(120,189)			5.625	2.793	MS	93,750	281,250	12/01/2021	09/01/2028
42218S-AD-0	HEALTH CARE SERVICE CORPORATION			1	1.G FE	27,435,375	91.8600	25,261,500	27,500,000	27,468,145		12,839			1.500	1.549	JD	34,375	412,500	05/28/2020	06/01/2025
42225U-AL-8	HEALTHCARE REALTY HOLDINGS LP			1	2.B FE	5,984,190	78.0350	4,682,106	6,000,000	5,985,026		836			2.400	2.438	MS	42,400	72,000	07/22/2022	03/15/2030
42250P-AD-5	HEALTHPEAK PROPERTIES INC			1	2.A FE	1,755,947	83.8270	1,472,009	1,756,000	1,755,991		(2)			2.125	2.125	JD	3,110	38,041	12/22/2021	12/01/2028
42250P-AD-5	HEALTHPEAK PROPERTIES INC	LS		1	2.A FE	1,236,511	83.8270	1,042,813	1,244,000	1,237,613		1,000			2.125	2.218	JD	2,203	26,949	11/15/2021	12/01/2028
42329H-AA-6	HELIOS SOFTWARE HOLDINGS INC			1	4.B FE	6,275,000	75.9980	4,768,843	6,275,000	4,768,843	(1,396,344)				4.625	4.625	MN	48,370	290,219	04/26/2021	05/01/2028
423452-AG-6	HELMERICH AND PAYNE INC			1	2.A FE	9,852,015	81.1630	8,173,875	10,071,000	9,863,268		11,254			2.900	3.167	MS	74,637	146,030	06/08/2022	09/29/2031
42704M-AA-0	HERBALIFE NUTRITION LTD			1	4.A FE	33,462,098	88.8990	27,914,286	31,400,000	27,914,286	(4,179,255)	(672,664)			7.875	6.310	MS	824,250	2,472,750	11/02/2021	09/01/2025
427169-AA-5	HERENS HOLDCO SARL		D	1	4.C FE	3,550,000	74.7410	2,653,306	3,550,000	2,653,306	(825,695)				4.750	4.750	MN	21,547	168,625	04/30/2021	05/15/2028
427866-AX-6	HERSHEY COMPANY THE			1	1.E FE	960,731	91.8760	955,515	1,040,000	965,202		4,471			2.300	4.473	FA	9,036		10/04/2022	08/15/2026
42809H-AF-4	HESS CORP			1	2.C FE	860,621	97.0880	844,664	870,000	862,795		2,174			3.500	4.061	JJ	14,041	15,225	07/05/2022	07/15/2024
428102-AC-1	HESS INFRASTRUCTURE PARTNERS LP			1	3.A FE	78,330	97.4090	81,823	84,000	80,656		927			5.625	7.069	FA	1,785	3,198	05/01/2020	02/15/2026
428102-AC-1	HESS INFRASTRUCTURE PARTNERS LP	LS		1	3.A FE	1,671,898	97.4090	1,639,385	1,683,000	1,629,898	(40,559)	(7,819)			5.625	5.275	FA	35,764	64,077	11/03/2021	02/15/2026
428102-AE-7	HESS MIDSTREAM OPERATIONS LP			1	3.A FE	838,000	85.4920	716,424	838,000	716,424	(115,291)				4.250	4.250	FA	13,455	36,604	08/02/2021	02/15/2030
428102-AE-7	HESS MIDSTREAM OPERATIONS LP	LS		1	3.A FE	4,827,000	85.4920	4,126,704	4,827,000	4,126,704	(664,094)				4.250	4.250	FA	77,500	210,846	08/02/2021	02/15/2030
428104-AA-1	HESS MIDSTREAM PARTNERS LP	LS		1	3.A FE	5,765,869	92.4700	5,114,499	5,531,000	5,114,499	(581,003)	(48,516)			5.125	4.099	JD	12,598	319,211	12/22/2021	06/15/2028
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO			1	2.B FE	8,977,666	99.0200	8,911,782	9,000,000	8,991,862		2,660			4.900	4.935	AO	93,100	441,000	12/28/2016	10/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
42824C-BG-3	HEWLETT PACKARD ENTERPRISE CO			1	2.B FE	28,865,294	99.4070	28,706,753	28,878,000	28,875,089		3,727			4.450	4.464	AO	317,698	1,285,071	04/06/2020	10/02/2023
42824C-BG-3	HEWLETT PACKARD ENTERPRISE CO	LS		1	2.B FE	621,726	99.4070	618,312	622,000	621,937		80			4.450	4.464	AO	6,843	27,679	04/06/2020	10/02/2023
42824C-BJ-7	HEWLETT PACKARD ENTERPRISE CO			1	2.B FE	23,449,532	95.4330	22,404,829	23,477,000	23,467,568		7,424			1.450	1.483	AO	85,104	340,417	07/14/2020	04/01/2024
42824C-BJ-7	HEWLETT PACKARD ENTERPRISE CO	LS		1	2.B FE	522,388	95.4330	499,115	523,000	522,790		165			1.450	1.483	AO	1,896	7,584	07/14/2020	04/01/2024
42824C-BK-4	HEWLETT PACKARD ENTERPRISE CO			1	2.B FE	2,736,066	89.8190	2,461,925	2,741,000	2,738,129		851			1.750	1.783	AO	11,992	47,968	07/14/2020	04/01/2026
42824C-BK-4	HEWLETT PACKARD ENTERPRISE CO	LS		1	2.B FE	10,739,634	89.8190	9,663,572	10,759,000	10,747,730		3,340			1.750	1.783	AO	47,071	188,283	07/14/2020	04/01/2026
403949-AC-4	HF SINCLAIR CORP			1	2.C FE	4,489,154	87.7800	3,950,091	4,500,000	4,489,377		223			4.500	4.536	AO	50,625		10/21/2022	10/01/2030
431116-AD-4	HIGHMARK INC			1	2.B FE	11,161,657	87.8910	9,843,736	11,200,000	11,171,594		8,135			1.450	1.527	MN	23,007	162,400	12/22/2021	05/10/2026
431318-AU-8	HILCORP ENERGY I LP			1	3.C FE	3,808,125	89.0070	3,337,751	3,750,000	3,337,751	(455,309)	(9,214)			5.750	5.432	FA	89,844	215,625	11/03/2021	02/01/2029
431318-AV-6	HILCORP ENERGY I LP			1	3.C FE	917,183	86.2560	773,715	897,000	773,715	(139,555)	(2,186)			6.000	5.644	FA	22,425	53,820	02/26/2021	02/01/2031
431318-AV-6	HILCORP ENERGY I LP	LS		1	3.C FE	105,318	86.2560	88,844	103,000	88,844	(16,025)	(251)			6.000	5.644	FA	2,575	6,180	02/26/2021	02/01/2031
431318-AY-0	HILCORP ENERGY I LP			1	3.C FE	3,375,000	88.9280	3,001,307	3,375,000	3,001,307	(373,694)				6.000	6.000	AO	42,750	105,188	04/05/2022	04/15/2030
431318-AS-3	HILCORP ENERGY I LP/HILCORP FINANC			1	3.C FE	773,055	90.5000	667,890	738,000	667,890	(94,940)	(5,706)			6.250	5.269	MN	7,688	46,125	02/26/2021	11/01/2028
431318-AS-3	HILCORP ENERGY I LP/HILCORP FINANC	LS		1	3.C FE	1,321,945	90.5000	1,142,110	1,262,000	1,142,110	(162,350)	(9,757)			6.250	5.269	MN	13,146	78,875	02/26/2021	11/01/2028
431571-AE-8	HILLENBRAND INC			1	3.A FE	1,837,000	82.0000	1,506,340	1,837,000	1,506,340	(330,660)				3.750	3.750	MS	22,963	68,888	02/24/2021	03/01/2031
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY			1	3.B FE	1,080,000	97.0000	970,000	1,000,000	970,000	(68,514)	(28,839)			5.750	2.703	MN	9,583	57,500	07/16/2021	05/01/2028
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY	LS		1	3.B FE	2,392,200	97.0000	2,148,550	2,215,000	2,148,550	(151,759)	(63,878)			5.750	2.703	MN	21,227	127,363	07/16/2021	05/01/2028
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY			1	3.B FE	1,501,175	86.5000	1,288,850	1,490,000	1,288,850	(210,041)	(2,222)			3.750	3.559	MN	9,313	55,875	12/10/2021	05/01/2029
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY	LS		1	3.B FE	1,591,850	86.5000	1,366,700	1,580,000	1,366,700	(222,728)	(2,356)			3.750	3.559	MN	9,875	59,250	12/10/2021	05/01/2029
432833-AL-5	HILTON DOMESTIC OPERATING COMPANY			1	3.B FE	2,037,590	83.6630	1,673,260	2,000,000	1,673,260	(359,681)	(4,537)			4.000	3.706	MN	13,333	80,000	12/22/2021	05/01/2031
40390D-AC-9	HLF FINANCING SARL LLC			1	4.A FE	4,354,169	68.8770	3,289,566	4,776,000	3,289,566	(1,042,878)	29,335			4.875	6.368	JD	19,403	232,830	05/04/2022	06/01/2029
40390D-AC-9	HLF FINANCING SARL LLC	LS		1	4.A FE	3,284,000	68.8770	2,261,921	3,284,000	2,261,921	(960,340)				4.875	4.875	JD	13,341	160,095	05/06/2021	06/01/2029
436440-AP-6	HOLOGIC INC			1	3.B FE	1,333,288	85.8700	1,142,924	1,331,000	1,142,924	(187,533)	(543)			3.250	3.205	FA	16,342	43,258	12/22/2021	02/15/2029
436440-AP-6	HOLOGIC INC	LS		1	3.B FE	12,555,240	85.8700	10,884,831	12,676,000	10,884,831	(1,573,529)	3,436			3.250	3.335	FA	155,633	363,220	02/11/2022	02/15/2029
437076-CR-1	HOME DEPOT INC	LS		1	1.F FE	2,998,920	98.8170	2,964,522	3,000,000	2,999,017		97			4.000	4.013	MS	34,000		09/12/2022	09/15/2025
438516-BW-5	HONEYWELL INTERNATIONAL INC			1	1.F FE	4,942,600	96.0100	4,800,515	5,000,000	4,958,051		15,451			2.300	2.833	FA	43,444	57,500	05/17/2022	08/15/2024
440452-AG-5	HORMEL FOODS CORPORATION			1	1.F FE	5,680,792	94.1690	5,673,664	6,025,000	5,734,409		53,617			0.650	4.180	JD	3,046	19,581	09/21/2022	06/03/2024
44107T-BA-3	HOST HOTELS & RESORTS LP			1	2.C FE	8,901,072	76.4960	6,999,421	9,150,000	8,923,771		21,408			2.900	3.220	JD	11,793	281,566	12/22/2021	12/15/2031
443201-AA-6	HOWMET AEROSPACE INC			1	3.A FE	99,000	102.6170	101,591	99,000	99,000					6.875	6.875	MN	1,134	6,806	04/22/2020	05/01/2025
443201-AB-4	HOWMET AEROSPACE INC			1	3.A FE	25,544,025	85.0000	22,544,550	26,523,000	22,536,092	(3,100,058)	92,124			3.000	3.611	JJ	366,901	496,603	09/26/2022	01/15/2029
443201-AB-4	HOWMET AEROSPACE INC	LS		1	3.A FE	2,219,000	85.0000	1,886,150	2,219,000	1,886,150	(332,850)				3.000	3.000	JJ	30,696	58,064	08/18/2021	01/15/2029
40434L-AA-3	HP INC			1	2.B FE	47,390,275	93.4270	44,377,588	47,500,000	47,444,462		21,709			2.200	2.249	JD	40,639	1,045,000	06/09/2020	06/17/2025
40434L-AB-1	HP INC			1	2.B FE	5,679,937	91.2740	5,198,984	5,696,000	5,685,375		2,192			3.000	3.045	JD	6,645	170,880	06/09/2020	06/17/2027
40434L-AB-1	HP INC	LS		1	2.B FE	16,756,613	91.2740	15,337,733	16,804,000	16,772,655		6,465			3.000	3.045	JD	19,605	504,120	06/09/2020	06/17/2027
40434L-AC-9	HP INC			1	2.B FE	10,612,769	84.7090	8,792,773	10,380,000	10,581,294		(24,205)			3.400	3.102	JD	13,725	352,920	08/18/2021	06/17/2030
40434L-AF-2	HP INC			1	2.B FE	25,756,215	87.6000	22,600,852	25,800,000	25,765,298		9,082			1.450	1.490	JD	14,548	374,100	01/24/2022	06/17/2026
40434L-AJ-4	HP INC			1	2.B FE	7,370,069	77.9080	5,765,214	7,400,000	7,372,724		2,654			2.650	2.699	JD	7,626	196,100	01/24/2022	06/17/2031
40434L-AK-1	HP INC			1	2.B FE	31,615,165	91.2800	28,925,561	31,689,000	31,622,088		6,924			4.000	4.038	AO	267,596	686,595	03/29/2022	04/15/2029
40434L-AK-1	HP INC	LS		1	2.B FE	3,303,285	91.2800	3,022,264	3,311,000	3,304,009		723			4.000	4.038	AO	27,960	71,738	03/29/2022	04/15/2029
40434L-AL-9	HP INC			1	2.B FE	10,336,478	85.9790	8,916,002	10,370,000	10,338,232		1,753			4.200	4.239	AO	91,947	235,918	05/03/2022	04/15/2032
40434L-AM-7	HP INC			1	2.B FE	16,641,498	97.0230	16,171,844	16,668,000	16,643,721		2,223			4.750	4.783	JJ	417,858		06/06/2022	01/15/2028
40434L-AM-7	HP INC	LS		1	2.B FE	3,326,702	97.0230	3,232,816	3,332,000	3,327,147		444			4.750	4.783	JJ	83,531		06/06/2022	01/15/2028
40434L-AN-5	HP INC			1	2.B FE	1,994,500	93.9450	1,878,896	2,000,000	1,994,706		206			5.500	5.535	JJ	58,056		06/06/2022	01/15/2033
404280-CC-1	HSBC		D	1,3	1.G FE	1,562,298	87.5280	1,256,908	1,436,000	1,546,278		(15,632)			3.973	2.658	MN	6,181	57,052	12/22/2021	05/22/2030
404280-BS-7	HSBC HOLDINGS PLC		D	1	1.G FE	352,844	99.2080	337,308	340,000	343,497		(9,119)			3.950	1.230	MN	1,604	13,430	12/22/2021	05/18/2024

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
404280-CU-1	HSBC HOLDINGS PLC		D	1,5	1.G FE	11,399,000	96.3620	10,984,259	11,399,000	11,399,000					0.732	0.732	FA	31,058	83,441	08/10/2021	08/17/2024
404280-CU-1	HSBC HOLDINGS PLC	LS	D	1,5	1.G FE	601,000	96.3620	579,133	601,000	601,000					0.732	0.732	FA	1,638	4,399	08/10/2021	08/17/2024
443510-AH-5	HUBBELL INCORPORATED			1	2.A FE	5,456,000	90.9040	4,999,698	5,500,000	5,477,964		4,352			3.150	3.244	FA	65,450	173,250	07/31/2017	08/15/2027
444859-BF-8	HUMANA INC			1	2.C FE	3,621,540	95.8590	3,475,840	3,626,000	3,623,909		448			3.950	3.965	MS	42,172	143,227	03/13/2017	03/15/2027
444859-BM-3	HUMANA INC			1	2.B FE	4,494,375	98.7830	4,445,235	4,500,000	4,497,321		1,108			4.500	4.528	AO	50,625	202,500	03/23/2020	04/01/2025
444859-BQ-4	HUMANA INC			1	2.B FE	1,569,858	86.4600	1,379,895	1,596,000	1,574,930		4,899			1.350	1.684	FA	8,858	21,546	12/22/2021	02/03/2027
444859-BQ-4	HUMANA INC	LS		1	2.B FE	1,202,856	86.4600	1,040,974	1,204,000	1,203,142		203			1.350	1.368	FA	6,682	16,254	07/29/2021	02/03/2027
444859-BT-8	HUMANA INC			1	2.C FE	9,987,200	91.5540	9,155,390	10,000,000	9,988,457		1,257			3.700	3.721	MS	100,722	185,000	03/21/2022	03/23/2029
444859-BU-5	HUMANA INC			1	2.C FE	24,926,250	102.1030	25,525,850	25,000,000	24,927,549		1,299			5.750	5.816	MS	155,729		11/07/2022	03/01/2028
444859-BV-3	HUMANA INC			1	2.C FE	14,926,200	103.2300	15,484,560	15,000,000	14,926,768		568			5.875	5.940	MS	95,469		11/07/2022	03/01/2033
445587-AE-8	HUNT COS INC			1	4.B FE	13,354,375	84.0510	11,741,953	13,970,000	11,626,555	(1,626,292)	21,772			5.250	6.018	AO	154,834	661,238	09/26/2022	04/15/2029
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES INC			1	2.C FE	3,038,000	90.7590	2,757,268	3,038,000	3,038,000					3.483	3.483	JD	8,818	105,814	06/18/2018	12/01/2027
446413-AS-5	HUNTINGTON INGALLS INDUSTRIES INC			1	2.C FE	1,799,938	96.6210	1,739,174	1,800,000	1,799,965		14			3.844	3.845	MN	11,532	69,192	01/06/2021	05/01/2025
446413-AT-3	HUNTINGTON INGALLS INDUSTRIES INC			1	2.C FE	1,399,947	90.7630	1,270,678	1,400,000	1,399,957		5			4.200	4.200	MN	9,800	58,800	01/06/2021	05/01/2030
446413-AZ-9	HUNTINGTON INGALLS INDUSTRIES INC			1	2.C FE	8,200,000	82.4250	6,758,834	8,200,000	8,175,671		(24,329)			2.043	2.043	FA	62,822	83,763	06/27/2022	08/16/2028
44644M-AH-4	HUNTINGTON NATIONAL BANK (THE)			1,5	1.G FE	10,000,000	100.1990	10,019,860	10,000,000	10,000,000					5.699	5.699	MN	68,071		11/14/2022	11/18/2025
44644M-AJ-0	HUNTINGTON NATIONAL BANK (THE)			1	1.G FE	5,985,900	100.7630	6,045,804	6,000,000	5,986,090		190			5.650	5.690	JJ	40,492		11/14/2022	01/10/2030
447010-BE-1	HUNTSMAN INTERNATIONAL LLC			1	2.C FE	3,460,450	89.8080	3,143,280	3,500,000	3,473,179		3,568			4.500	4.641	MN	26,250	157,500	02/27/2019	05/01/2029
448579-AL-6	HYATT HOTELS CORP			1	2.C FE	6,095,616	97.2060	5,929,536	6,100,000	6,098,270		2,281			1.300	1.338	AO	19,825	79,300	12/22/2021	10/01/2023
448579-AL-6	HYATT HOTELS CORP	LS		1	2.C FE	99,941	97.2060	97,206	100,000	99,978		29			1.300	1.330	AO	325	1,300	09/27/2021	10/01/2023
448579-AN-2	HYATT HOTELS CORP			1	2.C FE	4,999,700	93.7010	4,685,055	5,000,000	4,999,823		99			1.800	1.802	AO	22,500	90,000	09/27/2021	10/01/2024
44891A-BD-8	HYUNDAI CAPITAL AMERICA			1	2.A FE	4,280,930	91.8670	3,933,736	4,282,000	4,281,381		148			3.500	3.504	MN	24,562	149,870	10/28/2019	11/02/2026
44891A-BD-8	HYUNDAI CAPITAL AMERICA	LS		1	2.A FE	217,946	91.8670	200,270	218,000	217,969		8			3.500	3.504	MN	1,250	7,630	10/28/2019	11/02/2026
44891A-BE-6	HYUNDAI CAPITAL AMERICA			1	2.A FE	10,560,457	99.7750	10,541,186	10,565,000	10,564,831		1,546			2.375	2.390	FA	98,277	250,919	02/05/2020	02/10/2023
44891A-BM-8	HYUNDAI CAPITAL AMERICA			1	2.A FE	31,470,390	96.9170	30,528,824	31,500,000	31,492,855		9,906			1.250	1.282	MS	112,656	393,750	09/15/2020	09/18/2023
44891A-BN-6	HYUNDAI CAPITAL AMERICA			1	2.A FE	19,463,145	89.9420	17,538,651	19,500,000	19,479,327		7,161			1.800	1.839	AO	74,100	351,000	09/15/2020	10/15/2025
44891A-BR-7	HYUNDAI CAPITAL AMERICA			1	2.A FE	18,476,505	95.1310	17,599,235	18,500,000	18,491,950		7,830			0.800	0.843	JJ	71,122	148,000	01/05/2021	01/08/2024
44891A-BS-5	HYUNDAI CAPITAL AMERICA			1	2.A FE	7,054,817	87.4570	6,177,984	7,064,000	7,058,382		1,812			1.300	1.327	JJ	44,130	91,832	01/05/2021	01/08/2026
44891A-BU-0	HYUNDAI CAPITAL AMERICA				2.A FE	2,994,180	98.8350	2,965,035	3,000,000	2,999,253		2,908			0.800	0.898	AO	5,867	24,000	03/30/2021	04/03/2023
44891A-BW-6	HYUNDAI CAPITAL AMERICA			1	2.A FE	4,691,869	86.6390	4,072,047	4,700,000	4,694,315		1,590			1.500	1.536	JD	3,133	70,500	06/10/2021	06/15/2026
44891A-BW-6	HYUNDAI CAPITAL AMERICA	LS		1	2.A FE	299,481	86.6390	259,918	300,000	299,637		101			1.500	1.536	JD	200	4,500	06/10/2021	06/15/2026
44891A-BZ-9	HYUNDAI CAPITAL AMERICA			1	2.A FE	2,685,611	87.8880	2,373,849	2,701,000	2,688,850		3,121			1.650	1.775	MS	12,875	44,567	12/22/2021	09/17/2026
44920U-AM-0	HYUNDAI CAPITAL SERVICES INC		D		2.A FE	8,979,300	99.6850	8,971,623	9,000,000	8,999,200		4,428			3.750	3.801	MS	108,750	337,500	02/26/2018	03/05/2023
44920U-AP-3	HYUNDAI CAPITAL SERVICES INC		D		2.A FE	6,968,640	86.8480	6,079,353	7,000,000	6,980,295		6,179			1.250	1.343	FA	34,757	87,500	02/01/2021	02/08/2026
44920U-AS-7	HYUNDAI CAPITAL SERVICES INC		D		2.A FE	5,984,340	91.4260	5,485,548	6,000,000	5,988,413		4,073			2.125	2.203	JJ	55,604	63,750	01/18/2022	04/24/2025
449253-AB-9	IAA SPINCO INC			1	4.B FE	3,543,750	97.5610	3,414,649	3,500,000	3,414,649	(104,842)	(7,255)			5.500	5.255	JD	8,556	192,500	05/23/2019	06/15/2027
451102-BN-6	ICAHN ENTERPRISES LP			1	3.C FE	738	96.9800	716	738	716	(22)				6.375	6.375	JD	2	47	12/01/2017	12/15/2025
451102-BQ-9	ICAHN ENTERPRISES LP			1	3.C FE	541,906	96.9800	523,692	540,000	523,692	(16,308)	(1,906)			6.375	5.379	JD	1,530	17,213	08/02/2022	12/15/2025
451102-BT-3	ICAHN ENTERPRISES LP			1	3.C FE	7,250,000	96.0900	6,966,496	7,250,000	6,966,496	(283,504)				6.250	6.250	MN	57,899	453,125	10/28/2019	05/15/2026
451102-BW-6	ICAHN ENTERPRISES LP			1	3.C FE	488,096	95.8750	488,963	510,000	488,963	(1,168)	2,036			4.750	7.222	MS	7,133		10/20/2022	09/15/2024
451102-BZ-9	ICAHN ENTERPRISES LP			1	3.C FE	2,734,598	91.5600	2,456,555	2,683,000	2,456,555	(265,134)	(8,884)			5.250	4.837	MN	17,998	140,858	07/12/2021	05/15/2027
451102-BZ-9	ICAHN ENTERPRISES LP	LS		1	3.C FE	1,505,405	91.5600	1,352,341	1,477,000	1,352,341	(145,957)	(4,891)			5.250	4.837	MN	9,908	77,543	07/12/2021	05/15/2027
45167R-AG-9	IDEX CORPORATION			1	2.B FE	4,799,876	85.5840	4,159,402	4,860,000	4,803,141		2,073			3.000	3.171	MN	24,300	140,400	10/04/2022	05/01/2030
449691-AA-2	ILIAD HOLDING SAS		D	1	4.A FE	2,400,000	92.7450	2,225,890	2,400,000	2,225,890	(174,110)				6.500	6.500	AO	32,933	150,800	10/13/2021	10/15/2026
449691-AA-2	ILIAD HOLDING SAS	LS	D	1	4.A FE	2,000,000	92.7450	1,854,908	2,000,000	1,854,908	(145,092)				6.500	6.500	AO	27,444	125,667	10/13/2021	10/15/2026

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
45258L-AA-5	IMOLA MERGER CORP			1	3.C FE	23,465,250	86.7610	20,375,047	23,484,000	20,375,047	(3,089,501)	(701)			4.750	4.752	MN	142,535	1,115,490	02/09/2022	05/15/2029
45262B-AA-1	IMPERIAL BRANDS FINANCE PLC ABS		D	1	2.B FE	22,139,863	95.5980	21,270,644	22,250,000	22,213,520		22,311			3.125	3.233	JJ	299,371	695,313	07/23/2019	07/26/2024
45262B-AB-9	IMPERIAL BRANDS FINANCE PLC ABS		D	1	2.B FE	17,208,490	91.7140	15,927,088	17,366,000	17,280,725		21,986			3.500	3.648	JJ	261,696	607,810	07/23/2019	07/26/2026
45262B-AB-9	IMPERIAL BRANDS FINANCE PLC ABS	LS	D	1	2.B FE	132,785	91.7140	122,897	134,000	133,342		170			3.500	3.648	JJ	2,019	4,690	07/23/2019	07/26/2026
45262B-AC-7	IMPERIAL BRANDS FINANCE PLC ABS		D	1	2.B FE	9,913,300	85.5160	8,551,610	10,000,000	9,939,287		7,940			3.875	3.981	JJ	166,840	387,500	07/23/2019	07/26/2029
45262B-AF-0	IMPERIAL BRANDS FINANCE PLC ABS		D	1	2.B FE	9,895,600	99.5160	9,951,640	10,000,000	9,903,325		7,725			6.125	6.372	JJ	262,014		07/20/2022	07/27/2027
45674C-AA-1	INFOR INC			1	2.B FE	9,488,790	90.3350	8,581,863	9,500,000	9,494,305		2,174			1.750	1.774	JJ	76,660	166,250	06/02/2020	07/15/2025
45674C-AB-9	INFOR INC			1	2.B FE	6,298,047	97.6560	6,152,341	6,300,000	6,299,655		633			1.450	1.460	JJ	42,123	91,350	06/02/2020	07/15/2023
45687A-AP-7	INGERSOLL-RAND GLOBAL HOLDING COMP			1	2.B FE	15,254,964	93.6410	14,046,105	15,000,000	15,226,111		(37,405)			3.750	3.445	FA	203,125	562,500	12/21/2021	08/21/2028
456873-AE-8	INGERSOLL-RAND LUXEMBOURG FINANCE			1	2.B FE	5,970,178	94.3350	5,669,558	6,010,000	5,975,758		3,648			3.500	3.687	MS	58,431	192,675	09/01/2022	03/21/2026
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC			1	4.A FE	11,629,653	89.9150	10,372,548	11,536,000	10,372,548	(1,165,731)	(23,995)			5.750	5.559	FA	276,383	583,223	03/28/2022	02/01/2028
45866F-AT-1	INTERCONTINENTAL EXCHANGE INC			1	1.G FE	16,592,728	96.1460	15,970,812	16,611,000	16,596,261		3,533			3.650	3.689	MN	63,998	303,151	05/12/2022	05/23/2025
45866F-AT-1	INTERCONTINENTAL EXCHANGE INC	LS		1	1.G FE	388,572	96.1460	374,008	389,000	388,655		83			3.650	3.689	MN	1,499	7,099	05/12/2022	05/23/2025
45866F-AU-8	INTERCONTINENTAL EXCHANGE INC			1	1.G FE	9,973,500	96.6410	9,664,100	10,000,000	9,976,245		2,745			4.000	4.056	MS	117,778	124,444	05/12/2022	09/15/2027
459200-JR-3	INTERNATIONAL BUSINESS MACHINES CO			1	1.G FE	1,131,096	94.2280	1,130,732	1,200,000	1,132,664		1,568			3.300	4.835	JJ	16,940		11/21/2022	01/27/2027
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CO			1	1.G FE	13,818,660	97.2530	13,615,392	14,000,000	13,851,316		32,656			3.000	3.802	MN	53,667	210,000	09/07/2022	05/15/2024
459200-KS-9	INTERNATIONAL BUSINESS MACHINES CO			1	1.G FE	45,000,000	98.3770	44,269,695	45,000,000	45,000,000					4.000	4.000	JJ	770,000		07/20/2022	07/27/2025
459200-KT-7	INTERNATIONAL BUSINESS MACHINES CO			1	1.G FE	34,954,500	97.4390	34,103,720	35,000,000	34,958,041		3,541			4.150	4.179	JJ	621,347		07/20/2022	07/27/2027
459200-KU-4	INTERNATIONAL BUSINESS MACHINES CO			1	1.G FE	297,843	95.4060	286,219	300,000	297,917		74			4.400	4.490	JJ	5,647		07/20/2022	07/27/2032
459200-KU-4	INTERNATIONAL BUSINESS MACHINES CO	LS		1	1.G FE	14,923,920	95.4060	14,341,475	15,032,000	14,927,634		3,714			4.400	4.490	JJ	282,936		07/20/2022	07/27/2032
459506-AK-7	INTERNATIONAL FLAVORS & FRAGRANCES			1	2.C FE	8,423,581	94.1170	7,934,971	8,431,000	8,426,351		697			4.450	4.461	MS	99,006	375,180	09/24/2018	09/26/2028
459506-AN-1	INTERNATIONAL FLAVORS & FRAGRANCES			1	2.C FE	14,700,000	88.3330	12,984,936	14,700,000	14,700,000					1.230	1.230	AO	45,203	180,810	05/19/2021	10/01/2025
459506-AP-6	INTERNATIONAL FLAVORS & FRAGRANCES			1	2.C FE	7,882,928	83.9270	6,615,950	7,883,000	7,882,946		11			1.832	1.832	AO	30,488	144,417	05/19/2021	10/15/2027
459506-AP-6	INTERNATIONAL FLAVORS & FRAGRANCES	LS		1	2.C FE	116,999	83.9270	98,194	117,000	116,999					1.832	1.832	AO	453	2,143	05/19/2021	10/15/2027
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY			1	3.B FE	892,125	100.6090	797,829	793,000	797,829	(8,317)	21,517			6.500	4.299	FA	19,473	130,000	01/11/2018	02/15/2025
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC			1	3.B FE	3,564,205	99.2500	3,473,750	3,500,000	3,473,750	(73,329)	(12,921)			6.250	5.790	JJ	100,868	218,750	11/01/2021	01/15/2027
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC			1	3.B FE	284,459	93.1860	251,602	270,000	251,602	(29,044)	(3,296)			5.250	3.843	JJ	6,536	14,175	11/01/2021	01/15/2029
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC	LS		1	3.B FE	13,632,967	93.1860	12,140,259	13,028,000	12,140,259	(1,325,410)	(139,542)			5.250	4.003	JJ	315,386	631,470	02/09/2022	01/15/2029
460690-BL-3	INTERPUBLIC GROUP OF COMPANIES INC			1	2.B FE	1,098,193	98.1340	968,586	987,000	1,030,888		(33,775)			4.200	0.727	AO	8,751	41,454	01/01/2021	04/15/2024
460690-BL-3	INTERPUBLIC GROUP OF COMPANIES INC	LS		1	2.B FE	111,266	98.1340	98,134	100,000	104,447		(3,422)			4.200	0.727	AO	887	4,200	01/01/2021	04/15/2024
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES INC			1	2.B FE	691,083	95.6790	574,076	600,000	678,162		(12,609)			4.650	2.224	AO	6,975	27,900	12/22/2021	10/01/2028
461070-AL-8	INTERSTATE POWER & LIGHT CO			1	2.A FE	13,124,410	96.4600	12,539,813	13,000,000	13,036,551		(18,237)			3.250	3.098	JD	35,208	422,500	11/09/2017	12/01/2024
461070-AM-6	INTERSTATE POWER & LIGHT CO			1	2.A FE	3,522,915	95.3620	3,146,936	3,300,000	3,410,856		(40,726)			3.400	2.077	FA	42,387	112,200	03/10/2020	08/15/2025
46115H-AP-2	INTESA SANPAOLO SPA		D		2.B FE	897,033	99.1080	901,882	910,000	898,187		1,154			5.250	6.574	JJ	22,428		11/21/2022	01/12/2024
46188B-AA-0	INVITATION HOMES OPERATING PARTNER			1	2.C FE	14,593,567	73.9000	11,005,143	14,892,000	14,628,641		27,260			2.000	2.226	FA	112,517	305,286	12/22/2021	08/15/2031
46188B-AB-8	INVITATION HOMES OPERATING PARTNER			1	2.C FE	4,574,677	82.6890	3,803,689	4,600,000	4,578,231		3,403			2.300	2.387	MN	13,519	108,739	12/22/2021	11/15/2028
462613-AM-2	IPALCO ENTERPRISES INC			1	2.C FE	955,099	96.9020	959,328	990,000	958,725		3,626			3.700	5.711	MS	12,210		10/24/2022	09/01/2024
46266T-AA-6	IQVIA INC			1	3.C FE	16,836,300	95.3300	15,400,562	16,155,000	15,400,562	(967,616)	(163,150)			5.000	3.979	MN	103,213	807,750	09/21/2020	05/15/2027
46284V-AF-8	IRON MOUNTAIN INC			1	3.C FE	190,989	87.2200	191,884	220,000	191,884	(137)	1,032			4.875	7.309	MS	3,158	5,363	09/01/2022	09/15/2029
46284V-AN-1	IRON MOUNTAIN INC	LS		1	3.C FE	987,960	82.1940	986,328	1,200,000	986,328	(7,541)	5,909			4.500	7.346	FA	20,400		09/01/2022	02/15/2031
46567T-AB-0	ITHACA ENERGY NORTH SEA PLC		D	1	4.C FE	254,250	98.2920	245,730	250,000	245,730	(7,543)	(978)			9.000	8.530	JJ	10,375	11,250	02/14/2022	07/15/2026
45074J-AA-2	ITT HOLDINGS LLC			1	4.B FE	210,761	84.2140	218,956	260,000	211,564		803			6.500	10.490	FA	7,042		11/02/2022	08/01/2029
46653K-AC-2	JAB HOLDINGS BV		D	1	2.A FE	3,705,158	67.8320	2,557,948	3,771,000	3,705,922		764			4.500	4.608	AO	39,124	84,848	04/05/2022	04/08/2052
46653K-AC-2	JAB HOLDINGS BV	LS	D	1	2.A FE	225,002	67.8320	155,336	229,000	225,048		46			4.500	4.608	AO	2,376	5,153	04/05/2022	04/08/2052
466313-AL-7	JABIL INC			1	2.C FE	198,507	88.6150	177,229	200,000	198,851		336			1.700	1.881	AO	718	3,400	12/22/2021	04/15/2026

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
47216F-AA-5	JAZZ SECURITIES DAC			1	3.B FE	2,618,070	89.1150	2,272,433	2,550,000	2,272,433	(329,466)	(13,471)			4.375	3.755	JJ	51,443	135,115	12/01/2021	01/15/2029
47216F-AA-5	JAZZ SECURITIES DAC	LS		1	3.B FE	4,113,480	89.1150	3,550,342	3,984,000	3,550,342	(525,756)	(23,949)			4.375	3.672	JJ	80,372	211,097	06/01/2021	01/15/2029
445658-CF-2	JB HUNT TRANSPORT SERVICES INC			1	2.A FE	12,878,262	96.8320	12,297,651	12,700,000	12,835,890		(41,468)			3.875	3.507	MS	164,042	492,125	12/21/2021	03/01/2026
445658-CF-2	JB HUNT TRANSPORT SERVICES INC	LS		1	2.A FE	99,994	96.8320	96,832	100,000	99,997		1			3.875	3.876	MS	1,292	3,875	02/26/2019	03/01/2026
46590X-AD-8	JBS USA FOOD CO			1	2.C FE	15,797,570	76.6850	12,269,616	16,000,000	15,808,037		17,135			3.000	3.149	MN	61,333	458,667	12/22/2021	05/15/2032
46590X-AF-3	JBS USA FOOD CO			1	2.C FE	10,328,430	82.7650	8,690,273	10,500,000	10,343,715		20,535			3.000	3.271	FA	130,375	157,500	01/19/2022	02/02/2029
46590X-AG-1	JBS USA FOOD CO			1	2.C FE	36,675,430	94.7370	35,052,801	37,000,000	36,694,699		19,269			5.125	5.352	FA	1,000,799		09/12/2022	02/01/2028
46590X-AH-9	JBS USA FOOD CO			1	2.C FE	19,671,700	95.3780	19,075,600	20,000,000	19,680,197		8,497			5.750	6.033	AO	606,944		09/12/2022	04/01/2033
46590X-AJ-5	JBS USA FOOD CO	LS		1	2.C FE	1,974,520	95.1810	1,903,622	2,000,000	1,974,663		143			6.500	6.598	JD	10,833	57,778	06/06/2022	12/01/2052
46590X-AB-2	JBS USA LUX SA			1	2.C FE	7,095,000	95.1520	6,751,034	7,095,000	7,080,581		1,146			5.500	5.535	JJ	179,937	390,225	07/23/2019	01/15/2030
46590X-AC-0	JBS USA LUX SA			1	2.C FE	4,850,000	81.6900	3,961,970	4,850,000	4,845,310		160			3.750	3.763	JD	15,156	181,875	05/14/2021	12/01/2031
46590X-AR-7	JBS USA LUX SA			1	2.C FE	19,421,517	87.4720	17,144,512	19,600,000	19,427,510		15,792			2.500	2.732	JJ	225,944		08/19/2022	01/15/2027
46590X-AR-7	JBS USA LUX SA	LS		1	2.C FE	396,358	87.4720	349,888	400,000	396,480		322			2.500	2.732	JJ	4,611		08/19/2022	01/15/2027
46590X-AT-3	JBS USA LUX SA			1	2.C FE	4,236,043	81.0000	3,442,500	4,250,000	4,234,210		2,172			3.625	3.662	JJ	71,040		08/19/2022	01/15/2032
472141-AA-8	JBS USA LUX SA/JBS USA FINANCE INC			1	2.C FE		104.2440								6.750	4.791	FA		210,000	03/04/2022	02/15/2028
47216Q-AB-9	JDE PEETS NV		D	1	2.C FE	29,423,253	84.4060	27,321,411	32,369,000	29,767,838		341,436			1.375	3.488	JJ	205,228	264,933	06/10/2022	01/15/2027
47216Q-AC-7	JDE PEETS NV		D	1	2.C FE	23,681,540	75.5900	18,141,696	24,000,000	23,713,386		29,027			2.250	2.402	MS	145,500	540,000	12/07/2021	09/24/2031
47233J-GT-9	JEFFERIES GROUP LLC / JEFFERIES GR			1	2.B FE	3,179,349	76.2840	2,447,954	3,209,000	3,182,573		2,627			2.625	2.731	AO	17,783	85,874	10/05/2021	10/15/2031
47233J-GT-9	JEFFERIES GROUP LLC / JEFFERIES GR	LS		1	2.B FE	1,774,451	76.2840	1,366,246	1,791,000	1,776,251		1,466			2.625	2.731	AO	9,925	47,928	10/05/2021	10/15/2031
476556-DC-6	JERSEY CENTRAL POWER & LIGHT CO			1	2.A FE	18,121,500	96.5860	17,385,426	18,000,000	18,060,819		(18,462)			4.300	4.180	JJ	356,900	774,000	02/05/2019	01/15/2026
476556-DB-8	JERSEY CENTRAL PWR & LT			1	2.A FE	7,142,655	98.5950	6,408,695	6,500,000	6,700,393		(156,527)			4.700	2.185	AO	76,375	305,500	02/11/2020	04/01/2024
24422E-WK-1	JOHN DEERE CAPITAL CORP				1.F FE	4,991,450	98.0720	4,903,600	5,000,000	4,991,936		486			4.150	4.188	MS	65,132		09/06/2022	09/15/2027
46625H-KC-3	JPMORGAN CHASE & CO			1	1.F FE	4,959,900	96.5120	4,825,580	5,000,000	4,968,808		8,908			3.125	3.441	JJ	68,576	78,125	05/17/2022	01/23/2025
46625H-KC-3	JPMORGAN CHASE & CO	LS		1	1.F FE	1,049,171	96.5120	965,116	1,000,000	1,033,088		(15,694)			3.125	1.489	JJ	13,715	31,250	12/22/2021	01/23/2025
46625H-RY-8	JPMORGAN CHASE & CO			1	1.F FE	865,472	93.4300	747,436	800,000	852,885		(12,284)			3.782	2.085	FA	12,607	30,256	12/22/2021	02/01/2028
46647P-AF-3	JPMORGAN CHASE & CO			1,3	1.F FE	2,057,025	92.0220	1,766,815	1,920,000	2,031,995		(24,425)			3.540	2.124	MN	11,328	67,968	12/22/2021	05/01/2028
46647P-AH-9	JPMORGAN CHASE & CO			1	1.F FE	2,937,856	97.1940	2,954,685	3,040,000	2,944,465		6,609			3.220	4.765	MS	32,629		11/02/2022	03/01/2025
46647P-AM-8	JPMORGAN CHASE & CO			1	1.F FE	1,851,282	90.7530	1,496,519	1,649,000	1,799,051		(28,269)			3.509	1.626	JJ	25,396	57,863	12/22/2021	01/23/2029
46647P-AU-0	JPMORGAN CHASE & CO			1,3	1.E FE	1,084,755	99.0060	990,064	1,000,000	1,018,653		(33,127)			3.797	0.464	JJ	16,665	37,970	01/01/2021	07/23/2024
46647P-BH-8	JPMORGAN CHASE & CO			1	1.E FE	4,516,510	92.5560	4,257,558	4,600,000	4,553,980		13,698			2.005	2.331	MS	27,669	92,230	03/12/2020	03/13/2026
46647P-BW-5	JPMORGAN CHASE & CO			1,5	1.E FE	1,000,000	86.9870	869,868	1,000,000	1,000,000					1.040	1.040	FA	4,247	10,400	01/28/2021	02/04/2027
46647P-CB-0	JPMORGAN CHASE & CO			1,5	1.E FE	8,000,000	87.8660	7,029,296	8,000,000	8,000,000					1.578	1.578	AO	24,196	126,240	04/15/2021	04/22/2027
46647P-CJ-3	JPMORGAN CHASE & CO			1,5	1.E FE	3,000,000	83.5190	2,505,564	3,000,000	3,000,000					2.069	2.069	JD	5,173	62,070	05/24/2021	06/01/2029
46647P-CP-9	JPMORGAN CHASE & CO			1	1.E FE	1,000,000	86.5760	865,763	1,000,000	1,000,000					1.470	1.470	MS	4,043	14,700	09/15/2021	09/22/2027
46647P-CP-9	JPMORGAN CHASE & CO	LS		1	1.E FE	3,000,000	86.5760	2,597,289	3,000,000	3,000,000					1.470	1.470	MS	12,128	44,100	09/15/2021	09/22/2027
46647P-DE-3	JPMORGAN CHASE & CO			1,5	1.E FE	45,650,000	97.7720	44,632,964	45,650,000	45,650,000					3.845	3.845	JD	82,886	877,621	06/07/2022	06/14/2025
46647P-DE-3	JPMORGAN CHASE & CO	LS		1,5	1.E FE	350,000	97.7720	342,202	350,000	350,000					3.845	3.845	JD	635	6,729	06/07/2022	06/14/2025
46647P-DF-0	JPMORGAN CHASE & CO			1,5	1.E FE	4,870,000	94.0860	4,582,008	4,870,000	4,870,000					4.565	4.565	JD	10,498	111,158	06/07/2022	06/14/2030
46647P-DF-0	JPMORGAN CHASE & CO	LS		1,5	1.E FE	130,000	94.0860	122,312	130,000	130,000					4.565	4.565	JD	280	2,967	06/07/2022	06/14/2030
46647P-DG-8	JPMORGAN CHASE & CO			1,5	1.E FE	23,228,000	97.4780	22,642,260	23,228,000	23,228,000					4.851	4.851	JJ	488,276		07/18/2022	07/25/2028
46647P-DG-8	JPMORGAN CHASE & CO	LS		1,5	1.E FE	11,772,000	97.4780	11,475,145	11,772,000	11,772,000					4.851	4.851	JJ	247,459		07/18/2022	07/25/2028
46647P-DK-9	JPMORGAN CHASE & CO			1,5	1.G FE	16,000,000	97.6050	15,616,848	16,000,000	16,000,000					5.717	5.717	MS	271,875		09/07/2022	09/14/2033
46647P-DM-5	JPMORGAN CHASE & CO			1,5	1.E FE	5,000,000	100.0020	5,000,090	5,000,000	5,000,000					5.546	5.546	JD	12,324		12/12/2022	12/15/2025
48203R-AM-6	JUNIPER NETWORKS INC			1	2.B FE	930,090	89.1230	917,964	1,030,000	930,435		345			3.750	5.512	FA	14,592		12/19/2022	08/15/2029
48203R-AN-4	JUNIPER NETWORKS INC			1	2.B FE	14,496,520	89.4280	12,967,002	14,500,000	14,497,927		688			1.200	1.205	JD	10,150	174,000	12/03/2020	12/10/2025

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
48203R-AP-9	JUNIPER NETWORKS INC			1	2.B FE	3,992,440	76.1250	3,044,980	4,000,000	3,993,875		704			2.000	2.021	JD	4,667	80,000	12/03/2020	12/10/2030
485170-BD-5	KANSAS CITY SOUTHERN RAILWAY CO			1	2.B FE	20,329,627	86.3620	17,190,436	19,905,000	20,180,206		(49,693)			2.875	2.646	MN	73,123	552,518	09/01/2022	11/15/2029
48242W-AC-0	KBR INC			1	3.C FE	7,494,000	88.3310	6,653,997	7,533,000	6,651,292	(843,997)	1,289			4.750	4.846	MS	90,448	343,568	09/29/2022	09/30/2028
487836-BW-7	KELLOGG COMPANY			1	2.B FE	9,964,600	97.0280	9,702,830	10,000,000	9,979,117		3,383			4.300	4.344	MN	54,944	430,000	05/07/2018	05/15/2028
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC			1	4.A FE	7,491,613	83.6530	6,299,056	7,530,000	6,299,056	(1,146,889)	1,989			4.875	4.951	MS	108,087	367,088	02/09/2022	09/15/2028
26138E-AS-8	KEURIG DR PEPPER INC			1	2.B FE	4,974,150	95.8820	4,794,100	5,000,000	4,978,300		4,150			3.400	3.560	MN	21,722	85,000	05/26/2022	11/15/2025
49271V-AH-3	KEURIG DR PEPPER INC			1	2.B FE		101.9610								4.417	2.542	MN		21,650	02/14/2022	05/25/2025
49271V-AP-5	KEURIG DR PEPPER INC			1	2.B FE	24,819,501	93.0180	23,129,955	24,866,000	24,823,564		4,064			3.950	3.981	AO	207,355	472,005	04/07/2022	04/15/2029
49271V-AP-5	KEURIG DR PEPPER INC	LS		1	2.B FE	133,749	93.0180	124,645	134,000	133,771		22			3.950	3.981	AO	1,117	2,544	04/07/2022	04/15/2029
49271V-AQ-3	KEURIG DR PEPPER INC			1	2.B FE	557,368	90.9650	509,405	560,000	557,518		150			4.050	4.108	AO	4,788	10,899	04/07/2022	04/15/2032
49271V-AQ-3	KEURIG DR PEPPER INC	LS		1	2.B FE	11,386,232	90.9650	10,406,407	11,440,000	11,389,301		3,069			4.050	4.108	AO	97,812	222,651	04/07/2022	04/15/2032
49306S-AA-4	KEY BANK NATIONAL ASSOCIATION				1.G FE	4,022,000	96.1580	3,846,320	4,000,000	4,020,032		(1,968)			4.390	4.277	JD	8,292	87,800	06/07/2022	12/14/2027
49327M-3E-2	KEY BANK USA NA			1	1.G FE	9,997,200	97.6980	9,769,830	10,000,000	9,997,552		352			4.150	4.160	FA	164,847		08/03/2022	08/08/2025
49327M-3F-9	KEYBANK NATIONAL ASSOCIATION			1	1.G FE	4,991,650	103.2180	5,160,900	5,000,000	4,991,837		187			5.850	5.889	MN	37,375		11/09/2022	11/15/2027
49338L-AB-9	KEYSIGHT TECHNOLOGIES INC			1	2.B FE	730,332	98.4660	708,952	720,000	728,513		(1,819)			4.550	3.874	AO	5,551	16,380	08/02/2022	10/30/2024
49338C-AB-9	KEYSPAN GAS EAST CORPORATION			1	2.A FE	5,000,000	89.3420	4,467,115	5,000,000	5,000,000					2.742	2.742	FA	51,793	137,100	08/02/2016	08/15/2026
49374J-AB-9	KIA CORP		D		2.A FE	2,990,730	94.1250	2,823,747	3,000,000	2,995,972		3,080			1.000	1.105	AO	6,250	30,000	04/12/2021	04/16/2024
493738-AE-8	KIA MOTORS CORPORATION		D		2.A FE	24,101,469	99.2930	24,128,199	24,300,000	24,287,652		38,310			3.000	3.163	AO	133,650	729,000	10/19/2017	04/25/2023
493738-AF-5	KIA MOTORS CORPORATION		D		2.A FE	6,417,170	89.3520	5,763,178	6,450,000	6,432,744		3,230			3.500	3.561	AO	41,388	225,750	10/19/2017	10/25/2027
494368-BY-8	KIMBERLY-CLARK CORPORATION			1	1.F FE	1,818,352	96.3770	1,542,029	1,600,000	1,787,347		(30,173)			3.950	1.825	MN	10,533	63,200	12/21/2021	11/01/2028
494386-AC-9	KIMBERLY-CLARK DE MEXICO		D	1	1.G FE	9,945,900	94.7630	9,476,300	10,000,000	9,986,550		5,810			3.250	3.314	MS	98,403	325,000	03/05/2015	03/12/2025
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	8,984,880	98.2920	8,846,253	9,000,000	8,997,012		1,696			4.250	4.271	MS	127,500	382,500	09/08/2014	09/01/2024
49456B-AF-8	KINDER MORGAN INC			1	2.B FE	20,748,311	98.0690	20,033,433	20,428,000	20,688,720		(59,591)			4.300	3.743	JD	73,200	878,404	05/26/2022	06/01/2025
49456B-AF-8	KINDER MORGAN INC	LS		1	2.B FE	4,638,611	98.0690	4,478,788	4,567,000	4,625,288		(13,322)			4.300	3.743	JD	16,365	196,381	05/26/2022	06/01/2025
49456B-AU-5	KINDER MORGAN INC			1	2.B FE	10,680,118	88.2540	10,237,464	11,600,000	10,789,962		109,804			1.750	3.694	MN	25,939	115,967	06/02/2022	11/15/2026
49456B-AV-3	KINDER MORGAN INC			1	2.B FE	23,560,563	92.7120	21,855,809	23,574,000	23,560,974		411			4.800	4.807	FA	465,194		07/25/2022	02/01/2033
49456B-AV-3	KINDER MORGAN INC	LS		1	2.B FE	3,424,047	92.7120	3,176,296	3,426,000	3,424,107		60			4.800	4.807	FA	67,606		07/25/2022	02/01/2033
49456B-AW-1	KINDER MORGAN INC			1	2.B FE	6,642,599	89.7580	5,984,159	6,667,000	6,642,734		135			5.450	5.475	FA	149,378		07/25/2022	08/01/2052
49456B-AB-7	KINDER MORGAN INC/DELAWARE			1	2.B FE	5,258,040	100.0580	4,701,711	4,699,000	4,833,849		(151,452)			5.625	2.281	MN	33,774	264,319	02/18/2020	11/15/2023
50077L-AZ-9	KRAFT HEINZ FOODS CO	LS		1	2.C FE	3,378,000	86.8040	3,472,172	4,000,000	3,380,065		2,065			4.875	6.052	AO	48,750		10/07/2022	10/01/2049
50077L-BC-9	KRAFT HEINZ FOODS CO			1	2.C FE	6,522,688	95.5400	5,684,612	5,950,000	6,376,874	42,199	(92,170)			3.875	2.147	MN	29,461	230,563	05/26/2021	05/15/2027
50155Q-AJ-9	KYNDRYL HOLDINGS INC			1	2.B FE	15,184,154	81.5890	12,401,558	15,200,000	15,159,693		(24,461)			2.050	2.077	AO	65,782	155,800	09/27/2022	10/15/2026
50155Q-AK-6	KYNDRYL HOLDINGS INC			1	2.B FE	6,195,574	75.0450	4,652,809	6,200,000	6,163,885		(31,688)			2.700	2.713	AO	35,340	83,700	09/27/2022	10/15/2028
50155Q-AL-4	KYNDRYL HOLDINGS INC			1	2.B FE	3,990,639	66.6470	2,665,896	4,000,000	3,990,874		235			3.150	3.180	AO	26,600	63,000	09/27/2022	10/15/2031
50155Q-AM-2	KYNDRYL HOLDINGS INC			1	2.B FE	5,974,080	59.8810	3,592,884	6,000,000	5,974,317		237			4.100	4.133	AO	51,933	123,000	09/27/2022	10/15/2041
501797-AN-4	L BRANDS INC			1	3.B FE	7,200,759	92.8650	6,638,919	7,149,000	6,638,919	(549,994)	(6,742)			5.250	5.124	FA	156,384	375,323	11/10/2020	02/01/2028
501797-AN-4	L BRANDS INC	LS		1	3.B FE	355,616	92.8650	325,956	351,000	325,956	(28,463)	(577)			5.250	5.030	FA	7,678	18,428	11/10/2020	02/01/2028
501797-AU-8	L BRANDS INC			1	3.B FE	704,000	106.5190	749,890	704,000	704,000					9.375	9.375	JJ	33,000	66,000	06/04/2020	07/01/2025
502431-AF-6	L3HARRIS TECHNOLOGIES INC			1	2.B FE	5,086,281	85.3000	4,350,285	5,100,000	5,090,086		1,267			2.900	2.931	JD	6,573	147,900	11/13/2019	12/15/2029
502431-AL-3	L3HARRIS TECHNOLOGIES INC			1	2.B FE	9,417,884	95.3680	9,026,562	9,465,000	9,435,344		6,797			3.850	3.936	JD	16,196	364,403	05/06/2020	12/15/2026
502431-AM-1	L3HARRIS TECHNOLOGIES INC			1	2.B FE	3,993,008	95.7220	3,828,864	4,000,000	3,995,028		789			4.400	4.426	JD	7,822	176,000	05/06/2020	06/15/2028
50540R-AV-4	LABORATORY CORP OF AMERICA			1	2.B FE	18,344,036	94.5680	17,813,736	18,837,000	18,455,485		111,449			2.300	3.401	JD	36,104	433,251	05/26/2022	12/01/2024
50540R-AW-2	LABORATORY CORP OF AMERICA			1	2.B FE	944,547	86.1360	815,709	947,000	945,230		227			2.950	2.980	JD	2,328	27,937	11/18/2019	12/01/2029
50540R-AW-2	LABORATORY CORP OF AMERICA	LS		1	2.B FE	4,034,523	86.1360	3,484,205	4,045,000	4,037,441		971			2.950	2.980	JD	9,944	119,328	11/18/2019	12/01/2029
50540R-AX-0	LABORATORY CORPORATION OF AMERICA			1	2.B FE	10,178,413	88.5670	9,033,824	10,200,000	10,183,762		4,570			1.550	1.598	JD	13,175	158,100	12/22/2021	06/01/2026

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
505742-AG-1	LADDER CAPITAL FINANCE HOLDINGS LL			1	3.B FE	330,462	93.9540	310,049	330,000	310,049	(19,951)	(462)			5.250	5.207	AO	4,331	17,325	02/14/2022	10/01/2025
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LL			1	3.B FE	14,631,113	84.0030	12,390,428	14,750,000	12,390,428	(2,253,198)	16,593			4.250	4.418	FA	261,198	541,875	02/23/2022	02/01/2027
505742-AP-1	LADDER CAPITAL FINANCE HOLDINGS LL			1	3.B FE	36,200,610	80.7360	29,048,005	35,979,000	29,048,005	(7,071,608)	(66,935)			4.750	4.550	JD	75,956	1,721,946	02/23/2022	06/15/2029
513272-AD-6	LAMB WESTON HOLDINGS INC			1	3.C FE	451,161	88.3200	450,432	510,000	450,432	(3,750)	3,021			4.125	6.048	JJ	8,824	15,369	07/05/2022	01/31/2030
517834-AE-7	LAS VEGAS SANDS CORP			1	3.A FE	951,573	90.2800	947,939	1,050,000	947,939	(8,996)	5,362			3.500	6.269	FA	13,577		10/04/2022	08/18/2026
517834-AG-2	LAS VEGAS SANDS CORP			1	3.A FE	421,331	94.5190	396,980	420,000	396,980	(23,892)	(459)			3.200	3.066	FA	5,339	6,720	02/14/2022	08/08/2024
517834-AH-0	LAS VEGAS SANDS CORP			1	3.A FE	245,785	91.8970	229,743	250,000	229,743	(17,094)	1,052			2.900	3.436	JD	121	7,250	02/14/2022	06/25/2025
05552B-AA-4	LBM ACQUISITION LLC			1	5.B FE	5,325,000	63.6350	3,388,574	5,325,000	3,388,574	(1,876,519)				6.250	6.250	JJ	153,464	332,813	06/24/2021	01/15/2029
524660-AX-5	LEGGETT & PLATT INC			1	2.B FE	5,984,640	97.1270	5,827,620	6,000,000	5,996,669		1,685			3.800	3.831	MN	29,133	228,000	11/05/2014	11/15/2024
52532X-AB-1	LEIDOS INC			1	2.C FE	8,976,836	99.2020	8,928,135	9,000,000	8,995,349		12,259			2.950	3.091	MN	33,925	265,500	06/23/2021	05/15/2023
52532X-AD-7	LEIDOS INC			1	2.C FE	4,131,237	96.0270	3,978,386	4,143,000	4,135,637		2,918			3.625	3.704	MN	19,190	150,184	06/23/2021	05/15/2025
52532X-AD-7	LEIDOS INC	LS		1	2.C FE	2,848,888	96.0270	2,743,483	2,857,000	2,851,923		2,012			3.625	3.704	MN	13,233	103,566	06/23/2021	05/15/2025
52532X-AH-8	LEIDOS INC			1	2.C FE	4,479,590	76.6060	3,447,248	4,500,000	4,482,514		1,932			2.300	2.353	FA	39,100	103,500	06/23/2021	02/15/2031
526107-AD-9	LENNOX INTERNATIONAL INC.			1	2.B FE	14,616,648	98.2160	14,418,153	14,680,000	14,666,962		10,458			3.000	3.104	MN	56,273	431,700	09/01/2022	11/15/2023
526107-AE-7	LENNOX INTERNATIONAL INC.			1	2.B FE	4,495,860	90.5130	4,073,067	4,500,000	4,497,827		821			1.350	1.369	FA	25,313	60,750	07/22/2020	08/01/2025
526107-AF-4	LENNOX INTERNATIONAL INC.			1	2.B FE	4,486,725	85.7180	3,857,288	4,500,000	4,491,131		1,843			1.700	1.745	FA	31,875	76,500	07/22/2020	08/01/2027
527298-BN-2	LEVEL 3 FINANCING INC			1	3.C FE	1,663,000	83.2500	1,384,448	1,663,000	1,384,448	(278,553)				4.625	4.625	MS	22,647	76,914	09/11/2019	09/15/2027
527298-BN-2	LEVEL 3 FINANCING INC	LS		1	3.C FE	118,000	83.2500	98,235	118,000	98,235	(19,765)				4.625	4.625	MS	1,607	5,458	09/11/2019	09/15/2027
527298-BP-7	LEVEL 3 FINANCING INC			1	3.A FE	16,475,628	84.4990	14,375,730	17,013,000	14,375,730	(2,145,329)	38,486			3.400	4.142	MS	192,814	493,221	08/25/2022	03/01/2027
527298-BQ-5	LEVEL 3 FINANCING INC			1	3.A FE	17,103,550	78.9140	13,888,776	17,600,000	13,888,776	(3,238,430)	23,307			3.875	4.316	MN	87,144	592,875	07/28/2022	11/15/2029
527298-BR-3	LEVEL 3 FINANCING INC			1	3.C FE	9,175,140	78.7700	7,167,282	9,099,000	7,167,282	(1,825,022)	(15,706)			4.250	4.054	JJ	193,354	386,708	10/05/2020	07/01/2028
527298-BR-3	LEVEL 3 FINANCING INC	LS		1	3.C FE	9,511,338	78.7700	7,235,812	9,186,000	7,235,812	(1,793,383)	(64,945)			4.250	3.461	JJ	195,203	390,405	07/29/2020	07/01/2028
527298-BS-1	LEVEL 3 FINANCING INC			1	3.C FE	5,922,500	73.2240	4,393,446	6,000,000	4,393,446	(1,315,670)	9,116			3.625	3.821	JD	9,667	217,500	04/30/2021	01/15/2029
501955-AA-6	LG CHEM LTD		D		2.A FE	20,802,792	95.9120	19,981,389	20,833,000	20,822,582		5,568			3.250	3.279	AO	142,938	677,073	04/08/2019	10/15/2024
531546-AB-5	LIBERTY UTILITIES FINANCE GP1		C	1	2.B FE	14,462,300	75.1230	10,892,850	14,500,000	14,470,216		3,529			2.050	2.079	MS	87,524	297,250	09/16/2020	09/15/2030
53219L-AT-6	LIFEPOINT HEALTH INC			1	4.B FE	1,000,000	94.1090	941,090	1,000,000	941,090	(58,910)				6.750	6.750	AO	14,250	67,500	04/06/2020	04/15/2025
532716-AN-7	LIMITED BRANDS INC			1	4.A FE	1,220,750	84.5000	1,223,560	1,448,000	1,210,737	(10,969)	956			7.600	9.617	JJ	50,744		12/19/2022	07/15/2037
532716-AN-7	LIMITED BRANDS INC	LS		1	4.A FE	92,380	84.5000	94,640	112,000	92,522		142			7.600	9.879	JJ	3,925		10/04/2022	07/15/2037
536797-AF-0	LITHIA MOTORS INC	LS		1	3.B FE	5,281,250	81.3610	4,068,025	5,000,000	4,068,025	(1,156,986)	(35,466)			4.375	3.490	JJ	100,868	218,750	05/20/2021	01/15/2031
536797-AG-8	LITHIA MOTORS INC			1	3.B FE	542,750	82.2110	549,169	668,000	546,176		3,426			3.875	7.509	JD	2,157	12,943	10/05/2022	06/01/2029
538034-AN-9	LIVE NATION ENTERTAINMENT INC			1	4.C FE	11,258,050	94.5690	10,374,208	10,970,000	10,374,208	(700,268)	(118,353)			5.625	4.615	MS	181,691	617,063	11/02/2021	03/15/2026
538034-AX-7	LIVE NATION ENTERTAINMENT INC			1	4.A FE	4,953,125	85.2080	4,260,385	5,000,000	4,260,385	(690,462)	6,961			3.750	3.924	JJ	86,458	187,500	12/22/2021	01/15/2028
539439-AS-8	LLOYDS BANKING GROUP PLC		D		1.G FE	11,753,394	99.3210	11,528,188	11,607,000	11,642,300		(56,282)			4.050	3.553	FA	176,281	470,084	01/01/2021	08/16/2023
539439-AW-9	LLOYDS BANKING GROUP PLC		D	1,5	2.A FE	10,000,000	105.8500	10,585,010	10,000,000	10,000,000					7.953	7.953	MN	101,622		11/07/2022	11/15/2033
53944Y-AD-5	LLOYDS BANKING GROUP PLC		D		1.G FE	4,859,140	93.0210	4,551,503	4,893,000	4,877,802		3,427			3.750	3.834	JJ	86,647	183,488	01/04/2017	01/11/2027
53944Y-AD-5	LLOYDS BANKING GROUP PLC	LS	D		1.G FE	106,260	93.0210	99,532	107,000	106,668		75			3.750	3.834	JJ	1,895	4,013	01/04/2017	01/11/2027
53944Y-AF-0	LLOYDS BANKING GROUP PLC		D		1.G FE	10,753,366	98.0860	10,228,377	10,428,000	10,577,876		(61,129)			4.450	3.798	MN	68,318	464,046	01/15/2020	05/08/2025
53944Y-AP-8	LLOYDS BANKING GROUP PLC		D	1,5	1.G FE	6,574,302	86.5550	5,712,604	6,600,000	6,578,990		4,574			1.627	1.703	MN	14,914	107,382	12/22/2021	05/11/2027
53961*-BQ-8	LOCAL INITIATIVES SUPPORT CORPORAT			2	1.D	8,000,000	100.1570	8,012,562	8,000,000	8,012,550		(2,307)			4.000	3.945	JAJO	80,000	320,000	08/31/2018	10/01/2026
539830-BU-2	LOCKHEED MARTIN CORPORATION			1	1.G FE	8,974,350	100.7230	9,065,034	9,000,000	8,975,855		1,505			4.950	5.054	AO	82,913		10/19/2022	10/15/2025
539830-BV-0	LOCKHEED MARTIN CORPORATION			1	1.G FE	15,891,417	102.2040	16,268,785	15,918,000	15,892,282		865			5.100	5.138	MN	151,088		10/19/2022	11/15/2027
539830-BV-0	LOCKHEED MARTIN CORPORATION	LS		1	1.G FE	4,075,183	102.2040	4,171,955	4,082,000	4,075,405		222			5.100	5.138	MN	38,745		10/19/2022	11/15/2027
539830-BW-8	LOCKHEED MARTIN CORPORATION			1	1.G FE	2,488,933	103.1030	2,580,656	2,503,000	2,489,126		193			5.250	5.322	JJ	24,456		10/19/2022	01/15/2033
539830-BW-8	LOCKHEED MARTIN CORPORATION	LS		1	1.G FE	12,426,767	103.1030	12,884,719	12,497,000	12,427,731		965			5.250	5.322	JJ	122,106		10/19/2022	01/15/2033
548661-EK-9	LOWES COMPANIES INC			1	2.A FE	6,019,495	98.5070	5,931,100	6,021,000	6,019,644		149			4.400	4.409	MS	83,157		09/06/2022	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
548661-EK-9	LOWES COMPANIES INC	LS		1	2.A FE	1,978,505	98.5070	1,949,452	1,979,000	1,978,554		49			4.400	4.409	MS	27,332		09/06/2022	09/08/2025
50212Y-AD-6	LPL HOLDINGS INC			1	3.B FE	10,946,000	87.0100	9,524,115	10,946,000	9,524,115	(1,421,885)				4.000	4.000	MS	128,920	437,840	03/04/2021	03/15/2029
50212Y-AD-6	LPL HOLDINGS INC	LS		1	3.B FE	2,804,000	87.0100	2,439,760	2,804,000	2,439,760	(364,240)				4.000	4.000	MS	33,025	112,160	03/04/2021	03/15/2029
50220P-AA-1	LSEGA FINANCING PLC		D	1	1.G FE	6,061,463	93.8730	5,994,698	6,386,000	6,159,106		97,643			0.650	3.552	AO	9,801	20,755	06/07/2022	04/06/2024
50220P-AA-1	LSEGA FINANCING PLC	LS	D	1	1.G FE	582,797	93.8730	576,377	614,000	592,185		9,388			0.650	3.552	AO	942	1,996	06/07/2022	04/06/2024
50220P-AB-9	LSEGA FINANCING PLC		D	1	1.G FE	2,996,970	87.6280	2,628,834	3,000,000	2,997,999		595			1.375	1.396	AO	9,740	41,250	03/25/2021	04/06/2026
50220P-AC-7	LSEGA FINANCING PLC		D	1	1.G FE	4,995,450	85.2130	4,260,650	5,000,000	4,996,520		621			2.000	2.014	AO	23,611	100,000	03/25/2021	04/06/2028
50221D-AA-7	LSF11 A5 HOLDCO LLC			1	5.A FE	2,664,920	82.6110	2,365,982	2,864,000	2,365,982	(313,918)	14,980			6.625	7.865	AO	40,056	165,674	04/13/2022	10/15/2029
50221D-AA-7	LSF11 A5 HOLDCO LLC	LS		1	5.A FE	5,614,813	82.6110	4,950,883	5,993,000	4,950,883	(693,529)	29,600			6.625	7.743	AO	83,819	399,242	03/28/2022	10/15/2029
50249A-AF-0	LYB INTERNATIONAL FINANCE III LLC			1	2.B FE	3,159,951	89.2110	2,827,976	3,170,000	3,164,371		1,997			1.250	1.316	AO	9,906	39,625	10/06/2020	10/01/2025
50249A-AF-0	LYB INTERNATIONAL FINANCE III LLC	LS		1	2.B FE	1,240,057	89.2110	1,109,780	1,244,000	1,241,791		784			1.250	1.316	AO	3,888	15,550	10/06/2020	10/01/2025
55261F-AJ-3	M&T BANK CORPORATION			1	1.G FE	270,100	99.2620	248,155	250,000	254,472		(7,830)			3.550	0.402	JJ	3,821	8,875	01/01/2021	07/26/2023
55617L-AQ-5	MACYS RETAIL HOLDINGS LLC			1	3.A FE	105,775	86.7730	108,466	125,000	106,075		300			5.875	8.753	MS	2,162		11/02/2022	03/15/2030
55617L-AQ-5	MACYS RETAIL HOLDINGS LLC	LS		1	3.A FE	97,313	86.7730	99,789	115,000	97,589		276			5.875	8.753	MS	1,989		11/02/2022	03/15/2030
55617L-AR-3	MACYS RETAIL HOLDINGS LLC			1	3.A FE	415,130	84.0530	420,265	500,000	416,072		942			6.125	8.827	MS	9,017		11/02/2022	03/15/2032
55903V-AC-7	MAGALLANES INC			1	2.C FE	5,000,000	97.0770	4,853,840	5,000,000	5,000,000					3.428	3.428	MS	50,468	85,700	03/09/2022	03/15/2024
55903V-AE-3	MAGALLANES INC			1	2.C FE	40,017,000	95.0960	38,038,480	40,000,000	40,012,668		(4,332)			3.638	3.623	MS	428,476	727,600	03/10/2022	03/15/2025
55903V-AG-8	MAGALLANES INC	LS		1	2.C FE	43,000,000	90.0530	38,722,747	43,000,000	43,000,000					3.755	3.755	MS	475,425	807,325	03/09/2022	03/15/2027
55903V-AJ-2	MAGALLANES INC			1	2.C FE	13,000,000	86.5120	11,246,586	13,000,000	13,000,000					4.054	4.054	MS	155,178	263,510	03/09/2022	03/15/2029
55903V-AL-7	MAGALLANES INC			1	2.C FE	448,000	82.3770	369,047	448,000	448,000					4.279	4.279	MS	5,644	9,585	03/09/2022	03/15/2032
55903V-AL-7	MAGALLANES INC	LS		1	2.C FE	7,886,000	82.3770	6,496,211	7,886,000	7,886,000					4.279	4.279	MS	99,358	168,721	03/09/2022	03/15/2032
55903V-AN-3	MAGALLANES INC			1	2.C FE	10,000,000	76.5080	7,650,820	10,000,000	10,000,000					5.050	5.050	MS	148,694	252,500	03/09/2022	03/15/2042
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP			1	2.A FE	10,310,973	99.3330	10,321,734	10,391,000	10,316,597		5,624			5.000	5.248	MS	173,183		09/23/2022	03/01/2026
56585A-AG-7	MARATHON PETROLEUM CORP			1	2.B FE	5,978,460	97.3120	5,838,726	6,000,000	5,995,764		2,366			3.625	3.668	MS	64,042	217,500	09/02/2014	09/15/2024
56585A-AJ-1	MARATHON PETROLEUM CORP			1	2.B FE	555,441	83.4480	425,585	510,000	554,868		(573)			5.000	4.474	MS	7,508	25,500	02/14/2022	09/15/2054
56585A-BH-4	MARATHON PETROLEUM CORP			1	2.B FE	11,228,063	98.4710	11,077,988	11,250,000	11,239,148		4,302			4.700	4.744	MN	88,125	528,750	04/23/2020	05/01/2025
571903-BG-7	MARRIOTT INTERNATIONAL INC			1	2.B FE	5,982,262	80.9780	4,858,698	6,000,000	5,984,595		1,622			2.850	2.885	AO	36,100	171,000	12/22/2021	04/15/2031
57164P-AH-9	MARRIOTT OWNERSHIP RESORTS INC			1	4.A FE	406,135	82.9630	414,813	500,000	408,644		2,509			4.500	8.202	JD	1,000	11,250	10/04/2022	06/15/2029
571676-AJ-4	MARS INC			1	1.F FE	973,364	86.7710	867,706	1,000,000	979,199		5,679			0.875	1.480	JJ	4,010	8,750	12/21/2021	07/16/2026
571676-AJ-4	MARS INC	LS		1	1.F FE	2,920,092	86.7710	2,603,118	3,000,000	2,937,598		17,038			0.875	1.480	JJ	12,031	26,250	12/21/2021	07/16/2026
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC			1	2.A FE	3,813,472	96.9820	3,259,568	3,361,000	3,642,525		(85,935)			3.750	1.082	MS	37,461	126,038	01/01/2021	03/14/2026
571748-BF-8	MARSH & MCLENNAN COMPANIES INC			1	2.A FE	968,397	98.6130	865,819	878,000	912,206		(28,183)			3.875	0.626	MS	10,018	34,023	01/01/2021	03/15/2024
573284-AT-3	MARTIN MARIETTA MATERIALS INC			1	2.B FE	7,752,287	92.5400	7,269,009	7,855,000	7,765,727		9,818			3.500	3.752	JD	12,219	274,925	05/26/2022	12/15/2027
573284-AT-3	MARTIN MARIETTA MATERIALS INC	LS		1	2.B FE	195,190	92.5400	185,080	200,000	195,649		459			3.500	3.988	JD	311	7,000	05/26/2022	12/15/2027
573874-AC-8	MARVELL TECHNOLOGY INC			1	2.C FE	32,658,724	88.3210	28,969,354	32,800,000	32,692,552		31,431			1.650	1.753	AO	114,253	541,200	12/22/2021	04/15/2026
573874-AF-1	MARVELL TECHNOLOGY INC			1	2.C FE	25,807,511	84.6440	21,838,178	25,800,000	25,806,466		(1,146)			2.450	2.445	AO	133,443	632,100	12/22/2021	04/15/2028
573874-AJ-3	MARVELL TECHNOLOGY INC			1	2.C FE	2,994,575	80.4340	2,413,017	3,000,000	2,995,194		504			2.950	2.972	AO	18,683	88,500	10/08/2021	04/15/2031
573874-AL-8	MARVELL TECHNOLOGY INC			1	2.C FE	13,987,245	99.4200	13,918,856	14,000,000	13,995,919		8,333			4.200	4.263	JD	14,700	588,000	12/16/2021	06/22/2023
575385-AD-1	MASONITE INTERNATIONAL CORPORATION			1	3.B FE	913,715	92.4610	830,300	898,000	830,300	(74,175)	(2,880)			5.375	5.006	FA	20,111	48,268	08/05/2019	02/01/2028
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II				1.B FE	5,310,438	96.5400	5,179,371	5,365,000	5,325,116		14,678			2.750	3.270	JD	3,688	147,538	06/07/2022	06/22/2024
57629W-DK-3	MASSMUTUAL GLOBAL FUNDING II				1.B FE	14,984,550	97.8210	14,673,105	15,000,000	14,986,247		1,697			4.150	4.187	FA	216,146		08/23/2022	08/26/2025
57629W-DL-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	9,995,600	100.4860	10,048,550	10,000,000	9,995,652		52			5.050	5.060	JD	33,667		11/30/2022	12/07/2027
577081-BE-1	MATTEL INC			1	3.A FE	4,487,500	91.9410	4,597,025	5,000,000	4,520,919		33,419			3.375	6.707	AO	42,188	84,375	09/28/2022	04/01/2026
579780-AR-8	MCCORMICK & COMPANY INCORPORATED			1	2.B FE	13,963,040	87.5930	12,262,964	14,000,000	13,976,767		7,297			0.900	0.954	FA	47,600	126,000	02/08/2021	02/15/2026
58013M-FS-8	MCDONALDS CORPORATION			1	2.A FE	3,858,791	97.7810	3,789,976	3,876,000	3,859,217		427			4.600	4.656	MS	55,470		09/06/2022	09/06/2032

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
58013M-FS-8	MCDONALDS CORPORATION	LS		1	2.A FE	123,449	97.7810	121,248	124,000	123,463		14			4.600	4.656	MS	1,775		09/06/2022	09/06/2032
581557-BR-5	MCKESSON CORP			1	2.A FE	10,191,133	87.9430	9,014,178	10,250,000	10,205,879		11,362			1.300	1.422	FA	50,339	132,708	02/14/2022	08/15/2026
552704-AE-8	MEG ENERGY CORP		A	1	3.C FE	1,096,681	101.9890	1,077,006	1,056,000	1,077,006	(8,621)	(11,055)			7.125	5.677	FA	31,350	37,620	02/24/2022	02/01/2027
552704-AE-8	MEG ENERGY CORP	LS	A	1	3.C FE	8,003,728	101.9890	7,810,333	7,658,000	7,810,333	(101,726)	(91,668)			7.125	5.415	FA	227,347	272,816	03/30/2022	02/01/2027
552704-AF-5	MEG ENERGY CORP		A	1	3.C FE	11,851,815	94.3030	10,945,691	11,607,000	10,945,691	(847,784)	(53,869)			5.875	5.302	FA	284,130	626,393	01/31/2022	02/01/2029
552704-AF-5	MEG ENERGY CORP	LS	A	1	3.C FE	1,062,443	94.3030	970,373	1,029,000	970,373	(84,240)	(7,507)			5.875	4.994	FA	25,189	60,454	12/13/2021	02/01/2029
58933Y-AR-6	MERCK & CO INC			1	1.E FE	4,972,200	95.8260	4,791,315	5,000,000	4,978,297		6,097			2.750	2.964	FA	53,854	68,750	05/17/2022	02/10/2025
59001A-BD-3	MERITAGE HOMES CORP			1	3.A FE	431,385	84.8060	424,028	500,000	424,028	(7,603)	245			3.875	6.565	AO	4,090		12/19/2022	04/15/2029
59217G-FC-8	MET LIFE GLOB FUNDING I				1.D FE	19,992,200	97.7700	19,553,920	20,000,000	19,993,065		865			4.050	4.064	FA	283,500		08/18/2022	08/25/2025
58989V-2E-3	MET TOWER GLOBAL FUNDING				1.D FE	14,985,300	96.9610	14,544,165	15,000,000	14,987,876		2,576			3.700	3.735	JD	27,750	277,500	06/06/2022	06/13/2025
30303M-8G-0	META PLATFORMS INC			1	1.D Z	63,880,558	93.2000	59,648,000	64,000,000	63,880,690		132			3.500	3.544	FA	883,556		12/29/2022	08/15/2027
30303M-8H-8	META PLATFORMS INC			1	1.D Z	23,994,193	87.9940	21,118,488	24,000,000	23,994,196		3			3.850	3.853	FA	364,467		12/29/2022	08/15/2032
30303M-8J-4	META PLATFORMS INC			1	1.E FE	9,983,604	79.4650	7,946,510	10,000,000	9,983,605		2			4.450	4.460	FA	175,528		12/29/2022	08/15/2052
30303M-8K-1	META PLATFORMS INC			1	1.D Z	12,784,640	80.2330	11,032,065	13,750,000	12,784,670		30			4.650	5.045	FA	252,198		12/29/2022	08/15/2062
59151K-AJ-7	METHANEX CORP		A	1	3.A FE	2,705,382	75.7500	2,062,673	2,723,000	2,062,673	(645,022)	345			5.650	5.695	JD	12,821	153,850	11/13/2014	12/01/2044
59151K-AJ-7	METHANEX CORP	LS	A	1	3.A FE	275,208	75.7500	209,828	277,000	209,828	(65,616)	35			5.650	5.695	JD	1,304	15,651	11/13/2014	12/01/2044
59151K-AK-4	METHANEX CORP		A	1	3.A FE	13,432,095	95.7540	12,926,736	13,500,000	12,926,736	(557,961)	7,504			4.250	4.312	JD	47,813	573,750	11/13/2014	12/01/2024
59151K-AK-4	METHANEX CORP	LS	A	1	3.A FE	1,492,455	95.7540	1,436,304	1,500,000	1,436,304	(61,996)	834			4.250	4.312	JD	5,313	63,750	11/13/2014	12/01/2024
59151K-AL-2	METHANEX CORPORATION		A	1	3.A FE	594,816	88.7250	527,916	595,000	527,916	(66,948)	16			5.250	5.254	JD	1,388	31,238	09/09/2019	12/15/2029
59151K-AL-2	METHANEX CORPORATION	LS	A	1	3.A FE	3,403,944	88.7250	3,021,100	3,405,000	3,021,100	(383,125)	90			5.250	5.254	JD	7,945	178,763	09/09/2019	12/15/2029
59217G-FD-6	METLIFE GLOBAL FUNDING INC I				1.D FE	14,735,840	94.9930	14,011,438	14,750,000	14,736,454		614			4.300	4.316	FA	221,988		08/18/2022	08/25/2029
59156R-BB-3	METLIFE INC			2	1.G FE	5,098,850	99.6790	4,983,965	5,000,000	5,053,205		(45,645)			4.368	2.839	MJSD	9,707	163,800	05/17/2022	09/15/2023
591894-CC-2	METROPOLITAN EDISON COMPANY			1	2.B FE	4,683,279	93.8590	4,401,058	4,689,000	4,685,263		531			4.300	4.315	JJ	92,972	201,627	01/07/2019	01/15/2029
59217G-FB-0	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	4,996,200	97.4630	4,873,155	5,000,000	4,996,546		346			4.400	4.417	JD	611	110,000	06/27/2022	06/30/2027
595017-AP-9	MICROCHIP TECHNOLOGY INCORPORATED			1	2.B FE	22,250,000	99.5730	22,154,970	22,250,000	22,250,000					4.333	4.333	JD	80,341	964,093	06/07/2019	06/01/2023
595017-AZ-7	MICROCHIP TECHNOLOGY INCORPORATED			1	2.B FE	14,500,000	98.1360	14,229,648	14,500,000	14,500,000					2.670	2.670	MS	129,050	387,150	06/02/2021	09/01/2023
595017-BB-9	MICROCHIP TECHNOLOGY INCORPORATED			1	2.B FE	11,939,834	94.9630	11,380,342	11,984,000	11,951,364		11,530			0.972	1.215	FA	44,005	111,965	08/02/2022	02/15/2024
595017-BB-9	MICROCHIP TECHNOLOGY INCORPORATED	LS		1	2.B FE	1,446,000	94.9630	1,373,162	1,446,000	1,446,000					0.972	0.972	FA	5,310	14,055	12/27/2021	02/15/2024
595017-BC-7	MICROCHIP TECHNOLOGY INCORPORATED			1	2.B FE	7,000,000	92.5960	6,481,720	7,000,000	7,000,000					0.983	0.983	MS	22,937	34,405	06/15/2022	09/01/2024
59523U-AA-5	MID-AMERICA APARTMENT COMMUNITIES			1	1.G FE	257,628	99.4090	248,523	250,000	253,652		(3,975)			4.300	2.417	AO	2,269	10,750	02/14/2022	10/15/2023
59523U-AL-1	MID-AMERICA APARTMENTS LP			1	1.G FE	289,310	97.9230	274,185	280,000	284,900		(4,410)			3.750	2.277	JD	467	10,500	02/14/2022	06/15/2024
59565X-AC-4	MIDCONTINENT COMMUNICATIONS			1	4.C FE	1,175,540	90.5390	1,004,072	1,109,000	1,004,072	(117,320)	(20,878)			5.375	3.933	FA	22,519	59,609	02/10/2021	08/15/2027
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMPANY			1	2.B FE	23,241,545	96.8240	22,561,882	23,302,000	23,275,960		14,672			3.900	3.993	AO	227,195	813,521	06/02/2022	04/01/2024
599191-AA-1	MILEAGE PLUS HOLDINGS LLC			1	2.C FE	12,887,706	99.4200	12,975,172	13,050,841	12,962,084		25,781			6.500	6.824	MJSD	25,920	883,883	06/25/2020	06/20/2027
603051-AA-1	MINERAL RESOURCES LTD		D	1	3.C FE	11,766,781	100.6930	11,084,329	11,008,000	11,084,329	(359,849)	(244,497)			8.125	6.156	MN	149,067	964,600	11/02/2021	05/01/2027
603051-AA-1	MINERAL RESOURCES LTD	LS	D	1	3.C FE	3,227,531	100.6930	3,005,698	2,985,000	3,005,698	(121,078)	(81,231)			8.125	5.771	MN	40,422	242,531	11/02/2021	05/01/2027
603051-AD-5	MINERAL RESOURCES LTD		D	1	3.C FE	849,052	101.3530	871,636	860,000	849,299		247			8.500	8.733	MN	12,183	36,347	10/04/2022	05/01/2030
603158-AA-4	MINERALS TECHNOLOGIES INC.			1	3.C FE	2,305,573	89.0600	1,988,710	2,233,000	1,988,710	(288,389)	(16,407)			5.000	4.160	JJ	55,825	111,650	03/24/2021	07/01/2028
605417-CB-8	MISSISSIPPI POWER COMPANY			1	2.A FE	8,376,564	93.7750	7,877,083	8,400,000	8,386,569		2,260			3.950	3.984	MS	83,872	331,800	03/22/2018	03/30/2028
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	2,111,231	95.6720	1,779,499	1,860,000	2,020,276		(49,550)			3.850	1.073	MS	23,870	71,610	12/22/2021	03/01/2026
606822-AU-8	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	13,667,549	97.2360	13,227,027	13,603,000	13,647,163		(19,893)			3.777	3.617	MS	169,835	513,785	12/22/2021	03/02/2025
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	2,400,000	87.3170	2,095,608	2,400,000	2,400,000					3.195	3.195	JJ	34,719	76,680	07/11/2019	07/18/2029
606822-BW-3	MITSUBISHI UFJ FINANCIAL GROUP INC		D	1	1.G FE	17,000,000	92.9170	15,795,839	17,000,000	17,000,000					0.953	0.953	JJ	72,905	161,560	07/12/2021	07/19/2025
606822-CC-6	MITSUBISHI UFJ FINANCIAL GROUP INC		D	1,5	1.G FE	10,537,042	88.0180	9,321,149	10,590,000	10,540,602		3,560			2.341	2.436	JJ	111,560	117,050	08/02/2022	01/19/2028
606822-CH-5	MITSUBISHI UFJ FINANCIAL GROUP INC		D	1,5	1.G FE	25,000,000	99.0030	24,750,825	25,000,000	25,000,000					4.788	4.788	JJ	535,325		07/11/2022	07/18/2025
606822-CQ-5	MITSUBISHI UFJ FINANCIAL GROUP INC		D	1,5	1.G FE	10,000,000	99.2870	9,928,700	10,000,000	10,000,000					5.063	5.063	MS	151,890		09/06/2022	09/12/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60687Y-BD-0	MIZUHO FINANCIAL GROUP INC		D	1	1.G FE	15,000,000	91.8470	13,777,110	15,000,000	15,000,000					2.226	2.226	MN	33,390	333,900	02/18/2020	05/25/2026
60687Y-BF-5	MIZUHO FINANCIAL GROUP INC		D	1,5	1.G FE	8,075,000	97.5790	7,879,537	8,075,000	8,075,000					1.241	1.241	JJ	47,600	100,211	07/06/2020	07/10/2024
60687Y-BF-5	MIZUHO FINANCIAL GROUP INC	LS	D	1,5	1.G FE	1,925,000	97.5790	1,878,403	1,925,000	1,925,000					1.241	1.241	JJ	11,347	23,889	07/06/2020	07/10/2024
60687Y-BJ-7	MIZUHO FINANCIAL GROUP INC		D	1,5	1.G FE	4,500,000	96.5090	4,342,896	4,500,000	4,500,000					0.849	0.849	MS	11,992	38,205	09/01/2020	09/08/2024
60687Y-BL-2	MIZUHO FINANCIAL GROUP INC		D	1,5	1.G FE	587,353	76.4740	573,552	750,000	591,218		3,865			1.979	4.935	MS	4,659	4,948	10/24/2022	09/08/2031
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC		D	1,5	1.G FE	20,000,000	87.1150	17,422,920	20,000,000	20,000,000					1.554	1.554	JJ	148,493	310,800	07/06/2021	07/09/2027
60855R-AL-4	MOLINA HEALTHCARE INC			1	3.C FE	10,365,850	83.0440	9,290,952	11,188,000	9,277,244	(1,100,552)	11,929			3.875	4.800	MN	55,396	342,005	10/20/2022	05/15/2032
60855R-AL-4	MOLINA HEALTHCARE INC	LS		1	3.C FE	847,275	83.0440	852,861	1,027,000	849,858		2,583			3.875	6.345	MN	5,085	19,898	10/20/2022	05/15/2032
60871R-AG-5	MOLSON COORS BREWING CO			1	2.C FE	35,603,381	92.8050	34,741,627	37,435,000	36,344,770		195,705			3.000	3.886	JJ	517,851	823,050	08/26/2022	07/15/2026
60920L-AS-3	MONDELEZ INTERNATIONAL HOLDINGS NE			1	2.B FE	5,854,383	98.5850	5,789,903	5,873,000	5,856,113		1,730			4.250	4.364	MS	73,494		09/06/2022	09/15/2025
60920L-AS-3	MONDELEZ INTERNATIONAL HOLDINGS NE	LS		1	2.B FE	126,597	98.5850	125,203	127,000	126,635		37			4.250	4.364	MS	1,589		09/06/2022	09/15/2025
609207-BA-2	MONDELEZ INTERNATIONAL INC			1	2.B FE	19,948,800	90.6560	18,131,260	20,000,000	19,956,440		7,640			2.625	2.680	MS	151,667	262,500	03/03/2022	03/17/2027
610202-BR-3	MONONGAHELA POWER COMPANY			1	1.G FE	4,298,194	93.9660	4,040,521	4,300,000	4,299,132		181			3.550	3.555	MN	19,505	152,650	05/09/2017	05/15/2027
615369-AP-0	MOODYS CORPORATION			1	2.A FE	5,074,903	95.6630	4,777,395	4,994,000	5,046,937		(7,532)			4.250	4.052	FA	88,435	212,245	01/23/2019	02/01/2029
615394-AM-5	MOOG INC			1	3.C FE	2,389,000	92.5000	2,209,825	2,389,000	2,209,825	(179,175)				4.250	4.250	JD	4,513	101,533	12/06/2019	12/15/2027
615394-AM-5	MOOG INC	LS		1	3.C FE	400,000	92.5000	370,000	400,000	370,000	(30,000)				4.250	4.250	JD	756	17,000	12/06/2019	12/15/2027
617446-8G-7	MORGAN STANLEY			1	1.G FE	1,013,209	93.0700	828,327	890,000	996,600		(16,210)			4.431	2.302	JJ	17,308	39,436	12/22/2021	01/23/2030
617446-8J-1	MORGAN STANLEY			1,3	1.E FE	17,404,738	95.6020	16,682,532	17,450,000	17,399,739		(4,843)			2.720	2.820	JJ	209,633	439,008	12/05/2022	07/22/2025
61744Y-AK-4	MORGAN STANLEY			1	1.G FE	10,281,481	91.7250	8,302,039	9,051,000	9,924,939		(184,545)			3.591	1.396	JJ	143,551	325,021	12/22/2021	07/22/2028
61744Y-AP-3	MORGAN STANLEY			1	1.G FE	4,610,483	91.5750	3,641,954	3,977,000	4,437,392		(87,147)			3.772	1.396	JJ	65,422	150,012	01/01/2021	01/24/2029
61746B-EF-9	MORGAN STANLEY			1	1.G FE	8,847,990	94.3020	8,487,135	9,000,000	8,931,340		15,381			3.625	3.830	JJ	145,906	326,250	01/18/2017	01/20/2027
61747Y-EC-5	MORGAN STANLEY			1,5	1.E FE	982,953	86.7790	867,788	1,000,000	985,957		2,931			1.512	1.835	JJ	6,762	15,120	12/22/2021	07/20/2027
61747Y-EG-6	MORGAN STANLEY			1,5	1.E FE	9,355,900	92.0510	9,205,120	10,000,000	9,476,776		120,876			1.164	3.127	AO	22,633	58,200	04/21/2022	10/21/2025
61747Y-EJ-0	MORGAN STANLEY			1	1.E FE	5,000,000	98.6100	4,930,500	5,000,000	5,000,000					4.925	2.915	JAJO	42,177	70,590	01/19/2022	01/24/2025
61747Y-EK-7	MORGAN STANLEY			1,5	1.E FE	500,000	88.8550	444,277	500,000	500,000					2.475	2.475	JJ	5,500	6,084	01/19/2022	01/21/2028
61747Y-EQ-4	MORGAN STANLEY	LS		1,5	1.E FE	10,000,000	97.5800	9,758,030	10,000,000	10,000,000					3.620	3.620	AO	74,411	177,983	04/18/2022	04/17/2025
61747Y-ER-2	MORGAN STANLEY	LS		1,5	1.E FE	5,000,000	95.1090	4,755,470	5,000,000	5,000,000					4.210	4.210	AO	41,515	105,250	04/18/2022	04/20/2028
61747Y-ES-0	MORGAN STANLEY			1,5	2.A FE	4,000,000	91.4360	3,657,436	4,000,000	4,000,000					5.297	5.297	AO	41,787	105,940	04/18/2022	04/20/2037
61747Y-ET-8	MORGAN STANLEY			1,5	1.E FE	12,000,000	98.2860	11,794,260	12,000,000	12,000,000					4.679	4.679	JJ	251,106		07/18/2022	07/17/2026
61747Y-EV-3	MORGAN STANLEY			1	1.E FE	41,000,000	103.2310	42,324,505	41,000,000	41,000,000					6.296	6.296	AO	523,442		10/14/2022	10/18/2028
61747Y-EX-9	MORGAN STANLEY			1,5	1.E FE	18,463,000	102.1340	18,856,908	18,463,000	18,463,000					6.138	6.138	AO	229,800		10/14/2022	10/16/2026
61747Y-EX-9	MORGAN STANLEY	LS		1,5	1.E FE	16,537,000	102.1340	16,889,817	16,537,000	16,537,000					6.138	6.138	AO	205,828		10/14/2022	10/16/2026
61761J-VL-0	MORGAN STANLEY			1	1.G FE	128,983	97.6020	124,930	128,000	128,255		(134)			3.700	3.586	AO	895	4,736	01/19/2017	10/23/2024
61761J-VL-0	MORGAN STANLEY	LS		1	1.G FE	1,051,010	97.6020	1,017,987	1,043,000	1,045,074		(1,090)			3.700	3.586	AO	7,289	38,591	01/19/2017	10/23/2024
61772B-AB-9	MORGAN STANLEY			1,5	1.E FE	10,951,420	87.7230	9,621,503	10,968,000	10,954,460		2,967			1.593	1.622	MN	27,664	174,720	12/22/2021	05/04/2027
61772B-AB-9	MORGAN STANLEY	LS		1,5	1.E FE	232,000	87.7230	203,518	232,000	232,000					1.593	1.593	MN	585	3,696	04/19/2021	05/04/2027
620076-BL-2	MOTOROLA SOLUTIONS INC			1	2.C FE	1,015,686	96.8550	978,238	1,010,000	1,015,314		(373)			4.600	4.484	FA	16,519	23,230	08/02/2022	02/23/2028
620076-BN-8	MOTOROLA SOLUTIONS INC			1	2.C FE	9,996,000	95.1730	9,517,280	10,000,000	9,997,238		364			4.600	4.605	MN	48,556	460,000	05/09/2019	05/23/2029
620076-BT-5	MOTOROLA SOLUTIONS INC			1	2.C FE	8,190,750	78.1950	6,417,488	8,207,000	8,194,188		1,467			2.300	2.322	MN	24,119	188,761	08/10/2020	11/15/2030
620076-BU-2	MOTOROLA SOLUTIONS INC			1	2.C FE	3,399,414	79.9540	2,718,443	3,400,000	3,399,471		55			2.750	2.752	MN	9,610	93,500	12/22/2021	05/24/2031
62482B-AA-0	MOZART DEBT MERGER SUB INC			1	4.A FE	22,199,688	80.5960	17,932,610	22,250,000	17,932,610	(4,205,467)	6,008			3.875	3.911	AO	215,547	900,130	11/26/2021	04/01/2029
62482B-AB-8	MOZART DEBT MERGER SUB INC	LS		1	4.C FE	8,010,000	79.4270	6,354,160	8,000,000	6,354,160	(1,653,887)	(1,906)			5.250	5.220	AO	105,000	403,667	12/22/2021	10/01/2029
553283-AC-6	MPH ACQUISITION HOLDINGS LLC	LS		1	4.C FE	22,572,268	66.5010	15,445,569	23,226,000	15,445,569	(6,460,863)	69,886			5.750	6.219	MN	222,583	1,346,478	12/22/2021	11/01/2028
553283-AD-4	MPH ACQUISITION HOLDINGS LLC			1	4.A FE	4,228,000	78.0100	3,298,263	4,228,000	3,298,263	(929,737)				5.500	5.500	MS	77,513	237,062	08/17/2021	09/01/2028
553283-AD-4	MPH ACQUISITION HOLDINGS LLC	LS		1	4.A FE	4,935,000	78.0100	3,849,794	4,935,000	3,849,794	(1,085,207)				5.500	5.500	MS	90,475	276,703	08/17/2021	09/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55336V-AA-8	MPLX LP			1	2.B FE	16,459,535	96.9150	16,238,041	16,755,000	16,471,734		29,767			4.000	4.844	FA	253,187	280,000	09/27/2022	02/15/2025
55336V-AE-0	MPLX LP			1	2.B FE	416,980	99.5960	398,382	400,000	405,902		(10,811)			4.500	1.736	JJ	8,300	18,000	12/22/2021	07/15/2023
55336V-AG-5	MPLX LP			1	2.B FE	7,410,951	99.1820	7,271,054	7,331,000	7,392,371		(18,579)			4.875	4.412	JD	29,782	254,158	09/20/2022	12/01/2024
55336V-AG-5	MPLX LP	LS		1	2.B FE	1,253,444	99.1820	1,244,738	1,255,000	1,253,630		186			4.875	4.935	JD	5,098	30,591	09/20/2022	12/01/2024
55336V-AK-6	MPLX LP			1	2.B FE	573,208	94.4510	469,422	497,000	549,261		(12,064)			4.125	1.511	MS	6,834	20,501	01/01/2021	03/01/2027
55336V-AR-1	MPLX LP			1	2.B FE	16,121,486	93.0110	14,881,760	16,000,000	16,120,252		(21,762)			4.000	3.833	MS	188,444	640,000	12/21/2021	03/15/2028
55336V-AS-9	MPLX LP			1	2.B FE	3,977,280	95.6940	3,827,760	4,000,000	3,985,110		2,042			4.800	4.871	FA	72,533	192,000	11/07/2018	02/15/2029
55336V-BN-9	MPLX LP			1	2.B FE	2,828,381	94.4920	2,678,854	2,835,000	2,830,434		818			4.250	4.287	JD	10,041	120,488	05/27/2020	12/01/2027
55336V-BQ-2	MPLX LP			1	2.B FE	339,704	81.0400	275,535	340,000	339,767		27			2.650	2.660	FA	3,404	9,010	08/11/2020	08/15/2030
55336V-BQ-2	MPLX LP	LS		1	2.B FE	4,156,381	81.0400	3,371,252	4,160,000	4,157,155		333			2.650	2.660	FA	41,646	110,240	08/11/2020	08/15/2030
55336V-BR-0	MPLX LP			1	2.B FE	18,959,150	89.1370	16,936,030	19,000,000	18,976,144		7,259			1.750	1.791	MS	110,833	332,500	08/11/2020	03/01/2026
55336V-BT-6	MPLX LP			1	2.B FE	12,938,927	81.6840	10,677,785	13,072,000	12,940,497		1,570			4.950	5.016	MS	192,322	323,532	03/10/2022	03/14/2052
55336V-BT-6	MPLX LP	LS		1	2.B FE	3,145,648	81.6840	2,595,930	3,178,000	3,146,030		382			4.950	5.016	MS	46,756	78,656	03/10/2022	03/14/2052
55354G-AH-3	MSCI INC			1	3.A FE	710,240	87.1040	696,828	800,000	696,828	(16,646)	3,234			4.000	5.940	MN	4,089	16,000	09/01/2022	11/15/2029
55354G-AL-4	MSCI INC			1	3.A FE	3,870,930	83.1430	3,071,284	3,694,000	3,071,284	(744,552)	(27,912)			3.875	2.988	JD	11,929	143,143	09/29/2021	02/15/2031
626717-AJ-1	MURPHY OIL CORPORATION			1	3.B FE	620,658	98.2600	596,439	607,000	596,439	(12,739)	(3,365)			5.750	5.156	FA	13,185	137,011	05/07/2019	08/15/2025
626717-AJ-1	MURPHY OIL CORPORATION	LS		1	3.B FE	255,625	98.2600	245,650	250,000	245,650	(5,247)	(1,386)			5.750	5.156	FA	5,431	43,739	05/07/2019	08/15/2025
626717-AM-4	MURPHY OIL CORPORATION			1	3.B FE	13,844,535	96.2290	12,878,327	13,383,000	12,878,327	(745,477)	(128,222)			5.875	4.720	JD	65,521	786,251	04/07/2022	12/01/2027
626717-AM-4	MURPHY OIL CORPORATION	LS		1	3.B FE	2,562,340	96.2290	2,359,535	2,452,000	2,359,535	(138,604)	(33,478)			5.875	4.303	JD	12,005	144,055	10/14/2021	12/01/2027
626717-AN-2	MURPHY OIL CORPORATION			1	3.B FE	11,391,956	96.2550	10,448,426	10,855,000	10,448,426	(841,880)	(95,554)			6.375	5.121	JJ	319,092	465,534	04/01/2022	07/15/2028
626717-AN-2	MURPHY OIL CORPORATION	LS		1	3.B FE	8,186,268	96.2550	7,578,117	7,873,000	7,578,117	(557,733)	(50,417)			6.375	5.327	JJ	231,433	250,952	03/30/2022	07/15/2028
626738-AD-0	MURPHY OIL USA INC			1	3.B FE	15,650,843	97.1010	14,628,266	15,065,000	14,607,116	(637,697)	(124,022)			5.625	4.948	MN	141,234	791,156	10/12/2022	05/01/2027
626738-AF-5	MURPHY OIL USA INC	LS		1	3.B FE	1,902,850	82.3520	1,564,686	1,900,000	1,564,686	(323,118)	(321)			3.750	3.728	FA	26,917	71,250	01/21/2021	02/15/2031
626738-AE-8	MURPHY USA INC			1	3.B FE	7,914,340	91.5030	7,102,463	7,762,000	7,078,648	(724,202)	(42,863)			4.750	4.306	MS	108,560	311,695	10/11/2022	09/15/2029
631005-BH-7	NARRAGANSETT ELECTRIC COMPANY			1	1.G FE	8,400,000	93.5060	7,854,479	8,400,000	8,400,000					3.919	3.919	FA	137,165	329,196	07/24/2018	08/01/2028
632525-AY-7	NATIONAL AUSTRALIA BANK LTD	LS	D		2.A FE	2,000,000	78.2770	1,565,548	2,000,000	2,000,000					2.990	2.990	MN	6,644	59,800	05/17/2021	05/21/2031
63254A-BD-9	NATIONAL AUSTRALIA BANK LTD (NEW Y		D		1.D FE	9,532,000	96.9440	9,240,712	9,532,000	9,532,000					3.500	3.500	JD	20,388	166,810	05/31/2022	06/09/2025
63254A-BD-9	NATIONAL AUSTRALIA BANK LTD (NEW Y	LS	D		1.D FE	468,000	96.9440	453,698	468,000	468,000					3.500	3.500	JD	1,001	8,190	05/31/2022	06/09/2025
63254A-BE-7	NATIONAL AUSTRALIA BANK LTD (NEW Y		D		1.D FE	9,884,000	95.8520	9,474,031	9,884,000	9,884,000					3.905	3.905	JD	23,587	192,985	05/31/2022	06/09/2027
63254A-BE-7	NATIONAL AUSTRALIA BANK LTD (NEW Y	LS	D		1.D FE	116,000	95.8520	111,189	116,000	116,000					3.905	3.905	JD	277	2,265	05/31/2022	06/09/2027
63307A-2S-3	NATIONAL BANK OF CANADA		A	1.5	1.G FE	9,992,400	97.1810	9,718,050	10,000,000	9,993,758		1,358			3.750	3.817	JD	22,917	187,500	06/02/2022	06/09/2025
636180-BM-2	NATIONAL FUEL GAS CO			1	2.C FE	2,492,150	99.4770	2,486,920	2,500,000	2,497,618		856			5.200	5.241	JJ	59,944	130,000	06/22/2015	07/15/2025
636180-BN-0	NATIONAL FUEL GAS COMPANY			1	2.C FE	2,135,316	92.2800	1,984,020	2,150,000	2,142,340		1,451			3.950	4.034	MS	25,006	84,925	09/18/2017	09/15/2027
636180-BP-5	NATIONAL FUEL GAS COMPANY			1	2.C FE	2,241,584	93.4650	2,110,428	2,258,000	2,247,781		1,533			4.750	4.842	MS	35,752	107,255	08/08/2018	09/01/2028
636180-BP-5	NATIONAL FUEL GAS COMPANY	LS		1	2.C FE	240,241	93.4650	226,184	242,000	240,905		164			4.750	4.842	MS	3,832	11,495	08/08/2018	09/01/2028
63633D-AF-1	NATIONAL HEALTH INVESTORS INC.			1	2.C FE	4,959,800	72.0910	3,604,570	5,000,000	4,966,621		3,583			3.000	3.094	FA	62,500	150,000	01/19/2021	02/01/2031
637417-AG-1	NATIONAL RETAIL PROPERTIES INC			1	2.A FE	840,848	97.6180	819,988	840,000	840,643		(206)			3.900	3.845	JD	1,456	16,380	07/05/2022	06/15/2024
637432-PA-7	NATIONAL RURAL UTILITIES COOPERATI			1	1.E FE	4,997,450	104.3690	5,218,470	5,000,000	4,997,481		31			5.800	5.807	JJ	49,139		10/20/2022	01/15/2033
63743H-FC-1	NATIONAL RURAL UTILITIES COOPERATI			1	1.F FE	4,789,450	93.7770	4,688,870	5,000,000	4,835,501		46,051			1.875	3.514	FA	37,500	46,875	05/17/2022	02/07/2025
63743H-FF-4	NATIONAL RURAL UTILITIES COOPERATI			1	1.F FE	10,096,453	101.1940	10,230,744	10,110,000	10,097,167		714			5.450	5.499	AO	93,363		10/20/2022	10/30/2025
63743H-FF-4	NATIONAL RURAL UTILITIES COOPERATI	LS		1	1.F FE	1,887,467	101.1940	1,912,572	1,890,000	1,887,601		134			5.450	5.499	AO	17,454		10/20/2022	10/30/2025
637639-AG-0	NATIONAL SECURITIES CLEARING CORP			1	1.B FE	9,997,700	99.8390	9,983,920	10,000,000	9,997,823		123			5.050	5.062	MN	56,111		11/14/2022	11/21/2024
637639-AH-8	NATIONAL SECURITIES CLEARING CORP			1	1.B FE	19,993,800	100.5790	20,115,700	20,000,000	19,993,923		123			5.100	5.107	MN	113,333		11/14/2022	11/21/2027
63861V-AC-1	NATIONWIDE BUILDING SOCIETY		D	1	1.G FE	6,000,000	98.6920	5,921,514	6,000,000	6,000,000					4.363	4.363	FA	109,075	261,780	07/25/2018	08/01/2024
63861V-AF-4	NATIONWIDE BUILDING SOCIETY		D	1.5	1.G FE	14,319,000	87.9000	12,586,344	14,319,000	14,319,000					2.972	2.972	FA	159,585	212,780	02/09/2022	02/16/2028

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
63861V-AF-4	NATIONWIDE BUILDING SOCIETY	LS	D	1,5	1.G FE	681,000	87.9000	598,596	681,000	681,000					2.972	2.972	FA	7,590	10,120	02/09/2022	02/16/2028
639057-AC-2	NATWEST GROUP PLC		D	1	1.G FE	3,057,000	86.5460	2,645,714	3,057,000	3,057,000					1.642	1.642	JD	2,370	50,196	06/09/2021	06/14/2027
639057-AC-2	NATWEST GROUP PLC	LS	D	1	1.G FE	3,943,000	86.5460	3,412,513	3,943,000	3,943,000					1.642	1.642	JD	3,057	64,744	06/09/2021	06/14/2027
63906Y-AD-0	NATWEST MARKETS PLC		D		1.E FE	13,996,640	86.8300	12,156,130	14,000,000	13,997,459		653			1.600	1.605	MS	57,244	224,000	09/24/2021	09/29/2026
63938C-AE-8	NAVIENT CORP			1	3.C FE	4,539,330	99.9190	4,164,607	4,168,000	4,164,607	(124,276)	(182,416)			7.250	2.698	MS	80,581	302,180	12/08/2021	09/25/2023
63938C-AE-8	NAVIENT CORP	LS		1	3.C FE	1,015,954	99.9190	930,242	931,000	930,242	(26,964)	(34,778)			7.250	3.327	MS	17,999	67,498	04/14/2021	09/25/2023
78442F-ET-1	NAVIENT CORP			1	3.C FE	9,038,749	97.9620	8,759,753	8,942,000	8,759,753	(209,525)	(20,842)			6.125	5.864	MS	146,053	547,698	05/21/2019	03/25/2024
78442F-ET-1	NAVIENT CORP	LS		1	3.C FE	216,729	97.9620	212,577	217,000	212,577	(4,348)	57			6.125	6.155	MS	3,544	13,291	03/28/2019	03/25/2024
62878U-2A-9	NBN CO LTD		D	1	1.E FE	9,463,762	88.2970	8,388,244	9,500,000	9,473,701		7,591			1.450	1.535	MN	21,428	137,750	12/22/2021	05/05/2026
62878U-2D-3	NBN CO LTD		D	1	1.E FE	11,279,950	86.3840	9,782,147	11,324,000	11,289,923		8,124			1.625	1.703	JJ	88,429	138,011	09/28/2021	01/08/2027
62878U-2D-3	NBN CO LTD	LS	D	1	1.E FE	1,669,480	86.3840	1,447,799	1,676,000	1,670,956		1,202			1.625	1.703	JJ	13,088	20,426	09/28/2021	01/08/2027
62886E-AU-2	NCR CORPORATION			1	4.B FE	238,613	95.6930	258,370	270,000	240,069		1,456			5.750	8.692	MS	5,175		09/16/2022	09/01/2027
62886E-AU-2	NCR CORPORATION	LS		1	4.B FE	998,638	95.6930	1,081,325	1,130,000	1,004,732		6,094			5.750	8.692	MS	21,658		09/16/2022	09/01/2027
62886E-AV-0	NCR CORPORATION	LS		1	4.B FE	1,197,000	93.5060	1,309,077	1,400,000	1,203,055		6,055			6.125	8.975	MS	28,583		09/16/2022	09/01/2029
62886E-BA-5	NCR CORPORATION			1	4.B FE	2,547,313	83.6320	2,216,256	2,650,000	2,216,256	(339,176)	8,120			5.125	5.811	AO	28,672	67,906	04/29/2022	04/15/2029
02608A-AA-7	NECESSITY RETAIL REIT INC			1	3.B FE	10,396,716	73.5000	7,835,835	10,661,000	7,835,835	(2,588,117)	27,420			4.500	4.940	MS	121,269	521,538	05/03/2022	09/30/2028
64083Y-AA-9	NESCO HOLDINGS II INC			1	4.C FE	8,965,000	87.5000	7,844,375	8,965,000	7,844,375	(1,120,625)				5.500	5.500	AO	104,094	493,075	03/17/2021	04/15/2029
641062-BA-1	NESTLE HOLDINGS INC.			1	1.D FE	16,219,646	98.4060	15,966,292	16,225,000	16,220,155		510			4.000	4.012	MS	194,700		09/06/2022	09/12/2025
641062-BA-1	NESTLE HOLDINGS INC.	LS		1	1.D FE	3,773,754	98.4060	3,714,808	3,775,000	3,773,873		119			4.000	4.012	MS	45,300		09/06/2022	09/12/2025
641062-BB-9	NESTLE HOLDINGS INC.			1	1.D FE	14,989,500	97.6460	14,646,945	15,000,000	14,990,067		567			4.125	4.141	AO	185,625		09/06/2022	10/01/2027
64110D-AF-1	NETAPP INC			1	2.B FE	8,497,875	96.7250	8,221,600	8,500,000	8,499,424		316			3.300	3.304	MS	71,683	280,500	09/26/2017	09/29/2024
64110D-AF-1	NETAPP INC	LS		1	2.B FE	99,975	96.7250	96,725	100,000	99,993		4			3.300	3.304	MS	843	3,300	09/26/2017	09/29/2024
64110D-AL-8	NETAPP INC			1	2.B FE	17,988,120	91.8470	16,532,460	18,000,000	17,993,980		2,354			1.875	1.889	JD	8,438	337,500	06/17/2020	06/22/2025
64110L-AN-6	NETFLIX INC			1	3.A FE	4,001,205	96.2500	3,616,113	3,757,000	3,616,113	(341,683)	(43,410)			4.375	2.905	MN	21,003	164,369	02/04/2022	11/15/2026
64110L-AN-6	NETFLIX INC	LS		1	3.A FE	2,468,670	96.2500	2,231,075	2,318,000	2,231,075	(210,812)	(26,783)			4.375	2.905	MN	12,958	101,413	02/04/2022	11/15/2026
64110L-AX-4	NETFLIX INC			1	2.B FE	1,248,545	102.9290	1,260,877	1,225,000	1,247,852		(693)			6.375	6.018	MN	9,979	39,047	10/04/2022	05/15/2029
64110L-AX-4	NETFLIX INC	LS		1	2.B FE	198,748	102.9290	200,711	195,000	198,638		(110)			6.375	6.018	MN	1,588	6,216	10/04/2022	05/15/2029
64828T-AA-0	NEW RESIDENTIAL INVESTMENT CORP			1	4.C FE	266,328	89.7300	242,271	270,000	242,271	(24,856)	799			6.250	6.675	AO	3,563	16,875	02/14/2022	10/15/2025
64952W-ET-6	NEW YORK LIFE GLOBAL FUNDING				1.A FE	27,977,320	97.2160	27,220,340	28,000,000	27,983,637		6,317			3.150	3.192	JD	61,250	441,000	06/01/2022	06/06/2024
64952W-EU-3	NEW YORK LIFE GLOBAL FUNDING				1.A FE	20,994,120	96.3840	20,240,640	21,000,000	20,994,880		760			3.600	3.610	FA	306,600		08/01/2022	08/05/2025
651229-BB-1	NEWELL BRANDS INC			1	3.A FE	2,917,500	97.2500	2,917,500	3,000,000	2,917,500	(6,451)	6,451			4.875	6.018	JD	12,188	73,125	10/06/2022	06/01/2025
651229-BC-9	NEWELL BRANDS INC	LS		1	3.A FE	3,140,000	99.2500	3,116,450	3,140,000	3,116,450	(23,550)				6.375	6.375	MS	59,496		09/09/2022	09/15/2027
651229-BD-7	NEWELL BRANDS INC	LS		1	3.A FE	2,344,000	98.8360	2,316,716	2,344,000	2,316,716	(27,284)				6.625	6.625	MS	46,156		09/09/2022	09/15/2029
651229-AW-6	NEWELL RUBBERMAID INC			1,5	3.A FE	8,017,875	94.0800	7,620,440	8,100,000	7,620,440	(308,982)	(42,491)			4.450	5.145	AO	90,113	199,013	10/06/2022	04/01/2026
65336Y-AN-3	NEXSTAR BROADCASTING INC			1	4.B FE	488,695	86.5000	429,905	497,000	429,905	(59,672)	883			4.750	5.048	MN	3,935	23,608	03/02/2022	11/01/2028
65336Y-AN-3	NEXSTAR BROADCASTING INC	LS		1	4.B FE	7,878,250	86.5000	6,792,845	7,853,000	6,792,845	(1,074,904)	(4,767)			4.750	4.678	MN	62,170	373,018	09/21/2020	11/01/2028
65339K-BL-3	NEXTERA ENERGY CAPITAL				2.A FE	7,176,181	98.6430	7,060,844	7,158,000	7,172,738		(3,444)			4.255	4.126	MS	101,524	21,997	08/02/2022	09/01/2024
65339K-BL-3	NEXTERA ENERGY CAPITAL	LS			2.A FE	2,849,219	98.6430	2,803,426	2,842,000	2,847,851		(1,367)			4.255	4.126	MS	40,309	8,734	08/02/2022	09/01/2024
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2.A FE	5,249,650	94.2120	4,710,615	5,000,000	5,157,611		(33,784)			3.550	2.773	MN	29,583	177,500	03/12/2020	05/01/2027
65339K-BJ-8	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2.A FE	5,976,960	90.8400	5,450,388	6,000,000	5,984,659		2,157			3.500	3.546	AO	52,500	210,000	03/28/2019	04/01/2029
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2.A FE	2,461,667	85.3750	2,437,468	2,855,000	2,490,926		29,260			1.900	4.567	JD	2,411	27,123	06/28/2022	06/15/2028
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDINGS IN	LS		1	2.A FE	125,023	85.3750	123,794	145,000	126,509		1,486			1.900	4.567	JD	122	1,378	06/28/2022	06/15/2028
65339K-CF-5	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2.A FE	31,999,360	98.6820	31,578,208	32,000,000	31,999,523		163			4.200	4.201	JD	41,067	660,800	06/21/2022	06/20/2024
65339K-CG-3	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2.A FE	17,428,642	98.7630	17,217,267	17,433,000	17,429,362		720			4.450	4.459	JD	23,704	381,420	06/21/2022	06/20/2025
65339K-CG-3	NEXTERA ENERGY CAPITAL HOLDINGS IN	LS		1	2.A FE	2,566,358	98.7630	2,535,233	2,567,000	2,566,464		106			4.450	4.459	JD	3,490	56,164	06/21/2022	06/20/2025

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
65339K-CH-1	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2.A FE	18,370,833	98.3260	18,070,260	18,378,000	18,371,497		665			4.625	4.634	JJ	443,880		06/21/2022	07/15/2027
65339K-CH-1	NEXTERA ENERGY CAPITAL HOLDINGS IN	LS		1	2.A FE	1,621,367	98.3260	1,594,840	1,622,000	1,621,426		59			4.625	4.634	JJ	39,176		06/21/2022	07/15/2027
65342Q-AK-8	NEXTERA ENERGY OPERATING PARTNERS			1	3.A FE	482,950	97.0000	485,001	500,000	485,001	(737)	2,788			4.250	6.223	JJ	9,799		09/01/2022	07/15/2024
62912X-AF-1	NGPL PIPECO LLC			1	2.C FE	8,881,246	94.9750	7,882,942	8,300,000	8,656,559		(78,611)			4.875	3.741	FA	152,858	404,625	01/16/2020	08/15/2027
62928C-AA-0	NGPL PIPECO LLC			1	2.C FE	1,998,500	81.3400	1,626,806	2,000,000	1,998,709		129			3.250	3.259	JJ	29,972	76,014	05/03/2021	07/15/2031
65409Q-BD-3	NIELSEN FINANCE LLC/NIELSEN FINANC			1	4.B FE		99.0000								5.625	0.000	AO		450,000	12/31/2022	10/01/2028
65409Q-BF-8	NIELSEN FINANCE LLC/NIELSEN FINANC			1	4.B FE		99.4780								5.875	0.000	AO		455,500	12/31/2022	10/01/2030
65409Q-BH-4	NIELSEN FINANCE LLC/NIELSEN FINANC			1	4.B FE		97.2290								4.500	0.000	JJ		81,000	12/31/2022	07/15/2029
65409Q-BK-7	NIELSEN FINANCE LLC/NIELSEN FINANC			1	4.B FE		98.0940								4.750	0.000	JJ		202,500	12/31/2022	07/15/2031
65473P-AH-8	NISOURCE INC			1	2.B FE	9,411,019	86.7290	7,909,712	9,120,000	9,334,347		(29,129)			2.950	2.564	MS	89,680	269,040	04/21/2020	09/01/2029
65473P-AK-1	NISOURCE INC			1	2.B FE	22,105,043	90.1490	19,977,107	22,160,000	22,130,791		10,940			0.950	1.001	FA	79,530	210,520	08/12/2020	08/15/2025
65473P-AK-1	NISOURCE INC	LS		1	2.B FE	2,334,197	90.1490	2,109,496	2,340,000	2,336,916		1,155			0.950	1.001	FA	8,398	22,230	08/12/2020	08/15/2025
65473Q-BE-2	NISOURCE INC			1	2.B FE	8,850,765	94.1900	7,748,094	8,226,000	8,616,537		(83,886)			3.490	2.341	MN	36,683	287,087	02/20/2020	05/15/2027
654744-AA-9	NISSAN MOTOR CO LTD		D	1	2.C FE	4,000,000	97.9770	3,919,084	4,000,000	4,000,000					3.043	3.043	MS	35,840	121,720	09/10/2020	09/15/2023
65535H-AP-4	NOMURA HOLDINGS INC		D		2.A FE	25,800,000	94.4180	24,359,870	25,800,000	25,800,000					2.648	2.648	JJ	313,126	683,184	01/09/2020	01/16/2025
65535H-AR-0	NOMURA HOLDINGS INC		D		2.A FE	34,250,000	91.1460	31,217,437	34,250,000	34,250,000					1.851	1.851	JJ	290,568	633,968	07/06/2020	07/16/2025
65535H-AS-8	NOMURA HOLDINGS INC		D		2.A FE	4,500,000	79.9670	3,598,506	4,500,000	4,500,000					2.679	2.679	JJ	55,254	120,555	07/06/2020	07/16/2030
65535H-AW-9	NOMURA HOLDINGS INC		D		2.A FE	15,000,000	87.0290	13,054,410	15,000,000	15,000,000					1.653	1.653	JJ	115,021	249,328	07/06/2021	07/14/2026
65535H-AX-7	NOMURA HOLDINGS INC		D		2.A FE	8,000,000	77.3400	6,187,232	8,000,000	8,000,000					2.608	2.608	JJ	96,786	209,799	07/06/2021	07/14/2031
65535H-AY-5	NOMURA HOLDINGS INC		D		2.A FE	6,737,404	82.5680	5,614,624	6,800,000	6,746,552		8,911			2.172	2.324	JJ	68,515	148,517	12/22/2021	07/14/2028
65535H-AZ-2	NOMURA HOLDINGS INC		D		2.A FE	20,000,000	87.5420	17,508,440	20,000,000	20,000,000					2.329	2.329	JJ	205,728	247,133	01/04/2022	01/22/2027
655664-AX-8	NORDSTROM INC			1	3.A FE	1,000,000	93.5200	935,200	1,000,000	935,200	(64,800)				2.300	2.300	AO	5,303	23,000	07/28/2021	04/08/2024
655844-BS-6	NORFOLK SOUTHERN CORP			1	2.A FE	6,102,150	93.5410	5,911,779	6,320,000	6,130,996		28,847			2.900	3.832	JD	8,146	183,280	06/02/2022	06/15/2026
655844-BS-6	NORFOLK SOUTHERN CORP	LS		1	2.A FE	96,553	93.5410	93,541	100,000	97,009		456			2.900	3.832	JD	129	2,900	06/02/2022	06/15/2026
655844-BT-4	NORFOLK SOUTHERN CORPORATION			1	2.A FE	4,992,350	92.9530	4,647,630	5,000,000	4,996,324		764			3.150	3.168	JD	13,125	157,500	05/22/2017	06/01/2027
655844-CA-4	NORFOLK SOUTHERN CORPORATION			1	2.A FE	9,984,700	96.7850	9,678,500	10,000,000	9,993,891		2,215			3.650	3.675	FA	152,083	365,000	08/02/2018	08/01/2025
665501-AL-6	NORTHERN NATURAL GAS COMPANY			1	1.F FE	22,218	79.4910	17,021	21,413	22,162		(16)			4.300	4.078	JJ	425	921	06/12/2019	01/15/2049
665859-AX-2	NORTHERN TRUST CORPORATION			1	1.F FE	18,706,544	105.4440	19,795,040	18,773,000	18,707,347		804			6.125	6.173	MN	188,447		10/26/2022	11/02/2032
665859-AX-2	NORTHERN TRUST CORPORATION	LS		1	1.F FE	624,780	105.4440	661,135	627,000	624,807		27			6.125	6.173	MN	6,294		10/26/2022	11/02/2032
666807-BK-7	NORTHROP GRUMMAN CORP			1	2.A FE	9,026,981	93.7500	8,321,286	8,876,000	8,946,277		(15,952)			3.200	2.993	FA	118,347	284,032	08/04/2017	02/01/2027
666807-BM-3	NORTHROP GRUMMAN CORP			1	2.A FE	41,881,130	95.9000	39,807,173	41,509,000	41,699,359		(92,374)			2.930	2.694	JJ	560,810	1,216,214	01/01/2021	01/15/2025
666807-BN-1	NORTHROP GRUMMAN CORP			1	2.A FE	2,998,410	92.2250	2,766,750	3,000,000	2,999,153		152			3.250	3.256	JJ	44,958	97,500	10/10/2017	01/15/2028
66815L-2J-7	NORTHWESTERN MUTUAL GLOBAL FUNDING				1.A FE	42,985,380	98.0320	42,153,846	43,000,000	42,987,697		2,317			4.000	4.012	JJ	860,000		06/27/2022	07/01/2025
66815L-2K-4	NORTHWESTERN MUTUAL GLOBAL FUNDING				1.A FE	14,994,000	97.3600	14,603,925	15,000,000	14,994,320		320			4.350	4.359	MS	192,125		09/08/2022	09/15/2027
668771-AK-4	NORTONLIFELOCK INC			1	3.C FE	3,665,938	98.0000	3,581,900	3,655,000	3,581,900	(83,509)	(528)			6.750	6.679	MS	69,902		09/12/2022	09/30/2027
668771-AK-4	NORTONLIFELOCK INC	LS		1	3.C FE	4,335,000	98.0000	4,248,300	4,335,000	4,248,300	(86,700)				6.750	6.750	MS	82,907		09/08/2022	09/30/2027
668771-AL-2	NORTONLIFELOCK INC			1	3.C FE	4,861,938	98.2500	4,767,090	4,852,000	4,767,090	(94,371)	(476)			7.125	7.076	MS	97,950		09/12/2022	09/30/2030
668771-AL-2	NORTONLIFELOCK INC	LS		1	3.C FE	2,623,000	98.2500	2,577,098	2,623,000	2,577,098	(45,903)				7.125	7.125	MS	52,952		09/08/2022	09/30/2030
670001-AE-6	NOVELIS CORP			1	3.C FE	318,308	88.6570	343,101	387,000	320,015		1,707			4.750	8.000	JJ	7,710		09/29/2022	01/30/2030
670001-AE-6	NOVELIS CORP	LS		1	3.C FE	6,024,885	88.6570	5,278,608	5,954,000	5,221,758	(741,361)	(28,170)			4.750	4.480	JJ	118,625	237,548	09/29/2022	01/30/2030
670001-AG-1	NOVELIS CORP			1	3.C FE	103,455	89.6510	108,478	121,000	104,222		767			3.250	7.439	MN	502	1,966	10/13/2022	11/15/2026
670001-AH-9	NOVELIS CORP			1	3.C FE	2,834,485	81.6390	3,048,408	3,734,000	2,852,463		17,978			3.875	7.668	FA	54,662		09/29/2022	08/15/2031
629377-CC-4	NRG ENERGY INC			1	3.A FE	3,437,340	99.1550	3,196,757	3,224,000	3,196,757	(82,236)	(35,608)			6.625	5.416	JJ	98,489	213,590	07/07/2020	01/15/2027
629377-CE-0	NRG ENERGY INC			1	3.A FE	6,371,451	93.8670	5,621,695	5,989,000	5,621,695	(543,947)	(113,924)			5.750	3.691	JJ	158,792	344,368	12/22/2021	01/15/2028
629377-CE-0	NRG ENERGY INC	LS		1	3.A FE	2,120,000	93.8670	1,877,340	2,000,000	1,877,340	(182,241)	(53,058)			5.750	2.950	JJ	53,028	115,000	11/08/2021	01/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
629377-CH-3	NRG ENERGY INC			1	3.A FE	7,708,923	88.2740	6,655,860	7,540,000	6,655,860	(996,171)	(22,204)			5.250	4.873	JD	17,593	395,850	11/30/2021	06/15/2029
629377-CH-3	NRG ENERGY INC	LS		1	3.A FE	9,676,813	88.2740	8,518,441	9,650,000	8,518,441	(1,147,685)	(3,144)			5.250	5.207	JD	22,517	506,625	05/07/2019	06/15/2029
629377-CK-6	NRG ENERGY INC			1	2.C FE	20,930,185	96.3140	19,741,399	20,497,000	20,651,821		(102,776)			3.750	3.214	JD	34,162	768,638	05/07/2020	06/15/2024
629377-CL-4	NRG ENERGY INC			1	2.C FE	4,993,450	88.4350	4,421,740	5,000,000	4,995,466		594			4.450	4.466	JD	9,889	222,500	05/20/2019	06/15/2029
629377-CN-0	NRG ENERGY INC			1	2.C FE	2,698,461	89.1950	2,408,268	2,700,000	2,699,083		302			2.000	2.012	JD	4,350	54,000	11/17/2020	12/02/2025
629377-CP-5	NRG ENERGY INC			1	2.C FE	11,683,503	82.8560	9,694,094	11,700,000	11,688,114		2,245			2.450	2.472	JD	23,091	286,650	11/17/2020	12/02/2027
629377-CQ-3	NRG ENERGY INC			1	3.A FE	7,263,975	80.6620	5,903,652	7,319,000	5,903,652	(1,249,928)	5,143			3.375	3.472	FA	93,317	247,016	11/30/2021	02/15/2029
629377-CQ-3	NRG ENERGY INC	LS		1	3.A FE	3,552,463	80.6620	2,878,020	3,568,000	2,878,020	(620,037)	1,774			3.375	3.438	FA	45,492	120,420	02/26/2021	02/15/2029
629377-CS-9	NRG ENERGY INC			1	3.A FE	10,714,000	75.1050	8,046,750	10,714,000	8,046,750	(2,452,970)				3.875	3.875	FA	156,841	405,942	08/09/2021	02/15/2032
629377-CS-9	NRG ENERGY INC	LS		1	3.A FE	100,000	75.1050	75,105	100,000	75,105	(22,895)				3.875	3.875	FA	1,464	3,789	08/09/2021	02/15/2032
62954W-AH-8	NTT FINANCE CORP		D	1	1.F FE	20,038,500	98.4130	19,682,520	20,000,000	20,030,523		(7,977)			4.142	4.040	JJ	354,371		07/26/2022	07/26/2024
62954W-AJ-4	NTT FINANCE CORP		D	1	1.F FE	15,000,000	98.1930	14,728,965	15,000,000	15,000,000					4.239	4.239	JJ	272,003		07/20/2022	07/25/2025
62954W-AK-1	NTT FINANCE CORP		D	1	1.F FE	10,000,000	97.6720	9,767,170	10,000,000	10,000,000					4.372	4.372	JJ	187,024		07/20/2022	07/27/2027
67077M-AD-0	NUTRIEN LTD		A	1	2.B FE	8,474,380	95.1970	8,091,703	8,500,000	8,488,170		5,006			3.000	3.065	AO	63,750	255,000	04/16/2018	04/01/2025
67077M-AE-8	NUTRIEN LTD		A	1	2.B FE	9,084,790	96.1460	8,653,140	9,000,000	9,049,088		(11,746)			4.000	3.846	JD	16,000	360,000	04/21/2020	12/15/2026
67077M-AT-5	NUTRIEN LTD		A	1	2.B FE	4,983,850	93.9300	4,696,520	5,000,000	4,989,131		1,490			4.200	4.240	AO	52,500	210,000	03/19/2019	04/01/2029
67077M-AV-0	NUTRIEN LTD		A	1	2.B FE	887,660	98.8570	879,830	890,000	889,110		1,449			1.900	2.176	MN	2,255	16,910	05/03/2022	05/13/2023
67077M-AY-4	NUTRIEN LTD		A	1	2.B FE	4,709,908	102.0330	4,810,870	4,715,000	4,710,136		228			5.950	5.990	MN	40,523		11/07/2022	11/07/2025
67077M-AY-4	NUTRIEN LTD	LS	A	1	2.B FE	5,279,292	102.0330	5,392,460	5,285,000	5,279,548		255			5.950	5.990	MN	45,422		11/07/2022	11/07/2025
67077M-AZ-1	NUTRIEN LTD		A	1	2.B FE	9,996,000	101.2570	10,125,670	10,000,000	9,996,277		277			5.900	5.922	MN	85,222		11/07/2022	11/07/2027
67078A-AD-5	NVENT FINANCE SARL		D	1	2.C FE	25,915,045	91.8140	23,951,570	26,087,000	25,972,774		15,513			4.550	4.644	AO	250,580	1,179,451	10/04/2022	04/15/2028
67078A-AE-3	NVENT FINANCE SARL		D	1	2.C FE	11,960,520	76.9380	9,232,512	12,000,000	11,964,370		3,487			2.750	2.788	MN	42,167	322,667	11/08/2021	11/15/2031
67066G-AL-8	NVIDIA CORPORATION			1	1.F FE	1,276,767	94.3540	1,282,275	1,359,000	1,289,320		12,553			0.584	4.262	JD	375	3,968	09/21/2022	06/14/2024
62947Q-BA-5	NXP BV		D	1	2.B FE	3,777,230	99.2350	3,539,695	3,567,000	3,704,189		(73,040)			4.875	1.527	MS	57,964	72,954	10/04/2022	03/01/2024
62947Q-BA-5	NXP BV	LS	D	1	2.B FE	1,257,619	99.2350	1,256,309	1,266,000	1,258,990		1,371			4.875	5.372	MS	20,573		10/04/2022	03/01/2024
62954H-AJ-7	NXP BV		D	1	2.B FE	9,298,453	78.2640	7,826,430	10,000,000	9,336,010		37,557			2.650	3.507	FA	100,111	132,500	05/20/2022	02/15/2032
62954H-AW-8	NXP BV		D	1	2.B FE	13,188,651	94.1230	12,364,965	13,137,000	13,178,148		(10,503)			2.700	2.561	MN	59,117	177,350	05/19/2022	05/01/2025
62954H-AW-8	NXP BV	LS	D	1	2.B FE	3,361,300	94.1230	3,165,363	3,363,000	3,361,645		345			2.700	2.718	MN	15,134	45,401	05/19/2022	05/01/2025
62954H-AX-6	NXP BV		D	1	2.B FE	10,479,665	90.7030	9,283,421	10,235,000	10,450,296		(29,369)			3.150	2.625	MN	53,734	161,201	05/19/2022	05/01/2027
62954H-AY-4	NXP BV		D	1	2.B FE	2,993,700	86.4140	2,592,432	3,000,000	2,994,131		431			3.400	3.430	MN	17,000	51,000	05/19/2022	05/01/2030
62954H-AZ-1	NXP BV		D	1	2.B FE	17,790,481	94.9940	16,138,582	16,989,000	17,674,811		(115,670)			3.875	2.647	JD	23,773	658,324	05/19/2022	06/18/2026
62954H-BB-3	NXP BV		D	1	2.B FE	997,010	94.4390	944,390	1,000,000	997,145		135			5.000	5.037	JJ	31,250		05/12/2022	01/15/2033
674599-CL-7	OCCIDENTAL PETROLEUM CORPORATION			1	3.A FE	637,000	76.3830	534,681	700,000	534,681	(104,304)	1,339			4.100	4.708	FA	10,842	34,850	06/29/2021	02/15/2047
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATION			1	3.A FE	1,207,763	76.7870	990,552	1,290,000	990,552	(218,445)	1,235			4.200	4.624	MS	15,953	27,090	04/05/2022	03/15/2048
674599-DD-4	OCCIDENTAL PETROLEUM CORPORATION			1	3.A FE	1,301,370	106.8470	1,068,470	1,000,000	1,068,470	(201,403)	(27,184)			7.500	3.706	MN	12,500	75,000	11/01/2021	05/01/2031
674599-DH-5	OCCIDENTAL PETROLEUM CORPORATION			1	3.A FE	5,346,000	108.4450	5,153,306	4,752,000	5,153,306	(184,130)	(8,563)			7.950	6.703	JD	16,790	188,892	07/20/2022	06/15/2039
674599-DK-8	OCCIDENTAL PETROLEUM CORPORATION			1	3.A FE	4,223,000	79.3930	3,493,301	4,400,000	3,493,301	(734,912)	3,980			4.500	4.793	JJ	91,300	153,000	04/04/2022	07/15/2044
674599-DR-3	OCCIDENTAL PETROLEUM CORPORATION			1	3.A FE	1,307,550	103.0000	1,246,300	1,210,000	1,246,300	(55,322)	(5,928)			7.150	5.502	MN	11,055	43,258	08/02/2022	05/15/2028
674599-EB-7	OCCIDENTAL PETROLEUM CORPORATION			1	3.A FE	2,350,000	99.6380	2,341,491	2,350,000	2,341,491	(8,509)				5.875	5.875	MS	46,021	138,063	08/12/2020	09/01/2025
674599-EC-5	OCCIDENTAL PETROLEUM CORPORATION			1	3.A FE	3,211,600	100.9340	3,310,632	3,280,000	3,226,826		7,477			6.375	6.724	MS	69,700	209,100	11/20/2020	09/01/2028
674599-EC-5	OCCIDENTAL PETROLEUM CORPORATION	LS		1	3.A FE	4,113,700	100.9340	4,249,317	4,210,000	4,135,161		10,521			6.375	6.758	MS	89,463	268,388	11/18/2020	09/01/2028
674599-ED-3	OCCIDENTAL PETROLEUM CORPORATION	LS		1	3.A FE	9,515,050	103.3380	8,563,620	8,287,000	8,563,620	(850,857)	(100,573)			6.625	4.391	MS	183,005	274,507	03/28/2022	09/01/2030
674599-EE-1	OCCIDENTAL PETROLEUM CORPORATION			1	3.A FE	14,385,000	99.6610	13,753,218	13,800,000	13,753,218	(419,081)	(118,129)			5.500	4.497	JD	63,250	759,000	02/26/2021	12/01/2025
674599-EF-8	OCCIDENTAL PETROLEUM CORPORATION	LS		1	3.A FE	5,393,750	100.9190	5,247,788	5,200,000	5,222,975	(137,550)	(17,190)			6.125	5.609	JJ	159,250	318,500	01/06/2021	01/01/2031
BAS1HQ-A7-0	OCEANA AUS FIXED INCOME TRUST CL A		B		2.B Z	14,857,194	100.0000	15,086,331	15,086,331	15,086,331				229,137	10.500	10.500	MON	65,099		12/17/2022	01/18/2024

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
BAS1H0-A8-8	OCEANA AUS FIXED INCOME TRUST CL B		B		4.B Z	3,714,299	100.0000	3,771,583	3,771,583	3,771,583				57,284	12.500	12.500	MON	19,375		12/17/2022	01/18/2024
670837-AC-7	OGE ENERGY CORPORATION			1	2.A FE	473,323	98.2280	471,492	480,000	477,880		4,556			0.703	1.810	MN	328	3,374	02/14/2022	05/26/2023
670837-AC-7	OGE ENERGY CORPORATION	LS		1	2.A FE	98,609	98.2280	98,228	100,000	99,558		949			0.703	1.810	MN	68	703	02/14/2022	05/26/2023
677050-AR-7	OGLETHORPE POWER CORPORATION			1	2.A FE	1,991,120	79.3920	1,587,836	2,000,000	1,991,261		141			4.500	4.530	AO	22,500	42,250	04/04/2022	04/01/2047
680665-AJ-5	OLIN CORP			1	3.A FE	9,135,351	94.5000	8,635,410	9,138,000	8,635,410	(466,901)	(6,630)			5.125	5.147	MS	137,895	414,023	08/10/2022	09/15/2027
680665-AJ-5	OLIN CORP	LS		1	3.A FE	1,614,906	94.5000	1,575,315	1,667,000	1,575,315	(43,036)	3,444			5.125	5.844	MS	25,155	42,717	08/10/2022	09/15/2027
680665-AL-0	OLIN CORP			1	3.A FE	11,773,350	95.0000	10,839,500	11,410,000	10,839,500	(742,533)	(112,917)			5.625	4.632	FA	267,422	442,350	09/01/2022	08/01/2029
680665-AL-0	OLIN CORP	LS		1	3.A FE	4,184,750	95.0000	3,610,000	3,800,000	3,610,000	(404,613)	(100,597)			5.625	2.728	FA	89,063	213,750	11/12/2021	08/01/2029
68163W-AA-7	OLYMPUS CORP		D	1	2.B FE	20,000,000	88.4170	17,683,320	20,000,000	20,000,000					2.143	2.143	JD	27,383	428,600	12/02/2021	12/08/2026
681936-BM-1	OMEGA HEALTHCARE INVESTORS INC			1	2.C FE	11,298,635	77.0830	8,864,545	11,500,000	11,336,127		17,199			3.375	3.580	FA	161,719	388,125	10/07/2020	02/01/2031
681936-BN-9	OMEGA HEALTHCARE INVESTORS INC			1	2.C FE	2,975,964	72.2970	2,183,378	3,020,000	2,979,911		3,192			3.250	3.404	AO	20,721	98,150	12/22/2021	04/15/2033
681936-BN-9	OMEGA HEALTHCARE INVESTORS INC	LS		1	2.C FE	993,040	72.2970	722,973	1,000,000	993,913		489			3.250	3.320	AO	6,861	32,500	03/03/2021	04/15/2033
68233J-BM-5	ONCOR ELECTRIC DELIVERY COMPANY LL			1	1.F FE	2,289,502	96.7480	2,215,529	2,290,000	2,289,837		111			2.750	2.755	JD	5,248	62,975	11/22/2019	06/01/2024
68233J-BM-5	ONCOR ELECTRIC DELIVERY COMPANY LL	LS		1	1.F FE	99,978	96.7480	96,748	100,000	99,993		5			2.750	2.755	JD	229	2,750	11/22/2019	06/01/2024
68235P-AL-2	ONE GAS INC			1	1.G FE	4,088,950	95.8860	3,935,178	4,104,000	4,096,306		6,341			1.100	1.259	MS	13,794	66,369	12/22/2021	03/11/2024
68235P-AL-2	ONE GAS INC	LS		1	1.G FE	99,885	95.8860	95,886	100,000	99,954		38			1.100	1.139	MS	336	1,831	03/08/2021	03/11/2024
682691-AA-8	ONEMAIN FINANCE CORP	LS		1	3.B FE	3,685,000	74.6140	2,798,025	3,750,000	2,798,025	(864,597)	6,218			4.000	4.237	MS	44,167	150,000	11/30/2021	09/15/2030
682680-AT-0	ONEOK INC			1	2.C FE	2,976,690	80.5420	2,416,272	3,000,000	2,978,782		433			4.950	5.000	JJ	69,300	148,500	08/16/2017	07/13/2047
682680-AW-3	ONEOK INC			1	2.C FE	5,582,472	92.4190	5,175,475	5,600,000	5,588,253		1,615			4.350	4.389	MS	71,727	243,600	03/11/2019	03/15/2029
682680-AX-1	ONEOK INC			1	2.B FE	25,129,100	95.7330	24,890,684	26,000,000	25,263,850		134,750			2.750	4.532	MS	238,333	110,000	09/21/2022	09/01/2024
682680-BA-0	ONEOK INC			1	2.B FE	20,443,049	91.8760	19,697,253	21,439,000	20,531,278		86,019			2.200	3.843	MS	138,877	198,000	09/21/2022	09/15/2025
682680-BA-0	ONEOK INC	LS		1	2.B FE	92,070	91.8760	91,876	100,000	92,750		680			2.200	5.105	MS	648		09/21/2022	09/15/2025
682680-BB-8	ONEOK INC			1	2.B FE	2,287,641	83.8010	1,919,041	2,290,000	2,288,231		216			3.100	3.112	MS	20,903	70,990	03/05/2020	03/15/2030
682680-BB-8	ONEOK INC	LS		1	2.B FE	14,694,849	83.8010	12,327,112	14,710,000	14,698,638		1,387			3.100	3.112	MS	134,270	456,010	03/05/2020	03/15/2030
682680-BD-4	ONEOK INC			1	2.C FE	13,492,305	101.1980	13,661,676	13,500,000	13,495,576		1,294			5.850	5.862	JJ	364,163	789,750	05/04/2020	01/15/2026
68268N-AP-8	ONEOK PARTNERS LP			1	2.B FE	4,113,281	98.5510	4,129,287	4,190,000	4,120,799		7,518			4.900	5.708	MS	60,452		09/27/2022	03/15/2025
683715-AC-0	OPEN TEXT CORP		A	1	3.C FE	3,814,500	85.8130	3,295,219	3,840,000	3,295,219	(526,810)	3,086			3.875	3.977	FA	56,213	148,800	06/23/2020	02/15/2028
683715-AD-8	OPEN TEXT CORP		A	1	3.C FE	14,337,165	80.4190	11,526,427	14,333,000	11,526,427	(2,809,916)	(778)			3.875	3.869	JD	46,284	566,203	12/09/2021	12/01/2029
683720-AC-0	OPEN TEXT HOLDINGS INC		C	1	3.C FE	3,337,758	77.7300	2,579,842	3,319,000	2,579,842	(751,754)	(2,403)			4.125	4.031	JD	11,409	139,571	12/22/2021	12/01/2031
683720-AC-0	OPEN TEXT HOLDINGS INC	LS	C	1	3.C FE	3,681,000	77.7300	2,861,223	3,681,000	2,861,223	(819,777)				4.125	4.125	JD	12,653	154,794	11/09/2021	12/01/2031
68404L-AA-0	OPTION CARE HEALTH INC			1	4.C FE	5,463,000	87.4710	4,723,434	5,400,000	4,723,434	(678,306)	(11,748)			4.375	4.113	AO	40,031	238,219	12/22/2021	10/31/2029
BAS14M-PA-3	OPTIORX LLC				5.A Z	10,291,738	92.0000	10,488,155	11,400,169	10,281,679	62,603	33,891	875,059		16.500	17.359	MJSD		1,321,598	11/20/2020	03/25/2025
68389X-BC-8	ORACLE CORPORATION			1	2.B FE	16,220,981	94.8760	14,233,268	15,002,000	15,602,094		(248,089)			2.950	1.233	MN	56,549	442,559	01/01/2021	05/15/2025
68389X-BM-6	ORACLE CORPORATION			1	2.B FE	12,878,920	91.9120	11,948,599	13,000,000	12,759,536		(23,830)			2.650	3.169	JJ	158,853	212,000	09/23/2022	07/15/2026
68389X-BN-4	ORACLE CORPORATION			1	2.B FE	9,213,024	91.8460	9,001,866	9,801,000	9,269,358		56,334			3.250	4.503	MN	40,701	159,266	05/26/2022	11/15/2027
68389X-BT-1	ORACLE CORPORATION			1	2.B FE	33,019,802	94.2880	30,535,072	32,385,000	32,733,741		(152,964)			2.500	2.003	AO	202,406	809,625	12/22/2021	04/01/2025
68389X-BT-1	ORACLE CORPORATION	LS		1	2.B FE	3,074,862	94.2880	2,900,290	3,076,000	3,075,470		226			2.500	2.508	AO	19,225	76,900	03/30/2020	04/01/2025
68389X-BU-8	ORACLE CORPORATION			1	2.B FE	5,887,315	91.0000	5,368,971	5,900,000	5,892,004		1,747			2.800	2.834	AO	41,300	165,200	03/30/2020	04/01/2027
68389X-BW-4	ORACLE CORPORATION			1	2.B FE	3,263,550	73.3610	3,668,055	5,000,000	3,273,019		9,469			3.600	7.106	AO	45,000		10/21/2022	04/01/2040
68389X-BZ-7	ORACLE CORPORATION			1	2.B FE	6,747,966	73.8190	4,838,855	6,555,000	6,737,669		(9,707)			3.650	3.422	MS	63,802	229,129	04/27/2022	03/25/2041
68389X-BZ-7	ORACLE CORPORATION	LS		1	2.B FE	7,480,534	73.8190	6,972,233	9,445,000	7,521,692		41,158			3.650	5.422	MS	91,931	172,371	04/27/2022	03/25/2041
68389X-CC-7	ORACLE CORPORATION			1	2.B FE	4,997,600	89.5220	4,476,105	5,000,000	4,998,427		470			1.650	1.660	MS	22,000	82,500	03/22/2021	03/25/2026
68389X-CD-5	ORACLE CORPORATION			1	2.B FE	2,992,290	86.6170	2,598,510	3,000,000	2,994,122		1,044			2.300	2.340	MS	18,400	69,000	03/22/2021	03/25/2028
68389X-CE-3	ORACLE CORPORATION	LS		1	2.B FE	4,002,579	82.9130	3,316,508	4,000,000	4,002,595		(279)			2.875	2.866	MS	30,667	115,000	12/22/2021	03/25/2031
68389X-CF-0	ORACLE CORPORATION			1	2.B FE	8,036,458	102.2390	8,227,132	8,047,000	8,036,929		471			5.800	5.848	MN	67,416		11/07/2022	11/10/2025

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
68389X-CF-0	ORACLE CORPORATION	LS		1	2.B FE	1,950,442	102.2390	1,996,718	1,953,000	1,950,556		114			5.800	5.848	MN	16,362		11/07/2022	11/10/2025
68389X-CH-6	ORACLE CORPORATION			1	2.B FE	6,276,032	103.7970	6,520,502	6,282,000	6,276,132		100			6.150	6.167	MN	55,805		11/07/2022	11/09/2029
68389X-CH-6	ORACLE CORPORATION	LS		1	2.B FE	3,714,468	103.7970	3,859,158	3,718,000	3,714,527		59			6.150	6.167	MN	33,028		11/07/2022	11/09/2029
68389X-CJ-2	ORACLE CORPORATION			1	2.B FE	11,463,788	104.6620	12,019,396	11,484,000	11,464,002		214			6.250	6.274	MN	103,675		11/07/2022	11/09/2032
68389X-CJ-2	ORACLE CORPORATION	LS		1	2.B FE	18,483,412	104.6620	19,379,234	18,516,000	18,483,757		346			6.250	6.274	MN	167,158		11/07/2022	11/09/2032
68389X-CK-9	ORACLE CORPORATION			1	2.B FE	19,987,400	106.9830	21,396,500	20,000,000	19,987,419		19			6.900	6.905	MN	199,333		11/07/2022	11/09/2052
67103H-AH-0	OREILLY AUTOMOTIVE INC			1	2.B FE	933,984	93.0980	903,048	970,000	936,160		2,176			3.900	4.533	JD	3,153	18,915	07/05/2022	06/01/2029
67103H-AJ-6	OREILLY AUTOMOTIVE INC			1	2.A FE	3,598,524	94.3510	3,396,625	3,600,000	3,598,872		131			4.200	4.205	AO	37,800	151,200	03/25/2020	04/01/2030
68622T-AA-9	ORGANON FINANCE 1 LLC			1	3.B FE	7,750,166	88.5400	6,767,112	7,643,000	6,767,112	(957,535)	(22,654)			4.125	3.781	MN	53,421	322,059	12/22/2021	04/30/2028
68622T-AB-7	ORGANON FINANCE 1 LLC			1	4.A FE	945,510	86.5880	794,012	917,000	794,012	(147,689)	(3,289)			5.125	4.629	AO	7,963	46,996	11/01/2021	04/30/2031
68622T-AB-7	ORGANON FINANCE 1 LLC	LS		1	4.A FE	14,586,518	86.5880	12,449,623	14,378,000	12,449,623	(2,106,478)	(23,633)			5.125	4.894	AO	124,859	774,157	03/02/2022	04/30/2031
688239-AF-9	OSHKOSH CORP			1	2.B FE	8,928,819	95.0370	8,515,270	8,960,000	8,941,482		2,971			4.600	4.644	MN	52,665	412,160	05/03/2018	05/15/2028
68902V-AH-0	OTIS WORLDWIDE CORP			1	2.B FE	4,074,963	93.5620	3,812,660	4,075,000	4,074,981		8			2.056	2.056	AO	20,015	83,782	09/09/2020	04/05/2025
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC	LS		1	4.B FE	2,280,000	90.0250	2,052,561	2,280,000	2,052,561	(227,439)				5.000	5.000	FA	43,067	114,000	06/12/2019	08/15/2027
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC	LS		1	4.B FE	4,400,486	82.9730	3,835,842	4,623,000	3,835,842	(585,354)	20,709			4.250	5.091	JJ	90,598	130,114	03/29/2022	01/15/2029
690742-AE-1	OWENS CORNING			1	2.B FE	7,846,080	98.4390	7,875,088	8,000,000	7,965,199		17,034			4.200	4.439	JD	28,000	336,000	11/04/2014	12/01/2024
690742-AJ-0	OWENS CORNING			1	2.B FE	7,982,960	90.8860	7,270,848	8,000,000	7,987,993		1,556			3.950	3.976	FA	119,378	316,000	07/29/2019	08/15/2029
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC			1	4.B FE	40,425	97.0210	40,749	42,000	40,524		99			6.625	7.585	MN	356	1,391	08/22/2022	05/13/2027
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC	LS		1	4.B FE	2,251,288	97.0210	2,269,314	2,339,000	2,256,819		5,532			6.625	7.585	MN	19,800	77,479	08/22/2022	05/13/2027
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC			1	4.B FE	233,925	95.9400	239,850	250,000	235,724		1,799			5.375	8.163	AO	2,837	6,719	09/01/2022	01/15/2025
69371R-R8-1	PACCAR FINANCIAL CORP				1.E FE	4,998,850	97.6420	4,882,115	5,000,000	4,999,159		309			3.150	3.162	JD	7,875	78,750	06/06/2022	06/13/2024
694308-JQ-1	PACIFIC GAS & ELECTRIC UTILITIES			1	2.C FE	7,409,710	78.1570	5,470,969	7,000,000	7,393,754		(15,218)			4.500	4.048	JJ	157,500	315,000	12/09/2021	07/01/2040
694308-HK-6	PACIFIC GAS AND ELECTRIC CO			1	2.C FE	1,038,031	95.9510	1,031,476	1,075,000	1,039,420		1,389			3.400	5.564	FA	13,808		12/05/2022	08/15/2024
694308-HK-6	PACIFIC GAS AND ELECTRIC CO	LS		1	2.C FE	101,389	95.9510	100,749	105,000	101,525		136			3.400	5.564	FA	1,349		12/05/2022	08/15/2024
694308-HP-5	PACIFIC GAS AND ELECTRIC CO			1	2.C FE	448,275	91.6500	458,251	500,000	451,526		3,251			2.950	6.381	MS	4,917		10/04/2022	03/01/2026
694308-HW-0	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	5,160,100	88.2530	4,412,660	5,000,000	5,112,957		(21,144)			3.300	2.805	JD	13,750	165,000	09/22/2020	12/01/2027
694308-JB-4	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	26,121,110	99.4900	24,393,007	24,518,000	24,944,945		(725,029)			4.250	1.244	FA	434,173	1,467,015	05/13/2021	08/01/2023
694308-JF-5	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	441,178	85.4030	377,482	442,000	441,456		112			2.100	2.128	FA	3,868	9,282	06/16/2020	08/01/2027
694308-JF-5	PACIFIC GAS AND ELECTRIC COMPANY	LS		1	2.C FE	12,534,642	85.4030	10,724,921	12,558,000	12,542,557		3,175			2.100	2.128	FA	109,883	263,718	06/16/2020	08/01/2027
694308-JG-3	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	25,655,291	77.5890	19,926,304	25,682,000	25,661,037		2,312			2.500	2.511	FA	267,521	642,050	06/16/2020	02/01/2031
694308-JG-3	PACIFIC GAS AND ELECTRIC COMPANY	LS		1	2.C FE	3,314,549	77.5890	2,574,390	3,318,000	3,315,292		299			2.500	2.511	FA	34,563	82,950	06/16/2020	02/01/2031
694308-JH-1	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	16,869,400	67.7070	11,479,011	16,954,000	16,877,223		3,167			3.300	3.334	FA	233,118	559,482	06/16/2020	08/01/2040
694308-JH-1	PACIFIC GAS AND ELECTRIC COMPANY	LS		1	2.C FE	1,040,780	67.7070	708,213	1,046,000	1,041,263		195			3.300	3.334	FA	14,383	34,518	06/16/2020	08/01/2040
694308-JJ-7	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	15,402,846	62.1120	11,392,510	18,342,000	15,426,537		22,297			3.500	4.461	FA	267,488	332,360	08/30/2022	08/01/2050
694308-JJ-7	PACIFIC GAS AND ELECTRIC COMPANY	LS		1	2.C FE	101,849	62.1120	93,167	150,000	102,082		234			3.500	5.846	FA	2,188		08/30/2022	08/01/2050
694308-JT-5	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	9,669,791	81.2850	7,803,389	9,600,000	9,662,904		(6,442)			3.250	3.161	JD	26,000	312,000	12/22/2021	06/01/2031
694308-JW-8	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	1,935,062	86.4500	1,677,136	1,940,000	1,936,119		644			3.000	3.040	JD	2,587	58,200	12/22/2021	06/15/2028
694308-JW-8	PACIFIC GAS AND ELECTRIC COMPANY	LS		1	2.C FE	5,831,227	86.4500	5,065,988	5,860,000	5,837,156		3,790			3.000	3.078	JD	7,813	175,800	06/01/2021	06/15/2028
694308-JY-4	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	1,364,103	96.7820	1,371,401	1,417,000	1,375,138		11,035			1.700	5.213	MN	3,078	12,045	10/04/2022	11/15/2023
694308-KB-2	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	4,996,600	89.2780	4,463,880	5,000,000	4,996,969		369			4.200	4.211	MS	70,000	112,583	02/16/2022	03/01/2029
694308-KD-8	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	12,952,940	81.6360	10,612,719	13,000,000	12,953,518		578			5.250	5.274	MS	227,500	365,896	02/16/2022	03/01/2052
694308-KG-1	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	5,981,940	97.5790	5,854,740	6,000,000	5,982,700		760			5.900	5.940	JD	15,733	183,883	06/06/2022	06/15/2032
6944PL-2B-4	PACIFIC LIFE GLOBAL FUNDING II				1.D FE	9,977,800	90.6540	9,065,390	10,000,000	9,988,814		4,413			1.200	1.246	JD	2,333	120,000	06/17/2020	06/24/2025
695156-AR-0	PACKAGING CORP OF AMERICA			1	2.B FE	6,398,776	97.4250	6,251,788	6,417,000	6,413,414		2,003			3.650	3.684	MS	68,965	234,221	09/02/2014	09/15/2024
69527A-AA-4	PACTIV EVERGREEN GROUP			1	4.A FE	3,000,000	89.3400	2,680,200	3,000,000	2,680,200	(297,300)				4.375	4.375	AO	27,708	138,906	09/17/2021	10/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69832A-AB-2	PANASONIC CORP		D	1	2.A FE	20,000,000	95.7410	19,148,140	20,000,000	20,000,000					2.679	2.679	JJ	241,110	535,800	07/10/2019	07/19/2024
701094-AQ-7	PARKER HANNIFIN CORPORATION			1	2.A FE	9,071,661	97.8450	8,884,326	9,080,000	9,073,712		2,051			3.650	3.699	JD	14,730	165,710	08/04/2022	06/15/2024
70137W-AL-2	PARKLAND CORP		A	1	3.B FE	5,515,000	82.7500	4,563,663	5,515,000	4,563,663	(916,869)				4.625	4.625	MN	42,511	239,481	11/08/2021	05/01/2030
70137W-AL-2	PARKLAND CORP	LS	A	1	3.B FE	2,860,000	82.7500	2,366,650	2,860,000	2,366,650	(475,475)				4.625	4.625	MN	22,046	124,192	11/08/2021	05/01/2030
70137T-AP-0	PARKLAND FUEL CORP		A	1	3.B FE	14,974,704	94.9500	13,882,640	14,621,000	13,882,640	(915,072)	(63,950)			5.875	5.357	JJ	396,087	858,984	03/04/2020	07/15/2027
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC				4.A PL	10,057,818	99.2400	10,320,963	10,400,000	10,158,801		91,626			7.250	8.507	MON	62,833	759,136	12/01/2019	12/30/2024
69327R-AJ-0	PDC ENERGY INC (DELAWARE)			1	3.C FE	263,042	95.4570	248,188	260,000	248,188	(13,710)	(1,143)			5.750	5.191	MN	1,910	14,950	02/14/2022	05/15/2026
708696-BZ-1	PENNSYLVANIA ELECTRIC COMPANY			1	2.A FE	2,911,429	89.7360	2,617,585	2,917,000	2,913,198		518			3.600	3.623	JD	8,751	105,012	05/28/2019	06/01/2029
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC			1	3.C FE	371,726	81.1640	349,007	430,000	349,007	(27,103)	4,384			3.750	6.130	JD	717	16,125	05/03/2022	06/15/2029
709599-AZ-7	PENSKE TRUCK LEASING CO LP			1	2.B FE	4,980,600	96.3250	4,816,245	5,000,000	4,993,346		2,850			3.950	4.014	MS	60,896	197,500	03/05/2018	03/10/2025
709599-BC-7	PENSKE TRUCK LEASING CO LP			1	2.B FE	17,341,607	99.4410	16,263,543	16,355,000	16,579,400		(382,581)			4.125	1.749	FA	281,102	674,644	01/01/2021	08/01/2023
709599-BE-3	PENSKE TRUCK LEASING CO LP			1	2.B FE	17,476,164	96.2400	16,745,708	17,400,000	17,469,818		(22,151)			4.450	4.304	JJ	326,927	774,300	12/22/2021	01/29/2026
709599-BG-8	PENSKE TRUCK LEASING CO LP			1	2.B FE	6,272,842	94.2630	5,745,299	6,095,000	6,181,518		(46,701)			2.700	1.902	MN	27,428	164,565	01/01/2021	11/01/2024
709599-BH-6	PENSKE TRUCK LEASING CO LP			1	2.B FE	2,986,620	84.1970	2,525,907	3,000,000	2,990,478		1,219			3.350	3.402	MN	16,750	100,500	09/10/2019	11/01/2029
709599-BM-5	PENSKE TRUCK LEASING CO LP			1	2.B FE	4,998,950	87.4790	4,373,935	5,000,000	4,999,288		198			1.700	1.704	JD	3,778	85,000	04/06/2021	06/15/2026
709599-BR-4	PENSKE TRUCK LEASING CO LP			1	2.B FE	7,975,600	100.7020	8,056,144	8,000,000	7,976,075		475			5.875	5.947	MN	52,222		11/14/2022	11/15/2027
709599-BN-3	PENSKE TRUCK LEASING CO LP / PTL F			1	2.B FE	997,230	94.8940	948,944	1,000,000	997,507		277			4.400	4.462	JJ	24,689		06/02/2022	07/01/2027
713448-CM-8	PEPSICO INC			1	1.E FE	5,075,350	98.7700	4,938,480	5,000,000	5,049,696		(25,654)			3.600	2.728	MS	60,000	90,000	05/17/2022	03/01/2024
71376L-AE-0	PERFORMANCE FOOD GROUP INC			1	4.B FE	23,288	86.6620	19,932	23,000	19,932	(2,831)	(54)			4.250	3.973	FA	407	991	07/16/2021	08/01/2029
714046-AM-1	PERKINELMER INC			1	2.B FE	14,989,200	82.8140	12,422,145	15,000,000	14,991,108		1,462			1.900	1.911	MS	83,917	288,958	09/08/2021	09/15/2028
69331C-AH-1	PG&E CORPORATION			1	3.C FE	605,904	91.2840	593,348	650,000	593,348	(12,991)	435			5.000	6.471	JJ	16,250		12/05/2022	07/01/2028
69331C-AH-1	PG&E CORPORATION	LS		1	3.C FE	253,257	91.2840	255,596	280,000	254,153		896			5.000	7.054	JJ	7,000		10/04/2022	07/01/2028
693342-AA-5	PG&E ENERGY RECOVERY FUNDING LLC				1.A FE	12,999,734	94.6920	11,548,757	12,196,192	12,195,963		21			3.594	3.595	JD	36,528	244,735	05/03/2022	06/01/2030
718172-AP-4	PHILIP MORRIS INTERNATIONAL INC ABS				1.F FE	645,575	84.3460	514,508	610,000	644,551		(1,024)			4.500	4.072	MS	7,701	27,450	02/14/2022	03/20/2042
718172-CT-4	PHILIP MORRIS INTERNATIONAL INC ABS			1	1.F FE	4,993,950	100.1320	5,006,610	5,000,000	4,994,307		357			5.125	5.190	MN	31,319		11/15/2022	11/15/2024
718172-CU-1	PHILIP MORRIS INTERNATIONAL INC ABS			1	1.F FE	4,865,442	100.4490	4,898,912	4,877,000	4,865,883		442			5.000	5.086	MN	29,804		11/15/2022	11/17/2025
718172-CU-1	PHILIP MORRIS INTERNATIONAL INC ABS	LS		1	1.F FE	5,110,858	100.4490	5,146,018	5,123,000	5,111,323		464			5.000	5.086	MN	31,307		11/15/2022	11/17/2025
718172-CV-9	PHILIP MORRIS INTERNATIONAL INC ABS			1	1.F FE	42,662,218	100.7300	43,184,087	42,871,000	42,666,749		4,531			5.125	5.237	MN	268,539		11/15/2022	11/17/2027
718172-CV-9	PHILIP MORRIS INTERNATIONAL INC ABS	LS		1	1.F FE	7,094,282	100.7300	7,181,063	7,129,000	7,095,035		753			5.125	5.237	MN	44,655		11/15/2022	11/17/2027
718172-CW-7	PHILIP MORRIS INTERNATIONAL INC ABS			1	1.F FE	20,304,937	101.4480	20,563,469	20,270,000	20,304,754		(182)			5.625	5.594	MN	139,356		12/05/2022	11/17/2029
718172-CX-5	PHILIP MORRIS INTERNATIONAL INC ABS			1	1.F FE	3,336,994	101.9430	3,404,883	3,340,000	3,337,022		28			5.750	5.762	MN	23,473		11/15/2022	11/17/2032
718172-CX-5	PHILIP MORRIS INTERNATIONAL INC ABS	LS		1	1.F FE	21,640,506	101.9430	22,080,767	21,660,000	21,640,686		180			5.750	5.762	MN	152,222		11/15/2022	11/17/2032
718546-AR-5	PHILLIPS 66			1	2.A FE	4,995,000	94.3750	4,718,735	5,000,000	4,997,166		482			3.900	3.912	MS	57,417	195,000	02/26/2018	03/15/2028
718546-AV-6	PHILLIPS 66			1	2.A FE	6,470,652	97.5420	5,914,959	6,064,000	6,349,719		(120,933)			3.850	1.726	AO	53,178	233,464	01/03/2022	04/09/2025
718547-AA-0	PHILLIPS 66 CO			1	2.A FE	8,489,800	93.9270	7,983,787	8,500,000	8,485,912		4,612			2.450	2.537	JD	9,256	208,250	05/05/2022	12/15/2024
71951Q-AC-6	PHYSICIANS REALTY LP			1	2.B FE	718,166	78.0540	561,988	720,000	718,335		165			2.625	2.655	MN	3,150	19,845	12/22/2021	11/01/2031
72147K-AE-8	PILGRIMS PRIDE CORP			1	2.C FE	1,854,690	96.9980	1,705,218	1,758,000	1,803,191		(50,052)			5.875	2.431	MS	26,108	103,283	12/22/2021	09/30/2027
72147K-AE-8	PILGRIMS PRIDE CORP	LS		1	2.C FE	255,310	96.9980	234,734	242,000	248,221		(6,890)			5.875	2.431	MS	3,594	14,218	12/22/2021	09/30/2027
72147K-AF-5	PILGRIMS PRIDE CORP			1	2.C FE	1,859,107	85.0560	1,597,342	1,878,000	1,858,553		1,667			4.250	4.375	AO	16,850	79,815	03/25/2021	04/15/2031
723484-AH-4	PINNACLE WEST CAPITAL CORPORATION			1	2.A FE	27,697,230	91.0400	25,218,025	27,700,000	27,698,616		551			1.300	1.302	JD	16,004	360,100	06/10/2020	06/15/2025
723484-AH-4	PINNACLE WEST CAPITAL CORPORATION	LS		1	2.A FE	299,970	91.0400	273,119	300,000	299,985		6			1.300	1.302	JD	173	3,900	06/10/2020	06/15/2025
72650R-BF-8	PLAINS ALL AMERICAN PIPELINE LP			1	2.C FE	10,426,987	96.6820	9,926,310	10,267,000	10,302,543		(35,066)			3.600	3.400	MN	61,602	328,806	09/01/2022	11/01/2024
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP			1	2.C FE	5,992,560	77.4660	4,647,984	6,000,000	5,993,631		157			4.900	4.908	FA	111,067	294,000	12/02/2014	02/15/2045
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP			1	2.C FE	16,118,460	97.8520	15,656,384	16,000,000	16,103,963		(19,772)			4.650	4.399	AO	157,067	511,500	05/31/2022	10/15/2025
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP			1	2.C FE	2,994,030	86.7070	2,601,198	3,000,000	2,995,717		534			3.550	3.573	JD	4,733	106,500	09/09/2019	12/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
72650R-BN-1	PLAINS ALL AMERICAN PIPELINE LP			1	2.C FE	14,470,130	86.9080	12,601,675	14,500,000	14,476,522		2,575			3.800	3.824	MS	162,239	551,000	06/08/2020	09/15/2030
69353R-EQ-7	PNC BANK NATIONAL ASSOCIATION			1	1.F FE	382,726	96.5040	347,415	360,000	376,068		(6,496)			3.250	1.366	JD	975	11,700	12/22/2021	06/01/2025
693475-BH-7	PNC FINANCIAL SERVICES GROUP INC			1,5	1.G FE	26,858,000	101.0640	27,143,662	26,858,000	26,858,000					5.671	5.671	AO	266,546		10/25/2022	10/28/2025
693475-BH-7	PNC FINANCIAL SERVICES GROUP INC	LS		1,5	1.G FE	1,142,000	101.0640	1,154,146	1,142,000	1,142,000					5.671	5.671	AO	11,333		10/25/2022	10/28/2025
73179P-AM-8	POLYONE CORPORATION			1	3.C FE	2,700,000	97.5000	2,632,500	2,700,000	2,632,500	(67,500)				5.750	5.750	MN	19,838	155,250	04/29/2020	05/15/2025
737446-AN-4	POST HOLDINGS INC	LS		1	4.B FE	1,056,250	94.1350	941,345	1,000,000	941,345	(86,088)	(27,699)			5.625	2.886	JJ	25,938	168,750	12/07/2021	01/15/2028
737446-AP-9	POST HOLDINGS INC			1	4.B FE	8,140,045	90.4920	7,450,165	8,233,000	7,385,862	(696,524)	(28,024)			5.500	5.544	JD	20,125	386,815	10/03/2022	12/15/2029
737446-AQ-7	POST HOLDINGS INC			1	4.B FE	260,970	86.2740	258,822	300,000	258,822	(4,611)	2,463			4.625	6.772	AO	2,929	6,938	05/05/2022	04/15/2030
737446-AR-5	POST HOLDINGS INC			1	4.B FE	437,315	84.0660	420,331	500,000	420,331	(19,882)	2,898			4.500	6.306	MS	6,625	11,250	06/02/2022	09/15/2031
693506-BN-6	PPG INDUSTRIES INC			1	2.A FE	15,110,475	99.6140	14,942,055	15,000,000	15,021,364		(103,509)			3.200	2.502	MS	141,333	480,000	12/21/2021	03/15/2023
693506-BQ-9	PPG INDUSTRIES INC			1	2.A FE	4,991,350	95.6660	4,783,295	5,000,000	4,997,079		1,745			2.400	2.437	FA	45,333	120,000	08/06/2019	08/15/2024
693506-BU-0	PPG INDUSTRIES INC			1	2.A FE	6,050,777	88.6390	5,417,585	6,112,000	6,068,267		13,198			1.200	1.429	MS	21,596	73,344	12/22/2021	03/15/2026
693506-BU-0	PPG INDUSTRIES INC	LS		1	2.A FE	485,228	88.6390	432,556	488,000	486,213		542			1.200	1.317	MS	1,724	5,856	03/01/2021	03/15/2026
74153W-CR-8	PRICOA GLOBAL FUNDING I				1.D FE	497,696	97.9910	487,995	498,000	497,728		32			4.200	4.222	FA	7,030		08/24/2022	08/28/2025
74153W-CR-8	PRICOA GLOBAL FUNDING I	LS			1.D FE	6,498,034	97.9910	6,371,375	6,502,000	6,498,453		419			4.200	4.222	FA	91,787		08/24/2022	08/28/2025
74165H-AB-4	PRIME HEALTHCARE SERVICES INC			1	4.C FE	2,656,250	84.5010	2,112,513	2,500,000	2,112,513	(470,661)	(44,606)			7.250	5.212	MN	30,208	181,250	04/27/2021	11/01/2025
74166M-AE-6	PRIME SECURITY SERVICES BORROWER L	LS			4.C FE	1,221,562	91.0160	1,192,310	1,310,000	1,192,310	(34,679)	5,427			6.250	7.795	JJ	37,753		08/02/2022	01/15/2028
74168L-AA-4	PRIMO WATER CORP (MISSISSAUGA)		C	1	4.B FE	21,540,875	86.3590	18,825,442	21,799,000	18,825,442	(2,596,591)	27,273			4.375	4.567	AO	161,600	953,706	02/09/2022	04/30/2029
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC			1	1.G FE	5,049,459	93.4020	4,800,842	5,140,000	5,056,407		4,002			3.100	3.539	MN	20,360	145,545	10/24/2022	11/15/2026
74256L-EP-0	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	11,946,240	86.7050	10,404,540	12,000,000	11,960,670		10,519			1.250	1.343	FA	56,250	150,000	08/10/2021	08/16/2026
74256L-ET-2	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	14,951,400	92.5270	13,879,035	15,000,000	14,966,930		15,530			1.375	1.486	JJ	97,969	102,552	01/04/2022	01/10/2025
74368C-BC-7	PROTECTIVE LIFE GLOBAL FUNDING				1.E FE	2,717,000	89.7800	2,439,325	2,717,000	2,717,000					1.618	1.618	AO	9,281	43,961	04/05/2021	04/15/2026
74368C-BC-7	PROTECTIVE LIFE GLOBAL FUNDING	LS			1.E FE	283,000	89.7800	254,078	283,000	283,000					1.618	1.618	AO	967	4,579	04/05/2021	04/15/2026
74368C-BL-7	PROTECTIVE LIFE GLOBAL FUNDING				1.D FE	4,000,000	95.2900	3,811,588	4,000,000	4,000,000					3.218	3.218	MS	33,253	63,645	03/24/2022	03/28/2025
744560-CK-0	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.F FE	2,498,375	100.1790	2,504,475	2,500,000	2,498,385		10			4.900	4.908	JD	9,868		11/30/2022	12/15/2032
744573-AN-6	PUBLIC SERVICE ENTERPRISE GROUP IN			1	2.B FE	2,970,120	96.5730	2,897,193	3,000,000	2,978,321		8,201			2.875	3.388	JD	3,833	86,250	06/02/2022	06/15/2024
744573-AV-8	PUBLIC SERVICE ENTERPRISE GROUP IN			1	2.B FE	14,984,250	102.9050	15,435,690	15,000,000	14,984,653		403			5.850	5.874	MN	129,188		11/04/2022	11/15/2027
745310-AH-5	PUGET ENERGY INC			1	2.C FE	9,494,800	95.1130	9,511,260	10,000,000	9,540,273		45,473			3.650	5.752	MN	46,639	182,500	09/28/2022	05/15/2025
745310-AK-8	PUGET ENERGY INC			1	2.C FE	8,176,942	89.2960	7,313,351	8,190,000	8,179,355		1,197			4.100	4.120	JD	14,924	335,790	12/10/2020	06/15/2030
745310-AM-4	PUGET ENERGY INC			1	2.C FE	3,000,000	85.0870	2,552,622	3,000,000	3,000,000					2.379	2.379	JD	3,172	71,568	10/19/2021	06/15/2028
745310-AM-4	PUGET ENERGY INC	LS		1	2.C FE	2,000,000	85.0870	1,701,748	2,000,000	2,000,000					2.379	2.379	JD	2,115	47,712	10/19/2021	06/15/2028
747525-AT-0	QUALCOMM INCORPORATED			1	1.F FE	4,997,300	97.6720	4,883,600	5,000,000	4,998,115		815			2.900	2.928	MN	16,514	145,000	05/17/2022	05/20/2024
74762E-AG-7	QUANTA SERVICES INC.			1	2.C FE	691,514	92.0920	672,271	730,000	702,611		11,097			0.950	3.172	AO	1,734	3,468	04/04/2022	10/01/2024
74834L-BA-7	QUEST DIAGNOSTICS INCORPORATED			1	2.B FE	6,780,076	95.4520	6,490,716	6,800,000	6,786,452		1,777			4.200	4.235	JD	793	285,600	03/07/2019	06/30/2029
747262-AZ-6	QVC INC			1	3.B FE	4,626,530	59.7500	2,659,473	4,451,000	2,659,473	(1,737,149)	(20,996)			4.375	3.776	MS	64,910	194,731	01/19/2021	09/01/2028
912920-AK-1	QWEST CORPORATION				3.B FE	4,273,750	100.6200	4,024,800	4,000,000	4,024,800	(72,355)	(32,026)			7.250	6.260	MS	85,389	290,000	06/30/2016	09/15/2025
74969P-AA-6	RADIOLOGY PARTNERS INC			1	4.C FE	8,937,250	76.3650	6,632,309	8,685,000	6,632,309	(2,064,911)	(62,593)			5.250	4.439	JD	20,265	455,963	10/08/2021	12/15/2025
75041V-AA-2	RADIOLOGY PARTNERS INC	LS		1	5.C FE	4,493,500	56.1350	2,627,137	4,680,000	2,627,137	(1,913,212)	14,973			9.250	9.896	FA	180,375	432,900	11/30/2021	02/01/2028
75508X-AA-4	RAYONIER LP			1	2.C FE	7,408,072	80.3360	5,930,426	7,382,000	7,405,455		(2,509)			2.750	2.707	MN	24,812	203,005	12/22/2021	05/17/2031
756109-AV-6	REALTY INCOME CORPORATION			1	1.G FE	430,901	97.9700	391,882	400,000	421,502		(9,171)			3.875	1.477	AO	3,272	15,500	12/22/2021	04/15/2025
75886F-AE-7	REGENERON PHARMACEUTICALS INC.			1	2.C FE	6,394,471	77.2370	4,943,928	6,401,000	6,395,913		611			1.750	1.761	MS	32,983	112,018	08/07/2020	09/15/2030
7591EP-AQ-3	REGIONS FINANCIAL CORPORATION			1	2.A FE	1,993,900	93.4510	1,869,022	2,000,000	1,997,009		1,209			2.250	2.315	MN	5,375	45,000	05/13/2020	05/18/2025
75951A-AM-0	RELIANCE STANDARD LIFE GLOBAL FUND			1	1.E FE	3,044,124	99.8360	2,995,086	3,000,000	3,002,268		(40,731)			2.150	0.784	JJ	28,667	74,175	12/21/2021	01/21/2023
759509-AE-2	RELIANCE STEEL & ALUM			1	2.B FE	554,391	99.9830	539,906	540,000	543,748		(10,643)			4.500	2.072	AO	5,130	24,300	03/01/2022	04/15/2023
759509-AF-9	RELIANCE STEEL & ALUMINUM CO			1	2.B FE	11,963,280	90.3470	10,841,676	12,000,000	11,980,559		7,234			1.300	1.363	FA	58,933	156,000	07/28/2020	08/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74949L-AB-8	RELX CAPITAL INC			1	2.A FE	254,960	99.5960	248,990	250,000	250,959		(4,001)			3.500	1.644	MS	2,552	8,750	02/14/2022	03/16/2023
74949L-AC-6	RELX CAPITAL INC			1	2.A FE	790,712	92.6090	740,874	800,000	793,790		860			4.000	4.143	MS	9,156	32,000	03/11/2019	03/18/2029
74949L-AD-4	RELX CAPITAL INC			1	2.A FE	289,162	85.2150	272,687	320,000	291,288		2,127			3.000	4.437	MN	1,040	9,600	05/03/2022	05/22/2030
75968N-AD-3	RENAISSANCERE HOLDINGS LTD			1	1.G FE	450,950	89.8930	449,465	500,000	451,634		684			3.600	5.437	AO	3,800		11/21/2022	04/15/2029
75972B-AA-9	RENESAS ELECTRONICS CORP		D	1	2.C FE	26,000,000	91.6810	23,837,034	26,000,000	26,000,000					1.543	1.543	MN	39,004	401,180	11/18/2021	11/26/2024
75972B-AB-7	RENESAS ELECTRONICS CORP		D	1	2.C FE	22,000,000	85.7650	18,868,366	22,000,000	22,000,000					2.170	2.170	MN	47,740	476,074	11/18/2021	11/25/2026
760759-AR-1	REPUBLIC SERVICES INC			1	2.B FE	1,770,079	93.1510	1,492,274	1,602,000	1,709,958		(30,201)			2.900	0.938	JJ	23,229	46,458	01/01/2021	07/01/2026
760759-AR-1	REPUBLIC SERVICES INC	LS		1	2.B FE	1,159,059	93.1510	977,151	1,049,000	1,119,692		(19,776)			2.900	0.938	JJ	15,211	30,421	01/01/2021	07/01/2026
760759-AU-4	REPUBLIC SERVICES INC			1	2.B FE	1,358,602	95.8290	1,305,187	1,362,000	1,351,774		(470)			2.500	2.967	FA	12,863	21,300	07/05/2022	08/15/2024
760759-AY-6	REPUBLIC SERVICES INC			1	2.B FE	4,994,900	89.5630	4,478,140	5,000,000	4,997,028		1,017			0.875	0.896	MN	5,590	43,750	11/09/2020	11/15/2025
76120H-AC-1	RESORTS WORLD LAS VEGAS LLC			1	3.B FE	367,012	67.5480	270,192	400,000	270,192	(99,160)	2,340			4.625	5.806	AO	4,368	18,500	03/02/2022	04/06/2031
761713-AZ-9	REYNOLDS AMERICAN INC			1	2.B FE	293,329	89.1930	231,902	260,000	292,570		(760)			6.150	5.158	MS	4,708	15,990	02/14/2022	09/15/2043
761713-BG-0	REYNOLDS AMERICAN INC			1	2.B FE	4,504,222	97.8260	4,207,483	4,301,000	4,366,436		(25,060)			4.450	3.793	JD	10,101	191,395	12/15/2016	06/12/2025
76174L-AA-1	REYNOLDS GROUP ISSUER LLC	LS		1	4.A FE	7,000,000	88.7100	6,209,700	7,000,000	6,209,700	(597,800)				4.000	4.000	AO	59,111	280,000	09/21/2020	10/15/2027
775109-AY-7	ROGERS COMMUNICATIONS INC		A	1	2.A FE	741,130	99.1420	703,908	710,000	723,255		(17,442)			4.100	1.585	AO	7,278	29,110	12/22/2021	10/01/2023
775109-BE-0	ROGERS COMMUNICATIONS INC		A	1	2.A FE	5,433,150	95.7950	4,789,755	5,000,000	5,226,878		(73,745)			3.625	2.035	JD	8,056	181,250	02/21/2020	12/15/2025
775109-BZ-3	ROGERS COMMUNICATIONS INC		A	1	2.A FE	5,197,343	81.5070	4,279,102	5,250,000	4,873,083		4,390			4.500	5.066	MS	69,563	120,750	03/07/2022	03/15/2042
775109-CB-5	ROGERS COMMUNICATIONS INC		A	1	2.A FE	14,998,650	92.5270	13,878,990	15,000,000	14,568,792		29,142			3.200	3.949	MS	141,333	245,333	03/07/2022	03/15/2027
775109-CC-3	ROGERS COMMUNICATIONS INC		A	1	2.A FE	9,104,651	86.2950	7,874,455	9,125,000	8,747,122		11,121			3.800	4.351	MS	102,099	177,228	03/07/2022	03/15/2032
775109-CC-3	ROGERS COMMUNICATIONS INC	LS	A	1	2.A FE	8,855,209	86.2950	7,658,717	8,875,000	8,507,475		10,816			3.800	4.351	MS	99,301	172,372	03/07/2022	03/15/2032
775109-CD-1	ROGERS COMMUNICATIONS INC	LS	A	1	2.A FE	9,891,700	77.5290	7,752,860	10,000,000	9,278,921		4,221			4.550	5.023	MS	133,972	232,556	03/07/2022	03/15/2052
775631-AD-6	ROLLER BEARING COMPANY OF AMERICA			1	4.B FE	11,354,938	86.4700	9,973,450	11,534,000	9,973,450	(1,358,355)	(10,344)			4.375	4.559	AO	106,529	450,712	09/13/2022	10/15/2029
775631-AD-6	ROLLER BEARING COMPANY OF AMERICA	LS		1	4.B FE	4,640,806	86.4700	3,942,167	4,559,000	3,942,167	(680,219)	(15,223)			4.375	3.976	AO	42,107	203,889	10/12/2021	10/15/2029
77578J-AB-4	ROLLS ROYCE CORP		D	1	3.C FE	1,579,375	92.0000	1,610,000	1,750,000	1,602,305		22,930			3.625	7.015	AO	13,569	31,719	07/05/2022	10/14/2025
77578J-AC-2	ROLLS-ROYCE PLC		D	1	3.C FE	33,543,822	95.2500	29,203,650	30,660,000	29,203,650	(3,709,090)	(435,630)			5.750	3.960	AO	372,178	1,804,638	03/02/2022	10/15/2027
77578J-AC-2	ROLLS-ROYCE PLC	LS	D	1	3.C FE	2,369,375	95.2500	2,124,075	2,230,000	2,124,075	(225,725)	(19,575)			5.750	4.490	AO	27,070	128,225	02/09/2022	10/15/2027
776743-AM-8	ROPER TECHNOLOGIES INC			1	2.B FE	7,274,385	89.5960	6,526,194	7,284,000	7,278,776		1,895			1.000	1.027	MS	21,447	100,000	08/18/2020	09/15/2025
776743-AN-6	ROPER TECHNOLOGIES INC			1	2.B FE	9,797,265	84.5960	8,299,684	9,811,000	9,801,668		1,905			1.400	1.421	MS	40,443	137,354	08/18/2020	09/15/2027
78016E-Z5-9	ROYAL BANK OF CANADA		A		1.E FE	19,992,600	96.6320	19,326,460	20,000,000	19,994,296		1,696			3.375	3.388	AO	144,375	337,500	04/07/2022	04/14/2025
78016E-ZH-3	ROYAL BANK OF CANADA		A		1.E FE	20,000,000	98.5450	19,709,080	20,000,000	20,000,000					3.970	3.970	JJ	337,450		07/25/2022	07/26/2024
78016E-ZM-2	ROYAL BANK OF CANADA		A		1.E FE	5,672	88.7830	5,327	6,000	5,743		70			0.875	2.337	JJ	23	26	02/14/2022	01/20/2026
78016E-ZM-2	ROYAL BANK OF CANADA	LS	A		1.E FE	230,678	88.7830	216,631	244,000	233,539		2,861			0.875	2.337	JJ	949	1,068	02/14/2022	01/20/2026
78016F-ZR-8	ROYAL BANK OF CANADA		A		1.E FE	29,264,000	101.1450	29,599,014	29,264,000	29,264,000					5.660	5.660	AO	303,663		10/20/2022	10/25/2024
78016F-ZR-8	ROYAL BANK OF CANADA	LS	A		1.E FE	736,000	101.1450	744,426	736,000	736,000					5.660	5.660	AO	7,637		10/20/2022	10/25/2024
78016F-ZS-6	ROYAL BANK OF CANADA		A	1	1.E FE	13,310,867	97.4070	12,965,846	13,311,000	13,310,877		10			4.240	4.240	FA	239,864		07/25/2022	08/03/2027
78016F-ZS-6	ROYAL BANK OF CANADA	LS	A	1	1.E FE	1,688,983	97.4070	1,645,204	1,689,000	1,688,984		1			4.240	4.240	FA	30,436		07/25/2022	08/03/2027
78016F-ZU-1	ROYAL BANK OF CANADA		A	1	1.E FE	39,764,111	104.2440	41,533,977	39,843,000	39,766,618		2,507			6.000	6.046	MN	438,273		10/20/2022	11/01/2027
78016F-ZU-1	ROYAL BANK OF CANADA	LS	A	1	1.E FE	156,689	104.2440	163,663	157,000	156,699		10			6.000	6.046	MN	1,727		10/20/2022	11/01/2027
780097-BD-2	ROYAL BANK OF SCOTLAND GROUP PLC		D		2.A FE	5,294,967	98.9660	4,950,284	5,002,000	5,061,303		(83,603)			3.875	2.151	MS	58,687	193,828	02/21/2020	09/12/2023
780097-BN-0	ROYAL BANK OF SCOTLAND PLC		D	1,5	1.G FE	2,088,000	98.5680	2,058,096	2,088,000	2,088,000					2.359	2.359	MN	5,336	49,256	05/19/2020	05/22/2024
780097-BN-0	ROYAL BANK OF SCOTLAND PLC	LS	D	1,5	1.G FE	2,912,000	98.5680	2,870,294	2,912,000	2,912,000					2.359	2.359	MN	7,442	68,694	05/19/2020	05/22/2024
780097-BP-5	ROYAL BANK OF SCOTLAND PLC		D	1,5	1.G FE	4,361,000	89.3650	3,897,203	4,361,000	4,361,000					3.073	3.073	MN	14,518	134,014	05/19/2020	05/22/2028
780097-BP-5	ROYAL BANK OF SCOTLAND PLC	LS	D	1,5	1.G FE	139,000	89.3650	124,217	139,000	139,000					3.073	3.073	MN	463	4,271	05/19/2020	05/22/2028
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD	LS		1	4.C FE	3,868,800	79.8050	3,166,643	3,968,000	3,166,643	(716,589)	13,385			5.500	5.980	AO	54,560	218,240	11/30/2021	04/01/2028
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD			1	4.C FE	16,956,786	80.8350	14,198,633	17,565,000	14,104,836	(2,591,835)	53,137			4.250	5.164	JJ	373,256	690,839	10/20/2022	07/01/2026
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD	LS		1	4.C FE	105,000	80.8350	84,877	105,000	84,877	(16,826)				4.250	4.250	JJ	2,231	4,549	06/15/2021	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
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD	LS		1	4.C FE	11,207,181	84.1250	9,305,066	11,061,000	9,305,066	(1,867,082)	(31,833)			5.500	5.144	FA	207,855	623,564	01/05/2022	08/31/2026
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD			1	4.C FE	120,000	80.9700	97,164	120,000	97,164	(22,836)				5.375	5.375	JJ	2,974	3,368	01/04/2022	07/15/2027
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD	LS		1	4.C FE	2,267,000	80.9700	1,835,592	2,267,000	1,835,592	(431,408)				5.375	5.375	JJ	56,187	63,633	01/04/2022	07/15/2027
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD			1	4.C FE	772,000	100.4230	775,266	772,000	772,000					11.625	11.625	FA	33,156		08/15/2022	08/15/2027
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD	LS		1	4.C FE	527,000	100.4230	529,229	527,000	527,000					11.625	11.625	FA	22,634		08/15/2022	08/15/2027
780153-BR-2	ROYAL CARIBBEAN CRUISES LTD			1	4.C FE	2,299,238	102.7600	2,368,618	2,305,000	2,299,399		161			9.250	9.304	JJ	50,342		09/28/2022	01/15/2029
780153-BR-2	ROYAL CARIBBEAN CRUISES LTD	LS		1	4.C FE	10,439,513	102.7600	10,733,282	10,445,000	10,439,666		154			9.250	9.261	JJ	228,122		09/28/2022	01/15/2029
78081B-AG-8	ROYALTY PHARMA PLC			1	2.C FE	954,895	96.8790	959,097	990,000	969,437		14,542			0.750	3.929	MS	2,454	3,713	07/05/2022	09/02/2023
78081B-AH-6	ROYALTY PHARMA PLC			1	2.C FE	19,320,047	89.4940	17,451,350	19,500,000	19,380,947		43,449			1.200	1.434	MS	77,350	234,000	08/05/2021	09/02/2025
78081B-AJ-2	ROYALTY PHARMA PLC			1	2.C FE	14,282,104	84.6390	12,272,699	14,500,000	14,330,196		34,349			1.750	2.014	MS	83,878	253,750	08/05/2021	09/02/2027
749685-AX-1	RPM INTERNATIONAL INC			1	2.C FE	5,392,224	92.5660	4,998,537	5,400,000	5,394,804		715			4.550	4.568	MS	81,900	245,700	02/25/2019	03/01/2029
78355H-KR-9	RYDER SYSTEM INC			1	2.B FE	3,997,240	94.9360	3,797,444	4,000,000	3,998,555		510			3.350	3.364	MS	44,667	134,000	05/05/2020	09/01/2025
78355H-KT-5	RYDER SYSTEM INC			1	2.B FE	9,985,100	90.2700	9,027,030	10,000,000	9,987,485		2,385			2.850	2.882	MS	95,000	148,042	02/22/2022	03/01/2027
78409V-AZ-7	S&P GLOBAL INC			1	1.G FE	4,179,701	95.4500	4,012,701	4,204,000	4,182,151		2,450			4.250	4.345	MN	29,778	178,670	03/02/2022	05/01/2029
78409V-BB-9	S&P GLOBAL INC			1	1.G FE	10,244,190	88.0220	9,682,442	11,000,000	10,302,070		57,880			2.700	3.866	MS	99,000	134,475	05/26/2022	03/01/2029
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC			1	2.A FE	5,000,000	92.6460	4,632,280	5,000,000	5,000,000					4.246	4.246	MN	35,383	212,300	04/26/2018	05/01/2028
785592-AJ-5	SABINE PASS LIQUEFACTION LLC			1	2.B FE	46,957,536	100.0240	44,057,659	44,047,000	44,824,202		(445,696)			5.750	4.388	MN	323,623	1,916,101	09/23/2022	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1	2.B FE	31,788,695	100.1410	31,537,468	31,493,000	31,743,900		(44,795)			5.625	5.229	MS	590,494	87,047	10/20/2022	03/01/2025
785592-AM-8	SABINE PASS LIQUEFACTION LLC	LS		1	2.B FE	1,340,593	100.1410	1,340,891	1,339,000	1,340,435		(159)			5.625	5.572	MS	25,106		09/27/2022	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION LLC			1	2.B FE	13,918,087	98.0520	13,307,672	13,572,000	13,757,268		(67,565)			5.000	4.536	MS	199,810	289,300	11/01/2022	03/15/2027
785592-AU-0	SABINE PASS LIQUEFACTION LLC			1	2.B FE	15,196,695	93.9970	14,061,966	14,960,000	15,144,885		(52,898)			4.200	3.870	MS	185,005	544,320	09/01/2022	03/15/2028
785592-AU-0	SABINE PASS LIQUEFACTION LLC	LS		1	2.B FE	214,279	93.9970	190,814	203,000	212,639		(1,639)			4.200	3.107	MS	2,510	8,526	02/15/2022	03/15/2028
785592-AV-8	SABINE PASS LIQUEFACTION LLC			1	2.B FE	33,524,610	101.1840	33,309,839	32,920,000	33,459,378		(65,232)			5.875	5.271	JD	972,397	146,875	11/01/2022	06/30/2026
785592-AX-4	SABINE PASS LIQUEFACTION LLC			1	2.B FE	35,951,663	92.6920	34,656,500	37,389,000	36,002,855		49,562			4.500	5.107	MN	214,987	1,043,753	09/06/2022	05/15/2030
785592-AY-2	SABINE PASS LIQUEFACTION LLC			1	2.B FE	8,958,082	100.0690	8,977,208	8,971,000	8,958,144		62			5.900	5.915	MAR	47,048		11/14/2022	09/15/2037
785592-AY-2	SABINE PASS LIQUEFACTION LLC	LS		1	2.B FE	1,027,518	100.0690	1,029,712	1,029,000	1,027,525		7			5.900	5.915	MAR	5,397		11/14/2022	09/15/2037
78572X-AG-6	SABRA HEALTH CARE LP			1	2.C FE	5,082,084	83.6610	4,316,902	5,160,000	5,103,871		7,043			3.900	4.085	AO	42,484	201,240	09/26/2019	10/15/2029
78574M-AA-1	SABRA HEALTH CARE LP			1	2.C FE	11,061,749	74.4070	8,333,550	11,200,000	11,075,801		11,759			3.200	3.345	JD	29,867	419,129	12/22/2021	12/01/2031
79586K-AC-5	SAMARCO MINERACAO SA		D	1	6. *	1,768,250	45.8000	1,557,200	3,400,000	1,353,800	(299,200)				5.750	20.410	AO			09/27/2021	10/24/2023
79586K-AD-3	SAMARCO MINERACAO SA		D	1	6. *	862,500	45.8000	1,145,000	2,500,000	862,500					5.375	5.410	MS			09/23/2014	09/26/2024
79970Y-AD-7	SANCHEZ ENERGY CORP			1	6. *	67,613	0.2500	67,613	27,045,000	67,613					6.125	0.000	JJ			02/12/2019	01/15/2023
80007R-AK-1	SANDS CHINA LTD		D	1	3.A FE	34,969	92.2790	32,298	35,000	32,298	(2,683)	6			4.300	4.320	JJ	723	247,000	02/05/2021	01/08/2026
80007R-AQ-8	SANDS CHINA LTD		D	1	3.A FE	2,993,100	81.6950	1,633,904	2,000,000	1,633,904	(361,744)	248			3.350	3.139	MS	21,031	46,500	08/10/2022	03/08/2029
80282K-AW-6	SANTANDER HOLDINGS USA INC			1	2.A FE	18,444,420	97.1520	17,487,324	18,000,000	18,153,569		(104,132)			3.500	2.887	JD	42,000	630,000	02/18/2020	06/07/2024
80282K-AZ-9	SANTANDER HOLDINGS USA INC			1	2.A FE	4,046,025	92.8070	3,712,264	4,000,000	4,027,160		(6,717)			3.244	3.051	AO	30,998	129,760	02/11/2020	10/05/2026
80282K-BB-1	SANTANDER HOLDINGS USA INC			1	2.A FE	28,313,397	95.2890	27,032,536	28,369,000	28,340,912		10,942			3.450	3.493	JD	78,842	978,731	05/27/2020	06/02/2025
80282K-BB-1	SANTANDER HOLDINGS USA INC	LS		1	2.A FE	130,743	95.2890	124,829	131,000	130,870		51			3.450	3.493	JD	364	4,520	05/27/2020	06/02/2025
80282K-BC-9	SANTANDER HOLDINGS USA INC			1	2.A FE	500,000	85.7980	428,992	500,000	500,000					2.490	2.490	JJ	6,052	6,225	01/03/2022	01/06/2028
80281L-AM-7	SANTANDER UK GROUP HOLDINGS PLC		D	1,5	2.A FE	10,000,000	88.0890	8,808,850	10,000,000	10,000,000					1.532	1.532	FA	55,322	153,200	08/17/2020	08/21/2026
80281L-AN-5	SANTANDER UK GROUP HOLDINGS PLC		D	1,5	2.A FE	6,186,794	93.4320	5,792,753	6,200,000	6,190,919		4,025			1.089	1.156	MS	19,880	67,518	12/22/2021	03/15/2025
80281L-AQ-8	SANTANDER UK GROUP HOLDINGS PLC		D	1	2.A FE	19,792,000	85.0290	16,828,999	19,792,000	19,792,000					1.673	1.673	JD	15,636	331,120	06/07/2021	06/14/2027
80281L-AQ-8	SANTANDER UK GROUP HOLDINGS PLC	LS	D	1	2.A FE	2,208,000	85.0290	1,877,447	2,208,000	2,208,000					1.673	1.673	JD	1,744	36,940	06/07/2021	06/14/2027
80281L-AR-6	SANTANDER UK GROUP HOLDINGS PLC		D	1	2.A FE	20,000,000	85.3960	17,079,180	20,000,000	20,000,000					2.469	2.469	JJ	233,183	246,900	01/04/2022	01/11/2028
803014-AA-7	SANTOS FINANCE LTD.		D	1	2.C FE	5,028,075	79.4860	3,974,300	5,000,000	5,025,400		(2,611)			3.649	3.577	AO	31,422	182,450	12/22/2021	04/29/2031
78410G-AG-9	SBA COMMUNICATIONS CORP			1	3.B FE	413,630	83.1490	399,115	480,000	399,115	(19,934)	5,419			3.125	5.619	FA	6,250	7,500	05/03/2022	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
806851-AE-1	SCHLUMBERGER HOLDINGS CORP			1	1.F FE		100.0000								3.625	0.000	JD		8,408	12/31/2022	12/21/2022
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL			1	4.A FE	865,984	92.5000	778,848	842,000	778,848	(66,953)	(6,360)			4.875	4.055	AO	10,262	41,048	03/02/2022	04/01/2028
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL	LS		1	4.A FE	7,174,428	92.5000	6,454,636	6,978,000	6,454,636	(606,460)	(39,341)			4.875	4.227	AO	85,044	340,178	02/25/2021	04/01/2028
80874Y-BC-3	SCIENTIFIC GAMES INTERNATIONAL INC			1	4.C FE	10,115,706	95.3910	9,734,652	10,205,000	9,734,652	(388,095)	7,040			7.000	7.184	MN	91,278	357,175	06/02/2022	05/15/2028
81180W-BG-5	SEAGATE HDD CAYMAN			1	3.B FE	325,471	109.6800	328,272	299,300	325,266		(205)			9.625	8.118	JD	2,481		11/30/2022	12/01/2032
81180W-BG-5	SEAGATE HDD CAYMAN	LS		1	3.B FE	5,641,642	109.6800	5,690,198	5,188,000	5,638,084		(3,558)			9.625	8.118	JD	42,999		11/30/2022	12/01/2032
81211K-AZ-3	SEALED AIR CORPORATION			1	2.C FE	2,634,008	86.3500	2,294,320	2,657,000	2,638,703		4,582			1.573	1.760	AO	8,823	43,652	12/22/2021	10/15/2026
81211K-AZ-3	SEALED AIR CORPORATION	LS		1	2.C FE	143,000	86.3500	123,481	143,000	143,000					1.573	1.573	AO	475	2,349	09/15/2021	10/15/2026
816851-BG-3	SEMPRA ENERGY			1	2.B FE	11,456,168	92.8100	10,313,047	11,112,000	11,325,093		(50,317)			3.400	2.884	FA	157,420	377,808	03/10/2020	02/01/2028
816851-BN-8	SEMPRA ENERGY			1	2.B FE	19,964,600	95.8950	19,179,000	20,000,000	19,973,296		8,696			3.300	3.362	AO	165,000	342,833	03/21/2022	04/01/2025
816851-BP-3	SEMPRA ENERGY			1	2.B FE	10,717,765	91.1480	9,805,723	10,758,000	10,721,685		3,920			3.700	3.761	AO	99,512	206,763	03/21/2022	04/01/2029
816851-BP-3	SEMPRA ENERGY	LS		1	2.B FE	241,095	91.1480	220,579	242,000	241,183		88			3.700	3.761	AO	2,239	4,651	03/21/2022	04/01/2029
81725W-AJ-2	SENSATA TECHNOLOGIES BV			1	3.C FE	2,449,475	97.6610	2,344,843	2,401,000	2,344,843	(99,291)	(15,058)			5.000	4.285	AO	30,013	120,050	12/22/2021	10/01/2025
81725W-AJ-2	SENSATA TECHNOLOGIES BV	LS		1	3.C FE	482,825	97.6610	434,592	445,000	434,592	(38,325)	(9,669)			5.000	2.620	AO	5,563	22,250	12/22/2021	10/01/2025
81725W-AK-9	SENSATA TECHNOLOGIES BV			1	3.C FE	427,025	86.2500	396,750	460,000	396,750	(33,040)	2,745			4.000	5.227	AO	3,884	11,700	04/19/2022	04/15/2029
81725W-AK-9	SENSATA TECHNOLOGIES BV	LS		1	3.C FE	4,210,163	86.2500	4,023,563	4,665,000	4,023,563	(224,332)	37,732			4.000	5.713	AO	39,393	93,300	04/19/2022	04/15/2029
817565-CD-4	SERVICE CORPORATION INTERNATIONAL			1	3.C FE	5,491,928	93.4050	5,097,111	5,457,000	5,097,111	(376,577)	(5,241)			4.625	4.512	JD	11,217	252,386	04/23/2019	12/15/2027
817565-CD-4	SERVICE CORPORATION INTERNATIONAL	LS		1	3.C FE	647,823	93.4050	600,594	643,000	600,594	(44,729)	(720)			4.625	4.493	JD	1,322	29,739	04/23/2019	12/15/2027
817565-CG-7	SERVICE CORPORATION INTERNATIONAL			1	3.C FE	729,275	84.2230	603,034	716,000	603,034	(120,324)	(1,592)			4.000	3.711	MN	3,660	28,640	12/22/2021	05/15/2031
822582-BD-3	SHELL INTERNATIONAL FINANCE BV		D	1	1.D FE	7,270,895	96.8980	7,329,350	7,564,000	7,297,957		27,062			3.250	4.845	MN	34,143	122,915	09/27/2022	05/11/2025
824348-BD-7	SHERWIN-WILLIAMS COMPANY (THE)			1	2.B FE	9,093,894	96.3720	8,721,648	9,050,000	9,063,288		(6,076)			3.300	3.227	FA	124,438	298,650	08/10/2017	02/01/2025
824348-BD-7	SHERWIN-WILLIAMS COMPANY (THE)	LS		1	2.B FE	952,143	96.3720	915,532	950,000	950,650		(297)			3.300	3.266	FA	13,063	31,350	08/10/2017	02/01/2025
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRE			1	2.B FE	2,174,671	93.7860	1,897,297	2,023,000	2,133,513		(28,571)			3.200	1.679	MS	17,623	64,736	12/22/2021	09/23/2026
82620K-BD-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D		1.E FE	9,982,900	85.4200	8,541,990	10,000,000	9,987,117		2,351			1.700	1.726	MS	51,944	170,000	03/02/2021	03/11/2028
827048-AX-7	SILGAN HOLDINGS INC			1	2.C FE	9,994,500	88.2250	8,822,520	10,000,000	9,996,478		1,052			1.400	1.411	AO	35,000	140,000	02/03/2021	04/01/2026
828807-DK-0	SIMON PROPERTY GROUP LP			1	1.G FE	1,054,037	83.1690	1,031,289	1,240,000	1,054,594		557			2.650	5.060	JJ	15,152		12/19/2022	07/15/2030
82967N-BA-5	SIRIUS XM RADIO INC			1	3.C FE	5,929,511	92.4360	5,492,553	5,942,000	5,492,553	(404,167)	(14,222)			5.000	5.063	FA	123,792	192,625	04/21/2022	08/01/2027
82967N-BA-5	SIRIUS XM RADIO INC	LS		1	3.C FE	4,448,603	92.4360	4,206,767	4,551,000	4,206,767	(253,521)	11,685			5.000	5.498	FA	94,813	113,775	04/21/2022	08/01/2027
82967N-BG-2	SIRIUS XM RADIO INC			1	3.C FE	1,025,738	82.5210	940,739	1,140,000	940,739	(91,467)	6,469			4.125	5.691	JJ	23,513	23,513	06/02/2022	07/01/2030
82967N-BJ-6	SIRIUS XM RADIO INC			1	3.C FE	8,646,485	87.0300	7,548,112	8,673,000	7,548,112	(1,099,019)	2,638			4.000	4.049	JJ	159,969	357,808	02/14/2022	07/15/2028
82967N-BJ-6	SIRIUS XM RADIO INC	LS		1	3.C FE	102,000	87.0300	88,771	102,000	88,771	(13,229)				4.000	4.000	JJ	1,881	4,352	06/07/2021	07/15/2028
82967N-BM-9	SIRIUS XM RADIO INC			1	3.C FE	8,720,805	78.0170	7,326,567	9,391,000	7,326,567	(1,424,456)	40,573			3.875	4.806	MS	121,300	301,725	04/26/2022	09/01/2031
78392B-AA-5	SK HYNIX INC		D		2.C FE	6,786,808	94.9980	6,459,871	6,800,000	6,795,335		4,395			1.000	1.066	JJ	30,600	68,000	01/13/2021	01/19/2024
78392B-AB-3	SK HYNIX INC		D		2.C FE	9,786,378	86.6610	8,492,749	9,800,000	9,791,568		2,681			1.500	1.529	JJ	66,150	147,000	01/13/2021	01/19/2026
78392B-AC-1	SK HYNIX INC		D		2.C FE	9,502,848	73.3170	7,038,384	9,600,000	9,519,957		8,876			2.375	2.490	JJ	102,600	228,000	01/13/2021	01/19/2031
83088M-AK-8	SKYWORKS SOLUTIONS INC.			1	2.C FE	1,899,088	87.8770	1,669,657	1,900,000	1,899,370		177			1.800	1.810	JD	2,850	34,200	05/12/2021	06/01/2026
83088M-AK-8	SKYWORKS SOLUTIONS INC.	LS		1	2.C FE	99,952	87.8770	87,877	100,000	99,967		9			1.800	1.810	JD	150	1,800	05/12/2021	06/01/2026
83088M-AL-6	SKYWORKS SOLUTIONS INC.			1	2.C FE	2,988,420	78.4330	2,352,993	3,000,000	2,990,041		1,024			3.000	3.045	JD	7,500	90,000	05/12/2021	06/01/2031
78442F-EQ-7	SLM CORPORATION			1	3.C FE	15,324,818	99.8290	15,258,863	15,285,000	15,258,863	(27,045)	(13,574)			5.500	5.410	JJ	364,293	840,675	07/16/2019	01/25/2023
78454L-AN-0	SM ENERGY CO			1	3.C FE	3,815,625	97.0850	3,592,145	3,700,000	3,592,145	(171,188)	(38,417)			6.750	5.563	MS	73,538	249,750	10/19/2021	09/15/2026
78448T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC		D	1	2.A FE	14,999,100	81.9990	12,299,865	15,000,000	14,999,286		121			2.300	2.301	JD	15,333	345,000	06/08/2021	06/15/2028
78448T-AG-7	SMBC AVIATION CAPITAL LTD		D	1	2.A FE	8,017,149	85.1190	6,841,038	8,037,000	8,021,784		3,833			1.900	1.952	AO	32,237	152,703	10/07/2021	10/15/2026
78448T-AG-7	SMBC AVIATION CAPITAL LTD	LS	D	1	2.A FE	461,856	85.1190	394,102	463,000	462,123		221			1.900	1.952	AO	1,857	8,797	10/07/2021	10/15/2026
83192P-AA-6	SMITH & NEPHEW PLC		D	1	2.B FE	1,822,000	78.1630	1,424,132	1,822,000	1,822,000					2.032	2.032	AO	7,919	37,023	10/07/2020	10/14/2030
83192P-AA-6	SMITH & NEPHEW PLC	LS	D	1	2.B FE	5,026,000	78.1630	3,928,477	5,026,000	5,026,000					2.032	2.032	AO	21,844	102,128	10/07/2020	10/14/2030

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
832248-BC-1	SMITHFIELD FOODS INC			1	2.C FE	3,558,168	76.1390	2,741,015	3,600,000	3,566,570		3,735			3.000	3.135	AO	22,800	108,000	09/10/2020	10/15/2030
83368R-AW-2	SOCIETE GENERALE SA		D		2.B FE	2,488,450	81.5400	2,038,495	2,500,000	2,491,493		1,065			3.000	3.054	JJ	33,125	75,000	01/16/2020	01/22/2030
83368R-AZ-5	SOCIETE GENERALE SA		D	1	2.B FE	9,500,000	86.9160	8,257,049	9,500,000	9,500,000					1.488	1.488	JD	6,675	141,360	12/07/2020	12/14/2026
83368R-BC-5	SOCIETE GENERALE SA		D	1,5	2.B FE	9,917,000	86.0410	8,604,100	10,000,000	9,933,011		14,250			1.792	1.950	JD	10,951	179,200	11/12/2021	06/09/2027
83368R-BG-6	SOCIETE GENERALE SA		D	1,5	2.B FE	11,195,000	91.9690	10,295,963	11,195,000	11,195,000					2.226	2.226	JJ	110,756	125,985	01/11/2022	01/21/2026
83368R-BG-6	SOCIETE GENERALE SA	LS	D	1,5	2.B FE	805,000	91.9690	740,353	805,000	805,000					2.226	2.226	JJ	7,964	9,059	01/11/2022	01/21/2026
83545G-BD-3	SONIC AUTOMOTIVE INC			1	3.C FE	599,450	80.0710	546,884	683,000	546,884	(55,446)	2,875			4.625	6.771	MN	4,036	19,686	09/01/2022	11/15/2029
83545G-BD-3	SONIC AUTOMOTIVE INC	LS		1	3.C FE	8,194,883	80.0710	6,603,439	8,247,000	6,603,439	(1,597,434)	5,544			4.625	4.721	MN	48,737	400,495	11/30/2021	11/15/2029
83545G-BE-1	SONIC AUTOMOTIVE INC			1	3.C FE	18,187,155	78.6190	14,332,939	18,231,000	14,332,939	(3,856,924)	2,719			4.875	4.902	MN	113,564	933,199	11/26/2021	11/15/2031
83545G-BE-1	SONIC AUTOMOTIVE INC	LS		1	3.C FE	320,595	78.6190	250,793	319,000	250,793	(69,605)	(168)			4.875	4.799	MN	1,987	16,329	10/19/2021	11/15/2031
835495-AL-6	SONOCO PRODUCTS COMPANY			1	2.B FE	6,492,720	85.9180	5,584,696	6,500,000	6,494,458		663			3.125	3.138	MN	33,854	203,125	04/20/2020	05/01/2030
835495-AM-4	SONOCO PRODUCTS COMPANY			1	2.B FE	13,992,000	92.9250	13,938,690	15,000,000	14,109,661		117,661			1.800	21.090	FA	112,500		09/14/2022	02/01/2025
835495-AN-2	SONOCO PRODUCTS COMPANY			1	2.B FE	499,785	88.9190	444,593	500,000	499,824		39			2.250	2.259	FA	4,688	5,938	01/11/2022	02/01/2027
842400-GV-9	SOUTHERN CALIFORNIA EDISON			1	1.G FE	6,986,700	88.6770	6,207,376	7,000,000	6,992,205		2,465			1.200	1.237	FA	35,000	84,000	09/28/2020	02/01/2026
842400-GL-1	SOUTHERN CALIFORNIA EDISON COMPANY			1	1.G FE	8,491,160	99.1980	8,431,788	8,500,000	8,499,205		1,866			3.400	3.423	JD	24,083	289,000	05/30/2018	06/01/2023
842400-GN-7	SOUTHERN CALIFORNIA EDISON COMPANY			1	1.G FE	31,830,182	96.7480	29,811,990	30,814,000	31,322,020		(186,924)			3.700	3.030	FA	475,049	1,140,118	03/30/2020	08/01/2025
842400-GQ-0	SOUTHERN CALIFORNIA EDISON COMPANY			1	1.G FE	6,779,820	95.1090	5,706,510	6,000,000	6,550,526		(81,365)			4.200	2.581	MS	84,000	252,000	02/10/2020	03/01/2029
842400-GS-6	SOUTHERN CALIFORNIA EDISON COMPANY			1	1.G FE	5,671,083	86.9110	4,871,339	5,605,000	5,652,292		(6,479)			2.850	2.709	FA	66,559	159,743	01/06/2020	08/01/2029
842400-GS-6	SOUTHERN CALIFORNIA EDISON COMPANY	LS		1	1.G FE	101,179	86.9110	86,911	100,000	100,844		(116)			2.850	2.709	FA	1,188	2,850	01/06/2020	08/01/2029
842400-GU-1	SOUTHERN CALIFORNIA EDISON COMPANY			1	1.G FE	10,190,310	82.3560	8,400,271	10,200,000	10,192,755		888			2.250	2.260	JD	19,125	229,500	03/04/2020	06/01/2030
842400-HR-7	SOUTHERN CALIFORNIA EDISON COMPANY			1	1.G FE	248,460	95.4920	238,729	250,000	248,473		13			5.450	5.492	JD	1,135	7,115	05/18/2022	06/01/2052
842400-HS-5	SOUTHERN CALIFORNIA EDISON COMPANY			1	1.G FE	17,989,560	102.9290	18,527,166	18,000,000	17,989,830		270			5.850	5.864	MN	155,025		11/03/2022	11/01/2027
842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY			1	1.G FE	10,812,152	105.6600	11,498,967	10,883,000	10,812,928		776			5.950	6.038	MN	95,332		11/03/2022	11/01/2032
842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY	LS		1	1.G FE	116,238	105.6600	123,622	117,000	116,247		8			5.950	6.038	MN	1,025		11/03/2022	11/01/2032
842434-CW-0	SOUTHERN CALIFORNIA GAS COMPANY			1	1.F FE	4,976,250	92.2150	4,610,735	5,000,000	4,979,737		3,487			2.950	3.052	AO	31,139	86,451	03/08/2022	04/15/2027
842587-DC-8	SOUTHERN COMPANY (THE)				2.B FE	9,635,759	98.7470	9,469,837	9,590,000	9,623,431		(12,328)			4.738	4.487	FA	189,323	95,519	08/02/2022	08/01/2024
842587-DC-8	SOUTHERN COMPANY (THE)	LS			2.B FE	1,155,221	98.7470	1,135,591	1,150,000	1,153,763		(1,458)			4.738	4.521	FA	22,703	12,412	05/05/2022	08/01/2024
842587-DD-6	SOUTHERN COMPANY (THE)				2.B FE	5,022,650	99.6290	4,981,440	5,000,000	5,020,171		(2,479)			5.113	5.276	FA	106,521	61,231	05/05/2022	08/01/2027
842587-DH-7	SOUTHERN COMPANY (THE)			1	2.B FE	4,360,809	84.1920	4,293,782	5,100,000	4,414,876		54,067			1.750	4.689	MS	26,279	44,625	07/08/2022	03/15/2028
842587-DL-8	SOUTHERN COMPANY (THE)			1	2.B FE	998,920	102.2970	1,022,965	1,000,000	998,939		19			5.700	5.714	AO	13,458		10/03/2022	10/15/2032
842587-DM-6	SOUTHERN COMPANY (THE)			1	2.B FE	19,957,200	100.6470	20,129,380	20,000,000	19,960,355		3,155			5.150	5.228	AO	243,194		10/03/2022	10/06/2025
843646-AJ-9	SOUTHERN POWER CO			1	2.B FE	295,555	90.1400	234,364	260,000	294,645		(910)			5.250	4.269	JJ	6,294	6,825	02/14/2022	07/15/2043
843646-AW-0	SOUTHERN POWER COMPANY			1	2.A FE	2,992,650	88.0260	2,640,786	3,000,000	2,995,509		1,450			0.900	0.950	JJ	12,450	27,000	01/05/2021	01/15/2026
845011-AF-2	SOUTHWEST GAS CORP			1	2.A FE	7,989,360	101.2740	8,101,904	8,000,000	7,989,515		155			5.800	5.831	JD	38,667		11/29/2022	12/01/2027
845011-AF-2	SOUTHWEST GAS CORP	LS		1	2.A FE	1,997,340	101.2740	2,025,476	2,000,000	1,997,379		39			5.800	5.831	JD	9,667		11/29/2022	12/01/2027
845437-BP-6	SOUTHWESTERN ELECTRIC POWER COMPAN			1	2.A FE	4,495,320	92.0260	4,141,188	4,500,000	4,498,094		476			2.750	2.762	AO	30,938	123,750	09/26/2016	10/01/2026
845437-BS-0	SOUTHWESTERN ELECTRIC POWER COMPAN			1	2.A FE	3,794,430	89.4240	3,398,123	3,800,000	3,795,776		1,269			1.650	1.686	MS	18,462	62,700	12/22/2021	03/15/2026
845467-AR-0	SOUTHWESTERN ENERGY COMPANY			1	3.A FE	5,969,419	92.7060	5,409,395	5,835,000	5,409,395	(532,481)	(27,542)			5.375	4.729	FA	130,680	156,816	02/23/2022	02/01/2029
845467-AR-0	SOUTHWESTERN ENERGY COMPANY	LS		1	3.A FE	1,195,581	92.7060	1,080,025	1,165,000	1,080,025	(109,185)	(6,372)			5.375	4.644	FA	26,091	31,309	02/09/2022	02/01/2029
845467-AS-8	SOUTHWESTERN ENERGY COMPANY			1	3.A FE	2,078,505	91.2020	1,767,493	1,938,000	1,767,493	(282,090)	(25,398)			5.375	3.808	MS	30,672	108,508	11/08/2021	03/15/2030
845467-AT-6	SOUTHWESTERN ENERGY COMPANY			1	3.A FE	10,647,500	85.4590	8,960,376	10,485,000	8,960,376	(1,670,857)	(16,267)			4.750	4.516	FA	207,516	302,973	01/20/2022	02/01/2032
845467-AT-6	SOUTHWESTERN ENERGY COMPANY	LS		1	3.A FE	4,015,000	85.4590	3,431,179	4,015,000	3,431,179	(583,821)				4.750	4.750	FA	79,464	116,017	12/08/2021	02/01/2032
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1	2.A FE	687,575	99.3240	675,401	680,000	685,458		(2,117)			4.750	4.060	MS	9,511	16,150	07/05/2022	03/15/2024
84756N-AH-2	SPECTRA ENERGY PARTNERS LP			1	2.A FE	4,832,403	93.0520	4,745,657	5,100,000	4,851,121		18,718			3.375	4.799	AO	36,338	86,063	09/06/2022	10/15/2026
85205T-AL-4	SPIRIT AEROSYSTEMS INC			1	4.C FE	9,342,568	98.8160	8,763,003	8,868,000	8,763,003	(301,029)	(166,623)			7.500	5.662	AO	140,410	665,100	10/12/2021	04/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85205T-AN-0	SPIRIT AEROSYSTEMS INC			1	3.C FE	4,625,000	105.2700	4,868,738	4,625,000	4,625,000					9.375	9.375	MN	45,768		11/08/2022	11/30/2029
84859B-AA-9	SPIRIT IP CAYMAN LTD			1	3.B FE	11,084,998	100.3220	10,309,087	10,275,998	10,309,087	(432,459)	(243,543)			8.000	5.314	JAJO	162,132	822,080	12/01/2021	09/20/2025
84859B-AA-9	SPIRIT IP CAYMAN LTD	LS		1	3.B FE	6,990,500	100.3220	6,219,964	6,200,000	6,219,964	(359,734)	(265,629)			8.000	3.371	JAJO	97,822	496,000	10/07/2021	09/20/2025
84859B-AB-7	SPIRIT LOYALTY CAYMAN LTD/SPIRIT I			1	3.B FE	2,708,750	100.5130	2,764,108	2,750,000	2,710,275		1,525			8.000	8.585	JAJO	43,389		11/09/2022	09/20/2025
85172F-AM-1	SPRINGLEAF FINANCE CORP			1	3.B FE	4,217,063	96.0680	4,236,577	4,410,000	4,233,369		16,306			6.875	8.918	MS	89,272		10/06/2022	03/15/2025
85172F-AN-9	SPRINGLEAF FINANCE CORP			1	3.B FE	8,272,663	95.0880	7,494,836	7,882,000	7,494,836	(625,284)	(66,972)			7.125	6.061	MS	165,358	561,593	12/22/2021	03/15/2026
85172F-AN-9	SPRINGLEAF FINANCE CORP	LS		1	3.B FE	14,292,900	95.0880	13,519,612	14,218,000	13,519,612	(727,482)	(8,415)			7.125	7.050	MS	298,282	1,013,033	04/13/2020	03/15/2026
85172F-AP-4	SPRINGLEAF FINANCE CORP			1	3.B FE	1,495,203	96.7270	1,470,250	1,520,000	1,470,250	(27,062)	2,109			6.125	7.444	MS	27,413	17,763	12/05/2022	03/15/2024
85172F-AR-0	SPRINGLEAF FINANCE CORP	LS		1	3.B FE	966,140	81.7900	767,191	938,000	767,191	(192,672)	(2,855)			5.375	4.944	MN	6,442	50,418	09/23/2020	11/15/2029
852060-AT-9	SPRINT CAPITAL CORPORATION			1	3.A FE	1,327,897	119.0100	1,261,506	1,060,000	1,226,835		(12,940)			8.750	6.454	MS	27,310	92,750	05/22/2019	03/15/2032
85207U-AH-8	SPRINT CORP			1	3.A FE	522,612	101.9540	519,965	510,000	519,965	(962)	(1,685)			7.125	5.571	JD	1,615	18,169	10/04/2022	06/15/2024
85208N-AD-2	SPRINT SPECTRUM CO LLC				2.A FE	7,087,500	98.8210	7,003,945	7,087,500	7,087,500					4.738	4.738	MJSD	10,261	354,669	03/14/2018	03/20/2025
85208N-AE-0	SPRINT SPECTRUM CO LLC				2.A FE	4,200,000	98.5530	4,139,213	4,200,000	4,200,000					5.152	5.152	MJSD	6,612	216,384	03/14/2018	03/20/2028
85236F-AA-1	SRM ESCROW ISSUER LLC			1	4.A FE	21,075,654	89.4700	18,288,563	20,441,000	18,288,563	(2,598,449)	(103,512)			6.000	5.357	MN	204,410	1,340,940	06/24/2021	11/01/2028
85236F-AA-1	SRM ESCROW ISSUER LLC	LS		1	4.A FE	2,315,957	89.4700	2,002,339	2,238,000	2,002,339	(293,631)	(13,329)			6.000	5.245	MN	22,380	134,280	06/24/2021	11/01/2028
78471R-AC-0	SRS DISTRIBUTION INC			1	5.B FE	1,989,065	80.8520	1,587,125	1,963,000	1,587,125	(382,320)	(6,366)			6.125	5.743	JJ	60,117	108,331	02/09/2022	07/01/2029
78471R-AC-0	SRS DISTRIBUTION INC	LS		1	5.B FE	11,118,543	80.8520	8,800,740	10,885,000	8,800,740	(2,209,968)	(44,173)			6.125	5.612	JJ	333,353	716,709	11/03/2021	07/01/2029
78466C-AC-0	SS&C TECHNOLOGIES HOLDINGS INC			1	4.B FE	21,092,537	93.6400	19,363,733	20,679,000	19,363,733	(1,508,167)	(96,219)			5.500	5.018	MS	287,496	1,137,345	02/14/2022	09/30/2027
78466C-AC-0	SS&C TECHNOLOGIES HOLDINGS INC	LS		1	4.B FE	3,048,000	93.6400	2,854,135	3,048,000	2,854,135	(193,865)				5.500	5.500	MS	42,376	167,640	03/14/2019	09/30/2027
853496-AD-9	STANDARD INDUSTRIES INC			1	3.B FE	1,833,065	89.9890	1,778,183	1,976,000	1,778,183	(54,882)				4.750	6.437	JJ	43,667	24,225	12/29/2022	01/15/2028
853496-AD-9	STANDARD INDUSTRIES INC	LS		1	3.B FE	5,424,500	89.9890	5,072,680	5,637,000	5,072,680	(430,648)	22,549			4.750	5.292	JJ	123,466	267,758	03/27/2019	01/15/2028
853496-AH-0	STANDARD INDUSTRIES INC			1	3.B FE	3,924,000	75.2500	3,010,012	4,000,000	3,010,012	(849,645)	6,497			3.375	3.597	JJ	62,250	135,000	09/21/2020	01/15/2031
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)			1	3.B FE	4,785,405	92.2730	4,433,732	4,805,000	4,433,732	(358,497)	2,720			5.000	5.072	FA	90,761	240,250	05/18/2020	02/15/2027
854502-AH-4	STANLEY BLACK & DECKER INC			1	1.G FE	2,287,598	95.9960	1,919,918	2,000,000	2,247,226		(39,289)			4.250	2.008	MN	10,861	85,000	12/21/2021	11/15/2028
855030-AN-2	STAPLES INC			1	4.C FE	16,407,500	86.0680	14,102,242	16,385,000	14,102,242	(2,296,476)	(8,782)			7.500	7.430	AO	259,429	1,326,938	02/09/2022	04/15/2026
855244-AR-0	STARBUCKS CORPORATION			1	2.A FE	7,424,675	95.1950	7,075,807	7,433,000	7,427,827		767			4.000	4.013	MN	37,991	297,320	08/08/2018	11/15/2028
855244-AW-9	STARBUCKS CORPORATION			1	2.A FE	1,740,637	83.0740	1,710,487	2,059,000	1,752,063		11,425			2.250	4.717	MS	14,027	23,164	09/01/2022	03/12/2030
85571B-AU-9	STARWOOD PROPERTY TRUST INC			1	3.C FE	8,313,876	87.5000	7,228,375	8,261,000	7,228,375	(979,503)	(11,817)			3.625	3.462	JJ	138,085	300,293	10/07/2021	07/15/2026
85571B-AW-5	STARWOOD PROPERTY TRUST INC			1	3.C FE	4,500,000	93.9020	4,225,572	4,500,000	4,225,572	(274,428)				3.750	3.750	JD	84,844	91,406	12/01/2021	12/31/2024
857477-AN-3	STATE STREET CORP				1.F FE	5,013,150	97.5940	4,879,695	5,000,000	5,010,098		(3,052)			3.300	3.193	JD	6,875	165,000	05/17/2022	12/16/2024
857477-BX-0	STATE STREET CORP			2,5	1.F FE	15,000,000	102.3620	15,354,315	15,000,000	15,000,000					5.751	5.751	MN	136,586		11/01/2022	11/04/2026
857477-BY-8	STATE STREET CORP			1,5	1.F FE	220,000	103.2680	227,189	220,000	220,000					5.820	5.820	MN	2,027		11/01/2022	11/04/2028
857477-BY-8	STATE STREET CORP	LS		1,5	1.F FE	9,780,000	103.2680	10,099,562	9,780,000	9,780,000					5.820	5.820	MN	90,123		11/01/2022	11/04/2028
857691-AH-2	STATION CASINOS LLC			1	4.C FE	649,606	80.2170	597,619	745,000	597,619	(54,955)	2,969			4.625	6.456	JD	2,871	24,121	09/13/2022	12/01/2031
857691-AH-2	STATION CASINOS LLC	LS		1	4.C FE	297,900	80.2170	288,782	360,000	288,782	(10,535)	1,417			4.625	7.222	JD	1,388	8,325	09/13/2022	12/01/2031
858119-BJ-8	STEEL DYNAMICS INC			1	2.C FE	15,304,050	94.9890	14,248,335	15,000,000	15,128,918		(63,693)			2.800	2.348	JD	18,667	420,000	03/06/2020	12/15/2024
858119-BL-3	STEEL DYNAMICS INC			1	2.C FE	5,718,644	93.7680	5,401,037	5,760,000	5,733,028		8,678			2.400	2.597	JD	6,144	138,240	04/04/2022	06/15/2025
858912-AF-5	STERICYCLE INC			1	3.C FE	24,856,040	98.5090	23,752,490	24,112,000	23,752,490	(467,013)	(193,362)			5.375	4.528	JJ	597,609	1,296,020	07/19/2019	07/15/2024
858912-AG-3	STERICYCLE INC	LS		1	3.C FE	2,849,000	87.2500	2,443,000	2,800,000	2,443,000	(305,047)	(9,953)			3.875	3.460	JJ	50,031	108,500	11/13/2020	01/15/2029
863667-AN-1	STRYKER CORP			1	2.A FE	5,465,150	95.9790	4,798,970	5,000,000	5,253,033		(75,916)			3.500	1.866	MS	51,528	175,000	02/26/2020	03/15/2026
864486-AL-9	SUBURBAN PROPANE PARTNERS L.P.			1	4.A FE	5,639,813	84.9980	4,968,151	5,845,000	4,968,151	(683,299)	11,637			5.000	5.486	JD	24,354	292,250	04/25/2022	05/31/2031
865622-BJ-2	SUMITOMO MITSUI BANKING CORPORATIO		D		1.E FE	155,373	98.6390	147,958	150,000	152,924		(2,449)			3.950	2.018	JJ	2,814	2,963	02/14/2022	01/10/2024
865622-BJ-2	SUMITOMO MITSUI BANKING CORPORATIO	LS	D		1.E FE	103,582	98.6390	98,639	100,000	101,950		(1,632)			3.950	2.018	JJ	1,876	1,975	02/14/2022	01/10/2024
86562M-BT-6	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	426,003	95.0550	380,220	400,000	412,176		(6,938)			2.448	0.684	MS	2,557	9,792	01/01/2021	09/27/2024
86562M-BU-3	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	5,060,000	84.3390	4,267,553	5,060,000	5,060,000					2.724	2.724	MS	35,990	137,834	09/24/2019	09/27/2029

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
86562M-CA-6	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	16,064,800	91.1170	14,578,688	16,000,000	16,034,463		(13,438)			1.474	1.386	JJ	113,334	235,840	09/14/2020	07/08/2025
86562M-CD-0	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	114,000	88.0680	100,398	114,000	114,000					0.948	0.948	JJ	507	1,081	01/04/2021	01/12/2026
86562M-CG-3	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	17,000,000	82.4020	14,008,255	17,000,000	17,000,000					1.902	1.902	MS	93,409	323,340	09/13/2021	09/17/2028
86563V-AV-1	SUMITOMO MITSUI TRUST BANK LTD		D		1.F FE	2,499,400	89.0300	2,225,760	2,500,000	2,499,607		118			1.550	1.555	MS	10,333	38,750	03/18/2021	03/25/2026
86614R-AM-9	SUMMIT MATERIALS LLC/SUMMIT MATERI	LS		1	3.C FE	574,700	97.9970	548,784	560,000	548,784	(15,212)	(3,114)			6.500	5.877	MS	10,718	36,400	04/11/2019	03/15/2027
86765B-AN-9	SUNOCO LOGISTICS PARTNERS OPERATIO			1	2.C FE	4,949,050	98.2000	4,909,995	5,000,000	4,958,074		9,024			4.250	4.951	AO	53,125	106,250	09/19/2022	04/01/2024
86765B-AS-8	SUNOCO LOGISTICS PARTNERS OPERATIO			1	2.C FE	19,331,715	101.3990	19,336,713	19,070,000	19,310,416		(21,299)			5.950	5.457	JD	94,555	567,333	09/21/2022	12/01/2025
86765B-AT-6	SUNOCO LOGISTICS PARTNERS OPERATIO			1	2.C FE	2,953,560	94.4810	2,834,442	3,000,000	2,959,641		6,081			3.900	4.314	JJ	53,950	58,500	05/26/2022	07/15/2026
86765L-AQ-0	SUNOCO LP			1	3.B FE	8,232,274	98.4700	8,189,742	8,317,000	8,041,780	(187,721)	(16,534)			6.000	6.029	AO	105,349	499,020	12/22/2021	04/15/2027
86765L-AQ-0	SUNOCO LP	LS		1	3.B FE	213,000	98.4700	209,741	213,000	209,741	(3,259)				6.000	6.000	AO	2,698	12,780	07/18/2019	04/15/2027
86765L-AT-4	SUNOCO LP			1	3.B FE	9,748,845	87.4700	8,668,277	9,910,000	8,668,277	(1,095,798)	15,409			4.500	4.759	MN	56,983	445,950	02/23/2022	05/15/2029
86765L-AZ-0	SUNOCO LP			1	3.B FE	4,906,696	86.8050	4,340,250	5,000,000	4,340,250	(570,375)	3,930			4.500	4.763	AO	38,125	112,500	07/18/2022	04/30/2030
86803U-AD-3	SUNTORY HOLDINGS LTD		D	1	2.B FE	12,978,680	93.7590	12,188,618	13,000,000	12,992,083		4,282			2.250	2.285	AO	60,938	292,500	10/09/2019	10/16/2024
86964W-AL-6	SUZANO AUSTRIA GMBH		D	1	2.C FE	7,898,480	84.1370	6,730,960	8,000,000	7,915,917		13,459			2.500	2.700	MS	58,889	201,111	09/08/2021	09/15/2028
871829-AZ-0	SYSCO CORP			1	2.B FE	501,846	96.7650	432,541	447,000	479,097		(11,437)			3.750	1.092	AO	4,191	16,763	01/01/2021	10/01/2025
871829-AZ-0	SYSCO CORP	LS		1	2.B FE	112,270	96.7650	96,765	100,000	107,180		(2,559)			3.750	1.092	AO	938	3,750	01/01/2021	10/01/2025
874060-AT-3	TAKEDA PHARMACEUTICAL CO LTD		D	1	2.B FE	606,719	99.1970	593,198	598,000	603,105		(3,614)			4.400	3.431	MN	2,558	26,312	05/03/2022	11/26/2023
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		D	1	2.B FE	2,058,822	99.1470	1,642,866	1,657,000	1,962,169		(48,737)			5.000	1.707	MN	8,055	82,850	01/01/2021	11/26/2028
874054-AF-6	TAKE-TWO INTERACTIVE SOFTWARE INC.			1	2.B FE	4,997,900	96.2360	4,811,795	5,000,000	4,998,380		480			3.550	3.565	AO	37,965	88,750	04/07/2022	04/14/2025
874054-AG-4	TAKE-TWO INTERACTIVE SOFTWARE INC.			1	2.B FE	6,452,677	94.1020	6,072,415	6,453,000	6,452,720		43			3.700	3.701	AO	51,068	119,381	04/07/2022	04/14/2027
874054-AG-4	TAKE-TWO INTERACTIVE SOFTWARE INC.	LS		1	2.B FE	3,546,823	94.1020	3,337,805	3,547,000	3,546,846		23			3.700	3.701	AO	28,071	65,620	04/07/2022	04/14/2027
875127-BK-7	TAMPA ELECTRIC COMPANY			1	1.G FE	1,999,240	98.0280	1,960,566	2,000,000	1,999,413		173			3.875	3.895	JJ	36,382		07/07/2022	07/12/2024
87612G-AA-9	TARGA RESOURCES CORP			1	2.C FE	5,521,766	86.0360	4,759,528	5,532,000	5,522,325		559			4.200	4.221	FA	96,810	74,221	03/23/2022	02/01/2033
87612G-AA-9	TARGA RESOURCES CORP	LS		1	2.C FE	4,459,734	86.0360	3,844,102	4,468,000	4,460,186		451			4.200	4.221	FA	78,190	59,946	03/23/2022	02/01/2033
87612K-AA-0	TARGA RESOURCES CORP			1	2.C FE	14,977,350	98.0130	14,701,980	15,000,000	14,979,300		1,950			5.200	5.235	JJ	377,000		06/22/2022	07/01/2027
87612B-BG-6	TARGA RESOURCES PARTNERS LP			1	2.C FE	366,372	95.3960	343,425	360,000	365,213		(1,159)			5.000	4.485	JJ	8,300	9,000	04/04/2022	01/15/2028
87612B-BL-5	TARGA RESOURCES PARTNERS LP			1	2.C FE	369,698	100.6340	352,219	350,000	364,470		(5,228)			6.500	5.264	JJ	10,490	11,375	04/04/2022	07/15/2027
87724R-AA-0	TAYLOR MORRISON COMMUNITIES INC			1	3.C FE	2,696,625	96.0120	2,592,327	2,700,000	2,592,327	(105,607)	395			5.875	5.895	JD	7,050	158,625	06/03/2019	06/15/2027
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC			1	3.C FE	10,691,000	86.6230	8,883,230	10,255,000	8,883,230	(1,713,329)	(43,219)			5.125	4.535	FA	218,987	525,569	12/22/2021	08/01/2030
87233Q-AB-4	TC PIPELINES LP			1	2.A FE	8,969,192	97.8290	8,511,140	8,700,000	8,823,626		(53,772)			4.375	3.692	MS	114,188	380,625	01/16/2020	03/13/2025
87233Q-AB-4	TC PIPELINES LP	LS		1	2.A FE	298,728	97.8290	293,488	300,000	299,671		140			4.375	4.428	MS	3,938	13,125	03/10/2015	03/13/2025
87233Q-AC-2	TC PIPELINES LP			1	2.A FE	2,460,192	94.2080	2,213,897	2,350,000	2,418,707		(14,330)			3.900	3.183	MN	9,165	91,650	01/02/2020	05/25/2027
87233Q-AC-2	TC PIPELINES LP	LS		1	2.A FE	418,756	94.2080	376,834	400,000	411,695		(2,439)			3.900	3.183	MN	1,560	15,600	01/02/2020	05/25/2027
87162W-AD-2	TD SYNNEX CORP			1	2.C FE	14,857,799	92.8740	13,805,720	14,865,000	14,859,390		1,591			1.250	1.274	FA	73,293	92,906	07/15/2022	08/09/2024
87162W-AD-2	TD SYNNEX CORP	LS		1	2.C FE	134,935	92.8740	125,380	135,000	134,949		14			1.250	1.274	FA	666	844	07/15/2022	08/09/2024
87927V-AM-0	TELECOM ITALIA CAPITAL		D	1	4.A FE	2,801,250	75.5700	2,040,390	2,700,000	2,040,390	(754,699)	(5,601)			6.000	5.587	MS	40,950	162,000	11/22/2021	09/30/2034
87927V-AM-0	TELECOM ITALIA CAPITAL	LS	D	1	4.A FE	311,250	75.5700	226,710	300,000	226,710	(83,855)	(622)			6.000	5.587	MS	4,550	18,000	11/22/2021	09/30/2034
87927V-AR-9	TELECOM ITALIA CAPITAL		D	1	4.A FE	4,999,333	81.1900	3,786,702	4,664,000	3,786,702	(1,060,096)	(15,466)			7.200	6.474	JJ	152,046	272,808	03/28/2022	07/18/2036
879360-AB-1	TELEDYNE TECHNOLOGIES INCORPORATED			1	2.C FE	4,514,224	94.4690	4,512,803	4,777,000	4,566,285		52,061			0.950	4.627	AO	11,345	22,691	09/13/2022	04/01/2024
879360-AC-9	TELEDYNE TECHNOLOGIES INCORPORATED			1	2.C FE	9,898,119	89.4040	8,850,956	9,900,000	9,898,766		367			1.600	1.604	AO	39,600	158,400	03/08/2021	04/01/2026
879360-AC-9	TELEDYNE TECHNOLOGIES INCORPORATED	LS		1	2.C FE	99,981	89.4040	89,404	100,000	99,988		4			1.600	1.604	AO	400	1,600	03/08/2021	04/01/2026
879360-AD-7	TELEDYNE TECHNOLOGIES INCORPORATED			1	2.C FE	26,547,137	86.1030	22,903,318	26,600,000	26,560,017		7,090			2.250	2.281	AO	149,625	598,500	12/22/2021	04/01/2028
87971M-BD-4	TELUS CORPORATION		A	1	2.B FE	3,641,038	92.3570	3,060,724	3,314,000	3,536,713		(52,456)			2.800	1.128	FA	34,797	92,792	01/01/2021	02/16/2027
87971M-BW-2	TELUS CORPORATION		A	1	2.B FE	4,985,650	85.3800	4,269,005	5,000,000	4,986,654		1,004			3.400	3.434	MN	22,667	120,417	02/23/2022	05/13/2032
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC			1	3.A FE	24,699,628	84.0160	20,662,055	24,593,000	20,662,055	(3,958,082)	(35,445)			4.000	3.849	AO	207,674	983,720	02/09/2022	04/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC	LS		1	3.A FE	8,986,046	78.5030	7,397,291	9,423,000	7,390,551	(1,609,885)	14,061			3.875	4.463	AO	77,085	341,688	12/02/2022	10/15/2031
88032W-AE-6	TENCENT HOLDINGS LTD	LS	D	1	1.E FE	8,498,810	99.9120	8,492,520	8,500,000	8,499,987		252			2.985	2.988	JJ	114,176	253,725	01/11/2018	01/19/2023
88032W-AN-6	TENCENT HOLDINGS LTD		D	1	1.E FE	4,202,613	92.1440	3,873,713	4,204,000	4,203,067		129			3.975	3.979	AO	37,135	167,109	04/03/2019	04/11/2029
88033G-CY-4	TENET HEALTHCARE CORPORATION			1	3.C FE	4,260,615	94.5640	4,008,581	4,239,000	4,008,581	(235,785)	(5,123)			4.875	4.744	JJ	103,326	206,651	08/12/2019	01/01/2026
88033G-CY-4	TENET HEALTHCARE CORPORATION	LS		1	3.C FE	231,725	94.5640	217,498	230,000	217,498	(12,930)	(409)			4.875	4.682	JJ	5,606	11,213	08/12/2019	01/01/2026
88033G-DA-5	TENET HEALTHCARE CORPORATION			1	3.C FE	4,467,000	93.0240	4,150,731	4,462,000	4,150,731	(313,496)	(1,132)			5.125	5.096	MN	38,113	228,678	06/11/2020	11/01/2027
88033G-DG-2	TENET HEALTHCARE CORPORATION			1	3.C FE	2,703,750	89.4740	2,326,327	2,600,000	2,326,327	(310,462)	(20,894)			4.625	3.722	JD	5,344	120,250	07/30/2020	06/15/2028
88033G-DL-1	TENET HEALTHCARE CORPORATION			1	3.C FE	21,529,673	86.6300	18,516,296	21,374,000	18,516,296	(2,978,879)	(31,802)			4.250	4.070	JD	75,700	908,395	12/22/2021	06/01/2029
88033G-DL-1	TENET HEALTHCARE CORPORATION	LS		1	3.C FE	787,640	86.6300	672,249	776,000	672,249	(112,802)	(2,376)			4.250	3.882	JD	2,748	32,980	11/01/2021	06/01/2029
88033G-DN-7	TENET HEALTHCARE CORPORATION			1	3.C FE	5,400,000	86.5570	4,674,051	5,400,000	4,674,051	(725,949)				4.375	4.375	JJ	108,938	568,944	11/16/2021	01/15/2030
88033G-DN-7	TENET HEALTHCARE CORPORATION	LS		1	3.C FE	2,200,000	86.5570	1,904,243	2,200,000	1,904,243	(295,757)				4.375	4.375	JJ	44,382	59,889	11/16/2021	01/15/2030
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC			1	2.B FE	17,603,869	83.7600	14,698,117	17,548,000	17,589,520		(5,182)			2.900	2.863	MS	169,631	508,892	02/26/2020	03/01/2030
882508-BJ-2	TEXAS INSTRUMENTS INC			1	1.E FE	426,956	82.2070	427,477	520,000	429,406		2,449			1.750	4.571	MN	1,441	4,550	10/04/2022	05/04/2030
883203-CB-5	TEXTRON INC			1	2.B FE	8,359,932	84.9830	7,138,547	8,400,000	8,369,681		3,591			3.000	3.055	JD	21,000	252,000	03/10/2020	06/01/2030
27409L-AA-1	THE EAST OHIO GAS COMPANY			1	1.F FE	4,994,950	90.6050	4,530,250	5,000,000	4,997,477		1,004			1.300	1.321	JD	2,889	65,000	06/02/2020	06/15/2025
883556-CT-7	THERMO FISHER SCIENTIFIC INC			1	1.G FE	9,996,000	100.3250	10,032,450	10,000,000	9,996,080		80			4.800	4.809	MN	53,333		11/14/2022	11/21/2027
883556-CU-4	THERMO FISHER SCIENTIFIC INC			1	1.G FE	3,452,976	101.4100	3,508,786	3,460,000	3,453,037		61			4.950	4.976	MN	19,030		11/14/2022	11/21/2032
883556-CU-4	THERMO FISHER SCIENTIFIC INC	LS		1	1.G FE	6,526,724	101.4100	6,632,214	6,540,000	6,526,839		116			4.950	4.976	MN	35,970		11/14/2022	11/21/2032
884903-BQ-7	THOMSON REUTERS CORP		A	1	2.B FE	848,576	99.2990	834,112	840,000	845,613		(2,963)			4.300	3.534	MN	3,813	18,060	07/05/2022	11/23/2023
885160-AA-9	THOR INDUSTRIES INC			1	4.A FE	14,757,400	78.5180	11,674,901	14,869,000	11,674,901	(2,955,116)	4,712			4.000	4.113	AO	125,560	586,357	09/01/2022	10/15/2029
885160-AA-9	THOR INDUSTRIES INC	LS		1	4.A FE	5,353,500	78.5180	4,193,668	5,341,000	4,193,668	(1,091,588)	(2,334)			4.000	3.948	AO	45,102	214,233	10/05/2021	10/15/2029
87246Y-AC-0	TIAA ASSET MANAGEMENT FINANCE COMP			1	1.F FE	10,881,742	97.3390	10,305,301	10,587,000	10,666,149		(41,006)			4.125	3.699	MN	72,786	436,714	04/06/2017	11/01/2024
88731E-AF-7	TIME WARNER ENTERTAINMENT CMPNY LP				2.C FE	2,867,248	100.6250	2,468,319	2,453,000	2,491,825		(188,321)			8.375	0.650	MS	60,490	205,439	01/01/2021	03/15/2023
87264A-AT-2	T-MOBILE USA INC			1	2.C FE	950,000	100.9560	959,081	950,000	946,700		666			5.375	5.467	AO	10,780	51,063	03/13/2017	04/15/2027
87264A-BB-0	T-MOBILE USA INC			1	2.C FE	41,581,330	96.1710	39,910,758	41,500,000	41,464,447		(60,310)			3.500	3.535	AO	306,639	1,225,000	08/31/2022	04/15/2025
87264A-BD-6	T-MOBILE USA INC			1	2.C FE	4,998,160	94.1890	4,709,460	5,000,000	4,998,620		291			3.750	3.757	AO	39,583	187,500	05/26/2021	04/15/2027
87264A-BF-1	T-MOBILE USA INC			1	2.C FE	4,429,800	90.5820	4,529,075	5,000,000	4,440,152		10,352			3.875	5.780	AO	40,903		10/28/2022	04/15/2030
87264A-BT-1	T-MOBILE USA INC			1	2.C FE	4,220,550	82.6330	4,131,640	5,000,000	4,242,757		22,207			2.875	5.184	FA	54,306		09/12/2022	02/15/2031
87264A-BV-6	T-MOBILE USA INC			1	2.C FE	12,216,250	88.0770	11,560,093	13,125,000	12,222,446		13,590			3.375	4.682	AO	93,516	267,891	09/29/2022	04/15/2029
87264A-BW-4	T-MOBILE USA INC			1	2.C FE	24,709,950	86.3800	24,186,372	28,000,000	24,801,429		91,479			3.500	5.215	AO	206,889	490,000	09/12/2022	04/15/2031
87264A-BZ-7	T-MOBILE USA INC			1	2.C FE	17,475,235	89.5430	15,670,008	17,500,000	17,483,418		5,147			1.500	1.531	FA	99,167	262,500	05/26/2021	02/15/2026
87264A-CA-1	T-MOBILE USA INC			1	2.C FE	29,631,963	85.8830	25,335,544	29,500,000	29,597,197		(18,299)			2.050	1.981	FA	228,461	604,750	12/02/2021	02/15/2028
87264A-CB-9	T-MOBILE USA INC			1	2.C FE	1,294,725	81.6920	1,016,248	1,244,000	1,287,076		(4,820)			2.550	2.084	FA	11,984	31,722	05/26/2021	02/15/2031
87264A-CS-2	T-MOBILE USA INC			1	2.C FE	15,510,783	84.3930	13,080,869	15,500,000	15,510,037		(746)			2.400	2.389	MS	109,533	288,300	07/01/2022	03/15/2029
87264A-CW-3	T-MOBILE USA INC			1	2.C FE	1,767,304	96.7890	1,715,099	1,772,000	1,767,322		17			5.650	5.668	JJ	29,479		09/12/2022	01/15/2053
87264A-CW-3	T-MOBILE USA INC	LS		1	2.C FE	3,219,446	96.7890	3,124,346	3,228,000	3,219,478		32			5.650	5.668	JJ	53,701		09/12/2022	01/15/2053
87264A-CX-1	T-MOBILE USA INC			1	2.C FE	4,966,100	96.7450	4,837,240	5,000,000	4,966,165		65			5.800	5.844	MS	85,389		09/12/2022	09/15/2062
Q9116#-AA-8	TOOLEYBUC FARMS PTY LTD (JUGGLE)		D		5.B GI	7,569,755	100.0000	7,569,755	7,569,755	7,569,755					6.000	6.000	JD	230,204		07/01/2021	11/09/2025
89055F-AB-9	TOPBUILD CORP			1	3.B FE	16,982,575	81.9910	13,909,688	16,965,000	13,909,688	(3,065,974)	(5,410)			3.625	3.590	MS	181,078	614,981	12/02/2021	03/15/2029
89055F-AC-7	TOPBUILD CORP			1	3.B FE	1,770,000	81.2610	1,438,320	1,770,000	1,438,320	(331,680)				4.125	4.125	FA	27,583	103,469	09/28/2021	02/15/2032
89114Q-C4-8	TORONTO-DOMINION BANK/THE		A		1.C FE	256,585	99.2810	248,202	250,000	252,559		(4,026)			3.500	1.622	JJ	3,938	4,375	02/14/2022	07/19/2023
89115A-2A-9	TORONTO-DOMINION BANK/THE		A	1	1.E FE	25,000,000	97.0450	24,261,275	25,000,000	25,000,000					3.766	3.766	JD	65,382	465,519	06/01/2022	06/06/2025
89115A-2C-5	TORONTO-DOMINION BANK/THE		A	1	1.E FE	5,305,000	96.6650	5,128,078	5,305,000	5,305,000					4.108	4.108	JD	13,923	108,965	06/01/2022	06/08/2027
89115A-2C-5	TORONTO-DOMINION BANK/THE	LS	A	1	1.E FE	695,000	96.6650	671,822	695,000	695,000					4.108	4.108	JD	1,824	14,275	06/01/2022	06/08/2027
89115A-2H-4	TORONTO-DOMINION BANK/THE		A	1	1.E FE	25,000,000	98.8570	24,714,300	25,000,000	25,000,000					4.693	4.693	MS	345,457		09/08/2022	09/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89115A-2J-0	TORONTO-DOMINION BANK/THE		A	1	1.E FE	38,916,000	98.8280	38,459,749	38,916,000	38,916,000					4.285	4.285	MS	491,001		09/08/2022	09/13/2024
89115A-2J-0	TORONTO-DOMINION BANK/THE	LS	A	1	1.E FE	1,084,000	98.8280	1,071,291	1,084,000	1,084,000					4.285	4.285	MS	13,677		09/08/2022	09/13/2024
892330-AB-7	TOYOTA INDUSTRIES CORPORATION		D	1	1.F FE	201,287	99.5810	200,444	201,287	201,287					3.235	3.235	MS	1,899	6,512	03/12/2018	03/16/2023
89352H-AW-9	TRANSCANADA PIPELINES LTD		A	1	2.A FE	10,720,007	94.6610	9,013,601	9,522,000	10,382,458		(148,167)			4.250	2.445	MN	51,710	404,685	12/22/2021	05/15/2028
893574-AH-6	TRANSCONTINENTAL GAS PIPE LINE COM			1	2.A FE	5,361,600	106.7270	5,336,325	5,000,000	5,335,691		(25,909)			7.850	5.454	FA	163,542		09/23/2022	02/01/2026
893647-BB-2	TRANSDIGM INC	LS		1	4.C FE	8,838,945	97.2960	8,918,106	9,166,000	8,833,542	(33,071)	22,047			6.375	7.462	JD	25,970	345,015	10/11/2022	06/15/2026
893647-BE-6	TRANSDIGM INC			1	4.A FE	6,031,463	98.6190	5,754,419	5,835,000	5,743,448	(132,954)	(48,380)			6.250	5.451	MS	107,380	328,375	09/27/2022	03/15/2026
893647-BE-6	TRANSDIGM INC	LS		1	4.A FE	5,209,335	98.6190	5,097,616	5,169,000	5,056,661	(72,747)	(19,536)			6.250	6.191	MS	95,124	187,500	09/27/2022	03/15/2026
893647-BH-9	TRANSDIGM INC			1	4.C FE	1,034,700	98.9410	989,407	1,000,000	989,407	(31,174)	(14,119)			7.500	5.707	MS	22,083	75,000	02/14/2022	03/15/2027
893647-BK-2	TRANSDIGM INC			1	4.A FE	6,736,021	101.4790	6,819,389	6,720,000	6,725,472	(3,912)	(6,636)			8.000	7.851	AO	134,400	537,600	02/14/2022	12/15/2025
893647-BL-0	TRANSDIGM INC			1	4.C FE	2,969,710	93.9050	3,106,377	3,308,000	2,983,433		13,723			5.500	7.961	MN	23,248	90,970	10/03/2022	11/15/2027
893647-BL-0	TRANSDIGM INC	LS		1	4.C FE	3,909,040	93.9050	3,936,498	4,192,000	3,922,691		13,651			5.500	7.083	MN	29,460	115,280	09/12/2022	11/15/2027
893647-BP-1	TRANSDIGM INC	LS		1	4.C FE	6,800,000	87.9270	5,979,036	6,800,000	5,979,036	(798,388)				4.625	4.625	JJ	145,019	314,500	09/24/2021	01/15/2029
89400P-AK-9	TRANSURBAN FINANCE COMPANY PTY LTD		D	1	2.A FE	7,322,311	78.6580	5,763,257	7,327,000	7,323,234		409			2.450	2.457	MS	52,358	179,512	09/09/2020	03/16/2031
87265H-AF-6	TRI POINTE GROUP INC			1	3.C FE	5,160,175	89.2730	4,990,361	5,590,000	4,990,361	(347,335)	47,942			5.250	6.440	JD	24,456	293,475	03/26/2019	06/01/2027
87265H-AG-4	TRI POINTE GROUP INC			1	3.C FE	490,000	90.5850	443,865	490,000	443,865	(46,135)				5.700	5.700	JD	1,241	27,930	06/03/2020	06/15/2028
962178-AN-9	TRI POINTE HOLDINGS INC			1	3.C FE	4,473,470	99.5110	4,415,303	4,437,000	4,415,303	(29,812)	(5,234)			5.875	5.742	JD	11,586	260,674	03/28/2019	06/15/2024
89680Y-AA-3	TRITON CONTAINER INTERNATIONAL LTD			1	2.C FE	3,688,738	86.9080	3,215,585	3,700,000	3,691,623		2,428			2.050	2.122	AO	16,013	75,850	12/22/2021	04/15/2026
89680Y-AA-3	TRITON CONTAINER INTERNATIONAL LTD	LS		1	2.C FE	99,896	86.9080	86,908	100,000	99,930		20			2.050	2.072	AO	433	2,050	04/06/2021	04/15/2026
89680Y-AB-1	TRITON CONTAINER INTERNATIONAL LTD			1	2.C FE	2,590,398	92.4820	2,404,524	2,600,000	2,594,579		3,711			1.150	1.297	JD	1,993	29,900	12/22/2021	06/07/2024
89680Y-AD-7	TRITON CONTAINER INTERNATIONAL LTD			1	2.C FE	13,179,964	96.5070	12,738,911	13,200,000	13,193,278		11,420			0.800	0.888	FA	44,000	104,133	12/22/2021	08/01/2023
89788M-AH-5	TRUIST FINANCIAL CORP			1,5	1.G FE	24,036,000	98.2560	23,616,716	24,036,000	24,036,000					4.260	4.260	JJ	435,172		07/25/2022	07/28/2026
89788M-AH-5	TRUIST FINANCIAL CORP	LS		1,5	1.G FE	3,964,000	98.2560	3,894,852	3,964,000	3,964,000					4.260	4.260	JJ	71,768		07/25/2022	07/28/2026
89788M-AJ-1	TRUIST FINANCIAL CORP			1,5	1.G FE	35,000,000	102.2300	35,780,535	35,000,000	35,000,000					5.900	5.900	AO	361,375		10/26/2022	10/28/2026
872898-AF-8	TSMC ARIZONA CORP		C	1	1.D FE	19,965,800	96.1310	19,226,280	20,000,000	19,970,153		4,353			3.875	3.913	AO	148,542	387,500	04/19/2022	04/22/2027
872898-AG-6	TSMC ARIZONA CORP		C	1	1.D FE	4,708,596	94.9760	4,479,059	4,716,000	4,709,238		642			4.125	4.151	AO	37,286	97,268	04/19/2022	04/22/2029
872898-AG-6	TSMC ARIZONA CORP	LS	C	1	1.D FE	283,554	94.9760	269,731	284,000	283,593		39			4.125	4.151	AO	2,245	5,858	04/19/2022	04/22/2029
872882-AF-2	TSMC GLOBAL LTD		D	1	1.D FE	13,446,405	82.9830	11,202,651	13,500,000	13,463,267		7,515			1.000	1.059	MS	34,875	135,000	09/23/2020	09/28/2027
872882-AM-7	TSMC GLOBAL LTD		D	1	1.D FE	3,469,299	98.0080	3,401,840	3,471,000	3,469,435		136			4.375	4.386	JJ	67,070		07/19/2022	07/22/2027
872882-AM-7	TSMC GLOBAL LTD	LS	D	1	1.D FE	3,527,271	98.0080	3,458,685	3,529,000	3,527,409		138			4.375	4.386	JJ	68,191		07/19/2022	07/22/2027
87305Q-CH-2	TTX COMPANY			1	1.F FE	30,006,821	96.3990	29,029,474	30,114,000	30,029,588		22,767			3.600	3.744	JJ	499,892	542,052	06/01/2022	01/15/2025
902118-BS-6	TYCO INTERNATIONAL FINANCE SA			1	2.B	1,379,828	97.1060	1,287,628	1,326,000	1,357,839		(11,156)			3.900	2.969	FA	19,680	51,714	01/01/2021	02/14/2026
902494-BJ-1	TYSON FOODS INC			1	2.B FE	16,641,049	96.8930	16,181,114	16,700,000	16,671,399		8,305			4.000	4.058	MS	222,667	668,000	02/13/2019	03/01/2026
902613-AB-4	UBS GROUP AG		D	2	1.G FE	12,490,836	97.2350	12,154,325	12,500,000	12,494,416		3,484			1.008	1.037	JJ	52,850	126,000	12/21/2021	07/30/2024
902613-AC-2	UBS GROUP AG		D	1,5	1.G FE	8,500,000	87.5750	7,443,884	8,500,000	8,500,000					1.364	1.364	JJ	48,630	115,940	07/27/2020	01/30/2027
902613-AH-1	UBS GROUP AG		D	1,5	1.G FE	25,857,276	86.0360	22,271,279	25,886,000	25,862,272		4,876			1.494	1.514	FA	151,472	386,737	12/22/2021	08/10/2027
90351D-AF-4	UBS GROUP FUNDING SWITZERLAND AG		D		1.G FE	6,776,390	95.9220	5,899,197	6,150,000	6,535,992		(112,173)			4.125	2.138	AO	53,556	253,688	12/22/2021	04/15/2026
904764-BN-6	UNILEVER CAPITAL CORP		C	1	1.E FE	4,746,650	93.6650	4,683,240	5,000,000	4,815,021		68,371			0.626	2.992	FA	12,085	15,650	05/17/2022	08/12/2024
907818-EY-0	UNION PACIFIC CORPORATION			1	1.G FE	9,492,491	96.1260	9,170,411	9,540,000	9,510,484		4,532			3.950	4.011	MS	116,189	376,830	10/04/2018	09/10/2028
907818-EY-0	UNION PACIFIC CORPORATION	LS		1	1.G FE	1,194,024	96.1260	1,153,511	1,200,000	1,196,287		570			3.950	4.011	MS	14,615	47,400	10/04/2018	09/10/2028
907818-FB-9	UNION PACIFIC CORPORATION			1	1.G FE	6,202,055	94.2620	5,650,076	5,994,000	6,174,652		(27,157)			3.700	3.145	MS	73,926	221,778	12/22/2021	03/01/2029
907818-FB-9	UNION PACIFIC CORPORATION	LS		1	1.G FE	130,944	94.2620	123,483	131,000	130,963		5			3.700	3.705	MS	1,616	4,847	02/11/2019	03/01/2029
907818-GB-8	UNION PACIFIC CORPORATION			1	1.G FE	4,983,050	97.7760	4,888,820	5,000,000	4,983,452		402			4.500	4.541	JJ	70,000		09/06/2022	01/20/2033
90932L-AG-2	UNITED AIRLINES INC			1	3.B FE	21,646,293	92.6930	19,857,536	21,423,000	19,844,971	(1,719,141)	(74,388)			4.375	4.088	AO	197,865	886,506	11/02/2022	04/15/2026
90932L-AG-2	UNITED AIRLINES INC	LS		1	3.B FE	100,875	92.6930	92,693	100,000	92,693	(7,983)	(200)			4.375	4.116	AO	924	4,375	02/09/2022	04/15/2026

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
90932L-AH-0	UNITED AIRLINES INC			1	3.B FE	6,183,000	87.0700	5,383,513	6,183,000	5,383,513	(799,487)				4.625	4.625	AO	60,370	285,964	11/29/2021	04/15/2029
911163-AA-1	UNITED NATURAL FOODS INC			1	4.C FE	3,777,058	96.0830	3,462,813	3,604,000	3,462,813	(245,699)	(56,015)			6.750	5.005	AO	51,357	209,520	05/13/2022	10/15/2028
911163-AA-1	UNITED NATURAL FOODS INC	LS		1	4.C FE	813,903	96.0830	728,305	758,000	728,305	(69,165)	(16,432)			6.750	4.218	AO	10,802	51,165	01/11/2022	10/15/2028
91127K-AC-6	UNITED OVERSEAS BANK LTD		D	1	1.F FE	7,121,489	97.4080	6,960,747	7,146,000	7,129,534		2,279			3.750	3.792	AO	56,573	267,975	04/08/2019	04/15/2029
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC			1	3.A FE	5,911,075	92.5490	5,254,932	5,678,000	5,254,932	(511,555)	(86,285)			3.875	2.160	MN	28,114	220,023	04/04/2022	11/15/2027
911365-BQ-6	UNITED RENTALS (NORTH AMERICA) INC			1	2.C FE	29,000,000	99.3750	28,818,750	29,000,000	29,000,000					6.000	6.000	JD	149,833		11/15/2022	12/15/2029
912909-AU-2	UNITED STATES STEEL CORP	LS		1	3.C FE	488,330	97.0650	485,323	500,000	485,323	(3,106)	99			6.875	7.349	MS	11,458		12/05/2022	03/01/2029
913017-CR-8	UNITED TECHNOLOGIES CORPORATION			1	2.A FE	1,948,325	93.1220	1,861,505	1,999,000	1,952,191		3,866			3.125	3.714	MN	9,891	31,234	08/08/2022	05/04/2027
913017-CR-8	UNITED TECHNOLOGIES CORPORATION	LS		1	2.A FE	3,899,575	93.1220	3,725,803	4,001,000	3,907,312		7,738			3.125	3.714	MN	19,797	62,516	08/08/2022	05/04/2027
913017-CY-3	UNITED TECHNOLOGIES CORPORATION			1	2.A FE	10,151,300	95.7110	9,571,080	10,000,000	10,139,104		(12,196)			4.125	3.858	MN	51,563	206,250	05/26/2022	11/16/2028
913017-DB-2	UNITED TECHNOLOGIES CORPORATION			1	2.A FE	3,195,407	99.1580	2,950,951	2,976,000	3,028,567		(83,691)			3.650	0.810	FA	40,734	108,624	01/01/2021	08/16/2023
91324P-EP-3	UNITEDHEALTH GROUP INC			1	1.F FE	8,496,430	102.2230	8,688,964	8,500,000	8,496,533		103			5.250	5.259	FA	78,094		10/25/2022	02/15/2028
91324P-EQ-1	UNITEDHEALTH GROUP INC			1	1.F FE	14,978,949	103.0440	15,457,660	15,001,000	14,979,384		435			5.300	5.325	FA	145,760		10/25/2022	02/15/2030
91324P-EQ-1	UNITEDHEALTH GROUP INC	LS		1	1.F FE	9,984,301	103.0440	10,303,390	9,999,000	9,984,591		290			5.300	5.325	FA	97,157		10/25/2022	02/15/2030
913903-AW-0	UNIVERSAL HEALTH SERVICES INC			1	2.A FE	37,518,158	79.5870	30,424,633	38,228,000	37,518,381		222			2.650	2.915	AO	213,864		12/30/2022	10/15/2030
913903-AZ-3	UNIVERSAL HEALTH SERVICES INC			1	2.A FE	17,404,489	85.6960	14,983,946	17,485,000	17,404,548		59			1.650	1.780	MS	96,168		12/30/2022	09/01/2026
913903-BA-7	UNIVERSAL HEALTH SERVICES INC			1	2.A FE	2,799,077	76.3670	2,138,276	2,800,000	2,783,424		(15,653)			2.650	2.654	JJ	34,214		12/30/2022	01/15/2032
914906-AU-6	UNIVISION COMMUNICATIONS INC			1	4.A FE	1,083,424	96.4810	970,599	1,006,000	970,599	(79,203)	(26,365)			6.625	3.770	JD	5,554	66,648	11/03/2021	06/01/2027
914906-AU-6	UNIVISION COMMUNICATIONS INC	LS		1	4.A FE	1,481,645	96.4810	1,343,016	1,392,000	1,343,016	(99,098)	(19,049)			6.625	5.024	JD	7,685	92,220	11/10/2020	06/01/2027
914906-AV-4	UNIVISION COMMUNICATIONS INC			1	4.A FE	3,101,938	83.6260	2,563,973	3,066,000	2,563,973	(515,003)	(7,293)			4.500	4.218	MN	22,995	137,970	10/01/2021	05/01/2029
914906-AV-4	UNIVISION COMMUNICATIONS INC	LS		1	4.A FE	1,584,000	83.6260	1,324,636	1,584,000	1,324,636	(259,364)				4.500	4.500	MN	11,880	71,280	05/07/2021	05/01/2029
903192-AA-0	UNUMPROVIDENT CORP			1	2.C FE	104,432	104.4280	122,181	117,000	111,404		715			6.750	7.768	JD	351	7,898	02/17/2005	12/15/2028
90320B-AA-7	UPC BROADBAND FINCO BV		D	1	3.C FE	7,278,000	83.1800	6,053,804	7,278,000	6,053,804	(1,224,196)				4.875	4.875	JJ	163,603	354,803	04/07/2021	07/15/2031
90320L-AG-2	UPC HOLDING BV		D	1	4.B FE	274,050	88.7500	257,375	290,000	257,375	(18,038)	1,363			5.500	6.693	JJ	7,355	7,975	06/02/2022	01/15/2028
90320L-AG-2	UPC HOLDING BV	LS	D	1	4.B FE	311,850	88.7500	292,875	330,000	292,875	(20,526)	1,551			5.500	6.693	JJ	8,369	9,075	06/02/2022	01/15/2028
91159H-JF-8	US BANCORP			1,5	1.F FE	10,000,000	97.6610	9,766,100	10,000,000	10,000,000					4.548	4.548	JJ	200,870		07/19/2022	07/22/2028
91159H-JH-4	US BANCORP			1,5	1.F FE	16,000,000	101.8510	16,296,144	16,000,000	16,000,000					5.727	5.727	AO	178,173		10/18/2022	10/21/2026
90290M-AD-3	US FOODS INC			1	4.C FE	2,936,250	88.7920	2,574,968	2,900,000	2,574,968	(352,133)	(7,928)			4.750	4.426	FA	52,039	261,250	11/02/2021	02/15/2029
90290M-AE-1	US FOODS INC			1	4.C FE	331,000	88.0610	291,483	331,000	291,483	(39,517)				4.625	4.625	JD	1,276	15,691	11/16/2021	06/01/2030
90290M-AE-1	US FOODS INC	LS		1	4.C FE	1,419,000	88.0610	1,249,591	1,419,000	1,249,591	(169,409)				4.625	4.625	JD	5,469	67,269	11/16/2021	06/01/2030
91740P-AF-5	USA COMPRESSION PARTNERS LP			1	4.C FE	12,164,480	93.5000	11,309,760	12,096,000	11,309,760	(822,280)	(27,500)			6.875	6.651	MS	277,200	556,600	04/20/2022	09/01/2027
90327Q-D8-9	USAA CAPITAL CORP			1	1.C FE	4,983,650	96.4590	4,822,930	5,000,000	4,986,852		3,202			3.375	3.493	MN	28,125	72,656	05/23/2022	05/01/2025
91911T-AQ-6	VALE OVERSEAS LTD		D	1	2.C FE	985,192	87.4930	971,175	1,110,000	986,062		871			3.750	5.589	JJ	20,003		12/05/2022	07/08/2030
92047W-AD-3	VALVOLINE INC			1	4.A FE	11,520,563	97.0120	10,962,367	11,300,000	10,962,367	(399,623)	(33,432)			4.250	3.946	AO	101,386	371,875	12/19/2022	02/15/2030
92047W-AG-6	VALVOLINE INC			1	4.A FE	10,100,786	82.0530	8,426,843	10,270,000	8,426,843	(1,511,161)	14,219			3.625	3.828	JJ	171,666	367,394	02/14/2022	06/15/2031
92277G-AD-9	VENTAS REALTY LP			1	2.A FE	722,785	97.7450	648,051	663,000	687,148		(17,907)			3.750	0.993	MN	4,144	24,863	01/01/2021	05/01/2024
92343E-AM-4	VERISIGN INC			1	2.C FE	3,377,293	81.4420	2,752,726	3,380,000	3,377,905		213			2.700	2.708	JD	4,056	91,260	12/22/2021	06/15/2031
92343E-AM-4	VERISIGN INC	LS		1	2.C FE	99,712	81.4420	81,442	100,000	99,752		26			2.700	2.733	JD	120	2,700	05/24/2021	06/15/2031
92343V-DY-7	VERIZON COMMUNICATIONS INC			1	2.A FE	4,962,800	97.3940	4,869,710	5,000,000	4,982,444		3,739			4.125	4.217	MS	60,156	206,250	03/13/2017	03/16/2027
92343V-ER-1	VERIZON COMMUNICATIONS INC			1	2.A FE	20,377,783	96.1480	16,844,238	17,519,000	19,510,777		(323,201)			4.329	2.203	MS	210,666	758,398	12/22/2021	09/21/2028
92343V-ES-9	VERIZON COMMUNICATIONS INC			1	2.A FE	9,210,356	93.8270	7,425,429	7,914,000	8,921,434		(155,736)			3.875	1.670	FA	121,815	306,668	12/22/2021	02/08/2029
92343V-EU-4	VERIZON COMMUNICATIONS INC			1	2.A FE	34,484,284	93.4050	32,276,167	34,555,000	34,503,951		6,245			4.016	4.041	JD	107,934	1,387,729	09/13/2019	12/03/2029
92343V-EU-4	VERIZON COMMUNICATIONS INC	LS		1	2.A FE	1,281,580	93.4050	1,198,389	1,283,000	1,281,977		126			4.016	4.029	JD	4,008	51,525	09/13/2019	12/03/2029
92343V-FF-6	VERIZON COMMUNICATIONS INC			1	2.A FE	8,995,500	92.9190	8,362,710	9,000,000	8,997,175		618			3.000	3.008	MS	74,250	270,000	03/17/2020	03/22/2027
92343V-GH-1	VERIZON COMMUNICATIONS INC			1	2.A FE	15,392,924	86.7880	13,365,321	15,400,000	15,394,594		969			2.100	2.107	MS	88,935	323,400	12/22/2021	03/22/2028

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
923725-AB-1	VERMILION ENERGY INC		A	1	3.C FE	24,384	96.0080	23,042	24,000	23,042	(1,028)	(314)			5.625	5.057	MS	398	1,350	02/14/2022	03/15/2025
923725-AB-1	VERMILION ENERGY INC	LS	A	1	3.C FE	229,616	96.0080	216,978	226,000	216,978	(9,682)	(2,956)			5.625	5.057	MS	3,743	12,713	02/14/2022	03/15/2025
92535U-AB-0	VERTIV GROUP CORP	LS		1	4.A FE	6,133,719	85.0000	4,143,750	4,875,000	4,143,750	(373,313)	41,594			4.125	5.610	MN	25,695	255,810	03/02/2022	11/15/2028
92556V-AB-2	VIATRIS INC			1	2.C FE	16,742,663	90.5690	15,147,715	16,725,000	16,736,984		(4,844)			1.650	1.620	JD	6,899	275,963	10/29/2021	06/22/2025
92556V-AC-0	VIATRIS INC			1	2.C FE	9,325,740	85.4450	7,963,474	9,320,000	9,324,779		(1,009)			2.300	2.288	JD	5,359	214,360	12/22/2021	06/22/2027
92556V-AC-0	VIATRIS INC	LS		1	2.C FE	2,878,939	85.4450	2,460,816	2,880,000	2,879,148		179			2.300	2.307	JD	1,656	66,240	10/29/2021	06/22/2027
92556V-AD-8	VIATRIS INC			1	2.C FE	556,463	78.1830	436,263	558,000	556,651		161			2.700	2.736	JD	377	15,066	10/29/2021	06/22/2030
92556V-AD-8	VIATRIS INC	LS		1	2.C FE	4,709,991	78.1830	3,692,602	4,723,000	4,711,580		1,359			2.700	2.736	JD	3,188	127,521	10/29/2021	06/22/2030
925550-AF-2	VIAVI SOLUTIONS INC			1	3.B FE	11,764,183	84.0460	10,049,320	11,957,000	10,049,320	(1,693,997)	15,141			3.750	3.974	AO	112,097	450,879	02/23/2022	09/30/2029
92564R-AA-3	VICI PROPERTIES LP			1	2.C FE	21,638,073	93.2920	20,012,153	21,451,000	21,520,593		(53,940)			4.250	3.979	JD	75,972	911,668	09/22/2020	12/01/2026
92564R-AB-1	VICI PROPERTIES LP			1	2.C FE	14,148,073	91.0000	13,459,810	14,791,000	14,198,387		47,753			4.625	5.325	JD	57,007	684,084	04/25/2022	12/01/2029
92564R-AF-2	VICI PROPERTIES LP			1	2.C FE	597,370	99.0260	570,390	576,000	590,370		(6,999)			5.625	3.689	MN	5,400	32,400	04/29/2022	05/01/2024
92564R-AF-2	VICI PROPERTIES LP	LS		1	2.C FE	1,476,830	99.0260	1,410,130	1,424,000	1,459,527		(17,304)			5.625	3.689	MN	13,350	80,100	04/29/2022	05/01/2024
92564R-AH-8	VICI PROPERTIES LP			1	2.C FE	269,153	94.1080	254,091	270,000	269,274		121			4.500	4.581	MS	4,050	6,075	04/29/2022	09/01/2026
92564R-AJ-4	VICI PROPERTIES LP			1	2.C FE	1,472,723	97.4760	1,384,161	1,420,000	1,465,983		(6,740)			5.750	4.866	FA	34,021	40,825	04/29/2022	02/01/2027
925650-AA-1	VICI PROPERTIES LP			1	2.C FE	16,882,396	96.9830	16,390,093	16,900,000	16,886,088		3,692			4.375	4.412	MN	94,476	402,549	04/21/2022	05/15/2025
925650-AA-1	VICI PROPERTIES LP	LS		1	2.C FE	99,854	96.9830	96,983	100,000	99,885		31			4.375	4.427	MN	559	2,382	04/21/2022	05/15/2025
925650-AB-9	VICI PROPERTIES LP			1	2.C FE	24,983,000	94.8670	23,716,700	25,000,000	24,984,742		1,742			4.750	4.764	FA	448,611	349,653	04/20/2022	02/15/2028
92564R-AC-9	VICI PROPERTIES LP/VICI NOTE CO IN			1	2.C FE	9,652,500	94.2830	9,334,017	9,900,000	9,709,995		57,495			3.500	4.458	FA	130,900	173,250	04/21/2022	02/15/2025
92564R-AC-9	VICI PROPERTIES LP/VICI NOTE CO IN	LS		1	2.C FE	97,500	94.2830	94,283	100,000	98,081		581			3.500	4.458	FA	1,322	1,750	04/21/2022	02/15/2025
92564R-AD-7	VICI PROPERTIES LP/VICI NOTE CO IN			1	2.C FE	4,290,400	90.7750	4,056,712	4,469,000	4,352,467		24,190			3.750	4.432	FA	63,311	167,588	07/06/2020	02/15/2027
92564R-AD-7	VICI PROPERTIES LP/VICI NOTE CO IN	LS		1	2.C FE	2,867,085	90.7750	3,079,979	3,393,000	3,050,667		70,180			3.750	6.586	FA	48,068	127,238	03/23/2020	02/15/2027
92660F-AG-9	VIDEOTRON LTD		A	1	3.A FE	407,416	98.7500	395,000	400,000	395,000	(10,187)	(2,229)			5.375	4.445	JD	956	21,500	05/03/2022	06/15/2024
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC		D	1	4.B FE	916,500	80.2060	802,060	1,000,000	802,060	(121,235)	6,795			5.000	6.294	JJ	23,056	25,000	02/14/2022	07/15/2030
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC			1	3.B FE	8,449,024	94.8660	7,614,910	8,027,000	7,614,910	(528,045)	(119,596)			5.625	4.152	FA	170,574	451,519	12/22/2021	02/15/2027
92840V-AD-4	VISTRA OPERATIONS COMPANY LLC			1	2.C FE	28,271,900	95.9060	27,011,953	28,165,000	28,202,929		(23,739)			3.550	3.459	JJ	461,045	999,858	11/06/2019	07/15/2024
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC	LS		1	3.B FE	7,326,500	92.8090	6,883,666	7,417,000	6,840,576	(432,291)	(17,428)			5.000	5.216	JJ	155,551	270,850	09/29/2022	07/31/2027
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC			1	2.C FE	6,110,080	91.1820	5,583,086	6,123,000	6,115,266		1,724			3.700	3.734	JJ	95,026	226,551	11/06/2019	01/30/2027
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC			1	3.B FE	2,280,398	86.1620	1,966,210	2,282,000	1,966,210	(314,379)	189			4.375	4.386	MN	16,640	99,838	12/22/2021	05/01/2029
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC	LS		1	3.B FE	3,216,478	86.1620	2,772,684	3,218,000	2,772,684	(443,976)	180			4.375	4.383	MN	23,465	140,788	12/22/2021	05/01/2029
92840V-AL-6	VISTRA OPERATIONS COMPANY LLC			1	2.C FE	18,963,520	97.7720	18,576,680	19,000,000	18,970,776		7,256			5.125	5.195	MN	129,833	486,875	05/10/2022	05/13/2025
92858R-AA-8	VMED O2 UK FINANCING I PLC		D	1	3.C FE	11,272,870	80.9520	9,068,997	11,203,000	9,068,997	(1,902,276)	(7,668)			4.250	4.160	JJ	219,548	526,023	10/05/2020	01/31/2031
92858R-AA-8	VMED O2 UK FINANCING I PLC	LS	D	1	3.C FE	5,253,000	80.9520	4,252,382	5,253,000	4,252,382	(895,558)				4.250	4.250	JJ	102,944	223,253	09/10/2020	01/31/2031
92858R-AB-6	VMED O2 UK FINANCING I PLC		D	1	3.C FE	3,627,000	81.2350	2,924,460	3,600,000	2,924,460	(698,343)	(2,923)			4.750	4.637	JJ	78,850	174,800	07/12/2021	07/15/2031
928563-AC-9	VMWARE INC			1	2.C FE	4,283,040	93.3280	3,733,120	4,000,000	4,182,472		(36,307)			3.900	2.843	FA	56,333	156,000	02/26/2020	08/21/2027
928563-AD-7	VMWARE INC			1	2.C FE	6,296,787	98.0610	6,177,849	6,300,000	6,298,416		619			4.500	4.511	MN	36,225	283,500	04/02/2020	05/15/2025
928563-AJ-4	VMWARE INC			1	2.C FE	16,148,172	87.1770	14,122,625	16,200,000	16,160,758		10,423			1.400	1.469	FA	85,680	234,990	12/22/2021	08/15/2026
928563-AK-1	VMWARE INC			1	2.C FE	4,150,411	81.6580	3,429,640	4,200,000	4,158,298		6,908			1.800	1.987	FA	28,560	78,330	12/22/2021	08/15/2028
92857W-BJ-8	VODAFONE GROUP PLC		D	1	2.B FE	17,251,983	98.4080	16,483,273	16,750,000	16,994,408		(98,321)			4.125	3.480	MN	59,497	690,938	02/26/2020	05/30/2025
92857W-BK-5	VODAFONE GROUP PLC		D	1	2.B FE		100.0110								4.375	0.000	MN		236,280	12/31/2022	05/30/2028
98953G-AD-7	VODAFONEZIGGO GROUP BV		D	1	4.C FE	730,880	80.7500	646,000	800,000	646,000	(90,906)	6,026			5.125	6.541	JJ	18,906	20,500	02/14/2022	02/28/2030
98953G-AD-7	VODAFONEZIGGO GROUP BV	LS	D	1	4.C FE	182,720	80.7500	161,500	200,000	161,500	(22,726)	1,506			5.125	6.541	JJ	4,726	5,125	02/14/2022	02/28/2030
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANC		C	1	2.A FE	8,016,337	99.0220	7,921,736	8,000,000	8,018,733		(21,642)			4.250	3.970	MN	45,333	340,000	12/21/2021	11/13/2023
928668-BD-3	VOLKSWAGEN GROUP OF AMERICA FINANC		C	1	2.A FE	4,497,840	99.2010	4,464,050	4,500,000	4,499,727		735			3.125	3.142	MN	19,141	140,670	05/06/2020	05/12/2023
928881-AB-7	VONTIER CORP			1	2.C FE	17,951,646	84.5050	15,174,545	17,957,000	17,952,786		1,139			1.800	1.807	AO	80,807	323,226	01/19/2022	04/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
928881-AD-3	VONTIER CORP			1	2.C FE	11,790,328	79.9040	9,492,548	11,880,000	11,803,089		12,761			2.400	2.532	AO	71,280	285,120	01/19/2022	04/01/2028
928881-AF-8	VONTIER CORP			1	2.C FE	4,220,692	72.2570	4,299,280	5,950,000	4,253,245		32,553			2.950	7.682	AO	43,881		10/07/2022	04/01/2031
929160-AS-8	VULCAN MATERIALS CO			1	2.B FE	2,664,648	99.1700	2,528,840	2,550,000	2,585,590		(14,873)			4.500	3.846	AO	28,688	114,750	03/06/2017	04/01/2025
929566-AL-1	WABASH NATIONAL CORPORATION			1	4.B FE	7,972,219	85.1590	7,265,732	8,532,000	7,208,520	(804,307)	40,479			4.500	5.691	AO	81,054	321,482	06/01/2022	10/15/2028
960386-AM-2	WABTEC CORPORATION			1	2.C FE	7,439,733	96.0050	7,150,482	7,448,000	7,442,803		771			4.950	4.964	MS	108,555	368,676	09/12/2018	09/15/2028
960386-AN-0	WABTEC CORPORATION			1	2.C FE	8,822,685	98.3700	8,693,976	8,838,000	8,834,904		2,839			4.400	4.430	MS	114,501	379,852	08/02/2022	03/15/2024
931142-EX-7	WALMART INC			1	1.C FE	4,526,202	98.6190	4,473,353	4,536,000	4,526,759		557			3.950	3.998	MS	55,742		09/06/2022	09/09/2027
931142-EX-7	WALMART INC	LS		1	1.C FE	2,458,678	98.6190	2,429,970	2,464,000	2,458,980		302			3.950	3.998	MS	30,280		09/06/2022	09/09/2027
93627C-AB-7	WARRIOR MET COAL INC			1	4.A FE	255,530	98.3490	236,037	240,000	236,037	(17,330)	(2,163)			7.875	6.249	JD	1,575	18,638	04/05/2022	12/01/2028
93710W-AA-3	WASH MULTIFAMILY LAUNDRY SYSTEMS L			1	4.C FE	3,250,000	94.2500	3,063,125	3,250,000	3,063,125	(186,875)				5.750	5.750	AO	39,451	186,875	04/08/2021	04/15/2026
941053-AH-3	WASTE CONNECTIONS INC			1	2.A FE	24,407,524	95.5460	21,742,357	22,756,000	23,968,033		(187,819)			4.250	3.234	JD	80,594	860,880	08/17/2022	12/01/2028
94106B-AA-9	WASTE CONNECTIONS INC			1	2.A FE	4,362,650	85.2640	4,263,185	5,000,000	4,385,899		23,249			2.600	4.656	FA	54,167		09/01/2022	02/01/2030
94106B-AF-8	WASTE CONNECTIONS INC			1	2.A FE	9,972,800	92.8740	9,287,440	10,000,000	9,973,575		775			4.200	4.233	JJ	155,167		08/04/2022	01/15/2033
94106L-BE-8	WASTE MANAGEMENT INC	LS		1	2.A FE	3,499,370	93.2810	3,264,832	3,500,000	3,499,669		62			3.150	3.152	MN	14,088	110,250	10/30/2017	11/15/2027
92939U-AD-8	WEC ENERGY GROUP INC			1	2.A FE	9,892,080	84.8210	8,397,299	9,900,000	9,894,512		1,101			1.375	1.387	AO	28,738	136,125	10/05/2020	10/15/2027
92939U-AF-3	WEC ENERGY GROUP INC			1	2.A FE	478,210	94.7390	473,695	500,000	485,065		6,855			0.800	3.351	MS	1,178	2,000	06/02/2022	03/15/2024
92939U-AG-1	WEC ENERGY GROUP INC			1	2.A FE	9,577,056	84.6400	8,125,459	9,600,000	9,580,272		3,064			2.200	2.237	JD	9,387	212,373	12/06/2021	12/15/2028
92939U-AH-9	WEC ENERGY GROUP INC			1	2.A FE	999,280	99.9750	999,745	1,000,000	999,339		59			5.000	5.026	MS	13,056		09/22/2022	09/27/2025
949746-SH-5	WELLS FARGO & COMPANY				2.A FE	13,379,240	92.4220	12,939,024	14,000,000	13,669,975		79,309			3.000	3.669	AO	79,333	420,000	02/20/2019	10/23/2026
94974B-GP-9	WELLS FARGO & COMPANY				2.A FE	3,211,823	96.1680	2,781,181	2,892,000	3,085,019		(69,004)			3.550	1.074	MS	26,237	102,666	12/22/2021	09/29/2025
95000U-2A-0	WELLS FARGO & COMPANY			1,3	2.A FE	7,514,568	92.8500	6,154,993	6,629,000	7,245,848		(135,292)			3.584	1.392	MN	25,738	237,583	01/01/2021	05/22/2028
95000U-2F-9	WELLS FARGO & COMPANY			1	1.E FE	8,959,526	92.7580	8,132,111	8,767,000	8,890,391		(34,763)			3.196	2.757	JD	10,896	280,193	01/01/2021	06/17/2027
95000U-2H-5	WELLS FARGO & COMPANY			1	2.A FE	16,090,527	94.5680	15,790,898	16,698,000	16,203,054		112,527			2.406	3.516	AO	68,075	401,754	04/21/2022	10/30/2025
95000U-2H-5	WELLS FARGO & COMPANY	LS		1	2.A FE	3,181,873	94.5680	3,122,622	3,302,000	3,204,125		22,252			2.406	3.516	AO	13,462	79,446	04/21/2022	10/30/2025
95000U-2K-8	WELLS FARGO & COMPANY			1	1.E FE	27,150,000	93.2230	25,310,126	27,150,000	27,150,000					2.164	2.164	FA	228,482	587,526	02/04/2020	02/11/2026
95000U-2N-2	WELLS FARGO & COMPANY			1,5	2.A FE	39,500,000	93.0660	36,760,991	39,500,000	39,500,000					2.188	2.188	AO	146,444	864,260	04/23/2020	04/30/2026
95000U-2R-3	WELLS FARGO & COMPANY			1,5	2.A FE	24,500,000	98.3840	24,104,154	24,500,000	24,500,000					1.654	1.654	JD	32,644	405,230	05/26/2020	06/02/2024
95000U-2T-9	WELLS FARGO & COMPANY			1,5	2.A FE	242,125	93.7150	234,288	250,000	244,195		2,070			0.805	1.805	MN	235	2,013	02/14/2022	05/19/2025
95000U-2V-4	WELLS FARGO & COMPANY			1,5	2.A FE	28,000,000	92.6000	25,928,028	28,000,000	28,000,000					3.526	3.526	MS	266,017	493,640	03/17/2022	03/24/2028
95000U-2X-0	WELLS FARGO & COMPANY			1,5	2.A FE	10,000,000	97.1910	9,719,070	10,000,000	10,000,000					3.908	3.908	AO	71,647	195,400	04/18/2022	04/25/2026
95000U-3A-9	WELLS FARGO & COMPANY			1,5	2.A FE	13,704,000	97.6700	13,384,642	13,704,000	13,704,000					4.808	4.808	JJ	285,518		07/18/2022	07/25/2028
95000U-3A-9	WELLS FARGO & COMPANY	LS		1,5	2.A FE	1,296,000	97.6700	1,265,798	1,296,000	1,296,000					4.808	4.808	JJ	27,002		07/18/2022	07/25/2028
95000U-3B-7	WELLS FARGO & COMPANY			1,5	2.A FE	5,000,000	94.9530	4,747,665	5,000,000	5,000,000					4.897	4.897	JJ	106,102		07/18/2022	07/25/2033
95000U-3C-5	WELLS FARGO & COMPANY			1,5	2.A FE	7,765,000	97.9960	7,609,382	7,765,000	7,765,000					4.540	4.540	FA	133,178		08/08/2022	08/15/2026
95000U-3C-5	WELLS FARGO & COMPANY	LS		1,5	2.A FE	7,235,000	97.9960	7,090,003	7,235,000	7,235,000					4.540	4.540	FA	124,088		08/08/2022	08/15/2026
95040Q-AC-8	WELLTOWER INC			1	2.A FE	11,368,700	96.7000	9,669,960	10,000,000	10,751,847		(222,446)			4.250	1.855	AO	106,250	425,000	03/04/2020	04/01/2026
95040Q-AH-7	WELLTOWER INC			1	2.A FE	7,937,160	91.7900	6,425,321	7,000,000	7,664,797		(98,000)			4.125	2.465	MS	85,021	288,750	02/26/2020	03/15/2029
95040Q-AN-4	WELLTOWER INC			1	2.A FE	8,844,830	81.2190	7,212,247	8,880,000	8,850,791		4,482			2.050	2.108	JJ	83,941	190,636	12/22/2021	01/15/2029
95040Q-AR-5	WELLTOWER INC			1	2.A FE	2,998,440	84.8580	2,545,743	3,000,000	2,998,535		95			3.850	3.856	JD	5,133	81,813	03/29/2022	06/15/2032
95081Q-AP-9	WESCO DISTRIBUTION INC			1	3.B FE	15,306,578	101.2970	14,191,766	14,010,000	14,191,766	(477,120)	(326,710)			7.250	4.624	JD	45,143	1,036,025	12/22/2021	06/15/2028
95709T-AP-5	WESTAR ENERGY INC			1	1.F FE	6,972,840	92.7140	6,489,952	7,000,000	6,987,491		2,710			3.100	3.145	AO	54,250	217,000	02/27/2017	04/01/2027
958102-AQ-8	WESTERN DIGITAL CORPORATION			1	2.C FE	6,987,120	77.3670	5,415,690	7,000,000	6,988,867		1,652			2.850	2.879	FA	83,125	128,013	12/07/2021	02/01/2029
958102-AR-6	WESTERN DIGITAL CORPORATION			1	2.C FE	14,958,900	71.8770	10,781,505	15,000,000	14,962,609		3,508			3.100	3.132	FA	193,750	298,375	12/07/2021	02/01/2032
959802-AY-5	WESTERN UNION CO/THE			1	2.B FE	5,491,475	95.2140	5,236,754	5,500,000	5,496,481		1,664			2.850	2.883	JJ	74,456	156,750	11/18/2019	01/10/2025
959802-AY-5	WESTERN UNION CO/THE	LS		1	2.B FE	2,496,125	95.2140	2,380,343	2,500,000	2,498,401		756			2.850	2.883	JJ	33,844	71,250	11/18/2019	01/10/2025

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
959802-AZ-2	WESTERN UNION CO/THE			1	2.B FE	13,391,877	87.5310	11,904,175	13,600,000	13,441,442		47,573			1.350	1.725	MS	54,060	183,600	12/22/2021	03/15/2026
960386-AQ-3	WESTINGHOUSE AIR BRAKE TECHNOLOGIE			1	2.C FE	8,990,280	94.1450	8,473,032	9,000,000	8,994,997		1,928			3.200	3.224	JD	12,800	288,000	06/16/2020	06/15/2025
960413-AX-0	WESTLAKE CHEMICAL CORP			1	2.B FE	787,750	92.8520	742,812	800,000	792,437		4,574			0.875	1.467	FA	2,644	6,922	12/22/2021	08/15/2024
961214-CX-9	WESTPAC BANKING CORP		D		1.D FE	256,113	93.7820	234,456	250,000	254,898		(1,214)			2.850	2.242	MN	950	7,125	02/14/2022	05/13/2026
961214-DW-0	WESTPAC BANKING CORP		D		1.D FE	489,300	93.1530	465,763	500,000	490,024		724			3.400	3.837	JJ	7,367		08/02/2022	01/25/2028
961214-EM-1	WESTPAC BANKING CORP		D	2	2.A FE	10,680,690	91.6780	9,890,233	10,788,000	10,682,967		2,277			2.894	3.043	FA	127,484	276,319	10/24/2022	02/04/2030
962166-BX-1	WEYERHAEUSER COMPANY			1	2.B FE	7,581,432	91.2890	6,387,491	6,997,000	7,457,180		(60,563)			4.000	2.926	MN	35,762	279,880	12/22/2021	11/15/2029
962166-BY-9	WEYERHAEUSER COMPANY			1	2.B FE	3,323,363	91.0520	3,073,008	3,375,000	3,335,457		4,553			4.000	4.188	AO	28,500	135,000	03/26/2020	04/15/2030
96350R-AA-2	WHITE CAP BUYER LLC	LS		1	5.A FE	5,359,469	86.5010	3,536,157	4,088,000	3,536,157	(576,968)	(7,073)			6.875	6.630	AO	59,333	323,228	02/10/2022	10/15/2028
96351C-AA-4	WHITE CAP PARENT LLC			1	5.A FE	898,275	86.4490	752,106	870,000	752,106	(128,413)	(8,937)			8.250	7.125	MS	21,134	215,325	02/03/2021	03/15/2026
96351C-AA-4	WHITE CAP PARENT LLC	LS		1	5.A FE	134,225	86.4490	112,384	130,000	112,384	(19,188)	(1,335)			8.250	7.125	MS	3,158	32,175	02/03/2021	03/15/2026
969457-BW-9	WILLIAMS COS INC			1	2.B FE	11,934,433	98.9060	11,622,409	11,751,000	11,884,884		(49,549)			4.550	3.752	JD	10,396	534,671	06/02/2022	06/24/2024
96950F-AM-6	WILLIAMS PARTNERS LP			1	2.B FE	5,402,900	98.7900	4,939,520	5,000,000	5,121,474		(101,012)			4.300	2.193	MS	69,875	215,000	02/26/2020	03/04/2024
96950F-AQ-7	WILLIAMS PARTNERS LP			1	2.B FE	6,132,553	97.3830	5,832,268	5,989,000	6,035,417		(44,506)			3.900	3.482	JJ	107,702	77,571	09/13/2022	01/15/2025
71953L-AA-9	WILLIAMS SCOTSMAN INC			1	4.B FE	3,963,385	99.0000	3,962,970	4,003,000	3,949,350	(17,003)	2,968			6.125	6.534	JD	10,897	172,848	10/13/2022	06/15/2025
71953L-AA-9	WILLIAMS SCOTSMAN INC	LS		1	4.B FE	2,556,263	99.0000	2,544,300	2,570,000	2,544,300	(13,225)	1,263			6.125	6.342	JD	6,996	90,099	09/21/2022	06/15/2025
96950G-AE-2	WILLIAMS SCOTSMAN INTERNATIONAL IN			1	4.B FE	5,644,950	90.2500	5,022,413	5,565,000	5,022,413	(587,625)	(15,956)			4.625	4.295	FA	97,233	257,381	10/05/2020	08/15/2028
970648-AG-6	WILLIS NORTH AMERICA INC			1	2.B FE	11,996,040	94.2280	11,307,372	12,000,000	11,997,531		372			4.500	4.504	MS	159,000	540,000	09/05/2018	09/15/2028
970648-AJ-0	WILLIS NORTH AMERICA INC			1	2.B FE	4,619,970	84.0610	3,782,723	4,500,000	4,589,417		(12,047)			2.950	2.625	MS	39,088	132,750	05/21/2020	09/15/2029
976843-BP-6	WISCONSIN PUBLIC SERVICE CORPORATI			1	1.F FE	10,997,580	101.1040	11,121,407	11,000,000	10,997,687		107			5.350	5.358	MN	83,371		11/07/2022	11/10/2025
976843-BP-6	WISCONSIN PUBLIC SERVICE CORPORATI	LS		1	1.F FE	1,499,670	101.1040	1,516,556	1,500,000	1,499,685		15			5.350	5.358	MN	11,369		11/07/2022	11/10/2025
92933B-AR-5	WMG ACQUISITION CORP			1	3.C FE	383,298	79.9090	313,243	392,000	313,243	(62,918)	821			3.000	3.279	FA	4,443	23,520	11/02/2021	02/15/2031
92933B-AR-5	WMG ACQUISITION CORP	LS		1	3.C FE	2,061,202	79.9090	1,684,482	2,108,000	1,684,482	(338,342)	4,414			3.000	3.279	FA	23,891	66,480	11/02/2021	02/15/2031
92933B-AT-1	WMG ACQUISITION CORP			1	3.C FE	1,904,575	86.0000	1,652,060	1,921,000	1,652,060	(254,487)	1,790			3.750	3.875	JD	6,003	85,412	11/17/2021	12/01/2029
92933B-AT-1	WMG ACQUISITION CORP	LS		1	3.C FE	4,291,987	86.0000	3,722,940	4,329,000	3,722,940	(573,489)	4,034			3.750	3.875	JD	13,528	192,478	11/17/2021	12/01/2029
92940P-AB-0	WRKCO INC			1	2.B FE	10,320,055	98.0930	9,675,913	9,864,000	10,159,495		(89,858)			4.650	3.622	MS	135,055	572,276	12/22/2021	03/15/2026
96145D-AB-1	WRKCO INC			1	2.B FE	5,650,268	95.5680	5,316,442	5,563,000	5,604,874		(24,313)			3.000	2.541	MS	49,140	166,890	01/01/2021	09/15/2024
983133-AB-5	WYNN RESORTS FINANCE LLC			1	4.B FE	864,171	99.4460	865,177	870,000	864,407		236			7.750	8.063	AO	14,234		11/21/2022	04/15/2025
98372M-AC-9	XENIA HOTELS & RESORTS INC			1	4.A FE	31,330,230	81.9130	25,825,405	31,528,000	25,825,405	(5,378,324)	(8,137)			4.875	4.920	JD	128,082	1,536,990	05/24/2022	06/01/2029
984121-CJ-0	XEROX CORPORATION			1	3.B FE	4,429,478	96.0000	4,083,840	4,254,000	4,083,840	(239,881)	(68,534)			3.800	2.115	MN	20,656	161,652	11/03/2021	05/15/2024
984121-CJ-0	XEROX CORPORATION	LS		1	3.B FE	1,297,398	96.0000	1,196,160	1,246,000	1,196,160	(70,261)	(20,074)			3.800	2.115	MN	6,050	47,348	11/03/2021	05/15/2024
984121-CQ-4	XEROX CORPORATION			1	3.B FE	3,748,595	99.2500	4,034,513	4,065,000	4,034,513	(5,268)	104,360			4.625	7.507	MS	55,357	260,685	05/22/2019	03/15/2023
98421M-AA-4	XEROX HOLDINGS CORP			1	3.B FE	5,512,480	92.0540	5,062,970	5,500,000	5,062,970	(444,132)	(2,480)			5.000	4.947	FA	103,889	275,000	10/05/2020	08/15/2025
98421M-AB-2	XEROX HOLDINGS CORP			1	3.B FE	819,522	80.0250	792,249	990,000	792,249	(31,429)	4,156			5.500	9.418	FA	20,570		10/20/2022	08/15/2028
98379J-AA-3	XPO ESCROW SUB LLC			1	3.A FE	6,531,492	101.1920	6,678,672	6,600,000	6,533,554		2,062			7.500	7.752	MN	90,750		10/11/2022	11/15/2027
98379J-AA-3	XPO ESCROW SUB LLC	LS		1	3.A FE	989,620	101.1920	1,011,920	1,000,000	989,932		312			7.500	7.752	MN	13,750		10/11/2022	11/15/2027
98419M-AM-2	XYLEM INC (INDIANA)			1	2.B FE	2,686,527	85.9970	2,321,908	2,700,000	2,690,761		1,710			1.950	2.021	JJ	22,084	52,650	06/24/2020	01/30/2028
984851-AF-2	YARA INTERNATIONAL ASA		D		2.B FE	9,974,800	91.9490	9,194,850	10,000,000	9,984,890		2,391			4.750	4.782	JD	39,583	475,000	05/24/2018	06/01/2028
984851-AG-0	YARA INTERNATIONAL ASA		D	1	2.B FE	6,500,000	80.1450	5,209,393	6,500,000	6,500,000					3.148	3.148	JD	15,347	204,620	05/28/2020	06/04/2030
988498-AN-1	YUM! BRANDS INC.	LS		1	3.C FE	1,500,000	83.8500	1,257,750	1,500,000	1,257,750	(236,625)				3.625	3.625	MS	16,010	54,375	09/10/2020	03/15/2031
988498-AR-2	YUM! BRANDS INC.			1	3.C FE	747,865	92.6250	690,983	746,000	690,983	(56,739)	(144)			5.375	5.336	AO	10,024	20,049	03/25/2022	04/01/2032
988498-AR-2	YUM! BRANDS INC.	LS		1	3.C FE	1,648,110	92.6250	1,522,755	1,644,000	1,522,755	(125,038)	(317)			5.375	5.336	AO	22,091	44,183	03/25/2022	04/01/2032
98956P-AS-1	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	23,939,820	94.2880	22,629,048	24,000,000	23,966,982		10,201			3.050	3.098	JJ	337,533	732,000	04/13/2020	01/15/2026
98956P-AU-6	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	13,236,085	92.9680	12,382,395	13,319,000	13,240,634		4,500			1.450	1.761	MN	20,922	176,191	12/05/2022	11/22/2024
98956P-AU-6	ZIMMER BIOMET HOLDINGS INC	LS		1	2.B FE	581,000	92.9680	540,144	581,000	581,000					1.450	1.450	MN	913	8,378	11/15/2021	11/22/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98978V-AL-7	ZOETIS INC			1	2.A FE	1,285,811	92.4490	1,195,362	1,293,000	1,289,351		712			3.000	3.065	MS	11,745	38,790	09/05/2017	09/12/2027
98978V-AL-7	ZOETIS INC	LS		1	2.A FE	1,697,509	92.4490	1,578,099	1,707,000	1,702,183		940			3.000	3.065	MS	15,505	51,210	09/05/2017	09/12/2027
98978V-AU-7	ZOETIS INC			1	2.B FE	2,336,293	101.9980	2,384,709	2,338,000	2,336,360		67			5.400	5.427	MN	15,782		11/08/2022	11/14/2025
98978V-AU-7	ZOETIS INC	LS		1	2.B FE	7,656,407	101.9980	7,815,071	7,662,000	7,656,625		218			5.400	5.427	MN	51,719		11/08/2022	11/14/2025
98978V-AV-5	ZOETIS INC			1	2.B FE	6,988,870	103.6630	7,256,382	7,000,000	6,988,976		106			5.600	5.621	MN	49,000		11/08/2022	11/16/2032
98978V-AV-5	ZOETIS INC	LS		1	2.B FE	2,995,230	103.6630	3,109,878	3,000,000	2,995,275		45			5.600	5.621	MN	21,000		11/08/2022	11/16/2032
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						18,448,699,687	XXX	16,945,754,438	18,445,676,159	17,968,198,319	(394,169,863)	(27,150,613)	6,776,392	286,421	XXX	XXX	XXX	177,969,696	466,461,614	XXX	XXX
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS			2,4	4.B Z	158,760	52.5940	163,632	311,123	163,632	(22,729)	9,147			4.932	10.674	MON	1,279	11,908	03/27/2012	10/01/2041
83612L-AE-9	SVHE 2006-WF1, M1						0.0010								6.026	5.520	MON		138,310	10/26/2006	10/25/2036
92926W-AB-3	WAMU 07-0A1 RMBS			4,6			0.7830								4.589	0.354	MON		6,009	10/27/2011	02/25/2047
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						158,760	XXX	163,632	311,123	163,632	(22,729)	9,147			XXX	XXX	XXX	1,279	156,228	XXX	XXX
45256#-AB-8	IMPACT CIL PARENT CMBS			2,3	1.G FE	25,305,932	87.1480	22,028,302	25,277,010	25,119,634		(157,057)			5.182	6.268	MJSD	72,767	1,254,316	08/15/2022	10/28/2056
45255@-AD-7	IMPACT COMMUNITY CAPITAL CMBS			2,3	5.B GI	1,519,491	99.8870	1,520,321	1,522,045	1,518,710	788	843			11.156	11.152	MON		13,024	06/25/2014	07/25/2031
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						26,825,423	XXX	23,548,623	26,799,054	26,638,343	788	(156,214)			XXX	XXX	XXX	72,767	1,267,340	XXX	XXX
00900C-AJ-3	AIMCO 2017-AA XR CLO			4	1.A FE	3,712,638	98.2390	3,733,082	3,800,000	3,721,959		20,327	98,368		5.143	6.028	JAJO	39,626	74,889	03/16/2021	04/20/2034
00900P-AM-7	AIMCO 2018-BA BR CLO			4	1.C FE	2,032,095	96.4870	2,050,349	2,125,000	2,047,727		16,787	94,059		5.729	7.234	JAJO	25,702	57,225	04/13/2021	01/15/2032
00900P-AN-5	AIMCO 2018-BA CR CLO			4	1.F FE	910,445	94.2220	918,665	975,000	916,488		10,426	68,938		6.179	8.705	JAJO	12,719	30,729	04/13/2021	01/15/2032
00900P-AJ-4	AIMCO 2018-BA D CLO			1	2.C FE	2,228,000	94.7220	2,368,050	2,500,000	2,236,081		14,146	278,065		7.079	9.301	JAJO	37,362	101,730	12/03/2018	01/15/2032
00900K-AA-4	AIMCO 2018-BA E CLO			1,4	3.C FE	895,286	87.6020	897,921	1,025,000	873,782		3,240	134,999		10.429	13.539	JAJO	22,568	76,714	12/03/2018	01/15/2032
00901A-AJ-6	AIMCO 2019-10A AR CLO			4	1.A FE	14,080,080	97.7040	14,167,080	14,500,000	14,117,404		65,905	438,973		5.385	6.304	JAJO	149,646	316,826	07/29/2021	07/22/2032
00144G-AE-1	AIMCO 2021-14A B CLO			4	1.C FE	2,210,352	94.1320	2,259,168	2,400,000	2,259,168		209,581	350,413		5.593	10,000.000	JAJO	27,217	58,248	03/04/2021	04/20/2034
00144G-AG-6	AIMCO 2021-14A C CLO			4	1.F FE	1,170,975	90.5810	1,177,553	1,300,000	1,177,553		141,635	264,082		6.043	10,000.000	JAJO	15,929	37,482	03/04/2021	04/20/2034
00144G-AJ-0	AIMCO 2021-14A D CLO			4	2.C FE	955,955	90.5170	995,687	1,100,000	995,687		157,657	261,970		7.143	10,000.000	JAJO	15,932	43,984	03/04/2021	04/20/2034
00144F-AA-1	AIMCO 2021-14A E CLO				3.C FE	609,287	84.8060	619,084	730,000	254,717	8,833	526,538	1,001,821		9.993	12.689	JAJO	14,792	50,283	03/04/2021	04/20/2034
00900G-AE-5	AIMCO_18-AA CLASS B			4	1.B FE	2,282,352	96.2590	2,310,216	2,400,000	2,303,490		42,718	139,228		5.758	13.583	JAJO	28,988	59,131	02/16/2018	04/17/2031
00900G-AG-0	AIMCO_18-AA CLASS C			4	1.F FE	1,118,856	93.3100	1,119,720	1,200,000	1,119,720		29,954	110,234		5.829	16.820	JAJO	14,767	33,812	02/16/2018	04/17/2031
00900G-AJ-4	AIMCO_18-AA CLASS D			4	2.C FE	1,052,196	92.5960	1,111,152	1,200,000	1,077,549		49,483	171,935		6.629	27.864	JAJO	16,794	43,519	02/16/2018	04/17/2031
00900H-AA-1	AIMCO_18-AA CLASS E			4	3.C FE	794,922	82.1480	780,406	950,000	776,491	98,040	27,237	200,746		9.229	13.570	JAJO	18,510	59,427	02/16/2018	04/17/2031
00909Q-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS		A	2	2.B FE	4,821,336	99.2940	5,138,056	5,174,592	5,121,562		180,618	74,968		3.875	8.659	MS	59,041	208,707	03/11/2015	09/15/2024
017154-AL-9	ALLPK 2019-1A AR CLO			4	1.A FE	69,660,000	97.3120	21,408,640	22,000,000	21,167,847		144,552	908,174		5.263	6.380	JAJO	234,803	595,150	01/20/2022	01/20/2035
02376Y-AA-5	AMERICAN AIRLINES 2016-1 PASS THRO			4	4.B FE	4,273,109	97.4300	4,273,109	4,385,809	4,273,109		3,043	5,001		5.250	6.437	JJ	106,173		12/02/2022	07/15/2025
02379D-AA-8	AMERICAN AIRLINES 2019-1 CLASS B C			4	4.B FE	2,015,487	84.0390	2,563,279	3,050,120	2,205,882		70,272			3.850	13.943	FA	44,362	113,737	08/01/2019	08/15/2029
023770-AB-6	AMERICAN AIRLINES INC			4	4.B FE	3,551,909	98.9150	3,798,129	3,839,800	3,633,024		36,142			3.700	6.713	MN	23,679	27,354	12/06/2022	11/01/2024
02377B-AB-2	AMERICAN AIRLINES INC			4	2.A FE	854,142	89.6970	822,871	917,388	855,911		6,691	54,269		3.600	5.424	MS	9,082	33,144	01/01/2021	09/22/2027
02378W-AA-7	AMERICAN AIRLINES INC			4	3.B FE	772,069	94.0310	1,030,049	1,095,438	851,536		32,623			4.950	16.104	FA	20,485	51,844	01/05/2017	08/15/2026
02377B-AC-0	AMERICAN AIRLINES INC ABS			4	4.B FE	4,656,838	98.2840	5,872,206	5,974,724	5,187,970		236,045			4.400	11.735	MS	72,294	201,693	12/02/2022	03/22/2025
02377A-AA-6	AMERICAN AIRLINES PASS ABS			2	3.B FE	7,351,318	86.3050	7,453,265	8,635,967	7,383,076		181,801	1,371,859		3.700	9.125	AO	79,883	326,346	09/02/2014	04/01/2028
03328L-AA-0	ANCHC_4R-R CLO			4	1.A FE	1,446,563	98.6090	1,448,840	1,469,278	1,446,811		1,028	19,570		5.424	6.241	JAJO	14,389	32,629	01/01/2021	01/28/2031
03767C-AB-6	APID 17-28A A1B CLO			4	1.A FE	14,449,450	97.4010	15,024,104	15,425,000	14,986,299		174,870			5.393	7.567	JAJO	168,671	343,087	04/29/2020	01/20/2031
04018B-AL-1	ARES 2020-55A A1R CLO			4	1.A FE	14,413,050	96.5620	14,484,300	15,000,000	14,461,473		87,603	626,130		5.209	6.374	JAJO	164,956	324,424	06/25/2021	07/15/2034
04018F-AA-6	ARES 2021-60A A CLO			4	1.A FE	39,769,657	96.3700	39,921,273	41,425,000	39,898,047		834,509	2,107,132		5.314	6.676	JAJO	458,584	918,701	05/06/2021	07/18/2034
04942F-AA-7	ATCLO 2021-17A A CLO			4	1.A FE	24,148,750	95.8940	23,973,500	25,000,000	23,973,500		113,660	1,155,160		5.443	6.658	JAJO	275,908	572,881	02/03/2022	10/20/2034

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
05069G-30-9	AUCT PT 2006-7B ABS			3	3.A FE		0.0000		3,425,000						0.000	7.822	FMAN			05/24/2006	06/08/2026
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS			3	2.C FE		0.0000		2,650,000						0.272	0.000	MJSD			03/15/2007	06/01/2027
05069M-30-6	AUCTION PASS THROUGH TRUST ABS			3	3.A FE		0.0000		1,750,000						0.000	7.822	FMAN			05/24/2006	06/08/2026
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS			3	2.C FE		0.0000		1,350,000						0.272	0.000	MJSD			03/15/2007	05/29/2027
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS			3	2.C FE	368	0.0000		2,000,000						0.274	0.000	FMAN			08/16/2007	08/21/2027
07132A-CC-5	BATLN 2015-8A A1R2 CLO			4	1.A FE	8,792,422	98.2990	8,967,951	9,123,136	8,967,951		77,871	14,159		5.264	6.110	JAJO	100,045	196,779	04/30/2020	07/18/2030
11043X-AA-1	BRITISH AIR 19-1 AA PTT		C	2	1.F FE	6,038,120	84.8450	6,044,884	7,124,612	6,044,884		88,635	1,140,094		3.300	6.360	MJSD	10,449	237,715	07/15/2019	12/15/2032
08180X-AU-6	BSP_8R CLO			4	1.F FE	1,848,980	93.7320	1,874,640	2,000,000	1,853,355		11,615	92,862		6.093	7.995	JAJO	24,709	58,679	01/01/2021	01/20/2031
19737L-AA-1	CECLO 2021-31A X CLO			4	1.A FE	1,372,322	98.2440	1,375,416	1,400,000	1,375,356		11,140	31,366		5.243	5.876	JAJO	14,883	29,299	02/01/2021	04/20/2034
15032A-AN-7	CEDF 2016-5A A1R CLO			4	1.A FE	2,553,161	98.4960	2,565,821	2,605,000	2,554,134		2,392	44,931		5.179	5.863	JAJO	28,482	56,280	01/01/2021	07/17/2031
14317V-AQ-3	CGMS 2019-4A A11R CLO			4	1.A FE	72,270,000	97.0640	24,266,000	25,000,000	24,020,179		123,601	1,048,474		5.249	6.268	JAJO	277,006	598,340	01/31/2022	04/15/2035
12552M-AG-3	CIFC 2013-3RA B CLO			4	1.F FE	1,856,160	93.2010	1,864,020	2,000,000	1,860,492		10,271	117,846		6.175	7.815	JAJO	23,669	59,401	01/01/2021	04/24/2031
12550M-AJ-9	CIFC 2015-3A AR CLO			4	1.A FE	4,743,107	98.4130	4,750,010	4,826,608	4,750,010		27,983	49,381		5.097	6.024	JAJO	50,565	93,521	07/31/2020	04/19/2029
BAS1FY-HC-0	CYGNUS ISSUANCE S. A. I / NAC 8		D		5.A Z	9,821,770	85.5950	9,140,490	10,678,805	9,140,490	(774,705)	93,425			8.238	10.427	MON	75,757	357,664	06/01/2022	12/31/2026
BAS1FY-HD-8	CYGNUS ISSUANCE S. A. II / NAC 8		D		5.A Z	7,481,182	85.5950	7,129,049	8,328,845	7,129,049	(443,634)	91,501			8.238	11.056	MON	59,086	273,989	06/01/2022	12/31/2026
24736W-AA-8	DELTA AIR LINES 2011-1 ABS			2			100.0200								5.300	0.000				03/30/2011	04/15/2019
247361-ZV-3	DELTA AIR LINES 2020-1 CLASS AA PA			4	1.E FE	7,213,712	85.1550	7,242,596	8,505,152	7,237,746		165,973	1,368,206		2.000	6.160	JD	9,923	173,093	03/04/2020	06/10/2028
27829P-AL-0	EATON 2020-2A AR CLO			4	1.A FE	23,193,360	96.7840	23,228,160	24,000,000	23,228,160		968,641	1,812,481		5.229	5.229	JAJO	264,943	443,300	01/20/2022	01/15/2035
29002G-AB-7	ELMW_4 2020 1A CLO			4	1.A FE	1,492,000	98.1240	1,569,984	1,600,000	1,541,751		22,039			5.319	7.248	JAJO	17,967	36,399	04/08/2020	04/15/2033
36320W-AQ-9	GALXY 2015-21A CR CLO			4	1.F FE	921,470	92.9280	929,280	1,000,000	923,831		5,867	57,968		5.993	7.782	JAJO	12,152	28,326	01/01/2021	04/20/2031
38175G-AA-1	GOCAP 2015-23A AR CLO			4	1.A FE	8,864,370	98.7430	8,886,870	9,000,000	8,868,327		27,969	158,741		5.443	5.935	JAJO	99,327	174,118	01/27/2022	01/20/2031
40439D-AN-8	HLM 15A-19 A1R CLO			4	1.A FE	48,264,500	96.7880	48,394,000	50,000,000	48,225,210		151,505	1,926,294		5.357	6.388	JAJO	513,425	880,866	02/08/2022	01/22/2035
40440X-AA-9	HLM 2021-16A A1 CLO			4	1.A FE	16,739,138	96.5630	16,800,031	17,398,000	16,769,103		330,338	742,843		5.465	6.262	JAJO	182,222	277,735	09/22/2022	01/23/2035
40639G-AA-7	HLSY 2022-6A A1 CLO			4	1.A FE	19,950,000	100.1520	20,030,400	20,000,000	19,951,595		1,835	240		5.951	5.998	JAJO	353,737		08/19/2022	10/30/2034
44928X-AY-0	ICG 2014-1A A1A2 CLO			4	1.A FE	14,397,900	96.4480	14,467,200	15,000,000	14,452,532		112,097	657,673		5.443	6.826	JAJO	165,545	341,238	08/20/2021	10/20/2034
44928X-BA-1	ICG 2014-1A A1B2 CLO			4	1.A FE	8,161,500	82.5550	8,255,500	10,000,000	8,255,500		331,063	2,004,103		2.125	8.795	JAJO	41,910	212,500	08/20/2021	10/20/2034
44929F-BA-9	ICG 2014-3A A1RR CLO			4	1.A FE	7,018,965	98.0300	7,089,842	7,232,319	7,066,760		14,356	39,604		5.388	6.067	JAJO	73,612	155,559	07/13/2020	04/25/2031
56578A-AA-9	MCLO 2021-17A A1A CLO			4	1.A FE	23,294,828	97.2270	23,577,548	24,250,000	23,350,846		91,980	886,134		5.493	6.295	JAJO	270,090	497,800	07/28/2022	01/20/2035
55817H-AA-7	MDPK 2022-62A A1 CLO			4	1.A FE	10,000,000	100.1020	10,010,200	10,000,000	10,000,000					4.756	4.756	JAJO	178,357		07/15/2022	07/17/2033
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS			3	2.C FE		0.0000		1,900,000						0.274	0.000	FMAN			06/14/2007	05/30/2027
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS			3	2.C FE		0.0000		4,750,000						0.274	0.000	FMAN			01/10/2011	05/22/2027
59802U-AX-7	MIDO 2014-3A A3A2 CLO			4	1.A FE	5,784,983	98.3850	5,807,592	5,902,924	5,786,772		5,518	59,725		5.248	6.052	JAJO	61,952	121,369	01/01/2021	04/21/2031
33836J-AC-3	MORGN 2017-1A AR CLO			4	1.A FE	9,589,700	96.8120	9,681,200	10,000,000	9,617,211		51,941	434,730		5.423	6.662	JAJO	109,958	219,963	10/18/2021	10/20/2034
565923-AL-3	MP25 2022-2A A1B CLO			4	1.A Z	19,985,000	99.9250	19,985,000	20,000,000	19,985,000			15,000		6.300	0.000	JAJO	133,000		10/19/2022	10/20/2034
56586P-AA-6	MSTAT 2022-18A A1 CLO			4	1.A	21,890,000	100.0820	22,018,040	22,000,000	21,894,861		4,861			5.070	5.159	JAJO	396,555		07/14/2022	07/20/2030
62432P-AC-6	MVEW 2019-2A A2 CLO			4	1.A FE	4,207,500	97.2430	4,375,935	4,500,000	4,321,730		51,012			5.979	7.946	JAJO	56,802	132,651	04/30/2020	01/15/2033
62432F-AN-4	MVEW_2016-1A B1R CLO			4	1.C FE	1,117,188	95.9630	1,199,538	1,250,000	1,167,782		23,092			5.861	9.766	JAJO	16,077	35,809	04/28/2020	04/14/2033
631704-AA-1	NCC 2021-1A A1 CLO			4	1.A FE	5,687,700	95.8820	5,752,920	6,000,000	5,696,046		792,740	669,607		5.444	7.137	JAJO	68,954	159,296	07/21/2021	08/26/2034
631704-AB-9	NCC 2021-1A A2 CLO			4	1.A FE	8,371,200	84.6140	8,461,400	10,000,000	8,461,400		3,138,641	4,663,141		2.220	0.000	JAJO	46,867	252,217	07/21/2021	08/26/2034
64134M-AA-4	NEUB 2021-45A A CLO			4	1.A FE	29,024,700	96.8130	29,043,900	30,000,000	29,043,900		102,929	1,059,029		5.141	5.719	JAJO	338,440	603,429	10/07/2021	10/14/2035
64135D-AA-3	NEUB_47 CLO			4	1.A FE	81,903,450	96.8290	57,129,110	59,000,000	56,864,497		201,288	2,302,743		5.127	5.966	JAJO	663,817	911,069	01/21/2022	04/14/2035
67590G-BG-3	OCT17 2013-1A A1R2 CLO			4	1.A FE	2,920,500	98.5060	2,955,180	3,000,000	2,945,167		21,455	25,050		5.358	6.519	JAJO	30,364	63,614	07/16/2020	01/25/2031
67706H-AW-8	OHALF 2013-1A A1R2 CLO			4	1.A FE	980,190	98.4220	984,220	1,000,000	980,588		979	15,022		5.415	6.099	JAJO	10,378	22,016	01/01/2021	07/23/2031
67108L-BA-0	OZLM 2014-6A B1S CLO			4	1.F FE	1,846,400	94.2730	1,885,460	2,000,000	1,851,022		9,853	122,736		6.179	7.928	JAJO	26,090	63,431	01/01/2021	04/17/2031
67111D-AN-6	OZLM 2016-15A A1AR			4	1.A FE	5,101,898	97.9550	5,142,638	5,250,000	5,121,289		53,205	85,382		5.533	6.977	JAJO	58,899	124,224	07/22/2020	04/20/2033

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
67112G-AE-8	OZLM 2018-18A C CLO			4	1.F FE	920,300	92.8700	928,700	1,000,000	922,710		5,951	53,454		5.929	7.846	JAJO	12,517	28,968	01/01/2021	04/15/2031
72132Y-AL-9	PIPK 2020-6A AR2 CLO			4	1.A FE	54,717,150	97.1740	55,389,180	57,000,000	54,892,855		315,065	2,087,210		5.844	6.984	FMAN	407,152	1,269,392	09/23/2022	05/18/2034
69688X-AS-0	PLMRS 2014-1A A1R2 CLO			4	1.A FE	984,000	98.9470	989,470	1,000,000	984,312		755	13,674		5.209	5.805	JAJO	10,997	21,908	01/01/2021	01/17/2031
74039F-30-4	PPTT 2006-A GS CLASS B ABS			1,3	3.A FE		0.0000		3,700,000						0.000	5.105	FMAN			07/25/2006	08/14/2026
74039G-20-3	PPTT 2006-B BAC CLASS B ABS			1,3	2.C FE		0.0000		1,745,500						0.178	0.000	FMAN			07/03/2007	11/15/2026
48662L-AA-9	RAD 2021-10A A CLO			4	1.A FE	28,185,294	97.0850	28,212,901	29,060,000	28,090,454		117,004	1,130,140		5.495	6.426	JAJO	306,038	568,255	01/27/2022	04/24/2034
75888F-AG-0	REG13 2018-2A B CLO			4	1.F FE	2,561,708	93.9870	2,584,643	2,750,000	2,567,320		11,334	171,291		6.179	7.751	JAJO	35,873	86,671	01/01/2021	07/15/2031
75884E-AA-0	REG18 2021-1A A1 CLO			4	1.A FE	14,461,200	96.9370	14,540,550	15,000,000	14,492,959		32,507	14,548		5.179	6.002	JAJO	164,006	141,470	09/26/2022	01/15/2034
75888E-AA-6	REG19 2022-1A A1 CLO			4	1.A FE	48,622,500	96.6360	48,318,000	50,000,000	48,096,027		124,398	2,028,371		5.283	6.087	JAJO	535,670	683,071	02/17/2022	04/20/2035
77342K-AA-8	ROCKT 2018-2A A CLO			4	1.A FE	7,809,600	97.9140	7,833,120	8,000,000	7,813,282		8,761	158,145		5.403	6.154	JAJO	87,642	178,749	01/01/2021	10/20/2031
78403D-AT-7	SBA TOWER TRUST				1.F FE	4,161,463	84.9280	4,161,463	4,900,000	4,161,463		81,149	813,783		1.631	5.650	MON	3,552	79,919	12/22/2021	11/15/2026
83004L-AC-9	SIX10 2016-2RA A1R2 CLO			4	1.A FE	12,666,940	97.2850	12,647,050	13,000,000	12,595,704		54,245	427,341		5.553	6.524	JAJO	146,372	262,349	02/15/2022	01/20/2034
83608G-AN-6	SNDPT 2013-1A A1R CLO			4	1.A FE	2,928,000	98.2620	2,947,860	3,000,000	2,947,860		20,538	23,870		5.397	6.325	JAJO	30,132	65,919	07/27/2020	01/26/2031
83610J-AA-4	SNDPT 2018-1A A			4	1.A FE	1,687,675	97.9280	1,767,600	1,805,000	1,757,383		25,565			5.079	6.868	JAJO	19,354	36,647	04/16/2020	04/15/2031
89640A-AL-0	TRNTS 2019-10A AR CLO			4	1.A FE	45,188,321	96.1790	44,915,593	46,700,000	44,915,593		146,294	1,930,701		5.244	6.262	JAJO	516,962	904,338	02/15/2022	01/15/2035
90933H-AA-3	UNITED AIRLINES 2016-1 CLASS B PAS ABS			2	3.B FE	1,062,413	90.4780	1,067,644	1,180,000	1,064,534	(3,070)	5,191			3.650	8.403	JJ	20,817		12/05/2022	01/07/2026
90932K-AA-7	UNITED AIRLINES 2019-2 CLASS B PAS			2	3.B FE	3,348,758	86.0740	3,939,780	4,577,193	3,594,915		123,268			3.500	12.724	MN	26,700	166,944	09/03/2019	05/01/2028
90932D-AA-3	UNITED AIRLINES INC ABS			4	2.C FE	9,560,913	80.7410	9,826,005	12,169,788	9,573,325		157,920	1,814,997		3.100	8.658	AO	88,028	232,161	12/07/2022	04/07/2030
90932E-AA-1	UNITED AIRLINES INC ABS			4	1.G FE	8,913,777	85.0260	8,913,777	10,483,586	8,913,777		125,595	1,452,437		2.875	6.228	AO	70,327	306,817	09/13/2016	04/07/2030
90932M-AA-3	UNITED AIRLINES PASS THROUGH TRUST			2	2.C FE	803,916	80.2200	803,916	1,002,145	803,916		19,126	211,042		2.900	8.140	MN	4,844	29,485	09/03/2019	05/01/2028
90932M-AA-3	UNITED AIRLINES PASS THROUGH TRUST	LS		2	2.C FE	266,329	80.2200	266,329	332,000	266,329		6,336	69,916		2.900	8.140	MN	1,605	9,768	09/03/2019	05/01/2028
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST			4	2.C FE	2,135,059	95.1390	2,174,867	2,286,000	2,145,245		28,824	161,735		4.875	8.390	JAJO	23,527	113,514	01/25/2021	01/15/2026
903436-AA-1	US AIRWAYS 2011-1A PTT			2	3.B FE	318,333	100.4910	322,169	320,595	318,743		(524)	4,237		7.125	7.918	AO	4,378	23,786	02/28/2012	04/22/2025
92331D-AW-8	VENTR 2017-28AA A1R CLO			4	1.A FE	16,886,450	95.8830	16,779,525	17,500,000	16,758,066		79,630	832,065		5.453	6.713	JAJO	193,491	372,596	02/01/2022	10/20/2034
923260-AC-7	VENTR 2021-42A A1A CLO			4	1.A FE	6,696,760	96.4410	6,750,870	7,000,000	6,730,515		38,478	307,963		5.209	7.506	JAJO	76,980	151,398	03/15/2021	04/15/2034
88432C-BB-1	WINDR_14-1A			4	1.A FE	26,759,279	97.7810	26,779,570	27,387,294	26,779,570		338,895	948,113		5.244	8.418	JAJO	299,190	558,349	01/19/2022	07/18/2031
98888D-AN-2	ZAIS 2020-15A A1R CLO			4	1.A FE	9,738,500	98.0630	9,806,300	10,000,000	9,773,051		35,954	262,903		5.724	6.401	JAJO	103,347	249,957	07/29/2021	07/28/2032
98885N-AA-1	ZAIS 2022-18A A1A CLO			4	1.A FE	48,801,500	97.7860	48,893,000	50,000,000	48,684,249		101,369	1,417,120		5.580	6.120	JAJO	527,000	988,410	01/20/2022	01/25/2035
98875N-AA-3	ZAIS1_9 CLO			4	1.A FE	14,755,567	98.0580	14,746,995	15,039,053	14,718,448		62,223	395,612		5.443	6.167	JAJO	165,976	290,953	01/21/2022	07/20/2031
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,105,878,563	XXX	990,908,649	1,056,336,670	984,990,991	(1,114,536)	12,704,555	48,312,326		XXX	XXX	XXX	10,921,349	20,507,181	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						19,581,562,433	XXX	17,960,375,342	19,529,123,006	18,979,991,285	(395,306,341)	(14,593,125)	55,088,718	286,421	XXX	XXX	XXX	188,965,091	488,392,364	XXX	XXX
00774Y-AA-7	AERCAP HOLDINGS NV		D	1	3.B FE	3,500,040	91.0450	3,152,888	3,463,000	3,152,888	(318,476)	(7,841)			5.875	5.618	AO	45,777	203,451	01/13/2020	10/10/2079
00774Y-AA-7	AERCAP HOLDINGS NV	LS	D	1	3.B FE	16,561,960	91.0450	15,362,933	16,874,000	15,137,728	(1,145,278)	(75,840)			5.875	5.587	AO	223,053	991,348	11/10/2020	10/10/2079
00912X-BK-9	AIR LEASE CORPORATION			1	3.A FE	18,000,000	68.5000	12,330,000	18,000,000	12,330,000	(5,535,000)				4.125	4.125	MJSD	33,000	742,500	10/05/2021	12/31/2049
00928Q-AW-1	AIRCASTLE LTD			1,5	3.B FE	5,000,000	77.0000	3,850,000	5,000,000	3,850,000	(1,150,000)				5.250	5.250	MS	77,292	262,500	06/03/2021	12/31/2049
015857-AH-8	ALGONQUIN POWER & UTILITIES CORP		A	1,5	3.A FE	285,210	81.0000	243,000	300,000	243,000	(42,244)	34			4.750	5.010	JJ	6,452	7,125	03/02/2022	01/18/2082
02005N-BM-1	ALLY FINANCIAL INC			1,5	3.C FE	10,000,000	66.8750	6,687,500	10,000,000	6,687,500	(3,312,500)				4.700	4.700	FMAN	60,056	470,000	04/19/2021	12/31/2049
05565Q-DU-9	BP CAPITAL MARKETS PLC		D	1,5	2.A FE	966,000	95.5000	922,530	966,000	966,000					4.375	4.375	MS	11,622	42,263	06/17/2020	12/31/2049
281020-AS-6	EDISON INTERNATIONAL			1,5	3.B FE	6,000,000	81.8390	4,910,340	6,000,000	4,910,340	(1,089,660)				5.375	5.375	MS	94,958	322,500	03/02/2021	12/31/2049
29250N-BP-9	ENBRIDGE INC		A	1,5	2.C FE	10,000,000	98.6310	9,863,110	10,000,000	10,000,000					7.625	7.625	JJ	213,924		09/15/2022	01/15/2083
29273V-AH-3	ENERGY TRANSFER LP			1,5	3.B FE	561,700	85.0000	582,250	685,000	582,250	(12,798)	(87)			6.250	6.237	FA	16,174	114,167	04/05/2021	12/31/2049
29273V-AH-3	ENERGY TRANSFER LP	LS		1,5	3.B FE	1,959,800	85.0000	2,031,500	2,390,000	2,031,500	(45,495)	539			6.250	6.432	FA	56,431	171,771	04/05/2021	12/31/2049
29273V-AJ-9	ENERGY TRANSFER LP			1,5	3.B FE	8,447,325	74.2500	7,087,163	9,545,000	7,087,163	(1,354,436)	11,362			6.625	7.599	FA	238,890	632,356	04/05/2021	12/31/2049
29273V-AM-2	ENERGY TRANSFER LP			1,5	3.B FE	4,725,000	83.5000	3,945,375	4,725,000	3,945,375	(779,625)				7.125	7.125	MN	43,017	336,656	04/05/2021	12/31/2049

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
29360A-AB-6	ENSTAR FINANCE LLC			1,5	3.A FE	413,556	79.9290	415,631	520,000	413,820		264			5.500	7.537	JJ	13,188		11/21/2022	01/15/2042
37045X-DB-9	GENERAL MOTORS FINANCIAL CO INC			1,5	3.B FE	9,153,491	84.6380	7,432,865	8,782,000	7,432,865	(1,675,172)	(34,890)			5.700	5.101	MS	126,534	500,574	12/22/2021	12/31/2049
37045X-DB-9	GENERAL MOTORS FINANCIAL CO INC	LS		1,5	3.B FE	14,793,714	84.6380	12,195,417	14,409,000	12,195,417	(2,529,533)	(33,031)			5.700	5.345	MS	207,610	821,313	11/10/2020	12/31/2049
404280-AS-8	HSBC HOLDINGS PLC		D	2,5	2.C FE	858,600	95.3800	758,271	795,000	825,485		(16,888)			6.375	4.032	MS	14,641	50,681	01/01/2021	12/31/2049
404280-BL-2	HSBC HOLDINGS PLC		D	2	2.C FE	865,556	91.7810	729,659	795,000	845,542		(10,224)			6.000	4.392	MN	5,168	47,700	01/01/2021	12/31/2049
65473P-AG-0	NISOURCE INC			1,3	3.A FE	6,372,025	93.2500	6,354,988	6,815,000	6,354,988	(17,757)	719			5.650	6.146	JD	17,113	192,524	11/17/2022	12/31/2049
92556H-AE-7	PARAMOUNT GLOBAL			1,5	3.A FE	11,848,000	81.7510	9,685,847	11,848,000	9,685,847	(2,162,153)				6.375	6.375	MS	190,926	379,753	03/24/2022	03/30/2062
92556H-AE-7	PARAMOUNT GLOBAL	LS		1,5	3.A FE	152,000	81.7510	124,261	152,000	124,261	(27,739)				6.375	6.375	MS	2,449	4,872	03/24/2022	03/30/2062
842587-DF-1	SOUTHERN COMPANY (THE)			1,5	2.C FE	967,110	91.0000	910,000	1,000,000	967,634		524			4.000	4.197	JJ	18,444	20,000	02/14/2022	01/15/2051
92840M-AC-6	VISTRA CORP			1,5	3.C FE	9,500,000	90.9930	8,644,364	9,500,000	8,644,364	(855,637)				7.000	7.000	JD	29,556	674,236	12/07/2021	12/31/2049
92857W-BV-1	VODAFONE GROUP PLC		D	1,5	3.A FE	361,023	83.4900	325,611	390,000	325,611	(35,539)	127			3.250	3.551	MS	4,119	15,844	02/14/2022	06/04/2081
00912X-BJ-2	AIR LEASE CORPORATION			1,5	3.A FE	2,290,050	83.5720	1,932,185	2,312,000	1,932,185	(358,550)	384			4.650	4.710	MJSD	4,778	107,508	03/04/2021	01/01/9999
00912X-BJ-2	AIR LEASE CORPORATION	LS		1,5	3.A FE	2,757,450	83.5720	2,329,987	2,788,000	2,329,987	(428,421)	533			4.650	4.720	MJSD	5,762	129,642	02/25/2021	01/01/9999
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						146,339,610	XXX	122,807,675	148,054,000	123,001,749	(22,876,011)	(164,315)			XXX	XXX	XXX	1,760,932	7,241,283	XXX	XXX
1309999999. Total - Hybrid Securities						146,339,610	XXX	122,807,675	148,054,000	123,001,749	(22,876,011)	(164,315)			XXX	XXX	XXX	1,760,932	7,241,283	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO				4.B	13,040,338	73.6300	12,453,189		12,453,189	(587,149)				0.000	0.000			330,275	10/03/2022	12/31/2022
464288-41-4	ISHARES NATIONAL MUNI BOND ETF				1.F	36,194,960	105.5200	34,563,920		34,563,920	(1,631,040)				0.000	0.000			523,755	11/01/2022	12/31/2022
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR				2.A	107,526,735	49.8200	101,835,069		101,835,069	(5,691,665)				0.000	0.000			1,775,171	12/01/2022	12/31/2023
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA				2.B	21,573,582	49.5100	19,096,354		19,096,354	(2,477,228)				0.000	0.000			443,703	11/01/2022	12/31/2023
1619999999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						178,335,614	XXX	167,948,532		167,948,532	(10,387,082)				XXX	XXX	XXX		3,072,905	XXX	XXX
BASOXO-WE-5	AEP I HOLDCO LLC LOAN				5.B GI	4,907,912	18.1600	4,999,929	27,532,651	4,907,912		(1,101,423)	8,043,800		8.000	12.163	MON	6,035	2,065,262	07/01/2021	03/27/2025
06646#-AD-5	BANKRUPTCY MGMT SOLUTION TLB			2	2.C PL	4,840,218	94.3360	4,539,933	4,812,500	4,837,922		53,542			8.733	8.465	FMAN	95,970	233,506	11/30/2021	02/28/2025
BASOXM-R6-0	COUNTRY FRESH HLDG 2ND LIEN TL			2	5.A Z	2,910,518	0.0000		4,227,688						15.230	3,125.338	JAJO			09/30/2022	04/29/2024
22409*-AC-5	CP OPCO LLC TERM LOAN B1			2	6. *	415,555	26.9300	141,398	525,056	88,633					3.250	11.180	MJSD			02/28/2019	09/30/2020
22409*-AD-3	CP OPCO LLC TERM LOAN C			2	6. *	2,145,308	0.0000		4,400,351						3.250	2,731.746	MJSD			02/28/2019	09/30/2020
Q3356#-AA-0	EASTLAND ESTATE LMT PROJ MAUI LOAN		D		5.B GI	16,234,330	95.2950	15,470,529	16,234,330	15,470,529	(763,801)				4.060	4.060	JUN	334,071	443,683	10/03/2019	06/29/2024
30233P-AB-6	EYECARE PARTNERS LLC TL				4.C FE		92.9640				7,953	(5,338,219)			0.000	0.000	JAJO			12/31/2022	02/18/2027
34721H-AB-5	FORT DEARBORN HLDGS INC TL			2	4.C FE		99.9060								0.000	0.000	MJSD			10/06/2021	10/19/2023
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN TL			2	4.B Z	5,130,110	97.4420	5,004,022	5,135,394	5,004,022	(116,425)	5,968			9.230	9.358	FMAN	2,633	336,787	12/31/2021	11/10/2023
35645@-AC-9	FREEDOM SCIENTIFIC INCR TL			2	4.B Z	1,541,146	97.4020	1,503,136	1,543,236	1,503,136	(35,656)	1,836			9.230	8.305	FMAN	701	101,208	12/31/2021	11/10/2023
BASOXT-Z9-0	HOLLANDER SLEEP PRODUCT DIP DDTL			2			0.0000		111,151	111,151					0.000	10,000.000	JAJO			09/06/2019	10/20/2019
43534#-AB-7	HOLLANDER SLEEP PRODUCTS TL			2	6. *	9,083,702	0.0000		9,735,769						12.350	562.688	MJSD			06/01/2020	06/09/2023
BASOQU-4X-6	INFOBASE HOLDINGS INC REVOLVER			2	4.C Z		98.3710								7.500	0.000	MJSD		26,992	12/31/2021	12/20/2022
45674@-AA-6	INFOBASE HOLDINGS INC TERM LOAN			2	4.C		98.8630					(7,807,905)			5.944	0.000				12/31/2022	12/20/2022
L5137L-AF-2	INTELSAT JACKSON HOLD SA TLB-3		D	2	4.A Z		99.6670								0.000	0.000	JAJO	82		06/30/2020	11/27/2023
58401D-AC-8	MED PARENTCO LP TERM LOAN			2	4.C FE		88.4030					(4,005,734)			6.774	0.000	JAJO			12/31/2022	08/31/2026
60470F-AG-6	MIRION TECHNOLOGIES FINANCE L				4.B FE		99.9750								4.084	0.000	MJSD	479		06/29/2021	03/06/2026
63689E-AR-6	NATIONAL MENTOR HOLDING INC TL				5.A FE		85.9250				60,205	(5,959,164)			0.000	6.351	MJSD		48,068	03/01/2021	03/02/2028
64746P-AC-3	NEW MILANI GROUP TL			2	5.C YE	6,185,638	92.0400	5,713,383	6,207,500	5,713,383	209,771	(21,284)			9.674	9.906	MJSD	3,336	575,172	09/30/2021	06/06/2024
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB			2	5.C S	8,004,206	96.0000	7,892,792	8,221,658	7,742,021	(156,663)	(393,262)			10.924	14.367	MJSD	4,990	846,672	10/01/2022	06/07/2024
70323K-AE-8	PATHWAY VET ALLIANCE 2021 TL				4.C FE		97.9380				18,180	(4,076,255)			0.000	0.000	MJSD			12/31/2022	03/31/2027
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL			2	4.C YE	7,147,522	95.3470	6,857,787	7,192,481	6,857,787	(289,732)	29,273			10.134	10.485	JAJO	4,049	581,588	12/20/2021	01/02/2025
BAS19C-0B-5	QUEENSLAND CITRUS PTY LTD LOAN		D		5.A Z	16,202,037	59.0310	9,564,241	16,202,037	9,564,241	(3,918,887)				0.000	0.000	SEP			09/12/2022	09/02/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87294#-AA-6	TDBBS LLC TERM LOAN			2	5.A Z	14,218,549	89.3900	12,850,107	14,375,329	12,850,107	(1,381,443)	(130,873)			9.703	10.277	MJSD	7,749	1,438,272	09/30/2021	12/31/2024
88166@-AC-7	TEX-TECH INDUSTRIES AMEND INCR TL			2	5.B YE	1,804,023	97.3950	1,766,650	1,813,910	1,761,321	(43,300)	4,999			9.134	9.262	FMAN	14,224	130,456	07/01/2022	08/24/2023
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL			2	5.B YE	1,466,071	97.4100	1,436,449	1,474,638	1,433,812	(33,560)	7,652			9.134	9.471	MJSD	11,564	115,028	08/01/2022	08/24/2023
88166@-AB-9	TEX-TECH INDUSTRIES REVOLVER			2	5.B YE	912,023	94.8350	867,829	915,089	867,829	(3,999)	4,242			8.689	9.532	MJSD	36,960	118,286	05/16/2022	08/24/2023
87261S-AE-9	TMS INTERNATIONAL CORP TLB3				4.A FE	2,321,015	96.0000	2,234,400	2,327,500	2,234,400	(87,023)	(16,462)			7.154	7.331	MJSD	24,022	100,745	12/31/2021	08/14/2024
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB			2	4.A FE	1,064,148	96.0000	1,029,693	1,072,597	1,029,693	(37,522)	3,066			7.150	7.489	FMAN	10,263	40,889	01/03/2022	08/14/2024
91116K-AB-1	UNITED NATURAL FOODS INITIAL TL			2	4.A FE	4,060,960	99.5870	4,055,337	4,072,155	4,044,791	(12,935)	(2,473,466)			7.688	7.801	JAJO	1,739	250,546	02/04/2022	10/18/2025
1819999999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						110,594,989	XXX	85,927,614	138,133,023	85,911,538	(6,473,687)	(31,213,467)	8,043,800		XXX	XXX	XXX	558,866	7,453,159	XXX	XXX
C6901L-AH-0	1011778 B.C. Unlimited Liability		A		3.A FE	8,291,075	98.1250	8,181,378	8,337,710	8,181,378	(7,160)	(3,254,527)			6.140	6.304	FMAN	23,028	360,639	12/31/2021	11/19/2026
00435C-AJ-7	ACCESS CIG LLC DD			2	4.		100.2500								5.827	0.000	FMAN			03/06/2018	02/14/2025
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN			2	5.B FE	2,876,805	83.8440	2,434,234	2,903,290	2,434,234	(360,191)	(2,895)			9.977	11.034	MJSD	1,610	213,173	12/31/2021	11/17/2023
00510D-AB-0	ACURIS FINANCE US INITIAL TL				4.B FE		94.4380				37,776	(4,956,103)			0.000	5.140	FMAN		15,954	03/01/2021	02/16/2028
00687M-AC-5	ADIENT US LLC TLB				3.C FE		93.8250				16,337	(7,258,276)			0.000	0.000	MJSD			12/31/2022	04/10/2028
00709L-AH-0	ADMI CORP (AKA ASPEN DENTAL) TL				4.C FE		93.4170				23,605	(4,210,345)			0.000	0.000	JAJO			12/31/2022	12/23/2027
00766W-AV-5	AECOM TECHNOLOGIES TLB				2.C FE		99.2500					(4,463,895)			1.959	0.000	JAJO			12/31/2022	04/09/2028
00912Y-AL-6	AIR METHODS CORP TERM LOAN B			2	5.B FE	5,885,001	55.7500	3,460,689	6,207,514	3,460,689	(2,517,896)	5,802,434			8.227	11.243	MJSD	2,838	343,784	04/08/2022	04/22/2024
00162D-AB-1	AL GCX HOLDINGS LLC TERM LOAN B				4.A FE	992,513	99.0000	987,525	997,500	984,377		(8,135)			7.565	7.837	FMAN	29,991		07/28/2022	05/17/2029
01608U-AE-7	ALI GROUP S.R.L. TL B				3.A FE	4,815,800	99.0180	4,816,676	4,864,444	4,754,887		6,768			6.438	6.624	JAJO	1,676	101,853	08/05/2022	07/30/2029
01642P-BB-1	ALIXPARTNERS LLP				4.A FE		96.8440				27,298	(3,978,877)			3.250	0.000	FMAN			12/31/2022	02/04/2028
01957T-AH-0	ALLIED UNIVERSAL HOLDCO USDOL TL				4.B FE		95.9890				41,157	(7,099,860)			4.810	0.000	JAJO			12/31/2022	05/12/2028
46124C-AJ-6	ALTERRA MOUNTAIN (INTRAWEST)TLB2				4.A FE	4,376,526	98.5630	4,331,705	4,394,859	4,331,705	(44,788)	(2,037,038)			7.883	7.978	JAJO	1,925	263,355	12/31/2021	08/17/2028
02376C-BA-2	AMERICAN AIRLINES 2017 CLASS B TL			2	4.B FE		99.7190					(909,538)			6.312	0.000	JAJO			12/31/2022	12/14/2023
02376C-BJ-3	AMERICAN AIRLINES INC. TL				3.B FE	7,987,656	99.4530	7,956,240	8,000,000	7,867,488	(120,718)	2,534			8.993	9.042	MJSD	145,879	465,767	11/24/2021	04/20/2028
02474R-AH-6	AMERICAN BUILDERS & CONTRACTORS				3.B FE	3,946,192	99.0360	3,924,308	3,962,506	3,924,308	24,522	(6,806,681)			6.383	6.503	JAJO	1,405	247,620	12/31/2021	01/15/2027
03275U-AB-1	ANASTASIA BEVERLY HILLS LLC TLB			2	5.A FE	1,240,615	73.7780	1,076,825	1,459,548	1,076,825	(219,979)	638,670			8.477	14.003	FMAN	688	98,408	02/18/2022	08/11/2025
00124T-AS-6	AP GAMING I LLC AKA AGS LLC TL				4.C FE		102.1250					(483,051)			14.000	0.000	JAJO			12/31/2022	02/15/2024
00124T-AR-8	AP GAMING I LLC AKA AGS LLC TLB			2	4.C FE		99.2000				15,372	(7,343,327)			0.000	0.000	MJSD			12/31/2022	02/15/2024
00185N-AE-6	AP GAMING I LLC TLB				4.B FE	2,690,359	94.5000	2,582,514	2,732,819	2,582,514	(41,272)	(66,573)			8.730	8.929	JAJO	1,224	141,892	02/15/2022	02/15/2029
03827F-AX-9	APPLIED SYSTEMS INC TLB			2	4.C FE		96.1430				8,352	(2,895,065)			5.250	3.144	MJSD		7,349	07/01/2021	09/19/2024
03852J-AS-0	ARAMARK SERVICES INC TLB				3.B FE	11,008,171	98.4000	10,853,246	11,029,722	10,853,246	(109,271)	(2,108,142)			6.884	6.929	MJSD	4,218	498,160	12/30/2021	04/06/2028
03952H-AD-6	ARCHES BUYER INC (AKA ANCESTRY) TL				4.B FE		93.8210				35,720	(4,449,623)			0.000	0.000	MJSD			12/31/2022	12/06/2027
04270Y-AB-6	ARRAY TECHNOLOGIES INC TLB				4.A FE		94.2500					(271,165)			0.000	0.000	JAJO			12/31/2022	10/14/2027
73937U-AK-4	ARTERA SERVICES LLC INCREMENTAL				5.A FE		81.9170								0.000	7.417	MJSD	9,741	55,431	08/01/2021	03/06/2025
04538F-AD-1	ASPLUNDH TREE EXPERT LLC AMEND TL				3.A FE	5,343,731	99.8330	5,346,110	5,355,053	5,332,985	17,199	(1,089,641)			6.133	6.187	MJSD	1,825	202,252	12/31/2021	09/07/2027
04621H-AN-3	ASSUREDPARTNERS CAPITAL INC				4.B FE		94.9380				39,503	(3,949,119)			0.000	0.000	FMAN			12/31/2022	02/12/2027
04765B-AJ-1	ATKORE INTERNATIONAL ITL				2.C FE	7,292,493	99.4170	7,282,295	7,325,000	7,293,721		(1,521,121)			6.250	6.281	FMAN	2,518	332,734	11/26/2021	05/26/2028
75466D-8F-0	AURIS LUXCO (AKA SIVANTOS GROUP) T		D	2	4.C FE		90.5000				7,087	(5,323,596)			0.000	5.777	JAJO		16,685	03/01/2021	02/27/2026
05278H-AB-2	AUTOKINITON US HOLDINGS INC TLB				4.B FE	2,432,289	96.5630	2,363,489	2,447,613	2,363,489	(68,914)	(1,509,207)			8.792	8.944	JAJO	40,159	217,203	09/22/2021	04/06/2028
05549D-AJ-7	AVEANNA HEALTHCARE LLC TLB				4.C FE	29,220	76.5000	22,677	29,643	22,677	(6,551)	421,171			7.766	8.088	MJSD	294	51,184	11/16/2022	07/17/2028
F6456U-AB-9	BANIJAY GROUP S.A.S TL		D		4.A FE	5,864,807	99.5000	5,850,301	5,879,699	5,842,849	1,440	(53,947)			7.892	8.016	JAJO	38,761	307,247	12/02/2021	03/01/2025
C0787F-AB-8	BAUSCH & LOMB INCORPORATED TL				4.C FE	1,965,125	94.9380	1,889,266	1,990,000	1,889,266	(78,639)	2,781			7.842	8.151	FMAN	8,669	65,833	05/17/2022	05/10/2027
C9413P-BB-8	Bausch Health Companies Inc. (fk				4.C FE		99.6880				31,329	(5,686,173)			3.514	0.000	MJSD			12/31/2022	11/27/2025
07368R-AF-8	BEACON ROOFING SUPPLY 2028 TL				3.C FE	4,308,498	98.9840	4,287,310	4,331,317	4,287,310	(2,459)	(5,901,127)			6.633	6.753	FMAN	1,596	281,684	12/31/2021	05/19/2028
08078U-AD-5	BELRON FIN 1ST INCRE LOAN			2	3.C FE		98.8130				11,169	(1,463,827)			2.687	0.000	FMAN			12/31/2022	11/13/2025
08078U-AF-0	Belron Finance US LLC Term Loan				3.B FE	7,980,109	98.8440	7,887,859	7,980,109	7,887,859	(77,363)	(4,612,519)			7.063	7.063	MJSD	86,316	384,499	11/09/2021	04/13/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08078U-AE-3	BELRON FINANCE US LLC TL B				3.C FE		99.7500				8,837	(1,964,780)			0.000	0.000	JAJO			12/31/2022	10/30/2026
08579J-BG-6	BERRY GLOBAL INC (FKA BERRY PL) TL				3.A FE		97.0940				31,306	(5,073,706)			3.005	0.000	JAJO			12/31/2022	07/01/2026
09179F-AU-6	BJS WHOLESALE CLUB INC			2	3.B FE	3,675,127	99.9630	3,667,843	3,669,201	3,667,843	18,907	(4,570,366)			6.270	6.080	MJSD	12,143	220,172	12/13/2021	02/03/2024
10330J-AU-2	BOYD GAMING REFI TERM B LOANS			2,3	3.B FE		99.7630				35,083	(24,253,243)			2.370	0.000	JAJO			12/31/2022	09/15/2023
10801X-AH-0	BRIGHTVIEW LANDSCAPES LLC TL				4.B FE	472,182	96.1250	454,462	472,782	454,462	(13,432)	464			7.573	7.548	MJSD	193	18,604	04/22/2022	04/20/2029
11284E-AM-5	BROOKFIELD WEC HOLDINGS INC TL				4.B FE		96.4000				46,088	(6,230,121)			3.810	0.000	FMAN			12/31/2022	08/01/2025
11823L-AK-1	BUCKEYE PARTNERS LP 2021 B1 TL				3.A FE	7,831,311	99.3410	7,774,864	7,826,441	7,774,864	(15,358)	(81,055)			6.633	6.615	FMAN	2,884	313,328	12/31/2021	11/01/2026
12685L-AG-5	CABLE ONE INC TL B4				3.B FE	2,906,765	97.4000	2,822,563	2,897,909	2,822,563	(62,575)	(7,025,886)			6.383	5.687	JAJO	34,221	144,596	12/31/2021	05/03/2028
12687H-AB-3	CABLEVISION LIGHTPATH LLC TLB				4.B FE		99.0750					(491,029)			0.000	0.000	MJSD			12/31/2022	11/30/2027
12769L-AD-1	CAESARS RESORT COLLECTION LLC TL				4.A FE	2,820,102	99.6590	2,808,851	2,818,462	2,807,991	(5,089)	(862,916)			7.882	7.882	MJSD	1,234	174,053	02/07/2022	07/21/2025
12769L-AB-5	CAESARS RESORT COLLECTION TLB			2	4.A FE	5,361,449	99.6830	5,367,565	5,384,634	5,359,881	3,319	(1,476,459)			7.128	7.368	MJSD	2,134	287,133	12/31/2021	12/23/2024
13134M-BT-9	CALPINE CORP				3.A FE		98.9230					(3,058,996)			2.710	0.000	FMAN			12/31/2022	12/16/2027
L2000A-AD-2	CAMELOT U.S. ACQUISITION 1 CO TLB				4.B FE	983,474	98.3750	970,731	986,766	970,731	(12,739)	(97,609)			7.384	7.486	MJSD	405	53,681	12/31/2021	10/31/2026
L2000A-AC-4	CAMELOT U.S. ACQUISITION 1 CO. TL				4.B FE	3,620,752	98.2750	3,568,576	3,631,215	3,568,576	(22,377)	(2,465,848)			7.374	7.463	JAJO	1,488	214,029	12/31/2021	10/30/2026
14852D-AC-5	CASTLE US HOLDING CORPORATION (U				5.A FE		90.6430				24,668	(3,446,256)			4.810	0.000	JAJO			12/31/2022	01/29/2027
14880B-AH-4	CATALENT PHARMA SOLUTIONS INC TLB				3.A FE	6,886,515	98.2190	6,759,849	6,882,425	6,759,849	(118,197)	(70,807)			6.375	6.361	JAJO	12,188	260,757	12/22/2021	02/22/2028
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC TL B				4.A FE	5,914,655	99.0000	5,868,281	5,927,556	5,868,281	(46,352)	(2,315,176)			6.633	6.681	MJSD	2,184	287,165	12/31/2021	09/17/2028
12510E-AC-1	CCI BUYER INC TL				4.C FE	3,359,480	95.3000	3,182,551	3,339,508	3,182,551	(78,368)	(9,168,204)			8.580	7.412	MJSD	1,401	425,614	09/30/2021	12/17/2027
15643X-AC-2	CENTURI GROUP INC TLB				3.B FE	873,364	98.1000	864,094	880,830	864,094	(9,358)	(49,605)			7.214	7.400	FMAN	5,626	35,494	11/29/2021	08/27/2028
15669G-AH-7	CENTURYLINK INC TERM LOAN B				3.A FE		94.3750				44,074	(3,906,293)			3.310	0.000	JAJO			12/31/2022	03/15/2027
15963C-AC-0	CHARIOT BUYER ITL				4.B FE	3,455,075	94.0830	3,250,638	3,455,075	3,250,638	(200,506)	(3,495,605)			7.633	7.636	FMAN	22,599	195,470	01/01/2022	11/03/2028
12568Y-AD-6	CHARLOTTE BUYER INC. INITIAL TLB				4.B FE	325,500	94.5420	330,897	350,000	326,798		1,298			9.533	11.284	FMAN	1,854	9,445	08/16/2022	02/11/2028
16117L-BW-8	Charter Communications Operating				2.C FE	2,858,207	99.3280	2,888,620	2,908,163	2,858,187		(5,180)			6.139	6.949	MJSD	992	101,802	12/31/2021	04/30/2025
16117L-BX-6	CHARTER COMMUNICATIONS TLB2			2	2.C FE	1,781,847	97.5180	1,741,206	1,785,522	1,781,842		(2,059,815)			6.139	6.198	JAJO	609	84,585	12/31/2021	02/01/2027
16308T-AD-3	CHEFS WAREHOUSE INC THE 2020 TL				3.C FE		98.6670				8,072	(3,399,543)			0.000	0.000	MJSD			12/31/2022	06/22/2025
16308T-AE-1	CHEFS WAREHOUSE INC THE 2022 TL				4.B FE	3,759,747	98.8750	3,801,883	3,845,141	3,675,549		7,157			9.173	10.113	MJSD	3,924	136,520	08/23/2022	08/23/2029
17148P-AF-8	Churchill Downs Incorporated TLB				3.A FE		95.6250				5,215	(990,271)			3.060	0.000	JAJO			12/31/2022	03/17/2028
17187M-AS-9	CINCINNATI BELL INC TLB2				4.A FE	1,374,757	98.0000	1,349,843	1,377,391	1,349,843	(24,782)	(3,167)			7.673	7.480	MJSD	569	68,937	02/04/2022	11/22/2028
17273L-AM-9	CIRCOR INTERNATIONAL INC TERM				4.C FE	7,050,181	96.6250	6,860,569	7,100,201	6,860,194	(23,014)	(124,112)			9.884	10.574	MJSD	3,899	524,409	03/29/2022	12/20/2028
17288Y-AD-4	CITADEL SECURITIES LP TL B				2.C FE	8,470,106	97.9250	8,323,969	8,500,351	8,470,482	36,103	(1,419,229)			6.701	6.785	JAJO	3,164	392,941	12/31/2021	02/02/2028
C8000C-AG-8	CLARIOS GLOBAL LP AMENDMENT 1 TL				4.B FE		94.5000				7,218	(5,345,936)			0.000	0.000	JAJO			12/31/2022	04/30/2026
18143E-AF-6	CLARK EQUIPMENT COMPANY TL				3.B FE		99.6250					(4,914,626)			3.254	0.000	FMAN			12/31/2022	05/18/2024
18143E-AK-5	CLARK EQUIPMENT COMPANY TLB				3.C FE	977,613	98.4690	977,305	992,500	977,305	(966)	746			7.180	6.438	JAJO	339	32,602	05/04/2022	04/20/2029
18449E-AF-7	CLEAN HARBORS INC ITLB				3.A FE	2,945,096	99.3890	2,939,523	2,957,594	2,939,523	(5,583)	(5,016,021)			6.383	6.472	MJSD	1,049	152,283	12/31/2021	09/21/2028
18948T-AB-9	CLUBCORP HOLDINGS INC TLB			2	4.C FE	3,364,088	89.7880	3,122,491	3,477,626	3,122,491	(225,928)	(1,918,740)			7.477	9.110	MJSD	1,445	166,660	01/11/2022	09/18/2024
20337E-AQ-4	COMMSCOPE INC TLB			2	4.B FE		95.8000				114,349	(6,776,954)			4.310	0.000	JAJO			12/31/2022	04/06/2026
L2000D-AD-6	CONNECT FINCO SARL AKA INMARSAL TL		D		4.A FE		96.4000					(481,862)			5.880	0.000	MJSD			12/31/2022	12/11/2026
20903E-BB-0	CONSOLIDATED COMMUNICATIONS TLB1				4.C FE	3,544,096	87.9790	3,152,081	3,582,766	3,152,081	(320,654)	(3,601,654)			7.875	7.888	JAJO	25,042	271,578	12/31/2021	10/02/2027
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB			2	4.C FE	2,864,058	83.5000	2,405,407	2,880,728	2,405,407	(395,024)	3,782			9.988	10.216	MJSD	48,756	212,081	12/20/2021	10/17/2025
40416V-AE-5	CORE & MAIN LP TLB				4.A FE	831,204	98.5310	821,571	833,820	821,571	(6,719)	374			7.060	7.130	FMAN	4,114	32,108	12/29/2021	07/27/2028
72431H-AD-2	CORNERSTONE BUILDING BRANDS TLB				4.B FE	5,635,707	89.3930	5,053,335	5,652,942	5,053,335	(571,275)	(1,572,193)			7.568	7.639	MJSD	20,202	351,832	12/22/2021	04/12/2028
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB			2	4.C FE		95.3130				4,669	(3,456,144)			7.009	0.000	MJSD			12/31/2022	06/26/2026
64072U-AH-5	CSC HOLDINGS 2018 INCRE TL				4.A FE		95.4060					(332,224)			0.000	0.000	JAJO			12/31/2022	01/15/2026
64072U-AE-2	CSC HOLDINGS MARCH 2017 REFI TL			2	4.A FE		95.5750				156,076	(15,754,100)			0.000	0.000	JAJO			12/31/2022	07/17/2025
23343F-AB-0	DA VINCI PURCHASER CORP				4.B FE		97.3750				4,894	(741,541)			6.031	6.097	MJSD		18,208	02/01/2020	01/08/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23308U-AG-9	DCG ACQUISTION CORP TL				4.C FE		98.3750				9,684	(2,945,797)			0.000	0.000	JAJO			12/31/2022	09/30/2026
L2465B-AQ-9	DELTA 2 (LUX) SARL TLB3		D	2	3.C FE		99.2080				18,630	(5,702,546)			6.254	0.000	FMAN			12/31/2022	02/01/2024
25277B-AG-3	DIAMOND SPORTS GROUP 2ND LIEN TL				5.C FE	1,928,898	12.0000	232,254	1,935,450	232,254		1,080	1,697,724		7.567	19.565	MJSD	10,194	77,341	03/01/2022	08/24/2026
25277B-AB-4	DIAMOND SPORTS GROUP TERM LOAN			2	5.C FE		33.9110				523,617	(974,079)			5.750	0.000	JAJO			12/31/2022	08/24/2026
25460H-AB-8	DIRECTV FINANCING LLC TL				3.B FE	2,194,089	97.1460	2,119,179	2,181,437	2,119,179	(37,584)	(3,617,348)			9.376	9.183	FMAN	1,137	300,356	12/31/2021	08/02/2027
26209H-AC-0	DRIVEN HOLDINGS LLC 2021TL				4.C FE	990,654	94.5000	940,275	995,000	940,275	(50,400)	635			7.738	7.832	FMAN	2,780	35,125	12/23/2021	12/17/2028
23345N-AB-1	DT MIDSTREAM INC. TL B				2.C FE	3,978,345	100.0630	3,995,796	3,993,280	3,978,319		(7,418)			6.438	6.520	MJSD	1,428	189,559	09/15/2021	06/26/2028
23341M-AC-5	DUNN PAPER TLB			2	6. *		53.0000								0.000	0.000	JAJO		(1,750)	12/31/2021	08/26/2023
26826Y-AB-8	E2OPEN INC TERM LOAN B				4.B FE	4,921,593	98.0630	4,830,272	4,925,683	4,830,272	(79,071)	(41,836)			7.685	7.705	FMAN	27,338	270,125	11/04/2021	02/04/2028
26825U-AK-7	ECI MACOLA/MAX HOLDING LLC TL				4.C FE		95.1670				8,590	(4,185,842)			0.000	0.000	FMAN			12/31/2022	11/09/2027
27943U-AK-2	EDELMAN FINANCIAL CENTER LLC T				4.B FE	5,035,016	93.0750	4,698,525	5,048,106	4,698,525	(329,515)	(6,532,687)			7.883	7.946	MJSD	2,211	437,097	12/31/2021	04/07/2028
28031F-AD-2	EDGEWATER GENERATION LLC TER				3.C FE		90.6810				180,359	(3,218,685)			0.000	0.000	MJSD			12/31/2022	12/13/2025
N2820E-AC-2	EG GROUP LIMITED		D	2	4.C FE		95.0000				5,180	(3,612,152)			5.006	0.000	MJSD			12/31/2022	02/07/2025
28414B-AF-3	ELANCO ANIMAL HEALTH INC TL				3.A FE	6,250,192	95.8590	6,004,910	6,264,316	6,004,910	(150,887)	(1,724,231)			5.866	5.927	FMAN	31,747	224,921	12/01/2021	08/01/2027
BAS1DW-FY-0	ELEMENT MATERIALS TECH DDTL				4.A FE	320,000	97.5000	312,000	320,000	312,000	(2,836)	157			8.930	9.262	MJSD	159	6,674	09/26/2022	06/22/2029
284375-LE-0	ELEMENT MATERIALS TECHNOLOGY GRO				4.A FE	676,600	97.5000	663,000	680,000	663,000	(11,345)	272			8.930	9.105	JAJO	337	21,468	07/27/2022	04/12/2029
29267Y-AS-1	ENERGIZER HOLDINGS INC TLB				3.B FE		99.0000				3,950	(1,584,911)			2.750	0.000	MJSD			12/31/2022	12/22/2027
29359B-AB-7	ENSEMBLE RCM LLC TERM LOAN TL			2	4.B FE	3,656,158	98.7000	3,596,789	3,644,163	3,596,789	(37,976)	(1,541,136)			7.944	7.841	JAJO	49,858	193,244	10/29/2021	08/03/2026
29373U-AE-1	ENVISION HEALTH LLC FIRST OUT TL				6. FE	233,646	88.6250	209,160	236,006	209,160	(24,629)	143			12.605	12.301	JAJO	157	10,026	08/15/2022	03/31/2027
29373U-AG-6	ENVISION HEALTHCARE 3RD OUT TL				6. FE	502,854	25.0000	502,854	2,011,415	502,854	(29,339)	29,339			8.330	49.750	JAJO	880	57,998	08/01/2022	03/31/2027
29373U-AF-8	ENVISION HEALTHCARE 2ND OUT TL				6. FE	472,419	34.0000	279,312	821,507	279,312	(206,708)	13,602			8.830	23.727	JAJO	382	25,434	08/01/2022	03/31/2027
29373U-AC-5	ENVISION HEALTHCARE CORP TL			2	6. FE		25.5890				798,269	(1,350,559)			0.000	0.000	MJSD			12/31/2022	10/10/2025
29426N-AQ-7	EPICOR SOFTWARE CORP 2ND LIEN TL				5.B FE	988,429	98.3500	983,500	1,000,000	983,500	(4,937)	1,455			12.134	12.422	JAJO	674	98,262	12/31/2021	07/30/2028
29426N-AN-4	EPICOR SOFTWARE CORPORATION TL				4.C FE	3,699,521	95.8180	3,524,921	3,678,767	3,524,921	(133,850)	(3,376,576)			7.633	7.484	JAJO	1,560	254,021	12/31/2021	07/30/2027
29446C-AP-9	EQUINOX HOLDINGS INC TB-1				5.C FE		86.6110				101,951	(1,949,091)			0.000	0.000	MJSD			12/31/2022	03/08/2024
29481P-AH-4	ERESEARCHTECHNOLOGY INC 1L 2020				4.C FE	3,601,769	87.9580	3,165,535	3,598,916	3,165,535	(433,098)	(3,384,272)			8.883	8.860	FMAN	1,776	308,585	09/01/2021	02/04/2027
30034U-AC-4	EVERI HOLDINGS INC TL B				3.A FE	2,463,660	99.0000	2,444,063	2,468,750	2,444,063	(19,269)	(19,197)			6.883	6.929	FMAN	944	107,174	12/31/2021	08/03/2028
30204K-AD-8	EXGEN RENEWABLES IV LLC TL				3.C FE		97.2250					(486,575)			3.500	0.000	MJSD			12/31/2022	12/15/2027
31732F-AR-7	FILTRATION GROUP CORP INTL				4.C FE	3,628,739	98.0000	3,580,675	3,653,750	3,569,444	(59,250)	(23,361)			7.883	8.033	JAJO	1,600	172,848	03/11/2022	10/19/2028
31732F-AM-8	FILTRATION GROUP CORP TL			2	4.C FE		96.8750				35,076	(5,274,275)			4.060	0.000	MJSD			12/31/2022	03/27/2025
33718F-AD-2	FIRST STUDENT BIDCO INC TL-B				3.C FE	47,316	90.1040	42,678	47,365	42,678	2,755	(2,911,316)			7.726	7.750	JAJO	31	9,314	09/01/2021	07/21/2028
33718F-AB-6	FIRST STUDENT BIDCO INC. TL-C				3.C FE	17,597	90.1040	15,873	17,616	15,873	1,009	(1,077,244)			7.726	7.749	JAJO	11	10,100	12/29/2021	07/21/2028
33818X-AG-5	FITNESS INTERNATIONAL LLC TL A				4.B FE	5,531,135	92.0000	5,283,784	5,743,243	5,283,784	(301,959)	360,253			7.207	15.764	JAJO	48,111	261,898	12/31/2021	01/08/2025
33818X-AH-3	FITNESS INTERNATIONAL LLC TLB			2	4.B FE	4,828,686	92.0250	5,001,011	5,434,405	4,717,706	(33,411)	192,821			7.494	12.628	JAJO	70,140	221,669	12/31/2021	04/18/2025
33903R-AY-5	FleetCor Technologies Operating				3.A FE	7,266,393	98.8440	7,239,648	7,324,317	7,239,648	64,469	(7,081,706)			6.133	6.300	JAJO	2,496	329,820	01/11/2022	04/28/2028
33905P-AE-1	FLEETWASH INC TERM LOAN B			2	3.A PL		99.0770								5.750	0.000	MJSD	138,037		03/31/2020	10/01/2024
33936H-AH-5	FLEX ACQUISITION INCREM 2018 TL			2	4.B FE		99.7500				17,530	(2,927,679)			3.455	0.000	MJSD			12/31/2022	06/29/2025
L2465B-AS-5	FORMULA ONE HOLDINGS LTD		D		3.B FE	1,980,000	99.8750	1,997,500	2,000,000	1,980,159		159			7.573	7.757	FMAN	841	10,190	12/05/2022	01/15/2030
35039K-AB-2	FOUNDATION BUILDING MATERIALS TL				4.B FE	2,069,180	94.4250	1,966,016	2,082,093	1,966,016	(83,083)	(5,397,796)			7.664	7.796	JAJO	29,714	181,572	01/01/2022	01/31/2028
356458-AE-5	FREEDOM SCIENTIFIC 2018 TL			2	4.C YE	1,145,544	97.4050	1,117,538	1,147,307	1,117,538	(26,628)	(47,512)			9.230	8.324	FMAN	521	75,242	06/01/2018	11/10/2023
55316H-AB-1	GENESEE & WYOMING INC.				3.B FE	4,824,609	99.3500	4,802,230	4,833,649	4,802,230	12,628	(2,540,913)			6.727	6.784	MJSD	1,807	192,959	12/31/2021	12/30/2026
C7052B-AF-1	GFL ENVIRONMENTAL INC TERM LOAN B		A	2	3.C FE		100.0420								0.000	0.000	JAJO	361		11/16/2020	05/30/2025
C7052B-AH-7	GFL Environmental Inc. 2020 Refi		A		3.C FE	8,029,630	99.9720	7,997,111	7,999,351	7,996,759	(7,269)	(69,253)			7.415	7.252	MJSD	102,150	349,419	10/29/2021	05/30/2025
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC TLB				4.C FE	6,219,283	69.6880	4,329,716	6,213,001	4,329,716	(1,848,264)	(21,750)			8.422	8.376	MJSD	39,338	412,628	01/11/2022	10/02/2025
37953U-AK-8	GLOBALLOGIC HOLDINGS DDTL			2			99.8330								3.250	0.000	JAJO			09/20/2018	07/25/2025

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
38017B-AQ-9	GO DADDY OPERATING CO. LLC TLB4				3.B FE	5,151,541	98.9380	5,113,662	5,168,552	5,104,318	(6,586)	(2,971,303)			6.383	6.468	FMAN	1,833	222,517	12/31/2021	08/10/2027
38017B-AT-3	GO DADDY OPERATING COMPANY LLC TL				3.B FE	3,858,682	99.7360	3,856,207	3,866,415	3,782,596		1,243			7.573	7.999	JAN	1,627	38,764	11/10/2022	11/09/2029
38017B-AN-6	GO DADDY OPERATING COMPANY TLB2			2	3.B FE		99.8750				14,864	(3,391,005)			0.000	0.000	MJSD			12/31/2022	02/15/2024
38101J-AC-0	GOLDEN ENTERTAINMENT INC TL			2	3.C FE	3,608,547	99.6250	3,599,011	3,612,559	3,599,011	(2,785)	(422,120)			7.376	7.456	FMAN	2,966	188,262	12/29/2021	10/21/2024
38469E-AD-5	GRAHAM PACKAGING COMPANY INC IN TL				4.B FE		95.2340				14,621	(3,448,319)			4.060	0.000	FMAN			12/31/2022	08/04/2027
38740T-AE-1	GRANITE US HOLDINGS CORP TL				4.B FE		94.7500				10,362	(2,755,779)			0.000	0.000	MJSD			12/31/2022	09/30/2026
BASONP-X2-6	GREENROCK FINANCE INCRE TLB			2	4.C FE		96.1670				16,042	(2,973,799)			5.086	0.000	MJSD			12/31/2022	06/28/2024
39843P-AG-8	GRIFOLS WORLDWIDE OPERATION LIM TL				3.C FE		96.9630				30,472	(2,934,088)			3.060	0.000	FMAN			12/31/2022	11/15/2027
36250L-AP-9	GTT COMMUNICATIONS INC CLOSING			2	6. *	1,866,660	40.5000	819,319	2,023,010	819,319	(1,009,294)	(1,200,601)			10.000	13.254	FMAN	52,261	183,329	12/31/2021	05/31/2025
40227U-AC-0	GULF FINANCE LLC TL				5.A FE	3,312,056	93.7500	3,568,505	3,806,405	3,310,160	(6,955)	(956,303)			11.031	15.726	FMAN	19,345	411,910	02/10/2022	08/25/2026
36249V-AH-9	GYP Holdings III Corp. (aka Gyps				3.C FE	6,428,678	99.7080	6,419,515	6,438,315	6,419,515	(1,758)	(3,259,447)			6.938	7.006	JAJO	2,481	311,698	12/31/2021	06/01/2025
41151P-AP-0	HARBOR FREIGHT 2021 ITL				4.B FE		88.2500					(11,477,986)			0.000	0.000	FMAN			12/31/2022	10/19/2027
40409V-AR-5	HB FULLER COMPANY COMMITMENT TL			2	3.A FE	6,263,741	99.8960	6,251,835	6,258,344	6,251,815	1,098	(1,724,712)			6.353	6.302	MJSD	13,253	279,095	12/20/2021	10/20/2024
404122-BH-5	HCA INC TL B14				2.C FE		99.5000					(1,990,000)			0.000	0.000	MJSD			12/31/2022	06/30/2028
L4780E-AC-8	HERENS HOLDCO SARL TLB		D		4.B FE	2,317,737	91.3750	2,115,188	2,314,844	2,115,188	(198,859)	1,998,811			8.727	8.738	FMAN	1,123	139,630	02/03/2022	07/03/2028
40422K-AB-7	H-FOOD HLDGS (HEATHSIDE FOOD) TL			2	4.C FE		90.8500				23,213	(4,879,981)			0.000	0.000	JAJO			12/31/2022	05/23/2025
G4712J-AR-3	HOWDEN GROUP HOLDINGS LIMITED TLB		D		4.B FE		97.2500				36,348	(4,581,975)			5.813	0.000	JAJO			12/31/2022	11/12/2027
44932E-AD-2	HYSTER-YALE GROUP INC LOAN				4.A FE	1,192,626	90.2500	1,083,423	1,200,469	1,083,423	(97,242)	1,204			7.883	8.037	FMAN	526	64,446	12/31/2021	05/26/2028
44928Q-AE-9	IBC CAPITAL LIMITED GOODPACK TLB1				4.C FE		98.0830				42,329	(5,583,516)			7.654	0.000	MJSD			12/31/2022	09/11/2023
L5000D-AC-1	ICON LUXEMBOURG S.A.R.L. TLB		D		3.A FE	10,625,172	99.6130	10,627,137	10,668,424	10,623,500	(1,598)	(2,886,100)			6.952	7.092	JAJO	4,149	498,994	12/29/2021	07/03/2028
L5000D-AD-9	ICON LUXEMBOURG S.AR.L. USDTLB		D		3.A FE	2,644,679	99.6130	2,647,758	2,658,045	2,638,793	(1,535)	(721,630)			6.952	7.113	JAJO	1,034	124,325	12/29/2021	07/03/2028
45323K-AB-6	IMPRIVATA INC TERM LOAN				4.A FE	3,069,742	96.0000	2,937,973	3,060,388	2,937,973	(113,545)	(528,475)			8.133	8.056	MJSD	1,383	188,233	04/01/2021	12/01/2027
45674P-AF-1	INDY US BIDCO LLC 2021 REF TL				4.A FE	4,843,094	86.1670	4,162,772	4,831,051	4,162,772	(621,565)	(7,598,870)			8.133	8.073	MJSD	33,751	425,441	12/01/2021	03/06/2028
G4770M-AH-7	INEOS US PETROCHEM LLC TL-B				3.C FE		95.5000				17,612	(4,975,000)			4.415	0.000	JAJO			12/31/2022	01/29/2026
45258F-AB-6	INGRAM MICRO INC TL B				3.A FE	4,393,899	98.2500	4,303,666	4,380,322	4,303,666	(62,569)	(4,795,530)			8.227	8.158	JAJO	2,003	315,409	12/31/2021	06/30/2028
45780Y-AW-6	INSTALLED BUILDING PRODUCTS TLB				3.B FE	394,278	98.2500	389,070	396,000	389,070	(5,205)	(3,732)			6.633	6.726	MJSD	146	16,470	12/23/2021	12/14/2028
45783U-AB-7	INSTRUCTURE HOLDINGS INC TLB				3.A FE	496,375	98.0000	487,550	497,500	487,550	(7,619)	157			6.121	6.166	JAJO	5,244	17,446	12/31/2021	10/30/2028
44969C-BJ-8	IQVIA INC. (QUINTILES IMS) TL B3				3.A FE	4,654,232	99.4380	4,618,913	4,645,018	4,618,913	(1,940)	(3,541)			6.480	6.390	JAJO	1,672	166,455	12/31/2021	06/11/2025
45004K-AC-0	IRI HOLDINGS INC. INITIAL TL			2	4.C FE		99.8280				11,484	(6,407,418)			8.000	0.000	FMAN			12/31/2022	12/01/2025
G5080A-AF-9	JAZZ PHARMA		D		3.C FE	10,643,443	98.9840	10,550,417	10,658,710	10,550,417	(91,648)	(1,172,399)			7.883	7.917	FMAN	4,668	606,963	12/31/2021	05/05/2028
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B			2	2.C FE		99.6250					(10,055,856)			5.070	0.000	JAJO			12/31/2022	05/01/2026
50168E-AN-2	LABL INC TERM LOAN DOLLAR TL				4.C FE	4,624,631	94.6530	4,444,012	4,695,056	4,444,012	(188,681)	5,934,393			9.383	9.690	JAJO	2,448	376,071	01/26/2022	10/29/2028
50179J-AB-4	LBM ACQUISITION LLC TL B				4.C FE	6,257,939	86.4690	5,515,607	6,378,710	5,454,730	(752,156)	(1,278,841)			7.121	7.510	MJSD	78,225	377,925	03/18/2022	12/17/2027
00165H-AB-9	LEARFIELD COMM (AL PARENT) INI TL			2	5.A FE		91.4690				76,816	(2,087,619)			4.310	0.000	MJSD			12/31/2022	12/01/2023
05638U-AB-8	LEB HOLDINGS (USA) INC TLB				4.A FE		99.3750					386,349			0.000	0.000	FMAN			12/31/2022	11/02/2027
52729K-AP-1	LEVEL 3 FINANCING INC TRANCHE				3.A FE	1,515,506	95.6250	1,453,420	1,519,917	1,453,420	(23,560)	(1,505,407)			6.134	6.213	MJSD	511	73,933	12/31/2021	03/01/2027
50204E-AB-4	LHS BORROWER LLC TLB				4.A FE	1,920,477	81.3750	1,578,574	1,939,876	1,578,574	(343,187)	1,284			8.936	9.141	FMAN	15,409	118,951	03/02/2022	02/16/2029
50218K-AG-3	LIFE TIME INC COV LITE TLB				4.B FE		98.4380					(1,047,876)			6.325	0.000	JAJO			12/31/2022	12/16/2024
53226G-AG-6	LIGHTSTONE HOLDCO 2018 REFI TLB			2	4.C FE		92.1560				396,660	(2,474,744)			0.000	0.000	MJSD			12/31/2022	01/30/2024
53226G-AH-4	LIGHTSTONE HOLDCO 2018 REFI TLC			2	4.C FE		92.1560				22,368	(139,576)			0.000	0.000	JAJO			12/31/2022	01/30/2024
53226G-AK-7	LIGHTSTONE HOLDCO LLC EXT TLB				4.C FE	2,685,696	93.0000	2,497,391	2,685,367	2,497,391	(188,324)	19			10.073	9.833	JAJO	1,467	161,238	05/19/2022	02/01/2027
53226G-AL-5	LIGHTSTONE HOLDCO LLC EXT TLC				4.C FE	151,898	93.0000	141,251	151,883	141,251	(10,650)	3			10.073	9.833	JAJO	83	9,120	05/19/2022	02/01/2027
50220K-AB-0	LS GROUP OPCO ACQUISITION TLB				4.B FE	5,952,023	98.3750	5,823,064	5,919,252	5,823,064	(68,823)	(1,555,055)			6.580	6.452	FMAN	64,913	296,759	08/02/2021	11/02/2027
50217U-AS-6	LTI HOLDINGS (BOYD) TL			2	4.C FE		93.4170				5,928	(6,369,441)			0.000	0.000	FMAN			12/31/2022	09/06/2025
45232U-AE-8	LUMMUS TECHNOLOGY HOLDINGS V TLB				4.A FE		94.8750				43,373	(5,091,327)			4.560	0.000	MJSD			12/31/2022	06/30/2027

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
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB			2	4.B FE		85.7030								0.000	10.490	MJSD		35,981	03/01/2020	09/24/2024
57777P-AC-9	MAVIS TIRE EXPRESS CLOSING DDTL			2	4.B FE		95.6880								4.725	0.000	MJSD			03/29/2018	03/20/2025
57777P-AB-1	MAVIS TIRE EXPRESS CLOSING TL			2	4.B FE		99.7500								3.363	0.000	MJSD			03/31/2021	03/20/2025
57777Y-AB-2	MAVIS TIRE EXPRESS SERVICES TOPC				4.C FE	2,980,986	95.2140	2,827,712	2,969,849	2,827,712	(111,741)	3,154			8.500	8.747	FMAN	2,808	124,903	05/12/2022	05/04/2028
58503U-AC-7	MEDLINE BORROWER DOLLAR TL				4.A FE	6,907,902	94.8980	6,583,573	6,937,525	6,583,573	(324,278)	(4,038,386)			7.633	7.727	JAJO	2,942	504,113	12/31/2021	10/23/2028
26943P-AB-5	MEGA BROADBAND INVESTMENTS LLC TL				4.B FE	242,914	95.6250	234,300	245,020	234,300	(8,611)	(612)			7.747	7.970	FMAN	105	14,696	09/30/2021	11/12/2027
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN			2	4.B FE		98.0250				4,617	(1,331,481)			0.000	0.000	MJSD			12/31/2022	09/13/2024
45567Y-AL-9	MH SUB I LLC INCREMENTAL TL				4.B FE	2,404,331	97.0360	2,333,683	2,404,967	2,333,683	(68,914)	(3,499,906)			8.133	8.197	MJSD	1,087	216,470	01/01/2022	09/13/2024
59909T-AC-8	MILANO ACQUISITION CORP TLB				4.A FE		97.7500					(5,777,952)			0.000	0.000	JAJO			12/31/2022	10/01/2027
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC TLB				2.C FE	2,003,177	102.7250	2,080,181	2,025,000	2,002,299		(67,572)			9.932	10.530	JAJO	6,747	155,511	12/20/2021	06/21/2027
55316X-AC-4	MIP V WASTE HOLDINGS LLC COV-LI TL				4.B FE	740,653	98.4580	732,897	744,375	732,897	(6,691)	653			7.633	7.773	MJSD	316	36,962	01/14/2022	12/08/2028
60470H-AB-3	MIRION TECHNOLOGIES ITL				4.A FE		94.9500					(744,832)			0.000	0.000	JAJO			12/31/2022	10/20/2028
60662W-AN-2	MITCHELL INTERNATIONAL INC DDTL			2			99.2920								5.343	0.000	FMAN			12/07/2017	11/21/2024
60662W-AS-1	MITCHELL INTL TL 1ST LIEN				4.C FE	493,007	91.9200	456,153	496,250	456,153	(36,901)	(2,981,280)			8.415	8.556	JAJO	4,640	46,835	12/15/2021	10/15/2028
60662W-AU-6	MITCHELL INTL TL 2ND LIEN				5.B FE	545,062	82.6250	454,438	550,000	454,438	(90,666)	(445,065)			11.235	11.423	JAJO	5,493	64,654	12/15/2021	10/15/2029
60935Q-AP-1	MONEYGRAM INTERNATIONAL INC. TLB				4.B FE	3,816,512	99.5310	3,813,861	3,831,832	3,813,861	(2,633)	698,170			8.883	9.017	JAJO	1,891	273,830	01/25/2022	07/21/2026
61022Y-AG-6	MONOTYPE IMAGING HLDGS 2021 TL				4.C FE	836,242	98.0000	837,918	855,018	836,217		439,149			9.680	10.403	JAJO	460	108,550	01/01/2022	10/09/2026
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC				4.A FE	1,480,056	85.0000	1,293,333	1,521,569	1,293,333	(188,686)	419,842			8.985	9.598	FMAN	12,181	46,862	06/01/2022	09/01/2028
63108E-AB-4	NASCAR HOLDINGS INC TERM LOAN			2	3.B FE	3,498,266	99.6880	3,536,123	3,547,190	3,497,868	4,585	(4,695,241)			6.882	7.304	MJSD	1,356	214,850	12/31/2021	10/19/2026
63689E-AW-5	NATIONAL MENTOR HLDGS 2ND LIEN				5.C FE	123,933	65.2500	81,563	125,000	81,563	(42,400)	119			10.930	11.117	MJSD	76	11,601	12/31/2021	03/02/2029
63689E-AT-2	NATIONAL MENTOR HOLDINGS INC TLC				5.A FE		85.9250				1,838	(185,393)			6.010	0.000	MJSD			12/31/2022	03/02/2028
65336R-AU-2	NEXSTAR BROADCASTING INC				2.C FE		98.8210				434	(304,879)			3.310	0.000	JAJO			12/31/2022	01/17/2024
65336R-AW-8	NEXSTAR BROADCASTING INC TLB			2	3.B FE		98.3750				24,653	(11,712,138)			3.562	0.000	FMAN			12/31/2022	09/21/2026
66877A-AD-0	NORTONLIFELOCK INC TLB				2.C FE	4,975,000	98.1460	4,907,300	5,000,000	4,935,085		2,308			6.423	6.672	FMAN	1,784	77,667	09/20/2022	09/12/2029
68218E-AH-7	ON SEMICONDUCTOR CORPORATION TER			2	3.A FE	328,282	99.7710	328,003	328,756	328,003	(288)	112			6.186	6.230	MJSD	113	13,468	12/31/2021	09/16/2026
68277F-AE-9	ONEDIGITAL BORROWER LLC				4.B FE	1,449,620	94.2500	1,392,833	1,477,807	1,392,833	(57,493)	(3,528)			8.494	8.974	FMAN	21,619	75,551	12/01/2021	11/16/2027
68404X-AB-2	OPTIV INC INITIAL TERM LOAN FI TL			2	4.C FE	347,844	95.4170	342,925	359,396	342,925	(6,977)	7,955			7.415	10.026	FMAN	148	23,212	08/31/2021	02/01/2024
68621X-AE-3	ORGANON & CO TL (USD)				3.B FE	10,529,160	98.8750	10,413,130	10,531,611	10,413,130	(116,056)	(4,390,415)			7.750	7.755	MJSD	58,948	555,848	12/02/2021	06/02/2028
68764J-AB-7	ORYX MIDSTREAM SERVICES PERMIAN				3.C FE	3,424,418	98.6720	3,381,403	3,426,913	3,381,403	(20,346)	(50,238)			7.924	7.940	JAJO	33,190	139,043	11/19/2021	10/05/2028
71911K-AC-8	PAREXEL INTERNATIONAL CORP TL				4.B FE		97.5000					(1,364,547)			4.310	0.000	FMAN			12/31/2022	11/15/2028
70468B-AC-7	PELICAN PRODUCTS INC				4.C FE	673,583	89.0000	600,991	675,271	600,991	(72,765)	5,962,661			8.709	8.760	MJSD	327	100,003	02/07/2022	12/29/2028
71360H-AB-3	PERATON CORP TLB				4.A FE		96.2250					(3,313,782)			0.000	0.000	FMAN			12/31/2022	02/01/2028
69338C-AH-4	PG&E CORPORATION TERM LOAN				3.C FE	7,762,958	99.0940	7,675,736	7,745,914	7,675,736	33,053	(880,297)			7.437	7.339	MJSD	3,201	413,971	12/31/2021	06/23/2025
71913B-AE-2	PHOENIX GUAR (BRIGHTSPRING)TLB1				4.B FE	1,065,399	93.5210	1,001,921	1,071,333	1,001,921	(43,962)	(1,186,142)			7.633	7.831	MJSD	454	94,433	12/31/2021	03/05/2026
71913B-AH-5	PHOENIX GUARANTOR INC (AKA BRI) TL				4.A FE	5,157,424	93.7920	4,842,545	5,163,068	4,842,545	(293,185)	(50,930)			7.883	7.923	FMAN	2,261	277,948	12/20/2021	03/05/2026
72165N-BH-1	PILOT TRAVEL CENTERS LLC				3.A FE	5,875,833	98.7250	5,824,961	5,900,188	5,824,961	(28,658)	(5,044,378)			6.423	6.514	JAJO	2,105	280,922	12/31/2021	08/04/2028
72814C-AF-5	PLAYTIKA HOLDING CORP. TERM LOAN				3.B FE		96.6750				17,242	(6,912,205)			3.810	0.000	MJSD			12/31/2022	03/13/2028
72941D-AF-9	PLUTO ACQUISITION I INC 2021 T				4.C FE	975,076	67.0000	654,938	977,519	654,938	(316,776)	10,895			8.735	8.937	MJSD	7,590	58,492	02/02/2022	06/22/2026
73044E-AB-0	PODS INC COV-LITE TLB				4.B FE		99.0470					(741,006)			0.000	0.000	MJSD			12/31/2022	03/31/2028
73813H-AB-2	POTTERS BORROWER LP COV-LITE TLB				4.B FE	195,027	97.7500	192,079	196,500	192,079	(2,946)	(1,740)			8.727	8.923	MJSD	95	14,224	12/31/2021	12/14/2027
73931U-AC-8	POWER STOP LLC INITIAL TL			2	4.B		99.2500				25,748	(5,802,098)			4.604	0.000	JAJO			12/31/2022	10/19/2025
69374N-AC-6	PRECISION VALVE CORPORATION TL			2	4.C	3,594,992	95.0000	3,424,088	3,604,304	3,424,088	174,874	5,341			9.477	9.658	FMAN	1,898	246,334	12/31/2021	08/02/2024
74045B-AC-1	PREGIS LLC TL			2	4.C FE		95.3750				14,598	(4,323,500)			0.000	0.000	JAJO			12/31/2022	07/31/2026
74045B-AE-7	PREGIS TOPCO LLC TL				4.C FE		95.2500				518	(248,335)			0.000	0.000	FMAN			12/31/2022	07/31/2026
74345H-AB-7	PROOFPOINT TL				4.B FE		94.3390				204	(1,741,594)			0.000	4.912	FMAN		15,172	09/01/2021	08/31/2028

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
74530D-AC-9	PUG LLC TERM LOAN (USD)				4.C FE	3,848,312	82.3330	3,223,541	3,915,248	3,223,541	(590,960)	440,387			7.883	8.377	JAJO	1,715	246,043	01/24/2022	02/12/2027
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN			2	3.C FE	5,706,236	98.7500	5,605,361	5,676,315	5,605,361	(63,730)	(1,492,336)			7.008	6.857	MJSD	2,210	320,581	07/30/2021	02/01/2027
44969C-BF-6	QUINTILES IMS INC B1 DOL TL			2	3.A FE		98.8750				879	(701,330)			0.000	0.000	MJSD			12/31/2022	03/07/2024
44969C-BH-2	QUINTILES IMS INC TLB2			2	3.A FE	3,574,064	99.6670	3,562,707	3,574,611	3,562,707	3,462	256			6.134	6.142	MJSD	1,218	124,395	12/31/2021	01/13/2025
BAS17X-05-4	RAPTOR ACQUISITION CORP. TLB		A		4.B FE	991	97.9580	975	995	975	(16)	1			8.753	8.876	MJSD	2	4,785	12/22/2021	11/01/2026
74934K-AC-5	RC BUYER INTITAL TL				4.A FE	1,729,696	93.1880	1,610,405	1,728,125	1,610,405	(112,110)	(218)			8.230	8.209	JAJO	790	103,824	12/31/2021	07/26/2028
74934K-AD-3	RC BUYER LLC TL				5.A FE	373,370	89.6670	336,251	375,000	336,251	(37,120)	177			11.230	11.324	JAJO	234	36,773	12/31/2021	07/31/2029
75605V-AD-4	REALPAGE INC TL				4.B FE	4,892,479	94.9000	4,652,723	4,902,764	4,652,723	(226,321)	(6,054,065)			7.383	7.433	JAJO	30,976	317,165	12/31/2021	04/24/2028
76133M-AB-7	RESTORATION HARDWARE INC TLB				3.C FE		91.8250					(4,206,987)			3.560	0.000	JAJO			12/31/2022	10/15/2028
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB			2	6. *	4,829,621	18.5000	969,271	5,239,304	969,271		129,559	849,795		8.235	(39,729.42 2)	MJSD		437,954	09/22/2022	09/07/2023
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS INC				2.C FE	765,576	99.0780	759,095	766,159	765,575	4,235	(3,867)			6.133	6.155	JAJO	261	26,795	12/31/2021	02/04/2027
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC TL				4.A FE		94.2080				4,424	(987,930)			0.000	0.000	MJSD			12/31/2022	02/03/2026
77313D-AN-1	ROCKET SOFTWARE INC TL			2	4.C FE		95.5710				37,940	(3,868,907)			0.000	0.000	FMAN			12/31/2022	11/28/2025
74968Y-AC-4	RPI INTERMEDIATE FINANCE TRUST T				2.C FE		99.5630					(170,073)			2.207	0.000	JAJO		228	12/31/2022	02/11/2027
75001C-AB-0	RV RETAILER LLC TL-B				4.A FE	3,932,669	91.8330	3,640,470	3,964,229	3,633,075	(293,168)	1,337,535			7.761	7.940	FMAN	9,400	238,532	08/29/2022	02/08/2028
78350U-AE-5	RYAN SPECIALTY GROUP LLC TL				4.A FE	7,253,860	99.1670	7,158,298	7,218,428	7,158,298	(34,300)	(1,439,418)			7.186	7.062	MJSD	2,882	395,900	12/31/2021	09/01/2027
78404X-AH-8	SBA SENIOR FINANCE II LLC INITI TL			2	3.C FE		96.8000				89,136	(8,549,725)			0.000	0.000	FMAN			12/31/2022	04/11/2025
80875A-AT-8	SCIENTIFIC GAMES CORP ITLB				3.C FE	987,538	98.3930	979,010	995,000	979,010	(9,156)	629			7.417	7.559	JAJO	3,690	34,373	04/21/2022	04/14/2029
80875A-AP-6	SCIENTIFIC GAMES INT. TLB-5			2	4.A FE		99.5630					(2,111,093)			3.207	0.000	JAJO			12/31/2022	08/14/2024
81271E-AB-7	SEATTLE SPINCO INC TERM LOAN B			2	3.C FE	220,822	99.7500	220,507	221,060	220,507	1,823	(48,072)			7.134	7.210	JAJO	88	9,863	12/31/2021	06/21/2024
81527C-AL-1	SEDGWICK CMS HOLDINGS INC TLB			2	4.B FE		95.7500				44,890	(8,828,855)			0.000	0.000	FMAN			12/31/2022	12/31/2025
816194-AV-6	SELECT MEDICAL TRANCHE B TERM LOAN			2	3.C FE		98.2500				238	(1,857,174)			0.000	7.168	JAJO	9	3,008	09/28/2018	03/06/2025
82087U-AL-1	SHEARERS FOODS LLC REFINANCING TL				4.C FE		92.6040				8,344	(5,431,400)			4.560	0.000	MJSD			12/31/2022	09/23/2027
82925B-AE-5	SINCLAIR TELEVISION GROUP INC TLB			2	3.C FE		94.3130				78,152	(4,031,046)			0.000	0.000	JAJO			12/31/2022	09/30/2026
82981M-AC-6	SITEL WORLDWIDE CORPORATION TLB		D		4.A FE		96.9580				8,152	(2,617,311)			4.810	0.000	FMAN			12/31/2022	08/28/2028
78453J-AD-8	SMG US MIDCO 2 INC 2020 REFINA TL				4.C FE		94.1250				2,964	(4,392,337)			0.000	0.000	JAJO			12/31/2022	01/23/2025
83172D-AJ-8	SMILE BRANDS INC DDTL			2	5.A Z		97.0000								4.869	0.000	JAJO	180		07/31/2020	10/12/2024
83283E-AH-6	SMYRNA READY MIX CONCRETE LLC TLB				4.A FE	1,206,438	97.7500	1,215,766	1,243,750	1,208,743		2,305			8.436	9.044	JAJO	583	59,563	04/13/2022	04/01/2029
83417U-AH-9	SOLARWINDS HOLDINGS INC 2018 R TL				4.A FE		98.5000				17,892	(2,935,104)			0.000	0.000	FMAN			12/31/2022	02/05/2024
83417U-AK-2	SOLARWINDS HOLDINGS INC TL				4.A FE	2,377,874	98.8540	2,372,820	2,400,328	2,325,514		1,587			8.323	9.242	FEB	20,149		12/05/2022	02/05/2027
84850X-AK-8	SPIN HOLDCO INC (AKA COINMACH) TL				4.C FE	1,312,409	83.9750	1,134,880	1,351,449	1,134,880	(179,246)	(7,365,556)			8.765	9.451	MJSD	8,884	241,998	08/15/2022	03/04/2028
78466Y-AN-8	SRS DISTRIBUTION 2021 REFI TL				4.C FE	9,385,441	95.4110	8,944,108	9,374,294	8,944,108	(391,535)	(3,387,554)			7.884	7.857	FMAN	4,106	544,318	02/04/2022	06/02/2028
78466D-BD-5	SS&C TECHNOLOGIES HLDGS TLB3			2	3.B FE	2,932,159	98.1530	2,884,887	2,939,173	2,884,887	(9,779)	(2,041,080)			6.134	6.245	MJSD	1,002	137,628	12/31/2021	04/16/2025
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS INC TL			2	3.B FE	922,723	98.1250	906,005	923,317	906,005	(6,537)	(38,969)			6.133	6.164	JAJO	315	33,286	12/31/2021	04/16/2025
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB			2	3.B FE	2,383,737	98.1530	2,345,338	2,389,471	2,345,338	(7,906)	(1,653,657)			6.125	6.246	FMAN	814	112,024	12/31/2021	04/16/2025
85350E-AB-2	STANDARD INDUSTRIES INC TL				2.C FE	1,408,392	98.6790	1,399,330	1,418,063	1,408,612		(8,930)			6.425	6.569	MJSD	2,531	60,456	01/28/2022	09/22/2028
855031-AQ-3	STAPLES INC TL			2	4.C FE		90.2030				51,522	(3,414,304)			0.000	0.000	JAJO			12/31/2022	04/16/2026
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL		D	2	2.C FE	10,603,766	98.4580	10,424,240	10,587,499	10,603,782		(3,289,822)			6.977	6.930	JAJO	4,106	353,654	12/31/2021	07/21/2026
85769E-AZ-4	STATION CASINOS LLC TLB				3.C FE		97.3250					(1,774,257)			3.310	0.000	JAJO			12/31/2022	02/08/2027
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL			2	3.A Z		95.2500					3,211			8.000	0.000			9,783	12/31/2022	12/31/2022
83600V-AE-1	STERIGENICS NORDION HOLDING LLC TL				4.A FE		99.0000				3,869	(825,000)			0.000	0.000	MJSD			12/31/2022	12/13/2026
86089G-AB-3	STITCH ACQUISITION CORPORATION T				5.B FE	348,158	84.6670	313,532	370,313	313,532	(34,585)	2,723			11.477	13.034	JAJO	236	32,590	12/31/2021	07/27/2028
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII SARL TLB		D		4.C FE		97.4460				10,510	(5,465,444)			0.000	0.000	MJSD			12/31/2022	10/01/2026

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
86875T-AB-3	SURF HOLDINGS S.A R.L. AKA SOPHOS		D		4.B FE	562,324	96.7860	546,277	564,418	546,277	9,830	(3,590,721)			8.235	8.341	MJSD	3,098	89,989	12/08/2021	03/05/2027
86880N-AX-1	SURGERY CENTER HOLDINGS INC TL				4.C FE		95.1390				2,253	(5,996,526)			4.950	0.000	FMAN			12/31/2022	08/31/2026
78489H-AB-4	SWF HOLDINGS I CORP				4.C FE	1,739,073	81.4500	1,418,248	1,741,250	1,418,248	(321,065)	2,011,692			8.753	8.778	JAJO	4,233	108,953	02/17/2022	10/06/2028
87114U-AB-9	SYCAMORE BUYER LLC TLB				3.C FE	992,513	97.3500	971,066	997,500	971,066	(8,241)	920			6.462	7.036	JAJO	1,668	21,911	08/01/2022	07/23/2029
87422L-AM-2	TALEN ENERGY SUPPLY INTL TL			2	6. FE		93.9380				167,554	(1,379,183)			4.514	0.000	MJSD			12/31/2022	07/08/2026
87583F-AK-4	TANK HOLDINGS CORP				4.C FE		99.6250					(234,715)			5.750	0.000	MJSD			12/31/2022	03/26/2026
87583F-AJ-7	TANK HOLDINGS CORP 2020 REFI TL				4.C FE		99.7500				18,175	(3,164,208)			3.459	0.000	MJSD			12/31/2022	03/26/2026
87817J-AG-3	TEAM HEALTH HOLDINGS INC ETL				5.A FE	501,811	74.7500	392,180	524,655	392,180	(109,845)	3,181			9.336	10.647	FMAN	272	32,706	03/02/2022	03/02/2027
88023H-AF-7	TEMPO ACQUISITION LLC TLB1				3.C FE	6,600,928	99.6000	6,612,668	6,639,225	6,596,885		5,983,751			7.086	7.228	FMAN	2,614	380,687	02/01/2022	08/31/2028
27943T-AB-5	THE EDELMAN FINANCIAL CENTER 2ND L			2	5.B FE	497,077	89.6250	448,125	500,000	448,125	(48,955)	658			11.134	11.333	MJSD	309	42,678	12/31/2021	07/20/2026
81760H-AG-7	THE SERVICEMASTER COMPANY TLB				3.A FE		99.6880					(371,393)			0.000	0.000	JAJO			12/31/2022	11/05/2026
90010L-AC-6	THOUGHTWORKS INC COV LITE TLB				4.A FE		97.7500				12,540	(3,031,412)			3.810	0.000	MJSD			12/31/2022	03/24/2028
D9000B-AD-4	TK ELEVATOR MIDCO GMBH FACILITY B1		D		4.A FE	4,869,245	96.0630	4,679,498	4,871,281	4,679,498	(189,889)	(24,082)			6.857	6.881	JAJO	145,033	181,301	08/02/2021	07/30/2027
89148P-AF-7	TOSCA SERVICES LLC 2021 REFI TL				4.C FE	484,751	80.0000	392,000	490,000	392,000	(92,821)	936			7.701	7.979	FMAN	210	26,829	12/31/2021	08/18/2027
89334G-AX-2	TRANS UNION TLB-5				3.B FE	10,442,568	98.4820	10,295,180	10,453,870	10,295,180	(55,785)	(109,076)			6.133	6.165	FMAN	3,562	365,612	12/31/2021	11/16/2026
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TL			2	4.C FE	5,691,435	99.6560	5,809,975	5,830,030	5,691,295	672	(228,545)			8.800	10.294	MJSD	5,700	426,694	11/24/2021	09/27/2024
89778P-AG-2	TRUCK HERO INC TLB				4.C FE	6,511,877	85.3750	5,554,318	6,505,789	5,554,318	(888,716)	73,118			8.133	8.110	JAJO	2,940	454,522	03/17/2022	01/31/2028
89787R-AH-5	TRUGREEN LIMITED PARTNERSHIP TL				4.B FE	5,102,815	88.5630	4,481,296	5,060,010	4,481,296	(570,002)	(2,303,532)			8.383	8.166	JAJO	2,357	360,776	12/31/2021	10/29/2027
89787R-AK-8	TRUGREEN LTD PARTNERSHIP 2ND TL				5.B FE	245,899	73.0000	182,500	250,000	182,500	(63,475)	469			12.915	13.313	JAJO	8,061	18,563	12/31/2021	10/30/2028
90266U-AJ-2	UFC HOLDINGS LLC TL B3				4.B FE	4,114,751	98.5560	4,047,407	4,106,708	4,047,407	2,060	(6,254,410)			7.110	7.044	FMAN	53,531	232,726	07/27/2021	04/29/2026
BAS1AV-B2-9	UKG INC 2ND LIEN TL				5.B FE	600,000	91.5500	549,300	600,000	549,300	(50,700)				8.998	8.998	FMAN	13,198	32,387	12/07/2021	05/03/2027
90385K-AK-7	UKG INC TERM LOAN (1ST LIEN)				4.C FE	3,739,286	95.0000	3,540,254	3,726,584	3,540,254	(120,899)	(4,582,597)			6.998	6.889	FMAN	63,750	172,994	12/03/2021	05/04/2026
90385K-AB-7	ULTIMATE SOFTWARE GROUP INC TL			2	4.C FE	573,062	96.2500	553,821	575,398	553,821	(8,649)	(1,338,993)			8.133	8.274	FMAN	260	51,588	12/31/2021	05/04/2026
90932R-AJ-3	UNITED AIRLINES INC				3.B FE	6,024,371	98.5560	5,827,967	5,913,356	5,827,967	(39,857)	(6,770,767)			8.108	7.677	JAJO	90,569	439,980	11/23/2021	04/21/2028
91335P-AJ-8	UNIVAR SOLUTIONS USA INC TERM LO				2.C FE	4,870,587	99.4580	4,863,709	4,890,214	4,870,554		(3,547,411)			6.133	6.223	FMAN	1,666	208,547	12/31/2021	06/03/2028
914908-BB-3	UNIVISION COMMUNICATIONS INC TLB				4.A FE	992,500	96.7920	960,661	992,500	960,661	(28,896)	29,196			7.633	7.696	JAJO	421	85,180	02/11/2022	01/31/2029
N9000D-AH-0	UPC FINANCING PARTNERSHIP				3.C FE	2,082,789	97.5000	2,047,500	2,100,000	2,047,500	(35,392)	2,361			7.243	7.411	JAJO	7,183	95,459	12/15/2021	01/31/2029
90349Y-AF-3	US ECOLOGY INC TLB				3.C FE		99.3130				17,385	(10,147,130)			3.264	0.000	FMAN			12/31/2022	11/02/2026
92531H-AD-9	VERSCEND HOLDING CORP TL B				4.B FE	5,835,449	99.1610	5,785,365	5,834,315	5,785,365	(24,109)	(3,606,156)			8.383	8.375	FMAN	2,717	408,307	12/31/2021	08/27/2025
92537E-AC-2	VERTIV GROUP CORPORATION TL-B				4.A FE	5,100,560	96.2920	4,894,324	5,082,794	4,894,324	(119,953)	(3,302,521)			5.303	5.175	MJSD	23,647	281,221	12/02/2021	03/02/2027
58506P-AF-8	VIANT MEDICAL HOLDINGS ITL			2	5.A FE		91.5830				227,476	(5,063,994)			5.415	0.000	MJSD			12/31/2022	07/02/2025
G9368P-BE-3	VIRGIN MEDIA BRISTOL LLC				3.C FE	3,493,902	98.9250	3,462,375	3,500,000	3,462,375	(26,986)	(6,464,869)			7.568	7.604	MJSD	12,508	264,652	12/15/2021	01/31/2029
00215N-AK-6	VM CONSOLIDATED INC TLB				3.C FE		98.4250				4,341	(6,812)			6.125	0.000	MJSD			12/31/2022	03/24/2028
92943H-AB-5	W. R. GRACE HOLDINGS LLC TLB				4.A FE	3,459,217	97.9380	3,393,552	3,465,000	3,390,527	(67,833)	(12,865)			8.497	8.542	MJSD	1,636	187,469	01/31/2022	09/22/2028
63939W-AG-8	WAYSTAR TECHNOLOGIES INC TLB				4.B FE	3,511,698	98.0830	3,445,017	3,512,349	3,445,017	(63,913)	(1,402,353)			8.383	8.395	MJSD	1,636	221,418	02/17/2022	10/22/2026
56356X-AE-9	WELBILT INC FKA MANITOWOC TLB			2	4.C FE		99.7500				15,344	(4,076,494)			4.166	0.000	MJSD			12/31/2022	10/23/2025
96208U-AT-8	WEX INC TERM LOAN				3.C FE		95.6250				11,990	(6,916,068)			3.915	0.000	JAJO			12/31/2022	03/31/2028
96350T-AC-4	WHITE CAP BUYER LLC INITIAL TL				4.B FE	5,055,875	96.5360	4,862,199	5,036,670	4,862,199	(162,542)	(6,020,712)			8.073	7.984	JAJO	2,259	369,296	03/22/2022	10/19/2027
96925H-AF-9	WILLIAM MORRIS ENDEAVOR TLB-1 L			2	4.C FE		94.6250				98,604	(6,521,835)			0.000	2.921	FMAN	742	14,323	12/31/2020	05/18/2025
97246F-AH-9	WILSONART LLC TL				4.B FE		92.5000					(7,242,563)			0.000	0.000	JAJO			12/31/2022	12/31/2026
92929L-AV-0	WMG ACQUISITION TRANCHE G TL				3.C FE	8,035,744	98.7080	7,969,887	8,074,206	7,969,887	(50,312)	(3,758,754)			6.509	6.619	FMAN	2,920	349,494	12/31/2021	01/20/2028
97939D-AD-5	WOODFORD EXPRESS LLC ITL			2	4.C FE		97.9170					(889,020)			0.000	0.000	MJSD			12/31/2022	01/27/2025
92937J-AM-5	WP CPP HOLDINGS INITIAL TL			2	5.A FE	3,284,706	86.6430	2,908,816	3,357,242	2,908,816	(291,098)	(1,507,777)			8.169	9.151	JAJO	47,238	224,655	07/30/2021	04/30/2025
BAS1AF-9F-8	WPG HOLDINGS LLC ITL				4.B Z	12,965,013	100.3500	12,895,768	12,850,791	12,895,768	(6,357)	(119,920)			10.383	10.072	JAJO	7,413	959,691	02/17/2022	10/20/2025
98310C-AC-6	WYNDHAM HOTELS & RESORTS INC TLB			2	3.A FE		98.1810				106,958	(9,779,688)			2.810	0.000	MJSD			12/31/2022	05/30/2025

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
98379E-AE-6	XPO LOGISTICS TL			2	3.B FE		97.8590				9,271	(2,993,911)			2.870	0.000	MJSD			12/31/2022	02/24/2025
25471Y-AK-8	ZOOMINFO LLC INITIAL TL				3.A FE	7,302,857	99.5310	7,263,823	7,298,051	7,263,823	(34,287)	(3,981,592)			7.484	7.460	FMAN	3,034	429,092	12/31/2021	02/02/2026
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						638,353,417	XXX	609,508,768	644,350,490	608,531,673	(16,039,622)	(676,956,651)	2,547,519		XXX	XXX	XXX	2,286,865	35,982,822	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						748,948,406	XXX	695,436,382	782,483,513	694,443,211	(22,513,309)	(708,170,118)	10,591,319		XXX	XXX	XXX	2,845,731	43,435,981	XXX	XXX
2419999999. Total - Issuer Obligations						27,960,404,550	XXX	25,835,101,323	27,498,529,348	27,187,383,658	(416,615,368)	(65,295,544)	6,776,392	286,421	XXX	XXX	XXX	258,437,443	638,589,769	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						11,220,538	XXX	10,632,927	10,994,753	11,036,607	(22,729)	(12,698)			XXX	XXX	XXX	36,448	591,280	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						26,825,423	XXX	23,548,623	26,799,054	26,638,343	788	(156,214)			XXX	XXX	XXX	72,767	1,267,340	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						1,105,878,563	XXX	990,908,649	1,056,336,670	984,990,991	(1,114,536)	12,704,555	48,312,326		XXX	XXX	XXX	10,921,349	20,507,181	XXX	XXX
2459999999. Total - SVO Identified Funds						178,335,614	XXX	167,948,532		167,948,532	(10,387,082)				XXX	XXX	XXX		3,072,905	XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						748,948,406	XXX	695,436,382	782,483,513	694,443,211	(22,513,309)	(708,170,118)	10,591,319		XXX	XXX	XXX	2,845,731	43,435,981	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						30,031,613,095	XXX	27,723,576,436	29,375,143,338	29,072,441,342	(450,652,237)	(760,930,018)	65,680,037	286,421	XXX	XXX	XXX	272,313,738	707,464,457	XXX	XXX

1.

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

1A	1A ...$ 5,319,108,427	1B ..$ 745,505,915	1C ..$ 1,163,819,733	1D ..$ 1,635,947,303	1E ..$ 1,447,698,357	1F ..$ 1,541,890,393	1G ..$ 1,715,298,700	
1B	2A ...$ 2,964,302,996	2B ..$ 4,667,243,034	2C ..$ 4,055,746,359					
1C	3A ...$ 731,517,903	3B ..$ 759,790,115	3C ..$ 734,043,621					
1D	4A ...$ 496,028,363	4B ..$ 518,808,541	4C ..$ 382,863,102					
1E	5A ...$ 105,084,154	5B ..$ 56,132,625	5C ..$ 18,117,733					
1F	6 .....$ 13,493,970							

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
000850-60-5 ..	COMMERCIAL BARGE SERIES B			47,998.000	1.00	45.000	2,159,910	45.000	2,159,910	1,243,105		119,995		(239,990)			(239,990)		5.C	08/20/2021 ..
38143Y-66-5 ...	GOLDMAN SACHS SERIES A			217,817.000	1.00	18.410	4,010,011	18.410	4,010,011			207,037		(1,509,472)			(1,509,472)		3.A FE	02/22/2018 ..
38144G-80-4 ...	GOLDMAN SACHS SERIES D			657,513.000	1.00	18.440	12,124,540	18.440	12,124,540			666,652		(4,596,016)			(4,596,016)		3.A FE	01/12/2021 ..
38144X-60-9 ...	GOLDMAN SACHS SERIES C			90,792.000	1.00	19.630	1,782,247	19.630	1,782,247			92,054		(522,054)			(522,054)		3.A FE	02/22/2018 ..
902973-15-5 ...	US BANCORP SERIES H			749,063.000	1.00	18.400	13,782,759	18.400	13,782,759		223,929	655,662		(4,560,784)			(4,560,784)		2.A FE	12/22/2022 ..
BA5QH9-LW-6 ..	QLIK PARENT INC.			23,265.000	1.00	1,695.440	39,444,444	1,695.441	39,444,444	28,950,555				3,297,221			3,297,221		6. *	07/01/2021 ..
BA5QHA-M1-0 ..	CP OPCO INC. PREFERRED BLS			460.940	1.00	0.000		0.000											6. *	08/31/2016 ..
S50767-05-2 ...	HENKEL VORZUG		B	43,771.000	1.00	69.390	3,037,382	69.393	3,037,382	2,616,553	18,884	65,053		610,583		915,005	(304,421)	(199,288)	6. *	12/09/2021 ..
S51692-18-4 ...	DRAEGERWERK PREF AG		B	0.000	1.00	0.000		75.401			5								6. *	02/26/2021 ..
S52712-76-7 ...	SIXT PREF		B	0.000	1.00	0.000		93.598											6. *	02/26/2021 ..
S54971-68-4 ...	VOLKSWAGEN AG_PFD NON VTG PRF NPV		B	5,506.000	1.00	124.250	684,116	124.249	684,116	662,900	125,233	32,288		(73,136)		311,251	(384,387)	(42,774)	6. *	08/20/2021 ..
S55456-70-1 ...	JUNGHEINRICH PREF AG		B	0.000	1.00	0.000		49.712			11								6. *	11/30/2020 ..
S58433-29-3 ...	SARTORIUS PREF AG		B	1,829.000	1.00	394.240	721,069	394.242	721,069	639,298	68	442		33,126		216,555	(183,429)	31,706	6. *	09/07/2022 ..
S71010-69-8 ..	PORSCHE AUTOMOBIL HOLDING SE		B	1,365.000	0.10	3,732.310	74,646	54.686	74,646	57,933	14,909	2,705		(46,625)			(46,625)	(8,251)	6. *	04/26/2022 ..
00165C-20-3 ...	AMC ENTERTAINMENT HLDG PREF EQUITY			31,119.000	1.00	1.410	43,878	1.410	43,878	43,878						116,437	(116,437)		6. *	08/22/2022 ..
BA51FZ-RS-1 ..	GAVEL POOLING SARL PREFERRED STK		B	62,854,130.000	1.00	0.110	6,813,096	0.107	6,708,104	6,261,701								551,395	6. *	10/05/2022 ..
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							84,678,097	XXX	84,573,105	40,475,923	383,040	1,841,888		(7,607,148)		1,559,247	(9,166,395)	332,788	XXX	XXX
000850-40-7 ..	AMERICAN COM BARG SER A PREF STOCK			51,408.000	25.00	23.790	1,223,131	25.000	1,285,200	1,192,293		96,390			14,247		14,247		5.C	08/20/2021 ..
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							1,223,131	XXX	1,285,200	1,192,293		96,390			14,247		14,247		XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							85,901,228	XXX	85,858,305	41,668,216	383,040	1,938,278		(7,607,148)	14,247	1,559,247	(9,152,148)	332,788	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							85,901,228	XXX	85,858,305	41,668,216	383,040	1,938,278		(7,607,148)	14,247	1,559,247	(9,152,148)	332,788	XXX	XXX

1.

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

1A	1A ...$		1B ..$		1C ..$		1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	13,782,759	2B ..$		2C ..$					
1C	3A ...$	17,916,798	3B ..$		3C ..$					
1D	4A ...$		4B ..$		4C ..$					
1E	5A ...$		5B ..$		5C ..$	3,383,041				
1F	6 .....$	50,818,630								

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G88473-14-8	3I GROUP PLC		B	49,671.000	801,536	16.137	801,536	559,078	13,753	29,386		60,352	130,305	(69,954)	(103,352)	08/20/2021	
88579Y-10-1	3M COMPANY			26,971.000	3,234,362	119.920	3,234,362	2,980,296		56,887		245,810	476,053	(230,243)		09/07/2022	
S43182-60-9	AANNEMINGSMAATSCHAPPIJ CFE NV		B	0.000		100.535			15							10/01/2020	
S73800-62-5	AAREAL BANK AG		B	0.000		29.670			14							06/30/2020	
S71088-99-1	ABB LTD-REG CMN STK		B	0.000		30.329				7,743						11/30/2015	
002824-10-0	ABBOTT LABS			64,551.000	7,087,054	109.790	7,087,054	6,165,975		86,170		(627,431)	655,845	(1,283,277)		11/17/2022	
00287Y-10-9	ABBVIE INC			74,652.000	12,064,510	161.610	12,064,510	7,913,479				1,956,629		1,956,629		11/02/2021	
00404A-10-9	ACADIA HEALTHCARE CO INC			7,142.000	587,929	82.320	587,929	468,783				118,720	3,449	115,271		12/16/2022	
G1151C-10-1	ACCENTURE PLC			20,755.000	5,538,264	266.840	5,538,264	5,227,646		54,704		(1,068,499)	1,007,333	(2,075,832)		11/17/2022	
S55791-07-3	ACCIONA		B	0.000		169.479			9							10/01/2020	
F00189-12-0	ACCOR S.A.		B	14,347.000	357,531	24.920	357,531	303,729				13,721	99,327	(85,606)	(21,036)	08/20/2021	
E0060D-14-5	ACERINOX		B	0.000		11.153			24							06/30/2020	
S57157-74-5	ACKERMANS & VAN HAAREN		B	0.000		155.712			12							11/30/2020	
00461U-10-5	ACLARIS THERAPEUTICS INC			18,988.000	299,061	15.750	299,061	298,088				973	9,661	(8,688)		11/18/2022	
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV		B	0.000		23.870			32							06/26/2020	
00507V-10-9	ACTIVISION BLIZZARD INC			34,226.000	2,620,000	76.550	2,620,000	2,040,398		16,086		342,945		342,945		12/09/2021	
005098-10-8	ACUSHNET HOLDINGS CORP			23,784.000	1,009,869	42.460	1,009,869	925,604		14,667		(75,827)	90,700	(166,527)		12/07/2022	
H00392-31-8	ADECCO CHESEREX		B	0.000		32.923				30,044						03/17/2020	
D0066B-18-5	ADIDAS SALOMON AG		B	3,221.000	438,158	136.032	438,158	371,286	7,585	3,105		(124,846)	62,933	(187,779)	7,047	11/17/2022	
00724F-10-1	ADOBE INC			18,527.000	6,234,891	336.530	6,234,891	5,360,510				874,382	3,274,203	(2,399,821)		11/17/2022	
00751Y-10-6	ADVANCED AUTO PARTS INC.			2,514.000	369,633	147.030	369,633	369,633	3,771	13,031		(72,946)	148,225	(221,170)		09/07/2022	
007903-10-7	ADVANCED MICRO DEVICES INC			65,590.000	4,248,264	64.770	4,248,264	4,055,216				(1,240,907)	1,394,029	(2,634,936)		09/07/2022	
SB1G5X-P1-4	AEDIFICA REIT SA		B	4,983.000	403,112	80.898	403,112	403,112		2,138		(7,516)	3,269	(10,785)	7,516	12/05/2022	
S64800-48-5	AEON LTD		B	16,300.000	343,802	21.092	343,802	297,829		2,403		50,870	35,660	15,210	(4,897)	07/20/2022	
00130H-10-5	AES CORP			15,313.000	440,402	28.760	440,402	263,735		7,661		72,264	1,139	71,125		11/17/2022	
00827B-10-6	AFFIRM HOLDINGS INC CLASS A			11,442.000	110,644	9.670	110,644	110,644					56,295	(56,295)		11/17/2022	
001055-10-2	AFLAC INC.			12,546.000	902,559	71.940	902,559	538,286		20,074		169,998		169,998		08/20/2021	
SB86S2-N0-6	AGEAS NV		B	11,882.000	525,250	44.205	525,250	430,407	9,753	38,531		48,406	104,984	(56,577)	(33,654)	08/20/2021	
00846U-10-1	AGILENT TECHNOLOGIES INC			12,371.000	1,851,320	149.650	1,851,320	1,415,332	2,784	7,121		256,631	148,993	107,637		07/20/2022	
00848J-10-4	AGILITI INC			34,030.000	555,029	16.310	555,029	490,530				(72,687)	114,363	(187,050)		12/19/2022	
001230-10-4	AGNC INVESTMENT REIT CORP			26,671.000	276,045	10.350	276,045	224,570	3,201	38,406		51,475	176,562	(125,087)		08/20/2021	
008492-10-0	AGREE REALTY CORP			20,046.000	1,421,863	70.930	1,421,863	1,406,965	4,811	29,236		68,190	53,292	14,898		07/18/2022	
Y002A1-10-5	AIA GROUP LTD COMMON STOCK		B	192,660.000	2,142,601	11.121	2,142,601	1,606,339		36,395		538,819	336,003	202,816	(2,558)	12/09/2021	
00912X-30-2	AIR LEASE CORP			20,400.000	783,768	38.420	783,768	580,331	4,080	14,340		11,685	116,985	(105,301)		11/18/2022	
009158-10-6	AIR PRODUCTS & CHEM			8,062.000	2,485,192	308.260	2,485,192	1,846,243	13,060	32,158		433,630	145,583	288,047		09/07/2022	
009066-10-1	AIRBNB INC CLASS A			11,051.000	944,861	85.500	944,861	944,861					309,611	(309,611)		09/07/2022	
S60107-02-6	AISIN CORP		B	100.000	2,675	26.754	2,675	2,468		116		(801)		(801)	(353)	02/19/2020	
D0198L-14-3	AIXTRON SE		B	0.000		23.127			4							06/30/2020	
00971T-10-1	AKAMAI TECHNOLOGIES			9,293.000	783,400	84.300	783,400	746,414				36,986	92,651	(55,665)		09/07/2022	
SB02R4-D9-2	AKER		B	0.000		86.083			57							10/01/2020	
00973Y-10-8	AKERO THERAPEUTICS INC			6,716.000	368,037	54.800	368,037	63,466				301,487	75,494	225,993		08/20/2021	
011659-10-9	ALASKA AIR GROUP, INC.			9,504.000	408,102	42.940	408,102	372,082				35,240	116,854	(81,614)		08/19/2022	
012348-10-8	ALBANY INTERNATIONAL CORP.			5,386.000	531,006	98.590	531,006	401,594	1,347	4,093		60,519	2,916	57,603		11/18/2022	
012653-10-1	ALBEMARLE CORP			4,494.000	974,569	216.860	974,569	908,402	1,775	5,359		15,056	11,985	3,071		07/20/2022	
H01301-12-8	ALCON INC		B	8,046.000	549,445	68.288	549,445	425,247	578	1,062		(31,871)	119,647	(151,518)	(12,019)	08/20/2021	
015271-10-9	ALEXANDRIA REAL ESTATE			20,914.000	3,046,542	145.670	3,046,542	4,455,365	25,306	36,271		161,960	90,517	71,444		07/18/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
W04008-15-2	ALFA LAVAL		B	8,051.000	232,656	28.898	232,656	193,744		3,429		50,894	108,655	(57,762)	(33,620)	08/20/2021	
016255-10-1	ALIGN TECHNOLOGY INC			720.000	151,848	210.900	151,848	149,119				2,729	324,050	(321,322)		08/20/2021	
01626P-14-8	ALIMENTATION COUCHE TARD INC		B	8,849.000	388,587	43.913	388,587	187,899		773		211,400		211,400	(10,712)	09/07/2022	
G0176J-10-9	ALLEGION PLC			8,398.000	883,973	105.260	883,973	753,133		6,886		130,841	69,871	60,969		09/07/2022	
01749D-10-5	ALLEGRO MICROSYSTEMS INC			17,076.000	512,622	30.020	512,622	353,302				38,903	119,030	(80,126)		05/31/2022	
D03080-11-2	ALLIANZ SE-REG COM STK		B	4,661.000	999,367	214.410	999,367	734,564	32,939	16,587		147,485	70,966	76,519	13,469	09/07/2022	
S59142-70-3	ALLREAL HLD N		B	0.000		213.359			19							06/30/2020	
02005N-10-0	ALLY FINANCIAL INC			18,824.000	460,247	24.450	460,247	460,247					33,318	(33,318)		11/17/2022	
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC			4,935.000	1,172,803	237.650	1,172,803	672,876				427,717	84,218	343,499		07/20/2022	
02079K-30-5	ALPHABET INC CLASS A			241,376.000	21,296,604	88.230	21,296,604	20,531,380				(3,350,438)	8,662,137	(12,012,574)		11/17/2022	
02079K-10-7	ALPHABET INC CLASS C			151,360.000	13,430,173	88.730	13,430,173	12,530,859				(3,618,203)	4,299,518	(7,917,720)		04/26/2022	
D0378R-10-0	ALSTRIA OFFICE		B	0.000		20.673			5							02/26/2021	
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP			2,235.000	133,541	59.750	133,541	75,141	640	760		58,401	40,118	18,282		03/18/2022	
02209S-10-3	ALTRIA GROUP INC.			66,441.000	3,037,018	45.710	3,037,018	2,663,456	62,455	219,754		142,561	234,218	(91,657)		09/07/2022	
E04908-11-2	AMADEUS IT HOLDING CMN STK		B	11,098.000	575,042	51.815	575,042	520,885	471	569		(20,273)	122,181	(142,454)	(35,198)	08/20/2021	
023135-10-6	AMAZON COM INC			357,231.000	30,007,404	84.000	30,007,404	29,932,679				(3,586,395)	22,427,589	(26,013,984)		11/17/2022	
G0250X-10-7	AMCOR PLC		D	44,112.000	525,374	11.910	525,374	424,776		21,281		9,228	13,629	(4,401)		04/26/2022	
023436-10-8	AMEDISYS INC			6,213.000	519,034	83.540	519,034	519,034				(21,870)	348,661	(370,531)		11/18/2022	
023586-50-6	AMERCO NON VOTING SERIES N			3,342.000	183,743	54.980	183,743	183,743		134			3,442	(3,442)		11/17/2022	
025537-10-1	AMERICAN ELEC PWR INC			32,885.000	3,122,431	94.950	3,122,431	2,672,136		86,869		293,116		293,116		02/23/2022	
025816-10-9	AMERICAN EXPRESS CO			22,723.000	3,357,323	147.750	3,357,323	2,836,939		21,136		195,326	369,538	(174,213)		09/07/2022	
025932-10-4	AMERICAN FINANCIAL GROUP INC			2,412.000	331,119	137.280	331,119	161,556		34,516		(96)		(96)		09/03/2020	
02665T-30-6	AMERICAN HOMES RENT REIT CLASS A			77,194.000	2,326,627	30.140	2,326,627	3,852,596		45,406		(154,063)	618,022	(772,085)		11/17/2022	
026874-78-4	AMERICAN INTL GROUP INC			31,892.000	2,016,850	63.240	2,016,850	1,432,411		31,710		425,664	135,405	290,259		07/20/2022	
03027X-10-0	AMERICAN TOWER CORP			19,093.000	4,045,043	211.860	4,045,043	3,854,029	29,785	92,746		(293,805)	502,073	(795,878)		02/23/2022	
030420-10-3	AMERICAN WATER WORKS CO INC			4,781.000	728,720	152.420	728,720	560,970		7,600		44,027	12,307	31,720		06/14/2022	
03064D-10-8	AMERICOLD REALTY TRUST			25,356.000	717,828	28.310	717,828	717,828	5,578				42,309	(42,309)		12/02/2022	
03076C-10-6	AMERIPRISE FINL INC			1,446.000	450,241	311.370	450,241	168,361		7,056		14,041		14,041		09/23/2020	
03076K-10-8	AMERIS BANCORP			17,052.000	803,831	47.140	803,831	575,620	2,558	9,542		32,929	68,542	(35,613)		11/18/2022	
03073E-10-5	AMERISOURCEBERGEN CORP			12,053.000	1,997,303	165.710	1,997,303	1,397,367		22,479		395,579		395,579		12/09/2021	
031162-10-0	AMGEN INC			24,080.000	6,324,371	262.640	6,324,371	4,909,929		186,861		907,094		907,094		11/02/2021	
03152W-10-9	AMICUS THERAPEUTICS INC			26,608.000	324,884	12.210	324,884	253,472				22,158	1,970	20,187		07/25/2022	
032095-10-1	AMPHENOL CORP.			37,948.000	2,889,361	76.140	2,889,361	2,201,198	7,969	30,358		(177,311)	252,260	(429,571)		08/20/2021	
SB14NJ-71-2	AMPLIFON SPA		B	8,180.000	242,871	29.691	242,871	205,059				20,336		20,336	17,477	09/07/2022	
F03000-10-3	AMUNDI SA		B	8,430.000	476,836	56.564	476,836	354,783				103,065	98,314	4,751	18,988	07/20/2022	
032654-10-5	ANALOG DEVICES INC			18,163.000	2,979,277	164.030	2,979,277	2,719,314		35,797		196,533	309,925	(113,393)		11/17/2022	
SB1WVF-68-5	ANDRITZ AG		B	0.000		47.813			5							02/26/2021	
SB1XZS-82-2	ANGLO AMERICAN PLC CMN STK		B	36,340.000	1,414,784	38.932	1,414,784	893,260		101,625		199,460	91,658	107,802	(177,515)	08/20/2021	
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV		B	12,255.000	735,963	60.054	735,963	551,125	3,284	24,518		153,502	109,731	43,771	(48,805)	12/09/2021	
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT INC			1.000	21	21.080	21	17	1	1		4	206,158	(206,154)		09/26/2022	
03662Q-10-5	ANSYS INC			5,711.000	1,379,720	241.590	1,379,720	1,266,129				113,592	46,031	67,561		06/14/2022	
036752-10-3	ANTHEM INC			9,849.000	5,052,242	512.970	5,052,242	3,580,582		50,427		486,836		486,836		12/09/2021	
G0398N-12-8	ANTOFAGASTA ORD GBP0.05		B	29,448.000	547,463	18.591	547,463	366,696				158,011	8,458	149,553	22,756	09/07/2022	
Q0429F-10-1	ANZ GROUP HOLDINGS LTD DEF		B	46,779.000	750,570	16.045	750,570	645,520				93,761		93,761	11,289	12/23/2022	
G0403H-10-8	AON PLC CLASS A			7,759.000	2,328,786	300.140	2,328,786	1,981,279		16,377		56,489	45,206	11,283		07/20/2022	
K0514G-10-1	AP MOLLER MAERSK B		B	0.000		2,400.525			843							03/17/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
S62473-06-1	APA GROUP UNITS		B	33,483.000	244,322	7.297	244,322	206,453	5,881	12,455		21,155	4,453	16,702	(17,279)	08/20/2021	
03753U-10-6	APELLIS PHARMACEUTICALS INC			4,366.000	225,766	51.710	225,766	133,877				19,341		19,341		08/20/2021	
03769M-10-6	APOLLO GLOBAL MANAGEMENT INC			19,112.000	1,219,154	63.790	1,219,154	888,708		15,290		330,446	81,283	249,163		07/20/2022	
037833-10-0	APPLE INC.			625,801.000	81,310,324	129.930	81,310,324	74,737,385				482,229	(18,084,857)	7,790,666	(25,875,523)	12/16/2022	
03820C-10-5	APPLIED INDUSTRIAL TECH INC			4,938.000	622,336	126.030	622,336	396,781		6,645		116,066	538	115,528		05/31/2022	
038222-10-5	APPLIED MATERIALS INC			30,728.000	2,992,293	97.380	2,992,293	2,407,475		26,659		(717,158)	798,644	(1,515,802)		11/17/2022	
SBM677-T6-3	APPLUS SERVICES SA		B	0.000		8.474			3							06/30/2020	
038336-10-3	APTARGROUP INC			8,434.000	927,571	109.980	927,571	801,483		12,820		40,067	145,492	(105,425)		12/17/2021	
G6095L-10-9	APTIV PLC			12,430.000	1,157,606	93.130	1,157,606	940,122				(165,001)	324,769	(489,770)		06/14/2022	
03852U-10-6	ARAMARK			23,972.000	991,002	41.340	991,002	686,639		6,481		212,069	20,702	191,367		07/20/2022	
S57692-09-7	ARCADIS NV		B	3,595.000	140,809	39.168	140,809	118,334		4,207		26,188	49,869	(23,681)	(8,606)	08/20/2021	
L0302D-21-0	ARCELORMITTAL SA		B	15,528.000	407,263	26.228	407,263	314,356		5,005		97,078	161,823	(64,745)	(24,988)	08/20/2021	
G0450A-10-5	ARCH CAPITAL GROUP			21,619.000	1,357,241	62.780	1,357,241	911,145				405,230		405,230		07/20/2022	
039483-10-2	ARCHER DANIELS MIDLAND CO			35,041.000	3,253,557	92.850	3,253,557	2,214,372		56,066		885,136		885,136		11/02/2021	
SBNHKY-X4-4	ARGENX		B	2,154.000	800,691	371.723	800,691	597,562				83,002		83,002	(54,647)	08/20/2021	
040337-84-2	ARIEL FUND			140,924.460	8,819,053	62.580	8,819,053	8,545,660				273,393	1,454,340	(1,180,947)		09/09/2022	
040413-10-6	ARISTA NETWORKS INC			7,793.000	945,681	121.350	945,681	879,752				65,929	57,512	8,416		09/07/2022	
S62539-83-8	ARISTOCRAT LEISURE LTD		B	16,062.000	332,437	20.697	332,437	371,284		5,617		(21,003)		(21,003)	(17,844)	04/26/2022	
F0392W-12-5	ARKEMA EUR10		B	646.000	57,830	89.521	57,830	47,515		1,000		(11,719)	56,180	(67,899)	(2,378)	07/20/2022	
363576-10-9	ARTHUR J GALLAGHER & CO			5,367.000	1,011,894	188.540	1,011,894	854,281		5,474		157,613		157,613		07/20/2022	
S60544-09-5	ASAHI GROUP HOLDINGS LTD		B	12,800.000	399,585	31.218	399,585	394,573	5,340	5,771		29,563	60,168	(30,605)	(24,551)	11/17/2022	
S60546-03-3	ASAHI KASEI CORP		B	54,700.000	390,273	7.135	390,273	390,220		24		(20,767)	8,199	(28,966)	20,590	11/17/2022	
G05320-10-9	ASHTEAD GROUP PLC		B	21,407.000	1,215,423	56.777	1,215,423	815,468		16,913		174,002	522,235	(348,233)	(159,210)	08/20/2021	
SB929F-46-4	ASML HOLDING N.V.		B	7,849.000	4,220,253	537.680	4,220,253	2,681,987		44,510		(336,539)	1,477,128	(1,813,668)	(274,000)	08/20/2021	
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS INC			15,060.000	346,380	23.000	346,380	275,380				33,113	72,568	(39,454)		05/31/2022	
04621X-10-8	ASSURANT I NC			2,170.000	271,380	125.060	271,380	232,161		5,946		(66,836)		(66,836)		09/23/2020	
G0585R-10-6	ASSURED GUARANTY LTD			13,849.000	862,239	62.260	862,239	506,905		13,849		167,019		167,019		08/20/2021	
S09895-29-3	ASTRAZENECA PLC ORD USD0.25		B	22,720.000	3,065,868	134.941	3,065,868	2,319,880		63,513		842,074	50,929	791,145	(395,767)	12/09/2021	
00206R-10-2	AT&T INC			253,560.000	4,668,040	18.410	4,668,040	4,183,462		200,355		291,025	432,982	(141,957)		11/17/2022	
04911A-10-7	ATLANTIC UNION BANKSHARES CORP			16,240.000	570,674	35.140	570,674	458,782		18,684		44,772	80,596	(35,824)		03/04/2022	
G0751N-10-3	ATLANTICA SUSTAINABLE INFRASTRUCTU		D	22,445.000	581,326	25.900	581,326	581,326		35,754		(78,614)	124,434	(203,047)		12/09/2022	
W1R924-25-2	ATLAS COPCO CLASS A		B	44,702.000	528,127	11.814	528,127	364,319		3,314		176,785	42,991	133,794	(12,978)	07/20/2022	
SBKX3X-G2-6	AUCKLAND INTERNATIONAL AIRPORT LTD		B	60,473.000	298,702	4.939	298,702	246,287				48,212	33,819	14,393	4,203	07/20/2022	
SB87CV-M3-2	AURIZON HOLDINGS LTD		B	90,083.000	227,865	2.530	227,865	222,665				4,259		4,259	941	11/17/2022	
S54855-27-5	AURUBIS AG		B	0.000		84.206			15							10/01/2020	
052769-10-6	AUTODESK INCORPORATED			8,808.000	1,645,951	186.870	1,645,951	1,498,808				5,396	236,700	(231,304)		09/07/2022	
053015-10-3	AUTOMATIC DATA PROCESSING INC COM			14,073.000	3,361,477	238.860	3,361,477	2,602,176	17,591	49,914		(40,487)	34,678	(75,165)		09/07/2022	
053332-10-2	AUTOZONE INC			694.000	1,711,529	2,466.180	1,711,529	1,097,535				256,634		256,634		11/02/2021	
053484-10-1	AVALONBAY CMNTYS INC			56,067.000	9,055,942	161.520	9,055,942	10,036,855	89,147	127,424		(248,787)	1,860,672	(2,109,459)		12/08/2022	
05352A-10-0	AVANTOR INC			31,227.000	658,577	21.090	658,577	631,098				27,480		27,480		11/17/2022	
053611-10-9	AVERY DENNISON CORP			2,085.000	377,385	181.000	377,385	377,385		1,564			10,112	(10,112)		11/17/2022	
F06106-10-2	AXA		B	58,353.000	1,622,633	27.807	1,622,633	1,236,910		71,057		293,868	302,678	(8,811)	(106,167)	08/20/2021	
G0750C-10-8	AXALTA COATING SYSTEMS LTD			10,113.000	257,578	25.470	257,578	231,414				26,164	1,096	25,068		12/06/2022	
05478C-10-5	AZEK COMPANY INC CLASS A			13,140.000	267,005	20.320	267,005	217,956				49,048		49,048		12/06/2022	
S71558-84-5	BACHEM HOLDING AG-REG B		B	0.000		756.593			6							06/30/2020	
SB3M4R-76-2	BADGER DAYLIGHTING LTD		B	0.000		23.632				7						06/30/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
056525-10-8	BADGER METER INC			4,981.000	543,078	109.030	543,078	391,692		3,956		111,760	64,708	47,053		05/31/2022	
S02634-94-7	BAE SYSTEMS ORD GBP0.025		B	84,157.000	866,550	10.297	866,550	530,436		26,409		330,881		330,881	(91,028)	11/02/2021	
05722G-10-0	BAKER HUGHES CO			23,035.000	680,224	29.530	680,224	437,062		15,555		179,473	76,889	102,584		07/20/2022	
058498-10-6	BALL CORP COM			17,264.000	882,881	51.140	882,881	862,289		4,361		(68,282)	50,876	(119,157)		11/17/2022	
H04530-20-2	BALOISE HOLDING NAMEN		B	1,400.000	215,932	154.237	215,932	180,218	1,990	6,466		23,582	33,342	(9,760)	(3,403)	08/20/2021	
S57059-46-1	BANCO SANTANDER SA EUR 0.5		B	61,275.000	183,272	2.991	183,272	105,684	512	5,546		(9,201)		(9,201)	(12,427)	08/20/2021	
060505-10-4	BANK AMER CORP COM			303,396.000	10,048,476	33.120	10,048,476	8,789,196		188,391		(40,096)	1,487,488	(1,527,584)		07/20/2022	
S60758-08-3	BANK HAPOALIM BM		B	24,430.000	219,617	8.990	219,617	203,412		3,758		20,179	8,689	11,490	(3,973)	06/14/2022	
064058-10-0	BANK NEW YORK MELLON CORP			33,175.000	1,510,126	45.520	1,510,126	1,193,760		44,131		(160,135)	191,092	(351,227)		07/20/2022	
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM		B	6,215.000	304,294	48.961	304,294	236,456		16,513		(102,955)		(102,955)	(33,358)	06/03/2020	
S20760-09-6	BANK OF MONTREAL		B	8,378.000	758,438	90.527	758,438	461,869		29,859		(84,480)		(84,480)	(60,379)	09/23/2020	
S54740-08-9	BANKINTER		B	0.000		4.863			17							11/30/2020	
06652K-10-3	BANKUNITED INC			16,437.000	558,365	33.970	558,365	454,269		15,686		(74,279)	60,674	(134,953)		07/01/2022	
G08036-12-4	BARCLAYS ORD GBP0.25		B	265,574.000	506,407	1.907	506,407	377,175		12,639		23,374	32,079	(8,705)	(46,704)	04/26/2022	
SBMB3B-N1-4	BARCO NV		B	0.000		20.246			5							02/26/2021	
067806-10-9	BARNES GROUP INC			0.000		45.420				49						08/05/2020	
S20246-44-3	BARRICK GOLD CORP COM NPV		B	29,075.000	498,048	17.130	498,048	444,085		2,722		67,693		67,693	(13,730)	09/07/2022	
S50865-77-3	BASF SE		B	21,400.000	1,059,508	49.510	1,059,508	830,194	37,368			153,071	79,946	73,125	76,242	09/07/2022	
070830-10-4	BATH AND BODY WORKS INC			10,980.000	462,697	42.140	462,697	371,586		1,768		91,111	51,355	39,756		11/17/2022	
SB17M2-N2-3	BAUER AG		B	0.000		17.482			1							06/28/2018	
071813-10-9	BAXTER INTL INC			21,391.000	1,090,299	50.970	1,090,299	1,059,933	6,203	13,674		(179,906)	303,132	(483,038)		11/17/2022	
S50692-11-0	BAYER AG ORD NPV		B	10,461.000	539,524	51.575	539,524	485,914	2,714			14,786	47,765	(32,979)	38,824	09/07/2022	
D12096-10-9	BAYERISCHE MOTOREN WERKS AG		B	6,503.000	578,684	88.987	578,684	430,003	10,044	12,897		45,181	40,301	4,879	(4,342)	07/20/2022	
S55019-06-1	BBVA(BILB-VIZ-ARG) EUR0.49		B	149,748.000	900,417	6.013	900,417	673,354	492	20,216		216,091	51,868	164,222	10,972	11/17/2022	
S59324-09-5	BECHTLE AG		B	0.000		35.283			13							06/28/2018	
075887-10-9	BECTON DICKINSON			5,368.000	1,365,082	254.300	1,365,082	1,081,553		18,895		106,535	62,003	44,532		08/20/2021	
S40826-28-1	BEFIMMO SA		B	0.000		36.233			15							11/30/2020	
S51074-01-1	BEIERSDORF AG		B	0.000		101.158			486							03/08/2021	
S58274-31-7	BEKAERT SA		B	0.000		37.781			19							06/30/2020	
S41529-52-0	BELIMO HOLDING AG		B	0.000		415.045			32							06/30/2020	
07831C-10-3	BELLRING BRANDS INC			24,664.000	632,385	25.640	632,385	509,132				123,253	126,640	(3,387)		11/18/2022	
08265T-20-8	BENTLEY SYSTEMS INC CLASS B			16,626.000	614,497	36.960	614,497	508,589		998		105,908	4,052	101,855		06/14/2022	
084670-70-2	BERKSHIRE HATHAWAY INC - CL B			65,826.000	20,333,651	308.900	20,333,651	15,933,879				1,272,961	621,283	651,677		12/09/2021	
086516-10-1	BEST BUY CO INC			1,940.000	155,607	80.210	155,607	122,880	1,707	6,480		32,728	74,224	(41,497)		08/20/2021	
S61446-90-2	BHP BILLITON LTD COMN STOCK		B	79,201.000	2,450,794	30.944	2,450,794	1,876,581		257,232		466,934		466,934	(178,114)	11/02/2021	
G1093E-10-8	BIG YELLOW GROUP PLC		B	29,217.000	403,115	13.797	403,115	429,268		9,945		69,926	281,161	(211,235)	(50,651)	01/12/2022	
S51173-81-3	BILFINGER BERGER SE		B	0.000		29.392			4							02/26/2021	
090043-10-0	BILL COM HOLDINGS INC			1,813.000	197,544	108.960	197,544	192,124				5,421		5,421		06/14/2022	
09073M-10-4	BIO TECHNE CORP			7,296.000	604,692	82.880	604,692	518,016		702		86,676	87,766	(1,089)		09/07/2022	
09062X-10-3	BIOGEN INC			5,416.000	1,499,799	276.920	1,499,799	1,288,678				211,121	113,591	97,530		11/17/2022	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			5,374.000	556,155	103.490	556,155	410,144				146,012		146,012		03/04/2022	
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC			10,257.000	678,603	66.160	678,603	554,083				(8,308)		(8,308)		08/20/2021	
SB76D4-10-3	BKW N AG		B	0.000		136.619			24							11/30/2020	
09215C-10-5	BLACK KNIGHT INC			14,691.000	907,169	61.750	907,169	779,784				127,386		127,386		02/23/2022	
09247X-10-1	BLACKROCK INC			6,763.000	4,792,465	708.630	4,792,465	3,689,412		90,378		415,187	474,476	(59,289)		07/20/2022	
09260D-10-7	BLACKSTONE INC			25,838.000	1,916,921	74.190	1,916,921	1,859,718		54,475		(215,640)	596,254	(811,894)		09/07/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
S73096-81-0	BNP PARIBAS S.A.		B	7,168.000	407,365	56.831	407,365	240,691		13,296		(10,648)	8,869	(19,518)	(7,549)	09/07/2022	
097023-10-5	BOEING CO			19,436.000	3,702,364	190.490	3,702,364	2,461,519				1,139,970	886,276	253,694		11/17/2022	
09857L-10-8	BOOKING HOLDINGS INC			1,510.000	3,043,073	2,015.280	3,043,073	2,414,124				132,902	373,355	(240,453)		09/07/2022	
099724-10-6	BORG WARNER INC.			4,112.000	165,508	40.250	165,508	129,117		2,796		25,906	45,725	(19,820)		08/20/2021	
SBLNN0-G8-4	BOSSARD HOLDING AG		B	0.000		378.297			17							06/30/2020	
101121-10-1	BOSTON PPTYS INC			59,651.000	4,031,215	67.580	4,031,215	4,399,689	58,458	34,712			572,263	(572,263)		12/27/2022	
101137-10-7	BOSTON SCI ENTIFIC CORP COM			60,768.000	2,811,735	46.270	2,811,735	2,076,713				505,168	131,886	373,282		07/20/2022	
S07980-59-2	BP PLC		B	122,608.000	700,407	5.713	700,407	356,959		27,561		220,846		220,846	(69,289)	04/21/2020	
104674-10-6	BRADY CORPORATION			12,104.000	570,098	47.100	570,098	496,617		10,942		(17,961)	63,888	(81,848)		02/24/2022	
SB4YVF-56-3	BRENNTAG AG		B	1,348.000	85,916	63.736	85,916	46,395	1,828	1,498		(29,819)		(29,819)	(6,256)	06/09/2020	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS I			9,940.000	627,214	63.100	627,214	575,653				23,847	422,924	(399,077)		12/16/2022	
110122-10-8	BRISTOL MYERS SQUIBB CO			105,342.000	7,579,357	71.950	7,579,357	6,114,209		227,539		1,011,283		1,011,283		12/09/2021	
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25		B	43,167.000	1,703,939	39.473	1,703,939	1,499,253	28,464	116,662		323,525		323,525	(217,796)	11/02/2021	
11135F-10-1	BROADCOM INC			16,191.000	9,052,874	559.130	9,052,874	6,728,302		218,926		189,847	805,998	(616,150)		09/20/2022	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS			7,930.000	1,063,651	134.130	1,063,651	1,063,651	5,749	15,900			53,815	(53,815)		02/23/2022	
SBPCPY-H2-0	BROOKFIELD ASSET MANAGEMENT VOTING		B	9,690.760	277,288	28.614	277,288	2,743				297,210		297,210	(22,666)	12/14/2022	
11271J-10-7	BROOKFIELD CORP CLASS A		B	38,763.000	1,218,147	31.426	1,218,147	1,218,147				(12,810)	38,710	(51,520)	12,810	12/16/2022	
114340-10-2	BROOKS AUTOMATION INC			7,856.000	457,376	58.220	457,376	337,096				120,280	217,848	(97,568)		10/06/2022	
115236-10-1	BROWN & BROWN			9,508.000	541,671	56.970	541,671	523,889		1,542		17,782		17,782		11/17/2022	
115637-20-9	BROWN FORM AN CORP CLASS B			7,149.000	469,546	65.680	469,546	469,546	1,469				50,543	(50,543)		09/07/2022	
117043-10-9	BRUNSWICK CORP.			10,298.000	742,280	72.080	742,280	565,111		14,631		(93,252)	175,351	(268,603)		05/31/2022	
G16612-10-6	BT GROUP PLC ORD GBP0.05		B	342,806.000	462,051	1.348	462,051	445,831	9,530	32,344		(153,063)	104,372	(257,435)	(67,758)	08/20/2021	
SB07ZB-W6-1	BUCHER INDUSTRIES AG-REG		B	0.000		491.353			17							06/30/2020	
SBKDXJ-H5-0	BUDWEISER BREWING COMPANY APAC LTD		B	38,400.000	120,785	3.145	120,785	100,526				19,567	4,081	15,486	692	09/07/2022	
G16968-11-0	BUNZL		B	12,842.000	426,201	33.188	426,201	346,853	3,213	9,171		(7,667)	13,363	(21,030)	(54,582)	02/23/2022	
SB1764-16-2	BURCKHARDT COMPRESSION HOLDING AG		B	0.000		451.794			38							06/30/2020	
122017-10-6	BURLINGTON STORES INC			2,663.000	539,950	202.760	539,950	370,505				163,998	122,425	41,573		11/17/2022	
12541W-20-9	C.H. ROBINSON WORLDWIDE INC			8,128.000	744,200	91.560	744,200	744,200	4,958	13,411			6,990	(6,990)		02/23/2022	
S56810-46-8	CA IMMOBILIEN		B	0.000		41.142			57							11/30/2020	
12685J-10-5	CABLE ONE INC			693.000	493,319	711.860	493,319	466,160		1,975		27,159		27,159		11/17/2022	
127055-10-1	CABOT CORP.			8,925.000	596,547	66.840	596,547	567,250		10,317		29,297	21,981	7,317		11/18/2022	
12740C-10-3	CADENCE BANK			30,176.000	744,140	24.660	744,140	714,277	5,695	19,312		(5,372)	112,028	(117,400)		12/15/2022	
127387-10-8	CADENCE DESIGN SYSTEMS INC			10,630.000	1,707,603	160.640	1,707,603	1,464,353				101,243	2,698	98,545		11/17/2022	
12769G-10-0	CAESARS ENTERTAINMENT INC			14,493.000	602,909	41.600	602,909	467,544				135,365	103,335	32,030		06/14/2022	
E2427M-12-3	CAIXABANK SA		B	301,034.000	1,179,734	3.919	1,179,734	748,257	3,344	38,761		433,951		433,951	(80,615)	12/09/2021	
13100M-50-9	CALIX INC			6,654.000	455,333	68.430	455,333	233,955				(2,713)	57,012	(59,725)		11/18/2022	
133131-10-2	CAMDEN PROP			6,587.000	736,954	111.880	736,954	736,954	6,192	14,216		(32,830)	114,702	(147,532)		06/14/2022	
134429-10-9	CAMPBELL SOUP CO			8,789.000	498,776	56.750	498,776	399,372		6,504		99,404		99,404		06/14/2022	
S21175-99-7	CANADIAN APARTMENT PROPERTIES REAL		B	6,696.000	210,919	31.499	210,919	210,919	595	505		3,144	1,238	1,906	(3,144)	11/17/2022	
S21705-25-6	CANADIAN IMP BANK COM NPV		B	35,258.000	1,425,205	40.422	1,425,205	1,337,881	21,942	75,307		(109,258)	400,945	(510,203)	(122,460)	08/20/2021	
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD		B	9,640.000	718,224	74.505	718,224	476,043	1,348	4,795		73,160		73,160	(49,269)	08/20/2021	
S57726-27-5	CANCOM		B	0.000		67.343			13							02/26/2021	
F13587-12-0	CAP GEMINI		B	5,892.000	980,650	166.438	980,650	804,100		11,371		(225,304)	178,774	(404,077)	(59,204)	08/20/2021	
14040H-10-5	CAPITAL ONE FINL CORP			4,168.000	387,457	92.960	387,457	384,165		5,002		3,293	147,895	(144,602)		06/14/2022	
14149Y-10-8	CARDINAL HEALTH INC			15,995.000	1,229,536	76.870	1,229,536	779,803	7,929	31,558		405,953		405,953		12/09/2021	
141788-10-9	CARGURUS INC CLASS A			16,320.000	228,643	14.010	228,643	228,643					315,963	(315,963)		07/21/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
S59229-61-7	CARL ZEISS MEDITEC AG		B	885.000	111,358	125.829	111,358	93,158	6			10,187	15,490	(5,303)	8,013	09/07/2022	
142339-10-0	CARLISLE CORP.			1,813.000	427,233	235.650	427,233	427,233					20,106	(20,106)		11/17/2022	
S41692-19-5	CARLSBERG AS CL B		B	1,168.000	154,753	132.494	154,753	123,922	5,094	3,054		(36,616)		(36,616)	(10,344)	12/06/2018	
14316J-10-8	CARLYLE GROUP INC			10,047.000	299,802	29.840	299,802	287,344				12,458		12,458		11/17/2022	
143658-30-0	CARNIVAL CORP			37,778.000	304,491	8.060	304,491	281,678				22,812	312,581	(289,768)		11/17/2022	
14448C-10-4	CARRIER GLOBAL CORP			38,700.000	1,596,375	41.250	1,596,375	1,211,659	7,160	16,232		38,120	231,742	(193,622)		07/20/2022	
146229-10-9	CARTER'S INC			10,758.000	802,654	74.610	802,654	705,772		28,794		(7,004)	219,100	(226,104)		11/18/2022	
147448-10-4	CASELLA WASTE SYSTEMS INC-A			8,172.000	648,121	79.310	648,121	544,070				(48,288)		(48,288)		05/31/2022	
147528-10-3	CASEYS GENERAL STORES, INC.			2,382.000	534,402	224.350	534,402	439,103		3,450		71,920	8,078	63,842		05/31/2022	
W2084X-10-7	CASTELLUM		B	47,122.000	570,963	12.117	570,963	570,963	8,563			842	36,332	(35,490)	(842)	12/05/2022	
149123-10-1	CATERPILLAR INC			18,293.000	4,382,271	239.560	4,382,271	2,857,738		55,146		1,157,716	335,108	822,608		09/07/2022	
12504L-10-9	CBRE GROUP INC			14,459.000	1,112,765	76.960	1,112,765	947,738				93,670	41,172	52,498		06/14/2022	
S21715-73-5	CDN NAT RES COM NPV		B	14,891.000	826,344	55.493	826,344	318,821	9,333	42,196		241,854		241,854	(45,621)	08/20/2021	
S21806-32-8	CDN NATL RAILWAYS COM NPV		B	14,609.000	1,734,169	118.705	1,734,169	1,373,100		27,670		61,043		61,043	(123,926)	08/20/2021	
12514G-10-8	CDW CORP/DE			5,124.000	915,044	178.580	915,044	762,242		6,431		74,090	34,215	39,875		07/20/2022	
150870-10-3	CELANESE CORP			7,233.000	739,502	102.240	739,502	653,429		9,982		86,073	181,693	(95,620)		07/20/2022	
SBFSSB-H4-9	CEMBRA MONEY BANK AG		B	0.000		68.201			83							06/30/2020	
15135B-10-1	CENTENE CORP			25,069.000	2,055,909	82.010	2,055,909	1,678,876				(9,777)		(9,777)		11/02/2021	
15189T-10-7	CENTERPOINT ENERGY INC			52,342.000	1,569,737	29.990	1,569,737	1,229,778		36,639		108,871		108,871		11/02/2021	
15202L-10-7	CENTERSPACE			7,376.000	432,750	58.670	432,750	432,750	5,384	19,168		(62,999)	280,533	(343,532)		11/18/2022	
J05523-10-5	CENTRAL JAPAN RAILWAY CO		B	4,600.000	564,955	122.816	564,955	541,720				(6,767)		(6,767)	30,002	11/17/2022	
156504-30-0	CENTURY COMMUNITIES INC			13,069.000	653,581	50.010	653,581	559,908		4,434		93,673	82,344	11,329		11/18/2022	
15677J-10-8	CERIDIAN HCM HOLDING INC			13,896.000	891,428	64.150	891,428	738,033				153,396	31,630	121,766		07/20/2022	
15687V-10-9	CERTARA			21,877.000	351,563	16.070	351,563	290,527				34,603	274,550	(239,947)		05/31/2022	
125269-10-0	CF INDUSTRIES HOLDINGS			4,921.000	419,269	85.200	419,269	419,269		430			83,643	(83,643)		11/17/2022	
SBJ2L5-75-0	CGI INC		B	5,672.000	488,564	86.136	488,564	402,335				26,796	5,645	21,151	(34,835)	03/08/2021	
159864-10-7	CHARLES RIVER LAB			1,132.000	246,663	217.900	246,663	246,663					22,221	(22,221)		11/17/2022	
808513-10-5	CHARLES SCHWAB			51,956.000	4,325,857	83.260	4,325,857	3,244,981		26,855		513,318	90,892	422,426		09/07/2022	
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A			5,034.000	1,707,029	339.100	1,707,029	1,501,349				(50,864)	1,292,227	(1,343,091)		11/17/2022	
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES		D	4,809.000	606,703	126.160	606,703	519,666				46,166		46,166		12/09/2021	
16359R-10-3	CHEMED CORP			1,380.000	704,393	510.430	704,393	602,436		2,042		6,307	30,977	(24,670)		02/24/2022	
16411R-20-8	CHENIERE ENERGY INC			8,500.000	1,274,660	149.960	1,274,660	392,326		11,773		412,590		412,590		09/23/2020	
G2178K-10-0	CHEUNG KONG INFRASTRUCTURE HOLDING		B	23,500.000	122,996	5.234	122,996	118,218				4,506		4,506	271	11/17/2022	
166764-10-0	CHEVRON CORP			78,162.000	14,029,297	179.490	14,029,297	8,202,595		443,960		4,856,987		4,856,987		11/02/2021	
16679L-10-9	CHEWY INC CLASS A			6,857.000	254,258	37.080	254,258	210,647				43,611	69,804	(26,194)		09/07/2022	
169656-10-5	CHIPOTLE MEXICAN GRILL			1,319.000	1,830,099	1,387.490	1,830,099	1,698,782				(41,783)	225,346	(267,129)		07/20/2022	
674215-20-7	CHORD ENERGY CORP			5,903.000	807,589	136.810	807,589	600,042		28,531		207,547	1,801	205,746		11/18/2022	
K1830B-10-7	CHRISTIAN HANSEN HOLDING A/S		B	0.000		79.761			1,007							11/02/2021	
H1467J-10-4	CHUBB LTD			12,516.000	2,761,030	220.600	2,761,030	2,135,207	10,388	23,090		454,777	115,912	338,865		09/07/2022	
SBP3QY-Z2-9	CIA DE DISTRIBUCION INTEGRAL SA		B	0.000		15.625			3							06/30/2020	
SB15CL-93-0	CIE AUTOMOTIVE SA		B	0.000		28.069			16							06/30/2020	
S73804-82-5	CIE DE ST-GOBAIN EUR4		B	13,738.000	669,315	48.720	669,315	478,295		9,893		(71,658)	50,870	(122,528)	(14,528)	07/20/2022	
125523-10-0	CIGNA CORPORATION			13,637.000	4,518,484	331.340	4,518,484	2,841,054		61,094		1,387,019		1,387,019		12/09/2021	
172062-10-1	CINCINNATI FINL CORP			6,275.000	642,497	102.390	642,497	497,823	4,330	10,810		24,076	51,030	(26,954)		09/07/2022	
17243V-10-2	CINEMARK HOLDINGS INC			33,980.000	294,267	8.660	294,267	294,267				(116,077)	141,599	(257,676)		11/18/2022	
172908-10-5	CINTAS COR P COM			3,577.000	1,615,445	451.620	1,615,445	1,215,377		13,305		179,917	6,310	173,607		02/23/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
172755-10-0	CIRRUS LOGIC INC			8,201.000	610,810	74.480	610,810	566,906				43,904	109,382	(65,478)		11/18/2022	
17275R-10-2	CISCO SYS INC			141,890.000	6,759,640	47.640	6,759,640	5,431,813		162,427		67,946	1,162,952	(1,095,006)		09/07/2022	
172967-42-4	CITIGROUP INC			70,832.000	3,203,731	45.230	3,203,731	2,941,378		88,695		117,808	402,185	(284,377)		06/14/2022	
174610-10-5	CITIZENS FINANCIAL GROUP			29,351.000	1,155,549	39.370	1,155,549	898,796		45,245		(69,986)	132,705	(202,691)		07/20/2022	
SBYZQ0-77-2	CK ASSET HOLDINGS LTD		B	20,120.000	123,866	6.156	123,866	116,564		5,691		(2,841)		(2,841)	(135)	08/20/2021	
G21765-10-5	CK HUTCHISON HOLDINGS LTD		B	34,320.000	206,009	6.003	206,009	189,746		11,806		16,478	31,679	(15,201)	(215)	08/20/2021	
184496-10-7	CLEAN HARBORS			4,080.000	465,610	114.120	465,610	365,338				100,272	46,873	53,399		11/21/2022	
185123-10-6	CLEARWATER ANALYTICS HOLDINGS INC			24,490.000	459,188	18.750	459,188	299,553				107,939	137,841	(29,902)		11/02/2022	
185899-10-1	CLEVELAND CLIFFS INC			23,037.000	371,126	16.110	371,126	339,796				31,330		31,330		11/17/2022	
189054-10-9	CLOROX CO			6,376.000	894,744	140.330	894,744	785,132		24,441		25,718	126,995	(101,277)		06/14/2022	
18915M-10-7	CLOUDFLARE INC CLASS A			12,281.000	555,224	45.210	555,224	553,672				(18,486)	160,629	(179,114)		07/20/2022	
Y1660Q-10-4	CLP HOLDINGS LTD		B	37,500.000	273,624	7.297	273,624	273,624		5,087		(3,919)	34,759	(38,678)	886	11/17/2022	
12572Q-10-5	CME GROUP INC.			12,580.000	2,115,453	168.160	2,115,453	2,024,107	56,610	59,221		(291,039)	196,736	(487,775)		11/17/2022	
125896-10-0	CMS ENERGY CORP			6,602.000	418,105	63.330	418,105	386,547				31,558		31,558		11/17/2022	
SBDSV2-V0-9	CNH INDUSTRIAL N.V. NV		B	38,840.000	620,329	15.971	620,329	442,517		11,472		83,016	97,521	(14,505)	(38,144)	08/20/2021	
191216-10-0	COCA COLA CO.			168,642.000	10,727,318	63.610	10,727,318	8,870,491		296,810		749,915	7,890	742,025		11/02/2021	
G25839-10-4	COCA-COLA EUROPACIFIC PARTNERS PLC		D	10,053.000	556,132	55.320	556,132	424,538		17,090		117,038	75,050	41,988		04/26/2022	
S41779-88-5	COFINIMMO		B	4,533.000	404,927	89.329	404,927	1,075,629	30			10,406	252,695	(242,290)	17,946	08/03/2022	
192422-10-3	COGNEX CORP			13,341.000	628,495	47.110	628,495	552,984		2,162		52,480	156,570	(104,090)		09/07/2022	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A			18,646.000	1,066,365	57.190	1,066,365	1,033,686		13,329		(239,110)	148,197	(387,306)		11/17/2022	
19260Q-10-7	COINBASE GLOBAL INC CLASS A			8,580.000	303,646	35.390	303,646	303,646					138,910	(138,910)		06/14/2022	
Q26203-40-8	COLES GROUP LTD		B	61,462.000	696,897	11.339	696,897	649,264		27,171		74,905	87,177	(12,272)	(47,792)	01/20/2022	
194162-10-3	COLGATE PALMOLIVE CO			21,608.000	1,702,494	78.790	1,702,494	1,517,962		25,862		101,941	71,058	30,883		06/14/2022	
SB8FMR-X8-9	COLOPLAST CLASS B		B	0.000		114.679			570							02/23/2022	
20030N-10-1	COMCAST CORP NEW CL A			172,128.000	6,019,316	34.970	6,019,316	5,491,390		86,190		118,807	1,303,264	(1,184,457)		11/17/2022	
200340-10-7	COMERICA INC			9,682.000	647,242	66.850	647,242	352,812	6,584	26,335		(195,092)		(195,092)		09/23/2020	
SBD376-K0-4	COMET HOLDING AG		B	0.000		396.131			2							02/26/2021	
200525-10-3	COMMERCE BANCSHARES, INC.			6,403.000	435,852	68.070	435,852	400,098		25,197		(349)	1,956	(2,305)		12/22/2022	
SB90LK-T4-1	COMMERZBANK AG		B	28,616.000	269,855	9.430	269,855	186,945	19			67,766		67,766	1,372	07/20/2022	
S62150-35-4	COMMONWEALTH BANK OF AUSTRALIA		B	23,450.000	1,631,609	69.578	1,631,609	1,343,861		31,233		305,904	206,088	99,817	(69,822)	09/07/2022	
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	DB	B	14,097.000	1,826,881	129.594	1,826,881	1,161,899	15,447	56,313		(186,221)	70,958	(257,179)	(34,783)	08/20/2021	
SBD6K4-57-9	COMPASS GROUP PLC		B	54,373.010	1,254,147	23.066	1,254,147	971,272		16,413		193,836	3,122	190,714	(152,455)	12/09/2021	
D15813-21-1	COMPUGROUP MEDICAL		B	0.000		68.571			7							06/28/2018	
SBMY7C-H1-5	COMPUGROUP MEDICAL N		B	0.000		79.403			4							06/30/2020	
205887-10-2	CONAGRA BRANDS INC			23,696.000	917,035	38.700	917,035	753,533		15,639		163,502		163,502		06/14/2022	
20825C-10-4	CONOCOPHILLIPS			59,455.000	7,015,690	118.000	7,015,690	4,019,548	41,619	266,953		2,724,228		2,724,228		12/09/2021	
209115-10-4	CONSOLIDATED EDISON INC			27,421.000	2,613,496	95.310	2,613,496	2,090,194		86,650		273,936		273,936		11/02/2021	
21036P-10-8	CONSTELLAT ION BRANDS INC CL A			7,402.000	1,715,414	231.750	1,715,414	1,503,922		19,959		31,516		31,516		02/23/2022	
21037T-10-9	CONSTELLATION ENERGY CORP			10,318.000	889,515	86.210	889,515	476,983		5,795		412,532	165	412,367		11/17/2022	
D16212-14-0	CONTINENTAL AG		B	0.000		59.745			8,037							06/26/2020	
SBP4W2-06-1	CONZZETA AG		B	0.000		1,400.778			53							06/30/2020	
216648-40-2	COOPER COMPANIES INC			2,809.000	928,852	330.670	928,852	741,295				187,557	118,568	68,989		09/07/2022	
219350-10-5	CORNING IN C COM			32,592.000	1,040,988	31.940	1,040,988	893,906		29,212		16,387	157,645	(141,257)		07/20/2022	
S57304-09-9	CORPORACION FINANCIERA ALBA		B	0.000		52.562			8							06/30/2020	
22052L-10-4	CORTEVA INC			42,029.000	2,470,465	58.780	2,470,465	1,627,411		24,377		483,334		483,334		11/02/2021	
22160N-10-9	COSTAR GROUP INC			18,693.000	1,444,595	77.280	1,444,595	1,047,293				397,303		397,303		07/20/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
22160K-10-5	COSTCO WHS L CORP NEW COM			16,631.000	7,592,052	456.500	7,592,052	6,754,607		56,846		(1,309,158)	157,160	(1,466,317)		07/20/2022	
127097-10-3	COTERRA ENERGY INC			25,921.000	636,879	24.570	636,879	636,879		16,537			84,040	(84,040)		11/17/2022	
22266L-10-6	COUPA SOFTWARE INC			4,836.000	382,866	79.170	382,866	233,772				149,094		149,094		11/17/2022	
222795-50-2	COUSINS PROPERTIES REIT INC			56,072.000	1,418,061	25.290	1,418,061	1,462,699		31,325		85,836	389,765	(303,929)		09/21/2022	
SBYTBW-Y9-8	COVESTRO AG		B	0.000		39.008			6,570							03/22/2022	
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3		B	86,980.000	912,605	10.492	912,605	710,022		73,069		(71,481)	201,911	(273,392)	(55,369)	08/20/2021	
S71715-89-0	CREDIT SUISSE GROUP AG CHF0.5		B	0.000		2.987			1,190							04/26/2022	
S41822-49-5	CRH PLC ORD EURO.32(DUBLIN LISTING)		B	6,203.000	245,012	39.499	245,012	175,932		7,652		(63,543)	6,536	(70,079)	(13,064)	06/26/2020	
22663K-10-7	CRINETICS PHARMACEUTICALS INC			18,210.000	333,243	18.300	333,243	327,907				5,336	36,695	(31,359)		12/27/2022	
G25536-15-5	CRODA INTERNATIONAL PLC		B	3,806.000	302,347	79.440	302,347	273,867		3,307		2,247	85,856	(83,609)	(12,823)	09/07/2022	
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A			7,653.000	805,784	105.290	805,784	805,784				(48,794)	525,121	(573,915)		11/17/2022	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO			18,018.000	2,443,962	135.640	2,443,962	2,342,625		83,051		(358,019)	626,803	(984,821)		11/17/2022	
228368-10-6	CROWN HOLDINGS INC			4,473.000	367,725	82.210	367,725	362,447		3,936		(38,736)	88,342	(127,078)		08/20/2021	
Q3018U-10-9	CSL LIMITED COMMON STOCK		B	8,469.000	1,652,678	195.144	1,652,678	1,551,975		18,682		220,237	238,101	(17,864)	(119,534)	08/20/2021	
126408-10-3	CSX CORP			72,762.000	2,254,167	30.980	2,254,167	1,755,325		29,105		(318,070)	163,615	(481,684)		08/20/2021	
229663-10-9	CUBESMART			140,419.000	5,651,865	40.250	5,651,865	5,645,784	68,805	15,839		(66,117)	271,730	(337,847)		12/19/2022	
229899-10-9	CULLEN FROST BANKERS, INC.			4,225.000	564,883	133.700	564,883	468,414		12,125		39,360	4,218	35,142		12/22/2022	
231021-10-6	CUMMINS IN C COM			5,997.000	1,453,013	242.290	1,453,013	1,107,785		22,989		227,669	15,719	211,950		07/20/2022	
G2717B-10-8	CUSHMAN AND WAKEFIELD PLC			45,890.000	571,789	12.460	571,789	511,405				(143,368)	117,550	(260,918)		12/16/2022	
126650-10-0	CVS HEALTH CORPORATION			42,416.000	3,952,747	93.190	3,952,747	3,461,680		93,315		(422,888)		(422,888)		11/02/2021	
23282W-60-5	CYTOKINETICS INC			7,699.000	352,768	45.820	352,768	301,259				51,509	25,841	25,668		11/08/2022	
23331A-10-9	D R HORTON INC COM			15,291.000	1,363,040	89.140	1,363,040	949,517		12,013		23,787	136,623	(112,837)		07/20/2022	
SB1Z4W-D0-0	DAETWYLER HOLDING AG		B	0.000		412.343			14							10/01/2020	
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC		B	24,100.000	546,860	22.691	546,860	381,617		13,252		233,256	86,533	146,722	(86,551)	08/20/2021	
SB0J7D-91-9	DAIICHI SANKYO LTD		B	34,400.000	1,108,037	32.210	1,108,037	759,563		6,493		504,254	7,858	496,396	(158,510)	03/04/2022	
J10038-11-5	DAIKIN INDUSTRIES JPY50		B	5,800.000	887,946	153.094	887,946	887,946		8,080		72,443	383,558	(311,115)	(115,011)	08/20/2021	
SBP6VL-Q4-0	DAIMLER TRUCK AG		B	16,822.000	519,657	30.892	519,657	384,800				153,847	37,850	115,997	(18,990)	03/04/2022	
D1668R-12-3	DAIMLERCHRYSLER		B	16,116.000	1,056,067	65.529	1,056,067	634,804	41,473	35,721		26,988	43,159	(16,171)	(22,236)	07/20/2022	
235851-10-2	DANAHER CO RP COM			26,816.000	7,117,503	265.420	7,117,503	6,307,813	6,704	21,552		(451,152)	693,631	(1,144,784)		07/20/2022	
K22272-11-4	DANSKE BANK		B	28,814.000	567,774	19.705	567,774	336,234	6,185	6,232		159,571	52,653	106,918	(36,761)	08/20/2021	
237194-10-5	DARDEN RESTAURANTS INC			5,606.000	775,478	138.330	775,478	532,863		25,900		9,475	78,485	(69,010)		08/20/2021	
F24571-45-1	DASSAULT SYSTEMES		B	6,993.000	249,982	35.748	249,982	249,982				(6,254)	14,157	(20,411)	6,254	11/17/2022	
23804L-10-3	DATADOG INC CLASS A			10,830.000	796,005	73.500	796,005	796,005					140,961	(140,961)		11/17/2022	
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC			3,440.000	256,865	74.670	256,865	256,865					112,370	(112,370)		07/20/2022	
S61752-03-6	DBS GROUP HOLDINGS LTD		B	70,800.000	1,790,587	25.291	1,790,587	1,478,084		73,983		107,020	41,701	65,319	10,082	08/20/2021	
243537-10-7	DECKERS OUTDOOR CORP			1,335.000	532,879	399.160	532,879	279,914				157,817	42,150	115,667		11/18/2022	
244199-10-5	DEERE & CO.			9,805.000	4,203,992	428.760	4,203,992	2,617,886	11,766	36,316		1,057,107	261,068	796,040		09/07/2022	
24477E-10-3	DEFINITIVE HEALTHCARE CORP CLASS A			26,427.000	290,433	10.990	290,433	288,685				398	240,288	(239,890)		12/23/2022	
SBZCNB-42-5	DELIVERY HERO		B	5,718.000	273,271	47.791	273,271	212,526				49,863	31,289	18,575	10,882	07/20/2022	
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC			12,804.000	514,977	40.220	514,977	436,431		7,467		24,643	85,293	(60,650)		09/07/2022	
24869P-10-4	DENNYS CORP			33,717.000	310,534	9.210	310,534	293,929				(76,479)	133,814	(210,294)		11/18/2022	
24906P-10-9	DENTSPLY SIRONA INC			15,438.000	491,546	31.840	491,546	461,280	1,930	2,593		30,266	146,722	(116,456)		11/17/2022	
J1207N-10-8	DENTSU GROUP INC		B	12,000.000	376,975	31.415	376,975	340,737	6,281	2,423		34,921	57,670	(22,749)	1,317	07/20/2022	
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)		B	53,970.000	609,863	11.300	609,863	404,257	2,275	4,968		209,615	174,907	34,708	(12,749)	07/20/2022	
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV		B	6,917.000	1,191,481	172.254	1,191,481	983,488	16,030	17,386		140,204		140,204	(55,511)	03/04/2022	
D1854M-10-2	DEUTSCHE EUROSHOP AG		B	0.000		17.119										05/25/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
S52874-88-0	DEUTSCHE LUFTHANSA AG		B	53,162.000	440,564	8.287	440,564	308,210				114,809	31,894	82,915	17,544	07/20/2022	
SBYM69-17-0	DEUTSCHE PFANDBRIEFBANK AG		B	0.000		11.201			5								
S46178-59-6	DEUTSCHE POST AG COM STK		B	28,165.000	1,057,479	37.546	1,057,479	858,520	8,184			152,497	232,605	(80,108)	46,462	09/07/2022	
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK		B	79,705.000	1,585,444	19.891	1,585,444	1,305,621		55,467		269,209	59,505	209,704	(100,825)	01/20/2022	
D2046U-17-6	DEUTSCHE WOHNEN		B	8,070.000	171,264	21.222	171,264	154,202		346		24,044	185,171	(161,126)	(6,983)	08/20/2021	
25179M-10-3	DEVON ENERGY CORP.			24,349.000	1,497,707	61.510	1,497,707	1,022,171		125,884		425,134		425,134		11/02/2021	
252131-10-7	DEXCOM INC			15,882.000	1,798,478	113.240	1,798,478	1,238,509				517,045	689,194	(172,149)		09/07/2022	
G3190P-10-0	DEXUS PROPERTY GROUP		B	34,348.000	180,521	5.256	180,521	170,489	6,497	9,088		4,032	86,206	(82,173)	(15,002)	08/20/2021	
G42089-11-3	DIAGEO		B	49,058.000	2,153,934	43.906	2,153,934	1,911,388		44,826		(70,015)	184,901	(254,916)	(272,936)	08/20/2021	
25278X-10-9	DIAMONDBACK ENERGY INC			4,078.000	557,789	136.780	557,789	121,932		36,539		117,977		117,977		09/23/2020	
D2837E-19-1	DIC ASSET AG		B	0.000		10.929			4							06/30/2020	
S42474-94-0	DIETEREN SA		B	0.000		172.894			19							06/30/2020	
253868-10-3	DIGITAL REALTY TRUST INC			82,561.000	8,278,391	100.270	8,278,391	9,069,254	93,930	62,654		(40,655)	1,429,298	(1,469,953)		12/27/2022	
254709-10-8	DISCOVER FINL SVCS			12,945.000	1,266,409	97.830	1,266,409	1,038,976		29,774		(757)	228,758	(229,515)		08/20/2021	
25470M-10-9	DISH NETWORK CORP			6,771.000	95,065	14.040	95,065	93,643				1,422	126,008	(124,586)		08/20/2021	
254687-10-6	DISNEY WALT CO			73,744.000	6,406,879	86.880	6,406,879	6,406,879					2,421,852	(2,421,852)		11/17/2022	
G28923-10-3	DIVERSEY HOLDINGS LTD			31,989.000	136,273	4.260	136,273	136,273					272,428	(272,428)		05/31/2022	
SB710P-M2-6	DKSH HOLDING AG		B	0.000		81.604			34							06/30/2020	
R1812S-10-5	DNB ASA		B	0.000		18.927			2,582							09/23/2020	
R1R15X-10-0	DNB BANK		B	47,250.000	932,673	19.739	932,673	749,470	12,430	34,823		186,057	221,373	(35,317)	(105,113)	06/14/2022	
256163-10-6	DOCUSIGN INC			12,024.000	666,370	55.420	666,370	575,134				91,236	77,293	13,943		11/17/2022	
256677-10-5	DOLLAR GENERAL CORP			7,253.000	1,786,051	246.250	1,786,051	1,366,839	3,989	14,260		80,091		80,091		06/14/2022	
256746-10-8	DOLLAR TREE INC			11,508.000	1,627,692	141.440	1,627,692	1,189,125				10,587		10,587		11/02/2021	
SB4TP9-G2-2	DOLLARAMA INC		B	18,022.000	1,053,295	58.445	1,053,295	764,894		2,543		226,037		226,037	(76,017)	11/02/2021	
25746U-10-9	DOMINION ENERGY INC			36,988.000	2,268,104	61.320	2,268,104	2,234,654		85,662		(119,343)	386,288	(505,631)		11/17/2022	
SB07SF-G7-6	DOMINOS PIZZA ENTERPRISES LTD		B	1,989.000	89,361	44.927	89,361	85,808				3,184		3,184	369	11/17/2022	
25862V-10-5	DOUBLEVERIFY HOLDINGS INC			18,391.000	403,866	21.960	403,866	400,732				3,135	1,282	1,853		11/18/2022	
25960R-10-5	DOUGLAS DYNAMICS INC			8,463.000	306,022	36.160	306,022	237,133		9,780		41,681	63,891	(22,210)		05/31/2022	
25960P-10-9	DOUGLAS EMMETT INC			29,586.000	463,908	15.680	463,908	463,908	5,621	12,177			263,830	(263,830)		12/16/2022	
260003-10-8	DOVER CORP COM			10,128.000	1,371,432	135.410	1,371,432	1,128,088		17,228		(48,865)	244,037	(292,901)		07/20/2022	
260557-10-3	DOW INC			18,677.000	941,134	50.390	941,134	754,956		52,296		24,037	142,263	(118,225)		08/20/2021	
26210V-10-2	DRIVEN BRANDS HOLDINGS INC			23,711.000	647,547	27.310	647,547	619,067				(70,365)	29,451	(99,816)		12/28/2022	
26210C-10-4	DROPBOX INC CLASS A			9,043.000	202,382	22.380	202,382	187,371				15,011	16,857	(1,846)		09/07/2022	
K3013J-15-4	DSV DE SAMMENSLUT VOGN		B	2,329.000	366,505	157.366	366,505	256,670	784	1,385		(92,353)	59,022	(151,375)	(26,067)	03/04/2022	
23345M-10-7	DT MIDSTREAM INC			4,017.000	221,979	55.260	221,979	146,258	2,571	10,123		29,244		29,244		08/20/2021	
233331-10-7	DTE ENERGY CO			8,035.000	944,354	117.530	944,354	801,031	7,653	28,444		(16,150)		(16,150)		08/20/2021	
S51199-01-6	DUERR AG		B	0.000		40.299			7							06/30/2020	
26441C-20-4	DUKE ENERGY HLDG CORP			5,451.000	561,398	102.990	561,398	449,245		21,695		3,920	14,332	(10,411)		08/20/2021	
26614N-10-2	DUPONT DE NEMOURS INC			16,909.000	1,160,465	68.630	1,160,465	820,626		22,320		6,730	212,175	(205,444)		08/20/2021	
268150-10-9	DYNATRACE INC			9,023.000	345,581	38.300	345,581	331,415				14,166		14,166		11/17/2022	
D24914-13-3	E.ON AG CMN STK		B	17,835.000	177,667	9.962	177,667	137,959	8,656	6,779		(7,843)	49,384	(57,226)	(12,384)	08/20/2021	
N3114C-80-8	EADS(EURO AERO DEF EUR1		B	8,477.000	1,004,406	118.486	1,004,406	644,315		11,721		128,413	141,740	(13,326)	(65,423)	08/20/2021	
27579R-10-4	EAST WEST BANCORP INC			1,716.000	113,084	65.900	113,084	56,182		2,746		(21,930)		(21,930)		06/26/2020	
277276-10-1	EASTGROUP PROPERTY			4,421.000	654,573	148.060	654,573	599,641	5,526	19,230		(255,746)	71,592	(327,338)		07/13/2022	
277432-10-0	EASTMAN CH EM CO COM			2,536.000	206,532	81.440	206,532	148,601	2,003	7,709		(100,096)		(100,096)		06/26/2020	
G29183-10-3	EATON CORP PLC			13,920.000	2,184,744	156.950	2,184,744	1,709,770		29,196		222,922	143,424	79,498		09/07/2022	

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
278642-10-3	EBAY INC			30,933.000	1,282,792	41.470	1,282,792	1,118,622		15,740		18,051	259,460	(241,409)		11/17/2022	
S54683-24-8	EBRO PULEVA SA		B	0.000		18.293			19							06/30/2020	
278865-10-0	ECOLAB INC			5,351.000	778,892	145.560	778,892	711,709	2,836	10,916		(203,806)	272,593	(476,400)		08/20/2021	
281020-10-7	EDISON INTL			9,828.000	625,257	63.620	625,257	588,108	7,248			37,150		37,150		11/17/2022	
28176E-10-8	EDWARDS LIFESCIENCES CORP			19,304.000	1,440,271	74.610	1,440,271	1,292,545				(572,928)	487,634	(1,060,562)		08/20/2021	
S63072-00-3	EISAI LTD		B	9,700.000	639,879	65.967	639,879	408,763		8,986		310,655	99,724	210,931	(79,539)	04/26/2022	
285512-10-9	ELECTRONIC ARTS INC			10,007.000	1,222,655	122.180	1,222,655	1,129,258		5,206		12,984	88,884	(75,900)		11/17/2022	
532457-10-8	ELI LILLY & CO			35,091.000	12,837,691	365.840	12,837,691	7,961,600		137,272		3,338,015		3,338,015		02/23/2022	
SBMDTR-73-1	EMBRACER GROUP		B	23,124.000	104,951	4.539	104,951	103,850				(1,746)	26,699	(28,444)	2,847	11/17/2022	
291011-10-4	EMERSON ELEC CO			28,950.000	2,780,937	96.060	2,780,937	2,075,944		51,459		583,956	410,953	173,003		07/20/2022	
SB03PQ-Z8-1	EMMI AG		B	0.000		1,138.132			11							06/30/2020	
S24661-49-8	ENBRIDGE INC		B	31,037.000	1,212,206	39.057	1,212,206	989,398		69,949		82,225		82,225	(84,078)	08/20/2021	
29261A-10-0	ENCOMPASS HEALTH CORP			14,635.000	875,319	59.810	875,319	652,289	2,195	14,178		203,934	115,895	88,040		08/02/2022	
E41222-11-3	ENDESA SA EUR1.2		B	0.000		18.821				2,120						09/23/2020	
T3679P-11-5	ENEL SPA CMN STK PAR EUR1		B	98,895.000	530,895	5.368	530,895	409,232		34,331		2,821	230,630	(227,809)	(33,713)	08/20/2021	
S71450-56-3	ENI SPA		B	128,088.000	1,816,221	14.179	1,816,221	1,167,823		92,038		220,945	61,989	158,956	(122,720)	08/20/2021	
29355A-10-7	ENPHASE ENERGY INC			5,944.000	1,574,922	264.960	1,574,922	798,065				727,860		727,860		01/20/2022	
29364G-10-3	ENTERGY CORP			15,982.000	1,797,975	112.500	1,797,975	1,587,791		65,526		41,003	43,400	(2,397)		11/02/2021	
SBRJ2V-C4-5	ENTRA		B	0.000		20.668			54							10/01/2020	
29404K-10-6	ENVESTNET INC			9,048.000	558,262	61.700	558,262	402,137				76,371	218,310	(141,939)		11/09/2022	
29415F-10-4	ENVISTA HOLDINGS CORP			14,772.000	497,373	33.670	497,373	422,492				(90,233)	78,377	(168,610)		02/24/2022	
26875P-10-1	EOG RESOUR CES INC COM			13,937.000	1,805,120	129.520	1,805,120	1,238,024		122,646		567,097		567,097		12/09/2021	
29414B-10-4	EPAM SYSTEMS INC			1,454.000	476,534	327.740	476,534	404,735				71,799		71,799		06/14/2022	
W25918-12-4	EPIROC CLASS A		B	39,947.000	727,860	18.221	727,860	505,598		8,902		(58,377)	125,037	(183,413)	(99,993)	08/20/2021	
W3R27C-10-2	EQT		B	11,800.000	249,828	21.172	249,828	232,970		1,350		22,288	32,934	(10,645)	(5,430)	07/20/2022	
26884L-10-9	EQT CORPORATION			8,286.000	280,315	33.830	280,315	280,315		2,229			59,445	(59,445)		11/17/2022	
294429-10-5	EQUIFAX IN C COM			4,488.000	872,288	194.360	872,288	798,411		3,075		(110,534)	16,495	(127,028)		11/17/2022	
29444U-70-0	EQUINIX REIT INC			9,450.000	6,190,034	655.030	6,190,034	6,049,850		16,349		68,875	452,085	(383,211)		12/27/2022	
R8413J-10-3	EQUINOR ASA		B	7,929.000	283,161	35.712	283,161	207,148	3,205	10,102		109,478		109,478	(38,426)	11/02/2021	
29452E-10-1	EQUITABLE HOLDINGS INC			9,774.000	280,514	28.700	280,514	158,932		7,624		(39,976)		(39,976)		06/09/2020	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES			22,030.000	1,423,138	64.600	1,423,138	1,384,365	9,032	46,694		(158,887)	349,125	(508,012)		10/06/2021	
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN			145,736.000	8,598,424	59.000	8,598,424	12,505,203	91,085	191,997		(172,821)	2,881,977	(3,054,798)		11/17/2022	
29530P-10-2	ERIE IDEMNITY CO CL A			578.000	143,760	248.720	143,760	111,392		642		32,368		32,368		07/20/2022	
S52898-37-6	ERSTE GROUP BANK		B	10,243.000	326,862	31.911	326,862	227,182	5,686	11,552		41,678	160,308	(118,630)	(14,112)	09/07/2022	
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST			27,759.000	651,504	23.470	651,504	473,490	7,634	27,214		(11,777)	121,101	(132,878)		11/18/2022	
297178-10-5	ESSEX PROPERTY			3,772.000	799,362	211.920	799,362	782,765	8,298			16,597		16,597		11/17/2022	
F31668-10-0	ESSILORLUXOTTICA SA		B	5,496.000	992,460	180.579	992,460	726,766		10,930		66,129	181,495	(115,366)	(62,433)	08/20/2021	
SBF1K7-P7-9	ESSITY CLASS B		B	22,031.000	577,866	26.230	577,866	425,221		11,584		133,135	192,646	(59,511)	(81,429)	08/20/2021	
518439-10-4	ESTEE LAUDER COS.			6,214.000	1,541,756	248.110	1,541,756	1,315,880		15,246		(325,456)	476,008	(801,464)		06/14/2022	
29786A-10-6	ETSY INC			8,046.000	963,750	119.780	963,750	745,542				218,208		218,208		07/20/2022	
N31068-19-5	EUROCOMMERCIAL PROPERTIES NV		B	14,203.000	342,574	24.120	342,574	342,574				(5,371)	4,004	(9,374)	5,371	12/06/2022	
L31839-13-4	EUROFINS SCIENTIFIC		B	1,699.000	121,597	71.570	121,597	109,037		791		(40,653)	4,027	(44,680)	(1,183)	11/17/2022	
SB04M8-J6-4	EURONAV NV		B	0.000		9.249			44							05/25/2021	
SBZ076-96-6	EUROPRIS		B	0.000		6.492			22							06/30/2020	
29977A-10-5	EVERCORE PARTNETS INC C-A			5,793.000	631,900	109.080	631,900	476,474		13,960		155,426	215,943	(60,517)		09/06/2022	
G3223R-10-8	EVEREST RE GROUP LTD			515.000	170,604	331.270	170,604	94,246		3,348		29,535		29,535		06/26/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
30040W-10-8	EVERSOURCE ENERGY			11,376.000	953,764	83.840	953,764	834,989		27,821		(38,224)	35,002	(73,226)		11/17/2022	
W3287P-11-5	EVOLUTION GAMING GROUP		B	3,448.000	336,014	97.452	336,014	275,529				84,612	42,902	41,710	(24,128)	04/26/2022	
30063P-10-5	EXACT SCIENCES CORP			9,654.000	477,970	49.510	477,970	313,658				164,311	47,112	117,200		09/07/2022	
30161N-10-1	EXELON CORP COM			30,826.000	1,332,608	43.230	1,332,608	1,006,179		41,615		(35,838)	5,117	(40,956)		12/09/2021	
30212P-30-3	EXPEDIA IN C DEL COM			2,321.000	203,320	87.600	203,320	182,287				(158,430)	74,828	(233,259)		07/20/2022	
302130-10-9	EXPEDITORS INTL WA INC COM			8,144.000	846,324	103.920	846,324	719,197		10,913		114,833	104,690	10,143		04/26/2022	
SB19NL-V4-3	EXPERIAN PLC COMMON STOCK		B	21,604.000	731,027	33.838	731,027	560,792		10,816		(28,947)	181,618	(210,565)	(75,848)	06/14/2022	
30225T-10-2	EXTRA SPACE STORAGE INC			5,811.000	855,263	147.180	855,263	755,418		22,737		(140,644)	46,737	(187,381)		06/14/2022	
30231G-10-2	EXXON MOBIL CORP			211,695.000	23,349,959	110.300	23,349,959	12,102,737				10,396,341		10,396,341		12/09/2021	
302491-30-3	F M C CORP.			11,459.000	1,430,083	124.800	1,430,083	1,050,518	6,646	24,293		170,854		170,854		11/02/2021	
30190A-10-4	F&G ANNUITIES AND LIFE INC WHEN IS			1,150.420	23,020	20.010	23,020	23,020					702	(702)		12/01/2022	
315616-10-2	F5 NETWORKS INC			2,147.000	308,116	143.510	308,116	308,116					8,159	(8,159)		11/17/2022	
30303M-10-2	FACEBOOK INC			75,736.000	9,114,070	120.340	9,114,070	9,045,690				(749,555)	9,825,578	(10,575,133)		09/07/2022	
303075-10-5	FACTSET RESEARCH SYSTEMS			1,143.000	458,583	401.210	458,583	400,873		2,035		57,710		57,710		06/14/2022	
SB1PQH-S6-2	FAES FARMA SA		B	0.000		3.545			2							01/04/2021	
SB281L-72-9	FAGRON NV		B	0.000		14.664			7							06/30/2020	
303250-10-4	FAIR ISAAC INC			1,076.000	644,072	598.580	644,072	408,245				235,827		235,827		06/14/2022	
J13440-10-2	FANUC LTD JPY50		B	3,200.000	481,049	150.328	481,049	447,905		10,675		97,129	229,582	(132,453)	(63,985)	08/20/2021	
J1346E-10-0	FAST RETAILING CO		B	600.000	366,198	610.330	366,198	311,382		2,408		112,073	28,907	83,166	(57,257)	08/20/2021	
311900-10-4	FASTENAL CO			17,223.000	814,992	47.320	814,992	792,947		9,616		(12,130)	77,593	(89,723)		09/07/2022	
313745-10-1	FEDERAL REALTY INVESTMENT TRUST RE			20,883.000	2,110,018	101.040	2,110,018	2,110,018	22,554				168,891	(168,891)		12/02/2022	
31428X-10-6	FEDEX CORP			9,346.000	1,618,727	173.200	1,618,727	1,449,827	10,748	15,803		(204,151)	243,875	(448,026)		11/17/2022	
G3421J-10-6	FERGUSON LTD			9,161.010	1,150,464	125.583	1,150,464	847,172	8,524	25,204		(132,720)	192,179	(324,899)	(150,721)	08/20/2021	
SBD6G5-07-6	FERRARI NV		B	1,790.000	382,457	213.663	382,457	330,754		1,244		4,609	37,438	(32,830)	(10,041)	07/20/2022	
E49512-11-9	FERROVIAL SA		B	8,675.000	226,553	26.116	226,553	200,104		11,168		20,195	50,612	(30,417)	(13,086)	11/25/2022	
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM			25,566.000	1,734,653	67.850	1,734,653	1,639,660		29,642		(15,374)	467,126	(482,500)		11/17/2022	
316773-10-0	FIFTH THIRD BANCORP			37,395.000	1,226,930	32.810	1,226,930	1,039,759	12,340	35,816		(185,754)	115,763	(301,517)		07/20/2022	
31846B-10-8	FIRST ADVANTAGE CORP			38,315.000	498,095	13.000	498,095	485,281				(13,872)	143,395	(157,268)		12/19/2022	
31946M-10-3	FIRST CITIZENS BCSH CL A			1,026.000	778,077	758.360	778,077	632,067		1,734		146,010		146,010		04/26/2022	
320209-10-9	FIRST FINL BANCORP			22,594.000	547,453	24.230	547,453	371,547		20,786		45,423	48,692	(3,269)		02/24/2022	
32051X-10-8	FIRST HAWAIIAN INC			20,693.000	538,846	26.040	538,846	392,499		21,471		21,696	48,384	(26,688)		02/24/2022	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST			20,282.000	978,809	48.260	978,809	2,773,518	5,983	14,502		(2,915)	382,051	(384,965)		08/31/2022	
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT			30,648.000	1,184,545	38.650	1,184,545	1,142,859		34,223		40,624	22,073	18,551		12/30/2022	
33616C-10-0	FIRST REPUBLIC BANK			7,609.000	927,461	121.890	927,461	892,842		2,199		(100,781)	69,521	(170,302)		11/17/2022	
337932-10-7	FIRSTENERGY CORP			23,168.000	971,666	41.940	971,666	857,216		18,071		114,450	15,986	98,464		07/20/2022	
337738-10-8	FISERV INC COM			27,201.000	2,749,205	101.070	2,749,205	2,350,008				288,581	175,297	113,285		07/20/2022	
339041-10-5	FLEETCOR TECHNOLOGIES I			2,063.000	378,932	183.680	378,932	378,932					8,376	(8,376)		11/17/2022	
34354P-10-5	FLOWSERVE CORPORATION			20,173.000	618,908	30.680	618,908	492,469	4,035	8,463		126,439	201,202	(74,763)		11/18/2022	
SB28V4-40-1	FLUIDRA SA		B	0.000		37.887			5							06/30/2020	
343412-10-2	FLUOR CORP			25,981.000	900,501	34.660	900,501	441,458				253,230	2,882	250,347		11/18/2022	
SBWT6H-89-8	FLUTTER ENTERTAINMENT PLC		B	4,370.000	596,044	136.394	596,044	414,515				128,578	40,273	88,305	424	07/20/2022	
31620R-30-3	FNF GROUP INC			16,918.000	636,455	37.620	636,455	588,710		24,120		(22,700)	105,054	(127,754)		07/20/2022	
34417P-10-0	FOCUS FINANCIAL PARTNERS INC CLASS			17,258.000	643,206	37.270	643,206	504,283				(120,035)	184,658	(304,693)		09/23/2022	
S57871-15-4	FOMENTO CONST Y CONTR		B	0.000		10.459										11/30/2020	
S43500-35-4	FORBO HOLDING AG-REG		B	0.000		2,042.802			17							06/30/2020	
345370-86-0	FORD MTR C O DEL COM PAR U			160,315.000	1,864,463	11.630	1,864,463	1,499,283		70,931		(930,923)	163,455	(1,094,378)		07/20/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
346375-10-8	FORMFACTOR INC			17,427.000	387,402	22.230	387,402	387,402				(170,412)	183,741	(354,153)		11/18/2022	
S60862-53-9	FORTESCUE METALS GROUP LTD		B	41,300.000	574,436	13.909	574,436	426,526		59,089		37,870		37,870	(40,256)	08/20/2021	
34959E-10-9	FORTINET INC			22,616.000	1,105,696	48.890	1,105,696	1,105,696					118,734	(118,734)		11/17/2022	
S23472-00-4	FORTIS INC COM		B	5,848.000	233,842	39.987	233,842	223,357		8,310		4,902	36,026	(31,124)	(17,584)	08/20/2021	
34959J-10-8	FORTIVE CORP			8,411.000	540,407	64.250	540,407	415,126		1,777		(737)	68,987	(69,724)		09/07/2022	
X2978Z-11-8	FORTUM OYJ EUR3.40		B	17,790.000	295,048	16.585	295,048	239,983		14,395		39,271	277,177	(237,906)	(13,075)	08/20/2021	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC			12,648.000	722,327	57.110	722,327	678,084		9,248		(23,334)	246,941	(270,275)		07/20/2022	
F6866T-10-0	FRANCE TELECOM		B	0.000		9.905			8,055							08/07/2019	
SB29NF-31-2	FRANCO NEVADA CORP		B	4,874.000	663,932	136.219	663,932	486,172		5,266		41,836	5,276	36,560	(47,653)	08/20/2021	
354613-10-1	FRANKLIN RES INC			18,250.000	481,435	26.380	481,435	373,412	5,475	20,679		(58,611)	64,616	(123,227)		04/26/2022	
35671D-85-7	FREEPORT MCMORAN INC			37,567.000	1,427,546	38.000	1,427,546	885,996		10,676		239,517	27,682	211,834		09/07/2022	
D2734Z-10-7	FRESENIUS MEDICAL COM STK		B	0.000		34.380			2,736							02/18/2019	
D27348-12-3	FRESENIUS SE & CO KGAA		B	0.000		24.797			5,718							06/09/2020	
358039-10-5	FRESHPET INC			7,148.000	377,200	52.770	377,200	367,742				9,458	12,282	(2,824)		12/30/2022	
J14208-10-2	FUJI FILM HLDGS CO NPV		B	11,400.000	572,398	50.210	572,398	520,520		4,544		8,682	32,646	(23,964)	43,196	09/07/2022	
S63569-45-3	FUJITSU LTD		B	2,200.000	293,706	133.503	293,706	193,950		3,210		(35,375)	689	(36,064)	(35,399)	09/07/2022	
14064D-87-3	FULLER THLR BHVRL SL CP ET CL R6			265,845.120	9,315,213	35.040	9,315,213	8,414,559		120,966		894,309	1,708,396	(814,086)		12/23/2022	
SBYQCQ-32-5	GALENICA AG		B	0.000		71.876			17							02/26/2021	
SB1FW7-51-5	GALP ENERGIA SGPS SA		B	0.000		13.458			7,673							05/05/2020	
36467J-10-8	GAMING AND LEISURE PROPERTIES INC			69,690.000	3,630,152	52.090	3,630,152	3,630,152					31,215	(31,215)		12/27/2022	
H2906T-10-9	GARMIN LTD			9,908.000	914,409	92.290	914,409	795,711		14,466		118,698	103,241	15,456		09/07/2022	
366651-10-7	GARTNER GROUP INC NEW			2,971.000	998,672	336.140	998,672	486,022				77,004	71,597	5,407		08/20/2021	
E5499B-12-3	GAS NATURAL SDG		B	0.000		17.802			91							06/26/2020	
G39108-10-8	GATES INDUSTRIAL PLC			29,388.000	335,317	11.410	335,317	263,310				(12,987)	107,472	(120,459)		05/31/2022	
361448-10-3	GATX CORP.			6,483.000	689,402	106.340	689,402	554,443	3,371	7,329		56,268	32,793	23,475		11/18/2022	
SB0C2C-03-8	GDF SUEZ CMN STK		B	25,157.000	359,452	14.288	359,452	288,410		16,868		53,263	42,274	10,989	(23,849)	08/20/2021	
SB1WGG-93-8	GEBERIT AG		B	0.000		464.061			4,304							02/23/2022	
F4268U-17-1	GECINA		B	3,987.000	404,875	101.549	404,875	399,974				(2,648)		(2,648)	7,549	12/05/2022	
368736-10-4	GENERAC HOLDINGS INC			5,136.000	516,990	100.660	516,990	500,647				16,342	338,447	(322,104)		12/30/2022	
369550-10-8	GENERAL DYNAMICS CORP			7,822.000	1,940,716	248.110	1,940,716	1,527,263		38,875		310,064		310,064		11/02/2021	
369604-30-1	GENERAL ELECTRIC			41,807.000	3,503,009	83.790	3,503,009	2,581,029	3,345	6,791		895,201	544,341	350,861		09/07/2022	
370334-10-4	GENERAL MLS INC			18,319.000	1,536,048	83.850	1,536,048	1,167,029		27,518		311,699		311,699		06/14/2022	
37045V-10-0	GENERAL MOTORS CO			44,835.000	1,508,249	33.640	1,508,249	1,391,635		6,736		(307,006)	538,917	(845,923)		09/07/2022	
S45957-39-6	GENMAB		B	661.000	278,996	422.081	278,996	144,222				31,027		31,027	(17,836)	06/09/2020	
372460-10-5	GENUINE PARTS CO			6,256.000	1,085,479	173.510	1,085,479	712,953	5,599	19,549		206,297		206,297		07/20/2022	
S43417-83-1	GEORG FISCHER AG		B	0.000		1,541.288			33							06/30/2020	
S29566-62-7	GEORGE WESTON LTD.		B	2,551.000	316,279	123.982	316,279	204,225	1,243	4,220		42,977		42,977	(22,885)	03/08/2021	
030067-93-2	GERRESHEIMER AG		B	0.000		87.461			13							06/30/2020	
W3443C-10-7	GETINGE B		B	5,261.000	109,214	20.759	109,214	90,879				14,535	11,367	3,168	3,800	09/07/2022	
375558-10-3	GILEAD SCIENCES INC			43,557.000	3,739,368	85.850	3,739,368	2,654,178		78,334		1,085,191	47,929	1,037,261		09/07/2022	
H3238Q-10-2	GIVAUDAN SA REG		B	244.000	747,138	3,062.041	747,138	744,457	3,492	28,026		(150,364)	370,329	(520,693)	(15,435)	08/20/2021	
377322-10-2	GLAUKOS CORP			10,776.000	470,696	43.680	470,696	470,696					23,178	(23,178)		12/07/2022	
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC		B	304,138.000	2,020,942	6.645	2,020,942	1,043,921		131,497		736,815		736,815	(260,440)	08/20/2021	
37959E-10-2	GLOBE LIFE INC			3,360.000	405,048	120.550	405,048	299,141		2,755		90,149		90,149		08/20/2021	
379577-20-8	GLOBUS MEDICAL INC.			9,080.000	674,372	74.270	674,372	493,874				133,975	90,043	43,931		11/18/2022	
SB8RBZ-V7-1	GLP J-REIT REIT		B	254.000	291,259	1,146.690	291,259	280,349				(4,557)		(4,557)	15,468	11/17/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
S45010-93-1	GN STORE NORD		B	0.000		22.927			66							06/26/2020	
380237-10-7	GODADDY INC CLASS A			12,779.000	956,125	74.820	956,125	870,745				(127,706)	595	(128,301)		11/02/2021	
38141G-10-4	GOLDMAN SA CHS GROUP INC			12,042.000	4,134,982	343.380	4,134,982	3,425,646		63,674		528,567	317,398	211,168		07/20/2022	
384802-10-4	GRAINGER W W INC			1,029.000	572,381	556.250	572,381	385,785		6,977		39,112		39,112		08/20/2021	
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY			38,355.000	853,399	22.250	853,399	646,307	3,836	10,922		103,028	3,088	99,940		11/18/2022	
D2854Z-13-5	GRENKE N AG		B	0.000		36.286			5							03/05/2021	
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA		B	0.000		92.085				41,191						12/18/2018	
SBN7SW-P6-6	GSK		B	26,717.000	462,014	17.293	462,014	389,444	11,869			53,367	48,428	4,938	19,204	09/07/2022	
40171V-10-0	GUIDEWIRE SOFTWARE INC			20,418.000	1,277,350	62.560	1,277,350	1,245,297				(60,707)	318,418	(379,125)		11/17/2022	
G427A6-10-3	GVC HOLDINGS PLC		B	16,727.000	265,898	15.896	265,898	202,782		1,601		63,194	29,481	33,712	(77)	07/20/2022	
405024-10-0	HAEMONETICS CORP			8,605.000	676,783	78.650	676,783	475,254				201,530	139	201,390		11/18/2022	
405217-10-0	HAIN CELESTIAL GROUP INC			3,698.000	59,834	16.180	59,834	59,834				(9,282)	88,456	(97,738)		08/20/2021	
J19174-10-1	HAKUHODO DY HOLDINGS		B	51,800.000	522,142	10.080	522,142	364,312		5,473		132,818	132,096	722	25,011	09/07/2022	
SBMX86-B7-2	HALEON PLC		B	92,261.000	363,295	3.938	363,295	281,406				108,428	28,227	80,202	(26,539)	09/07/2022	
406216-10-1	HALLIBURTON CO			69,110.000	2,719,479	39.350	2,719,479	1,258,461		33,173		1,138,933		1,138,933		12/09/2021	
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE INFRA			18,252.000	528,943	28.980	528,943	480,642	6,845	23,573		(136,146)	226,047	(362,193)		11/18/2022	
D3015J-13-5	HANNOVER RUECKVERS ORD NPV(REGD)		B	0.000		157.082			218							08/15/2018	
416515-10-4	HARTFORD FINANCIAL SVCS GRP			8,822.000	668,972	75.830	668,972	504,401	3,749	19,865		88,414	28,513	59,901		11/02/2021	
418056-10-7	HASBRO INC COM			12,688.000	774,095	61.010	774,095	764,364		17,946		(60,523)	190,856	(251,380)		11/17/2022	
421298-10-0	HAYWARD HOLDINGS INC			37,493.000	352,434	9.400	352,434	332,671				(179,113)	334,147	(513,260)		12/20/2022	
40412C-10-1	HCA Healthcare Inc			10,031.000	2,407,039	239.960	2,407,039	1,493,458		19,964		384,490	362,984	21,507		07/20/2022	
42226K-10-5	HEALTHCARE REALTY TRUST INC CLASS			12,478.000	240,451	19.270	240,451	239,203				1,248		1,248		11/17/2022	
42226A-10-7	HEALTHEQUITY INC			10,077.000	621,146	61.640	621,146	449,292				171,842	264	171,578		05/31/2022	
42250P-10-3	HEALTHPEAK PROPERTIES INC			209,170.000	5,243,892	25.070	5,243,892	6,261,410		168,194		157,934	1,281,518	(1,123,584)		08/31/2022	
422806-20-8	HEICO CORP CL A			3,816.000	457,348	119.850	457,348	361,360		402		(9,433)		(9,433)		07/20/2022	
D31709-10-4	HEIDELBERGCEMENT		B	0.000		56.863			3,061							09/23/2020	
SBOCCH-46-3	HEINEKEN HOLDING		B	3,489.000	268,288	76.895	268,288	240,969		4,534		26,228	63,310	(37,082)	(16,608)	08/20/2021	
S77925-59-2	HEINEKEN NV		B	1,853.000	173,793	93.790	173,793	163,122		2,408		6,823	30,586	(23,763)	(10,765)	08/20/2021	
42328H-10-9	HELIOS TECHNOLOGIES INC			10,803.000	588,115	54.440	588,115	551,186		3,045		(243,051)	162,582	(405,633)		11/18/2022	
SBYWH8-S0-4	HELLOFRESH		B	9,753.000	213,694	21.911	213,694	207,811				(9,494)	35,135	(44,629)	15,378	09/07/2022	
SBK6QW-F0-7	HELVETIA HOLDING AG		B	0.000		113.813			94							11/30/2020	
S50024-65-2	HENKEL AG		B	0.000		72.413			2,183							03/08/2021	
W41422-10-1	HENNES & MAURITZ SEK0.25'B'		B	23,168.000	249,568	10.772	249,568	215,991		9,926		44,125	65,334	(21,208)	(10,548)	09/07/2022	
426281-10-1	HENRY JACK & ASSOCIATES			1,481.000	260,004	175.560	260,004	260,004		1,451			2,296	(2,296)		06/14/2022	
42704L-10-4	HERC HOLDINGS INC			4,943.000	650,351	131.570	650,351	479,445		4,970		170,906	295	170,611		11/18/2022	
F48051-10-0	HERMES INTERNATIONAL		B	770.000	1,187,475	1,542.176	1,187,475	742,908		3,735		85,337	53,967	31,370	(49,780)	06/14/2022	
427866-10-8	HERSHEY COMPANY			12,514.000	2,897,867	231.570	2,897,867	2,084,889		48,479		476,783		476,783		11/02/2021	
42809H-10-7	HESS CORP			7,548.000	1,070,457	141.820	1,070,457	420,167		11,322		511,679		511,679		08/20/2021	
42824C-10-9	HEWLETT PACKARD ENTERPRISE			41,513.000	662,547	15.960	662,547	408,513	4,982	15,969		49,551	14,401	35,150		09/07/2022	
W4R431-11-2	HEXAGON CLASS B		B	39,243.000	410,527	10.461	410,527	362,474		2,850		(143,624)	4,666	(148,291)	(44,965)	06/14/2022	
431284-10-8	HIGHWOODS PROPERTIES			45,605.000	1,276,028	27.980	1,276,028	1,276,028					61,339	(61,339)		12/05/2022	
SB0LCW-08-0	HIKMA PHARMACEUTICALS PLC		B	31,323.000	584,769	18.669	584,769	462,960				97,503		97,503	24,307	09/07/2022	
431636-10-9	HILLMAN SOLUTIONS CORP			61,156.000	440,935	7.210	440,935	440,552				(1,765)	170,121	(171,885)		12/21/2022	
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC			8,344.000	1,054,348	126.360	1,054,348	1,010,890		1,136		43,458	88,917	(45,459)		11/17/2022	
J20454-12-0	HITACHI		B	19,200.000	973,642	50.711	973,642	811,004		13,791		240,439	181,307	59,132	(77,801)	07/20/2022	
H36940-13-0	HOLCIM		B	11,389.000	589,392	51.751	589,392	474,190				107,680	35,149	72,531	7,522	07/20/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
436440-10-1	HOLOGIC, INC.			8,824.000	660,123	74.810	660,123	528,555				38,059	53,501	(15,442)		08/20/2021	
437076-10-2	HOME DEPOT INC			46,654.000	14,736,132	315.860	14,736,132	12,336,977		341,970		(1,677,693)	1,815,567	(3,493,261)		04/26/2022	
J22302-11-1	HONDA MOTOR CO., LTD.		B	26,800.000	615,844	22.979	615,844	580,826		22,481		122,566	170,892	(48,326)	(87,547)	08/20/2021	
438516-10-6	HONEYWELL INTERNATIONAL INC			24,758.000	5,305,639	214.300	5,305,639	4,030,388		92,594		998,159	576,479	421,680		09/07/2022	
S64365-57-0	HONG KONG AND CHINA GAS		B	570,000.000	541,888	0.951	541,888	493,910				45,966	14,298	31,668	2,012	11/17/2022	
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L		B	32,500.000	1,404,109	43.203	1,404,109	1,116,193		17,251		281,821	316,774	(34,953)	6,095	09/07/2022	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC PLC			5,720.000	650,936	113.800	650,936	429,686				221,250		221,250		11/17/2022	
D33875-11-9	HORNBACH HOLDING AG		B	0.000		122.627			24							06/30/2020	
SBBH7G-35-1	HOSHINO RESORTS REIT INC		B	0.000		5,077.873										11/30/2020	
44107P-10-4	HOST HOTELS & RESORTS INC			195,902.000	3,144,227	16.050	3,144,227	3,426,458	62,689	20,401		11,112	346,466	(335,354)		11/17/2022	
443201-10-8	HOWMET AEROSPACE INC			10,773.000	424,564	39.410	424,564	333,209		1,077		84,568	2,909	81,659		08/20/2021	
J22848-10-5	HOYA CORPORATION		B	9,800.000	943,643	96.290	943,643	835,692		7,256		227,272	620,415	(393,142)	(119,321)	08/20/2021	
40434L-10-5	HP INC			30,592.000	822,007	26.870	822,007	602,416	8,030	30,592		(296,456)	33,938	(330,394)		08/20/2021	
S05405-28-7	HSBC HOLDINGS PLC CMN STK		B	270,266.000	1,676,557	6.203	1,676,557	1,405,370		69,965		251,090	6,506	244,584	(210,363)	08/20/2021	
S71328-32-2	HUBER & SUHNER AG		B	0.000		93.277			31							10/01/2020	
443573-10-0	HUBSPOT INC			2,177.000	629,436	289.130	629,436	588,051				41,385	85,273	(43,888)		07/20/2022	
S44491-37-1	HUFVUDSTADEN A		B	34,596.000	492,402	14.233	492,402	746,537				119,039	99,920	19,120	(7,902)	08/03/2022	
D34902-10-2	HUGO BOSS N AG		B	0.000		59.787			1							11/30/2020	
444859-10-2	HUMANA INC COM			5,380.000	2,755,582	512.190	2,755,582	2,048,094	6,128	14,497		401,648		401,648		02/23/2022	
445658-10-7	HUNT TRANSPORT SVC			4,219.000	735,625	174.360	735,625	659,936		4,777		10,550	39,852	(29,302)		07/20/2022	
S04478-89-7	HUNTING PLC		B	0.000		1.838										10/01/2020	
446150-10-4	HUNTINGTON BANCSHARES INC			104,022.000	1,466,710	14.100	1,466,710	1,086,263	16,123	64,494		14,436	151,746	(137,309)		08/20/2021	
W4235G-11-6	HUSQVARNA B		B	40,897.000	286,999	7.018	286,999	228,854		6,163		48,160	32,551	15,608	9,986	09/07/2022	
449253-10-3	IAA INC			18,493.000	739,720	40.000	739,720	578,021				40,550	213,979	(173,429)		05/31/2022	
SB288C-92-0	IBERDROLA		B	78,937.010	920,803	11.665	920,803	660,728	5,306	23,206		86,058	37,693	48,365	(59,619)	08/01/2022	
F4931M-11-9	ICADE S.A.		B	3,821.000	164,097	42.946	164,097	144,024				7,773		7,773	12,300	11/02/2022	
44930G-10-7	ICU MEDICAL			7,968.000	1,254,801	157.480	1,254,801	1,201,357				(101,699)	397,991	(499,689)		12/21/2022	
J23426-10-9	IIDA GROUP HOLDINGS LTD		B	7,000.000	106,158	15.165	106,158	106,158				(5,638)	5,464	(11,102)	5,638	11/17/2022	
452308-10-9	ILLINOIS TOOL WKS INC			11,162.000	2,458,989	220.300	2,458,989	1,852,579	14,622	38,775		142,715	211,499	(68,784)		09/07/2022	
452327-10-9	ILLUMINA INC			5,871.000	1,187,116	202.200	1,187,116	1,092,522				(6,497)	418,810	(425,307)		07/20/2022	
N44445-10-9	IMMATICS NV		D	28,006.000	243,932	8.710	243,932	243,932					95,324	(95,324)		09/29/2022	
S04544-92-0	IMPERIAL TOBACCO GROUP		B	51,242.000	1,276,544	24.912	1,276,544	1,022,383		73,412		339,862		339,862	(148,582)	03/04/2022	
45337C-10-2	INCYTE CORPORATION			12,910.000	1,036,931	80.320	1,036,931	820,036				89,682	345	89,337		11/02/2021	
SBP9DL-90-1	INDITEX SA		B	4,116.000	109,161	26.521	109,161	85,806	1,414	3,162		23,713	3,484	20,229	(358)	04/26/2022	
S49435-10-0	INDUS HOLDING AG		B	0.000		34.526			19							10/01/2020	
S46817-24-3	INFICON HOLDING AG-REG		B	0.000		1,260.268			24							06/30/2020	
D35415-10-4	INFINEON TECHNOLOGIES AG		B	21,799.000	661,423	30.342	661,423	462,488	2,586	4,692		(133,447)	160,000	(293,447)	(42,695)	11/17/2022	
T6032P-10-2	INFRASTRUTTURE WIRELESS ITALIANE		B	26,270.000	263,937	10.047	263,937	230,847				14,098	25,490	(11,392)	18,993	09/07/2022	
SBZ573-90-5	ING GROEP NV		B	69,581.000	845,676	12.154	845,676	523,023		50,209		110,070	177,986	(67,916)	(55,086)	08/20/2021	
45687V-10-6	INGERSOLL RAND INC			14,520.000	758,670	52.250	758,670	524,741		1,162		(62,293)	77,389	(139,682)		08/20/2021	
E64515-39-3	INMOBILIARIA COLONIAL SA		B	0.000		8.480			5							06/30/2020	
SBDCFZ-S6-0	INNOGY		B	0.000		46.543			35							02/18/2019	
D3R8BR-10-2	INNOGY Z VERK		B	0.000		40.182			24							11/27/2018	
45784P-10-1	INSULET CORP			3,493.000	1,028,304	294.390	1,028,304	768,988				259,316	68,333	190,983		07/20/2022	
SB04YJ-V1-4	INTACT FINACIAL GROUP		B	3,292.000	473,555	143.850	473,555	428,509		10,527		77,987		77,987	(32,940)	08/20/2021	
458140-10-0	INTEL CORP			143,267.000	3,786,547	26.430	3,786,547	3,691,991		104,661		94,556	1,696,294	(1,601,738)		09/07/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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		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
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC			25,340.000	2,599,631	102.590	2,599,631	2,184,310		32,865		(197,671)	383,390	(581,061)		07/20/2022	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP			37,578.000	5,294,364	140.890	5,294,364	4,429,903		247,639		374,623	102,934	271,689		11/02/2021	
460690-10-0	INTERPUBLIC GROUP OF COS INC			30,078.000	1,001,898	33.310	1,001,898	671,581		23,599		106,173	68,625	37,548		07/20/2022	
S52066-21-4	INTERROLL HOLDING AG		B	0.000		4,912.451			12							06/30/2020	
SBW4NR-74-4	INTERSHOP HOLDING N AG		B	0.000		625.811			27							06/30/2020	
G4911B-10-8	INTERTEK GROUP PLC		B	5,902.000	286,395	48.525	286,395	244,232		3,989		28,017	67,312	(39,294)	(3,995)	09/07/2022	
S40768-36-8	INTESA SANPAOLO EUR0.52		B	125,114.000	277,470	2.218	277,470	208,709		8,142		48,795	1,954	46,841	19,967	09/07/2022	
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM			8,352.000	875,624	104.840	875,624	817,494	6,765			58,130		58,130		11/17/2022	
461202-10-3	INTUIT INC.			9,514.000	3,703,039	389.220	3,703,039	3,434,123		23,638		(1,006,095)	1,010,530	(2,016,625)		07/20/2022	
46120E-60-2	INTUITIVE SURGICAL INC			16,787.000	4,454,430	265.350	4,454,430	3,000,182				642,966	945,237	(302,271)		07/20/2022	
SB8GG7-K6-6	INVESTEC GSF US DOLLAR MONEY FUND		D	162,577.570	3,302,747	20.315	3,302,747	3,254,093		4,092		48,654		48,654		07/20/2022	
W5R777-11-5	INVESTOR CLASS B		B	24,900.000	450,611	18.097	450,611	328,498		7,196		(117,313)		(117,313)	(58,436)	05/20/2021	
46187W-10-7	INVITATION HOMES INC			422,762.000	12,530,666	29.640	12,530,666	14,425,688		220,596		(445,490)	2,940,728	(3,386,219)		11/17/2022	
46266C-10-5	IQVIA HOLDINGS INC			6,088.000	1,247,370	204.890	1,247,370	997,143				(220,777)	202,621	(423,398)		09/07/2022	
464287-18-4	ISHARES CHINA LARGE-CAP ETF			20,000.000	566,000	28.300	566,000	517,200		11,863		48,800	313,599	(264,799)		06/24/2022	
464286-10-3	ISHARES MSCI AUSTRALIA ETF INC			29,674.000	659,653	22.230	659,653	624,044		12,764		35,609		35,609		11/01/2022	
46434G-82-2	ISHARES MSCI JAPAN ETF			7,796.000	424,414	54.440	424,414	393,074		969		31,340		31,340		11/01/2022	
46435G-33-4	ISHARES MSCI UNITED KINGDOM ETF			10,854.000	332,784	30.660	332,784	332,784		5,106			12,808	(12,808)		12/01/2022	
464287-52-3	ISHARES SEMICONDUCTOR ETF			3,268.000	1,137,199	347.980	1,137,199	1,137,199		3,472			122,176	(122,176)		12/01/2022	
464287-83-8	ISHARES US BASIC MATERIALS ETF TRU			9,479.000	1,182,695	124.770	1,182,695	1,182,695		6,697			72,799	(72,799)		12/01/2022	
464287-81-2	ISHARES US CONSUMER STAPLES ETF			6,006.000	1,217,897	202.780	1,217,897	1,121,999		13,565		95,898	125,848	(29,950)		11/01/2022	
S64671-04-3	ISUZU MOTORS LTD		B	35,900.000	420,912	11.725	420,912	396,092		8,336		6,746	2,320	4,427	18,074	07/20/2022	
S64557-89-5	ITO EN LTD		B	6,800.000	246,860	36.303	246,860	246,860				(13,110)	19,535	(32,645)	13,110	11/17/2022	
J2501P-10-4	ITOCHU CORP JPY50		B	56,420.000	1,772,839	31.422	1,772,839	1,364,651		47,862		615,104	292,426	322,679	(273,478)	08/20/2021	
46982L-10-8	JACOBS SOLUTIONS INC			4,687.000	562,768	120.070	562,768	508,493		1,078		54,275	42,031	12,245		08/29/2022	
47074L-10-5	JAMF HOLDING CORP			29,041.000	618,573	21.300	618,573	617,656				(17,987)	278,231	(296,218)		12/09/2022	
J25979-12-1	JAPAN AIRLINES LTD		B	36,900.000	753,689	20.425	753,689	612,926				108,400		108,400	32,364	07/20/2022	
J27869-10-6	JAPAN TOBACCO INC JPY50000		B	7,400.000	149,239	20.167	149,239	121,369	6,230	3,567		43,896	37,964	5,933	(16,026)	03/22/2022	
SBGJVB-13-3	JENOPTIK N AG		B	0.000		36.158			6							05/25/2021	
X40338-10-9	JERONIMO MARTINS EUR1		B	0.000		20.736			5,533							12/18/2018	
S65437-92-3	JFE HOLDINGS INC		B	12,400.000	144,351	11.641	144,351	114,605		4,147		23,147	21,835	1,312	5,976	07/20/2022	
478160-10-4	JOHNSON & JOHNSON			105,689.000	18,669,962	176.650	18,669,962	15,972,600				822,366	68,619	753,747		02/23/2022	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC			22,490.000	1,439,360	64.000	1,439,360	1,093,933	7,872	17,980		216,831	295,184	(78,352)		09/07/2022	
48020Q-10-7	JONES LANG LASALLE INC.			1,624.000	258,817	159.370	258,817	245,338				(41,363)	137,228	(178,591)		08/20/2021	
46625H-10-0	JP MORGAN CHASE & CO			117,794.000	15,796,175	134.100	15,796,175	11,870,660		382,408		1,807,496	3,064,088	(1,256,592)		04/26/2022	
48121L-69-2	JPMORGAN GLOBAL ALLOCATION CL I			563,697.860	9,977,452	17.700	9,977,452	9,977,452	381,426				22,548	(22,548)		12/16/2022	
SB4R2R-50-7	JULIUS BAER GROUP CMN STK		B	9,035.000	525,967	58.214	525,967	399,312	11,239	9,309		132,237	162,042	(29,805)	(8,652)	03/04/2022	
48203R-10-4	JUNIPER NETWORKS INC			40,885.000	1,306,685	31.960	1,306,685	1,067,916		17,172		238,768	95,110	143,658		07/20/2022	
SBYQ7H-Z6-7	JUST EAT TAKEAWA NV		B	16,422.000	346,146	21.078	346,146	260,236				72,125	23,322	48,803	13,784	07/20/2022	
S70504-17-0	KABA HOLDING AG-REG B		B	0.000		761.997			25							06/30/2020	
S66895-33-5	KAKAKU.COM INC		B	14,300.000	228,895	16.007	228,895	228,895				(12,156)	12,474	(24,630)	12,156	11/17/2022	
SB00ZC-75-4	KARDEX AG-REG		B	0.000		323.714			24							06/30/2020	
SB1YWX-Y3-1	KBC ANCORA		B	0.000		45.038			5							06/30/2020	
B5337G-16-2	KBC GROUP NV		B	0.000		47.643			9,484	11,368						04/26/2022	
S64873-62-3	KEIO CORP		B	12,400.000	454,856	36.682	454,856	442,050				(11,349)		(11,349)	24,155	11/17/2022	
487836-10-8	KELLOGG CO.			3,809.000	271,353	71.240	271,353	266,744		2,247		4,609		4,609		11/17/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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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
488401-10-0	KEMPER CORP			12,354.000	607,817	49.200	607,817	511,449		14,190		92,719	197,071	(104,352)		11/18/2022	
SB0C5Q-59-4	KENEDIX REALTY INVESTMENT		B	0.000		5,358.293				111						06/30/2020	
489170-10-0	KENNAMETAL, INC.			24,470.000	588,748	24.060	588,748	492,808		16,820		(80,113)	147,590	(227,703)		11/18/2022	
F5433L-10-3	KERING SA		B	363.000	184,214	507.477	184,214	76,159		3,668		(74,218)	19,323	(93,541)	(14,056)	08/20/2021	
G52416-10-7	KERRY A		B	7,660.000	688,673	89.905	688,673	660,614		5,242		(37,221)	127,444	(164,665)	(7,510)	06/14/2022	
S44900-05-8	KESKO OYJ		B	4,036.000	88,819	22.007	88,819	75,697		1,434		6,731	25,618	(18,887)	6,391	09/07/2022	
49271V-10-0	KEURIG DR PEPPER INC			30,530.000	1,088,700	35.660	1,088,700	985,126		23,279		(36,636)		(36,636)		12/09/2021	
493267-10-8	KEYCORP NEW COM			61,604.000	1,073,142	17.420	1,073,142	959,827		36,670		(36,660)	161,597	(198,256)		07/20/2022	
J32491-10-2	KEYENCE CORP JPY50		B	4,000.000	1,558,831	389.708	1,558,831	1,323,707		6,509		188,792	948,685	(759,893)	(191,979)	08/20/2021	
49338L-10-3	KEYSIGHT TECHNOLOGIES			2,974.000	508,762	171.070	508,762	392,849				(31,772)	18,440	(50,212)		09/07/2022	
49427F-10-8	KILROY REALTY CORPORATION			44,442.000	1,718,572	38.670	1,718,572	2,637,431	23,999	44,726		(1,562)	914,572	(916,134)		07/18/2022	
494368-10-3	KIMBERLY-CLARK CORP			11,918.000	1,617,869	135.750	1,617,869	1,341,252	13,825	27,650		276,617	117,392	159,224		03/22/2022	
49446R-10-9	KIMCO REALTY CORP			17,142.000	363,068	21.180	363,068	315,584		7,714		47,483	13,542	33,941		06/14/2022	
49456B-10-1	KINDER MORGAN INC DEL			36,378.000	657,714	18.080	657,714	576,955		40,107		80,759		80,759		08/20/2021	
SB03Z8-41-9	KINROSS GOLD CORP COM		B	180,795.000	736,550	4.074	736,550	591,254		7,674		174,221	52,361	121,860	(41,981)	07/20/2022	
49714P-10-8	KINSALE CAPITAL GROUP INC			1,976.000	516,764	261.520	516,764	340,994		952		56,456	361	56,095		12/30/2022	
497266-10-6	KIRBY CORP			10,547.000	678,699	64.350	678,699	483,426				49,708	4,773	44,935		11/18/2022	
48251W-10-4	KKR AND CO INC CLASS A			17,599.000	816,946	46.420	816,946	660,649		8,548		(206,614)	87,820	(294,434)		06/14/2022	
482480-10-0	KLA CORP			5,136.000	1,936,426	377.030	1,936,426	1,339,815		15,945		187,829	49,049	138,780		11/17/2022	
S75825-56-2	KLEPIERRE REIT SA		B	18,989.000	436,327	22.978	436,327	380,163				23,458		23,458	32,706	11/02/2022	
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN			9,655.000	506,019	52.410	506,019	440,987		4,593		(56,493)	20,105	(76,598)		05/31/2022	
J35759-12-5	KOMATSU LTD NPV		B	25,900.000	564,541	21.797	564,541	467,200		13,085		107,734	111,006	(3,272)	(10,393)	07/20/2022	
N4297B-14-6	KON KPN NV EURO.24		B	94,795.000	292,381	3.084	292,381	257,424		11,850		54,060	36,359	17,700	(19,616)	11/02/2021	
X4551T-10-5	KONE B		B	6,575.000	338,929	51.548	338,929	253,731		4,336		30,173	45,248	(15,075)	4,054	09/07/2022	
SB0HZL-93-0	KONINKLIJKE DSM NV EUR1.5		B	753.000	91,856	121.987	91,856	61,495		1,764		(71,450)		(71,450)	(6,244)	12/18/2018	
500754-10-6	KRAFT HEINZ ORD			25,517.000	1,038,797	40.710	1,038,797	804,921		34,886		165,842	44,887	120,955		06/14/2022	
501044-10-1	KROGER CO			36,009.000	1,605,281	44.580	1,605,281	1,364,699		33,848		(24,486)		(24,486)		11/02/2021	
J36662-13-8	KUBOTA CORP		B	23,200.000	319,485	13.771	319,485	319,485	3,803	6,915		(18,137)	137,506	(155,643)	(39,320)	08/20/2021	
H4673L-14-5	KUEHNE & NAGEL INTL		B	0.000		231.569			2,326							03/04/2022	
S44950-44-2	KWS SAAT AG		B	0.000		80.257			2							06/30/2020	
501575-10-4	KYMERA THERAPEUTICS INC			9,533.000	237,944	24.960	237,944	186,492				47,937	177,368	(129,431)		06/03/2022	
502431-10-9	L3HARRIS TECHNOLOGIES INC			7,507.000	1,563,032	208.210	1,563,032	1,541,367		33,631		186	37,946	(37,760)		12/09/2021	
50540R-40-9	LABORATORY CORP AMER HLDGS			3,765.000	886,582	235.480	886,582	737,219		7,124		(80,326)	151,666	(231,992)		09/07/2022	
SB1YXB-J7-6	L'AIR LIQUIDE S.A.		B	6,375.000	900,812	141.304	900,812	638,154		10,772		43,365	146,583	(103,218)	(31,297)	09/07/2022	
512807-10-8	LAM RESEARCH CORP.			4,961.000	2,085,108	420.300	2,085,108	1,840,718	8,558	14,294		(179,348)	471,821	(651,169)		11/17/2022	
513272-10-4	LAMB WESTON HOLDINGS INC			5,535.000	494,608	89.360	494,608	292,656		5,424		150,140	6,341	143,799		08/20/2021	
515098-10-1	LANDSTAR SYSTEMS INC			3,764.000	613,156	162.900	613,156	500,999		10,678		(18,062)	29,640	(47,702)		05/31/2022	
SBKJ95-B3-5	LAR ESPANA REAL ESTATE SA		B	0.000		5.550			6							10/01/2020	
S65062-67-1	LASERTEC CORP		B	700.000	115,362	164.804	115,362	115,362	271			(6,126)	17,258	(23,384)	6,126	11/17/2022	
50189K-10-3	LCI INDUSTRIES			5,579.000	515,779	92.450	515,779	491,132		19,917		(142,862)	165,739	(308,601)		12/22/2022	
521865-20-4	LEAR CORP			6,412.000	795,216	124.020	795,216	767,452		14,812		27,764	34,127	(6,363)		04/26/2022	
SB9G6L-89-3	LEG IMMOBILIEN AG		B	12,479.000	810,546	64.953	810,546	770,752	7	7,713		21,823	294,206	(272,383)	17,971	12/05/2022	
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025		B	348,946.000	1,047,271	3.001	1,047,271	816,390		78,349		(68,644)	150,053	(218,697)	(140,107)	08/20/2021	
F56196-18-5	LEGRAND		B	6,626.000	529,097	79.852	529,097	432,701		2,433		59,433	115,991	(56,558)	19,430	09/07/2022	
525327-10-2	LEIDOS HOLDINGS INC			11,580.000	1,218,100	105.190	1,218,100	1,012,903		16,675		205,198	41,456	163,741		02/23/2022	
SB0LDD-86-7	LEM HOLDING SA		B	0.000		2,788.586			18							06/30/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Q55368-11-4	LEND LEASE GROUP		B	23,460.000	124,730	5.317	124,730	124,730				(515)	911	(1,426)	515	11/17/2022	
526057-10-4	LENNAR COR P CL A			12,063.000	1,091,702	90.500	1,091,702	796,372		15,176		(3,312)	123,223	(126,535)		06/14/2022	
526107-10-7	LENNOX INTERNATIONAL INC			2,804.000	670,801	239.230	670,801	611,133	2,972	4,173		30,807	22,386	8,421		07/20/2022	
52661A-10-8	LEONARDO DRS INC			7,700.000	98,406	12.780	98,406	91,940				6,466		6,466		12/19/2022	
S46919-16-3	LEROY SEAFOOD GROUP ASA		B	0.000		6.872			3							02/26/2021	
527064-10-9	LESLIES INC			25,736.000	314,237	12.210	314,237	314,237				(72,575)	200,269	(272,844)		07/21/2022	
530307-30-5	LIBERTY BROADBAND CORP SERIES C			4,854.000	370,215	76.270	370,215	358,225				11,989	423,754	(411,765)		08/20/2021	
531229-85-4	LIBERTY MEDIA FORMULA ONE CORP SER			5,619.000	335,904	59.780	335,904	170,390				(19,442)		(19,442)		09/23/2020	
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR			18,955.000	745,121	39.310	745,121	721,617				23,504	16,491	7,013		07/20/2022	
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR			9,658.000	377,918	39.130	377,918	358,322				(135)	26,844	(26,980)		09/07/2022	
53223X-10-7	LIFE STORAGE INC			27,259.000	2,685,012	98.500	2,685,012	3,273,179		47,802		(95,444)	692,143	(787,587)		08/31/2022	
53229C-10-7	LIGHTSPEED COMMERCE INC		B	6,032.000	86,143	14.281	86,143	86,143				1,284	7,790	(6,506)	(1,284)	11/17/2022	
533900-10-6	LINCOLN ELEC HLDGS			5,600.000	809,144	144.490	809,144	641,272	3,584	12,166		60,042	25,677	34,365		07/01/2022	
534187-10-9	LINCOLN NA TL CORP IN COM			9,712.000	298,353	30.720	298,353	288,286		17,482		(72,479)	292,110	(364,588)		08/20/2021	
D50348-10-7	LINDE AG		B	0.000		176.843										09/22/2014	
SBF8K6-K8-9	LINDE AG		B	0.000		237.356			14,847							03/29/2018	
G5494J-10-3	LINDE PLC		D	17,312.000	5,646,828	326.180	5,646,828	4,765,180		42,974		186,173	225,447	(39,274)		11/17/2022	
H49983-18-4	LINDT & SPRUENGLI PART		B	37.000	377,118	10,192.391	377,118	333,085	918	1,504		(63,837)		(63,837)	8,787	06/14/2022	
E7S7AP-10-8	LINEA DIRECTA ASEGURADORA S.A C		B	0.000		1.731			4							04/29/2021	
SB0PB4-M7-2	LINK REIT		B	57,300.000	420,667	7.341	420,667	385,566		33,809		(13,872)	69,715	(83,587)	(298)	08/20/2021	
538034-10-9	LIVE NATION ENTERTAINMENT INC			818.000	57,047	69.740	57,047	28,190				(40,859)		(40,859)		06/26/2020	
501889-20-8	LKQ CORP			10,574.000	564,757	53.410	564,757	480,165		10,838		(18,082)	51,918	(70,000)		08/20/2021	
539481-10-1	LOBLAW COS LTD COM		B	4,072.000	359,792	88.358	359,792	279,384		4,150		50,874		50,874	(25,185)	08/20/2021	
539830-10-9	LOCKHEED MARTIN CORP			13,267.000	6,454,263	486.490	6,454,263	4,289,777		151,244		1,739,038		1,739,038		11/02/2021	
540424-10-8	LOEWS CORP			14,475.000	844,327	58.330	844,327	721,434		3,619		67,454	59,203	8,251		08/20/2021	
SB18ZR-K2-5	LOGITECH INTERNATIONAL		B	9,115.000	562,151	61.673	562,151	425,536	2,218	5,808		103,049	11,246	91,803	33,565	09/07/2022	
S73333-78-3	LONZA GROUP AG		B	963.000	471,612	489.732	471,612	395,914	477	1,048		(244,929)	5,639	(250,568)	(14,292)	07/20/2022	
F58149-13-3	L'OREAL CMN STK		B	3,892.000	1,385,686	356.034	1,385,686	1,073,954		15,062		(149,417)	239,692	(389,109)	(70,618)	08/20/2021	
546347-10-5	LOUISIANA-PACIFIC CORP.			8,195.000	485,144	59.200	485,144	336,277		7,026		(115,566)	36,455	(152,021)		11/18/2022	
548661-10-7	LOWES COS INC USD0.50			22,920.000	4,566,581	199.240	4,566,581	3,901,644		64,903		(258,416)	309,502	(567,918)		11/17/2022	
S55697-11-4	LPKF LASER & ELECTRONICS AG		B	0.000		21.857			1							06/30/2020	
550021-10-9	LULULEMON ATHLETICA INC		C	3,990.000	1,278,316	320.380	1,278,316	1,106,789				171,527	283,899	(112,372)		11/17/2022	
F58485-11-5	LVMH MOET HENNESSY EURO.30		B	6,467.000	4,692,604	725.623	4,692,604	3,194,992	6,749	64,640		127,631	486,775	(359,144)	(294,807)	08/20/2021	
55087P-10-4	LYFT INC CLASS A			29,413.000	324,131	11.020	324,131	324,131					49,841	(49,841)		11/17/2022	
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A			14,537.000	1,207,007	83.030	1,207,007	1,033,748		143,916		62,530	196,270	(133,740)		12/09/2021	
55261F-10-4	M & T BANK CORP			4,652.000	674,819	145.060	674,819	674,819		5,582			106,205	(106,205)		11/17/2022	
55405Y-10-0	M A-COM TECHNOLOGY SOLUTIONS HOLDI			9,166.000	577,275	62.980	577,275	434,320				142,954	40,703	102,251		11/03/2022	
SB02K2-M3-6	M3 INC		B	12,600.000	341,679	27.117	341,679	341,679				(25,785)	29,483	(55,268)	25,785	09/07/2022	
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK		B	3,438.000	389,264	113.224	389,264	337,626		15,343		(27,613)	66,562	(94,175)	(29,979)	08/20/2021	
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV		B	4,379.000	245,815	56.135	245,815	164,101		5,520		(83,269)		(83,269)	(25,736)	06/09/2020	
559663-10-9	MAGNOLIA OIL GAS CORP CLASS A			25,361.000	594,715	23.450	594,715	513,927		7,433		80,789	5,736	75,053		11/18/2022	
56064L-28-0	MAINSTAY CBRE GLOBAL INFRA CL R6			805,769.730	9,943,199	12.340	9,943,199	9,077,558		288,172		865,641	1,210,615	(344,974)		12/27/2022	
S65558-05-8	MAKITA CORP		B	27,700.000	646,603	23.343	646,603	595,826		1,276		26,915	62,279	(35,364)	23,861	11/17/2022	
S24925-19-0	MANULIFE FINANCIAL CORP		B	12,072.000	215,166	17.824	215,166	129,214		10,320		344		344	(15,599)	06/03/2020	
56585A-10-2	MARATHON PETROLEUM CORP			13,322.000	1,550,548	116.390	1,550,548	683,560		31,617		664,841		664,841		07/20/2022	
57060D-10-8	MARKETAXESS HOLDINGS INC			2,440.000	680,492	278.890	680,492	542,876		5,352		137,616	142,400	(4,784)		04/26/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
571903-20-2	MARRIOTT I NTL INC NEW CL A			9,043.000	1,346,412	148.890	1,346,412	1,175,557		5,498		37,885	141,852	(103,967)		11/17/2022	
571748-10-2	MARSH + MCLENNAN COS INC			16,501.000	2,730,585	165.480	2,730,585	2,040,230		34,575		(59,467)	29,569	(89,036)		07/20/2022	
573284-10-6	MARTIN MARIETTA MATERIALS			4,023.000	1,359,653	337.970	1,359,653	1,219,472		6,423		51,225	83,267	(32,042)		07/20/2022	
574599-10-6	MASCO CORP			11,200.000	522,704	46.670	522,704	483,681		10,469		(86,224)	54,052	(140,276)		04/26/2022	
574795-10-0	MASIMO CORP			2,814.000	416,331	147.950	416,331	346,291				70,040		70,040		06/14/2022	
57638P-10-4	MASTERBRAND INC			12,648.000	95,492	7.550	95,492	987				94,505		94,505		12/19/2022	
57636Q-10-4	MASTERCARD INC CLASS A			33,794.000	11,751,188	347.730	11,751,188	9,457,091		66,236		1,118,289	1,509,961	(391,672)		11/02/2021	
Y58473-10-2	MAXEON SOLAR TECHNOLOGIES LTD WHEN			11,127.000	178,700	16.060	178,700	147,878				30,822	6,787	24,034		08/20/2021	
SB13G6-25-6	MBB		B	0.000		95.946			5							06/28/2018	
579780-20-6	MCCORMICK & CO.			6,066.000	502,811	82.890	502,811	502,811	2,366				1,395	(1,395)		11/17/2022	
580135-10-1	MCDONALDS CORP			27,888.000	7,349,325	263.530	7,349,325	5,925,625		131,531		413,931	257,168	156,763		07/20/2022	
580589-10-9	MCGRATH RENTCORP.			5,172.000	510,683	98.740	510,683	305,109		8,827		95,464	1,031	94,434		11/18/2022	
58155Q-10-3	MCKESSON CORP			10,170.000	3,814,970	375.120	3,814,970	2,105,016	5,492	19,832		1,287,014		1,287,014		11/02/2021	
58463J-30-4	MEDICAL PPTYS TRUST INC			20,671.000	230,275	11.140	230,275	230,275	5,995	23,772		(82,064)	176,117	(258,181)		08/20/2021	
G5960L-10-3	MEDTRONIC PLC			54,266.000	4,217,554	77.720	4,217,554	4,120,644	36,901	72,364		(122,526)	685,727	(808,253)		09/07/2022	
SB60DQ-V3-9	MEIJI HOLDINGS LTD		B	14,500.000	740,687	51.082	740,687	686,785				14,568		14,568	39,335	11/17/2022	
S73700-63-5	MELEXIS NV		B	0.000		116.971			45							10/01/2020	
SBNR5M-Z7-6	MELROSE INDUSTRIES PLC		B	1.000	2	1.618	2	1							1	08/31/2021	
58733R-10-2	MERCADOLIBRE INC		C	1,699.000	1,437,762	846.240	1,437,762	1,362,665				65,785	74,914	(9,129)		11/17/2022	
SB0LMF-87-0	MERCIALYS REIT SA		B	16,386.000	170,857	10.427	170,857	142,903				15,147		15,147	12,807	11/02/2022	
58933Y-10-5	MERCK & CO. INC.			102,758.000	11,401,000	110.950	11,401,000	7,384,021	75,013	274,465		3,536,232		3,536,232		02/23/2022	
D5357W-10-3	MERCK KGAA ORD NPV		B	2,056.000	396,943	193.065	396,943	229,856	4,764	2,945		(110,028)		(110,028)	(23,775)	03/08/2021	
589378-10-8	MERCURY SYSTEMS INC			11,505.000	514,734	44.740	514,734	467,939				(24,571)	96,966	(121,537)		11/18/2022	
SBNGNB-77-5	MERLIN PROPERTIES REIT SA		B	17,094.000	160,087	9.365	160,087	293,792	282	23,214		25,699	74,933	(49,234)	2,010	09/28/2022	
59151K-10-8	METHANEX CORP		A	15,012.000	568,354	37.860	568,354	375,621	2,233	6,857		(14,970)	10,090	(25,060)		11/18/2022	
59156R-10-8	METLIFE INC COM			9,457.000	684,403	72.370	684,403	309,208		18,725		93,435		93,435		06/26/2020	
D5517Q-11-6	METRO AG		B	0.000		11.478			48							11/30/2020	
592688-10-5	METTLER TOLEDO INTERNATIONAL			837.000	1,209,842	1,445.450	1,209,842	833,380				61,548	127,084	(65,536)		09/07/2022	
55277J-10-8	MF GLOBAL HOLDINGS LTD			3,100.000		0.000										09/29/2011	
552848-10-3	MGIC INVT CORP WIS			45,945.000	597,285	13.000	597,285	584,515		10,739		12,306	63,522	(51,216)		12/15/2022	
552953-10-1	MGM RESORTS INTERNATIONAL			21,366.000	716,402	33.530	716,402	519,561		214		(131,513)	110,992	(242,504)		08/20/2021	
595017-10-4	MICROCHIP TECHNOLOGY INC			19,013.000	1,335,663	70.250	1,335,663	1,097,892		17,597		(68,402)	176,362	(244,764)		11/17/2022	
595112-10-3	MICRON TEC HNOLOGY INC COM			42,885.000	2,143,392	49.980	2,143,392	2,012,259	4,932	10,002		(669,314)	493,347	(1,162,661)		11/17/2022	
594918-10-4	MICROSOFT CORP			275,185.000	65,994,867	239.820	65,994,867	61,410,583				(9,514,957)	11,505,028	(21,019,986)		11/17/2022	
59522J-10-3	MID AMERICA APT			43,119.000	6,769,252	156.990	6,769,252	6,915,750		32,703		50,231	367,791	(317,560)		12/08/2022	
J43293-10-9	MISUMI GROUP INC		B	21,800.000	475,669	21.820	475,669	464,416		3,617		(3,616)	209,257	(212,873)	(15,974)	07/20/2022	
SB0JQT-J0-4	MITSUBISHI CHEM HOLDINGS		B	77,200.000	400,612	5.189	400,612	352,866		7,693		17,515	64,897	(47,383)	30,232	09/07/2022	
S65973-02-6	MITSUI & CO NPV		B	31,600.000	922,769	29.202	922,769	674,375		16,065		235,336	7,324	228,012	3,088	07/20/2022	
S65973-68-7	MITSUI CHEMICALS INC		B	45,600.000	1,028,156	22.547	1,028,156	888,089		18,176		95,917	50,585	45,333	44,150	07/20/2022	
J4509L-10-1	MITSUI FUDOSAN CO JPY50		B	36,000.000	659,457	18.318	659,457	659,457		8,377		32,750	87,821	(55,071)	(32,749)	04/26/2022	
S65910-14-3	MIZUHO FINANCIAL GROUP		B	10,310.000	145,025	14.066	145,025	111,295		5,711		56,590	19,690	36,900	(22,860)	08/20/2021	
60770K-10-7	MODERNA INC			13,360.000	2,399,723	179.620	2,399,723	1,422,235				455,332	587,167	(131,835)		09/07/2022	
60786M-10-5	MOELIS ORD CLASS A			14,253.000	546,888	38.370	546,888	466,919		29,920		(50,505)	204,630	(255,136)		12/30/2022	
60855R-10-0	MOLINA HEALTHCARE INC			1,445.000	477,168	330.220	477,168	273,625				24,342		24,342		07/20/2022	
60871R-20-9	MOLSON COORS BEVERAGE CO			20,286.000	1,045,135	51.520	1,045,135	809,069		30,835		104,879		104,879		12/09/2021	
609027-10-7	MONARCH CASINO & RESORT INC			4,819.000	370,533	76.890	370,533	224,027				51,741	35,093	16,648		05/31/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
609207-10-5	MONDELEZ INTERNATIONAL INC			45,168.000	3,010,447	66.650	3,010,447	2,321,023	17,390	42,372		379,009	203,907	175,102		09/07/2022	
60937P-10-6	MONGODB INC CLASS A			3,117.000	613,550	196.840	613,550	550,887				(192,476)	150,856	(343,332)		11/17/2022	
609839-10-5	MONOLITHIC POWER SYSTEMS			1,824.000	644,985	353.610	644,985	644,985	1,368	3,225			112,713	(112,713)		11/17/2022	
61174X-10-9	MONSTER BEVERAGE CORP			14,924.000	1,515,234	101.530	1,515,234	1,108,022				185,951	99,444	86,507		09/07/2022	
615369-10-5	MOODYS CORP			5,176.000	1,442,137	278.620	1,442,137	1,258,337		14,493		207	579,712	(579,505)		08/20/2021	
617446-44-8	MORGAN STANLEY			52,100.000	4,429,542	85.020	4,429,542	3,467,677		128,943		79,514	383,079	(303,565)		07/20/2022	
S66026-48-5	MORINAGA MILK INDUSTRY LTD		B	3,400.000	128,713	37.857	128,713	99,948		1,802		46,862	61,261	(14,398)	(18,098)	08/20/2021	
617700-10-9	MORNINGSTAR INC			2,983.000	646,088	216.590	646,088	573,015		3,416		(180,700)	89,598	(270,298)		12/28/2022	
61945C-10-3	MOSAIC COMPANY			10,402.000	456,336	43.870	456,336	456,336		1,716			103,768	(103,768)		11/17/2022	
620076-30-7	MOTOROLA SOLUTIONS INC			4,848.000	1,249,378	257.710	1,249,378	887,233	4,266	10,193		92,797	51,993	40,804		09/07/2022	
SB02L4-86-0	MOWI		B	0.000		22.683			1,138							12/09/2021	
553498-10-6	MSA SAFETY INC			6,919.000	997,651	144.190	997,651	735,222		12,442		113,483	150,386	(36,903)		04/25/2022	
55354G-10-0	MSCI INC A			3,689.000	1,716,012	465.170	1,716,012	1,408,708		10,853		87,400	5,050	82,350		07/20/2022	
SB09DH-L9-4	MTU AERO ENGINES HOLDING AG		B	391.000	84,377	215.798	84,377	59,084	1,042	637		31,097	20,685	10,412	(5,804)	12/09/2021	
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK		B	0.000		324.444			14,210							11/12/2018	
J46840-10-4	MURATA MANUFACTURING CO LTD		B	8,500.000	424,404	49.930	424,404	392,746		7,315		77,223	263,819	(186,597)	(45,565)	11/17/2022	
62855J-10-4	MYRIAD GENETICS INC			29,190.000	423,547	14.510	423,547	423,547					305,536	(305,536)		12/22/2022	
631103-10-8	NASDAQ OMX GROUP			7,356.000	451,291	61.350	451,291	318,908		4,633		(1,502)		(1,502)		06/14/2022	
632307-10-4	NATERA INC			1,828.000	73,431	40.170	73,431	64,784				8,646	105,933	(97,286)		08/20/2021	
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION			17,174.000	722,510	42.070	722,510	609,972		14,705		(20,967)	7,169	(28,136)		12/15/2022	
637417-10-6	NATIONAL RETAIL PROPERTIES			12,123.000	554,748	45.760	554,748	436,305		26,186		(8,004)	20,000	(28,004)		09/08/2021	
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST			43,332.000	1,565,152	36.120	1,565,152	2,620,978		65,383		233	1,219,218	(1,218,985)		12/22/2022	
63845R-10-7	NATIONAL VISION HOLDINGS INC			8,338.000	323,181	38.760	323,181	207,308				30,141	107,100	(76,960)		12/17/2021	
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK		B	31,001.000	631,961	20.385	631,961	574,244		31,935		60,440	33,488	26,951	(45,023)	08/20/2021	
S20773-03-2	NATL BK OF CANADA COMMON STOCK		B	20,648.000	1,390,248	67.331	1,390,248	1,148,711	14,712	48,428		97,777	180,279	(82,502)	(103,700)	08/20/2021	
SBM8PJ-Y7-5	NATWEST GROUP PLC		B	285,541.010	910,901	3.190	910,901	665,858				214,904		214,904	30,139	08/30/2022	
63947X-10-1	NCINO INC			15,268.000	403,686	26.440	403,686	402,072				1,614	192,253	(190,640)		12/19/2022	
S56339-62-5	NEMETSCHEK		B	4,313.000	219,519	50.897	219,519	208,687				5,341		5,341	5,492	11/17/2022	
640491-10-6	NEOGEN CORP			20,570.000	313,281	15.230	313,281	289,891				7,735	258,460	(250,726)		12/23/2022	
SB06YV-46-1	NESTE		B	4,586.000	210,557	45.913	210,557	181,675		2,525		17,258	19,059	(1,801)	(13,772)	08/20/2021	
S71238-70-3	NESTLE SA PAR CHF1		B	45,880.000	5,312,995	115.802	5,312,995	4,609,967	58,755	222,950		(573,302)	424,083	(997,385)	(101,356)	09/07/2022	
64110D-10-4	NETAPP INC			8,100.000	486,486	60.060	486,486	446,274		10,737		(94,305)	76,123	(170,428)		09/07/2022	
SBFYDW-S1-0	NETCOMPANY GROUP		B	0.000		108.355			2							06/30/2020	
64110L-10-6	NETFLIX INC			17,168.000	5,062,500	294.880	5,062,500	3,158,154				1,137,396	2,367,628	(1,230,232)		11/17/2022	
64125C-10-9	NEUROCRINE BIOSCIENCES INC			3,871.000	462,352	119.440	462,352	362,381				99,971	1,451	98,520		07/20/2022	
64829B-10-0	NEW RELIC INC			10,203.000	575,959	56.450	575,959	527,378				(249,723)	134,949	(384,672)		12/28/2022	
SBM94G-Q4-8	NEW WORLD DEVELOPMENT COMPANY-NEW		B	92,000.000	259,322	2.819	259,322	238,756		17,711		19,994		19,994	572	11/17/2022	
650111-10-7	NEW YORK T IMES CO CL A			19,134.000	621,090	32.460	621,090	541,938		4,967		(2,079)	200,967	(203,046)		11/18/2022	
651229-10-6	NEWELL RUBBERMAID INC			34,723.000	454,177	13.080	454,177	454,177		21,721			219,360	(219,360)		11/17/2022	
651639-10-6	NEWMONT CORP			24,826.000	1,171,787	47.200	1,171,787	992,462		44,191		(66,666)	191,621	(258,287)		11/17/2022	
J4914X-10-4	NEXON LTD		B	21,900.000	491,628	22.449	491,628	385,545	816	1,384		159,044	13,780	145,263	(73,340)	01/20/2022	
65339F-10-1	NEXTERA ENERGY INC			80,201.000	6,704,804	83.600	6,704,804	5,773,266		127,165		(307,842)	47,594	(355,436)		04/26/2022	
SBN7BZ-M3-7	NIBE INDUSTRIER CLASS B		B	83,611.000	779,177	9.319	779,177	626,630		2,989		244,599	64,047	180,552	(92,052)	02/23/2022	
S66471-33-5	NICE LTD		B	2,217.000	427,252	192.716	427,252	421,480				13,502		13,502	(7,729)	06/14/2022	
J52968-10-4	NIDEC CORPORATION JPY50		B	9,540.000	494,479	51.832	494,479	494,479		3,243		(20,888)	432,547	(453,435)	(25,055)	11/17/2022	
SB1DN4-66-5	NIHON M&A CENTER INC		B	23,700.000	292,601	12.346	292,601	272,293		1,717		7,744	17,542	(9,799)	12,564	07/20/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
654106-10-3	NIKE INC CL B			49,239.000	5,761,455	117.010	5,761,455	4,260,552		41,071		484,152	1,397,809	(913,656)		11/17/2022	
J51699-10-6	NINTENDO CO LTD COM STK		B	25,000.000	1,048,164	41.927	1,048,164	1,011,022		28,176		137,012	121,473	15,539	(99,870)	09/07/2022	
S66405-07-7	NIPPON PAINT HOLDINGS LTD		B	35,400.000	278,757	7.874	278,757	239,432	1,582			27,355	26,328	1,027	11,970	07/20/2022	
SB98BC-67-1	NIPPON PROLOGIS REIT INC		B	19.000	44,424	2,338.095	44,424	44,424	562			(2,359)	436	(2,795)	2,359	11/17/2022	
S66413-73-3	NIPPON TELEGRAPH & TELEPHONE CORP NTT		B	1,920.000	54,743	28.512	54,743	49,449		1,534		10,701		10,701	(8,479)	08/20/2021	
J57160-12-9	NISSAN MOTOR CO CMN STK		B	83,400.000	264,273	3.169	264,273	264,273		2,743		33,520	138,108	(104,588)	(33,673)	08/20/2021	
J58472-11-9	NITTO DENKO CORP		B	9,700.000	562,393	57.979	562,393	524,723		14,638		59,495	169,035	(109,540)	(76,910)	08/20/2021	
65487K-10-0	NLIGHT INC			18,809.000	190,723	10.140	190,723	177,745				(106,264)	148,107	(254,371)		05/31/2022	
N64038-10-7	NN GROUP NV		B	29,085.000	1,184,523	40.726	1,184,523	1,072,443		64,745		(54,650)	263,150	(317,800)	(72,400)	08/20/2021	
J59009-15-9	NOMURA HOLDINGS INC		B	94,300.000	349,199	3.703	349,199	311,673		11,597		82,301	92,932	(10,630)	(44,776)	09/07/2022	
S63909-21-2	NOMURA RESEARCH INSTITUTE LTD		B	15,600.000	368,290	23.608	368,290	368,290				(19,558)	8,990	(28,548)	19,558	11/17/2022	
SBYZF9-J9-8	NORDEA BANK		B	52,290.000	560,463	10.718	560,463	345,009		25,850		6,507		6,507	(84,230)	06/26/2020	
655844-10-8	NORFOLK SOUTHERN CORP			8,661.000	2,134,244	246.420	2,134,244	1,786,023		31,164		(17,955)	229,622	(247,576)		09/07/2022	
D5813Z-10-4	NORMA GROUP ORD		B	0.000		37.226			11							10/01/2020	
665859-10-4	NORTHERN TRUST CORP			6,587.000	582,884	88.490	582,884	582,884	4,940				15,809	(15,809)		11/17/2022	
666807-10-2	NORTHROP GRUMMAN CORP			8,718.000	4,756,628	545.610	4,756,628	2,997,615		58,934		1,382,152		1,382,152		11/02/2021	
668074-30-5	NORTHWESTERN CORP			9,827.000	583,134	59.340	583,134	481,312		24,688		62,383	41,441	20,942		05/31/2022	
668771-10-8	NortonLife Lock Inc			23,355.000	500,498	21.430	500,498	470,370		2,919		30,128	63,526	(33,398)		09/07/2022	
SBNH7Q-17-4	NORWEGIAN FINANS HOLDING		B	0.000		10.456			25							10/01/2020	
67000B-10-4	NOVANTA INC			4,727.000	642,257	135.870	642,257	542,640				(49,405)	104,443	(153,848)		05/31/2022	
H5820Q-15-0	NOVARTIS AG-REG CMN STK		B	15,977.000	1,443,490	90.348	1,443,490	1,226,053	34,483	75,055		147,428	89,821	57,608	(21,826)	03/04/2022	
G6674U-10-8	NOVOCURE LTD			3,651.000	267,801	73.350	267,801	254,022				13,779	2,538	11,241		11/17/2022	
SBHC8X-90-3	NOVO-NORDISK B ORD		B	37,450.000	5,041,455	134.618	5,041,455	2,941,753	31,159	44,060		1,168,148		1,168,148	(335,363)	08/20/2021	
SB798F-W0-4	NOVOZYMES CLASS B		B	0.000		50.503			930							03/04/2022	
629377-50-8	NRG ENERGY INC			12,144.000	386,422	31.820	386,422	386,422		17,002		(27,324)	109,417	(136,741)		08/20/2021	
S65438-00-4	NTT UD REIT INVESTMENT CORP		B	0.000		1,163.364				124						06/30/2020	
67018T-10-5	NU SKIN ASIA PAC INC			14,437.000	608,664	42.160	608,664	447,033		21,244		(30,525)	82,655	(113,181)		11/18/2022	
670346-10-5	NUCOR CORP.			10,770.000	1,419,594	131.810	1,419,594	746,298	5,493	20,820		210,228	143	210,085		01/20/2022	
SBDRJL-N0-2	NUTRIEN LTD		B	11,660.000	850,652	72.955	850,652	638,054		18,727		34,147		34,147	(61,168)	11/02/2021	
67066G-10-4	NVIDIA CORP			96,521.000	14,105,579	146.140	14,105,579	10,931,113		11,384		(4,905,842)	3,787,413	(8,693,255)		09/07/2022	
62944T-10-5	NVR INC			202.000	931,741	4,612.580	931,741	797,048				88,987	33,087	55,900		11/17/2022	
N6596X-10-9	NXP SEMICONDUCTORS N.V.		D	6,656.000	1,051,848	158.030	1,051,848	814,212	5,624	17,524		(307,183)	157,073	(464,256)		08/20/2021	
S46127-57-7	OC OERLIKON CORP AG-REG		B	0.000		10.781			13							02/26/2021	
SB0F9V-20-4	OCBC BANK		B	24,000.000	217,954	9.081	217,954	196,422		9,703		20,254	6,523	13,730	1,279	08/20/2021	
674599-10-5	OCCIDENTAL PETROLEUM CORP			42,668.000	2,687,657	62.990	2,687,657	1,243,036	5,547	17,272		1,311,445		1,311,445		01/20/2022	
SBBH7M-R1-1	OCEAN YIELD		B	0.000		4.174			44							10/01/2020	
SB1577-G7-0	OESTERREICHISCHE POST AG		B	0.000		39.595			23							10/01/2020	
670837-10-3	OGE ENERGY CORP			32,963.000	1,303,687	39.550	1,303,687	991,429		54,194		38,567		38,567		08/20/2021	
679580-10-0	OLD DOMINION FREIGHT LINE INC			4,016.000	1,139,660	283.780	1,139,660	893,139		2,797		53,811	10,495	43,316		09/07/2022	
S66588-01-3	OLYMPUS CORP		B	7,800.000	139,040	17.826	139,040	139,040		752		1,894	23,027	(21,133)	(19,291)	08/20/2021	
68213N-10-9	OMNICELL INC			9,467.000	477,326	50.420	477,326	466,195				(141,892)	331,760	(473,652)		12/28/2022	
682189-10-5	ON SEMICONDUCTOR CORP			13,347.000	832,452	62.370	832,452	413,202		5,043		10,505		5,462		04/26/2022	
68235P-10-8	ONE GAS INC			7,447.000	563,887	75.720	563,887	524,893		13,425		38,994	129,036	(90,042)		11/18/2022	
682680-10-3	ONEOK INC			11,035.000	725,000	65.700	725,000	473,615		41,271		76,583		76,583		08/20/2021	
S66601-07-1	ONO PHARMACEUTICAL CO		B	14,900.000	348,150	23.366	348,150	340,934		6,031		30,803		30,803	(52,193)	08/20/2021	
SBNBNN-H6-1	ONTEX GROUP NV		B	0.000		9.541			3,606	1,202						05/31/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
68389X-10-5	ORACLE CORP COM			61,850.000	5,055,619	81.740	5,055,619	3,513,158		55,753		862,960	847,385	15,575		09/07/2022	
S61416-80-6	ORACLE JAPAN CORP			7,100.000	458,464	64.572	458,464	433,263				853		853	24,347	11/17/2022	
67103H-10-7	OREILLY AUTOMOTIVE INC			1,963.000	1,656,831	844.030	1,656,831	1,130,288				276,749		276,749		07/20/2022	
K3192G-10-4	ORSTED		B	749.000	67,861	90.602	67,861	53,766	2,365	997		(23,375)		(23,375)	(4,413)	03/04/2022	
68902V-10-7	OTIS WORLDWIDE CORP			21,982.000	1,721,410	78.310	1,721,410	1,386,397		19,569		188,979	190,447	(1,468)		07/20/2022	
69007J-10-6	OUTFRONT MEDIA INC			31,468.000	521,739	16.580	521,739	467,862		30,416		(84,367)	131,555	(215,922)		12/16/2022	
690732-10-2	OWENS & MINOR, INC.			23,629.000	461,474	19.530	461,474	460,598				(208,464)	225,823	(434,287)		12/28/2022	
690742-10-1	OWENS CORNING INC			4,064.000	346,659	85.300	346,659	308,313		2,331		38,347	38,316	31		07/20/2022	
693718-10-8	PACCAR INC			15,258.000	1,510,084	98.970	1,510,084	1,193,289	42,722	26,505		204,003	6,922	197,081		07/20/2022	
69608A-10-8	PALANTIR TECHNOLOGIES INC CLASS A			83,170.000	533,951	6.420	533,951	533,951					289,387	(289,387)		09/07/2022	
697435-10-5	PALO ALTO NETWORKS INC			10,506.000	1,466,007	139.540	1,466,007	1,243,823				(316,394)	167,372	(483,766)		11/02/2021	
J1235L-10-8	PAN PACIFIC INTERNATIONAL HOLDINGS CORP		B	19,000.000	353,231	18.591	353,231	282,523	566			55,540		55,540	15,168	07/20/2022	
SB44XT-X8-2	PANDORA		B	3,315.000	232,217	70.050	232,217	156,842	2,788	5,710		75,756	246,160	(170,403)	(10,675)	11/02/2021	
700517-10-5	PARK HOTELS RESORTS INC			162,767.000	1,919,023	11.790	1,919,023	2,119,531	40,692	920		48,739	283,661	(234,921)		10/18/2022	
701094-10-4	PARKER HAN NIFIN CORP COM			2,642.000	768,822	291.000	768,822	520,660		13,263		(19,902)	51,749	(71,651)		08/20/2021	
SB119Q-G0-0	PARTNERS GROUP HOLDING AG		B	0.000		882.836			7,336							04/26/2022	
703343-10-3	PATRICK INDUSTRIES INC			12,449.000	754,409	60.600	754,409	552,666		14,676		169,638	304,599	(134,961)		11/18/2022	
SB11Y3-K8-1	PATRIZIA IMMOBILIEN		B	0.000		22.786			11							05/25/2021	
704326-10-7	PAYCHEX INC			13,319.000	1,539,144	115.560	1,539,144	1,430,022		32,946		(6,172)	15,719	(21,891)		02/23/2022	
70432V-10-2	PAYCOM SOFTWARE INC			979.000	303,793	310.310	303,793	250,342				(4,299)	41,061	(45,360)		06/14/2022	
70435P-10-2	PAYCOR HCM INC			15,862.000	388,143	24.470	388,143	383,112				(9,299)	33,003	(42,301)		12/27/2022	
704329-17-6	PAYDEN EMERGING MKT CRP BND CL SI		C	1,041,241.560	8,850,553	8.500	8,850,553	8,424,094	40,296	60,550		426,459	1,960,159	(1,533,699)		11/29/2022	
70450Y-10-3	PAYPAL HOLDINGS INC			43,892.000	3,125,988	71.220	3,125,988	3,066,995				58,994	2,099,580	(2,040,587)		11/17/2022	
G69651-10-0	PEARSON		B	21,117.000	238,572	11.298	238,572	198,902		1,590		39,740		39,740	(69)	07/20/2022	
SB4PT2-P8-8	PEMBINA PIPELINE CORP		B	9,311.000	315,830	33.920	315,830	196,990		16,703		52,885		52,885	(19,890)	09/23/2020	
713448-10-8	PEPSICO INC.			48,045.000	8,679,810	180.660	8,679,810	7,164,726	55,252	190,918		443,701	8,530	435,171		07/20/2022	
SBYMM0-01-5	PER AARSLEFF HOLDING CLASS B		B	0.000		41.333			13							06/30/2020	
71375U-10-1	PERFICIENT INC			7,545.000	526,867	69.830	526,867	475,410				(144,402)	231,583	(375,985)		12/07/2022	
71377A-10-3	PERFORMANCE FOOD GROUP			14,915.000	870,887	58.390	870,887	428,448				187,788	897	186,891		05/31/2022	
L7579L-10-6	PERIMETER SOLUTIONS SA			38,251.000	349,614	9.140	349,614	303,737				45,878	227	45,651		12/30/2022	
714046-10-9	PERKINELMER INC			6,073.000	851,556	140.220	851,556	730,764		817		68,945	159,106	(90,161)		09/07/2022	
S46823-29-0	PERNOD RICARD NPV		B	6,188.000	1,213,511	196.107	1,213,511	1,036,092	5,397	22,293		(97,017)	100,422	(197,439)	(77,375)	08/20/2021	
S06825-38-4	PERSIMMON PLC		B	38,950.000	570,201	14.639	570,201	538,063				8,436	122,047	(113,611)	23,701	09/07/2022	
G7041J-10-7	PETS AT HOME PLC		B	28,364.000	96,762	3.411	96,762	83,590	1,520	4,185		25,000	95,052	(70,052)	(11,828)	08/20/2021	
717081-10-3	PFIZER INC			214,932.000	11,013,116	51.240	11,013,116	8,717,786		343,891		(1,481,095)	197,524	(1,678,619)		11/02/2021	
SBMW2G-T8-7	PHARMA MAR SA		B	0.000		61.431			1							02/26/2021	
718172-10-9	PHILIP MORRIS INTL.			58,488.000	5,919,570	101.210	5,919,570	4,686,116	74,280	270,746		814,671	449,083	365,588		09/07/2022	
718546-10-4	PHILLIPS 66			14,359.000	1,494,485	104.080	1,494,485	1,099,539		38,413		369,449	66,664	302,785		07/20/2022	
71844V-20-1	PHILLIPS EDISON AND COMPANY INC			21,732.000	691,947	31.840	691,947	610,216	2,028	21,936		10,635	33,069	(22,434)		11/18/2022	
720190-20-6	PIEDMONT OFFICE REALTY TRU-A			0.000		10.560				2,506						10/06/2021	
72201U-63-8	PIMCO MORTGAGE OPPO CL INSTL			993,028.150	9,344,395	9.410	9,344,395	9,344,334				60	1,321,555	(1,321,495)		12/30/2022	
72352L-10-6	PINTEREST INC CLASS A			31,545.000	765,913	24.280	765,913	571,398				172,483	156,980	15,503		04/26/2022	
723787-10-7	PIONEER NA T RES CO COM			6,985.000	1,595,304	228.390	1,595,304	1,286,412		130,096		206,179	71,890	134,289		11/17/2022	
69343T-10-7	PJT PARTNERS INC CLASS A			7,892.000	581,561	73.690	581,561	538,400		1,973		43,162	2,458	40,703		11/18/2022	
72703H-10-1	PLANET FITNESS INC CLASS A			9,562.000	753,486	78.800	753,486	530,934				26,025	88,570	(62,545)		10/25/2022	
72919P-20-2	PLUG POWER INC.			26,136.000	323,302	12.370	323,302	323,302					293,398	(293,398)		11/17/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
693475-10-5	PNC FINL SVCS GROUP INC			8,136.000	1,285,000	157.940	1,285,000	1,044,329		46,782		(193,726)	152,705	(346,431)		08/20/2021	
736508-84-7	PORTLAND GENERAL ELECTRIC CO			28,951.000	1,418,599	49.000	1,418,599	1,175,239	13,100	48,285		(38,665)	69,534	(108,199)		11/18/2022	
737630-10-3	POTLATCH CORP.			15,981.000	703,004	43.990	703,004	612,664		95,404		(136,764)	75,594	(212,359)		11/18/2022	
Y33549-11-7	POWER ASSETS HOLDINGS LTD		B	74,000.000	405,319	5.477	405,319	383,140				21,285		21,285	894	11/17/2022	
S26977-01-7	POWER CORP CANADA SUB-VTG NPV		B	13,473.000	316,702	23.506	316,702	229,045	4,908	17,487		(98,442)		(98,442)	(30,703)	06/26/2020	
739276-10-3	POWER INTEGRATIONS INC			21,221.000	1,521,970	71.720	1,521,970	1,292,443		13,047		15,595	348,358	(332,763)		11/18/2022	
693506-10-7	PPG INDUSTRIES INC			11,333.000	1,425,011	125.740	1,425,011	1,254,450		14,053		170,562	18,441	152,120		07/20/2022	
69351T-10-6	PPL CORP			21,142.000	617,769	29.220	617,769	532,948	4,757	22,516		23,730	41,489	(17,759)		08/20/2021	
69354N-10-6	PRA GROUP INC			19,752.000	667,223	33.780	667,223	612,290				(218,795)	85,329	(304,124)		11/18/2022	
74167P-10-8	PRIMO WATER CORP			49,133.000	763,527	15.540	763,527	571,584		11,356		19,004	104,232	(85,228)		08/05/2022	
74251V-10-2	PRINCIPAL FINANCIAL GROUP			8,009.000	672,115	83.920	672,115	390,417		20,503		92,824		92,824		08/20/2021	
742718-10-9	PROCTER & GAMBLE CO			89,553.000	13,572,653	151.560	13,572,653	10,856,219		312,937		(36,703)	916,333	(953,037)		09/07/2022	
743315-10-3	PROGRESSIVE CORP			30,638.000	3,974,055	129.710	3,974,055	2,676,015		12,255		829,064		829,064		11/02/2021	
74340E-10-3	PROGYNY INC			12,627.000	393,331	31.150	393,331	367,041				(17,744)	176,807	(194,552)		12/06/2022	
74340W-10-3	PROLOGIS INC			227,965.000	25,698,494	112.730	25,698,494	25,168,698		403,365		(8,689)	3,465,626	(3,474,315)		11/17/2022	
D6216S-14-3	PROSIEBENSAT1 MEDIA AG		B	0.000		15.491			34							06/30/2020	
SBJDS7-L3-4	PROSUS NV		B	5,185.000	356,646	68.784	356,646	274,140				56,842	48,613	8,229	25,664	09/07/2022	
G72899-10-0	PRUDENTIAL CORP		B	30,759.000	417,175	13.563	417,175	306,897		3,940		113,533	133,819	(20,286)	(39,252)	07/20/2022	
744320-10-2	PRUDENTIAL FINL INC			13,829.000	1,375,432	99.460	1,375,432	843,747		66,379		(96,960)	29,022	(125,982)		01/20/2022	
H64687-12-4	PSP SWISS PROPERTY AG		B	0.000		118.029			55							06/30/2020	
69370C-10-0	PTC INC			5,149.000	618,086	120.040	618,086	482,694				46,836	44,231	2,605		07/20/2022	
74460D-10-9	PUBLIC STORAGE			46,919.000	13,146,235	280.190	13,146,235	13,765,953		218,682		(984,007)	1,245,543	(2,229,550)		12/02/2022	
744573-10-6	PUBLIC SVC ENTERPRISE GROUP			9,980.000	611,475	61.270	611,475	521,208		17,534		(3,213)	24,312	(27,525)		11/17/2022	
F7607Z-16-5	PUBLICIS GROUPE		B	9,232.000	585,456	63.416	585,456	442,258	8,009			119,885	3,722	116,162	23,314	07/20/2022	
745867-10-1	PULTE GROUP INC			11,836.000	538,893	45.530	538,893	443,850	1,894	3,719		46,498	70,802	(24,305)		07/20/2022	
S50647-22-1	PUMA		B	3,384.000	204,776	60.513	204,776	118,162	448	1,866		(66,142)	134,555	(200,697)	(8,218)	08/20/2021	
74736L-10-9	Q2 HOLDINGS INC			14,158.000	380,425	26.870	380,425	380,425				(67,746)	478,499	(546,246)		10/11/2022	
Q78063-11-4	QBE INS GROUP NPV		B	63,430.000	577,692	9.108	577,692	470,220		12,751		147,222	53,205	94,016	(39,750)	08/20/2021	
SBYXS6-99-6	QIAGEN NV			5,139.000	257,831	50.171	257,831	216,379				38,499	50,383	(11,884)	(16,586)	08/20/2021	
74736K-10-1	QORVO INC			7,119.000	645,266	90.640	645,266	645,266					50,260	(50,260)		11/17/2022	
747316-10-7	QUAKER CHEMICAL CORP.			3,933.000	656,418	166.900	656,418	541,945		6,121		(35,067)	164,944	(200,011)		06/10/2022	
747525-10-3	QUALCOMM INC			44,155.000	4,854,401	109.940	4,854,401	4,727,668		117,700		(2,068,049)	830,822	(2,898,871)		11/17/2022	
74834L-10-0	QUEST DIAGNOSTICS INC			4,098.000	641,091	156.440	641,091	431,027		6,878		73,797	32,005	41,793		09/07/2022	
219798-10-5	QUIDELORTHO CORP			6,089.000	521,645	85.670	521,645	443,212				78,433	120,683	(42,250)		12/22/2022	
749607-10-7	R L I CORP.			5,261.000	690,611	131.270	690,611	521,809		42,246		103,899		103,899		02/24/2022	
S62295-97-7	RAKUTEN GROUP INC		B	37,800.000	170,744	4.517	170,744	162,173	1,267			1,238	13,303	(12,064)	7,332	07/20/2022	
753422-10-4	RAPID7 INC			11,123.000	377,960	33.980	377,960	372,144				(184,938)	434,602	(619,539)		11/03/2022	
S59106-09-6	RATIONAL AG		B	0.000		925.519			6							06/30/2020	
75513E-10-1	RAYTHEON TECHNOLOGIES CORP			52,917.000	5,340,384	100.920	5,340,384	4,130,943				917,636	131,289	786,347		12/09/2021	
75524B-10-4	RBC BEARING INS			3,333.000	697,764	209.350	697,764	619,184				76,259	41,724	34,535		12/30/2022	
756109-10-4	REALTY INCOME CORP			131,473.000	8,339,332	63.430	8,339,332	8,156,034	32,671	785,001		436,172	559,358	(123,186)		12/27/2022	
G74079-10-7	RECKITT BENCKISER GROUP PLC		B	7,712.000	533,785	69.215	533,785	514,468		16,345		16,301	78,041	(61,739)	(66,930)	08/20/2021	
SBQRRZ-00-3	RECRUIT HOLDINGS LTD		B	30,600.000	968,708	31.657	968,708	879,661		3,182		37,142	445,638	(408,495)	(25,498)	07/20/2022	
SBD6FX-N3-0	RED ELECTRICA SA		B	0.000		17.353			416							11/02/2021	
758750-10-3	REGAL REXNORD CORP			3,706.000	444,646	119.980	444,646	323,619	1,297	4,727		(125,962)	46,879	(172,840)		11/18/2022	
758849-10-3	REGENCY CENTERS CORPORATION			48,247.000	3,015,438	62.500	3,015,438	2,773,630	31,361	41,310		245,378	309,680	(64,302)		12/02/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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		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
75886F-10-7	REGENERON PHARMACEUTICALS INC			4,054.000	2,924,920	721.490	2,924,920	2,273,337				534,041	55,455	478,586		09/07/2022	
SBYV2Z-03-8	REGIONAL REIT LTD		B	0.000		1.085				80						10/01/2020	
7591EP-10-0	REGIONS FINANCIAL CORP			51,371.000	1,107,559	21.560	1,107,559	931,896	10,274	26,768		43,642	26,854	16,788		07/20/2022	
759351-60-4	REINSURANCE GROUP AMERICA INC			2,711.000	385,206	142.090	385,206	258,922		8,296		88,421	42	88,379		08/20/2021	
75943R-10-2	RELAY THERAPEUTICS INC			18,342.000	274,029	14.940	274,029	274,029				(36,206)	117,050	(153,256)		12/21/2022	
G74570-12-1	RELX PLC		B	39,867.000	1,097,234	27.522	1,097,234	933,850		24,997		51,629	112,131	(60,501)	(139,293)	08/20/2021	
SB233H-R5-8	REN REDES ENERGETICAS NACIONAIS SA		B	0.000		2.625			11							02/26/2021	
G7494G-10-5	RENTOKIL INITIAL PLC		B	13,195.000	80,631	6.111	80,631	70,334		1,075		19,815	33,468	(13,653)	(10,088)	08/20/2021	
S56693-54-2	REPSOL YPF SA EUR1		B	78,654.000	1,246,561	15.849	1,246,561	853,049	2,618	43,057		405,488		405,488	(92,379)	08/20/2021	
760759-10-0	REPUBLIC S VCS INC COM			10,093.000	1,301,896	128.990	1,301,896	965,110	4,996	18,924		(105,573)		(105,573)		08/20/2021	
76118Y-10-4	RESIDEO TECHNOLOGIES INC			9.000	148	16.450	148	44				(86)		(86)		10/29/2018	
761152-10-7	RESMED INC.			5,595.000	1,164,487	208.130	1,164,487	1,076,662		5,740		(85,173)	71,563	(156,737)		09/07/2022	
S54383-61-7	RETAIL ESTATES NV		B	0.000		60.726			45							06/30/2020	
76155X-10-0	REVOLUTION MEDICINES INC			13,915.000	331,455	23.820	331,455	268,785				61,099	33,543	27,557		06/07/2022	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC			88,216.000	4,820,122	54.640	4,820,122	5,001,346	27,788	42,158		129,135	940,506	(811,371)		09/21/2022	
S53345-88-0	RHEINMETALL AG		B	0.000		91.164			34							11/30/2020	
J64683-10-5	RICOH CO JPY50		B	55,800.000	425,864	7.632	425,864	407,094		6,281		483	32,053	(31,570)	18,287	07/20/2022	
76680R-20-6	RINGCENTRAL INC CLASS A			6,867.000	243,092	35.400	243,092	243,092					10,850	(10,850)		11/17/2022	
SBF1KD-82-6	RINGKJOBING LANDBOBANK		B	0.000		124.429			16							06/30/2020	
S07188-75-8	RIO TINTO CMN STK		B	14,552.000	1,014,917	69.744	1,014,917	720,806		55,636		219,897	27,266	192,631	(40,387)	07/20/2022	
767744-10-5	RITCHIE BROS AUCTIONEERS INC		A	8,871.000	513,010	57.830	513,010	512,996		7,649		(5,871)	21,672	(27,542)		10/07/2022	
76954A-10-3	RIVIAN AUTOMOTIVE INC CLASS A			17,380.000	320,313	18.430	320,313	320,313					203,801	(203,801)		11/17/2022	
74965L-10-1	RLJ LODGING TRUST			33,628.000	356,121	10.590	356,121	432,144	1,681	2,073		15,805	108,028	(92,223)		06/28/2022	
770323-10-3	ROBERT HALF INTL INC			5,799.000	428,140	73.830	428,140	428,140		4,987			47,524	(47,524)		07/20/2022	
771049-10-3	ROBLOX CORP CLASS A			15,748.000	448,188	28.460	448,188	414,836				33,352	18,389	14,964		07/20/2022	
H69293-22-5	ROCHE HOLDING AG		B	1,240.000	480,346	387.376	480,346	416,196	6,046	8,054		(67,103)		(67,103)	(8,895)	03/08/2021	
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK		B	8,324.000	2,613,621	313.986	2,613,621	2,352,360	32,908	1,129,867		(427,073)	19,215	(446,288)	54,237	06/14/2022	
S67457-47-3	ROCK FIELD LTD		B	0.000		11.611				28						02/26/2021	
77313F-10-6	ROCKET PHARMACEUTICALS INC			15,206.000	297,581	19.570	297,581	213,958				83,623	74,972	8,652		07/12/2022	
773903-10-9	ROCKWELL AUTOMATION INC			4,328.000	1,114,763	257.570	1,114,763	816,978		15,045		22,084	194,854	(172,770)		09/07/2022	
S21690-51-6	ROGERS COMMUNICATIONS INC CL B		B	5,307.000	248,204	46.769	248,204	202,542	1,950	9,940		12,470		12,470	(17,316)	11/02/2021	
77543R-10-2	ROKU INC CLASS A			438.000	17,827	40.700	17,827	17,827					82,125	(82,125)		08/20/2021	
775711-10-4	ROLLINS, INC			22,539.000	823,575	36.540	823,575	735,487		9,692		52,516		52,516		12/09/2021	
SB63H8-49-6	ROLLS ROYCE HOLDINGS PLC		B	21,864.000	24,512	1.121	24,512	16,985				6,508	2,362	4,146	1,019	09/07/2022	
776696-10-6	ROPER TECHNOLOGIES INC			4,874.000	2,106,007	432.090	2,106,007	1,752,885		6,310		322,802	170,205	152,597		09/07/2022	
778296-10-3	ROSS STORES, INC.			16,560.000	1,922,119	116.070	1,922,119	1,211,282		15,691		567,627	240,116	327,512		07/20/2022	
S27543-83-4	ROYAL BK OF CANADA COM NPV		B	12,853.000	1,207,563	93.952	1,207,563	831,116		41,646		(61,432)	5,462	(66,895)	(91,584)	08/20/2021	
V7780T-10-3	ROYAL CARIBBEAN GROUP LTD			20,946.000	1,035,361	49.430	1,035,361	793,853				241,507	123,372	118,135		09/07/2022	
SBX8ZX-20-1	ROYAL UNIBREW ORD		B	0.000		108.355			67							06/30/2020	
G7709Q-10-4	ROYALTY PHARMA PLC CLASS A			12,200.000	482,144	39.520	482,144	470,850		6,134		11,294		11,294		06/14/2022	
781846-20-9	RUSH ENTERPRISES CL A			13,803.000	721,621	52.280	721,621	465,794		10,492		(34,187)	6,304	(40,490)		11/18/2022	
D6629K-10-9	RWE AG (NEU) CMN STK		B	20,855.000	925,689	44.387	925,689	700,561	4,047	14,563		141,417		141,417	(62,875)	08/20/2021	
74982T-10-3	RXO INC			6,400.000	110,080	17.200	110,080	102,602				7,478		7,478		12/28/2022	
78377T-10-7	RYMAN HOSPITALITY PROPERTIES			6,892.000	563,628	81.780	563,628	434,825	1,723	668		(17,914)	24,531	(42,445)		09/29/2022	
78409V-10-4	S&P GLOBAL INC			14,840.000	4,970,510	334.940	4,970,510	4,531,394		36,518		(40,901)	808,773	(849,675)		07/20/2022	
A7511S-10-4	S&T AG		B	0.000		22.263			1							06/28/2018	

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
78573L-10-6	SABRA HEALTHCARE REIT INC			246,361.000	3,062,267	12.430	3,062,267	3,062,267		48,200		(178,444)	178,444	(178,444)		12/08/2022	
78645L-10-0	SAFEHOLD INC			100,226.000	2,868,468	28.620	2,868,468	3,846,749	17,740	36,891		216,488	2,016,853	(1,800,365)		09/23/2022	
SB1N7Z-09-2	SAFESTORE HOLDINGS PLC		B	74,571.000	847,679	11.367	847,679	716,940				84,408		84,408	46,332	10/19/2022	
F03381-13-8	SAFRAN		B	2,521.000	314,577	124.783	314,577	232,176		1,013		102,249	74,984	27,265	(21,336)	08/20/2021	
78667J-10-8	SAGE THERAPEUTICS INC			4,302.000	164,078	38.140	164,078	140,155				19,676	33,733	(14,057)		07/25/2022	
79466L-30-2	SALESFORCE.COM INC			40,815.000	5,411,661	132.590	5,411,661	5,411,661				(275,325)	2,128,885	(2,404,209)		11/17/2022	
SB1WI5N-W2-1	SALMAR		B	2,039.000	79,647	39.062	79,647	72,397	46			6,077		6,077	1,173	11/17/2022	
S52260-38-7	SAMPO PLC		B	20,326.000	1,059,048	52.103	1,059,048	793,768		58,028		209,691	98,175	111,516	(70,902)	08/20/2021	
G7800X-10-7	SANDS CHINA LTD		B	58,800.000	195,123	3.318	195,123	131,084				62,920		62,920	1,119	07/20/2022	
SB1VQ2-52-6	SANDVIK		B	6,273.000	113,425	18.081	113,425	86,231		2,115		12,391	55,503	(43,112)	(15,945)	08/20/2021	
S56717-35-8	SANOFI S.A.		B	15,760.000	1,511,096	95.882	1,511,096	1,210,440		23,598		270,560	195,225	75,335	(9,763)	09/07/2022	
Q82869-11-8	SANTOS		B	126,900.000	614,449	4.842	614,449	521,252		20,440		74,824		74,824	(42,554)	08/20/2021	
D66992-10-4	SAP AG		B	9,145.000	940,766	102.872	940,766	940,766	12,431			(23,535)	83,898	(107,434)	23,535	11/17/2022	
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A			4,725.000	1,324,465	280.310	1,324,465	1,237,715		8,463		(170,673)	65,491	(236,163)		11/17/2022	
SBQSSW-W3-6	SCATEC SOLAR		B	0.000		16.470			5							06/30/2020	
806857-10-8	SCHLUMBERGER LTD			76,637.000	4,097,014	53.460	4,097,014	1,703,363	13,411	47,489		1,801,736		1,801,736		11/02/2021	
S48341-08-5	SCHNEIDER ELECTRIC		B	5,998.000	836,786	139.511	836,786	530,357		13,815		(225,430)	52,683	(278,112)	(61,438)	08/20/2021	
S59840-24-9	SCHWEITER TECHNOLOGIES AG-BR		B	0.000		1,480.761			35							06/30/2020	
811707-80-1	SEACOAST BANKING CORP FL			23,588.000	735,710	31.190	735,710	633,465		13,368		(73,485)	11,529	(85,015)		12/16/2022	
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS PLC		D	8,664.000	455,813	52.610	455,813	455,813	6,065	1,968		(21,413)	35,357	(56,770)		11/17/2022	
81181C-10-4	SEAGEN INC			5,822.000	748,185	128.510	748,185	717,413				(12,523)	90,845	(103,368)		04/26/2022	
G80277-14-1	SEGRO REIT PLC		B	73,119.000	671,624	9.185	671,624	751,573		9,058		7,006	329,901	(322,895)	(15,022)	09/28/2022	
S66165-08-5	SEIKO EPSON CORP		B	22,800.000	332,811	14.597	332,811	310,311		4,559		8,209	24,747	(16,538)	14,291	07/20/2022	
SBSKRK-L7-1	SEKISUI HOUSE REIT INC		B	0.000		644.966				214						10/02/2020	
816300-10-7	SELECTIVE INSURANCE GROUP			6,658.000	589,965	88.610	589,965	492,424		7,383		43,771	906	42,866		11/18/2022	
816851-10-9	SEMPRA ENERGY			21,699.000	3,353,363	154.540	3,353,363	2,689,964	24,845	1,098,405		483,020		483,020		12/09/2021	
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING PLC			5,603.000	226,249	40.380	226,249	226,249					15,856	(15,856)		11/17/2022	
81762P-10-2	SERVICENOW INC			7,422.000	2,881,740	388.270	2,881,740	2,827,171				(288,871)	596,953	(885,824)		11/17/2022	
81768T-10-8	SERVISFIRST BANCSHARES INC			7,876.000	542,735	68.910	542,735	542,065	2,175	3,705		670	100,013	(99,343)		12/30/2022	
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV		B	0.000		42.897			374							06/23/2015	
SBLWF8-B6-5	SFS GROUP AG		B	0.000		136.943			13							06/30/2020	
SBFFY8-85-4	SG HOLDINGS LTD		B	33,900.000	470,173	13.869	470,173	470,173				(24,969)	30,936	(55,905)	24,969	11/17/2022	
H7485A-10-8	SGS		B	430.000	999,243	2,323.822	999,243	915,591	5,226			11,644		11,644	72,008	06/14/2022	
82028K-20-0	SHAW COMMUNICATIONS INC CL B		B	29,634.000	853,184	28.791	853,184	625,663		22,873		89,558	75,617	13,942	(61,402)	08/20/2021	
SBP6MX-D8-9	SHELL PLC		B	151,321.000	4,233,880	27.979	4,233,880	2,725,331		1,148,510		1,996,910		1,996,910	(488,360)	01/31/2022	
824348-10-6	SHERWIN WILLIAMS CO			8,724.000	2,070,467	237.330	2,070,467	1,743,944		19,526		(438,890)	495,237	(934,128)		11/17/2022	
S68043-69-4	SHIMADZU CORP		B	10,200.000	289,507	28.383	289,507	267,429		2,693		37,999	111,614	(73,615)	(15,921)	09/07/2022	
J72262-10-8	SHIMANO		B	1,600.000	253,681	158.551	253,681	251,366	1,401	2,602		32,709	174,634	(141,924)	(30,394)	08/20/2021	
J72810-12-0	SHIN ETSU CHEMICAL CO.		B	8,815.000	1,083,962	122.968	1,083,962	872,700		20,551		192,012	347,313	(155,301)	(41,682)	09/07/2022	
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA		B	21,600.000	749,412	34.695	749,412	67,348				292,133	1,164,589	(872,456)	(68,077)	06/14/2022	
D69671-21-8	SIEMANS AG		B	13,760.000	1,903,809	138.358	1,903,809	1,316,741	6,011	12,341		211,810	54,321	157,489	63,768	09/07/2022	
SBMTVQ-K9-7	SIEMENS ENERGY N AG		B	3,666.000	68,763	18.757	68,763	40,888	60			25,137	98,609	(73,473)	2,738	07/20/2022	
SBD594-Y4-9	SIEMENS HEALTHINEERS AG		B	0.000		49.000			3,647							01/20/2022	
SBD5GN-60-8	SIG COMBIBLOC GROUP AG		B	2,777.000	60,631	21.833	60,631	58,415				1,090		1,090	1,126	11/17/2022	
82669G-10-4	SIGNATURE BK NEW YORK NY			7,131.000	821,634	115.220	821,634	816,191		8,744		(142,869)	540,008	(682,877)		12/30/2022	
H7631K-27-3	SIKA AG		B	3,394.000	813,283	239.624	813,283	623,099	2,583	8,053		(222,314)	65,575	(287,889)	(4,474)	07/20/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
D6948S-11-4	SILTRONIC N AG		B	0.000		151.016			4							02/26/2021	
SBBCR9-N1-3	SIMCORP AS		B	0.000		109.876			16							06/30/2020	
828806-10-9	SIMON PPTY GROUP INC			123,598.000	14,520,293	117.480	14,520,293	13,029,191				2,347,095	2,734,333	(387,238)		12/02/2022	
829073-10-5	SIMPSON MANUFACTURING			6,318.000	560,154	88.660	560,154	495,331		3,407		64,823	168,402	(103,579)		09/23/2022	
82981J-10-9	SITE CENTERS CORP			208,714.000	2,851,033	13.660	2,851,033	2,486,974	27,133	35,174		576,858	532,157	44,701		10/18/2022	
82983N-10-8	SITIO ROYALTIES INC CLASS A			25,245.000	728,318	28.850	728,318	728,318					32,819	(32,819)		12/29/2022	
W25381-14-1	SKAND ENSKILDA A		B	36,505.000	420,248	11.512	420,248	351,316		20,033		96,569	120,980	(24,411)	(62,766)	08/20/2021	
830830-10-5	SKYLINE CORP.			11,285.000	581,290	51.510	581,290	537,101				44,190	157,887	(113,697)		11/18/2022	
83088M-10-2	SKYWORKS SOLUTIONS INC			11,026.000	1,004,799	91.130	1,004,799	956,103		11,988		48,697	69,358	(20,661)		11/17/2022	
J75734-10-3	SMC CORP		B	915.000	385,431	421.236	385,431	368,036		5,454		10,447	193,856	(183,408)	(47,676)	08/20/2021	
831865-20-9	SMITH (A.O.)			9,428.000	539,659	57.240	539,659	458,012		5,468		81,646	72,162	9,485		07/20/2022	
T8578L-10-7	SNAM RETE GAS		B	28,665.000	138,493	4.831	138,493	116,427		6,414		17,023	42,903	(25,880)	(8,396)	08/20/2021	
83304A-10-6	SNAP INC CLASS A			50,156.000	448,896	8.950	448,896	448,896					123,200	(123,200)		11/17/2022	
833034-10-1	SNAP ON IN C COM			6,296.000	1,438,573	228.490	1,438,573	1,107,914		37,020		131,961	49,420	82,541		08/20/2021	
833445-10-9	SNOWFLAKE CLASS A			9,951.000	1,428,367	143.540	1,428,367	1,133,120				295,246		295,246		06/14/2022	
F43638-14-1	SOCIETE GENERALE COMMON STOCK		B	27,093.000	678,924	25.059	678,924	541,848		17,814		85,297	155,335	(70,038)	(5,673)	07/20/2022	
F84941-12-3	SODEXO		B	1,789.000	170,845	95.497	170,845	112,249		3,875		24,835		24,835	(10,764)	06/26/2020	
SBF5M0-K5-2	SOFTBANK CORP		B	89,100.000	1,004,819	11.277	1,004,819	890,415		25,233		38,575	49,500	(10,925)	75,829	09/07/2022	
J75963-10-8	SOFTBANK GROUP CORP		B	21,900.000	936,781	42.775	936,781	741,373		6,384		333,940	292,057	41,883	(138,532)	08/20/2021	
SBF06W-X9-9	SOFTWARE AG		B	0.000		38.314			16							06/30/2020	
83417M-10-4	SOLAREDGE TECHNOLOGIES INC			2,698.000	764,262	283.270	764,262	624,102				140,160	479	139,681		09/07/2022	
B82095-11-6	SOLVAY SA COMMON STOCK		B	4,145.000	417,867	100.812	417,867	323,390	5,831	1,001		64,408	11,201	53,206	30,070	09/07/2022	
J58699-10-9	SOMPO HOLDINGS INC		B	14,300.000	635,098	44.412	635,098	569,254		22,115		161,802	34,139	127,663	(95,957)	11/02/2021	
Q8563C-10-7	SONIC HEALTHCARE		B	6,620.000	134,546	20.324	134,546	130,159		4,631		(14,316)	64,276	(78,592)	(11,296)	08/20/2021	
S71560-36-1	SONOVA HOLDING AG		B	1,017.000	241,059	237.030	241,059	204,489	1,441	2,416		(117,637)	5,708	(123,345)	(6,328)	09/07/2022	
S68215-06-0	SONY GROUP CORP		B	20,000.000	1,521,088	76.054	1,521,088	1,283,084		7,980		(68,079)	500,114	(568,194)	(87,034)	09/07/2022	
SBWSW5-D9-1	SOUTH32 LTD		B	184,273.000	499,859	2.713	499,859	376,868		45,251		(1,313)		(1,313)	(36,071)	08/20/2021	
842587-10-7	SOUTHERN CO			62,663.000	4,474,765	71.410	4,474,765	3,888,834		1,169,190		177,336		177,336		11/02/2021	
84612U-10-7	SOVOS BRANDS INC			45,532.000	654,295	14.370	654,295	588,202				(26,665)	2,695	(29,359)		11/18/2022	
SB40JT-Q3-5	SPAREBANK SR-BANK		B	0.000		13.298			94							06/30/2020	
SB0LGG-75-0	SPAREBANKEN MIDT-NORGE		B	0.000		14.740			30							10/01/2020	
F8691R-10-1	SPIE SA		B	0.000		24.653			2,900							12/18/2018	
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC			20,607.000	609,967	29.600	609,967	457,250		721		102,215	337,652	(235,437)		11/18/2022	
848637-10-4	SPLUNK INC			6,842.000	589,028	86.090	589,028	514,518				74,509	88,604	(14,095)		09/07/2022	
852234-10-3	SQUARE INC CLASS A			23,258.000	1,461,533	62.840	1,461,533	1,278,957				182,575	817,911	(635,336)		09/07/2022	
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS			5,937.000	309,080	52.060	309,080	272,604		4,750		(77,830)	99,805	(177,635)		08/20/2021	
G8842P-10-2	SSE PLC		B	9,410.000	193,786	20.594	193,786	160,454		9,530		46,945	38,874	8,071	(24,456)	08/20/2021	
S70582-62-2	ST GALLER KANTONALBANK A-REG		B	0.000		456.118			18							11/30/2020	
SBJ7HN-18-5	STADLER RAIL AG		B	0.000		44.358			22							10/01/2020	
S04082-84-8	STANDARD CHARTERED ORD USD0.50		B	80,803.000	604,960	7.487	604,960	446,524		10,154		184,201		184,201	(69,985)	12/09/2021	
854502-10-1	STANLEY BLACK & DECKER INC			7,671.000	576,246	75.120	576,246	576,246		8,322		(12,219)	175,442	(187,660)		09/07/2022	
855244-10-9	STARBUCKS CORP			43,185.000	4,283,952	99.200	4,283,952	3,121,199		52,261		906,587	261,950	644,636		09/07/2022	
857477-10-3	STATE STREET CORPORATION			19,199.000	1,489,266	77.570	1,489,266	1,159,463	12,095	27,217		203,912	118,835	85,077		07/20/2022	
SBMD8K-X7-1	STELLANTIS NV			47,196.000	668,107	14.156	668,107	529,397		44,014		45,832	236,383	(190,551)	(36,901)	08/20/2021	
85914M-10-7	STEPSTONE GROUP INC CLASS A			45,431.000	1,143,953	25.180	1,143,953	1,114,265		30,826		(64,704)	374,547	(439,252)		12/30/2022	
858912-10-8	STERICYCLE INC			12,749.000	636,048	49.890	636,048	536,860				97,120	210,757	(113,637)		07/12/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G8473T-10-0	STERIS			1,063.000	196,325	184.690	196,325	161,911		1,913		(62,419)		(62,419)		06/26/2020	
556269-10-8	STEVEN MADDEN LTD			17,928.000	572,979	31.960	572,979	479,806		14,691		(18,206)	233,311	(251,518)		11/18/2022	
S59623-32-2	STMICROELECTRONICS NV		B	32,440.000	1,142,339	35.214	1,142,339	982,424		5,152		(74,875)	111,820	(186,696)	(8,712)	07/20/2022	
S68508-56-3	STOCKLAND		B	51,191.000	126,016	2.462	126,016	107,626	4,081	8,695		27,928	50,180	(22,252)	(9,538)	08/20/2021	
S50726-73-6	STORA ENSO OYJ		B	23,178.000	325,288	14.034	325,288	297,226		9,121		10,394	91,335	(80,941)	(19,189)	08/20/2021	
S48528-32-7	STOREBRAND		B	0.000		9.035			74							10/01/2020	
D8171G-20-5	STRATEC BIOMEDICAL AG		B	0.000		151.976			3							06/30/2020	
SB3S3S-52-9	STROER OUT-OF-HOME MEDIA AG		B	0.000		75.881			46							10/01/2020	
863667-10-1	STRYKER CORP			13,994.000	3,421,393	244.490	3,421,393	2,774,079	10,496	22,793		567,440	453,659	113,781		09/07/2022	
S57844-62-3	SUEDZUCKER AG NPV		B	0.000		14.322			4,770							06/30/2020	
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK		B	29,000.000	1,164,000	40.138	1,164,000	806,218		42,195		544,099	186,766	357,333	(186,317)	08/20/2021	
866674-10-4	SUN COMMUNITIES			48,779.000	6,975,397	143.000	6,975,397	7,853,984	42,926	1,098,138		(151,619)	1,616,641	(1,768,260)		12/27/2022	
Y82594-12-1	SUN HUNG KAI PROP HKD0.50		B	12,500.000	171,045	13.684	171,045	138,298		5,909		32,299	13,732	18,567	449	04/26/2022	
S25661-24-0	SUN LIFE FINANCIAL COM NPV		B	29,170.000	1,353,064	46.385	1,353,064	1,121,285		64,969		53,540	221,712	(168,172)	(104,746)	08/20/2021	
SB3NB1-P2-8	SUNCOR ENERGY INC		B	51,611.000	1,635,996	31.699	1,635,996	874,536		62,549		449,137		449,137	(106,327)	08/20/2021	
Q8802S-10-3	SUNCORP GROUP LTD		B	126,728.000	1,034,725	8.165	1,034,725	817,242		36,180		290,320	202,721	87,598	(72,836)	08/20/2021	
86881A-10-0	SURGERY PARTNERS INC			17,573.000	489,584	27.860	489,584	434,871				54,713		54,713		12/21/2022	
J78529-13-8	SUZUKI MOTOR CORP JPY50		B	18,300.000	592,363	32.370	592,363	566,529		5,902		44,639	7,005	37,635	(18,806)	04/26/2022	
78486Q-10-1	SVB FINANCIAL GROUP			1,201.000	276,398	230.140	276,398	273,901				(273,472)	264,696	(538,168)		08/20/2021	
W94232-10-0	SWEDBANK AB		B	22,323.000	379,852	17.016	379,852	281,668		18,625		128,159	140,303	(12,145)	(56,986)	08/20/2021	
W9376L-15-4	SWEDISH MATCH		B	35,452.000	386,350	10.898	386,350	375,972		780		11,702	2,326	9,376	(1,324)	11/17/2022	
H8404J-16-2	SWISS LIFE HOLDING		B	1,552.000	799,820	515.348	799,820	647,193	12,528	25,959		(69,945)	67,281	(137,226)	(15,122)	03/04/2022	
SB545M-G5-2	SWISS RE LTD		B	5,707.000	533,443	93.472	533,443	424,135	17,135	29,897		(23,462)		(23,462)	(8,439)	03/22/2022	
H8398N-10-4	SWISSCOM		B	0.000		547.341			2,487	3,818						03/08/2021	
SB1JB4-K8-5	SYMRISE AG		B	0.000		108.486			504							04/26/2022	
87165B-10-3	SYNCHRONY FINANCIAL			23,384.000	768,398	32.860	768,398	653,779		7,564		114,619	70,157	44,462		09/07/2022	
87164F-10-5	SYNDAX PHARMACEUTICALS INC			14,745.000	375,260	25.450	375,260	282,262				92,998		92,998		07/18/2022	
87166B-10-2	SYNEOS HEALTH INC CLASS A			11,594.000	425,268	36.680	425,268	425,268				(343,761)	374,689	(718,450)		08/19/2022	
871607-10-7	SYNOPSYS INC			5,613.000	1,792,175	319.290	1,792,175	1,498,240				(34,315)	30,150	(64,465)		11/17/2022	
871829-10-7	SYSCO CORP			15,966.000	1,220,601	76.450	1,220,601	1,031,251		23,980		36,219	117,345	(81,126)		07/20/2022	
S68838-07-7	SYSMEX CORP		B	5,100.000	309,142	60.616	309,142	273,701		2,219		(37,859)	211,943	(249,802)	(22,457)	04/26/2022	
74144T-10-8	T. ROWE PRICE GROUP			10,818.000	1,179,811	109.060	1,179,811	1,102,293		37,814		(60,279)	367,243	(427,522)		09/07/2022	
S57356-31-3	TAG IMMOBILIEN AG		B	43,863.000	282,983	6.452	282,983	748,913	417			(12,542)	251,729	(264,270)	12,542	08/03/2022	
S68701-00-2	TAISEI CORP		B	10,200.000	328,546	32.210	328,546	283,284		8,783		96,423	26,290	70,133	(51,161)	08/20/2021	
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD		B	20,600.000	641,833	31.157	641,833	536,117		12,275		93,398	15,934	77,463	12,318	09/07/2022	
87612E-10-6	TARGET CORP			16,720.000	2,491,949	149.040	2,491,949	2,317,349		44,941		(287,787)	509,219	(797,006)		11/17/2022	
SBJMY6-G0-1	TC ENERGY CORP		B	10,789.000	429,824	39.839	429,824	403,121	7,146	25,223		1,952	42,014	(40,062)	(32,601)	08/20/2021	
J82141-13-6	TDK CORP.		B	21,000.000	689,947	32.855	689,947	646,344		10,180		63,209	40,656	22,553	(56,144)	04/26/2022	
H84989-10-4	TE CONNECTIVITY LTD			12,715.000	1,459,682	114.800	1,459,682	1,262,247		22,972		(196,770)	214,408	(411,178)		07/20/2022	
S71109-02-9	TECAN GROUP AG-REG		B	0.000		625.811			8							06/30/2020	
SB0190-C7-7	TECHTRONIC INDUSTRIES CO		B	15,000.000	167,394	11.160	167,394	167,394				(369)	10,370	(10,739)	369	11/17/2022	
87918A-10-5	TELADOC HEALTH INC			5,019.000	118,699	23.650	118,699	118,699					31,670	(31,670)		11/17/2022	
879360-10-5	TELEDYNE TECHNOLOGIES INC			1,298.000	519,083	399.910	519,083	435,201				63,873	96,364	(32,491)		09/07/2022	
879369-10-6	TELEFLEX, INC.			2,058.000	513,739	249.630	513,739	440,124				73,615		73,615		11/17/2022	
S57325-24-3	TELEFONICA DE ESPANA		B	119,130.000	430,374	3.613	430,374	430,374	3,952	15,416		(10,767)	3,117	(13,884)	10,767	11/17/2022	
R21882-10-6	TELENOR		B	0.000		9.299			5,013							03/04/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
W9588J-10-4	TELIASONERA AB SEK3.2		B	84,338.000	215,792	2.559	215,792	215,793		359		(1,333)	21,758	(23,092)	1,333	11/17/2022	
S23810-93-0	TELUS CORP		B	0.000		19.285				9,572						11/02/2021	
S71478-92-9	TEMENOS GROUP AG		B	2,870.000	157,397	54.842	157,397	157,397	126			(2,922)	20,947	(23,868)	2,922	11/17/2022	
880770-10-2	TERADYNE I NC COM			11,553.000	1,009,155	87.350	1,009,155	868,208		2,161		(96,801)	88,100	(184,901)		09/07/2022	
88160R-10-1	TESLA INC			102,364.000	12,609,198	123.180	12,609,198	12,534,546				(3,428,156)	17,200,592	(20,628,748)		11/17/2022	
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD		D	9,944.000	90,689	9.120	90,689	72,094				18,595		18,595		07/20/2022	
882508-10-4	TEXAS INST RS INC COM			35,338.000	5,838,544	165.220	5,838,544	5,404,887				171,315	718,191	(546,876)		11/17/2022	
883203-10-1	TEXTRON IN C COM			18,051.000	1,278,011	70.800	1,278,011	837,367	361	1,444		(5,594)	109,933	(115,526)		08/20/2021	
R9138B-10-2	TGS NOPEC GEOPHYSICAL ORD		B	0.000		8.933			22							08/04/2021	
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM			15,137.000	8,335,795	550.690	8,335,795	7,085,027	4,541	14,114		(529,419)	355,690	(885,109)		07/20/2022	
885160-10-1	THOR INDUSTRIES, INC.			4,408.000	332,760	75.490	332,760	280,588	1,984	7,157		(11,155)	95,322	(106,477)		05/31/2022	
872540-10-9	TJX COMPANIES INC			42,361.000	3,371,936	79.600	3,371,936	2,363,858		42,154		685,857	254,928	430,929		07/20/2022	
872590-10-4	T-MOBILE US INC			26,121.000	3,656,940	140.000	3,656,940	2,877,027				627,426		627,426		12/09/2021	
J86298-10-6	TOKIO MARINE HOLDINGS		B	24,060.000	515,591	21.429	515,591	399,993	10	13,089		123,333	2,916	120,417	(47,520)	09/07/2022	
J86957-11-5	TOKYO ELECTRON		B	3,300.000	972,405	294.668	972,405	813,914		31,395		(231,692)	384,025	(615,718)	(55,276)	09/07/2022	
S47308-75-4	TOMRA SYSTEMS ASA		B	0.000		62.207			17							06/30/2020	
SB94P9-73-0	TOPDANMARK		B	0.000		48.767			37							06/30/2020	
S68971-43-1	TORAY INDUSTRIES		B	44,700.000	249,544	5.583	249,544	219,179		5,057		65,462	43,133	22,329	(37,441)	08/20/2021	
891092-10-8	TORO CO.			6,512.000	737,158	113.200	737,158	486,012	2,223	7,463		214,198	115,140	99,058		05/31/2022	
S28972-22-2	TORONTO-DOMINION COM NPV		B	47,520.000	3,074,710	64.703	3,074,710	2,603,146		1,110,804		(202,370)	136,730	(339,100)	(234,600)	08/20/2021	
SB15C5-57-0	TOTAL SA EUR 2.5		B	36,421.000	2,279,743	62.594	2,279,743	1,438,650	3,324	1,113,127		585,606		585,606	(154,346)	08/20/2021	
M87915-27-4	TOWER SEMICONDUCTOR LTD		D	10,344.000	446,861	43.200	446,861	304,468				31,994	2,914	29,080		11/18/2022	
S69005-46-0	TOYOTA INDUSTRIES CORP		B	11,900.000	652,969	54.871	652,969	565,629		14,492		159,188	370,617	(211,429)	(85,287)	08/20/2021	
J92676-11-3	TOYOTA MOTOR		B	161,400.000	2,217,116	13.737	2,217,116	2,091,861		30,225		78,063	410,282	(332,219)	18,758	09/07/2022	
S69005-80-9	TOYOTA TSUSHO		B	11,100.000	410,955	37.023	410,955	343,556		13,560		87,542	129,494	(41,952)	(57,970)	08/20/2021	
892356-10-6	TRACTOR SUPPLY CO			2,170.000	488,185	224.970	488,185	262,246		7,986		(22,565)	7,012	(29,577)		08/20/2021	
88339J-10-5	TRADE DESK INC CLASS A			20,047.000	898,707	44.830	898,707	862,776				(200,354)	78,458	(278,812)		07/20/2022	
G8994E-10-3	TRANE TECHNOLOGIES PLC			15,840.000	2,662,546	168.090	2,662,546	1,941,592		30,536		272,943	198,071	74,871		07/20/2022	
893641-10-0	TRANSDIGM GROUP INC			1,159.000	729,764	629.650	729,764	556,413		20,221		46,931	60,497	(13,565)		09/07/2022	
Q9194A-10-6	TRANSURBAN GROUP		B	35,538.000	312,819	8.802	312,819	281,959	6,362	9,444		50,381	163,833	(113,452)	(23,016)	03/04/2022	
89417E-10-9	TRAVELERS COS INC			8,057.000	1,510,607	187.490	1,510,607	1,158,493		22,823		262,289	18,635	243,654		07/20/2022	
S61252-86-2	TREND MICRO INC		B	8,400.000	390,890	46.535	390,890	390,890	9,763	11,933		17,284	36,507	(19,223)	(56,007)	08/20/2021	
896239-10-0	TRIMBLE NAVIGATION			13,130.000	663,853	50.560	663,853	619,388				(191,179)	289,773	(480,952)		08/20/2021	
896288-10-7	TRINET GROUP INC			6,613.000	448,361	67.800	448,361	438,747				(23,076)	129,236	(152,312)		11/18/2022	
898320-10-9	TRUIST FINANCIAL CORP			32,832.000	1,412,761	43.030	1,412,761	1,370,740		64,952		(206,083)	298,688	(504,772)		11/17/2022	
90138F-10-2	TWILIO INC CLASS A			9,368.000	458,657	48.960	458,657	458,657					471,499	(471,499)		11/17/2022	
902252-10-5	TYLER TECHNOLOGIES			3,581.000	1,154,550	322.410	1,154,550	1,150,823				3,727	68,678	(64,951)		11/17/2022	
902494-10-3	TYSON FOODS INC CLASS A			12,591.000	783,790	62.250	783,790	753,019		9,576		(63,770)	31,497	(95,267)		11/17/2022	
90353T-10-0	UBER TECHNOLOGIES INC			71,708.000	1,773,339	24.730	1,773,339	1,501,889				215,902	227,385	(11,483)		07/20/2022	
H42097-10-7	UBS GROUP AG		B	94,240.000	1,752,485	18.596	1,752,485	1,138,833	6,357	18,751		158,913	55,745	103,168	(25,442)	08/20/2021	
B93562-12-0	UCB		B	3,883.000	304,842	78.507	304,842	270,247	5,040	3,381		36,987	128,646	(91,660)	(8,236)	09/07/2022	
902653-10-4	UDR INC			204,345.000	7,914,282	38.730	7,914,282	8,836,850		1,141,409		(140,359)	1,647,044	(1,787,403)		09/21/2022	
90384S-30-3	ULTA BEAUTY INC			1,963.000	920,784	469.070	920,784	734,877				149,253	4,890	144,363		07/20/2022	
B95505-18-4	UMICORE SA		B	0.000		36.628			529							07/20/2022	
SBYMXP-S7-5	UNICREDIT		B	44,863.000	635,464	14.165	635,464	415,926				198,711		198,711	20,826	07/20/2022	
904708-10-4	UNIFIRST CORP.			2,684.000	517,985	192.990	517,985	450,476	832	2,816		65,157	88,207	(23,049)		05/31/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G92087-16-5	UNILEVER PLC ORD GBP0.031111		B	36,377.000	1,829,956	50.305	1,829,956	1,593,031		31,878		252,670		252,670	(15,745)	06/14/2022	
907818-10-8	UNION PACIFIC CORP			24,228.000	5,016,892	207.070	5,016,892	4,539,242		1,097,355		(548,448)	173,367	(721,815)		11/17/2022	
SBZ6CZ-43-5	UNIPER SE		B	0.000		6.633			3,309							08/20/2021	
S44223-32-9	UNIQA INSURANCE GROUP AG		B	0.000		8.442			23							10/01/2020	
V96194-12-7	UNITED OVERSEAS BANK		B	60,451.000	1,383,720	22.890	1,383,720	1,102,096		51,959		205,000	36,514	168,486	9,039	08/20/2021	
911312-10-6	UNITED PARCEL SERVICE INC CLASS B			28,148.000	4,893,248	173.840	4,893,248	4,295,534				(303,064)	408,830	(711,894)		11/17/2022	
911363-10-9	UNITED RENTALS INC			3,530.000	1,254,633	355.420	1,254,633	784,227				274,075	112,437	161,639		07/20/2022	
91324P-10-2	UNITEDHEALTH GROUP INC			42,428.000	22,494,477	530.180	22,494,477	16,342,746				1,189,681		1,189,681		11/02/2021	
91332U-10-1	UNITY SOFTWARE INC			12,840.000	367,096	28.590	367,096	367,096					116,248	(116,248)		11/17/2022	
918090-10-1	UTZ BRANDS INC CLASS A			33,145.000	525,680	15.860	525,680	457,962	1,899	6,690		64,612	63,177	1,435		05/31/2022	
91879Q-10-9	VAIL RESORTS INC			2,951.000	703,371	238.350	703,371	650,279	5,636	4,283		(56,739)		(56,739)		11/17/2022	
91913Y-10-0	VALERO ENERGY CORP			17,008.000	2,157,635	126.860	2,157,635	1,162,108		66,671		880,164		880,164		12/09/2021	
92047W-10-1	VALVOLINE INC			17,382.000	567,522	32.650	567,522	440,460		8,477		21,431	87,033	(65,602)		05/31/2022	
S53311-14-8	VAN DE VELDE NV		B	0.000		22.519				2,060						12/18/2018	
S58024-49-8	VARTA AG		B	0.000		125.188			12							06/30/2020	
SBYZWM-R9-1	VAT GROUP AG		B	0.000		273.238			32							10/01/2020	
922475-10-8	VEEVA SYSTEMS INC CLASS A			5,688.000	917,929	161.380	917,929	917,929					122,473	(122,473)		11/17/2022	
SB1XCH-J7-8	VEIDEKKE ASA		B	0.000		12.912			110							10/01/2020	
92276F-10-0	VENTAS INC			80,582.000	3,630,219	45.050	3,630,219	3,902,425	36,262	68,045		169,039	525,090	(356,052)		12/02/2022	
92337F-10-7	VERACYTE INC			19,363.000	459,484	23.730	459,484	329,029				92,355	193,438	(101,082)		11/18/2022	
92343E-10-2	VERISIGN INC.			6,430.000	1,320,979	205.440	1,320,979	1,127,772				193,207	76,108	117,099		11/17/2022	
92345Y-10-6	VERISK ANALYTICS INC-CLASS A			6,898.000	1,216,945	176.420	1,216,945	1,040,404		5,731		(44,074)	41,393	(85,467)		11/17/2022	
92343V-10-4	VERIZON COMMUNICATIONS			164,225.000	6,470,465	39.400	6,470,465	6,256,391		1,109,104		112,320	618,162	(505,842)		11/17/2022	
92532F-10-0	VERTEX PHARMACEUTICALS			11,935.000	3,446,589	288.780	3,446,589	2,065,457				825,663		825,663		11/02/2021	
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK		B	0.000		37.056			4,277							06/26/2020	
K9773J-20-1	VESTAS WIND SYSTEMS		B	6,875.000	199,407	29.005	199,407	105,484	62	272		11,902	9,551	2,352	13,181	04/30/2021	
92556H-20-6	VIACOMCBS INC CLASS B			31,188.000	526,453	16.880	526,453	521,206	7,485	25,492		(56,893)	332,141	(389,034)		07/20/2022	
92556V-10-6	VIATRIS INC			52,802.000	587,686	11.130	587,686	449,873		12,674		137,809	90,429	47,380		07/20/2022	
925550-10-5	VIAVI SOLUTIONS INC			50,669.000	532,531	10.510	532,531	532,531				(76,284)	226,993	(303,277)		12/08/2022	
925652-10-9	VICI PPTYS INC			186,671.000	6,048,140	32.400	6,048,140	5,762,693	72,802	1,100,457		425,704	161,978	263,725		10/18/2022	
926400-10-2	VICTORIAS SECRET AND CO			16,484.000	589,798	35.780	589,798	484,186				86,312	339,684	(253,372)		12/28/2022	
H9150Q-10-3	VIFOR PHARMA AG		B	0.000		134.025			46							05/13/2020	
F5879X-10-8	VINCI		B	6,426.000	639,796	99.564	639,796	523,574	5,290	10,123		114,288	95,698	18,590	1,040	07/20/2022	
92763M-10-5	VIPER ENERGY PARTNERS UNITS			26,661.000	847,553	31.790	847,553	424,561		63,503		269,858	2,581	267,277		11/18/2022	
F97900-11-6	VIRBAC S.A.		B	1,022.000	248,686	243.333	248,686	248,686		1,007		(66,059)	168,493	(234,551)	10,124	08/20/2021	
92826C-83-9	VISA INC			73,156.000	15,198,891	207.760	15,198,891	12,511,627				1,543,535	2,198,281	(654,746)		11/02/2021	
S56382-80-7	VISCOFAN SA		B	0.000		61.794			7							05/25/2021	
92840M-10-2	VISTRA CORP			48,362.000	1,121,998	23.200	1,121,998	924,890		35,014		23,134		23,134		02/23/2022	
928563-40-2	VM WARE INC			8,698.000	1,067,766	122.760	1,067,766	903,386				99,627	39,785	59,842		12/09/2021	
SBH4HK-S3-2	VODAFONE GROUP PLC		B	0.000		1.013				19,547						08/20/2021	
A9101Y-10-3	VOESTALPINE AG NPV		B	4,173.000	110,361	26.446	110,361	71,582				30,837	20,384	10,453	7,942	09/07/2022	
928856-30-1	VOLVO AB-B SHS NPV		B	34,267.000	619,861	18.089	619,861	488,121		32,727		172,412	200,013	(27,601)	75,124	03/04/2022	
SBBJPF-Y1-4	VONOVIA SE		B	21,958.000	516,031	23.501	516,031	477,763				1,135	99,437	(98,302)	37,134	09/07/2022	
S71231-04-7	VONTOBEL HOLDING AG-REG		B	0.000		81.982			33							06/30/2020	
929160-10-9	VULCAN MAT LS CO COM			3,294.000	576,812	175.110	576,812	468,077		4,671		10,956	103,010	(92,054)		06/14/2022	
92936U-10-9	W. P. CAREY REIT INC			11,839.000	925,218	78.150	925,218	826,362	12,609	50,103		(7,814)	38,358	(46,172)		08/20/2021	

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
929740-10-8	WABTEC			5,079.000	506,935	99.810	506,935	292,424		3,047		39,108		39,108		09/23/2020	
SB11Y5-68-2	WACKER CHEMIE		B	0.000		180.685			4							02/26/2021	
931427-10-8	WALGREENS BOOTS ALLIANCE			22,350.000	834,996	37.360	834,996	834,996					61,910	(61,910)		11/17/2022	
931142-10-3	WALMART INC			56,171.000	10,325,248	141.790	10,325,248	9,252,343	31,456	80,212		518,789	493,434	25,355		11/17/2022	
SBK8VQ-D9-3	WAREHOUSES DE PAUW REIT		B	18,197.000	518,534	28.496	518,534	473,496	1,391			6,169		6,169	38,869	11/02/2022	
934423-10-4	WARNER BROS. DISCOVERY INC SERIES			85,666.000	812,114	9.480	812,114	812,114					290,171	(290,171)		09/07/2022	
SBN2BT-82-0	Warrant on COMPAGNIE FINANCIERE RICHEMON		B	0.000		0.832	26,487	9,828				(32,059)		(32,059)	233	08/20/2021	
674599-16-2	Warrant on OCCIDENTAL PETROLEUM EQUITY W			0.000	161,292	41.230	161,292	22,515				111,961		111,961		08/20/2021	
G48833-12-6	Warrant on WEATHERFORD INTL LTD WTS Stri			0.000	1,677	0.220	1,677					(2,134)		(2,134)		12/13/2019	
94106B-10-1	WASTE CONNECTIONS INC			4,113.000	545,219	132.560	545,219	283,504		3,304		(15,259)		(15,259)		06/26/2020	
94106L-10-9	WASTE MGMT INC DEL			18,154.000	2,848,000	156.880	2,848,000	2,537,045		47,200		(181,903)		(181,903)		08/20/2021	
941848-10-3	WATERS CORPORATION			2,103.000	720,446	342.580	720,446	566,822				153,624	40,693	112,931		04/26/2022	
94419L-10-1	WAYFAIR INC CLASS A			957.000	31,476	32.890	31,476	31,150				325	150,651	(150,326)		08/20/2021	
92939U-10-6	WEC ENERGY GROUP INC			16,251.000	1,523,694	93.760	1,523,694	1,434,708		40,174		31,606		31,606		02/23/2022	
949746-10-1	WELLS FARGO CO			132,809.000	5,483,684	41.290	5,483,684	4,971,402		92,159		(33,584)	470,391	(503,975)		09/07/2022	
95040Q-10-4	WELLTOWER INC			150,038.000	9,800,802	65.550	9,834,991	10,538,165				237,178	1,482,186	(1,245,008)		12/08/2022	
95058W-10-0	WENDY'S COMPANY (THE)			32,923.000	745,047	22.630	745,047	586,474		16,234		34,148	70,622	(36,474)		04/05/2022	
S69488-36-9	WESFARMERS		B	25,242.000	785,881	31.134	785,881	693,318		31,429		82,352	260,841	(178,489)	(61,552)	08/20/2021	
955306-10-5	WEST PHARMACEUTICAL SERVICES			4,217.000	992,471	235.350	992,471	991,464		1,326		1,007	208,294	(207,288)		11/17/2022	
957638-10-9	WESTERN ALLIANCE BANCORP			10,964.000	653,016	59.560	653,016	603,111		13,756		(167,010)	268,768	(435,778)		12/19/2022	
959802-10-9	WESTERN UN CO COM			26,037.000	358,529	13.770	358,529	358,529		6,119			4,166	(4,166)		11/17/2022	
960413-10-2	WESTLAKE CHEMICAL CORP			0.000		97.720				97						06/01/2020	
Q97417-10-1	WESTPAC BANKING CORP		B	53,565.000	848,191	15.835	848,191	710,834		33,379		171,904	81,490	90,414	(34,547)	09/07/2022	
96145D-10-5	WESTROCK			6,960.000	244,714	35.160	244,714	214,994		7,134		29,719	93,751	(64,032)		08/20/2021	
96208T-10-4	WEX INC			4,941.000	808,595	163.650	808,595	630,986				175,913	70,408	105,505		12/19/2022	
962166-10-4	WEYERHAEUSER CO			39,926.000	1,237,706	31.000	1,237,706	1,057,581		86,639		(255,914)	150,533	(406,447)		08/20/2021	
G96007-10-2	WH GROUP LTD		B	239,500.000	139,312	0.582	139,312	136,862				2,143		2,143	307	11/17/2022	
SBF13K-N5-5	WHEATON PRECIOUS METALS CORP		B	14,099.000	550,454	39.042	550,454	449,188		1,339		116,440		116,440	(15,174)	09/07/2022	
963320-10-6	WHIRLPOOL CORP COM			4,183.000	591,727	141.460	591,727	563,910		8,864		27,817	82,891	(55,074)		09/07/2022	
G9606P-19-7	WHITBREAD		B	12,968.000	400,900	30.915	400,900	333,241		9,247		(61,313)	8,814	(70,127)	(55,030)	09/23/2020	
S56993-73-6	WIENERBERGER AG		B	0.000		35.860			64							10/01/2020	
969457-10-0	WILLIAMS COS INC			51,043.000	1,679,315	32.900	1,679,315	1,077,745		86,773		350,155		350,155		08/20/2021	
G96629-10-3	WILLIS TOWERS WATSON PLC			7,457.000	1,823,833	244.580	1,823,833	1,429,873	6,115	13,552		258,214	39,345	218,869		07/20/2022	
971378-10-4	WILLSCOT MOBILE MINI HOLDINGS CORP			24,160.000	1,091,307	45.170	1,091,307	629,181				104,613		104,613		08/20/2021	
974155-10-3	WINGSTOP INC			3,353.000	461,440	137.620	461,440	257,184		1,794		204,256	30,534	173,722		11/18/2022	
97650W-10-8	WINTRUST FINANCIAL CORP			8,621.000	728,647	84.520	728,647	569,879		10,647		(38,169)	13,667	(51,836)		12/13/2022	
S75089-27-6	WIRECARD AG		B	0.000		3.771			1							02/18/2019	
M98068-10-5	WIX.COM LTD		D	2,437.000	187,235	76.830	187,235	161,604				25,631	88,735	(63,104)		07/20/2022	
SBMGT1-67-3	WOODSIDE ENERGY GROUP LTD		B	48,385.000	1,162,868	24.034	1,162,868	705,260		49,768		529,127		529,127	(71,520)	05/27/2022	
980745-10-3	WOODWARD INC			5,106.000	493,291	96.610	493,291	357,820		3,881		10,571	76,183	(65,612)		08/20/2021	
S69812-39-4	WOOLWORTHS GROUP LTD		B	34,065.000	775,275	22.759	775,275	744,828		16,451		32,397	122,830	(90,433)	(44,259)	11/17/2022	
98138H-10-1	WORKDAY INC.			9,857.000	1,649,372	167.330	1,649,372	1,427,124				(7,131)	200,012	(207,143)		07/20/2022	
98139A-10-5	WORKIVA INC CLASS A			4,616.000	387,606	83.970	387,606	315,580				72,026		72,026		11/21/2022	
983134-10-7	WYNN RESOR TS LTD COM			4,714.000	388,764	82.470	388,764	275,856				112,172	70,425	41,747		09/07/2022	
98389B-10-0	XCEL ENERGY INC			32,227.000	2,259,435	70.110	2,259,435	1,866,286	15,711	56,056		124,731	11,830	112,901		02/23/2022	
984017-10-3	XENIA HOTELS RESORTS REIT INC			40,374.000	532,129	13.180	532,129	481,142	4,037	3,276		(98,910)	73,224	(172,135)		12/07/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
98423F-10-9	XOMETRY INC CLASS A			7,462.000	240,500	32.230	240,500	239,224				(2,289)	96,534	(98,823)		12/27/2022	
98419M-10-0	XYLEM			6,697.000	740,487	110.570	740,487	585,050		2,009		155,437	56,523	98,915		09/07/2022	
R9900C-10-6	YARA INTL ASA CMN STK		B	10,922.000	477,415	43.711	477,415	384,171	4,044	8,329		90,994	71,462	19,532	2,250	07/20/2022	
J9690T-10-2	YASKAWA ELECTRIC CORP		B	24,200.000	774,906	32.021	774,906	696,349		6,402		85,083	234,648	(149,565)	(17,364)	07/20/2022	
98585X-10-4	YETI HOLDINGS INC			15,065.000	622,335	41.310	622,335	459,065				163,270	219	163,051		11/18/2022	
988498-10-1	YUM! BRANDS INC			13,416.000	1,718,321	128.080	1,718,321	1,245,695		29,348		20,043	116,404	(96,360)		04/26/2022	
J95402-10-3	Z HOLDINGS CORP		B	238,000.000	598,856	2.516	598,856	598,856		1,880		(14,949)	176,587	(191,536)	14,949	11/17/2022	
S57709-00-8	ZARDOYA OTIS S.A.		B	0.000		5.539			1							06/30/2020	
989207-10-5	ZEBRA TECHNOLOGIES CORP.			3,201.000	820,768	256.410	820,768	816,965				(18,136)	71,228	(89,363)		11/17/2022	
98943L-10-7	ZENTALIS PHARMACEUTICALS INC			12,997.000	261,760	20.140	261,760	261,760					71,255	(71,255)		10/07/2022	
98954M-20-0	ZILLOW GROUP INC CLASS C			12,614.000	406,297	32.210	406,297	360,887				45,410	113,751	(68,341)		07/20/2022	
98956P-10-2	ZIMMER BIOMET HOLDINGS INC			9,324.000	1,188,810	127.500	1,188,810	974,824	2,238	4,337		213,986	80,315	133,671		09/07/2022	
989701-10-7	ZIONS BANCORPORATION NA			3,015.000	148,217	49.160	148,217	86,766		4,764		(42,210)		(42,210)		06/26/2020	
98978V-10-3	ZOETIS INC			18,179.000	2,664,132	146.550	2,664,132	2,625,295		14,594		(631,260)	442,539	(1,073,799)		11/17/2022	
SB0B9G-S5-7	ZON MULTIMEDIA SEVICOS DE TELE		B	0.000		3.571			1							10/01/2020	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS			10,978.000	743,650	67.740	743,650	743,650					163,023	(163,023)		11/17/2022	
98980F-10-4	ZOOMINFO TECHNOLOGIES INC CLASS A			14,873.000	447,826	30.110	447,826	389,226				58,600		58,600		11/17/2022	
SB292R-C1-9	ZOZO INC		B	12,100.000	298,958	24.707	298,958	241,925		1,883		44,196	16,023	28,173	12,837	07/20/2022	
98980G-10-2	ZSCALER INC			4,123.000	461,364	111.900	461,364	461,364				(60,701)	206,155	(266,857)		06/14/2022	
H9870Y-10-5	ZURICH INSURANCE GROUP AG		B	1,399.000	668,804	478.059	668,804	470,005	10,174	68,012		68,786	5,058	63,729	(7,294)	08/20/2021	
98983L-10-8	ZURN WATER SOLUTIONS CORP			20,911.000	442,268	21.150	442,268	367,744		4,035		(172,223)	134,928	(307,152)		11/18/2022	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,937,876,089	XXX	1,937,936,765	1,649,709,409	3,355,107	37,156,759		64,266,400	281,017,383	(216,750,983)	(12,645,582)	XXX	XXX
BAS15Q-LU-3	ALHAMBRA HOLDCO LTD (CLASS B ORD)		B	701,238.000	19,133,938	27.286	19,133,938	16,918,594				1,736,937		1,736,937	(1,281,829)	12/28/2020	
000850-20-9	AMERICAN COM BARG COMMON STOCK			13,817.000	455,961	33.000	455,961	207,255				110,536		110,536		09/14/2021	
000850-14-2	AMERICAN COM BARG SER A ANTI DILUT			540,410.000	253,344	0.469	253,344	240,962		50,663		49,001		49,001		11/14/2022	
000850-13-4	AMERICAN COM BARG SER A PREF WRNT			54,041.000	1,351,025	25.000	1,351,025	1,347,553		50,663		(27,021)		(27,021)		08/20/2021	
000850-18-3	AMERICAN COM BARG SER B ANTI DILUT			337,090.000	210,681	0.625	210,681	200,404		42,136		40,732		40,732		11/14/2022	
000850-16-7	AMERICAN COM BARG SER B PREF WRNT			33,709.000	1,516,905	45.000	1,516,905	873,042		42,136		(168,545)		(168,545)		08/20/2021	
000850-11-8	AMERICAN COMMERCIAL BARGE LINE HOL			14,523.000	479,259	33.000	479,259	526,164				116,184		116,184		08/20/2021	
BAS19M-6L-5	ARTISAN NON-U.S. SMALL-MID GROWTH			479,424.430	7,594,083	15.840	7,594,083	6,770,421		281,116		525,572	2,886,569	(2,360,997)		11/22/2022	
BAS178-AU-3	AURELIUS EUROPEAN OPPORTUNITIES IV		B	1,857.380	3,038,259	1,635.777	3,038,259	2,100,909				1,520,497		1,520,497	(172,876)	03/04/2022	
BAS19M-6F-8	BLACKROCK CHINA OPPORTUNITIES FUND			10,000.000	7,357,181	735.718	7,357,181	7,357,181				(86,048)	2,642,819	(2,728,867)		11/30/2021	
BASOHQ-A6-4	CMIA PEARL LIMITED		D	19,850,000.000		0.000										08/02/2021	
BASQ06-XT-6	CONREX RESID PTY GROUP REIT II			3,809,524.000	40,161,526	10.542	40,161,526	12,704,878		3,357,100		10,347,939		10,347,939		07/01/2021	
BASQXP-E9-1	COUNTRY FRESH HOLDINGS LLC			4,608.320		0.000										04/29/2019	
BASQHA-M2-8	CP OPCO COMMON STOCK BLS			92.000		0.000										08/31/2016	
BASQZK-5Z-2	EASTLAND ESTATE LMT PROJ MAUI		D	16,293,576.000	8,482,436	0.521	8,482,436	6,553,276				(7,035,566)		(7,035,566)		09/30/2019	
BASQZK-60-8	EASTLAND ESTATE PROJ MAUI CLASS B		D	2,472,094.000	2,117,596	0.857	2,117,596	2,295,092				(244,243)	177,002	(421,245)		09/30/2019	
BAS1EC-5L-2	GAVEL POOLING S.A.R.L.		B	6,664,260.000	2,160,020	0.324	2,160,020	1,949,416				(287)		(287)	210,891	10/05/2022	
BASQQW-JW-8	GCR HOLDINGS INC COMMON STOCK			21,129,503.000		0.000		1								07/01/2021	
434990-71-9	HOLLANDER PRT CRP WTS 13SEP24 REST			766.000		0.000										08/20/2021	
BASQB3-JU-2	INTERNATIONAL AUTOMOTIVE COMPONENT			5,114,824.000		0.000										09/14/2021	
BASQVD-CC-5	JP ACQUISITION CORP.			8,750.000	719,954	82.281	719,954	7,674,130				(3,841,282)		(3,841,282)		07/01/2021	
BAS19K-J4-3	KP I WENGEN SARL		B	5,241,134.000	6,609,961	1.261	6,609,961	6,067,029				1,123,735		1,123,735	(469,443)	04/05/2022	
BASQZG-5V-0	MANX TELECOM CO-INVEST_KELION HOLD		B	2,305,795.000	36,083,132	15.649	36,083,132	29,705,256		262,478		2,626,318		2,626,318	(4,231,013)	09/03/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BASOPR-WP-0	MILLENNIUM CORP. CLAIM TRUSTAGRMT			0.000		0.000										09/08/2017	
BASOYW-PN-2	PETROLEUM SERVICE CORPORATION			70,000.000	15,794,604	225.637	15,794,604	5,359,861				5,925,269		5,925,269		07/01/2021	
999989-ZX-7	PRIME INFRASTRUCTURE GROUP			24,962.000		0.000										06/11/2010	
BASOH9-LZ-9	QLIK PARENT INC. (COMMON STOCK B)			5,755,027.150	13,722,287	2.384	13,722,287	10,263,325				(5,675,032)		(5,675,032)		07/01/2021	
BAS19C-08-2	QUEENSLAND CITRUS PTY LTD COMMON		D	5,400,679.100	5,400,679	1.000	5,400,679	5,400,679								09/12/2022	
BASOSV-AB-3	SIGMUND INTERNATIONAL S.A.		B	441,905,900.000	56,723,041	0.128	56,723,041	38,393,910				16,342,078		16,342,078	(4,326,656)	07/01/2021	
20364@-10-6	THE COMMUNITY DEVELOPMENT TRUST, INC.			341,455.000	12,579,202	36.840	12,579,202	4,155,052		262,478		2,506,280		2,506,280		01/26/2022	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					241,945,075	XXX	241,945,075	167,064,389		4,348,773		25,893,052	5,706,390	20,186,663	(10,270,927)	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					2,179,821,164	XXX	2,179,881,840	1,816,773,798	3,355,107	41,505,531		90,159,452	286,723,773	(196,564,321)	(22,916,508)	XXX	XXX
09258N-80-2	BLACKROCK ADV S/C CORE K			1,227,078.760	17,694,476	14.420	17,694,476	15,060,395				(1,433,102)	3,387,588	(4,820,689)		07/14/2022	
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND		D	1,100,603.380	18,908,365	17.180	18,908,365	21,539,027		130,926		(3,879,781)	1,863	(3,881,644)		12/16/2022	
BASO3B-3G-1	INVESTEC GSF EM HARD CURRENCY DEBT FUND		D	988,741.360	29,266,744	29.600	29,266,744	30,851,499				(7,504,547)		(7,504,547)		03/26/2020	
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND		D	4,940,528.140	62,151,843	12.580	62,151,843	80,084,994				(12,076,337)		(12,076,337)		12/16/2022	
46429B-69-7	ISHARES EDGE MSCI MIN VOL USA			4,280,000.000	308,588,000	72.100	308,588,000	359,176,370				12,159,030	6,074,640	6,084,390		11/02/2022	
464286-50-9	ISHARES MSCI CANADA ETF		C	24,692.000	808,169	32.730	808,169	808,169		12,136			66,169	(66,169)		12/01/2022	
464287-46-5	ISHARES MSCI EAFE INDEX FUND		C	850,000.000	55,794,000	65.640	55,794,000	50,744,575				5,049,425		5,049,425		11/02/2022	
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND			6,645.000	1,158,622	174.360	1,158,622	1,095,893		14,698		57,493	292,150	(234,657)		08/08/2022	
464287-79-6	ISHARES US ENERGY ETF			3,703.000	172,152	46.490	172,152	152,127		1,532		20,025		20,025		10/03/2022	
464287-76-2	ISHARES US HEALTHCARE ETF			4,309.000	1,222,506	283.710	1,222,506	1,222,506		3,484			29,948	(29,948)		12/01/2022	
464287-69-7	ISHARES US UTILITIES ETF TRUST			14,134.000	1,223,156	86.540	1,223,156	1,150,667		15,243		72,489	129,767	(57,278)		10/03/2022	
78462F-10-3	SPDR S&P 500 ETF TRUST			279,452.000	106,870,828	382.430	106,870,828	102,784,924	283,494	462,964		4,085,904	3,674,948	410,956		12/23/2022	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					603,858,863	XXX	603,858,863	664,671,147	283,494	640,983		(3,449,399)	13,657,072	(17,106,472)		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					603,858,863	XXX	603,858,863	664,671,147	283,494	640,983		(3,449,399)	13,657,072	(17,106,472)		XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
020002-10-1	ALLSTATE CORP			0.000		126.730			31,850							08/30/2000	
5919999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Publicly Traded						XXX			31,850							XXX	XXX
02015#-10-5	ALLSTATE FINANCIAL CORPORATION			1,000.000	989	0.989	989	1,000								02/22/2002	
02002#-10-0	ALLSTATE INSURANCE COMPANY OF CANADA			12,228.000	829,093,308	60,552.688	829,093,308	211,466,492				(192,517,243)		(192,517,243)		05/31/2000	
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY			42,000.000	625,752,291	22,301.828	625,752,291	481,730,439				(138,417,008)		(138,417,008)		12/18/2006	
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE CO			70,000.000	18,317,674	154.615	18,317,674	17,900,000				224,374		224,374		07/02/2001	
02004@-10-0	ALLSTATE TEXAS LLOYD'S, INC.			2,001,000.000	2,359,773	1.179	2,359,773	2,360,773				(1,179)		(1,179)		12/31/1998	
24420#-10-8	ALLSTATE VEHICLE & PROPERTY INSURANCE CO			25,000.000	44,457,717	2,198.612	44,457,717	64,487,321		540,000		(7,398,424)		(7,398,424)		12/01/2006	
02008#-10-4	CASTLE KEY INSURANCE COMPANY			25,000.000	122,966,941	8,254.101	122,966,941	998,446,647				(141,765,715)		(141,765,715)		12/29/2006	
660468-10-5	NORTH LIGHT SPECIALTY INSURANCE			75,000.000	89,731,809	773.718	89,731,809	48,500,000				48,526,927		48,526,927		05/26/2009	
663838-10-6	ALLSTATE NORTHBROOK INDEMNITY COMPANY			42,000.000	55,016,456	1,392.845	55,016,456	45,491,465		950,000		(254,114)		(254,114)		12/01/2006	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					1,787,696,958	XXX	1,787,696,958	1,870,384,137		1,490,000		(431,602,382)		(431,602,382)		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					1,787,696,958	XXX	1,787,696,958	1,870,384,137	31,850	1,490,000		(431,602,382)		(431,602,382)		XXX	XXX
5989999999 - Total Common Stocks					4,571,376,985	XXX	4,571,437,661	4,351,829,082	3,670,451	43,636,514		(344,892,329)	300,380,845	(645,273,174)	(22,916,508)	XXX	XXX
5999999999 - Total Preferred and Common Stocks					4,657,278,214	XXX	4,657,295,967	4,393,497,298	4,053,491	45,574,792		(352,499,478)	301,940,092	(654,425,323)	(22,583,720)	XXX	XXX

1.

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

SCHEDULE 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
912828-YM-6	TNOTE		06/06/2022	Various		10,662,266	11,000,000	17,038
912828-YL-8	TREASURY (CPI) NOTE		10/06/2022	Various		30,012,820	26,808,100	18,501
91282C-EJ-6	TREASURY (CPI) NOTE		10/06/2022	Various		37,693,600	38,660,500	24,245
912810-TG-3	TREASURY BOND		07/05/2022	Various		917,773	1,000,000	(98,984)
912810-TK-4	TREASURY BOND		12/28/2022	Various		54,640,391	63,000,000	580,720
912828-2A-7	TREASURY NOTE		06/24/2022	Various		33,929,344	35,941,400	174,024
912828-3P-3	TREASURY NOTE		01/27/2022	CITADEL SECURITIES LLC		9,974,076	9,738,600	16,948
912828-3V-0	TREASURY NOTE		06/30/2022	Various		39,843,474	39,699,200	232,692
912828-4R-8	TREASURY NOTE		06/08/2022	CITADEL SECURITIES LLC		9,979,297	10,000,000	7,070
912828-4U-1	TREASURY NOTE		06/14/2022	Various		74,618,164	75,000,000	902,797
912828-4Z-0	TREASURY NOTE		06/30/2022	GOLDMAN, SACHS & CO.		19,882,917	20,060,800	184,390
912828-5C-0	TREASURY NOTE		06/07/2022	MORGAN STANLEY		15,022,852	15,000,000	86,066
912828-5J-5	TREASURY NOTE		07/13/2022	Various		49,740,661	49,853,800	221,892
912828-5N-6	TREASURY NOTE		06/06/2022	CITADEL SECURITIES LLC		9,960,156	10,000,000	5,499
912828-5T-3	TREASURY NOTE		06/07/2022	BANK OF AMERICA/MERRILL LYNCH		14,828,906	15,000,000	174,033
912828-6A-3	TREASURY NOTE		06/16/2022	Various		24,787,296	25,426,600	252,598
912828-6L-9	TREASURY NOTE		06/08/2022	BANK OF AMERICA/MERRILL LYNCH		11,669,531	12,000,000	51,639
912828-6S-4	TREASURY NOTE		09/13/2022	JPMORGAN CHASE & CO.		19,710,914	20,639,700	182,490
912828-6X-3	TREASURY NOTE		06/24/2022	CITADEL SECURITIES LLC		14,419,336	15,000,000	23,514
912828-6Z-8	TREASURY NOTE		06/07/2022	CITADEL SECURITIES LLC		19,600,781	20,000,000	154,696
912828-7B-0	TREASURY NOTE		06/08/2022	CITADEL SECURITIES LLC		11,476,875	12,000,000	99,448
912828-B6-6	TREASURY NOTE		06/24/2022	NOMURA SECURITIES INTERNATIONAL INC		14,941,406	15,000,000	150,414
912828-D5-6	TREASURY NOTE		06/06/2022	RBS SECURITIES INC		24,787,109	25,000,000	183,702
912828-G3-8	TREASURY NOTE		06/23/2022	TD SECURITIES		24,533,203	25,000,000	61,141
912828-J2-7	TREASURY NOTE		04/29/2022	GOLDMAN, SACHS & CO.		24,838,816	25,438,000	106,811
912828-K7-4	TREASURY NOTE		06/06/2022	BNP CAPITAL MARKETS		24,800,203	25,548,700	158,091
912828-M5-6	TREASURY NOTE		06/09/2022	Various		49,826,963	50,569,300	143,050
912828-P4-6	TREASURY NOTE		06/07/2022	Various		29,203,457	29,872,400	187,748
912828-R3-6	TREASURY NOTE		09/13/2022	BANK OF AMERICA/MERRILL LYNCH		15,742,059	16,959,000	91,362
912828-U2-4	TREASURY NOTE		06/16/2022	CITADEL SECURITIES LLC		39,855,153	40,734,700	117,846
912828-V2-3	TREASURY NOTE		05/12/2022	BNP CAPITAL MARKETS		49,845,703	50,000,000	413,329
912828-V8-0	TREASURY NOTE		06/30/2022	BNP CAPITAL MARKETS		19,841,180	20,059,800	188,268
912828-V9-8	TREASURY NOTE		07/29/2022	Various		24,737,398	25,497,100	132,723
912828-W4-8	TREASURY NOTE		06/16/2022	BNP CAPITAL MARKETS		19,916,575	20,229,500	127,328
912828-W7-1	TREASURY NOTE		06/30/2022	GOLDMAN, SACHS & CO.		19,927,173	20,215,400	107,981
912828-WJ-5	TREASURY NOTE		06/09/2022	MORGAN STANLEY		34,922,299	35,103,300	62,003
912828-X7-0	TREASURY NOTE		06/30/2022	GOLDMAN, SACHS & CO.		19,972,367	20,316,800	68,459
912828-X8-8	TREASURY NOTE		06/15/2022	Various		34,483,566	35,860,400	62,443
912828-XB-1	TREASURY NOTE		06/06/2022	BNP CAPITAL MARKETS		24,927,674	25,498,400	33,865
912828-XT-2	TREASURY NOTE		06/13/2022	Various		29,916,883	30,555,000	22,556
912828-XX-3	TREASURY NOTE		06/30/2022	GOLDMAN, SACHS & CO.		25,068,824	25,532,600	1,388
912828-Y7-9	TREASURY NOTE		07/13/2022	BNP CAPITAL MARKETS		9,859,387	9,933,500	129,382
912828-Y9-5	TREASURY NOTE		07/13/2022	CITADEL SECURITIES LLC		9,903,856	10,373,500	88,117
912828-YD-6	TREASURY NOTE		01/28/2022	CITADEL SECURITIES LLC		14,944,098	15,088,500	87,686
912828-YH-7	TREASURY NOTE		06/07/2022	JPMORGAN CHASE & CO.		19,422,656	20,000,000	57,377
912828-YQ-7	TREASURY NOTE		02/17/2022	Various		29,921,022	30,232,400	149,283
912828-YU-8	TREASURY NOTE		02/17/2022	CITADEL SECURITIES LLC		9,989,307	10,092,200	36,044
912828-YX-2	TREASURY NOTE		06/23/2022	Various		24,413,982	24,902,900	106,933
912828-Z5-2	TREASURY NOTE		06/07/2022	Various		19,235,938	20,000,000	97,997
912828-Z7-8	TREASURY NOTE		06/16/2022	Various		48,954,374	51,924,500	214,460
912828-ZC-7	TREASURY NOTE		06/07/2022	Various		19,081,250	20,000,000	61,753
912828-ZE-3	TREASURY NOTE		06/09/2022	BNP CAPITAL MARKETS		14,966,900	16,796,100	20,364
912828-ZL-7	TREASURY NOTE		06/06/2022	BNP CAPITAL MARKETS		18,584,375	20,000,000	7,745
912828-ZN-3	TREASURY NOTE		06/08/2022	GOLDMAN, SACHS & CO.		10,617,656	12,000,000	6,522
912828-ZS-2	TREASURY NOTE		06/08/2022	RBS SECURITIES INC		10,588,125	12,000,000	1,475

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
912828-ZV-5	TREASURY NOTE		07/08/2022	BNP CAPITAL MARKETS		24,933,905	28,357,900	4,238
912828-ZW-3	TREASURY NOTE		07/08/2022	BANK MONTREAL / NESBITT BURNS		19,963,112	21,737,800	1,624
912828-ZY-9	TREASURY NOTE		06/06/2022	CITADEL SECURITIES LLC		24,986,587	25,604,700	12,643
91282C-AJ-0	TREASURY NOTE		06/08/2022	BNP CAPITAL MARKETS		10,991,719	12,000,000	8,234
91282C-AM-3	TREASURY NOTE		06/06/2022	Various		24,937,725	27,278,800	12,670
91282C-AT-8	TREASURY NOTE		07/08/2022	GOLDMAN, SACHS & CO.		24,937,857	27,432,500	13,418
91282C-AZ-4	TREASURY NOTE		06/09/2022	CITADEL SECURITIES LLC		14,984,315	16,428,200	1,683
91282C-BC-4	TREASURY NOTE		06/23/2022	BNP CAPITAL MARKETS		13,616,016	15,000,000	27,193
91282C-BE-0	TREASURY NOTE		12/09/2022	JPMORGAN CHASE & CO.		152,338,672	160,000,000	81,522
91282C-BM-2	TREASURY NOTE		06/07/2022	RBS SECURITIES INC		23,979,492	25,000,000	9,841
91282C-BQ-3	TREASURY NOTE		06/23/2022	Various		38,608,429	41,416,100	86,033
91282C-BW-0	TREASURY NOTE		06/06/2022	CITADEL SECURITIES LLC		9,165,625	10,000,000	7,745
91282C-CC-3	TREASURY NOTE		06/23/2022	BARCLAYS		18,989,844	20,000,000	5,435
91282C-CK-5	TREASURY NOTE		06/06/2022	CITADEL SECURITIES LLC		29,976,315	30,684,700	16,741
91282C-CL-3	TREASURY NOTE		06/06/2022	Various		19,038,281	20,000,000	29,627
91282C-CN-9	TREASURY NOTE		06/08/2022	CITADEL SECURITIES LLC		9,740,625	10,000,000	4,454
91282C-CP-4	TREASURY NOTE		06/23/2022	CITADEL SECURITIES LLC		13,537,500	15,000,000	37,293
91282C-CT-6	TREASURY NOTE		06/16/2022	Various		30,029,949	31,880,200	40,291
91282C-CZ-2	TREASURY NOTE		06/24/2022	Various		19,050,623	20,938,800	39,606
91282C-DB-4	TREASURY NOTE		06/06/2022	Various		24,947,758	26,255,400	23,763
91282C-DD-0	TREASURY NOTE		06/06/2022	Various		24,977,823	25,723,400	9,961
91282C-DG-3	TREASURY NOTE		06/10/2022	CITADEL SECURITIES LLC		12,967,225	14,213,700	19,119
91282C-DH-1	TREASURY NOTE		06/23/2022	HSBC SECURITIES, INC.		23,662,109	25,000,000	20,380
91282C-DK-4	TREASURY NOTE		06/24/2022	Various		24,181,561	25,259,600	40,139
91282C-DM-0	TREASURY NOTE		06/06/2022	HSBC SECURITIES, INC.		19,407,813	20,000,000	1,913
91282C-DS-7	TREASURY NOTE		06/06/2022	Various		19,120,313	20,000,000	88,881
91282C-DZ-1	TREASURY NOTE		02/28/2022	JPMORGAN CHASE & CO.		9,961,328	10,000,000	5,801
91282C-EC-1	TREASURY NOTE		06/30/2022	Various		65,286,990	66,034,400	134,115
91282C-EF-4	TREASURY NOTE		07/13/2022	Various		14,885,203	15,239,400	109,299
91282C-EG-2	TREASURY NOTE		11/07/2022	Various		83,162,891	85,000,000	120,536
91282C-EH-0	TREASURY NOTE		07/08/2022	Various		44,671,565	45,222,300	245,492
91282C-EK-3	TREASURY NOTE		06/15/2022	Various		89,849,969	90,420,200	165,718
91282C-EN-7	TREASURY NOTE		07/29/2022	Various		273,921,282	275,118,600	455,566
91282C-EQ-0	TREASURY NOTE		06/09/2022	Various		34,856,220	35,041,000	61,721
91282C-ER-8	TREASURY NOTE		06/24/2022	Various		124,576,367	125,000,000	60,451
91282C-ET-4	TREASURY NOTE		06/16/2022	Various		9,810,938	10,000,000	6,455
91282C-EW-7	TREASURY NOTE		07/13/2022	Various		19,979,489	19,761,800	24,434
91282C-EX-5	TREASURY NOTE		09/22/2022	Various		182,665,040	183,072,100	278,321
91282C-EY-3	TREASURY NOTE		08/05/2022	Various		24,874,023	25,000,000	48,913
91282C-FA-4	TREASURY NOTE		08/31/2022	Various		119,855,297	120,255,100	114,609
91282C-FE-6	TREASURY NOTE		09/13/2022	Various		39,719,528	40,437,400	103,016
91282C-FF-3	TREASURY NOTE		10/31/2022	Various		138,538,438	154,000,000	808,784
91282C-FG-1	TREASURY NOTE		09/26/2022	Various		118,880,550	120,171,900	138,275
91282C-FH-9	TREASURY NOTE		09/20/2022	JPMORGAN CHASE & CO.		3,889,063	4,000,000	7,251
91282C-FJ-5	TREASURY NOTE		09/22/2022	Various		77,578,242	81,000,000	157,977
91282C-FL-0	TREASURY NOTE		10/11/2022	Various		50,397,539	51,000,000	64,406
91282C-FM-8	TREASURY NOTE		11/09/2022	Various		27,772,031	28,000,000	114,684
91282C-FN-6	TREASURY NOTE		09/30/2022	Various		25,056,641	25,000,000	
91282C-FP-1	TREASURY NOTE		11/09/2022	Various		84,762,588	85,334,600	238,000
91282C-FQ-9	TREASURY NOTE		11/09/2022	Various		64,997,286	65,258,200	62,516
91282C-FU-0	TREASURY NOTE		11/09/2022	Various		50,040,723	50,373,500	57,401
91282C-FV-8	TREASURY NOTE		12/23/2022	JPMORGAN CHASE & CO.		1,545,938	1,500,000	7,179
91282C-FW-6	TREASURY NOTE		11/30/2022	DEUTSCHE BANK AG		40,088,694	39,656,500	78,875
91282C-FZ-9	TREASURY NOTE		12/12/2022	Various		50,137,794	49,963,900	30,726
912810-TM-0	WI TREASURY BOND		12/23/2022	Various		46,038,633	46,000,000	213,481

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
912828-3D-0	WI TREASURY NOTE		06/08/2022	CITADEL SECURITIES LLC		9,858,984	10,000,000	24,457
91282C-BR-1	WI TREASURY NOTE		06/07/2022	RBS SECURITIES INC		28,763,672	30,000,000	17,527
0109999999. Subtotal - Bonds - U.S. Governments						3,955,436,504	4,064,235,400	11,397,396
082744-CY-7	BENTON & LINN CNTYS ORE SCH DI		10/03/2022	FIFTH THIRD SECURITIES, INC.		4,647,738	4,280,000	65,389
20772K-QW-2	CONNECTICUT (STATE OF)		05/26/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		564,880	500,000	
20772K-QX-0	CONNECTICUT (STATE OF)		05/26/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		483,620	425,000	
20772K-QY-8	CONNECTICUT (STATE OF)		05/26/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		459,152	400,000	
20772K-QZ-5	CONNECTICUT (STATE OF)		05/26/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		578,210	500,000	
20772K-RA-9	CONNECTICUT (STATE OF)		05/26/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		582,410	500,000	
20772K-RB-7	CONNECTICUT (STATE OF)		05/26/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		346,932	300,000	
20772K-RC-5	CONNECTICUT (STATE OF)		05/26/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		402,812	350,000	
20772K-RE-1	CONNECTICUT (STATE OF)		05/26/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		399,284	350,000	
20772K-RG-6	CONNECTICUT (STATE OF)		05/26/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		396,739	350,000	
20772K-RH-4	CONNECTICUT (STATE OF)		05/26/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		300,000	300,000	
20772K-RK-7	CONNECTICUT (STATE OF)		05/26/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		299,250	300,000	
20772K-RL-5	CONNECTICUT (STATE OF)		05/26/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		1,125,430	1,000,000	
20772K-RT-8	CONNECTICUT (STATE OF)		05/26/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		1,134,110	1,000,000	
20772K-RU-5	CONNECTICUT (STATE OF)		05/26/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		748,248	650,000	
20772K-RV-3	CONNECTICUT (STATE OF)		05/26/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		695,052	600,000	
20772K-RW-1	CONNECTICUT (STATE OF)		05/26/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		379,386	325,000	
20772K-RD-3	CONNECTICUT ST		05/26/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		343,614	300,000	
20772K-SN-0	CONNECTICUT ST		12/02/2022	UNION BANK OF SWITZERLAND		1,140,060	1,000,000	
20772K-SP-5	CONNECTICUT ST		12/02/2022	UNION BANK OF SWITZERLAND		1,128,340	1,000,000	
20772K-SQ-3	CONNECTICUT ST		12/02/2022	UNION BANK OF SWITZERLAND		1,121,200	1,000,000	
34153Q-WE-2	FLORIDA (STATE OF)		10/28/2022	GOLDMAN, SACHS & CO.		5,492,900	5,000,000	104,167
34115P-BD-6	FLORIDA ST		10/27/2022	PIPER JAFFRAY INC.		3,304,378	3,010,000	50,167
373385-CN-1	GEORGIA (STATE OF)		09/30/2022	PNC CAPITAL MARKETS LLC		5,881,039	5,380,000	69,492
448492-3A-4	HUTTO TEX INDPT SCH DIST		05/27/2022	BAIRD (ROBERT W.) & CO. INC.		211,752	200,000	
448492-3C-0	HUTTO TEX INDPT SCH DIST		05/27/2022	BAIRD (ROBERT W.) & CO. INC.		309,680	280,000	
448492-3E-6	HUTTO TEX INDPT SCH DIST		05/27/2022	BAIRD (ROBERT W.) & CO. INC.		353,812	310,000	
448492-3F-3	HUTTO TEX INDPT SCH DIST		05/27/2022	BAIRD (ROBERT W.) & CO. INC.		403,431	350,000	
448492-3H-9	HUTTO TEX INDPT SCH DIST		05/27/2022	BAIRD (ROBERT W.) & CO. INC.		352,713	300,000	
448492-3J-5	HUTTO TEX INDPT SCH DIST		05/27/2022	BAIRD (ROBERT W.) & CO. INC.		385,655	325,000	
448492-3K-2	HUTTO TEX INDPT SCH DIST		05/27/2022	BAIRD (ROBERT W.) & CO. INC.		354,255	300,000	
448492-3M-8	HUTTO TEX INDPT SCH DIST		05/27/2022	BAIRD (ROBERT W.) & CO. INC.		621,796	530,000	
448492-3P-1	HUTTO TEX INDPT SCH DIST		05/27/2022	BAIRD (ROBERT W.) & CO. INC.		518,696	445,000	
448492-3Q-9	HUTTO TEX INDPT SCH DIST		05/27/2022	BAIRD (ROBERT W.) & CO. INC.		522,828	450,000	
448492-3R-7	HUTTO TEX INDPT SCH DIST		05/27/2022	BAIRD (ROBERT W.) & CO. INC.		748,174	645,000	
448492-3S-5	HUTTO TEX INDPT SCH DIST		05/27/2022	BAIRD (ROBERT W.) & CO. INC.		690,775	665,000	
448492-3T-3	HUTTO TEX INDPT SCH DIST		05/27/2022	BAIRD (ROBERT W.) & CO. INC.		745,430	720,000	
448492-3U-0	HUTTO TEX INDPT SCH DIST		05/27/2022	BAIRD (ROBERT W.) & CO. INC.		465,120	450,000	
448492-3V-8	HUTTO TEX INDPT SCH DIST		05/27/2022	BAIRD (ROBERT W.) & CO. INC.		2,002,202	1,950,000	
448492-3W-6	HUTTO TEX INDPT SCH DIST		05/27/2022	BAIRD (ROBERT W.) & CO. INC.		2,571,638	2,515,000	
452153-AC-3	ILLINOIS (STATE OF)		10/04/2022	JPMORGAN CHASE & CO.		923,122	910,000	4,424
452152-4T-5	ILLINOIS ST		04/27/2022	PIPER JAFFRAY INC.		12,739,821	11,785,000	94,935
452152-7L-9	ILLINOIS ST		04/12/2022	MORGAN STANLEY		10,374,600	10,000,000	18,056
452152-D2-4	ILLINOIS ST		05/03/2022	BANK OF AMERICA/MERRILL LYNCH		13,964,504	13,275,000	283,938
452152-G9-6	ILLINOIS ST		06/23/2022	MORGAN STANLEY		7,043,104	6,625,000	134,340
452152-L6-6	ILLINOIS ST		04/12/2022	MORGAN STANLEY		5,196,200	5,000,000	113,194
452152-P7-0	ILLINOIS ST		04/12/2022	MORGAN STANLEY		5,050,706	4,860,000	110,025
452152-P8-8	ILLINOIS ST		04/14/2022	MORGAN STANLEY		9,351,155	8,855,000	201,408
452152-Q6-1	ILLINOIS ST		04/13/2022	MORGAN STANLEY		3,016,578	2,780,000	64,481
452153-CM-9	ILLINOIS ST		05/19/2022	SEIBERT, BRANFORD INC.		14,389,520	13,760,000	
452153-DV-8	ILLINOIS ST		09/29/2022	BANK OF AMERICA/MERRILL LYNCH		25,000,000	25,000,000	
495080-VS-9	KING CNTY WASH SCH DIST NO 403 REN		05/25/2022	PIPER JAFFRAY INC.		798,987	700,000	

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
495080-VT-7	KING CNTY WASH SCH DIST NO 403 REN		05/25/2022	PIPER JAFFRAY INC.		778,478	675,000	
495080-VU-4	KING CNTY WASH SCH DIST NO 403 REN		05/25/2022	PIPER JAFFRAY INC.		580,490	500,000	
574193-RS-9	MARYLAND ST		10/27/2022	UMB BANK		1,083,027	985,000	12,313
576004-GW-9	MASSACHUSETTS (COMMONWEALTH OF)		08/17/2022	JEFFERIES & COMPANY, INC.		100,000,000	100,000,000	
60412A-PE-7	MINNESOTA ST		10/03/2022	Headlands Tech Global Markets LLC		1,971,241	1,805,000	16,044
68609T-5Q-7	OREGON ST		05/11/2022	MORGAN STANLEY		4,513,696	4,020,000	
68609T-5R-5	OREGON ST		05/11/2022	MORGAN STANLEY		2,625,418	2,315,000	
68609T-5S-3	OREGON ST		05/11/2022	MORGAN STANLEY		3,807,657	3,325,000	
882724-C4-7	TEXAS ST		07/06/2022	JEFFERIES & COMPANY, INC.		3,323,640	2,975,000	11,983
882724-C6-2	TEXAS ST		07/06/2022	JEFFERIES & COMPANY, INC.		2,605,698	2,280,000	9,183
93974E-WP-7	WASHINGTON ST		10/28/2022	BANK OF AMERICA/MERRILL LYNCH		14,462,582	13,990,000	186,533
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						286,812,964	275,675,000	1,550,070
010878-BC-9	ALAMEDA CNTY CA		08/10/2022	UNION BANK OF SWITZERLAND		1,850,000	1,850,000	
010878-BD-7	ALAMEDA CNTY CA		08/10/2022	UNION BANK OF SWITZERLAND		1,500,000	1,500,000	
013518-7C-3	ALBUQUERQUE N MEX		10/27/2022	BANK OF AMERICA/MERRILL LYNCH		6,524,095	6,010,000	100,167
047772-H5-0	ATLANTA GA		10/26/2022	JPMORGAN CHASE & CO.		1,063,940	1,000,000	
047772-H6-8	ATLANTA GA		10/26/2022	JPMORGAN CHASE & CO.		970,092	900,000	
047772-H7-6	ATLANTA GA		10/26/2022	JPMORGAN CHASE & CO.		2,974,942	2,735,000	
047772-H8-4	ATLANTA GA		10/26/2022	JPMORGAN CHASE & CO.		2,638,838	2,405,000	
047772-H9-2	ATLANTA GA		10/26/2022	JPMORGAN CHASE & CO.		4,145,475	3,750,000	
047772-K9-8	ATLANTA GA		10/26/2022	JPMORGAN CHASE & CO.		1,170,334	1,100,000	
047772-L2-2	ATLANTA GA		10/26/2022	JPMORGAN CHASE & CO.		2,559,965	2,375,000	
055033-SE-5	AZUSA CALIF UNI SCH DIST		05/27/2022	RBC DOMINION SECURITIES		1,003,760	1,000,000	
081077-S6-7	BELTON TEX INDPT SCH DIST		07/29/2022	BOSC, INC.		596,807	570,000	
081077-S8-3	BELTON TEX INDPT SCH DIST		07/29/2022	BOSC, INC.		1,654,848	1,600,000	
081077-S9-1	BELTON TEX INDPT SCH DIST		07/29/2022	BOSC, INC.		1,337,817	1,300,000	
081077-T2-5	BELTON TEX INDPT SCH DIST		07/29/2022	BOSC, INC.		1,024,660	1,000,000	
081077-T3-3	BELTON TEX INDPT SCH DIST		07/29/2022	BOSC, INC.		1,149,435	1,125,000	
081077-U5-6	BELTON TEX INDPT SCH DIST		07/29/2022	BOSC, INC.		1,255,363	1,250,000	
133303-4A-2	CAMERON CNTY TEX		04/18/2022	SAMCO		1,380,659	1,265,000	
133303-4C-8	CAMERON CNTY TEX		04/18/2022	SAMCO		1,572,681	1,395,000	
133303-4D-6	CAMERON CNTY TEX		04/18/2022	SAMCO		1,669,441	1,465,000	
141195-MJ-3	CARBONDALE ILL		02/16/2022	JPMORGAN CHASE & CO.		470,000	470,000	
141195-MK-0	CARBONDALE ILL		02/16/2022	JPMORGAN CHASE & CO.		790,000	790,000	
141195-ML-8	CARBONDALE ILL		02/16/2022	JPMORGAN CHASE & CO.		1,695,000	1,695,000	
141195-MM-6	CARBONDALE ILL		02/16/2022	JPMORGAN CHASE & CO.		1,850,000	1,850,000	
141195-MN-4	CARBONDALE ILL		02/16/2022	JPMORGAN CHASE & CO.		1,700,000	1,700,000	
156267-LU-8	CENTRE CNTY PA		06/23/2022	JANNEY MONTGOMERY SCOTT LLC		222,454	200,000	
156267-LV-6	CENTRE CNTY PA		06/23/2022	JANNEY MONTGOMERY SCOTT LLC		392,389	350,000	
156267-LX-2	CENTRE CNTY PA		06/23/2022	JANNEY MONTGOMERY SCOTT LLC		1,413,650	1,250,000	
156267-LZ-7	CENTRE CNTY PA		06/23/2022	JANNEY MONTGOMERY SCOTT LLC		227,988	200,000	
156267-MA-1	CENTRE CNTY PA		06/23/2022	JANNEY MONTGOMERY SCOTT LLC		254,527	225,000	
156267-MC-7	CENTRE CNTY PA		06/23/2022	JANNEY MONTGOMERY SCOTT LLC		388,829	350,000	
199492-TP-4	COLUMBUS OHIO		10/28/2022	JPMORGAN CHASE & CO.		10,149,400	10,000,000	33,333
208418-T5-2	CONROE TEX INDPT SCH DIST		10/27/2022	UMB BANK		2,723,150	2,500,000	26,389
224381-UU-5	CRANDALL TEX INDPT SCH DIST		07/29/2022	BOSC, INC.		1,026,200	1,000,000	
224381-UW-1	CRANDALL TEX INDPT SCH DIST		07/29/2022	BOSC, INC.		818,991	805,000	
224381-VB-6	CRANDALL TEX INDPT SCH DIST		07/29/2022	BOSC, INC.		3,119,437	3,100,000	
224381-VG-5	CRANDALL TEX INDPT SCH DIST		07/29/2022	BOSC, INC.		2,104,914	2,100,000	
236092-LQ-3	DANE CNTY WIS		09/27/2022	MORGAN STANLEY		3,614,593	3,490,000	
236092-LR-1	DANE CNTY WIS		09/27/2022	MORGAN STANLEY		4,761,552	4,560,000	
236092-LS-9	DANE CNTY WIS		09/27/2022	MORGAN STANLEY		3,577,412	3,400,000	
236092-LT-7	DANE CNTY WIS		09/28/2022	MORGAN STANLEY		2,900,920	2,750,000	
250353-AX-7	DESCHUTES CNTY ORE PUBLIC LIBRARY		10/28/2022	JPMORGAN CHASE & CO.		1,210,544	1,175,000	19,583
265404-EQ-2	DUNELAND IND SCH BLDG CORP		02/25/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,824,154	1,595,000	

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
265404-ER-0	DUNELAND IND SCH BLDG CORP		02/25/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,892,055	1,635,000	
265404-ET-6	DUNELAND IND SCH BLDG CORP		02/25/2022	RAYMOND JAMES & ASSOCIATES, INC.		2,031,561	1,720,000	
270083-R3-4	EANES TEX INDPT SCH DIST		10/27/2022	UMB BANK		1,439,499	1,330,000	16,625
283590-FM-4	EL PASO CNTY TEX HOSP DIST		08/18/2022	RBC DOMINION SECURITIES		5,279,301	5,180,000	5,036
346843-PR-0	FORT BEND TEX INDPT SCH DIST		10/27/2022	JPMORGAN CHASE & CO.		1,346,000	1,250,000	13,194
349460-5J-0	FORT WORTH TEX INDPT SCH DIST		10/27/2022	JPMORGAN CHASE & CO.		3,155,640	3,000,000	31,667
386280-PZ-8	GRAND RAPIDS MICH PUB SCHS		10/27/2022	STIFEL CAPITAL MARKETS		4,385,689	4,205,000	105,125
414005-H5-0	HARRIS CNTY TEX		10/28/2022	JPMORGAN CHASE & CO.		1,060,440	1,000,000	4,167
487694-NJ-6	KELLER TEX INDPT SCH DIST		10/27/2022	MORGAN STANLEY		4,308,320	4,155,000	43,858
494656-X8-9	KING & SNOHOMISH CNTYS WASH SCH DI		08/10/2022	PIPER JAFFRAY INC.		5,163,000	5,000,000	
508205-JU-6	LAKE COOK KANE AND MCHENRY CNTYS I		10/03/2022	BARCLAYS		3,650,361	3,300,000	56,833
508205-JV-4	LAKE COOK KANE AND MCHENRY CNTYS I		10/03/2022	BARCLAYS		4,277,329	3,835,000	66,047
534247-QX-2	LINCOLN NEB ARPT AUTH		07/29/2022	MESIROW FINANCIAL, INC.		1,858,590	1,800,000	6,200
537360-RV-3	LITTLE ROCK ARK		10/26/2022	CREWS & ASSOC.		652,063	630,000	
537360-RW-1	LITTLE ROCK ARK		10/26/2022	CREWS & ASSOC.		523,310	500,000	
537360-RX-9	LITTLE ROCK ARK		10/26/2022	CREWS & ASSOC.		529,165	500,000	
537360-RY-7	LITTLE ROCK ARK		10/26/2022	CREWS & ASSOC.		613,749	575,000	
537360-RZ-4	LITTLE ROCK ARK		10/26/2022	CREWS & ASSOC.		2,887,288	2,710,000	
537360-SA-8	LITTLE ROCK ARK		10/26/2022	CREWS & ASSOC.		1,647,588	1,550,000	
537360-SB-6	LITTLE ROCK ARK		10/26/2022	CREWS & ASSOC.		3,451,928	3,255,000	
537360-SC-4	LITTLE ROCK ARK		10/26/2022	CREWS & ASSOC.		2,428,248	2,295,000	
592112-WU-6	METROPOLITAN GOVT NASHVILLE &		07/22/2022	BARCLAYS		16,607,493	16,010,000	
63165T-2G-9	NASSAU CNTY N Y		06/24/2022	JEFFERIES & COMPANY, INC.		1,843,901	1,610,000	
63165T-2K-0	NASSAU CNTY N Y		06/24/2022	JEFFERIES & COMPANY, INC.		6,569,784	5,850,000	
63165T-2H-7	NASSAU CNTY NY		06/24/2022	JEFFERIES & COMPANY, INC.		7,147,532	6,295,000	
63165T-2J-3	NASSAU CNTY NY		06/24/2022	JEFFERIES & COMPANY, INC.		3,909,663	3,465,000	
642714-FU-8	NEW BRITAIN CONN		07/26/2022	EXCHANGE		50,000	50,000	204
642714-FW-4	NEW BRITAIN CONN		07/26/2022	EXCHANGE		400,000	400,000	1,634
64763F-C8-0	NEW ORLEANS LA		10/26/2022	JPMORGAN CHASE & CO.		3,121,020	3,000,000	
64763F-C9-8	NEW ORLEANS LA		10/26/2022	JPMORGAN CHASE & CO.		4,510,958	4,300,000	
64763F-D2-2	NEW ORLEANS LA		10/26/2022	JPMORGAN CHASE & CO.		2,216,321	2,095,000	
64763F-D3-0	NEW ORLEANS LA		10/26/2022	JPMORGAN CHASE & CO.		3,634,571	3,420,000	
64763F-D4-8	NEW ORLEANS LA		10/26/2022	JPMORGAN CHASE & CO.		6,567,669	6,160,000	
64763F-D5-5	NEW ORLEANS LA		10/26/2022	JPMORGAN CHASE & CO.		5,041,750	4,715,000	
64763F-D6-3	NEW ORLEANS LA		10/26/2022	JPMORGAN CHASE & CO.		5,616,124	5,255,000	
64763F-D7-1	NEW ORLEANS LA		10/26/2022	JPMORGAN CHASE & CO.		4,673,113	4,375,000	
64763F-D8-9	NEW ORLEANS LA		10/26/2022	JPMORGAN CHASE & CO.		2,543,376	2,400,000	
65000B-NM-6	NEW YORK ST SCHOOL DIST FING PG 20		05/13/2022	ROOSEVELT & CROSS, INCORPORATED		7,751,816	7,150,000	
65000B-NN-4	NEW YORK ST SCHOOL DIST FING PG 20		05/13/2022	ROOSEVELT & CROSS, INCORPORATED		3,953,556	3,600,000	
65000B-NP-9	NEW YORK ST SCHOOL DIST FING PG 20		05/13/2022	ROOSEVELT & CROSS, INCORPORATED		4,177,566	3,775,000	
65000B-NQ-7	NEW YORK ST SCHOOL DIST FING PG 20		05/13/2022	ROOSEVELT & CROSS, INCORPORATED		3,609,873	3,250,000	
652233-ND-5	NEWPORT NEWS VA		10/28/2022	JEFFERIES & COMPANY, INC.		3,251,025	3,045,000	38,063
662523-P7-8	NORTH SLOPE BORO ALASKA		10/27/2022	KEYCORP		2,594,906	2,465,000	
662523-P8-6	NORTH SLOPE BORO ALASKA		10/27/2022	KEYCORP		5,319,650	5,000,000	
662523-P9-4	NORTH SLOPE BORO ALASKA		10/27/2022	KEYCORP		5,363,900	5,000,000	
662523-Q2-8	NORTH SLOPE BORO ALASKA		10/27/2022	KEYCORP		12,981,840	12,000,000	
662523-Q6-9	NORTH SLOPE BORO ALASKA		10/27/2022	KEYCORP		805,316	765,000	
662523-Q8-5	NORTH SLOPE BORO ALASKA		10/27/2022	KEYCORP		906,499	845,000	
662523-Q9-3	NORTH SLOPE BORO ALASKA		10/27/2022	KEYCORP		962,820	890,000	
735371-QQ-2	SEATTLE WASHINGTON PORT OF		01/14/2022	RAYMOND JAMES & ASSOCIATES, INC.		9,675,000	9,675,000	
735371-QR-0	SEATTLE WASHINGTON PORT OF		01/14/2022	RAYMOND JAMES & ASSOCIATES, INC.		9,765,000	9,765,000	
735371-QS-8	SEATTLE WASHINGTON PORT OF		01/14/2022	RAYMOND JAMES & ASSOCIATES, INC.		8,220,000	8,220,000	
735371-QT-6	SEATTLE WASHINGTON PORT OF		01/14/2022	RAYMOND JAMES & ASSOCIATES, INC.		3,260,000	3,260,000	
735371-QU-3	SEATTLE WASHINGTON PORT OF		01/14/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,415,000	1,415,000	
86735P-AG-0	SUNFLOWER CNTY MISS SCH DIST		05/24/2022	MORGAN STANLEY		1,418,242	1,265,000	

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
86735P-AH-8	SUNFLOWER CNTY MISS SCH DIST		05/24/2022	MORGAN STANLEY		1,569,407	1,390,000	
86735P-AJ-4	SUNFLOWER CNTY MISS SCH DIST		05/24/2022	MORGAN STANLEY		1,640,146	1,440,000	
886644-BL-6	TIFT CNTY GA SCH DIST		05/13/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,513,566	1,350,000	
886644-BM-4	TIFT CNTY GA SCH DIST		05/13/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,737,459	1,540,000	
886644-BN-2	TIFT CNTY GA SCH DIST		05/13/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,416,438	1,250,000	
886644-BP-7	TIFT CNTY GA SCH DIST		05/13/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,422,375	1,250,000	
889278-ZD-2	TOLEDO OHIO		10/26/2022	KEYCORP		253,680	250,000	
889278-ZE-0	TOLEDO OHIO		10/26/2022	KEYCORP		698,183	680,000	
889278-ZF-7	TOLEDO OHIO		10/26/2022	KEYCORP		762,254	735,000	
889278-ZG-5	TOLEDO OHIO		10/26/2022	KEYCORP		779,061	745,000	
889278-ZJ-9	TOLEDO OHIO		10/26/2022	KEYCORP		874,797	825,000	
889278-ZK-6	TOLEDO OHIO		10/26/2022	KEYCORP		1,209,070	1,135,000	
889278-ZM-2	TOLEDO OHIO		10/26/2022	KEYCORP		802,905	750,000	
889278-ZN-0	TOLEDO OHIO		10/26/2022	KEYCORP		427,688	400,000	
889278-ZP-5	TOLEDO OHIO		10/26/2022	KEYCORP		675,119	625,000	
830728-UH-2	VILLAGE OF SKOKIE IL		01/21/2022	BAIRD (ROBERT W.) & CO. INC.		2,110,000	2,110,000	
830728-UJ-8	VILLAGE OF SKOKIE IL		01/21/2022	BAIRD (ROBERT W.) & CO. INC.		3,315,000	3,315,000	
830728-UK-5	VILLAGE OF SKOKIE IL		01/21/2022	BAIRD (ROBERT W.) & CO. INC.		1,275,000	1,275,000	
830728-UL-3	VILLAGE OF SKOKIE IL		01/21/2022	BAIRD (ROBERT W.) & CO. INC.		1,150,000	1,150,000	
941247-7A-0	WATERBURY CONN		05/24/2022	PIPER JAFFRAY INC.		1,217,722	1,100,000	
941247-7C-6	WATERBURY CONN		05/24/2022	PIPER JAFFRAY INC.		1,118,770	1,000,000	
941247-7D-4	WATERBURY CONN		05/24/2022	PIPER JAFFRAY INC.		1,966,598	1,750,000	
941247-7F-9	WATERBURY CONN		05/24/2022	PIPER JAFFRAY INC.		1,396,238	1,250,000	
941247-7G-7	WATERBURY CONN		05/24/2022	PIPER JAFFRAY INC.		1,391,750	1,250,000	
941367-BL-7	WATERFORD CALIF UNI SCH DIST		05/27/2022	RBC DOMINION SECURITIES		796,672	800,000	
941367-BM-5	WATERFORD CALIF UNI SCH DIST		05/27/2022	RBC DOMINION SECURITIES		1,643,655	1,500,000	
178882-QF-6	WEST LINN ORE SCH DIST NO 3 JT		12/02/2022	PIPER JAFFRAY INC.		325,914	275,000	
178882-QG-4	WEST LINN ORE SCH DIST NO 3 JT		12/02/2022	PIPER JAFFRAY INC.		590,285	500,000	
178882-QJ-8	WEST LINN ORE SCH DIST NO 3 JT		12/02/2022	PIPER JAFFRAY INC.		2,012,465	1,750,000	
969872-ZR-4	WILLIAMSON CNTY TENN		10/27/2022	RAYMOND JAMES & ASSOCIATES, INC.		2,210,258	2,040,000	
969872-ZS-2	WILLIAMSON CNTY TENN		10/27/2022	RAYMOND JAMES & ASSOCIATES, INC.		2,756,264	2,515,000	
969872-ZT-0	WILLIAMSON CNTY TENN		10/27/2022	RAYMOND JAMES & ASSOCIATES, INC.		3,099,320	2,800,000	
984645-DX-6	YAMHILL & POLK CNTYS ORE SCH DIST		08/05/2022	PIPER JAFFRAY INC.		11,351,600	10,000,000	
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						353,255,314	332,105,000	568,125
010507-BX-8	ALABAMA ST DEPT OF CORRECTIONS		06/29/2022	STEPHENS, INC.		4,163,550	3,750,000	
010507-BY-6	ALABAMA ST DEPT OF CORRECTIONS		06/29/2022	STEPHENS, INC.		4,576,666	4,100,000	
010507-BZ-3	ALABAMA ST DEPT OF CORRECTIONS		06/29/2022	STEPHENS, INC.		5,374,284	4,790,000	
010507-CA-7	ALABAMA ST DEPT OF CORRECTIONS		10/12/2022	Various		5,745,687	5,125,000	5,431
017357-L3-6	ALLEGHENY CNTY PA SAN AUTH		10/26/2022	PNC CAPITAL MARKETS LLC		104,185	100,000	
017357-L4-4	ALLEGHENY CNTY PA SAN AUTH		10/26/2022	PNC CAPITAL MARKETS LLC		790,650	750,000	
017357-L5-1	ALLEGHENY CNTY PA SAN AUTH		10/26/2022	PNC CAPITAL MARKETS LLC		533,505	500,000	
017357-L6-9	ALLEGHENY CNTY PA SAN AUTH		10/26/2022	PNC CAPITAL MARKETS LLC		807,143	750,000	
017357-L7-7	ALLEGHENY CNTY PA SAN AUTH		10/26/2022	PNC CAPITAL MARKETS LLC		1,193,236	1,100,000	
017357-L8-5	ALLEGHENY CNTY PA SAN AUTH		10/26/2022	PNC CAPITAL MARKETS LLC		1,527,065	1,395,000	
017357-L9-3	ALLEGHENY CNTY PA SAN AUTH		10/26/2022	PNC CAPITAL MARKETS LLC		770,532	700,000	
017357-M2-7	ALLEGHENY CNTY PA SAN AUTH		10/26/2022	PNC CAPITAL MARKETS LLC		1,101,300	1,000,000	
017357-M3-5	ALLEGHENY CNTY PA SAN AUTH		10/26/2022	PNC CAPITAL MARKETS LLC		792,338	725,000	
017357-M4-3	ALLEGHENY CNTY PA SAN AUTH		10/26/2022	PNC CAPITAL MARKETS LLC		782,696	725,000	
017357-M5-0	ALLEGHENY CNTY PA SAN AUTH		10/26/2022	PNC CAPITAL MARKETS LLC		1,381,010	1,290,000	
04780M-ZM-4	ATLANTA GA (CITY OF)		06/23/2022	JEFFERIES & COMPANY, INC.		1,459,037	1,325,000	32,389
04780M-ZN-2	ATLANTA GA (CITY OF)		06/23/2022	JEFFERIES & COMPANY, INC.		1,162,980	1,050,000	25,667
04780M-ZP-7	ATLANTA GA (CITY OF)		06/23/2022	JEFFERIES & COMPANY, INC.		1,464,384	1,315,000	32,144
04780M-VL-0	ATLANTA GA ARPT REV		04/13/2022	BARCLAYS		3,388,317	3,015,000	44,806
052398-HA-5	AUSTIN BERGSTROM INTERNATIONAL AIR		04/27/2022	MORGAN STANLEY		2,138,500	2,000,000	
052398-HB-3	AUSTIN BERGSTROM INTERNATIONAL AIR		04/27/2022	MORGAN STANLEY		2,715,200	2,500,000	

SCHEDULE D - PART 3

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

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052398-HC-1	AUSTIN BERGSTROM INTERNATIONAL AIR		04/27/2022	MORGAN STANLEY		2,196,880	2,000,000	
052398-HD-9	AUSTIN BERGSTROM INTERNATIONAL AIR		04/27/2022	MORGAN STANLEY		1,428,314	1,290,000	
052398-HE-7	AUSTIN BERGSTROM INTERNATIONAL AIR		04/27/2022	MORGAN STANLEY		2,226,840	2,000,000	
052398-HF-4	AUSTIN BERGSTROM INTERNATIONAL AIR		04/27/2022	MORGAN STANLEY		1,567,286	1,400,000	
052398-HG-2	AUSTIN BERGSTROM INTERNATIONAL AIR		04/27/2022	MORGAN STANLEY		2,522,498	2,250,000	
052398-GR-9	AUSTIN TEX ARPT SYS REV		04/13/2022	BARCLAYS		1,885,516	1,720,000	36,550
57584Y-JN-0	BETH ISRAEL LAHEY HEALTH INC		11/29/2022	CITIGROUP GLOBAL MARKETS		(2,375)		
57584Y-JP-5	BETH ISRAEL LAHEY HEALTH INC		11/29/2022	CITIGROUP GLOBAL MARKETS		(1,813)		
762197-J6-9	BROWN UNIVERSITY		06/23/2022	JEFFERIES & COMPANY, INC.		11,701,900	10,000,000	
14574A-AE-4	CARSON CALIF PENSION OBLIG		01/25/2022	CABRERA CAPITAL MARKETS, INC		1,132,121	1,125,000	899
15262P-AR-6	CENTRAL BASIN MUN WTR DIST CALIF		02/24/2022	CABRERA CAPITAL MARKETS, INC		500,000	500,000	
15262P-AS-4	CENTRAL BASIN MUN WTR DIST CALIF		02/24/2022	CABRERA CAPITAL MARKETS, INC		600,000	600,000	
15262P-AT-2	CENTRAL BASIN MUN WTR DIST CALIF		02/24/2022	CABRERA CAPITAL MARKETS, INC		740,000	740,000	
15262P-AU-9	CENTRAL BASIN MUN WTR DIST CALIF		02/24/2022	CABRERA CAPITAL MARKETS, INC		1,200,000	1,200,000	
161036-TU-2	CHARLOTTE DOUGLAS INTERNATIONAL AI		05/12/2022	BANK OF AMERICA/MERRILL LYNCH		935,427	895,000	
161036-TV-0	CHARLOTTE DOUGLAS INTERNATIONAL AI		05/12/2022	BANK OF AMERICA/MERRILL LYNCH		1,324,138	1,250,000	
161036-TW-8	CHARLOTTE DOUGLAS INTERNATIONAL AI		05/12/2022	BANK OF AMERICA/MERRILL LYNCH		1,412,652	1,315,000	
161036-TX-6	CHARLOTTE DOUGLAS INTERNATIONAL AI		05/12/2022	BANK OF AMERICA/MERRILL LYNCH		1,172,567	1,080,000	
161036-TY-4	CHARLOTTE DOUGLAS INTERNATIONAL AI		05/12/2022	BANK OF AMERICA/MERRILL LYNCH		820,568	750,000	
161036-TZ-1	CHARLOTTE DOUGLAS INTERNATIONAL AI		05/12/2022	BANK OF AMERICA/MERRILL LYNCH		845,907	770,000	
161036-UA-4	CHARLOTTE DOUGLAS INTERNATIONAL AI		05/12/2022	BANK OF AMERICA/MERRILL LYNCH		661,518	600,000	
16514P-AG-4	CHESAPEAKE BAY BRDG & TUNL DIST VA		04/04/2022	BARCLAYS		4,699,620	4,500,000	59,375
167593-Y8-9	CHICAGO ILL O HARE INTL ARPT R		08/31/2022	JPMORGAN CHASE & CO.		2,050,260	2,000,000	
167593-Y9-7	CHICAGO ILL O HARE INTL ARPT R		08/31/2022	JPMORGAN CHASE & CO.		2,084,220	2,000,000	
167593-Z2-1	CHICAGO ILL O HARE INTL ARPT R		08/31/2022	JPMORGAN CHASE & CO.		3,695,650	3,500,000	
009730-QC-9	CHILDRENS HOSP MED CENTER OF AKRON		04/28/2022	GOLDMAN, SACHS & CO.		965,718	900,000	
009730-QD-7	CHILDRENS HOSP MED CENTER OF AKRON		04/28/2022	GOLDMAN, SACHS & CO.		1,470,785	1,350,000	
009730-QE-5	CHILDRENS HOSP MED CENTER OF AKRON		04/28/2022	GOLDMAN, SACHS & CO.		1,102,450	1,000,000	
009730-QG-0	CHILDRENS HOSP MED CENTER OF AKRON		04/28/2022	GOLDMAN, SACHS & CO.		728,000	650,000	
009730-QH-8	CHILDRENS HOSP MED CENTER OF AKRON		04/28/2022	GOLDMAN, SACHS & CO.		902,696	800,000	
009730-QJ-4	CHILDRENS HOSP MED CENTER OF AKRON		04/28/2022	GOLDMAN, SACHS & CO.		1,133,400	1,000,000	
19648F-VX-9	COMMONSPIRIT HEALTH COLORADO		10/19/2022	JPMORGAN CHASE & CO.		405,656	400,000	
19648F-VY-7	COMMONSPIRIT HEALTH COLORADO		10/19/2022	JPMORGAN CHASE & CO.		410,012	400,000	
19648F-VZ-4	COMMONSPIRIT HEALTH COLORADO		10/19/2022	JPMORGAN CHASE & CO.		362,163	350,000	
19648F-WA-8	COMMONSPIRIT HEALTH COLORADO		10/19/2022	JPMORGAN CHASE & CO.		417,264	400,000	
19648F-WB-6	COMMONSPIRIT HEALTH COLORADO		10/19/2022	JPMORGAN CHASE & CO.		525,300	500,000	
19648F-WC-4	COMMONSPIRIT HEALTH COLORADO		10/19/2022	JPMORGAN CHASE & CO.		527,045	500,000	
19648F-WD-2	COMMONSPIRIT HEALTH COLORADO		10/19/2022	JPMORGAN CHASE & CO.		842,016	800,000	
19648F-WE-0	COMMONSPIRIT HEALTH COLORADO		10/19/2022	JPMORGAN CHASE & CO.		1,053,960	1,000,000	
19648F-WF-7	COMMONSPIRIT HEALTH COLORADO		10/19/2022	JPMORGAN CHASE & CO.		1,369,394	1,300,000	
19648F-WG-5	COMMONSPIRIT HEALTH COLORADO		10/19/2022	JPMORGAN CHASE & CO.		1,577,220	1,500,000	
207758-XF-5	CONNECTICUT ST SPL TAX OBLIG R		10/28/2022	JEFFERIES & COMPANY, INC.		5,308,100	5,000,000	83,333
213248-CX-3	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		286,448	250,000	
213248-CY-1	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		162,103	140,000	
213248-CZ-8	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		374,221	320,000	
213248-DC-8	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		12,248,234	10,965,000	
213248-DL-8	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		332,279	290,000	
213248-DM-6	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		312,628	270,000	
213248-DN-4	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		350,832	300,000	
213248-DQ-7	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		958,003	810,000	
213248-DR-5	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		349,905	300,000	
213248-DS-3	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		717,247	620,000	
213248-DT-1	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		1,339,217	1,170,000	
213248-DV-6	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		2,113,462	1,860,000	
213248-DU-8	COOK CNTY ILL SALES TAX REV		08/10/2022	MORGAN STANLEY		2,693,853	2,365,000	

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
249182-KQ-8	DENVER COLO CITY & CNTY ARPT		06/23/2022	JEFFERIES & COMPANY, INC.		6,410,736	5,955,000	34,738
249182-SJ-6	DENVER COLO CITY & CNTY ARPT		11/04/2022	BARCLAYS		338,582	320,000	
249182-SK-3	DENVER COLO CITY & CNTY ARPT		11/04/2022	BARCLAYS		1,131,169	1,075,000	
249182-SL-1	DENVER COLO CITY & CNTY ARPT		11/04/2022	BARCLAYS		1,388,621	1,300,000	
249182-SN-7	DENVER COLO CITY & CNTY ARPT		11/04/2022	BARCLAYS		1,210,700	1,145,000	
249182-SP-2	DENVER COLO CITY & CNTY ARPT		11/04/2022	BARCLAYS		1,082,123	1,025,000	
249182-SQ-0	DENVER COLO CITY & CNTY ARPT		11/04/2022	BARCLAYS		2,602,625	2,500,000	
249182-SV-9	DENVER COLO CITY & CNTY ARPT		11/04/2022	BARCLAYS		4,711,095	4,500,000	
249182-KH-8	DENVER COLO CITY & CNTY ARPT R		04/13/2022	BARCLAYS		2,287,494	2,200,000	46,750
249182-KZ-8	DENVER COLO CITY & CNTY ARPT R		04/25/2022	SEIBERT, BRANFORD INC.		4,307,000	4,000,000	81,111
249182-LA-2	DENVER COLO CITY & CNTY ARPT R		04/04/2022	RBC DOMINION SECURITIES		11,225,800	10,000,000	173,611
24916P-KH-9	DENVER COLO CITY & CNTY BRD WTR CO		09/27/2022	MORGAN STANLEY		3,397,194	3,215,000	
24916P-KU-0	DENVER COLO CITY & CNTY BRD WTR CO		09/27/2022	MORGAN STANLEY		5,771,232	5,215,000	
25477G-UH-6	DISTRICT OF COLUMBIA WASHINGTON DC		07/13/2022	BANK OF AMERICA/MERRILL LYNCH		1,071,090	900,000	
25477G-UJ-2	DISTRICT OF COLUMBIA WASHINGTON DC		07/13/2022	BANK OF AMERICA/MERRILL LYNCH		2,413,680	2,000,000	
25477G-UK-9	DISTRICT OF COLUMBIA WASHINGTON DC		07/13/2022	BANK OF AMERICA/MERRILL LYNCH		2,390,500	2,000,000	
25477G-UL-7	DISTRICT OF COLUMBIA WASHINGTON DC		07/13/2022	BANK OF AMERICA/MERRILL LYNCH		3,548,550	3,000,000	
25477G-UM-5	DISTRICT OF COLUMBIA WASHINGTON DC		07/13/2022	BANK OF AMERICA/MERRILL LYNCH		4,546,964	3,875,000	
254845-SW-1	DISTRICT OF COLUMBIA WATER AND SEW		02/25/2022	GOLDMAN, SACHS & CO.		5,215,000	5,215,000	
265404-ES-8	DUNELAND IND SCH BLDG CORP		02/25/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,958,092	1,675,000	
283822-WS-9	EL PASO TX WTR & SWR REVENUE		10/03/2022	JPMORGAN CHASE & CO.		3,320,100	3,000,000	3,333
29270C-4N-2	ENERGY NORTHWEST WASH ELEC REV		05/11/2022	JPMORGAN CHASE & CO.		8,949,040	8,000,000	
30382V-AD-8	FAIRFAX CNTY VA INDL DEV AUTH		04/14/2022	MORGAN STANLEY		1,076,710	1,000,000	
343137-LS-2	FLORIDA ST TPK AUTH		10/27/2022	JPMORGAN CHASE & CO.		6,577,311	6,065,000	101,083
348430-PC-7	FORT PIERCE FLA UTILS AUTH		05/26/2022	RAYMOND JAMES & ASSOCIATES, INC.		416,951	375,000	
348430-PD-5	FORT PIERCE FLA UTILS AUTH		05/26/2022	RAYMOND JAMES & ASSOCIATES, INC.		393,173	350,000	
348430-PE-3	FORT PIERCE FLA UTILS AUTH		05/26/2022	RAYMOND JAMES & ASSOCIATES, INC.		395,199	350,000	
348430-PG-8	FORT PIERCE FLA UTILS AUTH		05/26/2022	RAYMOND JAMES & ASSOCIATES, INC.		227,486	200,000	
348430-PJ-2	FORT PIERCE FLA UTILS AUTH		05/26/2022	RAYMOND JAMES & ASSOCIATES, INC.		226,438	200,000	
348430-PK-9	FORT PIERCE FLA UTILS AUTH		05/26/2022	RAYMOND JAMES & ASSOCIATES, INC.		366,460	325,000	
348430-PL-7	FORT PIERCE FLA UTILS AUTH		05/26/2022	RAYMOND JAMES & ASSOCIATES, INC.		280,975	250,000	
348430-PM-5	FORT PIERCE FLA UTILS AUTH		05/26/2022	RAYMOND JAMES & ASSOCIATES, INC.		533,416	475,000	
348430-PN-3	FORT PIERCE FLA UTILS AUTH		05/26/2022	RAYMOND JAMES & ASSOCIATES, INC.		476,489	425,000	
348430-PQ-6	FORT PIERCE FLA UTILS AUTH		05/26/2022	RAYMOND JAMES & ASSOCIATES, INC.		530,813	475,000	
348430-PR-4	FORT PIERCE FLA UTILS AUTH		05/26/2022	RAYMOND JAMES & ASSOCIATES, INC.		557,840	500,000	
348430-PS-2	FORT PIERCE FLA UTILS AUTH		05/26/2022	RAYMOND JAMES & ASSOCIATES, INC.		613,124	550,000	
348430-PT-0	FORT PIERCE FLA UTILS AUTH		05/26/2022	RAYMOND JAMES & ASSOCIATES, INC.		445,184	400,000	
348430-PV-5	FORT PIERCE FLA UTILS AUTH		05/26/2022	RAYMOND JAMES & ASSOCIATES, INC.		4,922,000	5,000,000	
349515-S2-3	FORT WORTH TEX WTR & SWR REV		07/22/2022	MORGAN STANLEY		5,172,621	5,015,000	19,503
373064-N7-5	GEORGETOWN TEX UTILITY SYS		05/13/2022	MORGAN STANLEY		1,104,550	1,000,000	
373064-N8-3	GEORGETOWN TEX UTILITY SYS		05/13/2022	MORGAN STANLEY		1,700,627	1,535,000	
373064-N9-1	GEORGETOWN TEX UTILITY SYS		05/13/2022	MORGAN STANLEY		1,391,600	1,250,000	
373064-P2-4	GEORGETOWN TEX UTILITY SYS		05/13/2022	MORGAN STANLEY		1,520,874	1,360,000	
373064-P3-2	GEORGETOWN TEX UTILITY SYS		05/13/2022	MORGAN STANLEY		1,388,475	1,250,000	
373064-P4-0	GEORGETOWN TEX UTILITY SYS		05/13/2022	MORGAN STANLEY		1,403,325	1,270,000	
373064-P5-7	GEORGETOWN TEX UTILITY SYS		05/13/2022	MORGAN STANLEY		1,431,118	1,300,000	
373586-HT-6	GEORGIA ST PORTS AUTH		08/03/2022	BANK OF AMERICA/MERRILL LYNCH		5,044,500	5,000,000	
373586-HV-1	GEORGIA ST PORTS AUTH		08/03/2022	BANK OF AMERICA/MERRILL LYNCH		6,290,375	6,250,000	
392275-BN-2	GREATER ORLANDO AVIATION AUTH FLA		02/09/2022	WELLS FARGO		1,463,414	1,335,000	
392275-BP-7	GREATER ORLANDO AVIATION AUTH FLA		02/09/2022	WELLS FARGO		1,576,190	1,400,000	
392275-BQ-5	GREATER ORLANDO AVIATION AUTH FLA		02/09/2022	WELLS FARGO		1,699,746	1,475,000	
392275-BR-3	GREATER ORLANDO AVIATION AUTH FLA		02/09/2022	WELLS FARGO		1,832,008	1,555,000	
432308-M4-3	HILLSBOROUGH CNTY FLA AVIATION AUT		02/24/2022	BANK OF AMERICA/MERRILL LYNCH		3,009,744	2,770,000	
432308-M5-0	HILLSBOROUGH CNTY FLA AVIATION AUT		02/24/2022	BANK OF AMERICA/MERRILL LYNCH		2,228,560	2,000,000	
432308-M6-8	HILLSBOROUGH CNTY FLA AVIATION AUT		02/24/2022	BANK OF AMERICA/MERRILL LYNCH		2,974,121	2,610,000	

SCHEDULE D - PART 3

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

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432308-M7-6	HILLSBOROUGH CNTY FLA AVIATION AUT		02/24/2022	BANK OF AMERICA/MERRILL LYNCH		6,610,073	5,690,000	
432308-M8-4	HILLSBOROUGH CNTY FLA AVIATION AUT		02/24/2022	BANK OF AMERICA/MERRILL LYNCH		2,004,096	1,700,000	
432308-S7-0	HILLSBOROUGH CNTY FLA AVIATION AUT		02/24/2022	BANK OF AMERICA/MERRILL LYNCH		350,000	350,000	
432308-S8-8	HILLSBOROUGH CNTY FLA AVIATION AUT		02/24/2022	BANK OF AMERICA/MERRILL LYNCH		4,000,000	4,000,000	
432308-S9-6	HILLSBOROUGH CNTY FLA AVIATION AUT		10/03/2022	Various		2,996,151	3,015,000	66
432308-T2-0	HILLSBOROUGH CNTY FLA AVIATION AUT		02/24/2022	BANK OF AMERICA/MERRILL LYNCH		7,490,000	7,490,000	
441182-NK-4	HOT SPRINGS ARK WTR REV		12/21/2022	STEPHENS, INC.		427,564	400,000	
441182-NL-2	HOT SPRINGS ARK WTR REV		12/21/2022	STEPHENS, INC.		493,302	455,000	
441182-NN-8	HOT SPRINGS ARK WTR REV		12/21/2022	STEPHENS, INC.		917,144	825,000	
441182-NP-3	HOT SPRINGS ARK WTR REV		12/21/2022	STEPHENS, INC.		1,507,621	1,340,000	
441182-NQ-1	HOT SPRINGS ARK WTR REV		12/21/2022	STEPHENS, INC.		797,784	710,000	
441182-NR-9	HOT SPRINGS ARK WTR REV		12/21/2022	STEPHENS, INC.		824,280	735,000	
441182-NS-7	HOT SPRINGS ARK WTR REV		12/21/2022	STEPHENS, INC.		630,783	565,000	
441182-NT-5	HOT SPRINGS ARK WTR REV		12/21/2022	STEPHENS, INC.		565,004	510,000	
441182-NU-2	HOT SPRINGS ARK WTR REV		12/21/2022	STEPHENS, INC.		1,096,530	1,000,000	
441182-NW-8	HOT SPRINGS ARK WTR REV		12/21/2022	STEPHENS, INC.		539,900	500,000	
441182-NX-6	HOT SPRINGS ARK WTR REV		12/21/2022	STEPHENS, INC.		1,074,980	1,000,000	
442349-FL-5	HOUSTON CITY OF		04/13/2022	BARCLAYS		3,144,103	2,750,000	40,868
60636S-KV-5	INDEPENDENCE MO POWER & LIGHT		04/28/2022	MORGAN STANLEY		940,311	900,000	
60636S-KW-3	INDEPENDENCE MO POWER & LIGHT		04/28/2022	MORGAN STANLEY		1,593,509	1,505,000	
60636S-KX-1	INDEPENDENCE MO POWER & LIGHT		04/28/2022	MORGAN STANLEY		2,591,295	2,415,000	
60636S-KY-9	INDEPENDENCE MO POWER & LIGHT		04/28/2022	MORGAN STANLEY		4,205,932	3,865,000	
60636S-LB-8	INDEPENDENCE MO POWER & LIGHT		04/28/2022	MORGAN STANLEY		2,091,707	1,880,000	
60636S-LC-6	INDEPENDENCE MO POWER & LIGHT		04/28/2022	MORGAN STANLEY		1,827,881	1,635,000	
60636S-LD-4	INDEPENDENCE MO POWER & LIGHT		04/28/2022	MORGAN STANLEY		2,054,303	1,830,000	
45528U-5A-5	INDIANAPOLIS AIRPORT AUTHORITY		12/01/2022	BANK OF AMERICA/MERRILL LYNCH		802,664	735,000	
45528U-5B-3	INDIANAPOLIS AIRPORT AUTHORITY		12/01/2022	BANK OF AMERICA/MERRILL LYNCH		676,056	625,000	
45528U-5C-1	INDIANAPOLIS AIRPORT AUTHORITY		12/01/2022	BANK OF AMERICA/MERRILL LYNCH		642,396	600,000	
45528U-5D-9	INDIANAPOLIS AIRPORT AUTHORITY		12/01/2022	BANK OF AMERICA/MERRILL LYNCH		605,679	560,000	
45528U-5E-7	INDIANAPOLIS AIRPORT AUTHORITY		12/01/2022	BANK OF AMERICA/MERRILL LYNCH		698,451	650,000	
45528U-5F-4	INDIANAPOLIS AIRPORT AUTHORITY		12/01/2022	BANK OF AMERICA/MERRILL LYNCH		1,068,330	1,000,000	
45528U-5G-2	INDIANAPOLIS AIRPORT AUTHORITY		12/01/2022	BANK OF AMERICA/MERRILL LYNCH		2,421,669	2,275,000	
45528U-5H-0	INDIANAPOLIS AIRPORT AUTHORITY		12/01/2022	BANK OF AMERICA/MERRILL LYNCH		1,781,858	1,680,000	
45528U-5J-6	INDIANAPOLIS AIRPORT AUTHORITY		12/01/2022	BANK OF AMERICA/MERRILL LYNCH		2,376,113	2,250,000	
30382V-AB-2	INDUSTRIAL DEVELOPMENT AUTHORITY O		04/14/2022	MORGAN STANLEY		619,278	600,000	
30382V-AE-6	INDUSTRIAL DEVELOPMENT AUTHORITY O		04/14/2022	MORGAN STANLEY		290,785	265,000	
30382V-AF-3	INDUSTRIAL DEVELOPMENT AUTHORITY O		04/14/2022	MORGAN STANLEY		1,955,188	1,750,000	
30382V-AG-1	INDUSTRIAL DEVELOPMENT AUTHORITY O		04/14/2022	MORGAN STANLEY		3,970,645	3,500,000	
30382V-AH-9	INDUSTRIAL DEVELOPMENT AUTHORITY O		04/14/2022	MORGAN STANLEY		2,869,350	2,500,000	
462590-MW-7	IOWA STUDENT LOAN LIQUIDITY CORP		06/09/2022	RBC DOMINION SECURITIES		2,250,000	2,250,000	
462590-MX-5	IOWA STUDENT LOAN LIQUIDITY CORP		06/09/2022	RBC DOMINION SECURITIES		2,350,000	2,350,000	
462590-MY-3	IOWA STUDENT LOAN LIQUIDITY CORP		06/09/2022	RBC DOMINION SECURITIES		3,450,000	3,450,000	
490728-F4-9	KENT ST UNIV OHIO		06/23/2022	PNC CAPITAL MARKETS LLC		3,166,920	2,850,000	
490728-F5-6	KENT ST UNIV OHIO		06/23/2022	PNC CAPITAL MARKETS LLC		2,703,306	2,450,000	
490728-F6-4	KENT ST UNIV OHIO		06/23/2022	PNC CAPITAL MARKETS LLC		2,834,560	2,575,000	
51771F-BK-1	LAS VEGAS NEV CONVENTION & VIS		09/01/2022	RBC DOMINION SECURITIES		2,500,000	2,500,000	
51771F-BL-9	LAS VEGAS NEV CONVENTION & VIS		09/01/2022	RBC DOMINION SECURITIES		2,245,000	2,245,000	
51771F-BM-7	LAS VEGAS NEV CONVENTION & VIS		09/01/2022	RBC DOMINION SECURITIES		1,250,000	1,250,000	
523470-GE-6	LEE CNTY FLA		09/21/2022	WELLS FARGO		13,072,511	12,395,000	296,103
523470-GG-1	LEE CNTY FLA ARPT REV		04/12/2022	FIFTH THIRD SECURITIES, INC.		3,888,920	3,500,000	6,319
544445-NL-9	LOS ANGELES CALIF DEPT ARPTS R		04/13/2022	BARCLAYS		1,114,470	1,000,000	21,250
544532-FB-5	LOS ANGELES CALIF DEPT PWR		06/23/2022	RBC DOMINION SECURITIES		2,147,087	1,950,000	
544532-FC-3	LOS ANGELES CALIF DEPT PWR		06/23/2022	RBC DOMINION SECURITIES		1,120,370	1,000,000	
544445-SJ-9	LOS ANGELES DEPARTMENT OF AIRPORTS		04/13/2022	BARCLAYS		1,791,310	1,590,000	33,788
544445-WB-1	LOS ANGELES DEPARTMENT OF AIRPORTS		04/13/2022	BARCLAYS		2,816,525	2,500,000	30,556

SCHEDULE D - PART 3

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

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544445-XP-9	LOS ANGELES DEPARTMENT OF AIRPORTS		02/02/2022	LOOP CAPITAL MARKETS		5,257,828	4,630,000	
544445-XQ-7	LOS ANGELES DEPARTMENT OF AIRPORTS		02/02/2022	LOOP CAPITAL MARKETS		4,841,288	4,175,000	
544445-XR-5	LOS ANGELES DEPARTMENT OF AIRPORTS		02/02/2022	LOOP CAPITAL MARKETS		3,098,061	2,630,000	
54659R-EX-5	LOUISVILLE & JEFFERSON CNTY KY MET		09/23/2022	JPMORGAN CHASE & CO.		8,712,598	7,835,000	
54659R-EY-3	LOUISVILLE & JEFFERSON CNTY KY MET		09/23/2022	JPMORGAN CHASE & CO.		9,276,427	8,240,000	
54811B-YX-3	LOWER CO RIVER AUTHORITY TEXAS TRA		09/30/2022	MORGAN STANLEY		768,975	750,000	
54811B-YY-1	LOWER CO RIVER AUTHORITY TEXAS TRA		09/30/2022	MORGAN STANLEY		883,380	850,000	
54811B-ZA-2	LOWER CO RIVER AUTHORITY TEXAS TRA		09/30/2022	MORGAN STANLEY		1,277,448	1,200,000	
54811B-ZE-4	LOWER CO RIVER AUTHORITY TEXAS TRA		09/30/2022	MORGAN STANLEY		655,896	600,000	
54811B-ZG-9	LOWER CO RIVER AUTHORITY TEXAS TRA		09/30/2022	MORGAN STANLEY		1,162,277	1,050,000	
54811B-ZH-7	LOWER CO RIVER AUTHORITY TEXAS TRA		09/30/2022	MORGAN STANLEY		1,506,808	1,380,000	
54811B-ZK-0	LOWER CO RIVER AUTHORITY TEXAS TRA		09/30/2022	MORGAN STANLEY		862,984	800,000	
54811B-ZC-8	LOWER COLO RIV AUTH TEX TRANSM		09/30/2022	MORGAN STANLEY		1,085,490	1,000,000	
97712D-6L-5	MARSHFIELD CLINIC		07/28/2022	INTL FCStone		1,702,785	1,500,000	34,583
574204-P8-0	MARYLAND ST DEPT TRANSN CONS T		10/27/2022	MORGAN STANLEY		6,176,784	5,675,000	23,646
57563R-SV-2	MASSACHUSETTS EDL FING AUTH ED		06/03/2022	RBC DOMINION SECURITIES		865,920	825,000	
57563R-SW-0	MASSACHUSETTS EDL FING AUTH ED		06/03/2022	RBC DOMINION SECURITIES		1,895,895	1,775,000	
57563R-SX-8	MASSACHUSETTS EDL FING AUTH ED		06/03/2022	RBC DOMINION SECURITIES		4,338,840	4,000,000	
57563R-SY-6	MASSACHUSETTS EDL FING AUTH ED		06/03/2022	RBC DOMINION SECURITIES		2,581,381	2,350,000	
57563R-SZ-3	MASSACHUSETTS EDL FING AUTH ED		06/03/2022	RBC DOMINION SECURITIES		1,967,179	1,775,000	
57563R-TA-7	MASSACHUSETTS EDL FING AUTH ED		06/03/2022	RBC DOMINION SECURITIES		2,142,641	1,925,000	
57563R-TC-3	MASSACHUSETTS EDL FING AUTH ED		06/03/2022	RBC DOMINION SECURITIES		1,798,768	1,600,000	
575896-YL-3	MASSACHUSETTS PORT AUTHORITY		07/13/2022	UNION BANK OF SWITZERLAND		560,450	500,000	
575896-YM-1	MASSACHUSETTS PORT AUTHORITY		07/13/2022	UNION BANK OF SWITZERLAND		2,574,667	2,280,000	
575896-YN-9	MASSACHUSETTS PORT AUTHORITY		07/13/2022	UNION BANK OF SWITZERLAND		2,448,743	2,150,000	
74265L-2D-9	MERCER UNIVERSITY GA		06/08/2022	STIFEL CAPITAL MARKETS		358,417	325,000	
74265L-2E-7	MERCER UNIVERSITY GA		06/08/2022	STIFEL CAPITAL MARKETS		464,306	415,000	
74265L-2F-4	MERCER UNIVERSITY GA		06/08/2022	STIFEL CAPITAL MARKETS		338,793	300,000	
74265L-2G-2	MERCER UNIVERSITY GA		06/08/2022	STIFEL CAPITAL MARKETS		312,246	275,000	
74265L-2H-0	MERCER UNIVERSITY GA		06/08/2022	STIFEL CAPITAL MARKETS		325,860	285,000	
592643-DV-9	METROPOLITAN WASH D C ARPTS AU		01/21/2022	WELLS FARGO		1,600,000	1,600,000	
592647-FA-4	METROPOLITAN WASH D C ARPTS AU		07/20/2022	JEFFERIES & COMPANY, INC.		1,543,970	1,385,000	21,352
592647-JZ-5	METROPOLITAN WASH D C ARPTS AU		04/20/2022	BARCLAYS		8,358,826	7,450,000	21,729
592643-DU-1	METROPOLITAN WASHINGTON AIRPORTS A		01/21/2022	WELLS FARGO		750,000	750,000	
592647-JW-2	METROPOLITAN WASHINGTON AIRPORTS A		07/20/2022	JEFFERIES & COMPANY, INC.		4,442,398	3,985,000	61,435
592647-KU-4	METROPOLITAN WASHINGTON AIRPORTS A		05/25/2022	JPMORGAN CHASE & CO.		1,753,958	1,700,000	
592647-KV-2	METROPOLITAN WASHINGTON AIRPORTS A		05/25/2022	JPMORGAN CHASE & CO.		2,101,180	2,000,000	
592647-KW-0	METROPOLITAN WASHINGTON AIRPORTS A		05/25/2022	JPMORGAN CHASE & CO.		1,599,345	1,500,000	
592647-KX-8	METROPOLITAN WASHINGTON AIRPORTS A		05/25/2022	JPMORGAN CHASE & CO.		2,271,780	2,100,000	
592647-KY-6	METROPOLITAN WASHINGTON AIRPORTS A		05/25/2022	JPMORGAN CHASE & CO.		2,732,775	2,500,000	
59334P-HZ-3	MIAMI-DADE CNTY FLA TRANSIT SALES		01/25/2022	PIPER JAFFRAY INC.		2,960,670	3,000,000	1,625
594615-KN-5	MICHIGAN (STATE OF)		08/03/2022	MORGAN STANLEY		4,016,400	4,000,000	
594615-KP-0	MICHIGAN (STATE OF)		08/03/2022	MORGAN STANLEY		7,451,990	6,500,000	
602248-LN-4	MILWAUKEE CNTY WIS ARPT REV		04/13/2022	BARCLAYS		3,436,308	3,305,000	62,887
604146-GB-0	MINNESOTA (STATE OF)		09/28/2022	JPMORGAN CHASE & CO.		15,509,670	14,470,000	
60636S-KU-7	MISSOURI ST DEV FIN BRD INFRAS		04/28/2022	MORGAN STANLEY		831,068	810,000	
25483V-WZ-3	NATIONAL PUBLIC RADIO INC		07/28/2022	BAIRD (ROBERT W.) & CO. INC.		532,939	550,000	3,056
642577-XC-9	NEW BRAUNFELS TEX UTIL REV		06/23/2022	PIPER JAFFRAY INC.		263,003	250,000	417
642577-XE-5	NEW BRAUNFELS TEX UTIL REV		06/23/2022	PIPER JAFFRAY INC.		440,766	405,000	675
642577-XF-2	NEW BRAUNFELS TEX UTIL REV		06/23/2022	PIPER JAFFRAY INC.		276,310	250,000	417
642577-XG-0	NEW BRAUNFELS TEX UTIL REV		06/23/2022	PIPER JAFFRAY INC.		334,287	300,000	500
642577-XH-8	NEW BRAUNFELS TEX UTIL REV		06/23/2022	PIPER JAFFRAY INC.		336,261	300,000	500
642577-XJ-4	NEW BRAUNFELS TEX UTIL REV		06/23/2022	PIPER JAFFRAY INC.		281,795	250,000	417
642577-XK-1	NEW BRAUNFELS TEX UTIL REV		06/23/2022	PIPER JAFFRAY INC.		424,440	375,000	625
642577-XL-9	NEW BRAUNFELS TEX UTIL REV		06/23/2022	PIPER JAFFRAY INC.		566,690	500,000	833

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
642577-XM-7	NEW BRAUNFELS TEX UTIL REV		06/23/2022	PIPER JAFFRAY INC.		841,943	750,000	1,250
642577-XN-5	NEW BRAUNFELS TEX UTIL REV		06/23/2022	PIPER JAFFRAY INC.		1,112,810	1,000,000	1,667
64465P-2L-1	NEW HAMPSHIRE MUN BD BK		04/12/2022	PIPER JAFFRAY INC.		2,246,697	2,025,000	16,594
646080-VZ-1	NEW JERSEY HIGHER EDUCATION STUDEN		04/22/2022	RBC DOMINION SECURITIES		419,956	400,000	
646080-WA-5	NEW JERSEY HIGHER EDUCATION STUDEN		04/22/2022	RBC DOMINION SECURITIES		585,255	550,000	
646080-WB-3	NEW JERSEY HIGHER EDUCATION STUDEN		04/22/2022	RBC DOMINION SECURITIES		753,795	700,000	
646080-WG-2	NEW JERSEY HIGHER EDUCATION STUDEN		04/22/2022	RBC DOMINION SECURITIES		929,153	885,000	
646080-WH-0	NEW JERSEY HIGHER EDUCATION STUDEN		04/22/2022	RBC DOMINION SECURITIES		3,032,685	2,850,000	
646080-WJ-6	NEW JERSEY HIGHER EDUCATION STUDEN		04/22/2022	RBC DOMINION SECURITIES		7,699,478	7,150,000	
64613C-BV-9	NEW JERSEY ST TRANSN TR FD AUT		11/30/2022	BANK OF AMERICA/MERRILL LYNCH		994,263	875,000	
64613C-BW-7	NEW JERSEY ST TRANSN TR FD AUT		11/30/2022	BANK OF AMERICA/MERRILL LYNCH		1,114,200	1,000,000	
64613C-BX-5	NEW JERSEY ST TRANSN TR FD AUT		11/30/2022	BANK OF AMERICA/MERRILL LYNCH		1,098,330	1,000,000	
64613C-BY-3	NEW JERSEY ST TRANSN TR FD AUT		11/30/2022	BANK OF AMERICA/MERRILL LYNCH		1,354,488	1,250,000	
64613C-BZ-0	NEW JERSEY ST TRANSN TR FD AUT		11/30/2022	BANK OF AMERICA/MERRILL LYNCH		1,094,560	1,000,000	
64613C-CA-4	NEW JERSEY ST TRANSN TR FD AUT		11/30/2022	BANK OF AMERICA/MERRILL LYNCH		2,123,000	2,000,000	
64613C-CB-2	NEW JERSEY ST TRANSN TR FD AUT		11/30/2022	BANK OF AMERICA/MERRILL LYNCH		2,903,038	2,750,000	
64613C-CC-0	NEW JERSEY ST TRANSN TR FD AUT		11/30/2022	BANK OF AMERICA/MERRILL LYNCH		2,586,629	2,410,000	
64613C-CD-8	NEW JERSEY ST TRANSN TR FD AUT		11/30/2022	BANK OF AMERICA/MERRILL LYNCH		4,176,240	4,000,000	
647310-4K-4	NEW MEXICO (STATE OF)		09/28/2022	JEFFERIES & COMPANY, INC.		26,321,593	24,770,000	
647310-4M-0	NEW MEXICO (STATE OF)		09/28/2022	JEFFERIES & COMPANY, INC.		26,942,586	24,765,000	
647310-4P-3	NEW MEXICO (STATE OF)		09/28/2022	JEFFERIES & COMPANY, INC.		36,488,450	32,895,000	
64990F-S7-0	NEW YORK ST DORM AUTH ST PERS		01/13/2022	EXCHANGE		4,995,000	4,995,000	50,064
650036-FE-1	NEW YORK STATE PERSONAL INCOME TAX		10/03/2022	JPMORGAN CHASE & CO.		48,224,499	43,665,000	
65830R-CW-7	NORTH CAROLINA TPK AUTH TRIANG		04/07/2022	BARCLAYS		5,919,071	5,640,000	75,208
65887P-UD-5	NORTH DAKOTA PUB FIN AUTH		10/27/2022	THE HUNTINGTON INVESTMENT COMPANY		3,208,037	2,955,000	12,313
66285W-SE-7	NORTH TEX TWY AUTH REV		04/20/2022	BARCLAYS		10,121,495	9,755,000	150,390
66285W-L8-7	NORTH TEXAS TOLLWAY AUTHORITY		11/14/2022	EXCHANGE		2,944,149	2,930,000	54,124
66285W-M3-7	NORTH TEXAS TOLLWAY AUTHORITY		11/14/2022	EXCHANGE		160,773	160,000	2,956
68304R-CP-3	ONTARIO CALIF		05/27/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		140,679	135,000	
68304R-CQ-1	ONTARIO CALIF		05/27/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		117,173	110,000	
68304R-CR-9	ONTARIO CALIF		05/27/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		135,608	125,000	
68304R-CS-7	ONTARIO CALIF		05/27/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		165,848	150,000	
68304R-CT-5	ONTARIO CALIF		05/27/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		196,226	175,000	
68304R-CX-6	ONTARIO CALIF		05/27/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		462,832	400,000	
68304R-CY-4	ONTARIO CALIF		05/27/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		523,188	450,000	
68304R-DB-3	ONTARIO CALIF		05/27/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		572,740	500,000	
68304R-DC-1	ONTARIO CALIF		05/27/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		455,932	400,000	
68304R-DD-9	ONTARIO CALIF		05/27/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		679,962	600,000	
68304R-DE-7	ONTARIO CALIF		05/27/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		563,845	500,000	
68304R-DF-4	ONTARIO CALIF		05/27/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		786,793	700,000	
68304R-DG-2	ONTARIO CALIF		05/27/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		1,009,926	900,000	
68304R-DJ-6	ONTARIO CALIF		05/27/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		1,376,837	1,230,000	
68304R-DL-1	ONTARIO CALIF		05/27/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		6,623,280	6,000,000	
392274-Y7-5	ORLANDO INTL AIRPORT GREATER ORLAN		05/19/2022	JEFFERIES & COMPANY, INC.		7,107,357	6,715,000	48,497
392274-Y9-1	ORLANDO INTL AIRPORT GREATER ORLAN		09/21/2022	JEFFERIES & COMPANY, INC.		5,376,356	5,045,000	120,519
70917S-YF-4	PENNSYLVANIA ST HIGHER EDL FAC		04/13/2022	JPMORGAN CHASE & CO.		3,837,746	3,545,000	31,019
717817-WC-0	PHILADELPHIA ARPT SYS		05/12/2022	RBC DOMINION SECURITIES		7,795,892	7,490,000	140,438
717817-XG-0	PHILADELPHIA ARPT SYS		05/23/2022	RBC DOMINION SECURITIES		10,512,799	9,855,000	187,413
717817-TZ-3	PHILADELPHIA PA ARPT REV		10/25/2022	UMB BANK		487,136	475,000	7,653
717817-XK-1	PHILADELPHIA PA CITY OF		04/13/2022	BARCLAYS		2,243,520	2,000,000	29,722
717893-Y7-0	PHILADELPHIA PA WTR & WASTEWTR		08/10/2022	RBC DOMINION SECURITIES		1,294,027	1,110,000	
717893-Y8-8	PHILADELPHIA PA WTR & WASTEWTR		08/10/2022	RBC DOMINION SECURITIES		1,561,424	1,350,000	
717893-Y9-6	PHILADELPHIA PA WTR & WASTEWTR		08/10/2022	RBC DOMINION SECURITIES		2,300,460	2,000,000	
717893-Z2-0	PHILADELPHIA PA WTR & WASTEWTR		08/10/2022	RBC DOMINION SECURITIES		1,810,222	1,580,000	
717893-Z3-8	PHILADELPHIA PA WTR & WASTEWTR		08/10/2022	RBC DOMINION SECURITIES		2,109,555	1,850,000	

SCHEDULE D - PART 3

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

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717893-Z4-6	PHILADELPHIA PA WTR & WASTEWTR		08/10/2022	RBC DOMINION SECURITIES		3,410,160	3,000,000	
717893-Z5-3	PHILADELPHIA PA WTR & WASTEWTR		08/10/2022	RBC DOMINION SECURITIES		2,939,248	2,600,000	
717893-Z6-1	PHILADELPHIA PA WTR & WASTEWTR		08/10/2022	RBC DOMINION SECURITIES		4,232,625	3,750,000	
717893-Z7-9	PHILADELPHIA PA WTR & WASTEWTR		08/10/2022	RBC DOMINION SECURITIES		5,782,250	5,000,000	
717893-Z8-7	PHILADELPHIA PA WTR & WASTEWTR		08/10/2022	RBC DOMINION SECURITIES		5,746,600	5,000,000	
721664-JG-6	PIMA CNTY ARIZ		10/21/2022	WELLS FARGO		3,435,000	3,435,000	
721664-JH-4	PIMA CNTY ARIZ		10/21/2022	WELLS FARGO		7,330,000	7,330,000	
721664-JJ-0	PIMA CNTY ARIZ		10/21/2022	WELLS FARGO		8,000,000	8,000,000	
73358X-EZ-1	PORT AUTHORITY OF NEW YORK AND NEW		05/24/2022	BANK OF AMERICA/MERRILL LYNCH		12,628,536	11,715,000	11,390
73358X-FB-3	PORT AUTHORITY OF NEW YORK AND NEW		05/13/2022	BANK OF AMERICA/MERRILL LYNCH		13,414,606	12,315,000	
73358X-FC-1	PORT AUTHORITY OF NEW YORK AND NEW		05/13/2022	BANK OF AMERICA/MERRILL LYNCH		9,847,170	9,000,000	
735240-Z9-7	PORT OF PORTLAND		02/09/2022	JEFFERIES & COMPANY, INC.		5,120,847	4,390,000	
735389-W5-3	PORT OF SEATTLE INCL SEATTLE TACOM		08/03/2022	MORGAN STANLEY		2,500,000	2,500,000	
735389-W6-1	PORT OF SEATTLE INCL SEATTLE TACOM		08/03/2022	MORGAN STANLEY		825,000	825,000	
735389-W7-9	PORT OF SEATTLE INCL SEATTLE TACOM		08/03/2022	MORGAN STANLEY		800,000	800,000	
74414L-AD-0	PROVO CITY UTAH SCH DIST MUN B		10/28/2022	WELLS FARGO		3,524,528	3,355,000	21,435
746189-ZV-4	PURDUE UNIV IND		05/11/2022	GOLDMAN, SACHS & CO.		979,379	850,000	
746189-ZW-2	PURDUE UNIV IND		05/11/2022	GOLDMAN, SACHS & CO.		639,573	550,000	
79467B-BU-8	SALES TAX SECURITIZATION CORP		10/27/2022	STIFEL CAPITAL MARKETS		4,541,042	4,370,000	72,833
798136-WZ-6	SAN JOSE CALIF ARPT REV		04/13/2022	BARCLAYS		1,120,650	1,000,000	6,528
798136-XB-8	SAN JOSE CALIF ARPT REV		04/13/2022	BARCLAYS		1,482,624	1,300,000	8,486
801747-AB-2	SANTA CRUZ CALIF MET TRAN DIST		02/17/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		275,000	275,000	
801747-AC-0	SANTA CRUZ CALIF MET TRAN DIST		02/17/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		300,000	300,000	
801747-AD-8	SANTA CRUZ CALIF MET TRAN DIST		02/17/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		400,000	400,000	
801747-AE-6	SANTA CRUZ CALIF MET TRAN DIST		02/17/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		450,000	450,000	
80330Q-CT-0	SARASOTA CNTY FLA SCH BRD		11/30/2022	RAYMOND JAMES & ASSOCIATES, INC.		758,930	675,000	
80330Q-CU-7	SARASOTA CNTY FLA SCH BRD		11/30/2022	RAYMOND JAMES & ASSOCIATES, INC.		684,384	600,000	
80330Q-CY-9	SARASOTA CNTY FLA SCH BRD		11/30/2022	RAYMOND JAMES & ASSOCIATES, INC.		669,237	575,000	
80330Q-CZ-6	SARASOTA CNTY FLA SCH BRD		11/30/2022	RAYMOND JAMES & ASSOCIATES, INC.		975,333	850,000	
80330Q-DA-0	SARASOTA CNTY FLA SCH BRD		11/30/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,136,020	1,000,000	
80330Q-DB-8	SARASOTA CNTY FLA SCH BRD		11/30/2022	RAYMOND JAMES & ASSOCIATES, INC.		988,234	875,000	
81257V-AA-9	SEATTLE CHILDREN HOSP		10/19/2022	JPMORGAN CHASE & CO.		141,208	175,000	117
735389-P5-1	SEATTLE WASHINGTON PORT OF		04/20/2022	RBC DOMINION SECURITIES		9,559,377	8,635,000	97,144
837151-Q6-9	SOUTH CAROLINA PUBLIC SERVICE AUTH		11/09/2022	JPMORGAN CHASE & CO.		1,153,645	1,090,000	
837151-Q7-7	SOUTH CAROLINA PUBLIC SERVICE AUTH		11/09/2022	JPMORGAN CHASE & CO.		2,312,134	2,200,000	
837151-Q8-5	SOUTH CAROLINA PUBLIC SERVICE AUTH		11/09/2022	JPMORGAN CHASE & CO.		2,415,957	2,315,000	
837151-S9-1	SOUTH CAROLINA PUBLIC SERVICE AUTH		11/09/2022	JPMORGAN CHASE & CO.		6,757,820	6,385,000	
837151-T2-5	SOUTH CAROLINA PUBLIC SERVICE AUTH		11/09/2022	JPMORGAN CHASE & CO.		3,152,910	3,000,000	
837151-T3-3	SOUTH CAROLINA PUBLIC SERVICE AUTH		11/09/2022	JPMORGAN CHASE & CO.		7,305,270	7,000,000	
837545-QQ-8	SOUTH DAKOTA CONSERVANCY DIST		10/28/2022	RBC DOMINION SECURITIES		5,278,250	4,910,000	2,728
837545-QR-6	SOUTH DAKOTA CONSERVANCY DIST		10/28/2022	RBC DOMINION SECURITIES		5,520,180	5,155,000	2,864
837545-QS-4	SOUTH DAKOTA CONSERVANCY DIST		10/28/2022	RBC DOMINION SECURITIES		5,677,346	5,310,000	2,950
837545-QT-2	SOUTH DAKOTA CONSERVANCY DIST		10/28/2022	RBC DOMINION SECURITIES		5,837,247	5,485,000	3,047
837545-QU-9	SOUTH DAKOTA CONSERVANCY DIST		10/28/2022	RBC DOMINION SECURITIES		6,089,136	5,735,000	3,186
837545-QV-7	SOUTH DAKOTA CONSERVANCY DIST		10/28/2022	RBC DOMINION SECURITIES		6,641,589	6,265,000	3,481
837545-QW-5	SOUTH DAKOTA CONSERVANCY DIST		10/28/2022	RBC DOMINION SECURITIES		6,953,941	6,580,000	3,656
837545-QX-3	SOUTH DAKOTA CONSERVANCY DIST		10/28/2022	RBC DOMINION SECURITIES		7,180,636	6,805,000	3,781
840035-BV-0	SOUTH SAN FRANCISCO CALIF		05/26/2022	UNION BANK OF SWITZERLAND		397,839	370,000	
840035-CH-0	SOUTH SAN FRANCISCO CALIF		05/26/2022	UNION BANK OF SWITZERLAND		831,038	750,000	
840035-CK-3	SOUTH SAN FRANCISCO CALIF		05/26/2022	UNION BANK OF SWITZERLAND		524,234	475,000	
840035-CL-1	SOUTH SAN FRANCISCO CALIF		05/26/2022	UNION BANK OF SWITZERLAND		660,870	600,000	
59447T-3H-4	SPECTRUM HLTH		04/29/2022	MORGAN STANLEY		7,770,630	7,000,000	
59447T-3J-0	SPECTRUM HLTH		04/29/2022	MORGAN STANLEY		11,188,900	10,000,000	
850309-AJ-4	SPRINGDALE ARK WTR & SWR REV		04/13/2022	STEPHENS, INC.		803,435	775,000	
850309-AL-9	SPRINGDALE ARK WTR & SWR REV		04/13/2022	STEPHENS, INC.		649,254	600,000	

SCHEDULE D - PART 3

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

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850309-AM-7	SPRINGDALE ARK WTR & SWR REV		04/13/2022	STEPHENS, INC.		1,103,990	1,000,000	
850309-AN-5	SPRINGDALE ARK WTR & SWR REV		04/13/2022	STEPHENS, INC.		1,124,340	1,000,000	
875291-BC-9	TAMPA FLA WTR & WASTEWATER SYS		06/02/2022	BANK OF AMERICA/MERRILL LYNCH		729,120	600,000	
875291-BD-7	TAMPA FLA WTR & WASTEWATER SYS		06/02/2022	BANK OF AMERICA/MERRILL LYNCH		816,872	675,000	
875291-BE-5	TAMPA FLA WTR & WASTEWATER SYS		06/02/2022	BANK OF AMERICA/MERRILL LYNCH		814,172	675,000	
875291-BF-2	TAMPA FLA WTR & WASTEWATER SYS		06/02/2022	BANK OF AMERICA/MERRILL LYNCH		962,552	800,000	
875291-BG-0	TAMPA FLA WTR & WASTEWATER SYS		06/02/2022	BANK OF AMERICA/MERRILL LYNCH		1,197,240	1,000,000	
875291-BQ-8	TAMPA FLA WTR & WASTEWATER SYS		06/02/2022	BANK OF AMERICA/MERRILL LYNCH		979,440	800,000	
875291-BR-6	TAMPA FLA WTR & WASTEWATER SYS		06/02/2022	BANK OF AMERICA/MERRILL LYNCH		1,217,210	1,000,000	
87638T-GV-9	TARRANT CNTY TX - CHRISTUS HEALTH		08/05/2022	RBC DOMINION SECURITIES		6,232,590	6,500,000	
87638T-GW-7	TARRANT CNTY TX - CHRISTUS HEALTH		08/05/2022	RBC DOMINION SECURITIES		5,420,450	5,000,000	
87638T-GX-5	TARRANT CNTY TX - CHRISTUS HEALTH		08/05/2022	RBC DOMINION SECURITIES		551,975	500,000	
87638T-GY-3	TARRANT CNTY TX - CHRISTUS HEALTH		08/05/2022	RBC DOMINION SECURITIES		563,070	500,000	
87638T-GZ-0	TARRANT CNTY TX - CHRISTUS HEALTH		08/05/2022	RBC DOMINION SECURITIES		307,460	270,000	
87638T-HA-4	TARRANT CNTY TX - CHRISTUS HEALTH		08/05/2022	RBC DOMINION SECURITIES		339,952	295,000	
87638T-HB-2	TARRANT CNTY TX - CHRISTUS HEALTH		08/05/2022	RBC DOMINION SECURITIES		1,166,300	1,000,000	
88276R-EU-2	TEXAS ST TECHNICAL COLLEGE		10/26/2022	PIPER JAFFRAY INC.		1,127,115	1,100,000	
88276R-EV-0	TEXAS ST TECHNICAL COLLEGE		10/26/2022	PIPER JAFFRAY INC.		1,503,418	1,450,000	
88276R-EW-8	TEXAS ST TECHNICAL COLLEGE		10/26/2022	PIPER JAFFRAY INC.		1,830,588	1,750,000	
88276R-EX-6	TEXAS ST TECHNICAL COLLEGE		10/26/2022	PIPER JAFFRAY INC.		1,385,879	1,315,000	
88276R-EY-4	TEXAS ST TECHNICAL COLLEGE		10/26/2022	PIPER JAFFRAY INC.		2,638,125	2,500,000	
88276R-EZ-1	TEXAS ST TECHNICAL COLLEGE		10/26/2022	PIPER JAFFRAY INC.		2,728,187	2,575,000	
88276R-FA-5	TEXAS ST TECHNICAL COLLEGE		10/26/2022	PIPER JAFFRAY INC.		4,982,281	4,690,000	
88276R-FB-3	TEXAS ST TECHNICAL COLLEGE		10/26/2022	PIPER JAFFRAY INC.		2,442,995	2,290,000	
88276R-FC-1	TEXAS ST TECHNICAL COLLEGE		10/26/2022	PIPER JAFFRAY INC.		2,131,320	2,000,000	
89602H-EV-5	TRIBOROUGH BRDG & TUNL AUTH N		10/28/2022	JPMORGAN CHASE & CO.		23,598,413	22,175,000	
89602H-EX-1	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		10/28/2022	JPMORGAN CHASE & CO.		12,770,280	12,000,000	
91417K-X4-8	UNIV OF COLORADO CO ENTERPRISE REV		10/27/2022	JPMORGAN CHASE & CO.		1,810,189	1,675,000	34,896
914302-JS-4	UNIVERSITY OF HOUSTON		06/02/2022	JEFFERIES & COMPANY, INC.		525,625	500,000	
914302-JV-7	UNIVERSITY OF HOUSTON		06/02/2022	JEFFERIES & COMPANY, INC.		1,348,728	1,200,000	
914302-JW-5	UNIVERSITY OF HOUSTON		06/02/2022	JEFFERIES & COMPANY, INC.		741,761	650,000	
914302-JX-3	UNIVERSITY OF HOUSTON		06/02/2022	JEFFERIES & COMPANY, INC.		1,443,038	1,250,000	
914302-JY-1	UNIVERSITY OF HOUSTON		06/02/2022	JEFFERIES & COMPANY, INC.		1,168,820	1,000,000	
914302-JZ-8	UNIVERSITY OF HOUSTON		06/02/2022	JEFFERIES & COMPANY, INC.		1,774,035	1,500,000	
914302-KA-1	UNIVERSITY OF HOUSTON		06/02/2022	JEFFERIES & COMPANY, INC.		1,193,820	1,000,000	
914302-KB-9	UNIVERSITY OF HOUSTON		06/02/2022	JEFFERIES & COMPANY, INC.		1,778,145	1,500,000	
914302-KC-7	UNIVERSITY OF HOUSTON		06/02/2022	JEFFERIES & COMPANY, INC.		1,769,820	1,500,000	
914302-KD-5	UNIVERSITY OF HOUSTON		06/02/2022	JEFFERIES & COMPANY, INC.		3,525,810	3,000,000	
914302-KE-3	UNIVERSITY OF HOUSTON		06/02/2022	JEFFERIES & COMPANY, INC.		1,912,590	1,635,000	
61212L-TN-9	UNIVERSITY OF MONTANA		07/21/2022	MORGAN STANLEY		5,655,650	5,000,000	
915183-Z3-4	UNIVERSITY OF UTAH		06/03/2022	BARCLAYS		4,074,556	3,380,000	
915183-Z4-2	UNIVERSITY OF UTAH		06/03/2022	BARCLAYS		5,434,279	4,530,000	
91476P-QA-9	UNIVERSITY OKLA REVS		10/27/2022	B. C. ZIEGLER AND COMPANY		3,431,766	3,290,000	54,833
24487R-DS-8	UNIVERSITY SYSTEM OF GEORGIA		12/20/2022	EXCHANGE		601,977	550,000	1,451
24487R-DT-6	UNIVERSITY SYSTEM OF GEORGIA		12/20/2022	EXCHANGE		628,134	575,000	1,517
24487R-DU-3	UNIVERSITY SYSTEM OF GEORGIA		12/20/2022	EXCHANGE		495,875	455,000	1,201
24487R-EC-2	UNIVERSITY SYSTEM OF GEORGIA		12/20/2022	EXCHANGE		1,406,438	1,285,000	3,391
24487R-ED-0	UNIVERSITY SYSTEM OF GEORGIA		12/20/2022	EXCHANGE		1,452,901	1,330,000	3,510
24487R-EE-8	UNIVERSITY SYSTEM OF GEORGIA		12/20/2022	EXCHANGE		1,160,675	1,065,000	2,810
91756S-AB-9	UTAH TELECOMMUNICATION OPEN INFRAS		11/23/2022	KEYBANC CAPITAL MARKETS		257,130	250,000	
91756S-AC-7	UTAH TELECOMMUNICATION OPEN INFRAS		11/23/2022	KEYBANC CAPITAL MARKETS		627,216	600,000	
91756S-AE-3	UTAH TELECOMMUNICATION OPEN INFRAS		11/23/2022	KEYBANC CAPITAL MARKETS		912,169	850,000	
91756S-AG-8	UTAH TELECOMMUNICATION OPEN INFRAS		11/23/2022	KEYBANC CAPITAL MARKETS		549,360	500,000	
91756S-AH-6	UTAH TELECOMMUNICATION OPEN INFRAS		11/23/2022	KEYBANC CAPITAL MARKETS		554,310	500,000	
91756S-AJ-2	UTAH TELECOMMUNICATION OPEN INFRAS		11/23/2022	KEYBANC CAPITAL MARKETS		670,350	600,000	

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
91756S-AK-9	UTAH TELECOMMUNICATION OPEN INFRAS		11/23/2022	KEYBANC CAPITAL MARKETS		673,752	600,000	
91756S-AL-7	UTAH TELECOMMUNICATION OPEN INFRAS		11/23/2022	KEYBANC CAPITAL MARKETS		568,900	500,000	
91756S-AM-5	UTAH TELECOMMUNICATION OPEN INFRAS		11/23/2022	KEYBANC CAPITAL MARKETS		561,600	500,000	
91756S-AN-3	UTAH TELECOMMUNICATION OPEN INFRAS		11/23/2022	KEYBANC CAPITAL MARKETS		583,018	525,000	
91756S-AP-8	UTAH TELECOMMUNICATION OPEN INFRAS		11/23/2022	KEYBANC CAPITAL MARKETS		1,648,215	1,500,000	
91756S-AQ-6	UTAH TELECOMMUNICATION OPEN INFRAS		11/23/2022	KEYBANC CAPITAL MARKETS		1,547,140	1,400,000	
93340L-DQ-7	WALTON CNTY FLA SCH BRD CTFS P		12/01/2022	BANK OF AMERICA/MERRILL LYNCH		4,755,566	4,260,000	
93340L-DR-5	WALTON CNTY FLA SCH BRD CTFS P		12/01/2022	BANK OF AMERICA/MERRILL LYNCH		10,860,242	9,725,000	
93340L-DS-3	WALTON CNTY FLA SCH BRD CTFS P		12/01/2022	BANK OF AMERICA/MERRILL LYNCH		9,141,919	8,210,000	
975680-GB-9	WINSTON-SALEM N C		01/28/2022	BAIRD (ROBERT W.) & CO. INC.		250,000	250,000	
975680-GC-7	WINSTON-SALEM N C		01/28/2022	BAIRD (ROBERT W.) & CO. INC.		905,000	905,000	
975680-GD-5	WINSTON-SALEM N C		01/28/2022	BAIRD (ROBERT W.) & CO. INC.		2,410,000	2,410,000	
975680-GE-3	WINSTON-SALEM N C		01/28/2022	BAIRD (ROBERT W.) & CO. INC.		1,715,000	1,715,000	
98459L-AA-1	YALE UNIVERSITY		01/13/2022	BARCLAYS		31,392,383	31,863,000	71,859
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,189,536,603	1,097,878,000	2,793,288
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO	A	05/03/2022	Market Axess		923,770	1,000,000	20,660
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	A	08/04/2022	Market Axess		442,810	500,000	6,278
682357-AA-6	180 MEDICAL INC	C	12/05/2022	Market Axess		433,310	500,000	2,799
00287Y-AY-5	ABBVIE INC		09/01/2022	GOLDMAN, SACHS & CO.		9,048,436	9,464,000	94,219
00287Y-BF-5	ABBVIE INC		06/14/2022	GOLDMAN, SACHS & CO.		14,513,200	15,000,000	56,667
00287Y-BV-0	ABBVIE INC		09/27/2022	Various		16,124,536	17,536,000	165,437
00287Y-CX-5	ABBVIE INC		09/23/2022	GOLDMAN, SACHS & CO.		7,895,962	8,123,000	10,289
024747-AG-2	ABC SUPPLY CO INC		02/16/2022	JPMORGAN CHASE & CO.		1,852,500	2,000,000	20,021
00081T-AK-4	ACCO BRANDS CORP		03/02/2022	BANK MONTREAL / NESBITT BURNS		940,000	1,000,000	19,951
00108W-AP-5	AEP TEXAS INC		05/16/2022	MUFG SECURITIES AMERICAS INC		997,160	1,000,000	
00774M-BB-0	AERCAP IRELAND CAPITAL DAC 3NC1	D	10/24/2022	Market Axess		1,650,394	1,820,000	15,660
00130H-CB-9	AES CORPORATION (THE)		04/21/2022	JPMORGAN CHASE & CO.		6,381,948	6,555,000	60,088
00130H-CE-3	AES CORPORATION (THE)		09/15/2022	GOLDMAN, SACHS & CO.		1,997,986	2,270,000	5,549
00914A-AR-3	AIR LEASE CORPORATION		01/05/2022	BANK OF AMERICA/MERRILL LYNCH		5,434,000	5,500,000	
010392-FY-9	ALABAMA POWER COMPANY		08/09/2022	MIZUHO SECURITIES USA INC.		29,974,800	30,000,000	
012653-AD-3	ALBEMARLE CORP		06/02/2022	Various		23,977,920	24,000,000	
013092-AA-9	ALBERTSONS COS LLC/SAFEWAY INC/NEW		07/05/2022	Market Axess		513,126	510,000	11,900
013092-AC-5	ALBERTSONS COS LLC/SAFEWAY INC/NEW		10/14/2022	BANK OF AMERICA/MERRILL LYNCH		2,968,000	3,200,000	38,233
013092-AG-6	ALBERTSONS COS LLC/SAFEWAY INC/NEW		10/14/2022	Various		3,390,000	4,000,000	12,833
013822-AC-5	ALCOA NEDERLAND HOLDING BV		10/03/2022	Various		4,768,750	5,000,000	119,097
013822-AG-6	ALCOA NEDERLAND HOLDING BV		10/04/2022	CANTOR FITZGERALD		2,357,260	2,741,000	1,884
01748T-AC-5	ALLEGION US HOLDING CO INC		06/07/2022	JPMORGAN CHASE & CO.		7,999,840	8,000,000	
01879N-AA-3	ALLIANCE RESOURCE OPERATING PARTNE		02/14/2022	Jane Street Execution Services, LLC		264,056	260,000	5,688
01882Y-AD-8	ALLIANT ENERGY FINANCE LLC		02/23/2022	WELLS FARGO		4,991,650	5,000,000	
01959E-AC-2	ALLIED WORLD ASSURANCE CO HOLDINGS		12/19/2022	Market Axess		626,457	650,000	4,084
019736-AG-2	ALLISON TRANSMISSION INC		02/14/2022	Jane Street Execution Services, LLC		336,404	370,000	617
02156L-AE-1	ALTICE FRANCE SA (FRANCE)	D	07/14/2022	CREDIT SUISSE		2,287,500	3,000,000	52,531
02156L-AH-4	ALTICE FRANCE SA (FRANCE)	D	09/12/2022	Various		7,006,793	7,623,000	152,178
023135-CE-4	AMAZON.COM INC		05/17/2022	Various		4,998,000	5,000,000	15,000
023135-CP-9	AMAZON.COM INC		11/29/2022	JPMORGAN CHASE & CO.		24,985,500	25,000,000	
023135-CQ-7	AMAZON.COM INC		11/29/2022	JPMORGAN CHASE & CO.		24,982,250	25,000,000	
02343U-AG-0	AMCOR FINANCE (USA) INC		06/02/2022	MORGAN STANLEY		911,140	930,000	3,559
02343J-AA-8	AMCOR FLEXIBLES NORTH AMERICA INC		05/10/2022	BANK OF AMERICA/MERRILL LYNCH		4,998,750	5,000,000	
02342T-AE-9	AMDOCS LTD		10/04/2022	Various		469,353	580,000	4,539
00253X-AA-9	AMERICAN AIRLINES INC		09/27/2022	Various		10,421,211	10,193,186	120,363
025537-AK-7	AMERICAN ELECTRIC POWER COMPANY IN		08/04/2022	Various		1,008,950	1,000,000	
025537-AV-3	AMERICAN ELECTRIC POWER COMPANY IN		10/31/2022	GOLDMAN, SACHS & CO.		9,973,500	10,000,000	
025537-AW-1	AMERICAN ELECTRIC POWER COMPANY IN		10/31/2022	GOLDMAN, SACHS & CO.		9,931,700	10,000,000	
025816-CP-2	AMERICAN EXPRESS COMPANY		04/27/2022	EXCHANGE		1,109,965	1,000,000	15,950
025816-CQ-0	AMERICAN EXPRESS COMPANY		03/01/2022	BARCLAYS		499,495	500,000	
025816-CV-9	AMERICAN EXPRESS COMPANY		04/28/2022	MORGAN STANLEY		1,999,800	2,000,000	

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
025816-CY-3	AMERICAN EXPRESS COMPANY		07/25/2022	CREDIT SUISSE		6,993,000	7,000,000	
025816-DB-2	AMERICAN EXPRESS COMPANY		10/31/2022	MIZUHO SECURITIES USA INC.		24,982,000	25,000,000	
03027X-AG-5	AMERICAN TOWER CORP		05/26/2022	DEUTSCHE BANK AG		10,242,906	10,160,000	203,200
03027X-BG-4	AMERICAN TOWER CORPORATION		06/14/2022	BARCLAYS		2,095,853	2,750,000	8,737
03027X-BV-1	AMERICAN TOWER CORPORATION		03/29/2022	JPMORGAN CHASE & CO.		14,927,550	15,000,000	
03027X-BW-9	AMERICAN TOWER CORPORATION		03/29/2022	JPMORGAN CHASE & CO.		1,989,820	2,000,000	
03076C-AG-1	AMERIPRISE FINANCIAL INC		11/02/2022	SUSQUEHANNA FINANCIAL GROUP LLLP		740,096	760,000	1,484
03073E-AL-9	AMERISOURCEBERGEN CORPORATION		02/14/2022	GOLDMAN, SACHS & CO.		677,180	660,000	5,672
031162-DB-3	AMGEN INC		06/27/2022	GOLDMAN, SACHS & CO.		1,409,117	1,650,000	10,134
031162-DC-1	AMGEN INC		02/14/2022	GOLDMAN, SACHS & CO.		845,668	990,000	2,558
031162-DG-2	AMGEN INC		06/02/2022	Various		2,082,089	2,270,000	28,854
031162-DH-0	AMGEN INC		08/15/2022	BANK OF AMERICA/MERRILL LYNCH		25,965,420	26,000,000	
031162-DJ-6	AMGEN INC		08/15/2022	BANK OF AMERICA/MERRILL LYNCH		14,999,700	15,000,000	
032177-AJ-6	AMSTED INDUSTRIES INCORPORATED		02/23/2022	BARCLAYS		5,538,500	5,540,000	62,864
03523T-BU-1	ANHEUSER BUSCH COS LLC / ANHEUSER	C	06/23/2022	Various		7,088,816	6,950,000	162,032
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC	C	09/01/2022	Various		18,773,500	19,542,000	301,932
03523T-BT-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	06/21/2022	BARCLAYS		1,741,500	2,000,000	18,989
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	05/26/2022	BARCLAYS		11,632,250	11,500,000	61,333
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	06/28/2022	GOLDMAN, SACHS & CO.		2,170,392	2,437,000	8,540
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP / ANT		02/23/2022	BARCLAYS		4,025,000	4,000,000	41,806
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP ANT		02/09/2022	BANK OF AMERICA/MERRILL LYNCH		2,050,000	2,000,000	51,111
03674X-AQ-9	ANTERO RESOURCES CORP		02/09/2022	Various		5,042,640	4,612,000	7,037
037411-AM-7	APACHE CORPORATION		02/14/2022	Jane Street Execution Services, LLC		344,430	300,000	61
037833-AS-9	APPLE INC		05/17/2022	U.S. BANCORP		5,067,000	5,000,000	6,229
037833-EL-0	APPLE INC		04/04/2022	BARCLAYS		313,549	360,000	1,739
037833-EN-6	APPLE INC		08/01/2022	JPMORGAN CHASE & CO.		9,987,600	10,000,000	
038522-AQ-1	ARAMARK SERVICES INC		01/20/2022	GOLDMAN, SACHS & CO.		2,947,125	2,900,000	69,681
038522-AR-9	ARAMARK SERVICES INC		10/14/2022	Various		3,321,368	3,380,000	92,172
03938L-BE-3	ARCELORMITTAL SA	D	11/21/2022	JPMORGAN CHASE & CO.		17,983,440	18,000,000	
03959K-AC-4	ARCHROCK PARTNERS LP / ARCHROCK PA		05/16/2022	CREDIT SUISSE		2,154,375	2,250,000	18,359
040555-DE-1	ARIZONA PUBLIC SERVICE COMPANY		11/04/2022	MIZUHO SECURITIES USA INC.		11,484,245	11,500,000	
00206R-ML-3	AT&T CORP		05/26/2022	RBC DOMINION SECURITIES		13,992,900	15,000,000	46,750
04682R-AE-7	ATHABASCA OIL CORP	A	05/03/2022	Various		320,886	300,000	7,638
04686J-AF-8	ATHENE HOLDING LTD		12/19/2022	Market Axess		910,287	900,000	4,988
05329R-AA-1	AUTONATION INC		02/23/2022	BANK OF AMERICA/MERRILL LYNCH		14,975,250	15,000,000	
053332-AY-8	AUTOZONE INC		02/14/2022	GOLDMAN, SACHS & CO.		424,752	410,000	4,995
053332-BA-9	AUTOZONE INC		02/14/2022	GOLDMAN, SACHS & CO.		231,247	260,000	369
05369A-AD-3	AVIATION CAPITAL GROUP LLC		04/06/2022	Various		4,367,095	4,417,000	33,910
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		11/02/2022	Various		464,850	500,000	8,705
053773-BF-3	AVIS BUDGET CAR RENTAL LLC		03/04/2022	Various		5,642,500	5,750,000	2,389
053773-BG-1	AVIS BUDGET CAR RENTAL LLC		02/17/2022	GOLDMAN, SACHS & CO.		3,355,625	3,500,000	65,115
067316-AD-1	BACARDI LTD	D	06/28/2022	U.S. BANCORP		5,505,140	6,000,000	75,319
067316-AE-9	BACARDI LTD	D	06/17/2022	BARCLAYS		4,926,200	5,000,000	22,868
067316-AF-6	BACARDI LTD	D	06/21/2022	BARCLAYS		6,744,131	6,928,000	34,371
05523U-AK-6	BAE SYSTEMS (HOLDINGS) LTD	C	09/19/2022	Various		37,120,580	37,447,000	412,857
05523U-AP-5	BAE SYSTEMS HOLDINGS INC	C	09/21/2022	JPMORGAN CHASE & CO.		9,644,100	10,000,000	104,806
056752-AM-0	BAIDU INC	D	10/04/2022	Various		973,666	960,000	13,772
06051G-KF-5	BANK OF AMERICA CORP		02/01/2022	BANK OF AMERICA/MERRILL LYNCH		20,000,000	20,000,000	
06051G-KJ-7	BANK OF AMERICA CORP		02/01/2022	BANK OF AMERICA/MERRILL LYNCH		13,000,000	13,000,000	
06051G-KM-0	BANK OF AMERICA CORP		03/17/2022	BANK OF AMERICA/MERRILL LYNCH		46,000,000	46,000,000	
06051G-KP-3	BANK OF AMERICA CORP		04/21/2022	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000	
06051G-KS-7	BANK OF AMERICA CORP		04/21/2022	BANK OF AMERICA/MERRILL LYNCH		7,000,000	7,000,000	
06051G-LC-1	BANK OF AMERICA CORP		11/07/2022	BANK OF AMERICA/MERRILL LYNCH		20,000,000	20,000,000	
06368D-3S-1	BANK OF MONTREAL	A	05/31/2022	BANK MONTREAL / NESBITT BURNS		24,994,250	25,000,000	
06368L-AP-1	BANK OF MONTREAL	A	09/07/2022	BANK MONTREAL / NESBITT BURNS		71,954,640	72,000,000	
06368L-AQ-9	BANK OF MONTREAL	A	09/07/2022	BANK MONTREAL / NESBITT BURNS		29,986,800	30,000,000	
06406R-BJ-5	BANK OF NEW YORK MELLON CORP/THE		07/19/2022	MORGAN STANLEY		10,000,000	10,000,000	

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
06406R-BK-2	BANK OF NEW YORK MELLON CORP/THE		07/19/2022	MORGAN STANLEY		1,000,000	1,000,000	
06406R-BL-0	BANK OF NEW YORK MELLON CORP/THE		10/18/2022	MORGAN STANLEY		11,000,000	11,000,000	
06406R-BF-3	BANK OF NEW YORK MELLON CORP/THE -		06/08/2022	GOLDMAN, SACHS & CO.		20,000,000	20,000,000	
06405L-AC-5	BANK OF NEW YORK MELLON/THE		11/15/2022	JPMORGAN CHASE & CO.		10,000,000	10,000,000	
06406R-BC-0	BANK OF NEW YORK MELLON/THE		05/17/2022	MITSUBISHI UFJ SECURITIES (USA)		4,997,550	5,000,000	10,701
06417X-AB-7	BANK OF NOVA SCOTIA	A	01/03/2022	SCOTIA CAPITAL (USA) INC.		29,979,900	30,000,000	
06417X-AD-3	BANK OF NOVA SCOTIA	A	01/03/2022	SCOTIA CAPITAL (USA) INC.		19,991,200	20,000,000	
06738E-CC-7	BARCLAYS BANK PLC	D	10/27/2022	BARCLAYS		10,000,000	10,000,000	
06738E-CD-5	BARCLAYS BANK PLC	D	10/27/2022	BARCLAYS		25,000,000	25,000,000	
06738E-CE-3	BARCLAYS BANK PLC	D	10/27/2022	BARCLAYS		15,000,000	15,000,000	
05526D-BB-0	BAT CAPITAL CORP ABS	C	05/03/2022	Various		345,040	370,000	2,925
05526D-BP-9	BAT CAPITAL CORP ABS	C	10/04/2022	Various		492,326	520,000	272
05526D-BV-6	BAT CAPITAL CORP ABS	C	03/14/2022	DEUTSCHE BANK AG		965,030	1,000,000	
05530Q-AN-0	BAT INTERNATIONAL FINANCE PLC ABS	D	04/04/2022	RBS SECURITIES INC		340,234	370,000	189
05530Q-AP-5	BAT INTERNATIONAL FINANCE PLC ABS	D	05/03/2022	Various		18,336,277	18,350,000	2,119
071734-AP-2	BAUSCH HEALTH COMPANIES INC		01/27/2022	BARCLAYS		2,850,000	2,850,000	
07177M-AB-9	BAXALTA INC		06/29/2022	Various		7,915,407	7,995,000	7,107
071813-CL-1	BAXTER INTERNATIONAL INC		06/29/2022	BARCLAYS		8,929,100	10,000,000	111,708
071813-CP-2	BAXTER INTERNATIONAL INC		06/27/2022	Various		10,578,239	12,028,000	20,119
07274N-AJ-2	BAYER US FINANCE II LLC	C	02/11/2022	Various		18,174,071	17,019,000	82,112
073096-AA-7	BAYPORT POLYMERS LLC		04/11/2022	CREDIT AGRICOLE		30,000,000	30,000,000	
0778FP-AC-3	BELL CANADA INC	A	05/03/2022	TD SECURITIES		821,541	860,000	860
084659-AM-3	BERKSHIRE HATHAWAY ENERGY CO		07/21/2022	JPMORGAN CHASE & CO.		4,373,129	4,568,000	41,239
084659-AT-8	BERKSHIRE HATHAWAY ENERGY CO		05/17/2022	Market Axess		5,096,850	5,000,000	19,125
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CORP		07/05/2022	WELLS FARGO		346,420	500,000	5,972
09062X-AH-6	BIOGEN INC		10/04/2022	Market Axess		1,012,450	1,250,000	12,109
092113-AU-3	BLACK HILLS CORPORATION		08/04/2022	U.S. BANCORP		451,234	480,000	2,281
09247X-AS-0	BLACKROCK INC		08/02/2022	MORGAN STANLEY		432,985	500,000	4,638
09257W-AD-2	BLACKSTONE MORTGAGE TRUST INC		03/02/2022	MORGAN STANLEY		258,101	270,000	4,191
093662-AH-7	BLOCK FINANCIAL LLC		02/14/2022	GOLDMAN, SACHS & CO.		273,993	270,000	29
852234-AP-8	BLOCK INC		07/22/2022	EXCHANGE		1,500,000	1,500,000	7,438
095796-AH-1	BLUE RACER MIDSTREAM LLC / BLUE RA		02/14/2022	Jane Street Execution Services, LLC		260,700	250,000	3,230
096630-AD-0	BOARDWALK PIPELINES LP		09/15/2022	BARCLAYS		13,906,744	13,696,000	262,161
097751-BM-2	BOMBARDIER INC	A	06/29/2022	JPMORGAN CHASE & CO.		(540)		
09951L-AA-1	BOOZ ALLEN HAMILTON INC		09/01/2022	Market Axess		458,630	520,000	280
103304-BV-2	BOYD GAMING CORPORATION		04/21/2022	Various		8,552,500	9,000,000	102,059
11134L-AH-2	BROADCOM CORPORATION		02/14/2022	GOLDMAN, SACHS & CO.		1,041,900	1,000,000	3,337
11135F-BR-1	BROADCOM CORPORATION		03/31/2022	HSBC SECURITIES, INC.		4,997,550	5,000,000	
11135F-BT-7	BROADCOM CORPORATION		03/31/2022	RBC DOMINION SECURITIES		6,984,670	7,000,000	
11135F-BA-8	BROADCOM INC		02/15/2022	GOLDMAN, SACHS & CO.		21,635,200	20,000,000	321,944
11135F-BH-3	BROADCOM INC		02/14/2022	GOLDMAN, SACHS & CO.		918,020	1,000,000	68
11135F-BQ-3	BROADCOM INC		12/19/2022	Jane Street Execution Services, LLC		1,114,050	1,500,000	4,781
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC		09/01/2022	WELLS FARGO		956,469	990,000	6,452
114259-AT-1	BROOKLYN UNION GAS CO		12/16/2022	JEFFERIES & COMPANY, INC.		9,154,500	10,000,000	113,803
117043-AS-8	BRUNSWICK CORPORATION		03/17/2022	BAIRD (ROBERT W.) & CO. INC.		1,524,864	1,600,000	1,247
117043-AV-1	BRUNSWICK CORPORATION		03/22/2022	BANK OF AMERICA/MERRILL LYNCH		16,888,820	17,000,000	
12008R-AP-2	BUILDERS FIRSTSOURCE INC		02/09/2022	BANK OF AMERICA/MERRILL LYNCH		2,921,250	3,000,000	3,542
12008R-AR-8	BUILDERS FIRSTSOURCE INC		10/04/2022	Various		2,283,034	2,440,000	37,336
12429T-AD-6	BWAY HOLDING CO		09/27/2022	Various		3,977,750	4,175,000	104,256
12467A-AF-5	C&S GROUP ENTERPRISES LLC		07/28/2022	BARCLAYS		1,331,325	1,830,000	11,692
12685J-AC-9	CABLE ONE INC		09/26/2022	Various		2,945,668	3,414,000	39,631
127387-AL-2	CADENCE DESIGN SYSTEMS INC		09/01/2022	JPMORGAN CHASE & CO.		915,478	910,000	15,593
12769G-AA-8	CAESARS ENTERTAINMENT INC		09/08/2022	GOLDMAN, SACHS & CO.		1,414,500	1,725,000	32,577
13123X-BF-8	CALLON PETROLEUM COMPANY		06/09/2022	WELLS FARGO		3,250,000	3,250,000	
13607H-R4-6	CANADIAN IMPERIAL BANK OF COMMERCE	A	03/30/2022	CIBC WORLD MARKETS		9,994,600	10,000,000	
136375-DC-3	CANADIAN NATIONAL RAILWAY COMPANY	A	08/02/2022	BANK OF AMERICA/MERRILL LYNCH		4,980,300	5,000,000	
14040H-CM-5	CAPITAL ONE FINANCIAL CORPORATION		03/01/2022	MORGAN STANLEY		7,000,000	7,000,000	

SCHEDULE D - PART 3

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

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14040H-CN-3	CAPITAL ONE FINANCIAL CORPORATION		03/01/2022	MORGAN STANLEY		10,000,000	10,000,000	
14040H-CQ-6	CAPITAL ONE FINANCIAL CORPORATION		05/05/2022	MORGAN STANLEY		9,000,000	9,000,000	
14149Y-BA-5	CARDINAL HEALTH INC		12/05/2022	Jane Street Execution Services, LLC		1,039,858	1,070,000	2,289
141781-BV-5	CARGILL INC		04/19/2022	MUFG SECURITIES AMERICAS INC		9,947,100	10,000,000	
142339-AJ-9	CARLISLE COMPANIES INCORPORATED		07/05/2022	Market Axess		896,469	1,050,000	10,106
143658-BN-1	CARNIVAL CORP		09/30/2022	Various		4,433,563	5,425,000	17,094
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD		10/19/2022	JPMORGAN CHASE & CO.		8,375,225	8,500,000	
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC		11/07/2022	JPMORGAN CHASE & CO.		4,635,000	6,000,000	22,167
14913R-2V-8	CATERPILLAR FINANCIAL SERVICES COR		05/17/2022	Various		5,002,100	5,000,000	2,833
1248EP-CK-7	CCO HOLDINGS LLC / CCO HOLDINGS CA		07/07/2022	DEUTSCHE BANK AG		3,178,125	3,750,000	70,833
12513G-BG-3	CDW LLC		10/04/2022	MORGAN STANLEY		1,039,332	1,180,000	10,940
15135B-AR-2	CENTENE CORPORATION		08/02/2022	Various		5,175,000	5,000,000	21,250
15135B-AT-8	CENTENE CORPORATION		09/26/2022	Various		2,117,500	2,000,000	9,250
15189T-BA-4	CENTERPOINT ENERGY INC		06/09/2022	Various		6,702,650	7,379,000	6,781
156504-AL-6	CENTURY COMMUNITIES INC		04/13/2022	BANK OF AMERICA/MERRILL LYNCH		1,764,218	1,717,000	44,105
12527G-AH-6	CF INDUSTRIES INC		06/24/2022	Various		19,721,210	19,626,000	42,896
12532H-AC-8	CGI INC	A	07/05/2022	Jane Street Execution Services, LLC		651,729	730,000	3,323
16115Q-AF-7	CHART INDUSTRIES INC		12/09/2022	Various		8,923,188	9,000,000	
16115Q-AG-5	CHART INDUSTRIES INC		12/08/2022	JPMORGAN CHASE & CO.		4,407,705	4,500,000	
161175-AY-0	CHARTER COMMUNICATIONS OPERATING L		02/11/2022	UNION BANK OF SWITZERLAND		25,609,120	24,000,000	71,984
161175-BZ-6	CHARTER COMMUNICATIONS OPERATING L		09/29/2022	Various		6,571,150	10,000,000	106,458
161175-CD-4	CHARTER COMMUNICATIONS OPERATING L		03/08/2022	CREDIT SUISSE		6,389,670	7,000,000	24,063
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS L		12/05/2022	Various		21,092,291	20,857,000	328,618
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L		05/26/2022	DEUTSCHE BANK AG		12,420,840	12,000,000	256,250
16412X-AL-9	CHENIERE CORPUS CHRISTI HOLDINGS L		04/27/2022	EXCHANGE		13,757,525	13,850,000	123,424
16411Q-AN-1	CHENIERE ENERGY PARTNERS LP		07/07/2022	EXCHANGE		830,000	830,000	20,981
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC		11/21/2022	MORGAN STANLEY		461,585	500,000	7,556
12543D-BG-4	CHS/COMMUNITY HEALTH SYSTEMS INC		10/03/2022	JPMORGAN CHASE & CO.		1,062,188	1,375,000	4,297
12543D-BH-2	CHS/COMMUNITY HEALTH SYSTEMS INC		07/28/2022	MORGAN STANLEY		2,227,500	2,700,000	7,200
12543D-BK-5	CHS/COMMUNITY HEALTH SYSTEMS INC		09/09/2022	Various		6,845,368	8,571,000	125,512
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC		08/09/2022	CANTOR FITZGERALD		2,897,239	3,558,000	96,806
125523-AH-3	CIGNA CORP		06/30/2022	GOLDMAN, SACHS & CO.		4,591,906	4,626,000	44,975
125523-BX-7	CIGNA CORP		06/29/2022	BARCLAYS		9,908,900	10,000,000	15,556
17252M-AP-5	CINTAS CORPORATION NO 2		08/02/2022	Various		5,995,240	6,000,000	8,721
75524K-PG-3	CITIZENS BANK NA		08/04/2022	MORGAN STANLEY		10,000,000	10,000,000	
75524K-NQ-3	CITIZENS BANK NA/ PROVIDENCE RI		11/02/2022	Market Axess		946,439	970,000	17,868
75524K-PT-5	CITIZENS BANK NA/ PROVIDENCE RI		10/20/2022	MORGAN STANLEY		35,000,000	35,000,000	
186108-CJ-3	CLEVELAND ELECTRIC ILLUM		02/14/2022	GOLDMAN, SACHS & CO.		507,558	470,000	72
185899-AG-6	CLEVELAND-CLIFFS INC		10/14/2022	Various		4,867,580	4,928,000	17,235
185899-AH-4	CLEVELAND-CLIFFS INC		09/29/2022	Various		5,636,225	6,054,000	109,575
189054-AY-5	CLOROX COMPANY		05/05/2022	JPMORGAN CHASE & CO.		9,952,700	10,000,000	
12592B-AP-9	CNH INDUSTRIAL CAPITAL LLC		10/06/2022	BANK OF AMERICA/MERRILL LYNCH		19,869,800	20,000,000	
18977W-2B-5	CNO GLOBAL FUNDING		01/03/2022	GOLDMAN, SACHS & CO.		3,497,760	3,500,000	
19240C-AE-3	COGENT COMMUNICATIONS GROUP INC		06/07/2022	BANK OF AMERICA/MERRILL LYNCH		9,000,000	9,000,000	
20030N-CR-0	COMCAST CORPORATION		05/17/2022	U.S. BANCORP		5,067,350	5,000,000	17,472
20030N-EA-5	COMCAST CORPORATION		10/31/2022	JPMORGAN CHASE & CO.		19,991,000	20,000,000	
20030N-EB-3	COMCAST CORPORATION		10/31/2022	JPMORGAN CHASE & CO.		6,955,760	7,000,000	
201723-AQ-6	COMMERCIAL METALS COMPANY		04/05/2022	Various		7,310,949	7,330,000	2,609
201723-AR-4	COMMERCIAL METALS COMPANY		01/13/2022	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000	
20338Q-AA-1	COMMSCOPE FINANCE LLC		10/25/2022	Various		11,505,078	13,128,000	188,039
205768-AS-3	COMSTOCK RESOURCES INC		06/06/2022	JPMORGAN CHASE & CO.		1,410,500	1,400,000	25,463
205768-AT-1	COMSTOCK RESOURCES INC		06/06/2022	JPMORGAN CHASE & CO.		3,233,715	3,351,000	78,202
20903X-AF-0	CONSOLIDATED COMMUNICATIONS INC		03/04/2022	Various		13,310,998	13,443,000	348,717
209111-FH-1	CONSOLIDATED EDISON CO OF NEW YORK		02/14/2022	GOLDMAN, SACHS & CO.		259,581	260,000	1,696
21036P-AS-7	CONSTELLATION BRANDS INC		06/23/2022	BARCLAYS		4,792,100	5,000,000	23,333

SCHEDULE D - PART 3

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21036P-BK-3	CONSTELLATION BRANDS INC		05/02/2022	BANK OF AMERICA/MERRILL LYNCH		12,992,460	13,000,000	
21036P-BM-9	CONSTELLATION BRANDS INC		05/02/2022	BANK OF AMERICA/MERRILL LYNCH		9,994,100	10,000,000	
212015-AL-5	CONTINENTAL RESOURCES		02/14/2022	GOLDMAN, SACHS & CO.		541,814	530,000	8,016
21871X-AA-7	COREBRIDGE FINANCIAL INC		03/31/2022	JPMORGAN CHASE & CO.		4,996,050	5,000,000	
21871X-AC-3	COREBRIDGE FINANCIAL INC		03/31/2022	JPMORGAN CHASE & CO.		6,990,200	7,000,000	
219350-BQ-7	CORNING INC		02/14/2022	GOLDMAN, SACHS & CO.		506,540	430,000	5,924
127097-AG-8	COTERRA ENERGY INC		12/23/2022	EXCHANGE		3,661,640	3,669,000	15,104
225310-AM-3	CREDIT ACCEPTANCE CORPORATION		09/15/2022	Various		6,287,885	6,416,000	164,290
22550L-2G-5	CREDIT SUISSE AG (NEW YORK BRANCH)	D	02/14/2022	GOLDMAN, SACHS & CO.		235,058	250,000	78
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP		02/09/2022	BANK OF AMERICA/MERRILL LYNCH		3,011,250	3,000,000	46,875
226373-AR-9	CRESTWOOD MIDSTREAM PARTNERS LP		03/04/2022	CASTLEOAK SECURITIES, L.P.		2,913,560	2,889,000	17,655
227046-AA-7	CROCS INC		08/02/2022	JPMORGAN CHASE & CO.		429,558	510,000	8,369
22822V-AV-3	CROWN CASTLE INTERNATIONAL CORP		06/02/2022	CREDIT AGRICOLE		3,108,665	3,500,000	14,394
22822V-AZ-4	CROWN CASTLE INTERNATIONAL CORP (P		03/02/2022	BANK OF AMERICA/MERRILL LYNCH		5,985,480	6,000,000	
12661P-AA-7	CSL FINANCE PLC	D	04/20/2022	BANK OF AMERICA/MERRILL LYNCH		14,985,150	15,000,000	
126408-HU-0	CSX CORP		08/31/2022	Various		28,146,795	28,500,000	44,531
12663Q-AC-9	CVR PARTNERS LP		02/14/2022	Jane Street Execution Services, LLC		256,204	260,000	2,698
126650-CX-6	CVS HEALTH CORP		06/30/2022	GOLDMAN, SACHS & CO.		15,922,182	16,147,000	185,700
126650-DM-9	CVS HEALTH CORP		06/27/2022	GOLDMAN, SACHS & CO.		15,086,440	17,630,000	81,490
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	05/31/2022	SCHEDULED PAY UP		52,265	52,265	
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	05/31/2022	SCHEDULED PAY UP		34,734	34,734	
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	05/31/2022	SCHEDULED PAY UP		120,632	120,632	
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	05/31/2022	SCHEDULED PAY UP		162,310	162,310	
23331A-BQ-1	D R HORTON INC		12/05/2022	Market Axess		976,682	1,130,000	2,122
235825-AJ-5	DANA INC		08/03/2022	BANK OF AMERICA/MERRILL LYNCH		3,134,570	3,788,000	118,849
237266-AH-4	DARLING INGREDIENTS INC		10/11/2022	Various		952,500	1,000,000	25,958
237266-AJ-0	DARLING INGREDIENTS INC		08/15/2022	BANK OF AMERICA/MERRILL LYNCH		2,400,060	2,353,000	26,667
23918K-AS-7	DAVITA INC		10/28/2022	OPPENHEIMER & CO., INC.		4,186,875	5,250,000	101,172
23311V-AG-2	DCP MIDSTREAM OPERATING LP		09/16/2022	Various		12,987,234	13,056,000	121,916
23311V-AJ-6	DCP MIDSTREAM OPERATING LP		09/06/2022	Various		22,385,463	22,370,000	185,252
23311V-AK-3	DCP MIDSTREAM OPERATING LP		11/03/2022	BANK OF AMERICA/MERRILL LYNCH		2,399,610	3,000,000	22,208
247361-ZU-5	DELTA AIR LINES INC		01/28/2022	JPMORGAN CHASE & CO.		2,958,750	3,000,000	22,475
247361-ZX-9	DELTA AIR LINES INC		10/14/2022	OPPENHEIMER & CO., INC.		4,060,000	4,000,000	129,889
25160P-AF-4	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	02/14/2022	GOLDMAN, SACHS & CO.		241,740	250,000	1,721
25160P-AH-0	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	01/04/2022	DEUTSCHE BANK AG		10,000,000	10,000,000	
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	11/01/2022	BARCLAYS		4,699,900	5,000,000	80,208
25243Y-BD-0	DIAGEO CAPITAL PLC	D	10/04/2022	Jane Street Execution Services, LLC		1,023,988	1,250,000	10,903
25243Y-BG-3	DIAGEO CAPITAL PLC	D	10/19/2022	MORGAN STANLEY		18,971,880	19,000,000	
25243Y-BH-1	DIAGEO CAPITAL PLC	D	10/19/2022	MORGAN STANLEY		14,920,500	15,000,000	
25277L-AF-3	DIAMOND SPORTS GROUP LLC/DIAMOND S		03/01/2022	EXCHANGE		13,139,278	14,650,000	34,997
25278X-AV-1	DIAMONDBACK ENERGY INC		10/17/2022	BANK OF AMERICA/MERRILL LYNCH		14,935,800	15,000,000	
25278X-AW-9	DIAMONDBACK ENERGY INC		11/29/2022	TD SECURITIES		9,998,500	10,000,000	
253393-AF-9	DICKS SPORTING GOODS INC.		01/10/2022	BANK OF AMERICA/MERRILL LYNCH		4,490,820	4,500,000	
25461L-AA-0	DIRECTV FINANCING LLC		04/05/2022	Various		4,845,978	4,830,000	130,418
25470X-BD-6	DISH DBS CORP		10/14/2022	RBC DOMINION SECURITIES		1,100,313	1,750,000	34,131
256677-AJ-4	DOLLAR GENERAL CORPORATION		09/06/2022	GOLDMAN, SACHS & CO.		24,976,750	25,000,000	
25746U-DB-2	DOMINION ENERGY INC		02/14/2022	GOLDMAN, SACHS & CO.		1,017,510	1,000,000	85
233293-AQ-2	DPL INC		12/19/2022	Various		3,189,685	3,500,000	25,807
26138E-AX-7	DR PEPPER SNAPPLE GROUP INC		06/29/2022	BARCLAYS		20,947,000	22,000,000	30,108
26151A-AA-7	DRAX FINCO PLC	D	02/14/2022	Jane Street Execution Services, LLC		275,049	270,000	5,217
23345M-AC-1	DT MIDSTREAM INC		03/30/2022	JPMORGAN CHASE & CO.		4,993,100	5,000,000	
23338V-AB-2	DTE ELECTRIC CO		05/17/2022	Various		3,309,336	3,271,000	21,225
233331-BD-8	DTE ENERGY COMPANY		08/03/2022	BARCLAYS		10,000,700	10,000,000	4,375
26442C-BA-1	DUKE ENERGY CAROLINAS LLC		03/14/2022	GOLDMAN, SACHS & CO.		2,353,475	2,500,000	7,656
26441C-AS-4	DUKE ENERGY CORP		09/23/2022	Various		9,596,847	10,532,000	20,157
26441C-BS-3	DUKE ENERGY CORP		08/08/2022	PNC CAPITAL MARKETS LLC		29,954,100	30,000,000	
26441C-BT-1	DUKE ENERGY CORP		08/08/2022	PNC CAPITAL MARKETS LLC		9,985,600	10,000,000	

SCHEDULE D - PART 3

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

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26441C-BU-8	DUKE ENERGY CORP		08/08/2022	PNC CAPITAL MARKETS LLC		6,970,810	7,000,000	
26441C-BV-6	DUKE ENERGY CORP		12/05/2022	CREDIT SUISSE		19,993,400	20,000,000	
26441C-BW-4	DUKE ENERGY CORP		12/05/2022	CREDIT SUISSE		16,981,470	17,000,000	
26442U-AH-7	DUKE ENERGY PROGRESS LLC		03/14/2022	U.S. BANCORP		1,012,520	1,000,000	96
276480-AH-3	EASTERN GAS TRANSMISSION AND STORA		08/30/2022	EXCHANGE		8,964,946	9,000,000	78,750
28035Q-AA-0	EDGEWELL PERSONAL CARE CO		12/05/2022	Market Axess		474,575	500,000	458
281020-AR-8	EDISON INTERNATIONAL		08/02/2022	Various		1,209,873	1,190,000	20,904
281020-AU-1	EDISON INTERNATIONAL		08/01/2022	MORGAN STANLEY		9,996,500	10,000,000	
283695-BQ-6	EL PASO NATURAL GAS CO LLC		02/08/2022	JPMORGAN CHASE & CO.		499,920	500,000	
036752-AV-5	ELEVANCE HEALTH INC		10/26/2022	BANK OF AMERICA/MERRILL LYNCH		11,996,880	12,000,000	
036752-AW-3	ELEVANCE HEALTH INC		10/26/2022	BANK OF AMERICA/MERRILL LYNCH		4,969,200	5,000,000	
29103D-AS-5	EMERA US FINANCE LP	C	09/13/2022	BARCLAYS		10,111,547	10,835,000	22,564
292480-AH-3	ENABLE MIDSTREAM PARTNERS LP		09/22/2022	CASTLEOAK SECURITIES, L.P.		6,819,060	6,960,000	98,774
292480-AL-4	ENABLE MIDSTREAM PARTNERS LP		10/28/2022	BARCLAYS		6,515,390	7,000,000	159,775
29250R-AW-6	ENBRIDGE ENERGY PARTNERS LP		05/26/2022	Various		6,700,736	6,290,000	50,768
29250N-BK-0	ENBRIDGE INC	A	02/15/2022	BANK OF AMERICA/MERRILL LYNCH		5,994,960	6,000,000	
29250N-BL-8	ENBRIDGE INC	A	02/15/2022	BANK OF AMERICA/MERRILL LYNCH		19,986,800	20,000,000	
29250N-BM-6	ENBRIDGE INC	A	02/15/2022	BANK OF AMERICA/MERRILL LYNCH		15,000,000	15,000,000	
29261A-AA-8	ENCOMPASS HEALTH CORP		05/03/2022	JPMORGAN CHASE & CO.		277,065	300,000	3,525
29280H-AA-0	ENEL FINANCE AMERICA LLC	C	10/06/2022	JPMORGAN CHASE & CO.		19,829,200	20,000,000	
29278G-AV-0	ENEL FINANCE INTERNATIONAL NV	D	06/08/2022	JPMORGAN CHASE & CO.		17,924,400	18,000,000	
29278G-AZ-1	ENEL FINANCE INTERNATIONAL NV	D	10/06/2022	BNP CAPITAL MARKETS		19,887,000	20,000,000	
29246R-AA-1	ENEL GENERACION CHILE SA	D	12/19/2022	BARCLAYS		672,079	681,000	5,306
29269R-AA-3	ENERFLEX LTD	A	10/06/2022	RBC DOMINION SECURITIES		5,893,940	6,500,000	
29272W-AD-1	ENERGIZER HOLDINGS INC		07/05/2022	Market Axess		397,662	510,000	6,012
29273V-AP-5	ENERGY TRANSFER LP		12/05/2022	BANK OF AMERICA/MERRILL LYNCH		24,993,500	25,000,000	
29273V-AQ-3	ENERGY TRANSFER LP		12/05/2022	DEUTSCHE BANK AG		19,978,200	20,000,000	
29278N-AG-8	ENERGY TRANSFER OPERATING LP		09/20/2022	BARCLAYS		7,617,186	7,887,000	180,579
29278N-AM-5	ENERGY TRANSFER OPERATING LP		08/31/2022	Various		4,156,937	4,099,000	31,440
29278N-AP-8	ENERGY TRANSFER OPERATING LP		01/03/2022	DEUTSCHE BANK AG		6,329,409	6,130,000	24,690
29273R-AY-5	ENERGY TRANSFER PARTNERS LP		09/20/2022	RBC DOMINION SECURITIES		8,859,222	8,865,000	60,740
29273R-BG-3	ENERGY TRANSFER PARTNERS LP		05/26/2022	BANK OF AMERICA/MERRILL LYNCH		1,301,677	1,279,000	22,951
29336U-AC-1	ENLINK MIDSTREAM PARTNERS LP		02/14/2022	Jane Street Execution Services, LLC		309,528	360,000	7,560
29365B-AA-1	ENTEGRIS ESCROW CORP		04/05/2022	MORGAN STANLEY		14,928,450	15,000,000	
29364G-AJ-2	ENTERGY CORPORATION		09/13/2022	GOLDMAN, SACHS & CO.		4,516,142	4,839,000	5,551
29364W-BL-1	ENTERGY LOUISIANA LLC		08/18/2022	BARCLAYS		2,983,710	3,000,000	
29364N-AT-5	ENTERGY MISSISSIPPI LLC		08/30/2022	BARCLAYS		5,499,660	6,000,000	42,750
26885B-AF-7	EQM MIDSTREAM PARTNERS LP		06/14/2022	JPMORGAN CHASE & CO.		(44,610)		
26885B-AL-4	EQM MIDSTREAM PARTNERS LP		09/27/2022	BANK OF AMERICA/MERRILL LYNCH		2,079,765	2,454,000	18,132
26884L-AH-2	EQT CORP		04/04/2022	TD SECURITIES		688,526	650,000	7,775
26884L-AP-4	EQT CORP		09/20/2022	RBC DOMINION SECURITIES		15,000,000	15,000,000	
26884L-AQ-2	EQT CORP		09/20/2022	RBC DOMINION SECURITIES		14,944,350	15,000,000	
294429-AQ-8	EQUIFAX INC		05/27/2022	TRUIST BANK		12,401,237	12,652,000	
294429-AV-7	EQUIFAX INC		09/07/2022	WELLS FARGO		14,986,050	15,000,000	
29444U-BE-5	EQUINIX INC		02/10/2022	CREDIT SUISSE		13,267,515	13,298,000	99,328
29444U-BU-9	EQUINIX INC		03/31/2022	BANK OF AMERICA/MERRILL LYNCH		16,910,580	17,000,000	
29977L-AA-9	EVERARC ESCROW SARL		09/29/2022	OPPENHEIMER & CO., INC.		845,000	1,040,000	22,100
30037F-AA-8	EVERGY MISSOURI WEST INC		11/28/2022	BANK OF AMERICA/MERRILL LYNCH		9,980,600	10,000,000	
30040W-AD-0	EVERSOURCE ENERGY		09/20/2022	WELLS FARGO		11,078,108	11,488,000	158,247
30040W-AQ-1	EVERSOURCE ENERGY		07/29/2022	Various		14,403,399	14,582,000	57,950
30040W-AR-9	EVERSOURCE ENERGY		08/18/2022	WELLS FARGO		23,032,940	23,000,000	21,083
30040W-AS-7	EVERSOURCE ENERGY		06/22/2022	MITSUBISHI UFJ SECURITIES (USA)		19,992,800	20,000,000	
30161N-AZ-4	EXELON CORPORATION		03/02/2022	JPMORGAN CHASE & CO.		4,993,450	5,000,000	
30231G-BH-4	EXXON MOBIL CORP		05/17/2022	RBS SECURITIES INC		4,968,550	5,000,000	24,933
303075-AB-1	FACTSET RESEARCH SYSTEMS INC.		02/15/2022	BANK OF AMERICA/MERRILL LYNCH		5,976,360	6,000,000	
30325D-AF-1	FAIR ISAAC CORP		10/04/2022	Jane Street Execution Services, LLC		463,460	520,000	6,413

SCHEDULE D - PART 3

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

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31620M-BV-7	FIDELITY NATIONAL INFORMATION SERV		07/06/2022	JPMORGAN CHASE & CO.		9,996,400	10,000,000	
316773-DG-2	FIFTH THIRD BANCORP		07/25/2022	GOLDMAN, SACHS & CO.		8,750,000	8,750,000	
31677Q-BT-5	FIFTH THIRD BANCORP		10/24/2022	GOLDMAN, SACHS & CO.		33,000,000	33,000,000	
31944T-AA-8	FIRSTCASH INC		11/02/2022	Market Axess		448,695	500,000	9,609
337738-AT-5	FISERV INC		10/04/2022	U.S. BANCORP		2,016,511	2,160,000	18,240
33938X-AC-9	FLEX LTD		10/04/2022	MORGAN STANLEY		969,096	1,030,000	6,974
341081-FK-8	FLORIDA POWER & LIGHT CO		05/17/2022	Market Axess		5,035,150	5,000,000	75,833
343498-AB-7	FLOWERS FOODS INC		08/02/2022	Jane Street Execution Services, LLC		946,293	970,000	11,600
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT	D	02/09/2022	BANK OF AMERICA/MERRILL LYNCH		4,090,000	4,000,000	73,000
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LT	D	04/04/2022	Various		1,024,552	1,050,000	12,961
30251G-BD-8	FMG RESOURCES (AUGUST 2006) PTY LT	D	04/08/2022	MORGAN STANLEY		6,744,375	6,750,000	367
30251G-BE-6	FMG RESOURCES (AUGUST 2006) PTY LT	D	09/01/2022	Various		13,446,480	13,500,000	15,398
345370-DA-5	FORD MOTOR COMPANY		08/18/2022	MORGAN STANLEY		2,132,000	2,600,000	2,347
345370-DB-3	FORD MOTOR COMPANY		08/22/2022	Various		4,019,125	4,070,000	3,448
345397-B8-5	FORD MOTOR CREDIT COMPANY LLC		01/05/2022	DEUTSCHE BANK AG		40,199,598	40,200,000	
345397-B9-3	FORD MOTOR CREDIT COMPANY LLC		01/05/2022	GOLDMAN, SACHS & CO.		4,999,900	5,000,000	
345397-C2-7	FORD MOTOR CREDIT COMPANY LLC		03/23/2022	BARCLAYS		19,997,400	20,000,000	
345397-C3-5	FORD MOTOR CREDIT COMPANY LLC		11/01/2022	MORGAN STANLEY		12,000,000	12,000,000	
34964C-AG-1	FORTUNE BRANDS HOME & SECURITY INC		03/22/2022	JPMORGAN CHASE & CO.		2,934,240	3,000,000	
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		02/14/2022	Various		12,213,500	12,000,000	175,667
35906A-BF-4	FRONTIER COMMUNICATIONS CORP		05/10/2022	Various		4,403,268	4,961,000	7,357
364760-AP-3	GAP INC		12/05/2022	Jane Street Execution Services, LLC		448,168	570,000	3,788
366651-AG-2	GARTNER INC		09/01/2022	Various		510,409	590,000	4,812
361448-BJ-1	GATX CORPORATION		03/02/2022	BANK OF AMERICA/MERRILL LYNCH		3,990,000	4,000,000	
36267V-AG-8	GE HEALTHCARE HOLDING LLC		11/09/2022	MORGAN STANLEY		6,999,860	7,000,000	
36267V-AJ-2	GE HEALTHCARE HOLDING LLC		11/09/2022	BANK OF AMERICA/MERRILL LYNCH		10,000,000	10,000,000	
370334-CF-9	GENERAL MILLS INC		02/14/2022	GOLDMAN, SACHS & CO.		701,215	670,000	8,859
37045X-DU-7	GENERAL MOTORS FINANCIAL CO INC		04/04/2022	BARCLAYS		29,994,000	30,000,000	
37185L-AF-9	GENESIS ENERGY LP		02/28/2022	GOLDMAN, SACHS & CO.		2,977,500	3,000,000	36,094
37255J-AA-0	GENTING NEW YORK LLC		03/02/2022	HSBC SECURITIES, INC.		257,486	270,000	470
372460-AA-3	GENUINE PARTS COMPANY		07/05/2022	U.S. BANCORP		867,445	1,080,000	3,713
37331N-AH-4	GEORGIA-PACIFIC LLC		09/08/2022	Mischler Financial Group		7,868,400	8,000,000	8,800
37960X-AA-5	GLOBAL INFRASTRUCTURE SOLUTIONS IN		03/25/2022	Various		7,359,975	7,416,000	104,715
37960X-AB-3	GLOBAL INFRASTRUCTURE SOLUTIONS IN		07/12/2022	Various		11,469,238	11,849,000	32,313
37954F-AG-9	GLOBAL PART/GLP FINANCE		03/10/2022	Various		1,488,375	1,470,000	12,291
37940X-AB-8	GLOBAL PAYMENTS INC		02/08/2022	RBC DOMINION SECURITIES		14,958,300	15,000,000	233,333
37940X-AP-7	GLOBAL PAYMENTS INC		08/08/2022	JPMORGAN CHASE & CO.		4,996,150	5,000,000	
37940X-AR-3	GLOBAL PAYMENTS INC		08/08/2022	BANK OF AMERICA/MERRILL LYNCH		4,977,900	5,000,000	
361841-AN-9	GLP CAPITAL LP		07/05/2022	Millennium Advisors		483,505	500,000	5,863
361841-AH-2	GLP CAPITAL LP FIN II		07/05/2022	Jane Street Execution Services, LLC		541,349	550,000	6,734
38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE		10/27/2022	Various		15,202,960	16,000,000	46,535
38141G-YM-0	GOLDMAN SACHS GROUP INC/THE		08/02/2022	Market Axess		1,486,873	1,640,000	9,140
38141G-ZH-0	GOLDMAN SACHS GROUP INC/THE		12/05/2022	Various		11,080,879	11,160,000	10,133
38141G-ZJ-6	GOLDMAN SACHS GROUP INC/THE		01/19/2022	GOLDMAN, SACHS & CO.		15,000,000	15,000,000	
38141G-ZK-3	GOLDMAN SACHS GROUP INC/THE		01/19/2022	GOLDMAN, SACHS & CO.		10,000,000	10,000,000	
38141G-ZP-2	GOLDMAN SACHS GROUP INC/THE		03/10/2022	GOLDMAN, SACHS & CO.		8,991,990	9,000,000	
38141G-ZR-8	GOLDMAN SACHS GROUP INC/THE		03/10/2022	GOLDMAN, SACHS & CO.		17,000,000	17,000,000	
38141G-ZT-4	GOLDMAN SACHS GROUP INC/THE		06/06/2022	GOLDMAN, SACHS & CO.		3,000,000	3,000,000	
38141G-ZU-1	GOLDMAN SACHS GROUP INC/THE		08/16/2022	GOLDMAN, SACHS & CO.		15,000,000	15,000,000	
38141G-ZV-9	GOLDMAN SACHS GROUP INC/THE		10/27/2022	GOLDMAN, SACHS & CO.		19,988,800	20,000,000	
38937L-AA-9	GRAY OAK PIPELINE LLC		06/01/2022	BARCLAYS		19,600,800	20,000,000	86,667
38937L-AC-5	GRAY OAK PIPELINE LLC		02/10/2022	BARCLAYS		9,872,400	10,000,000	85,944
36264N-AB-0	GSK CONSUMER HEALTHCARE CAPITAL UK	D	11/02/2022	EXCHANGE		31,932,719	32,000,000	105,556
36264F-AH-4	GSK CONSUMER HEALTHCARE CAPITAL US		11/02/2022	EXCHANGE		25,000,000	25,000,000	79,800
36264F-AK-7	GSK CONSUMER HEALTHCARE CAPITAL US		11/02/2022	EXCHANGE		29,943,000	30,000,000	106,875
40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING		05/17/2022	TD SECURITIES		4,974,550	5,000,000	5,236

SCHEDULE D - PART 3

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

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40139L-BG-7	GUARDIAN LIFE GLOBAL FUNDING		10/25/2022	JPMORGAN CHASE & CO.		3,998,800	4,000,000	
36262G-AB-7	GXO LOGISTICS INC		06/28/2022	EXCHANGE		23,300,159	23,350,000	174,444
36262G-AD-3	GXO LOGISTICS INC		06/28/2022	EXCHANGE		3,918,462	3,923,000	47,071
36261N-AA-5	GYP HOLDINGS III CORP		11/02/2022	Market Axess		402,510	500,000	193
404119-BN-8	HCA INC		09/27/2022	Various		15,521,310	15,615,000	30,363
404119-BR-9	HCA INC		09/14/2022	WELLS FARGO		25,070,500	25,000,000	167,969
404119-BS-7	HCA INC		10/04/2022	CANTOR FITZGERALD		4,252,550	4,250,000	35,372
404119-BU-2	HCA INC		02/11/2022	JPMORGAN CHASE & CO.		28,096,795	26,500,000	145,438
404119-CD-9	HCA INC		12/05/2022	Various		32,236,723	32,630,000	20,457
404119-CE-7	HCA INC		11/21/2022	Jane Street Execution Services, LLC		610,595	690,000	4,399
404119-CF-4	HCA INC		03/02/2022	BANK OF AMERICA/MERRILL LYNCH		11,881,560	12,000,000	
404119-CG-2	HCA INC		03/02/2022	MORGAN STANLEY		2,997,060	3,000,000	
404121-AH-8	HCA INC		09/16/2022	CANTOR FITZGERALD		3,996,000	4,000,000	11,347
42225U-AL-8	HEALTHCARE REALTY HOLDINGS LP		07/22/2022	EXCHANGE		5,984,190	6,000,000	50,800
423452-AG-6	HELMERICH AND PAYNE INC		06/08/2022	EXCHANGE		9,852,015	10,071,000	55,978
427866-AX-6	HERSHEY COMPANY THE		10/04/2022	Jane Street Execution Services, LLC		960,731	1,040,000	3,389
42809H-AF-4	HESS CORP		07/05/2022	MORGAN STANLEY		860,621	870,000	14,548
403949-AC-4	HF SINCLAIR CORP		10/21/2022	EXCHANGE		4,489,154	4,500,000	11,250
431318-AY-0	HILCORP ENERGY I LP		04/05/2022	JPMORGAN CHASE & CO.		3,375,000	3,375,000	
40390D-AC-9	HLF FINANCING SARL LLC		05/04/2022	Various		1,638,169	2,060,000	39,880
436440-AP-6	HOLOGIC INC		02/11/2022	BANK OF AMERICA/MERRILL LYNCH		2,838,750	3,000,000	
437076-CR-1	HOME DEPOT INC		09/12/2022	CREDIT SUISSE		9,996,400	10,000,000	
438516-BW-5	HONEYWELL INTERNATIONAL INC		05/17/2022	MITSUBISHI UFJ SECURITIES (USA)		4,942,600	5,000,000	30,028
440452-AG-5	HORMEL FOODS CORPORATION		09/21/2022	MORGAN STANLEY		5,680,792	6,025,000	11,966
443201-AB-4	HOWMET AEROSPACE INC		09/26/2022	Various		14,763,025	15,742,000	56,856
40434L-AF-2	HP INC		02/14/2022	Various		25,756,215	25,800,000	38,449
40434L-AJ-4	HP INC		01/24/2022	EXCHANGE		7,370,069	7,400,000	20,155
40434L-AK-1	HP INC		03/29/2022	BNP CAPITAL MARKETS		34,918,450	35,000,000	
40434L-AL-9	HP INC		05/03/2022	Various		10,336,478	10,370,000	1,511
40434L-AM-7	HP INC		06/06/2022	JPMORGAN CHASE & CO.		19,968,200	20,000,000	
40434L-AN-5	HP INC		06/06/2022	GOLDMAN, SACHS & CO.		1,994,500	2,000,000	
444859-BT-8	HUMANA INC		03/21/2022	MORGAN STANLEY		9,987,200	10,000,000	
444859-BU-5	HUMANA INC		11/07/2022	GOLDMAN, SACHS & CO.		24,926,250	25,000,000	
444859-BV-3	HUMANA INC		11/07/2022	GOLDMAN, SACHS & CO.		14,926,200	15,000,000	
445587-AE-8	HUNT COS INC		09/26/2022	CANTOR FITZGERALD		2,179,375	2,750,000	65,370
446413-AZ-9	HUNTINGTON INGALLS INDUSTRIES INC		06/27/2022	EXCHANGE		8,200,000	8,200,000	60,961
44644M-AH-4	HUNTINGTON NATIONAL BANK (THE)		11/14/2022	GOLDMAN, SACHS & CO.		10,000,000	10,000,000	
44644M-AJ-0	HUNTINGTON NATIONAL BANK (THE)		11/14/2022	GOLDMAN, SACHS & CO.		5,985,900	6,000,000	
44920U-AS-7	HYUNDAI CAPITAL SERVICES INC	D	01/18/2022	JPMORGAN CHASE & CO.		5,984,340	6,000,000	
451102-BQ-9	ICAHN ENTERPRISES LP		08/02/2022	Market Axess		541,906	540,000	4,686
451102-BW-6	ICAHN ENTERPRISES LP		10/20/2022	Market Axess		488,096	510,000	2,624
45167R-AG-9	IDEX CORPORATION		10/04/2022	Jane Street Execution Services, LLC		906,819	1,060,000	13,692
44962L-AG-2	IHS MARKIT LTD		03/02/2022	HSBC SECURITIES, INC.		(8,400)		
44962L-AH-0	IHS MARKIT LTD		03/02/2022	CITIGROUP GLOBAL MARKETS		(5,885)		
44962L-AJ-6	IHS MARKIT LTD		03/02/2022	RBC DOMINION SECURITIES		(4,204)		
45258L-AA-5	IMOLA MERGER CORP		02/09/2022	Various		3,481,250	3,500,000	35,361
45262B-AF-0	IMPERIAL BRANDS FINANCE PLC ABS	D	07/20/2022	BANK OF AMERICA/MERRILL LYNCH		9,895,600	10,000,000	
456873-AE-8	INGERSOLL-RAND LUXEMBOURG FINANCE		09/01/2022	Millennium Advisors		975,428	1,010,000	16,202
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC		03/28/2022	BANK OF AMERICA/MERRILL LYNCH		2,705,903	2,786,000	26,254
45866F-AT-1	INTERCONTINENTAL EXCHANGE INC		05/12/2022	WELLS FARGO		19,978,000	20,000,000	
45866F-AU-8	INTERCONTINENTAL EXCHANGE INC		05/12/2022	GOLDMAN, SACHS & CO.		9,973,500	10,000,000	
459200-JR-3	INTERNATIONAL BUSINESS MACHINES CO		11/21/2022	UNION BANK OF SWITZERLAND		1,131,096	1,200,000	12,760
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CO		09/07/2022	Mischler Financial Group		13,818,660	14,000,000	133,000
459200-KS-9	INTERNATIONAL BUSINESS MACHINES CO		07/20/2022	JPMORGAN CHASE & CO.		45,000,000	45,000,000	
459200-KT-7	INTERNATIONAL BUSINESS MACHINES CO		07/20/2022	JPMORGAN CHASE & CO.		34,954,500	35,000,000	

SCHEDULE D - PART 3

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

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459200-KU-4	INTERNATIONAL BUSINESS MACHINES CO		07/20/2022	JPMORGAN CHASE & CO.		22,834,630	23,000,000	
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY		09/21/2022	Various		(40,968)		
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC		02/09/2022	BANK OF AMERICA/MERRILL LYNCH		2,050,000	2,000,000	7,583
46115H-AP-2	INTESA SANPAOLO SPA	D	11/21/2022	TD SECURITIES		897,033	910,000	17,385
462613-AM-2	IPALCO ENTERPRISES INC		10/24/2022	Various		1,564,993	1,610,000	3,962
46284V-AF-8	IRON MOUNTAIN INC		09/01/2022	Market Axess		442,746	510,000	11,810
46284V-AN-1	IRON MOUNTAIN INC		09/01/2022	Millennium Advisors		987,960	1,200,000	3,150
46567T-AB-0	ITHACA ENERGY NORTH SEA PLC	D	02/14/2022	Jane Street Execution Services, LLC		254,250	250,000	1,938
45074J-AA-2	ITT HOLDINGS LLC		11/02/2022	Market Axess		413,416	510,000	8,564
46653K-AC-2	JAB HOLDINGS BV	D	04/05/2022	BANK OF AMERICA/MERRILL LYNCH		3,930,160	4,000,000	
46590X-AD-8	JBS USA FOOD CO		08/19/2022	RBC DOMINION SECURITIES		(2,500)		
46590X-AF-3	JBS USA FOOD CO		08/19/2022	BARCLAYS		10,328,180	10,500,000	
46590X-AG-1	JBS USA FOOD CO		09/12/2022	Various		36,675,430	37,000,000	270,486
46590X-AH-9	JBS USA FOOD CO		09/12/2022	Various		19,671,700	20,000,000	151,736
46590X-AJ-5	JBS USA FOOD CO		06/06/2022	BANK MONTREAL / NESBITT BURNS		1,974,520	2,000,000	
46590X-AB-2	JBS USA LUX SA		08/19/2022	BARCLAYS		(3,600)		
46590X-AC-0	JBS USA LUX SA		08/19/2022	Various		(7,390)		
46590X-AR-7	JBS USA LUX SA		08/19/2022	EXCHANGE		19,817,875	20,000,000	47,222
46590X-AT-3	JBS USA LUX SA		08/19/2022	Various		4,237,852	4,250,000	14,550
47216Q-AB-9	JDE PEETS NV	D	06/10/2022	Various		19,487,753	22,369,000	109,350
24422E-WK-1	JOHN DEERE CAPITAL CORP		09/06/2022	CREDIT AGRICOLE		4,991,450	5,000,000	
46625H-KC-3	JPMORGAN CHASE & CO		05/17/2022	BANK OF AMERICA/MERRILL LYNCH		4,959,900	5,000,000	50,347
46647P-AH-9	JPMORGAN CHASE & CO		11/02/2022	Market Axess		2,937,856	3,040,000	17,130
46647P-DE-3	JPMORGAN CHASE & CO		06/07/2022	JPMORGAN CHASE & CO.		46,000,000	46,000,000	
46647P-DF-0	JPMORGAN CHASE & CO		06/07/2022	JPMORGAN CHASE & CO.		5,000,000	5,000,000	
46647P-DG-8	JPMORGAN CHASE & CO		07/18/2022	JPMORGAN CHASE & CO.		35,000,000	35,000,000	
46647P-DK-9	JPMORGAN CHASE & CO		09/07/2022	JPMORGAN CHASE & CO.		16,000,000	16,000,000	
46647P-DM-5	JPMORGAN CHASE & CO		12/12/2022	JPMORGAN CHASE & CO.		5,000,000	5,000,000	
48203R-AM-6	JUNIPER NETWORKS INC		12/19/2022	TD SECURITIES		930,090	1,030,000	13,519
485170-BD-5	KANSAS CITY SOUTHERN RAILWAY CO		09/01/2022	SCOTIA CAPITAL (USA) INC.		1,223,190	1,374,000	12,180
48242W-AC-0	KBR INC		09/29/2022	OPPENHEIMER & CO., INC.		261,000	300,000	119
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC		02/09/2022	BANK OF AMERICA/MERRILL LYNCH		2,910,000	3,000,000	59,313
26138E-AS-8	KEURIG DR PEPPER INC		05/26/2022	WELLS FARGO		4,974,150	5,000,000	7,556
49271V-AP-5	KEURIG DR PEPPER INC		04/07/2022	BANK OF AMERICA/MERRILL LYNCH		24,953,250	25,000,000	
49271V-AQ-3	KEURIG DR PEPPER INC		04/07/2022	MORGAN STANLEY		11,943,600	12,000,000	
49306S-AA-4	KEY BANK NATIONAL ASSOCIATION		06/07/2022	CREDIT SUISSE		4,022,000	4,000,000	
49327M-3E-2	KEY BANK USA NA		08/03/2022	KEYBANC CAPITAL MARKETS		9,997,200	10,000,000	
49327M-3F-9	KEYBANK NATIONAL ASSOCIATION		11/09/2022	KEYBANC CAPITAL MARKETS		4,991,650	5,000,000	
49338L-AB-9	KEYSIGHT TECHNOLOGIES INC		08/02/2022	Millennium Advisors		983,920	970,000	11,524
49456B-AF-8	KINDER MORGAN INC		05/26/2022	MORGAN STANLEY		25,386,922	24,995,000	537,393
49456B-AU-5	KINDER MORGAN INC		06/02/2022	JPMORGAN CHASE & CO.		9,088,300	10,000,000	10,208
49456B-AV-3	KINDER MORGAN INC		07/25/2022	MUFG SECURITIES AMERICAS INC		26,984,610	27,000,000	
49456B-AW-1	KINDER MORGAN INC		07/25/2022	MUFG SECURITIES AMERICAS INC		9,963,400	10,000,000	
50077L-AZ-9	KRAFT HEINZ FOODS CO		10/07/2022	SUSQUEHANNA FINANCIAL GROUP LLLP		3,378,000	4,000,000	5,958
50155Q-AJ-9	KYNDRYL HOLDINGS INC		09/27/2022	EXCHANGE		15,184,154	15,200,000	140,220
50155Q-AK-6	KYNDRYL HOLDINGS INC		09/27/2022	EXCHANGE		6,195,574	6,200,000	75,330
50155Q-AL-4	KYNDRYL HOLDINGS INC		09/27/2022	EXCHANGE		3,990,639	4,000,000	56,700
50155Q-AM-2	KYNDRYL HOLDINGS INC		09/27/2022	EXCHANGE		5,974,080	6,000,000	110,700
50540R-AV-4	LABORATORY CORP OF AMERICA		05/26/2022	MORGAN STANLEY		18,344,036	18,837,000	216,626
505742-AG-1	LADDER CAPITAL FINANCE HOLDINGS LL		02/14/2022	Jane Street Execution Services, LLC		330,462	330,000	6,497
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LL		02/23/2022	Various		3,874,550	4,000,000	8,028
505742-AP-1	LADDER CAPITAL FINANCE HOLDINGS LL		02/23/2022	Various		4,788,075	5,000,000	42,486
513272-AD-6	LAMB WESTON HOLDINGS INC		07/05/2022	Market Axess		451,161	510,000	14,025
517834-AE-7	LAS VEGAS SANDS CORP		10/04/2022	MORGAN STANLEY		951,573	1,050,000	4,900
517834-AG-2	LAS VEGAS SANDS CORP		02/14/2022	GOLDMAN, SACHS & CO.		421,331	420,000	299
517834-AH-0	LAS VEGAS SANDS CORP		07/05/2022	Various		245,785	250,000	1,027

SCHEDULE D - PART 3

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

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526107-AD-9	LENNOX INTERNATIONAL INC.		09/01/2022	Jane Street Execution Services, LLC		572,692	580,000	5,365
527298-BP-7	LEVEL 3 FINANCING INC		08/25/2022	Various		4,502,028	5,013,000	82,462
527298-BQ-5	LEVEL 3 FINANCING INC		07/28/2022	DEUTSCHE BANK AG		4,105,500	4,600,000	37,631
532716-AN-7	LIMITED BRANDS INC		12/19/2022	Market Axess		1,313,130	1,560,000	38,868
536797-AG-8	LITHIA MOTORS INC		10/05/2022	STIFEL CAPITAL MARKETS		542,750	668,000	9,060
539439-AW-9	LLOYDS BANKING GROUP PLC	D	11/07/2022	MORGAN STANLEY		10,000,000	10,000,000	
53961*-BQ-8	LOCAL INITIATIVES SUPPORT CORPORAT		01/01/2022	DIRECT		72,889		
539830-BU-2	LOCKHEED MARTIN CORPORATION		10/19/2022	GOLDMAN, SACHS & CO.		22,934,450	23,000,000	
539830-BV-0	LOCKHEED MARTIN CORPORATION		10/19/2022	GOLDMAN, SACHS & CO.		19,966,600	20,000,000	
539830-BW-8	LOCKHEED MARTIN CORPORATION		10/19/2022	JPMORGAN CHASE & CO.		14,915,700	15,000,000	
548661-EK-9	LOWES COMPANIES INC		09/06/2022	GOLDMAN, SACHS & CO.		7,998,000	8,000,000	
50220P-AA-1	LSEGA FINANCING PLC	D	06/07/2022	BARCLAYS		6,644,260	7,000,000	7,963
50221D-AA-7	LSF11 A5 HOLDCO LLC		04/13/2022	Various		10,160,963	10,853,000	294,019
55617L-AQ-5	MACYS RETAIL HOLDINGS LLC		11/02/2022	Various		431,562	510,000	4,078
55617L-AR-3	MACYS RETAIL HOLDINGS LLC		11/02/2022	Various		415,130	500,000	4,168
55903V-AC-7	MAGALLANES INC		03/09/2022	GOLDMAN, SACHS & CO.		5,000,000	5,000,000	
55903V-AE-3	MAGALLANES INC		03/10/2022	Various		40,017,000	40,000,000	
55903V-AG-8	MAGALLANES INC		03/09/2022	GOLDMAN, SACHS & CO.		43,000,000	43,000,000	
55903V-AJ-2	MAGALLANES INC		03/09/2022	GOLDMAN, SACHS & CO.		13,000,000	13,000,000	
55903V-AL-7	MAGALLANES INC		03/09/2022	JPMORGAN CHASE & CO.		25,000,000	25,000,000	
55903V-AN-3	MAGALLANES INC		03/09/2022	GOLDMAN, SACHS & CO.		10,000,000	10,000,000	
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP		09/23/2022	Various		10,310,973	10,391,000	37,523
56585A-AJ-1	MARATHON PETROLEUM CORP		02/14/2022	GOLDMAN, SACHS & CO.		555,441	510,000	10,696
57164P-AH-9	MARRIOTT OWNERSHIP RESORTS INC		10/04/2022	JPMORGAN CHASE & CO.		406,135	500,000	6,938
573284-AT-3	MARTIN MARIETTA MATERIALS INC		05/26/2022	GOLDMAN, SACHS & CO.		3,957,477	4,055,000	65,443
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II		06/07/2022	STIFEL CAPITAL MARKETS		5,310,438	5,365,000	68,441
57629W-DK-3	MASSMUTUAL GLOBAL FUNDING II		08/23/2022	JPMORGAN CHASE & CO.		14,984,550	15,000,000	
57629W-DL-1	MASSMUTUAL GLOBAL FUNDING II		11/30/2022	JPMORGAN CHASE & CO.		9,995,600	10,000,000	
577081-BE-1	MATTEL INC		09/28/2022	CANTOR FITZGERALD		4,487,500	5,000,000	83,906
58013M-FS-8	MCDONALDS CORPORATION		09/06/2022	WELLS FARGO		3,982,240	4,000,000	
581557-BR-5	MCKESSON CORP		02/14/2022	GOLDMAN, SACHS & CO.		236,433	250,000	9
552704-AE-8	MEG ENERGY CORP	A	03/30/2022	Various		10,458,496	10,023,000	67,568
552704-AF-5	MEG ENERGY CORP	A	01/31/2022	MIZUHO SECURITIES USA INC.		1,925,438	1,890,000	308
58933Y-AR-6	MERCK & CO INC		05/17/2022	GOLDMAN, SACHS & CO.		4,972,200	5,000,000	37,813
59001A-BD-3	MERITAGE HOMES CORP		12/19/2022	Market Axess		431,385	500,000	3,552
59217G-FC-8	MET LIFE GLOB FUNDING I		08/18/2022	JPMORGAN CHASE & CO.		19,992,200	20,000,000	
58989V-2E-3	MET TOWER GLOBAL FUNDING		06/06/2022	JPMORGAN CHASE & CO.		14,985,300	15,000,000	
30303M-8G-0	META PLATFORMS INC		12/29/2022	EXCHANGE		63,880,558	64,000,000	871,111
30303M-8H-8	META PLATFORMS INC		12/29/2022	EXCHANGE		23,994,193	24,000,000	359,333
30303M-8J-4	META PLATFORMS INC		12/29/2022	EXCHANGE		9,983,604	10,000,000	173,056
30303M-8K-1	META PLATFORMS INC		12/29/2022	EXCHANGE		12,784,640	13,750,000	248,646
59217G-FD-6	METLIFE GLOBAL FUNDING INC I		08/18/2022	JPMORGAN CHASE & CO.		14,735,840	14,750,000	
59156R-BB-3	METLIFE INC		05/17/2022	BANK OF AMERICA/MERRILL LYNCH		5,098,850	5,000,000	38,827
59217G-FB-0	METROPOLITAN LIFE GLOBAL FUNDING I		06/27/2022	BANK OF AMERICA/MERRILL LYNCH		4,996,200	5,000,000	
595017-BB-9	MICROCHIP TECHNOLOGY INCORPORATED		08/02/2022	TD SECURITIES		1,123,962	1,180,000	5,384
595017-BC-7	MICROCHIP TECHNOLOGY INCORPORATED		06/15/2022	EXCHANGE		7,000,000	7,000,000	19,878
59523U-AA-5	MID-AMERICA APARTMENT COMMUNITIES		02/14/2022	GOLDMAN, SACHS & CO.		257,628	250,000	3,613
59523U-AL-1	MID-AMERICA APARTMENTS LP		02/14/2022	GOLDMAN, SACHS & CO.		289,310	280,000	1,779
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMPANY		06/02/2022	MIZUHO SECURITIES USA INC.		4,861,747	4,885,000	34,399
603051-AD-5	MINERAL RESOURCES LTD	D	10/04/2022	Various		849,052	860,000	31,271
606822-CC-6	MITSUBISHI UFJ FINANCIAL GROUP INC	D	08/02/2022	Various		10,537,042	10,590,000	576
606822-CH-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/11/2022	MUFG SECURITIES AMERICAS INC		25,000,000	25,000,000	
606822-CQ-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D	09/06/2022	MUFG SECURITIES AMERICAS INC		10,000,000	10,000,000	
60687Y-BL-2	MIZUHO FINANCIAL GROUP INC	D	10/24/2022	Various		587,353	750,000	3,491
60855R-AL-4	MOLINA HEALTHCARE INC		10/20/2022	BANK OF AMERICA/MERRILL LYNCH		4,714,875	5,715,000	97,810
60871R-AG-5	MOLSON COORS BREWING CO		08/26/2022	BARCLAYS		9,449,600	10,000,000	37,500

SCHEDULE D - PART 3

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

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60920L-AS-3	MONDELEZ INTERNATIONAL HOLDINGS NE		09/06/2022	MIZUHO SECURITIES USA INC.		5,980,980	6,000,000	
609207-BA-2	MONDELEZ INTERNATIONAL INC		03/03/2022	BANK OF AMERICA/MERRILL LYNCH		19,948,800	20,000,000	
617446-8J-1	MORGAN STANLEY		12/05/2022	Market Axess		1,248,247	1,310,000	13,362
61747Y-EG-6	MORGAN STANLEY		04/21/2022	BANK OF AMERICA/MERRILL LYNCH		9,355,900	10,000,000	1,293
61747Y-EJ-0	MORGAN STANLEY		01/19/2022	MORGAN STANLEY		5,000,000	5,000,000	
61747Y-EK-7	MORGAN STANLEY		01/19/2022	MORGAN STANLEY		500,000	500,000	
61747Y-EQ-4	MORGAN STANLEY		04/18/2022	MORGAN STANLEY		10,000,000	10,000,000	
61747Y-ER-2	MORGAN STANLEY		04/18/2022	MORGAN STANLEY		5,000,000	5,000,000	
61747Y-ES-0	MORGAN STANLEY		04/18/2022	MORGAN STANLEY		4,000,000	4,000,000	
61747Y-ET-8	MORGAN STANLEY		07/18/2022	MORGAN STANLEY		12,000,000	12,000,000	
61747Y-EV-3	MORGAN STANLEY		10/14/2022	MORGAN STANLEY		41,000,000	41,000,000	
61747Y-EX-9	MORGAN STANLEY		10/14/2022	MORGAN STANLEY		35,000,000	35,000,000	
620076-BL-2	MOTOROLA SOLUTIONS INC		08/02/2022	MORGAN STANLEY		1,015,686	1,010,000	20,778
55336V-AA-8	MPLX LP		09/27/2022	DEUTSCHE BANK AG		9,432,305	9,755,000	47,691
55336V-AG-5	MPLX LP		09/20/2022	Various		8,664,394	8,586,000	157,987
55336V-BT-6	MPLX LP		03/10/2022	RBC DOMINION SECURITIES		16,084,575	16,250,000	
55354G-AH-3	MSCI INC		09/01/2022	WELLS FARGO		958,824	1,080,000	13,320
626717-AM-4	MURPHY OIL CORPORATION		04/07/2022	Various		6,129,300	6,000,000	82,903
626717-AN-2	MURPHY OIL CORPORATION		04/01/2022	Various		15,593,849	14,978,000	184,559
626738-AD-0	MURPHY OIL USA INC		10/12/2022	Various		2,215,968	2,290,000	55,695
626738-AE-8	MURPHY USA INC		10/11/2022	STIFEL CAPITAL MARKETS		1,071,000	1,200,000	4,433
63254A-BD-9	NATIONAL AUSTRALIA BANK LTD (NEW Y	D	05/31/2022	GOLDMAN, SACHS & CO.		10,000,000	10,000,000	
63254A-BE-7	NATIONAL AUSTRALIA BANK LTD (NEW Y	D	05/31/2022	GOLDMAN, SACHS & CO.		10,000,000	10,000,000	
63307A-2S-3	NATIONAL BANK OF CANADA	A	06/02/2022	NATIONAL BANK OF CANADA		9,992,400	10,000,000	
637417-AG-1	NATIONAL RETAIL PROPERTIES INC		07/05/2022	Jane Street Execution Services, LLC		840,848	840,000	2,002
637432-PA-7	NATIONAL RURAL UTILITIES COOPERATI		10/20/2022	RBC DOMINION SECURITIES		4,997,450	5,000,000	
63743H-FC-1	NATIONAL RURAL UTILITIES COOPERATI		05/17/2022	GOLDMAN, SACHS & CO.		4,789,450	5,000,000	26,563
63743H-FF-4	NATIONAL RURAL UTILITIES COOPERATI		10/20/2022	PNC CAPITAL MARKETS LLC		11,983,920	12,000,000	
637639-AG-0	NATIONAL SECURITIES CLEARING CORP		11/14/2022	JPMORGAN CHASE & CO.		9,997,700	10,000,000	
637639-AH-8	NATIONAL SECURITIES CLEARING CORP		11/14/2022	JPMORGAN CHASE & CO.		19,993,800	20,000,000	
63861V-AF-4	NATIONWIDE BUILDING SOCIETY	D	02/09/2022	JPMORGAN CHASE & CO.		15,000,000	15,000,000	
62886E-AU-2	NCR CORPORATION		09/16/2022	BARCLAYS		1,237,250	1,400,000	4,249
62886E-AV-0	NCR CORPORATION		09/16/2022	JPMORGAN CHASE & CO.		1,197,000	1,400,000	4,526
62886E-BA-5	NCR CORPORATION		04/29/2022	BANK OF AMERICA/MERRILL LYNCH		2,547,313	2,650,000	6,791
02608A-AA-7	NECESSITY RETAIL REIT INC		05/03/2022	Various		3,891,653	4,165,000	65,469
641062-BA-1	NESTLE HOLDINGS INC.		09/06/2022	BANK OF AMERICA/MERRILL LYNCH		19,993,400	20,000,000	
641062-BB-9	NESTLE HOLDINGS INC.		09/06/2022	JPMORGAN CHASE & CO.		14,989,500	15,000,000	
64110L-AN-6	NETFLIX INC		02/04/2022	CREDIT SUISSE		6,469,875	6,075,000	61,277
64110L-AX-4	NETFLIX INC		10/04/2022	Market Axess		1,447,292	1,420,000	35,456
64828T-AA-0	NEW RESIDENTIAL INVESTMENT CORP		02/14/2022	Jane Street Execution Services, LLC		266,328	270,000	5,672
64952W-ET-6	NEW YORK LIFE GLOBAL FUNDING		06/01/2022	GOLDMAN, SACHS & CO.		27,977,320	28,000,000	
64952W-EU-3	NEW YORK LIFE GLOBAL FUNDING		08/01/2022	BANK OF AMERICA/MERRILL LYNCH		20,994,120	21,000,000	
651229-BB-1	NEWELL BRANDS INC		10/06/2022	GOLDMAN, SACHS & CO.		2,917,500	3,000,000	52,813
651229-BC-9	NEWELL BRANDS INC		09/09/2022	JPMORGAN CHASE & CO.		3,140,000	3,140,000	
651229-BD-7	NEWELL BRANDS INC		09/09/2022	JPMORGAN CHASE & CO.		3,925,000	3,925,000	
651229-AW-6	NEWELL RUBBERMAID INC		10/06/2022	R. Seelaus & Co.		3,515,625	3,750,000	4,326
65336Y-AN-3	NEXSTAR BROADCASTING INC		03/02/2022	MORGAN STANLEY		341,695	350,000	5,680
65339K-BL-3	NEXTERA ENERGY CAPITAL		08/02/2022	BARCLAYS		10,025,400	10,000,000	
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDINGS IN		06/28/2022	BARCLAYS		2,586,690	3,000,000	2,375
65339K-CF-5	NEXTERA ENERGY CAPITAL HOLDINGS IN		06/21/2022	WELLS FARGO		31,999,360	32,000,000	
65339K-CG-3	NEXTERA ENERGY CAPITAL HOLDINGS IN		06/21/2022	WELLS FARGO		19,995,000	20,000,000	
65339K-CH-1	NEXTERA ENERGY CAPITAL HOLDINGS IN		06/21/2022	WELLS FARGO		19,992,200	20,000,000	
65342Q-AK-8	NEXTERA ENERGY OPERATING PARTNERS		09/01/2022	FLOW TRADERS BV		482,950	500,000	3,010
65535H-AZ-2	NOMURA HOLDINGS INC	D	01/04/2022	NOMURA SECURITIES INTERNATIONAL INC		20,000,000	20,000,000	
655844-BS-6	NORFOLK SOUTHERN CORP		06/02/2022	BARCLAYS		6,198,703	6,420,000	88,436
665859-AX-2	NORTHERN TRUST CORPORATION		10/26/2022	LOOP CAPITAL MARKETS		19,331,324	19,400,000	

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
66815L-2J-7	NORTHWESTERN MUTUAL GLOBAL FUNDING		06/27/2022	JPMORGAN CHASE & CO.		42,985,380	43,000,000	
66815L-2K-4	NORTHWESTERN MUTUAL GLOBAL FUNDING		09/08/2022	JPMORGAN CHASE & CO.		14,994,000	15,000,000	
668771-AK-4	NORTONLIFELOCK INC		09/12/2022	Various		8,000,938	7,990,000	
668771-AL-2	NORTONLIFELOCK INC		09/12/2022	Various		7,484,938	7,475,000	
670001-AE-6	NOVELIS CORP		09/29/2022	BANK OF AMERICA/MERRILL LYNCH		1,102,150	1,340,000	11,139
670001-AG-1	NOVELIS CORP		10/13/2022	BANK OF AMERICA/MERRILL LYNCH		103,455	121,000	1,660
670001-AH-9	NOVELIS CORP		09/29/2022	RBC DOMINION SECURITIES		2,834,485	3,734,000	18,496
62954W-AH-8	NTT FINANCE CORP	D	07/26/2022	MORGAN STANLEY		20,038,500	20,000,000	575
62954W-AJ-4	NTT FINANCE CORP	D	07/20/2022	MORGAN STANLEY		15,000,000	15,000,000	
62954W-AK-1	NTT FINANCE CORP	D	07/20/2022	MORGAN STANLEY		10,000,000	10,000,000	
67077M-AV-0	NUTRIEN LTD	A	05/03/2022	Various		887,660	890,000	5,536
67077M-AY-4	NUTRIEN LTD	A	11/07/2022	BANK OF AMERICA/MERRILL LYNCH		9,989,200	10,000,000	
67077M-AZ-1	NUTRIEN LTD	A	11/07/2022	BANK OF AMERICA/MERRILL LYNCH		9,996,000	10,000,000	
67078A-AD-5	NVENT FINANCE SARL	D	10/04/2022	Jane Street Execution Services, LLC		912,760	990,000	21,396
67066G-AL-8	NVIDIA CORPORATION		09/21/2022	GOLDMAN, SACHS & CO.		1,276,767	1,359,000	2,183
62947Q-BA-5	NXP BV	D	10/04/2022	Various		5,034,849	4,833,000	40,334
62954H-AJ-7	NXP BV	D	05/20/2022	EXCHANGE		9,298,453	10,000,000	69,931
62954H-AW-8	NXP BV	D	05/19/2022	EXCHANGE		16,549,951	16,500,000	22,275
62954H-AX-6	NXP BV	D	05/19/2022	EXCHANGE		10,479,665	10,235,000	16,120
62954H-AY-4	NXP BV	D	05/19/2022	EXCHANGE		2,993,700	3,000,000	5,100
62954H-AZ-1	NXP BV	D	05/19/2022	EXCHANGE		17,790,481	16,989,000	276,130
62954H-BB-3	NXP BV	D	05/12/2022	GOLDMAN, SACHS & CO.		997,010	1,000,000	
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATION		04/05/2022	Various		1,207,763	1,290,000	3,311
674599-DH-5	OCCIDENTAL PETROLEUM CORPORATION		07/20/2022	BAIRD (ROBERT W.) & CO. INC.		5,346,000	4,752,000	38,828
674599-DK-8	OCCIDENTAL PETROLEUM CORPORATION		04/04/2022	MUFG SECURITIES AMERICAS INC		1,925,000	2,000,000	20,250
674599-DR-3	OCCIDENTAL PETROLEUM CORPORATION		08/02/2022	Market Axess		1,523,674	1,410,000	22,123
674599-ED-3	OCCIDENTAL PETROLEUM CORPORATION		03/28/2022	BANK OF AMERICA/MERRILL LYNCH		9,515,050	8,287,000	39,361
BAS1HO-A7-0	OCEANA AUS FIXED INCOME TRUST CL A	B	12/17/2022	EXCHANGE		14,857,194	14,857,194	
BAS1HO-A8-8	OCEANA AUS FIXED INCOME TRUST CL B	B	12/17/2022	EXCHANGE		3,714,299	3,714,299	
670837-AC-7	OGE ENERGY CORPORATION		02/14/2022	GOLDMAN, SACHS & CO.		571,932	580,000	906
677050-AR-7	OGLETHORPE POWER CORPORATION		04/04/2022	GOLDMAN, SACHS & CO.		1,991,120	2,000,000	
680665-AJ-5	OLIN CORP		08/10/2022	MORGAN STANLEY		3,667,688	3,786,000	79,230
680665-AL-0	OLIN CORP		09/01/2022	Various		3,400,350	3,546,000	15,766
682680-AX-1	ONEOK INC		09/21/2022	Various		25,129,100	26,000,000	85,250
682680-BA-0	ONEOK INC		09/21/2022	JPMORGAN CHASE & CO.		11,542,139	12,539,000	6,130
68268N-AP-8	ONEOK PARTNERS LP		09/27/2022	GOLDMAN, SACHS & CO.		4,113,281	4,190,000	7,984
BAS14M-PA-3	OPTIORX LLC		09/30/2022	SCHEDULED PAY UP		1,321,598	1,321,598	
68389X-BM-6	ORACLE CORPORATION		09/23/2022	BNP CAPITAL MARKETS		4,535,800	5,000,000	26,500
68389X-BN-4	ORACLE CORPORATION		05/26/2022	Various		9,213,024	9,801,000	14,157
68389X-BW-4	ORACLE CORPORATION		10/21/2022	GOLDMAN, SACHS & CO.		3,263,550	5,000,000	12,000
68389X-BZ-7	ORACLE CORPORATION		04/27/2022	GOLDMAN, SACHS & CO.		7,920,100	10,000,000	34,472
68389X-CF-0	ORACLE CORPORATION		11/07/2022	JPMORGAN CHASE & CO.		9,986,900	10,000,000	
68389X-CH-6	ORACLE CORPORATION		11/07/2022	HSBC SECURITIES, INC.		9,990,500	10,000,000	
68389X-CJ-2	ORACLE CORPORATION		11/07/2022	BANK OF AMERICA/MERRILL LYNCH		39,929,600	40,000,000	
68389X-CK-9	ORACLE CORPORATION		11/07/2022	BANK OF AMERICA/MERRILL LYNCH		19,987,400	20,000,000	
67103H-AH-0	OREILLY AUTOMOTIVE INC		07/05/2022	U.S. BANCORP		933,984	970,000	3,783
68622T-AB-7	ORGANON FINANCE 1 LLC		03/02/2022	Various		2,753,438	2,750,000	48,545
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC		03/29/2022	SEAPORT GROUP		2,900,486	3,123,000	28,020
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC		08/22/2022	BANK OF AMERICA/MERRILL LYNCH		2,291,713	2,381,000	43,379
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC		09/01/2022	FLOW TRADERS BV		467,850	500,000	10,526
69371R-R8-1	PACCAR FINANCIAL CORP		06/06/2022	BANK OF AMERICA/MERRILL LYNCH		4,998,850	5,000,000	
694308-HK-6	PACIFIC GAS AND ELECTRIC CO		12/05/2022	Jane Street Execution Services, LLC		1,139,420	1,180,000	12,482
694308-HP-5	PACIFIC GAS AND ELECTRIC CO		10/04/2022	Jane Street Execution Services, LLC		448,275	500,000	1,434
694308-JJ-7	PACIFIC GAS AND ELECTRIC COMPANY		08/30/2022	Various		8,052,019	10,992,000	25,509
694308-JY-4	PACIFIC GAS AND ELECTRIC COMPANY		10/04/2022	Millennium Advisors		1,364,103	1,417,000	9,435
694308-KB-2	PACIFIC GAS AND ELECTRIC COMPANY		02/16/2022	BANK OF AMERICA/MERRILL LYNCH		4,996,600	5,000,000	
694308-KD-8	PACIFIC GAS AND ELECTRIC COMPANY		02/16/2022	BANK OF AMERICA/MERRILL LYNCH		12,952,940	13,000,000	

SCHEDULE D - PART 3

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

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694308-KG-1	PACIFIC GAS AND ELECTRIC COMPANY		06/06/2022	BANK OF AMERICA/MERRILL LYNCH		5,981,940	6,000,000	
701094-AQ-7	PARKER HANNIFIN CORPORATION		08/04/2022	HSBC SECURITIES, INC.		9,071,661	9,080,000	5,804
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC		12/29/2022	EXCHANGE		(15,600)		
69327R-AJ-0	PDC ENERGY INC (DELAWARE)		02/14/2022	Jane Street Execution Services, LLC		263,042	260,000	3,779
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC		05/03/2022	Market Axess		371,726	430,000	6,271
709599-BR-4	PENSKE TRUCK LEASING CO LP		11/14/2022	BANK OF AMERICA/MERRILL LYNCH		7,975,600	8,000,000	
709599-BN-3	PENSKE TRUCK LEASING CO LP / PTL F		06/02/2022	JPMORGAN CHASE & CO.		997,230	1,000,000	
713448-CM-8	PEPSICO INC		05/17/2022	MITSUBISHI UFJ SECURITIES (USA)		5,075,350	5,000,000	39,000
69331C-AH-1	PG&E CORPORATION		12/05/2022	Various		1,112,418	1,210,000	21,472
693342-AA-5	PG&E ENERGY RECOVERY FUNDING LLC		05/03/2022	JPMORGAN CHASE & CO.		12,999,734	13,000,000	
718172-AP-4	PHILIP MORRIS INTERNATIONAL INC ABS		02/14/2022	GOLDMAN, SACHS & CO.		645,575	610,000	11,133
718172-CT-4	PHILIP MORRIS INTERNATIONAL INC ABS		11/15/2022	DEUTSCHE BANK AG		4,993,950	5,000,000	
718172-CU-1	PHILIP MORRIS INTERNATIONAL INC ABS		11/15/2022	DEUTSCHE BANK AG		9,976,300	10,000,000	
718172-CV-9	PHILIP MORRIS INTERNATIONAL INC ABS		11/15/2022	MIZUHO SECURITIES USA INC.		49,756,500	50,000,000	
718172-CW-7	PHILIP MORRIS INTERNATIONAL INC ABS		12/05/2022	Various		20,304,937	20,270,000	7,094
718172-CX-5	PHILIP MORRIS INTERNATIONAL INC ABS		11/15/2022	MIZUHO SECURITIES USA INC.		24,977,500	25,000,000	
718546-AV-6	PHILLIPS 66		01/03/2022	FIFTH THIRD SECURITIES, INC.		6,470,652	6,064,000	55,772
718547-AA-0	PHILLIPS 66 CO		05/05/2022	EXCHANGE		8,489,800	8,500,000	80,986
72147K-AF-5	PILGRIMS PRIDE CORP		09/28/2022	BARCLAYS		(3,341)		
72650R-BF-8	PLAINS ALL AMERICAN PIPELINE LP		09/01/2022	GOLDMAN, SACHS & CO.		2,213,227	2,267,000	28,338
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP		05/31/2022	JPMORGAN CHASE & CO.		10,127,700	10,000,000	60,708
693475-BH-7	PNC FINANCIAL SERVICES GROUP INC		10/25/2022	PNC CAPITAL MARKETS LLC		28,000,000	28,000,000	
737446-AP-9	POST HOLDINGS INC		10/03/2022	Various		2,328,383	2,650,000	45,681
737446-AQ-7	POST HOLDINGS INC		05/05/2022	MORGAN STANLEY		260,970	300,000	925
737446-AR-5	POST HOLDINGS INC		06/02/2022	Various		437,315	500,000	5,063
74153W-CR-8	PRICOA GLOBAL FUNDING I		08/24/2022	U.S. BANCORP		6,995,730	7,000,000	
74166M-AE-6	PRIME SECURITY SERVICES BORROWER L		08/02/2022	Millennium Advisors		1,454,684	1,560,000	5,146
74168L-AA-4	PRIMO WATER CORP (MISSISSAUGA)	C	02/09/2022	BANK OF AMERICA/MERRILL LYNCH		6,248,750	6,500,000	74,497
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC		10/24/2022	Jane Street Execution Services, LLC		805,664	890,000	12,339
74256L-ET-2	PRINCIPAL LIFE GLOBAL FUNDING II		01/04/2022	DEUTSCHE BANK AG		14,951,400	15,000,000	
74368C-BL-7	PROTECTIVE LIFE GLOBAL FUNDING		03/24/2022	MORGAN STANLEY		4,000,000	4,000,000	
74456Q-CK-0	PUBLIC SERVICE ELECTRIC AND GAS CO		11/30/2022	MIZUHO SECURITIES USA INC.		2,498,375	2,500,000	
744573-AN-6	PUBLIC SERVICE ENTERPRISE GROUP IN		06/02/2022	Various		2,970,120	3,000,000	40,969
744573-AV-8	PUBLIC SERVICE ENTERPRISE GROUP IN		11/04/2022	BARCLAYS		14,984,250	15,000,000	
745310-AH-5	PUGET ENERGY INC		09/28/2022	DEUTSCHE BANK AG		9,494,800	10,000,000	136,875
747525-AT-0	QUALCOMM INCORPORATED		05/17/2022	U.S. BANCORP		4,997,300	5,000,000	72,097
74762E-AG-7	QUANTA SERVICES INC.		04/04/2022	Jane Street Execution Services, LLC		691,514	730,000	96
759509-AE-2	RELIANCE STEEL & ALUM		03/01/2022	Jane Street Execution Services, LLC		554,391	540,000	9,315
74949L-AB-8	RELX CAPITAL INC		02/14/2022	GOLDMAN, SACHS & CO.		254,960	250,000	3,646
74949L-AD-4	RELX CAPITAL INC		05/03/2022	CREDIT SUISSE		289,162	320,000	4,347
75968N-AD-3	RENAISSANCERE HOLDINGS LTD		11/21/2022	SUNTRUST INVESTMENT SERVICES, INC.		450,950	500,000	1,900
760759-AU-4	REPUBLIC SERVICES INC		07/05/2022	Market Axess		993,388	1,020,000	10,058
76120H-AC-1	RESORTS WORLD LAS VEGAS LLC		03/02/2022	Market Axess		367,012	400,000	7,606
761713-AZ-9	REYNOLDS AMERICAN INC		02/14/2022	GOLDMAN, SACHS & CO.		293,329	260,000	6,707
775109-BZ-3	ROGERS COMMUNICATIONS INC	A	09/09/2022	BANK OF AMERICA/MERRILL LYNCH		5,181,693	5,250,000	
775109-CB-5	ROGERS COMMUNICATIONS INC	A	09/09/2022	JPMORGAN CHASE & CO.		14,998,650	15,000,000	
775109-CC-3	ROGERS COMMUNICATIONS INC	A	09/09/2022	JPMORGAN CHASE & CO.		17,959,860	18,000,000	
775109-CD-1	ROGERS COMMUNICATIONS INC	A	09/09/2022	BANK OF AMERICA/MERRILL LYNCH		9,891,700	10,000,000	
775631-AD-6	ROLLER BEARING COMPANY OF AMERICA		09/13/2022	Various		2,560,313	2,850,000	49,298
77578J-AB-4	ROLLS ROYCE CORP	D	07/05/2022	CANTOR FITZGERALD		1,579,375	1,750,000	14,550
77578J-AC-2	ROLLS-ROYCE PLC	D	03/02/2022	BANK OF AMERICA/MERRILL LYNCH		9,141,118	8,664,000	169,391
78016E-Z5-9	ROYAL BANK OF CANADA	A	04/07/2022	RBC DOMINION SECURITIES		19,992,600	20,000,000	
78016E-ZH-3	ROYAL BANK OF CANADA	A	07/25/2022	RBC DOMINION SECURITIES		20,000,000	20,000,000	
78016E-ZM-2	ROYAL BANK OF CANADA	A	02/14/2022	GOLDMAN, SACHS & CO.		236,350	250,000	158
78016F-ZR-8	ROYAL BANK OF CANADA	A	10/20/2022	RBC DOMINION SECURITIES		50,000,000	50,000,000	
78016F-ZS-6	ROYAL BANK OF CANADA	A	07/25/2022	RBC DOMINION SECURITIES		14,999,850	15,000,000	
78016F-ZU-1	ROYAL BANK OF CANADA	A	10/20/2022	RBC DOMINION SECURITIES		39,920,800	40,000,000	

SCHEDULE D - PART 3

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

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780153-BH-4	ROYAL CARIBBEAN CRUISES LTD		10/20/2022	BARCLAYS		1,384,361	1,870,000	24,946
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD		02/14/2022	Various		9,208,241	9,061,000	191,036
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD		01/04/2022	BANK OF AMERICA/MERRILL LYNCH		6,200,000	6,200,000	
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD		08/15/2022	BANK OF AMERICA/MERRILL LYNCH		2,600,000	2,600,000	
780153-BR-2	ROYAL CARIBBEAN CRUISES LTD		09/28/2022	MORGAN STANLEY		12,738,750	12,750,000	
78081B-AG-8	ROYALTY PHARMA PLC		07/05/2022	Millennium Advisors		954,895	990,000	2,578
78355H-KT-5	RYDER SYSTEM INC		02/22/2022	BANK OF AMERICA/MERRILL LYNCH		9,985,100	10,000,000	
78409V-AZ-7	S&P GLOBAL INC		03/02/2022	EXCHANGE		4,179,701	4,204,000	60,053
78409V-BB-9	S&P GLOBAL INC		05/26/2022	LOOP CAPITAL MARKETS		10,244,190	11,000,000	60,225
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		09/23/2022	Various		21,682,624	21,447,000	417,369
785592-AM-8	SABINE PASS LIQUEFACTION LLC		10/20/2022	Various		33,129,288	32,832,000	149,130
785592-AS-5	SABINE PASS LIQUEFACTION LLC		11/01/2022	Various		10,570,567	10,572,000	92,149
785592-AU-0	SABINE PASS LIQUEFACTION LLC		09/01/2022	Various		12,250,960	12,000,000	221,667
785592-AV-8	SABINE PASS LIQUEFACTION LLC		11/01/2022	Various		33,524,610	32,920,000	545,455
785592-AX-4	SABINE PASS LIQUEFACTION LLC		09/06/2022	Various		26,973,217	28,389,000	398,758
785592-AY-2	SABINE PASS LIQUEFACTION LLC		11/14/2022	GOLDMAN, SACHS & CO.		9,985,600	10,000,000	
80007R-AQ-8	SANDS CHINA LTD	D	08/10/2022	Various		2,993,100	3,000,000	36,100
80282K-BC-9	SANTANDER HOLDINGS USA INC		01/03/2022	SANTANDER INVESTMENT SECURITIES INC		500,000	500,000	
80281L-AR-6	SANTANDER UK GROUP HOLDINGS PLC	D	01/04/2022	JPMORGAN CHASE & CO.		20,000,000	20,000,000	
78410G-AG-9	SBA COMMUNICATIONS CORP		05/03/2022	Market Axess		413,630	480,000	3,917
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL		03/02/2022	Market Axess		255,611	260,000	5,387
80874Y-BC-3	SCIENTIFIC GAMES INTERNATIONAL INC		06/02/2022	BANK OF AMERICA/MERRILL LYNCH		10,115,706	10,205,000	41,670
81180W-BG-5	SEAGATE HDD CAYMAN		11/30/2022	EXCHANGE		5,967,113	5,487,300	
81620*-AB-6	SELECT REHABILITATION INC		04/08/2022	EXCHANGE		(70,000)		
816851-BN-8	SEMPRA ENERGY		03/21/2022	MORGAN STANLEY		19,964,600	20,000,000	
816851-BP-3	SEMPRA ENERGY		03/21/2022	MORGAN STANLEY		10,958,860	11,000,000	
81725W-AK-9	SENSATA TECHNOLOGIES BV		04/19/2022	BANK OF AMERICA/MERRILL LYNCH		4,512,500	5,000,000	3,333
822582-BD-3	SHELL INTERNATIONAL FINANCE BV	D	09/27/2022	Mischler Financial Group		7,270,895	7,564,000	94,235
828807-DK-0	SIMON PROPERTY GROUP LP		12/19/2022	UNION BANK OF SWITZERLAND		1,054,037	1,240,000	14,239
82967N-BA-5	SIRIUS XM RADIO INC		04/21/2022	BANK OF AMERICA/MERRILL LYNCH		8,533,575	8,730,000	101,850
82967N-BG-2	SIRIUS XM RADIO INC		06/02/2022	JPMORGAN CHASE & CO.		1,025,738	1,140,000	20,247
82967N-BJ-6	SIRIUS XM RADIO INC		02/14/2022	Jane Street Execution Services, LLC		507,384	540,000	1,860
82967N-BM-9	SIRIUS XM RADIO INC		04/26/2022	Various		3,196,875	3,750,000	23,008
83368R-BG-6	SOCIETE GENERALE SA	D	01/11/2022	SOCIETE GENERALE		30,000,000	30,000,000	
83545G-BD-3	SONIC AUTOMOTIVE INC		09/01/2022	Various		446,832	530,000	7,558
835495-AM-4	SONOCO PRODUCTS COMPANY		09/14/2022	Various		13,992,000	15,000,000	33,750
835495-AN-2	SONOCO PRODUCTS COMPANY		01/11/2022	JPMORGAN CHASE & CO.		499,785	500,000	
842400-HR-7	SOUTHERN CALIFORNIA EDISON COMPANY		05/18/2022	MIZUHO SECURITIES USA INC.		248,460	250,000	
842400-HS-5	SOUTHERN CALIFORNIA EDISON COMPANY		11/03/2022	BANK OF AMERICA/MERRILL LYNCH		17,989,560	18,000,000	
842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY		11/03/2022	BANK OF AMERICA/MERRILL LYNCH		10,928,390	11,000,000	
842434-CW-0	SOUTHERN CALIFORNIA GAS COMPANY		03/08/2022	WELLS FARGO		4,976,250	5,000,000	
842587-DC-8	SOUTHERN COMPANY (THE)		08/02/2022	Various		10,790,980	10,740,000	6,276
842587-DD-6	SOUTHERN COMPANY (THE)		05/05/2022	GOLDMAN, SACHS & CO.		5,022,650	5,000,000	3,000
842587-DH-7	SOUTHERN COMPANY (THE)		07/08/2022	Various		4,360,809	5,100,000	29,006
842587-DL-8	SOUTHERN COMPANY (THE)		10/03/2022	WELLS FARGO		998,920	1,000,000	
842587-DM-6	SOUTHERN COMPANY (THE)		10/03/2022	WELLS FARGO		19,957,200	20,000,000	
843646-AJ-9	SOUTHERN POWER CO		02/14/2022	GOLDMAN, SACHS & CO.		295,555	260,000	1,175
845011-AF-2	SOUTHWEST GAS CORP		11/29/2022	WELLS FARGO		9,986,700	10,000,000	
845467-AR-0	SOUTHWESTERN ENERGY COMPANY		02/23/2022	Various		7,165,000	7,000,000	16,722
845467-AT-6	SOUTHWESTERN ENERGY COMPANY		01/20/2022	GOLDMAN, SACHS & CO.		5,162,500	5,000,000	21,111
84756N-AD-1	SPECTRA ENERGY PARTNERS LP		07/05/2022	Millennium Advisors		687,575	680,000	10,049
84756N-AH-2	SPECTRA ENERGY PARTNERS LP		09/06/2022	BARCLAYS		4,832,403	5,100,000	68,372
85205T-AN-0	SPIRIT AEROSYSTEMS INC		11/08/2022	MORGAN STANLEY		4,625,000	4,625,000	
84859B-AB-7	SPIRIT LOYALTY CAYMAN LTD/SPIRIT I		11/09/2022	BARCLAYS		2,708,750	2,750,000	16,500
85172F-AM-1	SPRINGLEAF FINANCE CORP		10/06/2022	Various		4,217,063	4,410,000	21,011
85172F-AP-4	SPRINGLEAF FINANCE CORP		12/05/2022	Various		1,495,203	1,520,000	26,831

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
85207U-AH-8	SPRINT CORP		10/04/2022	Market Axess		522,612	510,000	11,204
78471R-AC-0	SRS DISTRIBUTION INC		02/09/2022	WELLS FARGO		580,635	594,000	4,043
78466C-AC-0	SS&C TECHNOLOGIES HOLDINGS INC		02/14/2022	Jane Street Execution Services, LLC		314,402	310,000	6,441
853496-AD-9	STANDARD INDUSTRIES INC		12/29/2022	STIFEL CAPITAL MARKETS		1,323,065	1,466,000	32,496
855030-AN-2	STAPLES INC		02/09/2022	BANK OF AMERICA/MERRILL LYNCH		3,022,500	3,000,000	72,500
855244-AW-9	STARBUCKS CORPORATION		09/01/2022	JPMORGAN CHASE & CO.		1,740,637	2,059,000	22,392
857477-AN-3	STATE STREET CORP		05/17/2022	Market Axess		5,013,150	5,000,000	70,125
857477-BX-0	STATE STREET CORP		11/01/2022	DEUTSCHE BANK AG		15,000,000	15,000,000	
857477-BY-8	STATE STREET CORP		11/01/2022	DEUTSCHE BANK AG		10,000,000	10,000,000	
857691-AH-2	STATION CASINOS LLC		09/13/2022	Various		947,506	1,105,000	13,870
858119-BL-3	STEEL DYNAMICS INC		04/04/2022	Millennium Advisors		737,694	760,000	5,624
864486-AL-9	SUBURBAN PROPANE PARTNERS L.P.		04/25/2022	BANK OF AMERICA/MERRILL LYNCH		2,139,813	2,345,000	47,551
865622-BJ-2	SUMITOMO MITSUI BANKING CORPORATIO	D	02/14/2022	GOLDMAN, SACHS & CO.		258,955	250,000	988
86765B-AN-9	SUNOCO LOGISTICS PARTNERS OPERATIO		09/19/2022	RBC DOMINION SECURITIES		4,949,050	5,000,000	100,347
86765B-AS-8	SUNOCO LOGISTICS PARTNERS OPERATIO		09/21/2022	WELLS FARGO		19,331,715	19,070,000	342,513
86765B-AT-6	SUNOCO LOGISTICS PARTNERS OPERATIO		05/26/2022	RBC DOMINION SECURITIES		2,953,560	3,000,000	44,200
86765L-AT-4	SUNOCO LP		02/23/2022	BARCLAYS		3,346,875	3,500,000	43,750
86765L-AZ-0	SUNOCO LP		07/18/2022	EXCHANGE		4,906,696	5,000,000	48,750
874060-AT-3	TAKEDA PHARMACEUTICAL CO LTD	D	05/03/2022	RBC DOMINION SECURITIES		1,633,474	1,610,000	31,288
874054-AF-6	TAKE-TWO INTERACTIVE SOFTWARE INC.		04/07/2022	JPMORGAN CHASE & CO.		4,997,900	5,000,000	
874054-AG-4	TAKE-TWO INTERACTIVE SOFTWARE INC.		04/07/2022	WELLS FARGO		9,999,500	10,000,000	
875127-BK-7	TAMPA ELECTRIC COMPANY		07/07/2022	JPMORGAN CHASE & CO.		1,999,240	2,000,000	
87612G-AA-9	TARGA RESOURCES CORP		03/23/2022	BANK OF AMERICA/MERRILL LYNCH		9,981,500	10,000,000	
87612K-AA-0	TARGA RESOURCES CORP		06/22/2022	MIZUHO SECURITIES USA INC.		14,977,350	15,000,000	
87612B-BG-6	TARGA RESOURCES PARTNERS LP		04/04/2022	MIZUHO SECURITIES USA INC.		366,372	360,000	4,050
87612B-BL-5	TARGA RESOURCES PARTNERS LP		04/04/2022	Market Axess		369,698	350,000	5,119
87162W-AD-2	TD SYNNEX CORP		07/15/2022	EXCHANGE		14,992,734	15,000,000	81,250
87927V-AR-9	TELECOM ITALIA CAPITAL	D	03/28/2022	SUSQUEHANNA FINANCIAL GROUP LLLP		1,675,625	1,750,000	25,200
879360-AB-1	TELEDYNE TECHNOLOGIES INCORPORATED		09/13/2022	Various		4,514,224	4,777,000	19,535
87971M-BW-2	TELUS CORPORATION	A	05/03/2022	TD SECURITIES		4,985,650	5,000,000	
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC		02/09/2022	BANK OF AMERICA/MERRILL LYNCH		2,880,000	3,000,000	38,667
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC		12/02/2022	Various		3,128,257	3,620,000	46,395
882508-BJ-2	TEXAS INSTRUMENTS INC		10/04/2022	SUNTRUST INVESTMENT SERVICES, INC.		1,034,548	1,260,000	9,310
883556-CT-7	THERMO FISHER SCIENTIFIC INC		11/14/2022	DEUTSCHE BANK AG		9,996,000	10,000,000	
883556-CU-4	THERMO FISHER SCIENTIFIC INC		11/14/2022	DEUTSCHE BANK AG		9,979,700	10,000,000	
884903-BQ-7	THOMSON REUTERS CORP	A	07/05/2022	TD SECURITIES		848,576	840,000	4,415
885160-AA-9	THOR INDUSTRIES INC		09/01/2022	Millennium Advisors		399,995	500,000	7,833
87264A-BB-0	T-MOBILE USA INC		08/31/2022	MIZUHO SECURITIES USA INC.		12,698,270	13,000,000	173,153
87264A-BF-1	T-MOBILE USA INC		10/28/2022	BANK OF AMERICA/MERRILL LYNCH		4,429,800	5,000,000	8,611
87264A-BT-1	T-MOBILE USA INC		09/12/2022	JPMORGAN CHASE & CO.		4,220,550	5,000,000	11,580
87264A-BV-6	T-MOBILE USA INC		09/29/2022	Various		9,411,125	10,375,000	138,038
87264A-BW-4	T-MOBILE USA INC		09/12/2022	Various		24,709,950	28,000,000	405,611
87264A-CS-2	T-MOBILE USA INC		07/01/2022	EXCHANGE		15,510,783	15,500,000	211,833
87264A-CW-3	T-MOBILE USA INC		09/12/2022	BARCLAYS		4,986,750	5,000,000	
87264A-CX-1	T-MOBILE USA INC		09/12/2022	BARCLAYS		4,966,100	5,000,000	
89114Q-C4-8	TORONTO-DOMINION BANK/THE	A	02/14/2022	GOLDMAN, SACHS & CO.		256,585	250,000	656
89115A-2A-9	TORONTO-DOMINION BANK/THE	A	06/01/2022	TD SECURITIES		25,000,000	25,000,000	
89115A-2C-5	TORONTO-DOMINION BANK/THE	A	06/01/2022	TD SECURITIES		6,000,000	6,000,000	
89115A-2H-4	TORONTO-DOMINION BANK/THE	A	09/08/2022	TD SECURITIES		25,000,000	25,000,000	
89115A-2J-0	TORONTO-DOMINION BANK/THE	A	09/08/2022	TD SECURITIES		40,000,000	40,000,000	
893574-AH-6	TRANSCONTINENTAL GAS PIPE LINE COM		09/23/2022	RBC DOMINION SECURITIES		5,361,600	5,000,000	61,056
893647-BB-2	TRANSDIGM INC		10/11/2022	Various		7,201,275	7,508,000	129,743
893647-BE-6	TRANSDIGM INC		09/27/2022	JPMORGAN CHASE & CO.		2,653,750	2,750,000	6,684
893647-BH-9	TRANSDIGM INC		02/14/2022	Jane Street Execution Services, LLC		1,034,700	1,000,000	31,458
893647-BK-2	TRANSDIGM INC		02/14/2022	Jane Street Execution Services, LLC		386,021	370,000	11,100
893647-BL-0	TRANSDIGM INC		10/03/2022	Various		6,878,750	7,500,000	142,771

SCHEDULE D - PART 3

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

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89788M-AH-5	TRUIST FINANCIAL CORP		07/25/2022	SUNTRUST INVESTMENT SERVICES, INC.		28,000,000	28,000,000	
89788M-AJ-1	TRUIST FINANCIAL CORP		10/26/2022	TRUIST BANK		35,000,000	35,000,000	
872898-AF-8	TSMC ARIZONA CORP	C	04/19/2022	GOLDMAN, SACHS & CO.		19,965,800	20,000,000	
872898-AG-6	TSMC ARIZONA CORP	C	04/19/2022	GOLDMAN, SACHS & CO.		4,992,150	5,000,000	
872882-AM-7	TSMC GLOBAL LTD	D	07/19/2022	GOLDMAN, SACHS & CO.		6,996,570	7,000,000	
87305Q-CH-2	TTX COMPANY		06/01/2022	Various		30,006,821	30,114,000	415,573
904764-BN-6	UNILEVER CAPITAL CORP	C	05/17/2022	TD SECURITIES		4,746,650	5,000,000	8,434
907818-GB-8	UNION PACIFIC CORPORATION		09/06/2022	BARCLAYS		4,983,050	5,000,000	
90932L-AG-2	UNITED AIRLINES INC		11/02/2022	Various		9,116,000	9,160,000	109,866
911163-AA-1	UNITED NATURAL FOODS INC		05/13/2022	Various		3,120,000	3,000,000	39,000
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC		04/04/2022	SMBC Nikko Securities America, Inc		654,720	660,000	10,017
911365-BQ-6	UNITED RENTALS (NORTH AMERICA) INC		11/15/2022	BANK OF AMERICA/MERRILL LYNCH		29,000,000	29,000,000	
912909-AU-2	UNITED STATES STEEL CORP		12/05/2022	Market Axess		488,330	500,000	9,167
913017-CR-8	UNITED TECHNOLOGIES CORPORATION		08/08/2022	BARCLAYS		5,847,900	6,000,000	50,000
913017-CY-3	UNITED TECHNOLOGIES CORPORATION		05/26/2022	TD SECURITIES		10,151,300	10,000,000	17,188
91324P-EP-3	UNITEDHEALTH GROUP INC		10/25/2022	BANK OF AMERICA/MERRILL LYNCH		8,496,430	8,500,000	
91324P-EQ-1	UNITEDHEALTH GROUP INC		10/25/2022	BANK OF AMERICA/MERRILL LYNCH		24,963,250	25,000,000	
913903-AW-0	UNIVERSAL HEALTH SERVICES INC		12/30/2022	EXCHANGE		37,518,158	38,228,000	211,050
913903-AZ-3	UNIVERSAL HEALTH SERVICES INC		12/30/2022	EXCHANGE		17,404,489	17,485,000	95,366
913903-BA-7	UNIVERSAL HEALTH SERVICES INC		12/30/2022	EXCHANGE		2,799,077	2,800,000	34,008
90320L-AG-2	UPC HOLDING BV	D	06/02/2022	Market Axess		585,900	620,000	13,356
91159H-JF-8	US BANCORP		07/19/2022	U.S. BANCORP		10,000,000	10,000,000	
91159H-JH-4	US BANCORP		10/18/2022	U.S. BANCORP		16,000,000	16,000,000	
91740P-AF-5	USA COMPRESSION PARTNERS LP		04/20/2022	JPMORGAN CHASE & CO.		7,920,000	8,000,000	77,917
90327Q-D8-9	USAA CAPITAL CORP		05/23/2022	BANK OF AMERICA/MERRILL LYNCH		4,983,650	5,000,000	
91911T-AQ-6	VALE OVERSEAS LTD	D	12/05/2022	Various		985,192	1,110,000	17,228
91913Y-AW-0	VALERO ENERGY CORPORATION		09/13/2022	CITIGROUP GLOBAL MARKETS		(91,260)		
92047W-AD-3	VALVOLINE INC		12/19/2022	STIFEL CAPITAL MARKETS		2,499,000	2,550,000	19,869
92047W-AG-6	VALVOLINE INC		02/14/2022	Jane Street Execution Services, LLC		240,786	270,000	843
923725-AB-1	VERMILION ENERGY INC	A	02/14/2022	Jane Street Execution Services, LLC		254,000	250,000	5,898
92535U-AB-0	VERTIV GROUP CORP		03/02/2022	Various		6,133,719	6,675,000	100,959
925550-AF-2	VIAVI SOLUTIONS INC		02/23/2022	BARCLAYS		4,021,563	4,250,000	64,635
92564R-AB-1	VICI PROPERTIES LP		04/25/2022	UNION BANK OF SWITZERLAND		14,058,973	14,683,000	275,408
92564R-AF-2	VICI PROPERTIES LP		04/29/2022	EXCHANGE		2,074,200	2,000,000	55,625
92564R-AH-8	VICI PROPERTIES LP		04/29/2022	EXCHANGE		269,153	270,000	1,958
92564R-AJ-4	VICI PROPERTIES LP		04/29/2022	EXCHANGE		4,125,352	4,000,000	56,222
925650-AA-1	VICI PROPERTIES LP		06/02/2022	Various		16,982,250	17,000,000	
925650-AB-9	VICI PROPERTIES LP		04/20/2022	JPMORGAN CHASE & CO.		24,983,000	25,000,000	
92564R-AC-9	VICI PROPERTIES LP/VICI NOTE CO IN		04/21/2022	MORGAN STANLEY		9,750,000	10,000,000	68,056
92660F-AG-9	VIDEOTRON LTD	A	05/03/2022	Market Axess		407,416	400,000	8,361
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC	D	02/14/2022	Jane Street Execution Services, LLC		916,500	1,000,000	4,306
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		09/29/2022	Various		1,804,800	2,000,000	17,500
92840V-AL-6	VISTRA OPERATIONS COMPANY LLC		05/10/2022	GOLDMAN, SACHS & CO.		18,963,520	19,000,000	
98953G-AD-7	VODAFONEZIGGO GROUP BV	D	02/14/2022	Jane Street Execution Services, LLC		913,600	1,000,000	4,413
928881-AB-7	VONTIER CORP		01/19/2022	EXCHANGE		17,951,646	17,957,000	96,968
928881-AD-3	VONTIER CORP		01/19/2022	EXCHANGE		11,790,328	11,880,000	85,536
928881-AF-8	VONTIER CORP		10/07/2022	BANK OF AMERICA/MERRILL LYNCH		4,220,692	5,950,000	5,363
929566-AL-1	WABASH NATIONAL CORPORATION		06/01/2022	STIFEL CAPITAL MARKETS		2,501,000	3,050,000	18,300
960386-AN-0	WABTEC CORPORATION		08/02/2022	Millennium Advisors		1,042,839	1,040,000	17,668
931142-EX-7	WALMART INC		09/06/2022	BARCLAYS		6,984,880	7,000,000	
93627C-AB-7	WARRIOR MET COAL INC		04/05/2022	Market Axess		255,530	240,000	6,353
941053-AH-3	WASTE CONNECTIONS INC		08/17/2022	Various		5,008,100	5,000,000	46,042
94106B-AA-9	WASTE CONNECTIONS INC		09/01/2022	BNP CAPITAL MARKETS		4,362,650	5,000,000	12,639
94106B-AF-8	WASTE CONNECTIONS INC		08/04/2022	BANK OF AMERICA/MERRILL LYNCH		9,972,800	10,000,000	
92939U-AF-3	WEC ENERGY GROUP INC		06/02/2022	SUSQUEHANNA FINANCIAL GROUP LLLP		478,210	500,000	900
92939U-AH-9	WEC ENERGY GROUP INC		09/22/2022	JPMORGAN CHASE & CO.		999,280	1,000,000	

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
95000U-2H-5	WELLS FARGO & COMPANY		04/21/2022	WELLS FARGO		19,272,400	20,000,000	233,917
95000U-2T-9	WELLS FARGO & COMPANY		02/14/2022	GOLDMAN, SACHS & CO.		242,125	250,000	486
95000U-2V-4	WELLS FARGO & COMPANY		03/17/2022	WELLS FARGO		28,000,000	28,000,000	
95000U-2X-0	WELLS FARGO & COMPANY		04/18/2022	WELLS FARGO		10,000,000	10,000,000	
95000U-3A-9	WELLS FARGO & COMPANY		07/18/2022	WELLS FARGO		15,000,000	15,000,000	
95000U-3B-7	WELLS FARGO & COMPANY		07/18/2022	WELLS FARGO		5,000,000	5,000,000	
95000U-3C-5	WELLS FARGO & COMPANY		08/08/2022	WELLS FARGO		15,000,000	15,000,000	
95040Q-AR-5	WELLTOWER INC		03/29/2022	WELLS FARGO		2,998,440	3,000,000	
961214-CX-9	WESTPAC BANKING CORP	D	02/14/2022	GOLDMAN, SACHS & CO.		256,113	250,000	1,841
961214-DW-0	WESTPAC BANKING CORP	D	08/02/2022	Market Axess		489,300	500,000	425
961214-EM-1	WESTPAC BANKING CORP	D	10/24/2022	Market Axess		1,132,690	1,240,000	8,174
96350R-AA-2	WHITE CAP BUYER LLC		02/10/2022	BANK OF AMERICA/MERRILL LYNCH		5,359,469	5,315,000	119,068
969457-BW-9	WILLIAMS COS INC		06/02/2022	Various		11,934,433	11,751,000	240,602
96950F-AQ-7	WILLIAMS PARTNERS LP		09/13/2022	BARCLAYS		3,927,280	4,000,000	26,000
71953L-AA-9	WILLIAMS SCOTSMAN INC		10/13/2022	Various		4,506,648	4,560,000	83,439
976843-BP-6	WISCONSIN PUBLIC SERVICE CORPORATI		11/07/2022	PNC CAPITAL MARKETS LLC		12,497,250	12,500,000	
983133-AB-5	WYNN RESORTS FINANCE LLC		11/21/2022	Various		864,171	870,000	7,117
98372M-AC-9	XENIA HOTELS & RESORTS INC		05/24/2022	Various		19,711,750	20,150,000	209,846
984121-CQ-4	XEROX CORPORATION		06/07/2022	Various		(91,530)		
98421M-AB-2	XEROX HOLDINGS CORP		10/20/2022	BARCLAYS		819,522	990,000	10,436
98379J-AA-3	XPO ESCROW SUB LLC		10/11/2022	BANK OF AMERICA/MERRILL LYNCH		7,521,112	7,600,000	
988498-AR-2	YUM! BRANDS INC.		03/25/2022	Various		3,759,375	3,750,000	
98956P-AU-6	ZIMMER BIOMET HOLDINGS INC		12/05/2022	Market Axess		1,022,945	1,100,000	665
98978V-AU-7	ZOETIS INC		11/08/2022	JPMORGAN CHASE & CO.		9,992,700	10,000,000	
98978V-AV-5	ZOETIS INC		11/08/2022	BARCLAYS		9,984,100	10,000,000	
640158-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		12/01/2022	SCHEDULED PAY UP			1,241	
45256H-AE-8	IF_01-A CMBS		12/01/2022	CANCELLED TRADE		(35,053)	(35,053)	
45256#-AB-8	IMPACT CIL PARENT CMBS		08/15/2022	DIRECT		16,898,750	16,898,750	
017154-AL-9	ALLPK 2019-1A AR CLO		06/30/2022	WELLS FARGO		72,000,000	72,000,000	
02376Y-AA-5	AMERICAN AIRLINES 2016-1 PASS THRO		12/02/2022	CANTOR FITZGERALD		4,275,067	4,385,809	90,183
023770-AB-6	AMERICAN AIRLINES INC		12/06/2022	JPMORGAN CHASE & CO.		3,094,811	3,141,940	11,948
02377B-AC-0	AMERICAN AIRLINES INC ABS		12/02/2022	CANTOR FITZGERALD		1,480,647	1,508,939	13,648
04942F-AA-7	ATCLO 2021-17A A CLO		02/03/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		25,015,000	25,000,000	110,754
14317V-AQ-3	CGMS 2019-4A A11R CLO		06/30/2022	JPMORGAN CHASE & CO.		75,000,000	75,000,000	
BAS1FY-HC-0	CYGNUS ISSUANCE S. A. I / NAC 8	D	06/01/2022	EXCHANGE		9,821,770	10,678,805	
BAS1FY-HD-8	CYGNUS ISSUANCE S. A. II / NAC 8	D	06/01/2022	EXCHANGE		7,481,182	8,328,845	
27829P-AL-0	EATON 2020-2A AR CLO		01/20/2022	JPMORGAN CHASE & CO.		24,072,000	24,000,000	5,565
38175G-AA-1	GOCAP 2015-23A AR CLO		01/27/2022	MORGAN STANLEY		8,999,100	9,000,000	3,999
40439D-AN-8	HLM 15A-19 A1R CLO		02/08/2022	BANK OF AMERICA/MERRILL LYNCH		50,000,000	50,000,000	
40440X-AA-9	HLM 2021-16A A1 CLO		09/22/2022	MORGAN STANLEY		7,181,609	7,398,000	50,789
40639G-AA-7	HLSY 2022-6A A1 CLO		08/19/2022	GOLDMAN, SACHS & CO.		19,950,000	20,000,000	
56578A-AA-9	MCLO 2021-17A A1A CLO		07/28/2022	JPMORGAN CHASE & CO.		1,895,000	2,000,000	2,640
55817H-AA-7	MDPK 2022-62A A1 CLO		07/15/2022	CREDIT SUISSE		10,000,000	10,000,000	
565923-AL-3	MP25 2022-2A A1B CLO		10/19/2022	DEUTSCHE BANK AG		20,000,000	20,000,000	
56586P-AA-6	MSTAT 2022-18A A1 CLO		07/14/2022	BANK OF AMERICA/MERRILL LYNCH		21,890,000	22,000,000	
64135D-AA-3	NEUB_47 CLO		06/30/2022	WELLS FARGO		85,000,000	85,000,000	
72132Y-AL-9	PIPK 2020-6A AR2 CLO		09/23/2022	MORGAN STANLEY		9,665,000	10,000,000	45,895
48662L-AA-9	RAD 2021-10A A CLO		01/27/2022	GOLDMAN, SACHS & CO.		29,103,590	29,060,000	8,074
75884E-AA-0	REG18 2021-1A A1 CLO		09/26/2022	GOLDMAN, SACHS & CO.		14,475,000	15,000,000	112,875
75888E-AA-6	REG19 2022-1A A1 CLO		02/17/2022	BNP CAPITAL MARKETS		50,000,000	50,000,000	
83004L-AC-9	SIX10 2016-2RA A1R2 CLO		02/15/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		12,968,800	13,000,000	15,814
89640A-AL-0	TRNTS 2019-10A AR CLO		02/15/2022	BNP CAPITAL MARKETS		46,700,000	46,700,000	100,889
90933H-AA-3	UNITED AIRLINES 2016-1 CLASS B PAS ABS		12/05/2022	Various		1,062,413	1,180,000	15,931
90932D-AA-3	UNITED AIRLINES INC ABS		12/07/2022	Various		3,934,534	4,812,886	25,695
92331D-AW-8	VENTR 2017-28AA A1R CLO		02/01/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		17,510,500	17,500,000	37,644
88432C-BB-1	WINDR_14-1A		01/19/2022	BANK OF AMERICA/MERRILL LYNCH		7,470,756	7,469,262	804

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
98885N-AA-1	ZAIS 2022-18A A1A CLO		01/20/2022	JEFFERIES & COMPANY, INC.		50,000,000	50,000,000	
98875N-AA-3	ZAIS1_9 CLO		01/21/2022	GOLDMAN, SACHS & CO.		15,051,836	15,039,053	3,037
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,402,830,374	8,506,965,993	29,313,310
015857-AH-8	ALGONQUIN POWER & UTILITIES CORP	A	03/02/2022	WELLS FARGO		285,210	300,000	1,821
29250N-BP-9	ENBRIDGE INC	A	09/15/2022	JPMORGAN CHASE & CO.		10,000,000	10,000,000	
29360A-AB-6	ENSTAR FINANCE LLC		11/21/2022	RBC DOMINION SECURITIES		413,556	520,000	10,169
65473P-AG-0	NISOURCE INC		11/17/2022	BANK OF AMERICA/MERRILL LYNCH		6,372,025	6,815,000	166,854
92556H-AE-7	PARAMOUNT GLOBAL		04/04/2022	Various		12,000,000	12,000,000	
842587-DF-1	SOUTHERN COMPANY (THE)		02/14/2022	GOLDMAN, SACHS & CO.		967,110	1,000,000	3,444
92857W-BV-1	VODAFONE GROUP PLC	D	02/14/2022	Jane Street Execution Services, LLC		361,023	390,000	8,873
1309999999. Subtotal - Bonds - Hybrid Securities						30,398,924	31,025,000	191,161
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		10/03/2022	Various	0.000	31,263,353		
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		11/01/2022	Various	0.000	40,806,537		
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR		12/01/2022	Various	0.000	150,272,559		
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		11/01/2022	Various	0.000	28,685,509		
1619999999. Subtotal - Bonds - SVO Identified Funds						251,027,958		
BAS0X0-WE-5	AEP I HOLDCO LLC LOAN		12/31/2022	SCHEDULED PAY UP		1,486,587	1,486,587	
BAS0XM-R6-0	COUNTRY FRESH HLDG 2ND LIEN TL		09/30/2022	DIRECT			360,312	
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		09/30/2022	DIRECT			87,425	
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL		07/01/2022	DIRECT		(17,981)		
BAS19C-0B-5	QUEENSLAND CITRUS PTY LTD LOAN	D	09/12/2022	DIRECT		5,879,888	5,879,888	
87294#-AA-6	TDBBS LLC TERM LOAN		07/01/2022	Various		(73,604)		
88166@-AC-7	TEX-TECH INDUSTRIES AMEND INCR TL		07/29/2022	DIRECT			2,888	
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		08/01/2022	DIRECT			2,349	
88166@-AB-9	TEX-TECH INDUSTRIES REVOLVER		11/01/2022	Various		202,586	204,736	
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB		01/03/2022	DIRECT		1,081,448	1,090,034	
91116K-AB-1	UNITED NATURAL FOODS INITIAL TL		02/04/2022	Various		2,993,131	3,000,000	
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		01/06/2022	Various		(29,882)		
00766W-AV-5	AECOM TECHNOLOGIES TLB		01/06/2022	BANK OF AMERICA/MERRILL LYNCH		(16)		
00912Y-AL-6	AIR METHODS CORP TERM LOAN B		04/08/2022	Various		8,760,820	9,277,969	
00162D-AB-1	AL GCX HOLDINGS LLC TERM LOAN B		07/28/2022	BARCLAYS		986,565	1,000,000	
01608U-AE-7	ALI GROUP S.R.L. TL B		08/05/2022	GOLDMAN SACHS		5,377,319	5,500,000	
03275U-AB-1	ANASTASIA BEVERLY HILLS LLC TLB		02/18/2022	RBC DOMINION SECURITIES		1,680,383	1,989,717	
00185N-AE-6	AP GAMING I LLC TLB		07/01/2022	EXCHANGE		7,555,470	7,753,470	
05549D-AJ-7	AVEANNA HEALTHCARE LLC TLB		11/16/2022	Various		2,424,480	2,457,520	
C0787F-AB-8	BAUSCH & LOMB INCORPORATED TL		05/17/2022	GOLDMAN SACHS		1,975,000	2,000,000	
10801X-AH-0	BRIGHTVIEW LANDSCAPES LLC TL		08/01/2022	EXCHANGE		469,803	475,158	
12769L-AD-1	CAESARS RESORT COLLECTION LLC TL		02/07/2022	Various		2,987,773	2,992,424	
12510E-AC-1	CCI BUYER INC TL		07/01/2022	BANK OF AMERICA/MERRILL LYNCH		(13,399)		
15963C-AC-0	CHARIOT BUYER ITL		01/14/2022	WELLS FARGO		2,996,083	3,000,000	
12568Y-AD-6	CHARLOTTE BUYER INC. INITIAL TLB		08/16/2022	GOLDMAN SACHS		325,500	350,000	
16308T-AE-1	CHEFS WAREHOUSE INC THE 2022 TL		12/07/2022	EXCHANGE		3,677,815	3,854,778	
17187M-AS-9	CINCINNATI BELL INC TLB2		02/04/2022	Various		641,838	641,304	
17273L-AM-9	CIRCOR INTERNATIONAL INC TERM		08/01/2022	Various		8,386,204	8,686,321	
17288Y-AD-4	CITADEL SECURITIES LP TL B		10/01/2022	Various		(4,261)		
18143E-AK-5	CLARK EQUIPMENT COMPANY TLB		05/04/2022	BANK OF AMERICA/MERRILL LYNCH		984,913	1,000,000	
18948T-AB-9	CLUBCORP HOLDINGS INC TLB		01/11/2022	Various		1,898,490	1,969,857	
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB		03/31/2022	SCHEDULED PAY UP				
25277B-AG-3	DIAMOND SPORTS GROUP 2ND LIEN TL		03/01/2022	EXCHANGE		1,948,382	1,955,000	
BAS1DW-FY-0	ELEMENT MATERIALS TECH DDTL		09/26/2022	ING		314,679	320,000	
284375-LE-0	ELEMENT MATERIALS TECHNOLOGY GRO		10/11/2022	ING		674,074	680,000	
29267Y-AS-1	ENERGIZER HOLDINGS INC TLB		02/28/2022	Various		(6,715)		
29373U-AE-1	ENVISION HEALTH LLC FIRST OUT TL		08/15/2022	CREDIT SUISSE		234,820	237,192	
29373U-AG-6	ENVISION HEALTHCARE 3RD OUT TL		08/01/2022	EXCHNG_TDR		507,143	2,028,571	
29373U-AF-8	ENVISION HEALTHCARE 2ND OUT TL		08/01/2022	EXCHNG_TDR		476,802	829,130	

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
31732F-AR-7	FILTRATION GROUP CORP INTL		03/11/2022	Various		2,966,225	2,992,500	
33903R-AY-5	FleetCor Technologies Operating		01/11/2022	BANK OF AMERICA/MERRILL LYNCH		2,961,639	2,992,489	
L2465B-AS-5	FORMULA ONE HOLDINGS LTD	D	12/05/2022	GOLDMAN SACHS		1,980,000	2,000,000	
35039K-AB-2	FOUNDATION BUILDING MATERIALS TL		01/05/2022	Various		2,037,920	2,052,699	
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC TLB		01/11/2022	Various		1,983,566	1,994,962	
38017B-AT-3	GO DADDY OPERATING COMPANY LLC TL		11/14/2022	EXCHANGE		3,781,354	3,866,415	
38740T-AE-1	GRANITE US HOLDINGS CORP TL		01/26/2022	Various		(454,385)		
40227U-AC-0	GULF FINANCE LLC TL		02/10/2022	Various		185,766	199,314	
36249V-AH-9	GYP Holdings III Corp. (aka Gyps		12/22/2022	Various		(3,219)		
L4780E-AC-8	HERENS HOLDCO SARL TLB	D	02/03/2022	Various		4,326,617	4,343,150	
G4712J-AR-3	HOWDEN GROUP HOLDINGS LIMITED TLB	D	02/04/2022	Various		(763)		
50168E-AN-2	LABL INC TERM LOAN DOLLAR TL		01/26/2022	BANK OF AMERICA/MERRILL LYNCH		7,666,250	7,750,000	
50179J-AB-4	LBM ACQUISITION LLC TL B		03/18/2022	Various		986,855	994,998	
05638U-AB-8	LEB HOLDINGS (USA) INC TLB		01/26/2022	Various		(3,743)		
50204E-AB-4	LHS BORROWER LLC TLB		03/02/2022	JPMORGAN CHASE & CO.		4,554,000	4,600,000	
53226G-AK-7	LIGHTSTONE HOLDCO LLC EXT TLB		05/19/2022	EXCHANGE		2,882,465	2,882,111	
53226G-AL-5	LIGHTSTONE HOLDCO LLC EXT TLC		05/19/2022	EXCHANGE		162,572	162,556	
50216Y-AB-6	LSF11 A5 HOLDCO LLC TERM LOAN B		02/18/2022	BANK OF AMERICA/MERRILL LYNCH		(382,604)		
57777Y-AB-2	MAVIS TIRE EXPRESS SERVICES TOPC		05/12/2022	RBC DOMINION SECURITIES		2,958,997	2,992,462	
26943P-AB-5	MEGA BROADBAND INVESTMENTS LLC TL		01/01/2022	TRUIST BANK		(310)		
45567Y-AL-9	MH SUB I LLC INCREMENTAL TL		01/05/2022	CREDIT SUISSE		1,999,924	1,994,937	
55316X-AC-4	MIP V WASTE HOLDINGS LLC COV-LI TL		01/14/2022	TRUIST BANK		745,677	750,000	
60935Q-AP-1	MONEYGRAM INTERNATIONAL INC. TLB		01/25/2022	BANK OF AMERICA/MERRILL LYNCH		1,602,889	1,600,000	
61022Y-AG-6	MONOTYPE IMAGING HLDGS 2021 TL		01/19/2022	Various		1,115,298	1,122,188	
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC		06/01/2022	Various		3,023,112	3,160,000	
66877A-AD-0	NORTONLIFELOCK INC TLB		09/20/2022	BANK OF AMERICA/MERRILL LYNCH		4,932,778	5,000,000	
N8232N-AB-3	NOURYON FIN BV (AKZNVL) TL	D	01/28/2022	JPMORGAN CHASE & CO.		(12,369)		
70468B-AC-7	PELICAN PRODUCTS INC		02/07/2022	BANK OF AMERICA/MERRILL LYNCH		4,387,719	4,403,729	
72941D-AF-9	PLUTO ACQUISITION I INC 2021 T		02/02/2022	JPMORGAN CHASE & CO.		2,970,744	2,992,481	
74112C-AW-3	PRESTIGE BRANDS INC TLB		03/22/2022	BARCLAYS		(250)		
74530D-AC-9	PUG LLC TERM LOAN (USD)		01/24/2022	JPMORGAN CHASE & CO.		2,934,157	2,992,366	
74968Y-AC-4	RPI INTERMEDIATE FINANCE TRUST T		01/01/2022	BANK OF AMERICA/MERRILL LYNCH		(85)		
75001C-AB-0	RV RETAILER LLC TL-B		08/29/2022	Various		1,123,899	1,150,000	
80875A-AT-8	SCIENTIFIC GAMES CORP ITLB		04/21/2022	JPMORGAN CHASE & CO.		992,500	1,000,000	
83283E-AH-6	SMYRNA READY MIX CONCRETE LLC TLB		04/13/2022	JPMORGAN CHASE & CO.		1,212,500	1,250,000	
83417U-AK-2	SOLARWINDS HOLDINGS INC TL		12/05/2022	Various		2,323,926	2,400,328	
84850X-AK-8	SPIN HOLDCO INC (AKA COINMACH) TL		08/15/2022	BARCLAYS		465,938	500,000	
78466Y-AN-8	SRS DISTRIBUTION 2021 REFI TL		02/04/2022	BANK OF AMERICA/MERRILL LYNCH		1,994,779	1,994,987	
85350E-AB-2	STANDARD INDUSTRIES INC TL		01/28/2022	Various		478,515	480,188	
78489H-AB-4	SWF HOLDINGS I CORP		02/17/2022	JPMORGAN CHASE & CO.		3,745,313	3,750,000	
87114U-AB-9	SYCAMORE BUYER LLC TLB		08/01/2022	BANK OF AMERICA/MERRILL LYNCH		980,875	1,000,000	
87583F-AJ-7	TANK HOLDINGS CORP 2020 REFI TL		02/03/2022	Various		(505)		
87817J-AG-3	TEAM HEALTH HOLDINGS INC ETL		04/01/2022	EXCHANGE		503,088	529,092	
88023H-AF-7	TEMPO ACQUISITION LLC TLB1		08/01/2022	EXCHANGE		12,645,951	12,721,325	
89778P-AG-2	TRUCK HERO INC TLB		03/17/2022	Various		497,125	500,000	
914908-BB-3	UNIVISION COMMUNICATIONS INC TLB		02/11/2022	JPMORGAN CHASE & CO.		3,980,047	4,000,000	
00215N-AK-6	VM CONSOLIDATED INC TLB		01/26/2022	Various		(2,381,526)		
92943H-AB-5	W. R. GRACE HOLDINGS LLC TLB		01/31/2022	JPMORGAN CHASE & CO.		2,993,688	3,000,000	
63939W-AG-8	WAYSTAR TECHNOLOGIES INC TLB		02/17/2022	Various		2,984,351	2,992,386	
96350T-AC-4	WHITE CAP BUYER LLC INITIAL TL		03/22/2022	Various		2,989,869	2,992,424	
BAS1AF-9F-8	WPG HOLDINGS LLC ITL		02/17/2022	Various		5,008,438	5,000,000	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						171,609,700	180,212,715	
2509999997. Total - Bonds - Part 3						14,640,908,341	14,488,097,108	45,813,350
2509999998. Total - Bonds - Part 5						12,841,947,522	11,970,969,066	13,567,106
2509999999. Total - Bonds						27,482,855,863	26,459,066,174	59,380,456

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
S58433-29-3	SARTORIUS PREF AG	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,402.000	583,772	1.00	
902973-15-5	US BANCORP SERIES H		12/22/2022	DIRECT	10,000.000		1.00	
00165C-20-3	AMC ENTERTAINMENT HLDG PREF EQUITY		08/22/2022	DISTRIBUTION	31,119.000	160,315	1.00	
BAS1FZ-RS-1	GAVEL POOLING SARL PREFERRED STK	B	10/05/2022	DIRECT	62,854,130.000	6,261,701	1.00	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						7,005,788	XXX	
4509999997. Total - Preferred Stocks - Part 3						7,005,788	XXX	
4509999998. Total - Preferred Stocks - Part 5						7,356,930	XXX	
4509999999. Total - Preferred Stocks						14,362,718	XXX	
88579Y-10-1	3M COMPANY		09/07/2022	Various	23,235.000	2,800,979		
002824-10-0	ABBOTT LABS		11/17/2022	Various	18,716.000	1,919,513		
00404A-10-9	ACADIA HEALTHCARE CO INC		12/16/2022	Various	1,679.000	141,054		
G1151C-10-1	ACCENTURE PLC		11/17/2022	Various	17,415.000	5,114,722		
00461U-10-5	ACLARIS THERAPEUTICS INC		11/18/2022	Various	18,988.000	307,749		
005098-10-8	ACUSHNET HOLDINGS CORP		12/07/2022	Various	8,392.000	359,388		
D0066B-18-5	ADIDAS SALOMON AG	B	11/17/2022	Various	2,008.000	269,619		
00724F-10-1	ADOBE INC		11/17/2022	Various	16,315.000	6,253,762		
00751Y-10-6	ADVANCED AUTO PARTS INC.		09/07/2022	Various	199.000	35,482		
007903-10-7	ADVANCED MICRO DEVICES INC		09/07/2022	Various	42,225.000	3,520,977		
SB1G5X-P1-4	AEDIFICA REIT SA	B	12/05/2022	Various	4,983.000	406,381		
S64800-48-5	AEON LTD	B	07/20/2022	Various	11,400.000	218,218		
00130H-10-5	AES CORP		11/17/2022	Various	5,779.000	137,601		
00827B-10-6	AFFIRM HOLDINGS INC CLASS A		11/17/2022	Various	11,442.000	166,939		
00846U-10-1	AGILENT TECHNOLOGIES INC		07/20/2022	Various	5,674.000	674,507		
00848J-10-4	AGILITI INC		12/19/2022	Various	8,750.000	156,594		
008492-10-0	AGREE REALTY CORP		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	20,046.000	1,406,965		
00912X-30-2	AIR LEASE CORP		11/18/2022	Various	1,618.000	58,341		
009158-10-6	AIR PRODUCTS & CHEM		09/07/2022	Various	8,014.000	1,943,914		
009066-10-1	AIRBNB INC CLASS A		09/07/2022	Various	14,239.000	1,589,339		
00971T-10-1	AKAMAI TECHNOLOGIES		09/07/2022	Various	9,293.000	839,065		
011659-10-9	ALASKA AIR GROUP, INC.		08/19/2022	Various	987.000	45,980		
012348-10-8	ALBANY INTERNATIONAL CORP.		11/18/2022	Various	808.000	68,479		
012653-10-1	ALBEMARLE CORP		07/20/2022	Various	1,991.000	386,371		
015271-10-9	ALEXANDRIA REAL ESTATE		09/30/2022	Various	31,473.000	4,455,365		
01626P-14-8	ALIMENTATION COUCHE TARD INC	B	09/07/2022	EXCHANGE	8,849.000	187,899		
G0176J-10-9	ALLEGION PLC		09/07/2022	Various	8,398.000	823,004		
01749D-10-5	ALLEGRO MICROSYSTEMS INC		09/30/2022	Various	2,952.000	81,741		
SBMQ4Z-X7-3	ALLEIMA	B	08/26/2022	DISTRIBUTION	1,254.600	2,533		
D03080-11-2	ALLIANZ SE-REG COM STK	B	09/07/2022	Various	2,680.000	441,587		
02005N-10-0	ALLY FINANCIAL INC		11/17/2022	Various	18,824.000	493,565		
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		07/20/2022	MORGAN STANLEY	329.000	48,218		
02079K-30-5	ALPHABET INC CLASS A		11/17/2022	Various	23,705.000	7,321,634		
02079K-10-7	ALPHABET INC CLASS C		09/30/2022	Various	1,094.000	2,614,791		
02209S-10-3	ALTRIA GROUP INC.		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	8,182.000	367,781		
023135-10-6	AMAZON COM INC		11/17/2022	Various	70,326.000	14,071,723		
G0250X-10-7	AMCOR PLC	D	09/30/2022	Various	26.000	302		
023436-10-8	AMEDISYS INC		11/18/2022	Various	2,525.000	292,552		
023586-50-6	AMERCO NON VOTING SERIES N		11/17/2022	GOLDMAN, SACHS & CO.	3,342.000	187,185		
025537-10-1	AMERICAN ELEC PWR INC		02/23/2022	MORGAN STANLEY	22,278.000	1,885,610		
025816-10-9	AMERICAN EXPRESS CO		09/07/2022	Various	16,383.000	2,494,312		
02665T-30-6	AMERICAN HOMES RENT REIT CLASS A		11/17/2022	Various	108,706.000	3,779,076		
026874-78-4	AMERICAN INTL GROUP INC		07/20/2022	Various	16,717.000	863,740		
03027X-10-0	AMERICAN TOWER CORP		02/23/2022	MORGAN STANLEY	28,966.000	6,588,317		
030420-10-3	AMERICAN WATER WORKS CO INC		09/30/2022	Various	3,718.000	496,241		
03064D-10-8	AMERICOLD REALTY TRUST		12/02/2022	Various	25,356.000	760,137		
03076K-10-8	AMERIS BANCORP		11/18/2022	Various	1,754.000	79,439		
03152W-10-9	AMICUS THERAPEUTICS INC		07/25/2022	MORGAN STANLEY	1,981.000	20,254		

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
SB14NJ-71-2	AMPLIFON SPA	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	8,180.000	205,059		
F0300Q-10-3	AMUNDI SA	B	07/20/2022	MORGAN STANLEY	8,430.000	453,097		
032654-10-5	ANALOG DEVICES INC		11/17/2022	Various	50,595.000	7,960,026		
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT INC		09/26/2022	EXCHANGE	29,441.250	711,369		
03662Q-10-5	ANSYS INC		09/30/2022	Various	5,711.000	1,312,159		
G0398N-12-8	ANTOFAGASTA ORD GBP0.05	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	29,448.000	375,154		
Q0429F-10-1	ANZ GROUP HOLDINGS LTD DEF	B	12/23/2022	EXCHANGE	46,779.000	645,520		
G0403H-10-8	AON PLC CLASS A		07/20/2022	MORGAN STANLEY	575.000	158,280		
03769M-10-6	APOLLO GLOBAL MANAGEMENT INC		07/20/2022	Various	19,112.000	969,991		
037833-10-0	APPLE INC.		12/16/2022	Various	107,966.000	15,233,886		
03820C-10-5	APPLIED INDUSTRIAL TECH INC		05/31/2022	Various	131.000	13,129		
038222-10-5	APPLIED MATERIALS INC		11/17/2022	Various	6,163.000	643,725		
G6095L-10-9	APTIV PLC		07/20/2022	Various	5,754.000	546,170		
03852U-10-6	ARAMARK		07/20/2022	MORGAN STANLEY	18,484.000	597,403		
G0450A-10-5	ARCH CAPITAL GROUP		07/20/2022	Various	12,976.000	567,830		
040337-84-2	ARIEL FUND		09/09/2022	DIRECT	140,924.460	10,000,000		
040413-10-6	ARISTA NETWORKS INC		09/07/2022	Various	7,793.000	937,264		
S62539-83-8	ARISTOCRAT LEISURE LTD	B	04/26/2022	Various	16,062.000	371,284		
F0392W-12-5	ARKEMA EUR10	B	07/20/2022	MORGAN STANLEY	2,896.000	265,607		
363576-10-9	ARTHUR J GALLAGHER & CO		07/20/2022	Various	5,367.000	854,281		
S60544-09-5	ASAHI GROUP HOLDINGS LTD	B	11/17/2022	Various	5,200.000	159,466		
S60546-03-3	ASAHI KASEI CORP	B	11/17/2022	Various	54,600.000	397,711		
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS INC		05/31/2022	Various	2,329.000	52,155		
00206R-10-2	AT&T INC		11/17/2022	Various	138,934.000	2,647,925		
04911A-10-7	ATLANTIC UNION BANKSHARES CORP		11/18/2022	Various	552.000	21,493		
G0751N-10-3	ATLANTICA SUSTAINABLE INFRASTRUCTU	D	12/09/2022	Various	3,386.000	102,823		
W1R924-25-2	ATLAS COPCO CLASS A	B	07/20/2022	Various	37,034.000	407,311		
SBKX3X-G2-6	AUCKLAND INTERNATIONAL AIRPORT LTD	B	07/20/2022	MORGAN STANLEY	60,473.000	280,106		
SB87CV-M3-2	AURIZON HOLDINGS LTD	B	11/17/2022	GOLDMAN, SACHS & CO.	90,083.000	222,665		
052769-10-6	AUTODESK INCORPORATED		09/07/2022	Various	13,582.000	2,554,632		
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		09/07/2022	Various	2,766.000	648,562		
053484-10-1	AVALONBAY CMNTYS INC		12/08/2022	Various	47,111.000	8,903,204		
05352A-10-0	AVANTOR INC		11/17/2022	Various	31,227.000	631,098		
053611-10-9	AVERY DENNISON CORP		11/17/2022	Various	2,085.000	387,497		
G0750C-10-8	AXALTA COATING SYSTEMS LTD		12/06/2022	Various	10,113.000	232,510		
05478C-10-5	AZEK COMPANY INC CLASS A		12/06/2022	Various	13,140.000	217,956		
056525-10-8	BADGER METER INC		05/31/2022	Various	1,498.000	124,877		
05722G-10-0	BAKER HUGHES CO		07/20/2022	Various	4,836.000	139,771		
058498-10-6	BALL CORP COM		11/17/2022	Various	15,751.000	856,382		
060505-10-4	BANK AMER CORP COM		07/20/2022	MORGAN STANLEY	172,689.000	5,760,905		
S60758-08-3	BANK HAPOALIM BM	B	06/14/2022	Various	24,430.000	212,101		
064058-10-0	BANK NEW YORK MELLON CORP		07/20/2022	Various	4,378.000	188,823		
06652K-10-3	BANKUNITED INC		07/01/2022	Various	1,272.000	50,698		
G08036-12-4	BARCLAYS ORD GBP0.25	B	04/26/2022	Various	614,841.000	1,117,643		
S20246-44-3	BARRICK GOLD CORP COM NPV	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	29,075.000	444,085		
S50865-77-3	BASF SE	B	09/07/2022	Various	21,400.000	910,140		
070830-10-4	BATH AND BODY WORKS INC		11/17/2022	Various	10,980.000	422,941		
071813-10-9	BAXTER INTL INC		11/17/2022	Various	9,396.000	543,686		
S50692-11-0	BAYER AG ORD NPV	B	09/07/2022	Various	11,587.000	585,982		
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	07/20/2022	MORGAN STANLEY	3,600.000	286,016		
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49	B	11/17/2022	Various	158,103.000	699,958		
07831C-10-3	BELLRING BRANDS INC		11/18/2022	Various	24,664.000	635,772		
08265T-20-8	BENTLEY SYSTEMS INC CLASS B		06/14/2022	Various	16,626.000	512,642		
G1093E-10-8	BIG YELLOW GROUP PLC	B	09/30/2022	Various	20,374.000	460,547		
090043-10-0	BILL COM HOLDINGS INC		09/30/2022	Various	1,813.000	192,124		
09073M-10-4	BIO TECHNE CORP		09/07/2022	Various	1,824.000	605,782		
09062X-10-3	BIOGEN INC		11/17/2022	Various	4,070.000	1,079,337		
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		03/04/2022	MORGAN STANLEY	9,659.000	737,175		

SCHEDULE D - PART 3

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

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09215C-10-5	BLACK KNIGHT INC		02/23/2022	MORGAN STANLEY	48,782.000	2,589,300		
09247X-10-1	BLACKROCK INC		07/20/2022	Various	4,380.000	2,637,959		
09260D-10-7	BLACKSTONE INC		09/07/2022	Various	19,100.000	1,856,985		
S73096-81-0	BNP PARIBAS S.A.	B	09/07/2022	Various	2,645.000	121,857		
097023-10-5	BOEING CO		11/17/2022	Various	11,711.000	1,884,927		
09857L-10-8	BOOKING HOLDINGS INC		09/07/2022	Various	692.000	1,320,956		
101121-10-1	BOSTON PPTYS INC		12/27/2022	Various	64,283.000	4,937,176		
101137-10-7	BOSTON SCI ENTIFIC CORP COM		07/20/2022	Various	21,615.000	775,234		
104674-10-6	BRADY CORPORATION		02/24/2022	NATIONAL BANK OF CANADA	108.000	4,868		
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS I		12/16/2022	Various	4,426.000	332,188		
11135F-10-1	BROADCOM INC		09/20/2022	Various	6,671.000	3,334,321		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		02/23/2022	MORGAN STANLEY	23,469.000	3,307,162		
SBPCPY-H2-0	BROOKFIELD ASSET MANAGEMENT VOTING	B	12/14/2022	DISTRIBUTION	9,690.760	2,743		
11271J-10-7	BROOKFIELD CORP CLASS A	B	12/16/2022	MERGER	38,763.000	1,256,857		
114340-10-2	BROOKS AUTOMATION INC		10/06/2022	Various	7,856.000	554,944		
115236-10-1	BROWN & BROWN		11/17/2022	GOLDMAN, SACHS & CO.	9,508.000	523,889		
115637-20-9	BROWN FORM AN CORP CLASS B		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	7,149.000	520,090		
117043-10-9	BRUNSWICK CORP.		05/31/2022	Various	1,188.000	93,233		
SBKDXJ-H5-0	BUDWEISER BREWING COMPANY APAC LTD	B	09/07/2022	Various	38,400.000	104,608		
122017-10-6	BURLINGTON STORES INC		11/17/2022	Various	5,677.000	860,801		
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		02/23/2022	MORGAN STANLEY	24,563.000	2,270,112		
12685J-10-5	CABLE ONE INC		11/17/2022	Various	693.000	466,160		
127055-10-1	CABOT CORP.		11/18/2022	Various	8,925.000	589,230		
12740C-10-3	CADENCE BANK		12/15/2022	Various	8,636.000	219,864		
127387-10-8	CADENCE DESIGN SYSTEMS INC		11/17/2022	Various	50,782.000	7,168,821		
12769G-10-0	CAESARS ENTERTAINMENT INC		06/30/2022	Various	14,493.000	570,879		
13100M-50-9	CALIX INC		11/18/2022	Various	586.000	29,800		
133131-10-2	CAMDEN PROP		07/18/2022	Various	5,552.000	699,552		
134429-10-9	CAMPBELL SOUP CO		06/14/2022	Various	8,789.000	399,372		
S21175-99-7	CANADIAN APARTMENT PROPERTIES REAL	B	11/17/2022	GOLDMAN, SACHS & CO.	6,696.000	212,157		
14040H-10-5	CAPITAL ONE FINL CORP		07/20/2022	Various	16,753.000	1,785,535		
141788-10-9	CARGURUS INC CLASS A		07/21/2022	Various	1,544.000	47,542		
S59229-61-7	CARL ZEISS MEDITEC AG	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	885.000	108,648		
142339-10-0	CARLISLE CORP.		11/17/2022	GOLDMAN, SACHS & CO.	1,813.000	447,340		
14316J-10-8	CARLYLE GROUP INC		11/17/2022	Various	10,047.000	287,344		
143658-30-0	CARNIVAL CORP		11/17/2022	Various	15,630.000	148,641		
14448C-10-4	CARRIER GLOBAL CORP		07/20/2022	Various	17,766.000	654,537		
146229-10-9	CARTER'S INC		11/18/2022	Various	2,380.000	180,738		
147448-10-4	CASELLA WASTE SYSTEMS INC-A		05/31/2022	CREDIT SUISSE	118.000	8,437		
147528-10-3	CASEYS GENERAL STORES, INC.		05/31/2022	Various	39.000	8,169		
W2084X-10-7	CASTELLUM	B	12/05/2022	Various	47,122.000	607,296		
149123-10-1	CATERPILLAR INC		09/07/2022	Various	8,587.000	1,553,045		
12504L-10-9	CBRE GROUP INC		06/14/2022	Various	13,411.000	946,548		
12514G-10-8	CDW CORP/DE		07/20/2022	Various	4,278.000	701,925		
150870-10-3	CELANESE CORP		07/20/2022	MORGAN STANLEY	7,233.000	835,122		
15202L-10-7	CENTERSPACE		11/18/2022	Various	2,082.000	189,177		
J05523-10-5	CENTRAL JAPAN RAILWAY CO	B	11/17/2022	Various	4,600.000	541,720		
156504-30-0	CENTURY COMMUNITIES INC		11/18/2022	Various	13,069.000	642,252		
15677J-10-8	CERIDIAN HCM HOLDING INC		07/20/2022	Various	34,422.000	1,923,019		
15687V-10-9	CERTARA		05/31/2022	Various	4,251.000	90,579		
125269-10-0	CF INDUSTRIES HOLDINGS		11/17/2022	Various	4,921.000	502,912		
159864-10-7	CHARLES RIVER LAB		11/17/2022	Various	1,132.000	268,884		
808513-10-5	CHARLES SCHWAB		09/07/2022	Various	30,208.000	2,074,424		
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		11/17/2022	Various	1,699.000	782,639		
16359R-10-3	CHEMED CORP		02/24/2022	NATIONAL BANK OF CANADA	14.000	6,395		
G2178K-10-0	CHEUNG KONG INFRASTRUCTURE HOLDING	B	11/17/2022	GOLDMAN, SACHS & CO.	23,500.000	118,218		

SCHEDULE D - PART 3

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

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16679L-10-9	CHEWY INC CLASS A		09/07/2022	Various	6,857.000	280,451		
169656-10-5	CHIPOTLE MEXICAN GRILL		07/20/2022	MORGAN STANLEY	559.000	768,558		
674215-20-7	CHORD ENERGY CORP		11/18/2022	Various	5,903.000	601,843		
H1467J-10-4	CHUBB LTD		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	7,289.000	1,411,734		
S73804-82-5	CIE DE ST-GOBAIN EUR4	B	07/20/2022	Various	6,197.000	275,797		
172062-10-1	CINCINNATI FINL CORP		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	3,051.000	302,141		
17243V-10-2	CINEMARK HOLDINGS INC		11/18/2022	Various	3,598.000	62,185		
172908-10-5	CINTAS COR P COM		02/23/2022	MORGAN STANLEY	8,975.000	3,266,092		
172755-10-0	CIRRUS LOGIC INC		11/18/2022	Various	8,201.000	676,288		
17275R-10-2	CISCO SYS INC		09/07/2022	Various	78,478.000	3,435,923		
172967-42-4	CITIGROUP INC		07/20/2022	Various	54,708.000	2,514,380		
174610-10-5	CITIZENS FINANCIAL GROUP		07/20/2022	MORGAN STANLEY	2,954.000	110,982		
184496-10-7	CLEAN HARBORS		11/21/2022	Various	289.000	33,983		
185123-10-6	CLEARWATER ANALYTICS HOLDINGS INC		11/02/2022	Various	11,863.000	198,921		
185899-10-1	CLEVELAND CLIFFS INC		11/17/2022	GOLDMAN, SACHS & CO.	23,037.000	339,796		
189054-10-9	CLOROX CO		06/14/2022	Various	2,327.000	290,037		
18915M-10-7	CLOUDFLARE INC CLASS A		07/20/2022	MORGAN STANLEY	11,218.000	594,554		
Y1660Q-10-4	CLP HOLDINGS LTD	B	11/17/2022	Various	31,000.000	245,760		
12572Q-10-5	CME GROUP INC.		11/17/2022	Various	9,934.000	1,883,469		
125896-10-0	CMS ENERGY CORP		11/17/2022	GOLDMAN, SACHS & CO.	6,602.000	386,547		
G25839-10-4	COCA-COLA EUROPACIFIC PARTNERS PLC	D	04/26/2022	Various	9,254.000	469,455		
S41779-88-5	COFINIMMO	B	08/03/2022	JONES TRADING	9,906.000	1,075,629		
192422-10-3	COGNEX CORP		09/07/2022	Various	10,066.000	477,921		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		11/17/2022	Various	7,605.000	474,114		
19260Q-10-7	COINBASE GLOBAL INC CLASS A		06/14/2022	Various	8,580.000	442,556		
Q26203-40-8	COLES GROUP LTD	B	01/20/2022	MORGAN STANLEY	45,582.000	537,169		
194162-10-3	COLGATE PALMOLIVE CO		09/30/2022	Various	15,575.000	1,156,755		
20030N-10-1	COMCAST CORP NEW CL A		11/17/2022	Various	90,817.000	3,111,390		
200525-10-3	COMMERCE BANCSHARES, INC.		12/22/2022	Various	679.000	44,709		
SB90LK-T4-1	COMMERZBANK AG	B	07/20/2022	MORGAN STANLEY	19,769.000	133,421		
S62150-35-4	COMMONWEALTH BANK OF AUSTRALIA	B	09/07/2022	Various	30,883.000	2,114,381		
205887-10-2	CONAGRA BRANDS INC		06/14/2022	GOLDMAN, SACHS & CO.	23,696.000	753,533		
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		02/23/2022	MORGAN STANLEY	4,515.000	959,347		
21037T-10-9	CONSTELLATION ENERGY CORP		11/17/2022	Various	27,665.330	1,213,273		
216648-40-2	COOPER COMPANIES INC		09/07/2022	Various	2,809.000	859,863		
219350-10-5	CORNING IN C COM		07/20/2022	Various	11,087.000	381,615		
22160N-10-9	COSTAR GROUP INC		07/20/2022	Various	18,693.000	1,047,293		
22160K-10-5	COSTCO WHS L CORP NEW COM		07/20/2022	MORGAN STANLEY	4,858.000	2,374,837		
127097-10-3	COTERRA ENERGY INC		11/17/2022	Various	25,921.000	720,919		
22266L-10-6	COUPA SOFTWARE INC		11/17/2022	Various	4,836.000	233,772		
222795-50-2	COUSINS PROPERTIES REIT INC		09/21/2022	Various	51,968.000	1,440,897		
22663K-10-7	CRINETICS PHARMACEUTICALS INC		12/27/2022	Various	18,210.000	364,602		
G25536-15-5	CRODA INTERNATIONAL PLC	B	09/30/2022	Various	2,020.000	153,970		
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		11/17/2022	Various	20,020.000	3,465,022		
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		11/17/2022	Various	13,018.000	2,316,131		
229663-10-9	CUBESMART		12/19/2022	Various	132,129.000	5,517,927		
229899-10-9	CULLEN FROST BANKERS, INC.		12/22/2022	Various	992.000	122,156		
231021-10-6	CUMMINS IN C COM		07/20/2022	Various	4,563.000	928,251		
G2717B-10-8	CUSHMAN AND WAKEFIELD PLC		12/16/2022	Various	21,958.000	300,460		
23282W-60-5	CYTOKINETICS INC		11/08/2022	Various	7,699.000	327,100		
23331A-10-9	D R HORTON INC COM		07/20/2022	Various	4,735.000	331,078		
SB0J7D-91-9	DAIICHI SANKYO LTD	B	03/04/2022	MORGAN STANLEY	33,500.000	747,291		
SBP6VL-04-0	DAIMLER TRUCK AG	B	03/04/2022	MORGAN STANLEY	54,910.000	1,338,498		
D1668R-12-3	DAIMLERCHRYSLER	B	07/20/2022	MORGAN STANLEY	17,764.000	1,088,586		
235851-10-2	DANAHER CO RP COM		07/20/2022	MORGAN STANLEY	34,570.000	9,038,540		
F24571-45-1	DASSAULT SYSTEMES	B	11/17/2022	Various	6,993.000	264,139		
23804L-10-3	DATADOG INC CLASS A		11/17/2022	Various	10,830.000	936,966		

SCHEDULE D - PART 3

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

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23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		07/20/2022	MORGAN STANLEY	801.000	69,022		
243537-10-7	DECKERS OUTDOOR CORP		11/18/2022	Various	534.000	123,797		
244199-10-5	DEERE & CO.		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,992.000	728,952		
24477E-10-3	DEFINITIVE HEALTHCARE CORP CLASS A		12/23/2022	Various	18,451.000	312,339		
SBZCNB-42-5	DELIVERY HERO	B	07/20/2022	MORGAN STANLEY	5,718.000	243,815		
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	7,893.000	299,776		
24869P-10-4	DENNYS CORP		11/18/2022	Various	3,863.000	43,163		
24906P-10-9	DENTSPLY SIRONA INC		11/17/2022	Various	10,091.000	309,693		
J1207N-10-8	DENTSU GROUP INC	B	07/20/2022	MORGAN STANLEY	9,500.000	309,397		
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	B	07/20/2022	MORGAN STANLEY	22,515.000	193,784		
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	B	03/04/2022	MORGAN STANLEY	9,223.000	1,437,595		
S52874-88-0	DEUTSCHE LUFTHANSA AG	B	07/20/2022	MORGAN STANLEY	53,162.000	340,105		
S46178-59-6	DEUTSCHE POST AG COM STK	B	09/07/2022	Various	28,165.000	1,091,125		
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	01/20/2022	MORGAN STANLEY	41,057.000	760,172		
252131-10-7	DEXCOM INC		09/07/2022	Various	14,401.000	3,064,486		
253868-10-3	DIGITAL REALTY TRUST INC		12/27/2022	Various	78,700.000	9,065,449		
254687-10-6	DISNEY WALT CO		11/17/2022	Various	48,109.000	4,858,126		
G28923-10-3	DIVERSEY HOLDINGS LTD		05/31/2022	Various	4,492.000	42,716		
R1R15X-10-0	DNB BANK	B	06/14/2022	GOLDMAN, SACHS & CO.	2,085.000	38,512		
256163-10-6	DOCUSIGN INC		11/17/2022	Various	11,242.000	533,320		
256677-10-5	DOLLAR GENERAL CORP		07/20/2022	Various	777.000	178,726		
25746U-10-9	DOMINION ENERGY INC		11/17/2022	Various	6,540.000	381,740		
SB07SF-G7-6	DOMINOS PIZZA ENTERPRISES LTD	B	11/17/2022	GOLDMAN, SACHS & CO.	1,989.000	85,808		
25862V-10-5	DOUBLEVERIFY HOLDINGS INC		11/18/2022	Various	18,819.000	411,332		
25960R-10-5	DOUGLAS DYNAMICS INC		05/31/2022	Various	778.000	28,055		
25960P-10-9	DOUGLAS EMMETT INC		12/16/2022	Various	29,586.000	727,739		
260003-10-8	DOVER CORP COM		07/20/2022	MORGAN STANLEY	3,129.000	393,315		
26210V-10-2	DRIVEN BRANDS HOLDINGS INC		12/28/2022	Various	8,999.000	252,745		
26210C-10-4	DROPBOX INC CLASS A		09/30/2022	Various	9,043.000	204,228		
268150-10-9	DYNATRACE INC		11/17/2022	Various	9,023.000	331,415		
277276-10-1	EASTGROUP PROPERTY		07/13/2022	Various	367.000	58,207		
G29183-10-3	EATON CORP PLC		09/07/2022	Various	8,017.000	1,085,090		
278642-10-3	EBAY INC		11/17/2022	Various	23,019.000	997,920		
281020-10-7	EDISON INTL		11/17/2022	Various	9,828.000	588,108		
S63072-00-3	EISAI LTD	B	04/26/2022	Various	9,500.000	475,770		
285512-10-9	ELECTRONIC ARTS INC		11/17/2022	Various	7,910.000	1,010,320		
532457-10-8	ELI LILLY & CO		02/23/2022	MORGAN STANLEY	5,795.000	1,407,536		
29082K-10-5	EMBECTA CORP		06/30/2022	Various	3,240.800	95,354		
SBMDTR-73-1	EMBRACER GROUP	B	11/17/2022	Various	23,124.000	130,549		
291011-10-4	EMERSON ELEC CO		07/20/2022	MORGAN STANLEY	8,080.000	667,650		
29261A-10-0	ENCOMPASS HEALTH CORP		08/02/2022	Various	1,510.000	86,757		
29332G-10-2	ENHABIT INC		07/01/2022	DISTRIBUTION	6,900.500	158,504		
29355A-10-7	ENPHASE ENERGY INC		03/04/2022	MORGAN STANLEY	4,981.000	670,891		
29404K-10-6	ENVESTNET INC		11/09/2022	Various	1,019.000	63,180		
29415F-10-4	ENVISTA HOLDINGS CORP		02/24/2022	NATIONAL BANK OF CANADA	141.000	6,710		
29414B-10-4	EPAM SYSTEMS INC		09/30/2022	Various	1,454.000	404,735		
W3R27C-10-2	EQT	B	07/20/2022	Various	11,800.000	265,903		
26884L-10-9	EQT CORPORATION		11/17/2022	Various	8,286.000	339,760		
294429-10-5	EQUIFAX IN C COM		11/17/2022	Various	3,356.000	667,878		
29444U-70-0	EQUINIX REIT INC		12/27/2022	Various	8,851.000	5,924,625		
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		11/17/2022	Various	173,335.000	13,053,141		
29530P-10-2	ERIE IDEMNITY CO CL A		07/20/2022	MORGAN STANLEY	578.000	111,392		
S52898-37-6	ERSTE GROUP BANK	B	09/07/2022	Various	918.000	21,112		
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST		11/18/2022	Various	3,127.000	74,241		
297178-10-5	ESSEX PROPERTY		11/17/2022	Various	3,772.000	782,765		
518439-10-4	ESTEE LAUDER COS.		07/20/2022	Various	1,931.000	464,946		
29786A-10-6	ETSY INC		07/20/2022	MORGAN STANLEY	8,046.000	745,542		

SCHEDULE D - PART 3

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

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N31068-19-5	EUROCOMMERCIAL PROPERTIES NV	B	12/06/2022	JONES TRADING	14,203.000	346,578		
L31839-13-4	EUROFINS SCIENTIFIC	B	11/17/2022	Various	784.000	54,250		
29977A-10-5	EVERCORE PARTNETS INC C-A		09/06/2022	Various	5,793.000	692,418		
30040W-10-8	EVERSOURCE ENERGY		11/17/2022	GOLDMAN, SACHS & CO.	621.000	48,500		
W3287P-11-5	EVOLUTION GAMING GROUP	B	04/26/2022	Various	3,448.000	318,431		
30063P-10-5	EXACT SCIENCES CORP		09/07/2022	Various	9,654.000	360,770		
30212P-30-3	EXPEDIA IN C DEL COM		07/20/2022	MORGAN STANLEY	7,298.000	753,008		
302130-10-9	EXPEDITORS INTL WA INC COM		04/26/2022	Various	13,402.000	1,318,757		
SB19NL-V4-3	EXPERIAN PLC COMMON STOCK	B	06/14/2022	GOLDMAN, SACHS & CO.	2,158.000	60,821		
30225T-10-2	EXTRA SPACE STORAGE INC		10/05/2022	Various	4,043.000	641,786		
30190A-10-4	F&G ANNUITIES AND LIFE INC WHEN IS		12/01/2022	DISTRIBUTION	1,150.420	23,722		
315616-10-2	F5 NETWORKS INC		11/17/2022	Various	2,147.000	316,275		
30303M-10-2	FACEBOOK INC		09/07/2022	Various	36,399.000	6,458,203		
303075-10-5	FACTSET RESEARCH SYSTEMS		06/14/2022	GOLDMAN, SACHS & CO.	1,143.000	400,873		
303250-10-4	FAIR ISAAC INC		06/14/2022	Various	1,076.000	408,245		
311900-10-4	FASTENAL CO		09/07/2022	Various	14,478.000	728,871		
313745-10-1	FEDERAL REALTY INVESTMENT TRUST RE		12/02/2022	BANK OF AMERICA/MERRILL LYNCH	20,883.000	2,278,910		
31428X-10-6	FEDEX CORP		11/17/2022	Various	8,425.000	1,696,388		
SBD6G5-07-6	FERRARI NV	B	07/20/2022	Various	624.000	123,668		
E49512-11-9	FERROVIAL SA	B	11/25/2022	Various	414.000	11,146		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		11/17/2022	Various	28,412.000	2,274,055		
316773-10-0	FIFTH THIRD BANCORP		07/20/2022	Various	11,647.000	407,122		
31846B-10-8	FIRST ADVANTAGE CORP		12/19/2022	Various	16,341.000	236,978		
31946M-10-3	FIRST CITIZENS BCSH CL A		04/26/2022	Various	1,154.000	710,922		
320209-10-9	FIRST FINL BANCORP		06/30/2022	Various	202.000	4,805		
32051X-10-8	FIRST HAWAIIAN INC		06/30/2022	Various	192.000	5,241		
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		09/30/2022	Various	50,478.000	2,606,442		
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT		12/30/2022	Various	29,439.000	1,111,427		
33616C-10-0	FIRST REPUBLIC BANK		11/17/2022	Various	8,882.000	1,190,912		
337932-10-7	FIRSTENERGY CORP		07/20/2022	MORGAN STANLEY	23,168.000	873,202		
337738-10-8	FISERV INC COM		07/20/2022	Various	14,582.000	1,326,195		
339041-10-5	FLEETCOR TECHNOLOGIES I		11/17/2022	GOLDMAN, SACHS & CO.	2,063.000	387,308		
34354P-10-5	FLOWSERVE CORPORATION		11/18/2022	Various	20,173.000	693,671		
343412-10-2	FLUOR CORP		11/18/2022	Various	2,669.000	72,716		
SBWT6H-89-8	FLUTTER ENTERTAINMENT PLC	B	07/20/2022	Various	3,005.000	291,548		
31620R-30-3	FNF GROUP INC		07/20/2022	Various	6,619.000	250,529		
34417P-10-0	FOCUS FINANCIAL PARTNERS INC CLASS		09/23/2022	Various	5,136.000	223,973		
345370-86-0	FORD MTR C O DEL COM PAR U		07/20/2022	Various	46,132.000	587,260		
346375-10-8	FORMFACTOR INC		11/18/2022	Various	3,513.000	105,408		
34959E-10-9	FORTINET INC		11/17/2022	Various	22,616.000	1,224,430		
34959J-10-8	FORTIVE CORP		09/07/2022	Various	2,755.000	178,634		
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		07/20/2022	Various	8,782.000	580,315		
354613-10-1	FRANKLIN RES INC		04/26/2022	Various	847.000	21,836		
35671D-85-7	FREEPORT MCMORAN INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	26,364.000	748,210		
358039-10-5	FRESHPET INC		12/30/2022	Various	7,148.000	380,024		
J14208-10-2	FUJI FILM HLDGS CO NPV	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	11,400.000	553,165		
S63569-45-3	FUJITSU LTD	B	09/30/2022	Various	200.000	22,499		
14064D-87-3	FULLER THLR BHVRL SL CP ET CL R6		12/23/2022	DIRECT	3,434.690	120,966		
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		12/27/2022	Various	69,690.000	3,661,367		
H2906T-10-9	GARMIN LTD		09/07/2022	Various	9,908.000	898,953		
G39108-10-8	GATES INDUSTRIAL PLC		05/31/2022	Various	4,037.000	52,442		
361448-10-3	GATX CORP.		11/18/2022	Various	1,998.000	198,635		
F4268U-17-1	GECINA	B	12/05/2022	Various	3,987.000	399,974		
368736-10-4	GENERAC HOLDINGS INC		12/30/2022	Various	5,136.000	839,094		
369604-30-1	GENERAL ELECTRIC		09/07/2022	Various	33,423.000	2,360,111		
370334-10-4	GENERAL MLS INC		06/14/2022	Various	10,737.000	713,474		

SCHEDULE D - PART 3

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

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37045V-10-0	GENERAL MOTORS CO		09/07/2022	Various	14,822.000	594,510		
372460-10-5	GENUINE PARTS CO		07/20/2022	MORGAN STANLEY	901.000	128,411		
W3443C-10-7	GETINGE B	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	5,261.000	102,246		
375558-10-3	GILEAD SCIENCES INC		09/07/2022	Various	43,557.000	2,702,107		
377322-10-2	GLAUKOS CORP		12/07/2022	Various	3,366.000	164,574		
379577-20-8	GLOBUS MEDICAL INC.		11/18/2022	Various	2,093.000	125,979		
SB8RBZ-V7-1	GLP J-REIT REIT	B	11/17/2022	GOLDMAN, SACHS & CO.	254.000	280,349		
38141G-10-4	GOLDMAN SA CHS GROUP INC		07/20/2022	MORGAN STANLEY	11,176.000	3,592,525		
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		11/18/2022	Various	3,151.000	66,980		
SBN7SW-P6-6	GSK	B	09/30/2022	Various	39,970.400	631,063		
40171V-10-0	GUIDEWIRE SOFTWARE INC		11/17/2022	Various	13,525.000	873,913		
G427A6-10-3	GVC HOLDINGS PLC	B	07/20/2022	MORGAN STANLEY	16,727.000	232,263		
405024-10-0	HAEMONETICS CORP		11/18/2022	Various	2,226.000	137,051		
J19174-10-1	HAKUHODO DY HOLDINGS	B	09/07/2022	Various	51,800.000	496,409		
SBMX86-B7-2	HALEON PLC	B	09/07/2022	Various	92,261.000	309,633		
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE INFRA		11/18/2022	Various	5,417.000	209,341		
418056-10-7	HASBRO INC COM		11/17/2022	Various	8,744.000	624,054		
421298-10-0	HAYWARD HOLDINGS INC		12/20/2022	Various	9,642.000	135,162		
40412C-10-1	HCA Healthcare Inc		07/20/2022	Various	2,456.000	439,363		
42226K-10-5	HEALTHCARE REALTY TRUST INC CLASS		11/17/2022	Various	12,478.000	239,203		
42226A-10-7	HEALTHEQUITY INC		05/31/2022	Various	255.000	15,043		
42250P-10-3	HEALTHPEAK PROPERTIES INC		10/18/2022	Various	225,981.000	6,311,669		
422806-20-8	HEICO CORP CL A		07/20/2022	MORGAN STANLEY	1,581.000	179,538		
42328H-10-9	HELIOS TECHNOLOGIES INC		11/18/2022	Various	2,877.000	160,171		
SBYWH8-S0-4	HELLOFRESH	B	09/07/2022	Various	9,753.000	242,945		
W41422-10-1	HENNES & MAURITZ SEKO.25'B'	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	23,168.000	281,325		
426281-10-1	HENRY JACK & ASSOCIATES		09/30/2022	Various	1,481.000	262,300		
42704L-10-4	HERC HOLDINGS INC		11/18/2022	Various	4,943.000	479,739		
F48051-10-0	HERMES INTERNATIONAL	B	06/14/2022	Various	192.000	196,270		
42824C-10-9	HEWLETT PACKARD ENTERPRISE		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	10,993.000	146,097		
W4R431-11-2	HEXAGON CLASS B	B	06/14/2022	GOLDMAN, SACHS & CO.	3,657.000	39,169		
431284-10-8	HIGHWOODS PROPERTIES		12/05/2022	Various	45,605.000	1,337,367		
SB0LCW-08-0	HIKMA PHARMACEUTICALS PLC	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	31,323.000	462,960		
431636-10-9	HILLMAN SOLUTIONS CORP		12/21/2022	Various	21,973.000	191,603		
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		11/17/2022	Various	8,344.000	1,099,807		
J20454-12-0	HITACHI	B	07/20/2022	Various	8,000.000	386,380		
H36940-13-0	HOLCIM	B	07/20/2022	MORGAN STANLEY	42,888.000	1,942,994		
437076-10-2	HOME DEPOT INC		04/26/2022	Various	11,852.000	3,786,215		
438516-10-6	HONEYWELL INTERNATIONAL INC		09/07/2022	Various	50,022.000	8,971,559		
S64365-57-0	HONG KONG AND CHINA GAS	B	11/17/2022	Various	570,000.000	508,208		
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L	B	09/07/2022	Various	35,600.000	1,459,123		
G46188-10-1	HORIZON THERAPEUTICS PUBLIC PLC		11/17/2022	Various	5,720.000	429,686		
44107P-10-4	HOST HOTELS & RESORTS INC		11/17/2022	Various	184,419.000	3,279,892		
443573-10-0	HUBSPOT INC		07/20/2022	MORGAN STANLEY	2,842.000	879,002		
S44491-37-1	HUFVUDSTADEN A	B	09/30/2022	Various	58,674.000	746,537		
444859-10-2	HUMANA INC COM		02/23/2022	MORGAN STANLEY	6,614.000	2,736,609		
445658-10-7	HUNT TRANSPORT SVC		07/20/2022	Various	2,467.000	406,818		
W4235G-11-6	HUSQVARNA B	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	40,897.000	261,405		
449253-10-3	IAA INC		05/31/2022	Various	1,790.000	67,643		
SB288C-92-0	IBERDROLA	B	08/01/2022	Various	2,133.000	22,833		
F4931M-11-9	ICADE S.A.	B	11/02/2022	JONES TRADING	10,091.000	380,357		
44930G-10-7	ICU MEDICAL		12/21/2022	Various	3,999.000	812,487		
J23426-10-9	IIDA GROUP HOLDINGS LTD	B	11/17/2022	GOLDMAN, SACHS & CO.	7,000.000	111,622		
452308-10-9	ILLINOIS TOOL WKS INC		09/07/2022	Various	6,071.000	1,194,822		
452327-10-9	ILLUMINA INC		07/20/2022	Various	5,297.000	1,062,896		
N44445-10-9	IMMATICS NV	D	09/29/2022	Various	28,006.000	339,256		
S04544-92-0	IMPERIAL TOBACCO GROUP	B	03/04/2022	MORGAN STANLEY	23,647.000	481,081		
SBP9DL-90-1	INDITEX SA	B	04/26/2022	Various	4,116.000	89,290		
D35415-10-4	INFINEON TECHNOLOGIES AG	B	11/17/2022	Various	976.000	32,372		

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
T6032P-10-2	INFRASTRUTTURE WIRELESS ITALIANE	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	49,701.000	462,235		
45784P-10-1	INSULET CORP		07/20/2022	MORGAN STANLEY	17,560.000	4,085,112		
458140-10-0	INTEL CORP		09/30/2022	Various	95,442.000	2,925,297		
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		07/20/2022	Various	7,437.000	732,098		
460690-10-0	INTERPUBLIC GROUP OF COS INC		07/20/2022	Various	19,468.000	567,006		
G4911B-10-8	INTERTEK GROUP PLC	B	09/07/2022	Various	3,919.000	178,470		
S40768-36-8	INTESA SANPAOLO EURO.52	B	09/07/2022	Various	125,114.000	210,663		
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		11/17/2022	Various	8,352.000	817,494		
461202-10-3	INTUIT INC.		07/20/2022	Various	5,058.000	2,130,054		
46120E-60-2	INTUITIVE SURGICAL INC		07/20/2022	MORGAN STANLEY	9,101.000	1,995,121		
S888GG7-K6-6	INVESTEC GSF US DOLLAR MONEY FUND	D	07/20/2022	Various	162,577.570	3,254,093		
46187W-10-7	INVITATION HOMES INC		11/17/2022	Various	389,319.000	13,880,249		
46266C-10-5	IQVIA HOLDINGS INC		09/07/2022	Various	700.000	150,598		
464287-18-4	ISHARES CHINA LARGE-CAP ETF		06/24/2022	BANK OF AMERICA/MERRILL LYNCH	40,000.000	1,347,999		
464286-10-3	ISHARES MSCI AUSTRALIA ETF INC		11/01/2022	BANK OF AMERICA/MERRILL LYNCH	33,214.000	698,490		
46434G-82-2	ISHARES MSCI JAPAN ETF		11/01/2022	BANK OF AMERICA/MERRILL LYNCH	23,826.000	1,201,307		
46435G-33-4	ISHARES MSCI UNITED KINGDOM ETF		12/01/2022	BANK OF AMERICA/MERRILL LYNCH	10,854.000	345,591		
464287-52-3	ISHARES SEMICONDUCTOR ETF		12/01/2022	BANK OF AMERICA/MERRILL LYNCH	3,268.000	1,259,374		
464287-83-8	ISHARES US BASIC MATERIALS ETF TRU		12/01/2022	Various	9,479.000	1,255,494		
464287-81-2	ISHARES US CONSUMER STAPLES ETF		11/01/2022	CITADEL SECURITIES LLC	8,772.000	1,745,257		
S64671-04-3	ISUZU MOTORS LTD	B	07/20/2022	MORGAN STANLEY	35,900.000	398,411		
S64557-89-5	ITO EN LTD	B	11/17/2022	GOLDMAN, SACHS & CO.	6,800.000	266,396		
N47017-10-3	IVECO GROUP NV	B	06/30/2022	Various	10,650.400	113,246		
46982L-10-8	JACOBS SOLUTIONS INC		08/29/2022	EXCHANGE	8,575.000	1,007,198		
47074L-10-5	JAMF HOLDING CORP		12/09/2022	Various	22,241.000	656,324		
J25979-12-1	JAPAN AIRLINES LTD	B	07/20/2022	MORGAN STANLEY	36,900.000	612,926		
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	03/22/2022	MORGAN STANLEY	41,200.000	713,695		
S65437-92-3	JFE HOLDINGS INC	B	07/20/2022	MORGAN STANLEY	12,300.000	135,789		
478160-10-4	JOHNSON & JOHNSON		02/23/2022	MORGAN STANLEY	16,650.000	2,684,313		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		09/07/2022	Various	12,770.000	727,379		
46625H-10-0	JP MORGAN CHASE & CO		04/26/2022	BANK OF AMERICA/MERRILL LYNCH	44,384.000	5,460,120		
48121L-69-2	JPMORGAN GLOBAL ALLOCATION CL I		12/16/2022	DIRECT	563,697.860	10,000,000		
48203R-10-4	JUNIPER NETWORKS INC		07/20/2022	Various	40,885.000	1,163,026		
SBYQ7H-Z6-7	JUST EAT TAKEAWA NV	B	07/20/2022	MORGAN STANLEY	26,283.000	439,824		
S66895-33-5	KAKAKU.COM INC	B	11/17/2022	GOLDMAN, SACHS & CO.	14,300.000	241,369		
S64873-62-3	KEIO CORP	B	11/17/2022	GOLDMAN, SACHS & CO.	12,400.000	442,050		
487836-10-8	KELLOGG CO.		11/17/2022	GOLDMAN, SACHS & CO.	3,809.000	266,744		
488401-10-0	KEMPER CORP		11/18/2022	Various	2,506.000	133,205		
489170-10-0	KENNAMETAL, INC.		11/18/2022	Various	5,513.000	135,705		
G52416-10-7	KERRY A	B	06/14/2022	Various	3,753.000	357,673		
S44900-05-8	KESKO OYJ	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	12,065.000	251,901		
493267-10-8	KEYCORP NEW COM		07/20/2022	MORGAN STANLEY	30,762.000	558,023		
49338L-10-3	KEYSIGHT TECHNOLOGIES		09/07/2022	Various	1,498.000	254,166		
49427F-10-8	KILROY REALTY CORPORATION		07/18/2022	Various	41,826.000	2,250,317		
494368-10-3	KIMBERLY-CLARK CORP		09/30/2022	Various	11,918.000	1,458,644		
49446R-10-9	KIMCO REALTY CORP		06/14/2022	GOLDMAN, SACHS & CO.	17,142.000	329,126		
SB03Z8-41-9	KINROSS GOLD CORP COM	B	07/20/2022	MORGAN STANLEY	151,854.000	488,498		
49714P-10-8	KINSALE CAPITAL GROUP INC		12/30/2022	Various	410.000	88,133		
497266-10-6	KIRBY CORP		11/18/2022	Various	1,205.000	78,663		
48251W-10-4	KKR AND CO INC CLASS A		07/20/2022	Various	7,290.000	343,359		
482480-10-0	KLA CORP		11/17/2022	Various	3,704.000	1,181,728		
S75825-56-2	KLEPIERRE REIT SA	B	11/02/2022	JONES TRADING	18,989.000	380,163		
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		06/30/2022	Various	452.000	21,786		
J35759-12-5	KOMATSU LTD NPV	B	07/20/2022	Various	20,200.000	444,882		
X4551T-10-5	KONE B	B	09/07/2022	Various	3,692.000	143,271		
500754-10-6	KRAFT HEINZ ORD		06/14/2022	Various	7,426.000	268,376		
501575-10-4	KYMERA THERAPEUTICS INC		06/10/2022	Various	9,081.000	273,254		
50540R-40-9	LABORATORY CORP AMER HLDGS		09/07/2022	Various	823.000	194,168		

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SB1YXB-J7-6	L'AIR LIQUIDE S.A.	B	09/07/2022	Various	1,664.000	213,954		
512807-10-8	LAM RESEARCH CORP.		11/17/2022	Various	4,430.000	2,005,739		
515098-10-1	LANDSTAR SYSTEMS INC		05/31/2022	Various	451.000	67,765		
S65062-67-1	LASERTEC CORP	B	11/17/2022	Various	700.000	132,620		
50189K-10-3	LCI INDUSTRIES		12/22/2022	Various	769.000	74,645		
521865-20-4	LEAR CORP		04/26/2022	BANK OF AMERICA/MERRILL LYNCH	10,413.000	1,301,754		
SB9G6L-89-3	LEG IMMOBILIEN AG	B	12/05/2022	Various	10,679.000	813,796		
F56196-18-5	LEGRAND	B	09/07/2022	Various	4,783.000	350,562		
525327-10-2	LEIDOS HOLDINGS INC		02/23/2022	MORGAN STANLEY	22,997.000	2,093,877		
Q55368-11-4	LEND LEASE GROUP	B	11/17/2022	GOLDMAN, SACHS & CO.	23,460.000	125,641		
526057-10-4	LENNAR COR P CL A		06/14/2022	Various	3,892.000	269,093		
526107-10-7	LENNOX INTERNATIONAL INC		07/20/2022	Various	2,390.000	528,094		
52661A-10-8	LEONARDO DRS INC		12/19/2022	Various	7,700.000	91,940		
527064-10-9	LESLIES INC		07/21/2022	Various	4,453.000	83,525		
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		07/20/2022	MORGAN STANLEY	18,955.000	738,108		
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	8,604.000	351,301		
53223X-10-7	LIFE STORAGE INC		10/05/2022	Various	22,892.000	2,773,882		
53229C-10-7	LIGHTSPEED COMMERCE INC	B	11/17/2022	GOLDMAN, SACHS & CO.	6,032.000	93,933		
533900-10-6	LINCOLN ELEC HLDGS		07/01/2022	Various	475.000	59,995		
G5494J-10-3	LINDE PLC	D	11/17/2022	Various	19,264.000	5,960,223		
H49983-18-4	LINDT & SPRUENGLI PART	B	06/14/2022	Various	18.000	168,798		
SB18ZR-K2-5	LOGITECH INTERNATIONAL	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	9,115.000	436,783		
S73333-78-3	LONZA GROUP AG	B	07/20/2022	Various	210.000	108,233		
546347-10-5	LOUISIANA-PACIFIC CORP.		11/18/2022	Various	410.000	27,210		
548661-10-7	LOWES COS INC USD0.50		11/17/2022	Various	10,509.000	1,926,504		
550021-10-9	LULULEMON ATHLETICA INC	C	11/17/2022	Various	6,002.000	1,903,793		
55087P-10-4	LYFT INC CLASS A		11/17/2022	Various	29,413.000	373,973		
55261F-10-4	M & T BANK CORP		11/17/2022	Various	4,652.000	781,024		
55405Y-10-0	M A-COM TECHNOLOGY SOLUTIONS HOLDI		11/03/2022	Various	9,166.000	475,024		
SB02K2-M3-6	M3 INC	B	09/07/2022	Various	12,600.000	371,162		
559663-10-9	MAGNOLIA OIL GAS CORP CLASS A		11/18/2022	Various	9,051.000	211,893		
56064L-28-0	MAINSTAY CBRE GLOBAL INFRA CL R6		12/27/2022	DIRECT	805,769.740	10,288,172		
S65558-05-8	MAKITA CORP	B	11/17/2022	Various	25,000.000	543,615		
56585A-10-2	MARATHON PETROLEUM CORP		07/20/2022	MORGAN STANLEY	1,340.000	118,979		
57060D-10-8	MARKETAXESS HOLDINGS INC		04/26/2022	Various	4,614.000	1,203,377		
571903-20-2	MARRIOTT I NTL INC NEW CL A		11/17/2022	Various	5,909.000	932,517		
571748-10-2	MARSH + MCLENNAN COS INC		07/20/2022	MORGAN STANLEY	2,385.000	365,978		
573284-10-6	MARTIN MARIETTA MATERIALS		07/20/2022	Various	3,123.000	995,227		
574599-10-6	MASCO CORP		04/26/2022	Various	24,916.000	1,313,821		
574795-10-0	MASIMO CORP		07/20/2022	Various	2,814.000	346,291		
57638P-10-4	MASTERBRAND INC		12/19/2022	DISTRIBUTION	12,648.000	987		
579780-20-6	MCCORMICK & CO.		11/17/2022	GOLDMAN, SACHS & CO.	6,066.000	504,206		
580135-10-1	MCDONALDS CORP		07/20/2022	MORGAN STANLEY	22,100.000	5,364,504		
580589-10-9	MCGRATH RENTCORP.		11/18/2022	Various	507.000	41,837		
G5960L-10-3	MEDTRONIC PLC		09/07/2022	Various	35,986.000	3,134,740		
SB60DQ-V3-9	MEIJI HOLDINGS LTD	B	11/17/2022	GOLDMAN, SACHS & CO.	14,500.000	686,785		
58733R-10-2	MERCADOLIBRE INC	C	11/17/2022	Various	1,656.000	1,388,909		
SB0LMF-87-0	MERCIALYS REIT SA	B	11/02/2022	JONES TRADING	32,609.000	284,385		
58933Y-10-5	MERCK & CO. INC.		02/23/2022	MORGAN STANLEY	80,140.000	6,077,818		
589378-10-8	MERCURY SYSTEMS INC		11/18/2022	Various	2,164.000	121,955		
SBNGNB-77-5	MERLIN PROPERTIES REIT SA	B	09/28/2022	Various	33,542.000	357,247		
59151K-10-8	METHANEX CORP	A	11/18/2022	Various	1,122.000	44,065		
592688-10-5	METTLER TOLEDO INTERNATIONAL		09/07/2022	Various	325.000	406,406		
552848-10-3	MGIC INVT CORP WIS		12/15/2022	Various	22,989.000	317,476		
595017-10-4	MICROCHIP TECHNOLOGY INC		11/17/2022	Various	39,675.000	2,614,023		
595112-10-3	MICRON TEC HNOLOGY INC COM		11/17/2022	Various	30,248.000	1,834,835		
594918-10-4	MICROSOFT CORP		11/17/2022	Various	86,058.000	23,407,660		
59522J-10-3	MID AMERICA APT		12/08/2022	Various	43,119.000	7,086,811		

SCHEDULE D - PART 3

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J43293-10-9	MISUMI GROUP INC	B	07/20/2022	MORGAN STANLEY	10,900.000	257,745		
SBQJQT-J0-4	MITSUBISHI CHEM HOLDINGS	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	136,300.000	687,897		
S65973-02-6	MITSUI & CO NPV	B	07/20/2022	MORGAN STANLEY	25,500.000	547,400		
S65973-68-7	MITSUI CHEMICALS INC	B	07/20/2022	MORGAN STANLEY	45,600.000	938,673		
J4509L-10-1	MITSUI FUDOSAN CO JPY50	B	04/26/2022	BANK OF AMERICA/MERRILL LYNCH	30,500.000	638,453		
60770K-10-7	MODERNA INC		09/07/2022	Various	19,582.000	2,669,526		
60786M-10-5	MOELIS ORD CLASS A		12/30/2022	Various	5,115.000	230,807		
60855R-10-0	MOLINA HEALTHCARE INC		07/20/2022	MORGAN STANLEY	359.000	107,391		
609027-10-7	MONARCH CASINO & RESORT INC		05/31/2022	Various	1,412.000	101,937		
609207-10-5	MONDELEZ INTERNATIONAL INC		09/07/2022	Various	25,394.000	1,524,131		
60937P-10-6	MONGODB INC CLASS A		11/17/2022	Various	1,896.000	310,546		
609839-10-5	MONOLITHIC POWER SYSTEMS		11/17/2022	Various	4,354.000	1,849,165		
61174X-10-9	MONSTER BEVERAGE CORP		09/07/2022	Various	3,342.000	316,391		
617446-44-8	MORGAN STANLEY		07/20/2022	Various	17,680.000	1,354,440		
617700-10-9	MORNINGSTAR INC		12/28/2022	Various	1,012.000	242,324		
61945C-10-3	MOSAIC COMPANY		11/17/2022	Various	12,194.000	644,740		
620076-30-7	MOTOROLA SOLUTIONS INC		09/07/2022	Various	4,888.000	1,078,413		
553498-10-6	MSA SAFETY INC		10/14/2022	Various	604.000	78,532		
55354G-10-0	MSCI INC A		07/20/2022	Various	2,905.000	1,153,313		
J46840-10-4	MURATA MANUFACTURING CO LTD	B	11/17/2022	Various	800.000	44,270		
62855J-10-4	MYRIAD GENETICS INC		12/22/2022	Various	12,774.000	276,001		
631103-10-8	NASDAQ OMX GROUP		06/30/2022	Various	969.000	141,348		
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION		12/15/2022	Various	2,326.000	98,225		
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST		12/22/2022	Various	57,662.000	3,399,184		
SBM8PJ-Y7-5	NATWEST GROUP PLC	B	08/30/2022	EXCHANGE	285,541.290	665,859		
63947X-10-1	NCINO INC		12/19/2022	Various	15,268.000	594,326		
S56339-62-5	NEMETSCHEK	B	11/17/2022	GOLDMAN, SACHS & CO.	4,313.000	208,687		
640491-10-6	NEOGEN CORP		12/23/2022	Various	14,601.000	292,954		
S71238-70-3	NESTLE SA PAR CHF1	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	200.000	22,603		
64110D-10-4	NETAPP INC		09/07/2022	Various	3,906.000	271,108		
64110L-10-6	NETFLIX INC		11/17/2022	Various	9,974.000	1,958,778		
64125C-10-9	NEUROCRINE BIOSCIENCES INC		07/20/2022	Various	3,871.000	363,832		
64829B-10-0	NEW RELIC INC		12/28/2022	Various	3,207.000	191,352		
SBM94G-Q4-8	NEW WORLD DEVELOPMENT COMPANY-NEW	B	11/17/2022	Various	92,000.000	238,756		
650111-10-7	NEW YORK T IMES CO CL A		11/18/2022	Various	9,864.000	376,395		
651229-10-6	NEWELL RUBBERMAID INC		11/17/2022	GOLDMAN, SACHS & CO.	20,861.000	370,790		
651639-10-6	NEWMONT CORP		11/17/2022	Various	6,319.000	282,270		
J4914X-10-4	NEXON LTD	B	01/20/2022	MORGAN STANLEY	15,700.000	285,604		
65339F-10-1	NEXTERA ENERGY INC		04/26/2022	Various	21,593.000	1,588,597		
SBN7BZ-M3-7	NIBE INDUSTRIER CLASS B	B	02/23/2022	MORGAN STANLEY	196,654.000	1,624,479		
S66471-33-5	NICE LTD	B	06/30/2022	Various	2,554.000	485,548		
J52968-10-4	NIDEC CORPORATION JPY50	B	11/17/2022	Various	8,500.000	760,727		
SB1DN4-66-5	NIHON M&A CENTER INC	B	07/20/2022	MORGAN STANLEY	23,700.000	289,836		
654106-10-3	NIKE INC CL B		11/17/2022	Various	41,104.000	4,474,128		
J51699-10-6	NINTENDO CO LTD COM STK	B	09/07/2022	Various	600.000	247,297		
S66405-07-7	NIPPON PAINT HOLDINGS LTD	B	07/20/2022	MORGAN STANLEY	35,400.000	265,760		
SB98BC-67-1	NIPPON PROLOGIS REIT INC	B	11/17/2022	GOLDMAN, SACHS & CO.	19.000	44,860		
65487K-10-0	NLIGHT INC		05/31/2022	Various	509.000	6,809		
J59009-15-9	NOMURA HOLDINGS INC	B	09/07/2022	Various	6,900.000	23,826		
S63909-21-2	NOMURA RESEARCH INSTITUTE LTD	B	11/17/2022	Various	15,600.000	377,279		
655844-10-8	NORFOLK SOUTHERN CORP		09/07/2022	Various	3,377.000	808,720		
665859-10-4	NORTHERN TRUST CORP		11/17/2022	Various	6,587.000	598,692		
668074-30-5	NORTHWESTERN CORP		05/31/2022	Various	121.000	7,397		
668771-10-8	NortonLife Lock Inc		09/07/2022	Various	23,355.000	533,895		
67000B-10-4	NOVANTA INC		05/31/2022	Various	794.000	102,600		
G6674U-10-8	NOVOCURE LTD		11/17/2022	Various	21,094.000	1,479,313		
67018T-10-5	NU SKIN ASIA PAC INC		11/18/2022	Various	1,353.000	57,831		
670346-10-5	NUCOR CORP.		01/20/2022	MORGAN STANLEY	1,440.000	144,490		

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67066G-10-4	NVIDIA CORP		09/30/2022	Various	37,280.000	5,375,463		
62944T-10-5	NVR INC		11/17/2022	Various	161.000	633,578		
674599-10-5	OCCIDENTAL PETROLEUM CORP		01/20/2022	MORGAN STANLEY	34,878.000	1,218,986		
679580-10-0	OLD DOMINION FREIGHT LINE INC		09/07/2022	Various	3,026.000	741,548		
68213N-10-9	OMNICELL INC		12/28/2022	Various	6,560.000	426,439		
682189-10-5	ON SEMICONDUCTOR CORP		04/26/2022	Various	4,803.000	246,682		
68235P-10-8	ONE GAS INC		11/18/2022	Various	7,447.000	653,929		
68389X-10-5	ORACLE CORP COM		09/07/2022	Various	24,391.000	1,773,244		
S61416-80-6	ORACLE JAPAN CORP		11/17/2022	GOLDMAN, SACHS & CO.	7,100.000	433,263		
67103H-10-7	OREILLY AUTOMOTIVE INC		07/20/2022	MORGAN STANLEY	384.000	264,945		
68902V-10-7	OTIS WORLDWIDE CORP		07/20/2022	Various	13,118.000	951,090		
69007J-10-6	OUTFRONT MEDIA INC		12/16/2022	Various	12,328.000	224,326		
690732-10-2	OWENS & MINOR, INC.		12/28/2022	Various	6,484.000	149,954		
690742-10-1	OWENS CORNING INC		07/20/2022	Various	12,115.000	1,040,303		
693718-10-8	PACCAR INC		07/20/2022	Various	8,350.000	703,303		
69608A-10-8	PALANTIR TECHNOLOGIES INC CLASS A		09/07/2022	Various	210,572.000	2,047,117		
J1235L-10-8	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	B	07/20/2022	MORGAN STANLEY	19,000.000	282,523		
700517-10-5	PARK HOTELS RESORTS INC		10/18/2022	Various	162,767.000	2,153,944		
703343-10-3	PATRICK INDUSTRIES INC		11/18/2022	Various	4,060.000	212,462		
704326-10-7	PAYCHEX INC		02/23/2022	MORGAN STANLEY	12,454.000	1,414,899		
70432V-10-2	PAYCOM SOFTWARE INC		09/30/2022	Various	396.000	107,098		
70435P-10-2	PAYCOR HCM INC		12/27/2022	Various	7,351.000	183,385		
704329-17-6	PAYDEN EMERGING MKT CRP BND CL SI	C	11/29/2022	DIRECT	61,809.630	560,550		
70450Y-10-3	PAYPAL HOLDINGS INC		11/17/2022	Various	26,983.000	1,977,876		
G69651-10-0	PEARSON	B	07/20/2022	MORGAN STANLEY	21,117.000	198,902		
713448-10-8	PEPSICO INC.		07/20/2022	Various	6,934.000	1,103,247		
71375U-10-1	PERFICIENT INC		12/07/2022	Various	1,936.000	177,665		
71377A-10-3	PERFORMANCE FOOD GROUP		11/18/2022	Various	237.000	10,422		
L7579L-10-6	PERIMETER SOLUTIONS SA		12/30/2022	Various	38,251.000	303,963		
714046-10-9	PERKINELMER INC		09/07/2022	Various	4,206.000	566,338		
S06825-38-4	PERSIMMON PLC	B	09/07/2022	Various	38,950.000	660,110		
718172-10-9	PHILIP MORRIS INTL.		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	6,097.000	576,837		
718546-10-4	PHILLIPS 66		07/20/2022	Various	10,240.000	893,237		
71844V-20-1	PHILLIPS EDISON AND COMPANY INC		11/18/2022	Various	4,797.000	154,849		
72201U-63-8	PIMCO MORTGAGE OPPO CL INSTL		12/30/2022	DIRECT	71,369.140	702,756		
72352L-10-6	PINTEREST INC CLASS A		04/26/2022	Various	63,612.000	1,222,623		
723787-10-7	PIONEER NA T RES CO COM		11/17/2022	Various	2,552.000	654,741		
69343T-10-7	PJT PARTNERS INC CLASS A		11/18/2022	Various	7,892.000	540,858		
72703H-10-1	PLANET FITNESS INC CLASS A		10/25/2022	Various	2,242.000	147,938		
72919P-20-2	PLUG POWER INC.		11/17/2022	Various	26,136.000	616,700		
736508-84-7	PORTLAND GENERAL ELECTRIC CO		11/18/2022	Various	2,462.000	125,000		
737630-10-3	POTLATCH CORP.		11/18/2022	Various	3,403.000	157,916		
Y33549-11-7	POWER ASSETS HOLDINGS LTD	B	11/17/2022	GOLDMAN, SACHS & CO.	74,000.000	383,140		
739276-10-3	POWER INTEGRATIONS INC		11/18/2022	Various	5,421.000	387,071		
693506-10-7	PPG INDUSTRIES INC		07/20/2022	Various	11,333.000	1,272,891		
69354N-10-6	PRA GROUP INC		11/18/2022	Various	1,939.000	76,956		
74167P-10-8	PRIMO WATER CORP		08/05/2022	Various	5,157.000	68,632		
742718-10-9	PROCTER & GAMBLE CO		09/07/2022	Various	5,503.000	776,790		
74340E-10-3	PROGYNY INC		12/06/2022	Various	3,017.000	103,519		
74340W-10-3	PROLOGIS INC		11/17/2022	Various	185,115.000	21,862,727		
SBJDS7-L3-4	PROSUS NV	B	09/07/2022	Various	10,358.000	596,258		
G72899-10-0	PRUDENTIAL CORP	B	07/20/2022	Various	10,915.000	134,157		
744320-10-2	PRUDENTIAL FINL INC		01/20/2022	MORGAN STANLEY	1,089.000	122,436		
69370C-10-0	PTC INC		07/20/2022	MORGAN STANLEY	811.000	89,932		
74460D-10-9	PUBLIC STORAGE		12/02/2022	Various	34,386.000	10,681,424		
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		11/17/2022	GOLDMAN, SACHS & CO.	2,483.000	138,725		

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
F7607Z-16-5	PUBLICIS GROUPE	B	07/20/2022	Various	9,761.000	471,322		
745867-10-1	PULTE GROUP INC		07/20/2022	Various	7,517.000	316,324		
74736L-10-9	Q2 HOLDINGS INC		10/11/2022	Various	4,734.000	178,029		
74736K-10-1	QORVO INC		11/17/2022	Various	7,119.000	695,526		
747316-10-7	QUAKER CHEMICAL CORP.		06/10/2022	Various	999.000	174,741		
747525-10-3	QUALCOMM INC		11/17/2022	Various	5,355.000	657,915		
74834L-10-0	QUEST DIAGNOSTICS INC		09/07/2022	Various	2,816.000	377,500		
219798-10-5	QUIDELORTHO CORP		12/22/2022	Various	6,089.000	563,895		
749607-10-7	R L I CORP.		02/24/2022	NATIONAL BANK OF CANADA	217.000	21,280		
S62295-97-7	RAKUTEN GROUP INC	B	07/20/2022	MORGAN STANLEY	108,700.000	504,610		
753422-10-4	RAPID7 INC		11/03/2022	Various	5,417.000	325,960		
75524B-10-4	RBC BEARING INS		12/30/2022	Various	794.000	149,749		
756109-10-4	REALTY INCOME CORP		12/27/2022	Various	128,122.000	8,194,128		
SBQRRZ-00-3	RECRUIT HOLDINGS LTD	B	07/20/2022	Various	16,600.000	555,079		
758750-10-3	REGAL REXNORD CORP		11/18/2022	Various	355.000	47,213		
758849-10-3	REGENCY CENTERS CORPORATION		12/02/2022	Various	43,589.000	2,728,759		
75886F-10-7	REGENERON PHARMACEUTICALS INC		09/07/2022	Various	2,124.000	1,227,501		
7591EP-10-0	REGIONS FINANCIAL CORP		07/20/2022	MORGAN STANLEY	19,031.000	385,758		
75943R-10-2	RELAY THERAPEUTICS INC		12/21/2022	Various	11,942.000	200,029		
761152-10-7	RESMED INC.		09/07/2022	Various	3,968.000	897,423		
76155X-10-0	REVOLUTION MEDICINES INC		06/07/2022	Various	8,523.000	168,182		
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC		12/08/2022	Various	83,814.000	5,274,447		
J64683-10-5	RICOH CO JPY50	B	07/20/2022	MORGAN STANLEY	55,800.000	439,147		
76680R-20-6	RINGCENTRAL INC CLASS A		11/17/2022	Various	6,867.000	253,942		
S07188-75-8	RIO TINTO CMN STK	B	07/20/2022	MORGAN STANLEY	10,345.000	583,918		
767744-10-5	RITCHIE BROS AUCTIONEERS INC	A	10/07/2022	Various	1,510.000	89,897		
76954A-10-3	RIVIAN AUTOMOTIVE INC CLASS A		11/17/2022	Various	17,380.000	524,115		
74965L-10-1	RLJ LODGING TRUST		09/30/2022	Various	39,179.000	507,900		
770323-10-3	ROBERT HALF INTL INC		07/20/2022	Various	5,799.000	475,664		
771049-10-3	ROBLOX CORP CLASS A		07/20/2022	Various	15,748.000	433,225		
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK	B	06/14/2022	Various	4,183.000	1,282,736		
77313F-10-6	ROCKET PHARMACEUTICALS INC		07/12/2022	Various	6,694.000	96,155		
773903-10-9	ROCKWELL AUTOMATION INC		09/07/2022	Various	1,701.000	371,104		
SB63HB-49-6	ROLLS ROYCE HOLDINGS PLC	B	09/30/2022	Various	21,864.000	19,346		
776696-10-6	ROPER TECHNOLOGIES INC		09/07/2022	Various	4,211.000	1,627,307		
778296-10-3	ROSS STORES, INC.		07/20/2022	MORGAN STANLEY	51,736.000	4,510,524		
V7780T-10-3	ROYAL CARIBBEAN GROUP LTD		09/07/2022	Various	20,946.000	917,225		
G7709Q-10-4	ROYALTY PHARMA PLC CLASS A		06/14/2022	Various	12,200.000	470,850		
781846-20-9	RUSH ENTERPRISES CL A		11/18/2022	Various	1,180.000	59,768		
74982T-10-3	RXO INC		12/28/2022	BANK OF AMERICA/MERRILL LYNCH	6,400.000	102,602		
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		09/29/2022	Various	2,429.000	195,655		
78409V-10-4	S&P GLOBAL INC		07/20/2022	Various	7,871.000	2,531,304		
78573L-10-6	SABRA HEALTHCARE REIT INC		12/08/2022	BANK OF AMERICA/MERRILL LYNCH	246,361.000	3,240,711		
78645L-10-0	SAFEHOLD INC		09/30/2022	BANK OF AMERICA/MERRILL LYNCH	117,512.000	5,508,203		
SB1N7Z-09-2	SAFESTORE HOLDINGS PLC	B	10/19/2022	JONES TRADING	74,571.000	716,940		
78667J-10-8	SAGE THERAPEUTICS INC		07/25/2022	NATIONAL BANK OF CANADA	593.000	20,354		
79466L-30-2	SALESFORCE.COM INC		11/17/2022	Various	25,749.000	3,987,147		
SB1W5N-W2-1	SALMAR	B	11/17/2022	GOLDMAN, SACHS & CO.	2,039.000	72,397		
G7800X-10-7	SANDS CHINA LTD	B	07/20/2022	MORGAN STANLEY	58,800.000	131,084		
S56717-35-8	SANOFI S.A.	B	09/07/2022	Various	6,798.000	542,754		
D66992-10-4	SAP AG	B	11/17/2022	Various	9,145.000	1,024,665		
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		11/17/2022	Various	2,965.000	875,953		
811707-80-1	SEACOAST BANKING CORP FL		12/16/2022	Various	3,738.000	118,233		
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS PLC	D	11/17/2022	Various	7,961.000	433,158		
81181C-10-4	SEAGEN INC		04/26/2022	Various	3,242.000	426,615		
G80277-14-1	SEGRO REIT PLC	B	09/28/2022	Various	87,564.000	862,687		
S66165-08-5	SEIKO EPSON CORP	B	07/20/2022	MORGAN STANLEY	22,800.000	335,058		

SCHEDULE D - PART 3

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

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816300-10-7	SELECTIVE INSURANCE GROUP		11/18/2022	Various	381.000	32,762		
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING PLC		11/17/2022	Various	5,603.000	242,106		
81762P-10-2	SERVICENOW INC		11/17/2022	Various	4,788.000	2,057,808		
81768T-10-8	SERVISFIRST BANCSHARES INC		12/30/2022	Various	7,916.000	645,071		
SBFFY8-85-4	SG HOLDINGS LTD	B	11/17/2022	GOLDMAN, SACHS & CO.	33,900.000	501,109		
H7485A-10-8	SGS	B	06/14/2022	Various	459.000	977,340		
SBP6MX-D8-9	SHELL PLC	B	01/31/2022	EXCHANGE	151,321.000	2,725,331		
824348-10-6	SHERWIN WILLIAMS CO		11/17/2022	Various	588.000	139,421		
S68043-69-4	SHIMADZU CORP	B	09/07/2022	Various	3,700.000	104,999		
J72810-12-0	SHIN ETSU CHEMICAL CO.	B	09/07/2022	Various	4,000.000	448,026		
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA	B	07/20/2022	Various	1,820.000	554,042		
D69671-21-8	SIEMANS AG	B	09/07/2022	Various	10,070.000	1,041,866		
SBMTVQ-K9-7	SIEMENS ENERGY N AG	B	07/20/2022	MORGAN STANLEY	23,407.000	359,675		
SBD5GN-60-8	SIG COMBIBLOC GROUP AG	B	11/17/2022	GOLDMAN, SACHS & CO.	2,777.000	58,415		
82669G-10-4	SIGNATURE BK NEW YORK NY		12/30/2022	Various	5,671.000	1,032,245		
H7631K-27-3	SIKA AG	B	07/20/2022	MORGAN STANLEY	1,763.000	425,072		
828806-10-9	SIMON PPTY GROUP INC		12/02/2022	Various	110,945.000	12,026,676		
829073-10-5	SIMPSON MANUFACTURING		09/23/2022	Various	6,318.000	663,733		
82981J-10-9	SITE CENTERS CORP		10/18/2022	Various	165,854.000	2,127,859		
82983N-10-8	SITIO ROYALTIES INC CLASS A		12/29/2022	MERGER	25,245.000	761,137		
830830-10-5	SKYLINE CORP.		11/18/2022	GOLDMAN, SACHS & CO.	11,285.000	694,988		
83088M-10-2	SKYWORKS SOLUTIONS INC		11/17/2022	Various	11,026.000	1,025,461		
831865-20-9	SMITH (A.O.)		07/20/2022	Various	9,428.000	530,174		
83304A-10-6	SNAP INC CLASS A		11/17/2022	Various	50,156.000	572,096		
833445-10-9	SNOWFLAKE CLASS A		06/14/2022	Various	9,951.000	1,133,120		
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	07/20/2022	MORGAN STANLEY	13,652.000	292,948		
SBF5M0-K5-2	SOFTBANK CORP	B	09/07/2022	Various	89,100.000	939,916		
83417M-10-4	SOLAREDGE TECHNOLOGIES INC		09/07/2022	Various	6,819.000	1,577,851		
B82095-11-6	SOLVAY SA COMMON STOCK	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	4,145.000	334,591		
S71560-36-1	SONOVA HOLDING AG	B	09/30/2022	Various	203.000	51,083		
S68215-06-0	SONY GROUP CORP	B	09/07/2022	Various	6,500.000	479,364		
84612U-10-7	SOVOS BRANDS INC		11/18/2022	Various	2,989.000	39,031		
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		11/18/2022	Various	3,189.000	94,863		
848637-10-4	SPLUNK INC		09/07/2022	Various	6,842.000	603,122		
852234-10-3	SQUARE INC CLASS A		09/07/2022	Various	17,713.000	1,201,296		
854502-10-1	STANLEY BLACK & DECKER INC		09/07/2022	Various	6,753.000	590,752		
855244-10-9	STARBUCKS CORP		09/07/2022	Various	32,948.000	2,441,894		
857477-10-3	STATE STREET CORPORATION		07/20/2022	Various	13,122.000	839,028		
85914M-10-7	STEPSTONE GROUP INC CLASS A		12/30/2022	Various	25,779.000	754,602		
858912-10-8	STERICYCLE INC		07/12/2022	Various	1,830.000	98,475		
556269-10-8	STEVEN MADDEN LTD		11/18/2022	Various	721.000	24,887		
S59623-32-2	STMICROELECTRONICS NV	B	07/20/2022	MORGAN STANLEY	17,770.000	614,217		
863667-10-1	STRYKER CORP		09/07/2022	Various	14,327.000	2,953,190		
866674-10-4	SUN COMMUNITIES		12/27/2022	Various	38,193.000	6,050,241		
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	B	04/26/2022	Various	12,500.000	152,029		
86881A-10-0	SURGERY PARTNERS INC		12/21/2022	Various	17,573.000	434,871		
J78529-13-8	SUZUKI MOTOR CORP JPY50	B	04/26/2022	BANK OF AMERICA/MERRILL LYNCH	32,300.000	1,012,303		
W9376L-15-4	SWEDISH MATCH	B	11/17/2022	Various	35,452.000	378,298		
87165B-10-3	SYNCHRONY FINANCIAL		09/07/2022	Various	23,384.000	723,936		
87164F-10-5	SYNDAX PHARMACEUTICALS INC		07/18/2022	Various	14,745.000	282,262		
87166B-10-2	SYNEOS HEALTH INC CLASS A		08/19/2022	Various	1,527.000	110,038		
871607-10-7	SYNOPSYS INC		11/17/2022	Various	3,560.000	1,100,109		
871829-10-7	SYSCO CORP		07/20/2022	Various	4,970.000	437,991		
S68838-07-7	SYSMEX CORP	B	06/30/2022	Various	2,500.000	170,368		
74144T-10-8	T. ROWE PRICE GROUP		09/07/2022	Various	5,880.000	636,325		
S57356-31-3	TAG IMMOBILIEN AG	B	09/28/2022	Various	70,479.000	748,913		
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	09/07/2022	Various	20,600.000	552,051		
87612E-10-6	TARGET CORP		11/17/2022	Various	7,984.000	1,267,095		

SCHEDULE D - PART 3

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

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J82141-13-6	TDK CORP.	B	04/26/2022	Various	11,700.000	360,922		
H84989-10-4	TE CONNECTIVITY LTD		07/20/2022	Various	17,276.000	2,094,555		
SB0190-C7-7	TECHTRONIC INDUSTRIES CO	B	11/17/2022	Various	15,000.000	177,763		
87918A-10-5	TELADOC HEALTH INC		11/17/2022	Various	5,019.000	150,369		
879360-10-5	TELEDYNE TECHNOLOGIES INC		09/07/2022	Various	259.000	97,646		
879369-10-6	TELEFLEX, INC.		11/17/2022	Various	2,058.000	440,124		
S57325-24-3	TELEFONICA DE ESPANA	B	11/17/2022	Various	119,130.000	433,491		
W9588J-10-4	TELIASONERA AB SEK3.2	B	11/17/2022	Various	84,338.000	237,551		
S71478-92-9	TEMENOS GROUP AG	B	11/17/2022	GOLDMAN, SACHS & CO.	2,870.000	178,344		
880770-10-2	TERADYNE I NC COM		09/07/2022	Various	8,855.000	752,852		
88160R-10-1	TESLA INC		11/17/2022	Various	32,522.000	12,546,193		
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	07/20/2022	MORGAN STANLEY	9,944.000	72,094		
882508-10-4	TEXAS INST RS INC COM		11/17/2022	Various	26,500.000	4,454,568		
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		07/20/2022	Various	8,392.000	4,344,425		
885160-10-1	THOR INDUSTRIES, INC.		05/31/2022	Various	726.000	57,156		
872540-10-9	TJX COMPANIES INC		07/20/2022	Various	19,457.000	1,202,135		
J86298-10-6	TOKIO MARINE HOLDINGS	B	09/07/2022	Various	2,300.000	125,189		
J86957-11-5	TOKYO ELECTRON	B	09/07/2022	Various	900.000	262,026		
891092-10-8	TORO CO.		06/30/2022	Various	834.000	70,811		
M87915-27-4	TOWER SEMICONDUCTOR LTD	D	11/18/2022	Various	1,255.000	57,129		
J92676-11-3	TOYOTA MOTOR	B	09/07/2022	Various	140,400.000	2,146,613		
88339J-10-5	TRADE DESK INC CLASS A		07/20/2022	MORGAN STANLEY	15,757.000	784,383		
G8994E-10-3	TRANE TECHNOLOGIES PLC		07/20/2022	Various	8,892.000	1,183,970		
893641-10-0	TRANSDIGM GROUP INC		09/07/2022	Various	147.000	90,386		
Q9194A-10-6	TRANSURBAN GROUP	B	03/04/2022	MORGAN STANLEY	267,053.000	2,460,960		
89417E-10-9	TRAVELERS COS INC		07/20/2022	MORGAN STANLEY	3,727.000	589,611		
896288-10-7	TRINET GROUP INC		11/18/2022	Various	2,836.000	240,877		
898320-10-9	TRUIST FINANCIAL CORP		11/17/2022	Various	356.000	16,063		
90138F-10-2	TWILIO INC CLASS A		11/17/2022	Various	7,229.000	366,872		
902252-10-5	TYLER TECHNOLOGIES		11/17/2022	Various	5,224.000	1,820,773		
902494-10-3	TYSON FOODS INC CLASS A		11/17/2022	GOLDMAN, SACHS & CO.	10,031.000	655,927		
90353T-10-0	UBER TECHNOLOGIES INC		07/20/2022	Various	60,105.000	1,298,308		
B93562-12-0	UCB	B	09/07/2022	Various	1,960.000	135,890		
902653-10-4	UDR INC		09/21/2022	Various	197,743.000	11,666,393		
90384S-30-3	ULTA BEAUTY INC		07/20/2022	MORGAN STANLEY	1,251.000	482,835		
SBYMXP-S7-5	UNICREDIT	B	07/20/2022	Various	44,863.000	415,926		
904708-10-4	UNIFIRST CORP.		05/31/2022	Various	684.000	120,234		
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	06/14/2022	Various	36,377.000	1,593,031		
907818-10-8	UNION PACIFIC CORP		11/17/2022	Various	9,545.000	2,039,619		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		11/17/2022	Various	13,327.000	2,428,410		
911363-10-9	UNITED RENTALS INC		07/20/2022	MORGAN STANLEY	1,412.000	389,204		
91332U-10-1	UNITY SOFTWARE INC		11/17/2022	Various	12,840.000	309,971		
918090-10-1	UTZ BRANDS INC CLASS A		05/31/2022	Various	5,811.000	86,803		
91879Q-10-9	VAIL RESORTS INC		11/17/2022	Various	2,303.000	547,630		
92047W-10-1	VALVOLINE INC		05/31/2022	Various	2,880.000	92,345		
922475-10-8	VEEVA SYSTEMS INC CLASS A		11/17/2022	Various	11,648.000	2,114,514		
92276F-10-0	VENTAS INC		12/02/2022	Various	54,792.000	2,670,114		
92337F-10-7	VERACYTE INC		11/18/2022	Various	11,480.000	229,661		
92343E-10-2	VERISIGN INC.		11/17/2022	Various	6,430.000	1,203,880		
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		11/17/2022	Various	4,070.000	655,564		
92343V-10-4	VERIZON COMMUNICATIONS		11/17/2022	Various	130,293.000	5,200,982		
92556H-20-6	VIACOMCBS INC CLASS B		07/20/2022	Various	6,179.000	160,716		
92556V-10-6	VIATRIS INC		07/20/2022	Various	52,797.000	540,238		
925550-10-5	VIAVI SOLUTIONS INC		12/08/2022	Various	10,233.000	123,326		
925652-10-9	VICI PPTYS INC		10/18/2022	Various	149,299.000	4,656,964		
926400-10-2	VICTORIAS SECRET AND CO		12/28/2022	Various	5,701.000	239,429		
F5879X-10-8	VINCI	B	07/20/2022	Various	3,901.000	355,462		

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
92763M-10-5	VIPER ENERGY PARTNERS UNITS		11/18/2022	Various	1,332.000	40,515		
92840M-10-2	VISTRA CORP		02/23/2022	MORGAN STANLEY	1,193.000	24,826		
A9101Y-10-3	VOESTALPINE AG NPV	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	6,637.000	134,233		
928856-30-1	VOLVO AB-B SHS NPV	B	03/04/2022	MORGAN STANLEY	27,465.000	461,732		
SBBJPF-Y1-4	VONOVIA SE	B	09/07/2022	Various	21,958.000	577,200		
929160-10-9	VULCAN MAT LS CO COM		06/30/2022	Various	3,819.000	576,822		
931427-10-8	WALGREENS BOOTS ALLIANCE		11/17/2022	Various	22,350.000	896,906		
931142-10-3	WALMART INC		11/17/2022	Various	22,500.000	3,067,274		
SBK8VQ-D9-3	WAREHOUSES DE PAUW REIT	B	11/02/2022	Various	18,197.000	473,496		
934423-10-4	WARNER BROS. DISCOVERY INC SERIES		09/07/2022	Various	155,005.390	2,574,170		
941848-10-3	WATERS CORPORATION		04/26/2022	BANK OF AMERICA/MERRILL LYNCH	3,400.000	982,192		
92939U-10-6	WEC ENERGY GROUP INC		02/23/2022	MORGAN STANLEY	15,536.000	1,372,450		
949746-10-1	WELLS FARGO CO		09/07/2022	Various	72,379.000	3,088,227		
95040Q-10-4	WELLTOWER INC		12/08/2022	Various	141,684.000	10,363,476		
95058W-10-0	WENDY'S COMPANY (THE)		09/30/2022	Various	2,088.000	46,106		
955306-10-5	WEST PHARMACEUTICAL SERVICES		11/17/2022	Various	4,217.000	1,199,759		
957638-10-9	WESTERN ALLIANCE BANCORP		12/19/2022	Various	3,911.000	329,539		
959802-10-9	WESTERN UN CO COM		11/17/2022	GOLDMAN, SACHS & CO.	26,037.000	362,695		
Q97417-10-1	WESTPAC BANKING CORP	B	09/07/2022	Various	28,705.000	406,434		
96208T-10-4	WEX INC		12/19/2022	Various	461.000	74,142		
G96007-10-2	WH GROUP LTD	B	11/17/2022	Various	239,500.000	136,862		
SBF13K-N5-5	WHEATON PRECIOUS METALS CORP	B	09/07/2022	Various	14,099.000	449,188		
963320-10-6	WHIRLPOOL CORP COM		09/07/2022	Various	4,183.000	646,801		
G96629-10-3	WILLIS TOWERS WATSON PLC		07/20/2022	Various	4,409.000	881,095		
974155-10-3	WINGSTOP INC		11/18/2022	Various	5,272.000	431,202		
97650W-10-8	WINTRUST FINANCIAL CORP		12/13/2022	Various	1,656.000	147,922		
M98068-10-5	WIX.COM LTD	D	07/20/2022	MORGAN STANLEY	1,475.000	98,545		
SBMGT1-67-3	WOODSIDE ENERGY GROUP LTD	B	05/27/2022	Various	80,105.710	1,149,826		
S69812-39-4	WOOLWORTHS GROUP LTD	B	11/17/2022	Various	8,012.000	189,988		
98138H-10-1	WORKDAY INC.		07/20/2022	Various	6,643.000	978,514		
98139A-10-5	WORKIVA INC CLASS A		11/21/2022	Various	4,616.000	315,580		
983134-10-7	WYNN RESOR TS LTD COM		09/07/2022	Various	2,178.000	131,355		
98389B-10-0	XCEL ENERGY INC		02/23/2022	MORGAN STANLEY	25,319.000	1,643,963		
984017-10-3	XENIA HOTELS RESORTS REIT INC		12/07/2022	Various	8,695.000	130,557		
98423F-10-9	XOMETRY INC CLASS A		12/27/2022	Various	3,148.000	118,230		
98419M-10-0	XYLEM		09/07/2022	Various	6,697.000	641,573		
R9900C-10-6	YARA INTL ASA CMN STK	B	07/20/2022	MORGAN STANLEY	10,922.000	455,633		
J9690T-10-2	YASKAWA ELECTRIC CORP	B	07/20/2022	MORGAN STANLEY	14,900.000	486,345		
98585X-10-4	YETI HOLDINGS INC		11/18/2022	Various	15,065.000	459,284		
988498-10-1	YUM! BRANDS INC		04/26/2022	Various	2,177.000	254,034		
J95402-10-3	Z HOLDINGS CORP	B	11/17/2022	Various	191,000.000	503,046		
989207-10-5	ZEBRA TECHNOLOGIES CORP.		11/17/2022	Various	2,926.000	746,452		
98943L-10-7	ZENTALIS PHARMACEUTICALS INC		10/07/2022	Various	12,997.000	333,015		
98954M-20-0	ZILLOW GROUP INC CLASS C		07/20/2022	Various	10,516.000	340,680		
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		09/07/2022	Various	6,408.000	695,781		
98888T-10-7	ZIMVIE INC		06/30/2022	Various	500.700	18,279		
98978V-10-3	ZOETIS INC		11/17/2022	Various	6,953.000	998,451		
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		11/17/2022	Various	10,978.000	906,673		
98980F-10-4	ZOOMINFO TECHNOLOGIES INC CLASS A		11/17/2022	Various	14,873.000	389,226		
SB292R-C1-9	ZOZO INC	B	07/20/2022	MORGAN STANLEY	12,100.000	257,947		
98980G-10-2	ZSCALER INC		07/20/2022	Various	3,329.000	473,084		
98983L-10-8	ZURN WATER SOLUTIONS CORP		11/18/2022	Various	1,878.000	56,618		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						943,384,135	XXX	
000850-14-2	AMERICAN COM BARG SER A ANTI DILUT		11/14/2022	DIRECT	216,164.000	101,327		
000850-18-3	AMERICAN COM BARG SER B ANTI DILUT		11/14/2022	DIRECT	134,836.000	84,273		
BAS19M-6L-5	ARTISAN NON-U.S. SMALL-MID GROWTH		11/22/2022	DIRECT	13,658.240	281,116		
BAS178-AU-3	AURELIUS EUROPEAN OPPORTUNITIES IV	B	03/04/2022	DIRECT	1,068.330	1,187,667		

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
BAS1EC-5L-2	GAVEL POOLING S.A.R.L.	B	10/05/2022	DIRECT	6,664,260.000	1,949,416		
BAS19K-J4-3	KP I WENGEN SARL	B	04/05/2022	DIRECT	121,134.000	133,205		
BAS19C-08-2	QUEENSLAND CITRUS PTY LTD COMMON	D	09/12/2022	DIRECT	1,959,962.500	1,959,963		
20364@-10-6	THE COMMUNITY DEVELOPMENT TRUST, INC.		01/26/2022	STOCK DIV.	13,346.000	393,707		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						6,090,674	XXX	
09258N-80-2	BLACKROCK ADV S/C CORE K		07/14/2022	DIRECT	26,589.320	366,135		
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	D	12/16/2022	STOCK DIV.	61,537.080	1,063,134		
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	D	12/16/2022	Various	705,550.300	10,025,917		
46429B-69-7	ISHARES EDGE MSCI MIN VOL USA		11/02/2022	Various	5,090,000.000	359,485,490		
464286-50-9	ISHARES MSCI CANADA ETF	C	12/01/2022	BANK OF AMERICA/MERRILL LYNCH	24,692.000	874,338		
464287-46-5	ISHARES MSCI EAFE INDEX FUND	C	11/02/2022	Jane Street Execution Services, LLC	850,000.000	50,744,575		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		10/17/2022	Various	4,617.000	928,102		
464287-79-6	ISHARES US ENERGY ETF		10/03/2022	Various	30,056.000	1,233,512		
464287-76-2	ISHARES US HEALTHCARE ETF		12/01/2022	Various	4,309.000	1,252,454		
464287-69-7	ISHARES US UTILITIES ETF TRUST		10/03/2022	Various	15,671.000	1,412,596		
78462F-10-3	SPDR S&P 500 ETF TRUST		12/23/2022	Various	410,171.000	153,150,085		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						580,536,337	XXX	
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE CO		03/15/2022	DISTRIBUTION	0.000	7,400,000		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						7,400,000	XXX	
5989999997. Total - Common Stocks - Part 3						1,537,411,145	XXX	
5989999998. Total - Common Stocks - Part 5						5,654,267,816	XXX	
5989999999. Total - Common Stocks						7,191,678,961	XXX	
5999999999. Total - Preferred and Common Stocks						7,206,041,679	XXX	
6009999999 - Totals						34,688,897,542	XXX	59,380,456

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
912810-TA-6	TREASURY BOND		01/03/2022	DEUTSCHE BANK AG		28,487,109	30,000,000	29,458,594	29,460,510		185		185		29,460,696		(973,586)	(973,586)	202,582	08/15/2041
912810-TC-2	TREASURY BOND		01/03/2022	MORGAN STANLEY		49,617,188	50,000,000	51,238,281	51,233,868		(427)		(427)		51,233,441		(1,616,253)	(1,616,253)	138,122	11/15/2041
912828-2A-7	TREASURY NOTE		05/19/2022	BARCLAYS		23,914,037	25,286,000	25,741,236	25,739,008		(37,476)		(37,476)		25,701,532		(1,787,495)	(1,787,495)	291,278	08/15/2026
912828-3V-0	TREASURY NOTE		04/18/2022	JPMORGAN CHASE & CO.		14,926,172	15,000,000	15,303,516			(16,929)		(16,929)		15,286,586		(360,415)	(360,415)	80,801	01/31/2025
912828-5K-2	TREASURY NOTE		11/30/2022	CITADEL SECURITIES LLC		9,993,386	10,162,900	10,444,010	10,329,810		(83,410)		(83,410)		10,246,400		(253,014)	(253,014)	317,205	10/31/2023
912828-6M-7	TREASURY NOTE		04/15/2022	MATURED		595,600	595,600	612,421	597,884		(2,284)		(2,284)		595,600				6,701	04/15/2022
912828-J2-7	TREASURY NOTE		04/22/2022	Various		21,433,693	21,909,000	22,745,546	22,696,464		(76,797)		(76,797)		22,619,668		(1,185,974)	(1,185,974)	299,954	02/15/2025
912828-K7-4	TREASURY NOTE		05/19/2022	CITADEL SECURITIES LLC		21,115,594	21,665,700	23,202,329	22,792,910		(120,483)		(120,483)		22,672,427		(1,556,833)	(1,556,833)	332,766	08/15/2025
912828-M5-6	TREASURY NOTE		04/18/2022	BARCLAYS		9,821,875	10,000,000	10,786,875	9,041,746		(42,995)		(42,995)		10,527,718		(705,843)	(705,843)	96,340	11/15/2025
912828-N3-0	TREASURY NOTE		04/18/2022	BNP CAPITAL MARKETS		6,380,664	6,354,600	6,579,990	6,434,543		(23,800)		(23,800)		6,410,744		(30,080)	(30,080)	40,660	12/31/2022
912828-P4-6	TREASURY NOTE		04/25/2022	GOLDMAN, SACHS & CO.		11,995,580	12,563,900	12,762,448	4,404,836		(11,478)		(11,478)		12,709,620		(714,041)	(714,041)	142,125	02/15/2026
912828-Q2-9	TREASURY NOTE		05/19/2022	HSBC SECURITIES, INC.		1,314,040	1,319,400	1,359,704	1,341,002		(6,752)		(6,752)		1,334,249		(20,209)	(20,209)	12,761	03/31/2023
912828-R3-6	TREASURY NOTE		10/06/2022	Various		12,005,085	13,094,300	12,519,449	3,424,510		(7,510)		(7,510)		12,492,795		(487,710)	(487,710)	108,977	05/15/2026
912828-R6-9	TREASURY NOTE		05/19/2022	CITADEL SECURITIES LLC		1,211,737	1,218,400	1,245,814	1,230,436		(3,309)		(3,309)		1,227,127		(15,390)	(15,390)	9,464	05/31/2023
912828-S3-5	TREASURY NOTE		05/19/2022	HSBC SECURITIES, INC.		3,019,961	3,047,700	3,092,701	3,068,124		(5,326)		(5,326)		3,062,798		(42,837)	(42,837)	16,554	06/30/2023
912828-U2-4	TREASURY NOTE		10/06/2022	Various		17,791,227	19,299,000	19,623,917			(45,014)		(45,014)		19,578,902		(1,787,676)	(1,787,676)	151,161	11/15/2026
912828-V9-8	TREASURY NOTE		10/06/2022	Various		9,723,531	10,513,300	10,142,870			20,105		20,105		10,162,976		(439,444)	(439,444)	34,068	02/15/2027
912828-W7-1	TREASURY NOTE		05/19/2022	BARCLAYS		17,009,169	17,145,800	17,841,343	17,750,629		(104,395)		(104,395)		17,646,234		(637,065)	(637,065)	234,935	03/31/2024
912828-X8-8	TREASURY NOTE		10/06/2022	BANK MONTREAL / NESBITT BURNS		14,801,332	15,961,500	15,461,456			31,298		31,298		15,492,754		(691,423)	(691,423)	149,368	05/15/2027
912828-XB-1	TREASURY NOTE		05/19/2022	BARCLAYS		19,173,242	19,543,500	20,544,340	20,324,842		(89,592)		(89,592)		20,235,249		(1,062,007)	(1,062,007)	216,678	05/15/2025
912828-XW-5	TREASURY NOTE		06/30/2022	MATURED		500,000	500,000	498,574	499,850		150		150		500,000				8,700	06/30/2022
912828-YK-0	TREASURY NOTE		04/29/2022	CITADEL SECURITIES LLC		2,939,430	2,939,200	2,928,178	2,936,214		1,258		1,258		2,937,471		1,958	1,958	22,084	10/15/2022
912828-YQ-7	TREASURY NOTE		04/18/2022	BARCLAYS		19,434,493	20,397,900	20,243,439	782,579		4,277		4,277		20,238,024		(803,531)	(803,531)	153,327	10/31/2026
912828-YV-6	TREASURY NOTE		04/22/2022	BANK OF AMERICA/MERRILL LYNCH		8,367,912	8,666,500	8,585,897	8,617,990		5,149		5,149		8,623,139		(255,227)	(255,227)	52,499	11/30/2024
912828-YX-2	TREASURY NOTE		04/22/2022	CITADEL SECURITIES LLC		9,948,467	10,501,000	10,569,913			(3,173)		(3,173)		10,566,740		(618,273)	(618,273)	58,887	12/31/2026
912828-Z5-2	TREASURY NOTE		04/22/2022	Various		4,913,616	5,090,800	5,185,656	5,181,025		(8,604)		(8,604)		5,172,421		(258,804)	(258,804)	50,082	01/31/2025
912828-Z7-8	TREASURY NOTE		05/19/2022	Various		5,846,385	6,216,200	6,112,030			5,238		5,238		6,117,268		(270,883)	(270,883)	28,849	01/31/2027
912828-ZC-7	TREASURY NOTE		04/22/2022	Various		1,959,634	2,047,200	2,067,672	2,066,681		(1,804)		(1,804)		2,064,877		(105,243)	(105,243)	14,645	02/28/2025
912828-ZD-5	TREASURY NOTE		04/21/2022	Various		7,508,457	7,603,200	7,655,161	7,631,744		(7,237)		(7,237)		7,624,507		(116,050)	(116,050)	22,934	03/15/2023
912828-ZF-0	TREASURY NOTE		02/09/2022	JPMORGAN CHASE & CO.		13,804,575	14,296,000	14,255,350	14,262,595		1,120		1,120		14,263,716		(459,141)	(459,141)	26,118	03/31/2025
912828-ZL-7	TREASURY NOTE		04/18/2022	Various		28,474,219	30,000,000	29,776,123	29,776,409		21,054		21,054		29,797,463		(1,323,245)	(1,323,245)	41,799	04/30/2025
912828-ZP-8	TREASURY NOTE		04/13/2022	CITADEL SECURITIES LLC		1,986,835	2,024,800	2,023,772	2,024,267		111		111		2,024,378		(37,543)	(37,543)	1,049	05/15/2023
912828-ZU-7	TREASURY NOTE		05/19/2022	Various		2,363,066	2,411,100	2,418,164	2,414,835		(762)		(762)		2,414,073		(51,006)	(51,006)	2,070	06/15/2023
912828-ZW-3	TREASURY NOTE		05/19/2022	BNP CAPITAL MARKETS		7,211,854	7,802,200	7,803,419	7,803,091		(100)		(100)		7,802,991		(591,137)	(591,137)	17,458	06/30/2025
912828-ZY-9	TREASURY NOTE		11/30/2022	Various		28,115,859	28,865,100	28,551,269	18,520,366		121,346		121,346		28,679,499		(563,640)	(563,640)	23,723	07/15/2023
91282C-AF-8	TREASURY NOTE		05/19/2022	Various		25,354,997	26,102,900	26,005,014	26,013,110		17,825		17,825		26,030,936		(675,939)	(675,939)	22,855	08/15/2023
91282C-AG-6	TREASURY NOTE		04/13/2022	CITADEL SECURITIES LLC		5,282,778	5,301,000	5,299,808	5,300,594		174		174		5,300,768		(17,990)	(17,990)	4,123	08/31/2022
91282C-AK-7	TREASURY NOTE		05/19/2022	CITADEL SECURITIES LLC		16,983,379	17,506,200	17,434,578	17,442,264		13,125		13,125		17,455,389		(472,010)	(472,010)	14,133	09/15/2023
91282C-AM-3	TREASURY NOTE		05/19/2022	BNP CAPITAL MARKETS		28,130,888	29,344,800	29,002,322	29,058,029		4,992		4,992		29,063,021		(932,133)	(932,133)	23,581	09/30/2025
91282C-AP-6	TREASURY NOTE		05/19/2022	Various		1,097,179	1,118,500	1,116,097	1,117,044		89		89		1,117,133		(19,955)	(19,955)	453	10/15/2023
91282C-AX-9	TREASURY NOTE		01/21/2022	BANK MONTREAL / NESBITT BURNS		9,536,431	9,568,200	9,562,967	9,563,755		321		321		9,564,076		(27,645)	(27,645)	1,840	11/30/2022
91282C-AZ-4	TREASURY NOTE		05/19/2022	CITADEL SECURITIES LLC		16,159,604	17,607,400	17,386,227	17,416,869		18,767		18,767		17,435,635		(1,276,031)	(1,276,031)	31,563	11/30/2025
91282C-BC-4	TREASURY NOTE		02/03/2022	HSBC SECURITIES, INC.		14,322,656	15,000,000	14,751,098	14,786,505		5,387		5,387		14,791,892		(469,236)	(469,236)	5,905	12/31/2025
91282C-BE-0	TREASURY NOTE		05/19/2022	BNP CAPITAL MARKETS		3,660,922	3,806,800	3,799,960	3,802,035		914		914		3,802,949		(142,027)	(142,027)	4,062	01/15/2024
91282C-BG-5	TREASURY NOTE		04/13/2022	JPMORGAN CHASE & CO.		8,966,100	9,071,700	9,060,006	9,061,514		2,665		2,665		9,064,179		(98,079)	(98,079)	7,957	01/31/2023
91282C-BH-3	TREASURY NOTE		04/21/2022	BNP CAPITAL MARKETS		3,559,538	3,920,500	3,838,110	3,851,243		5,101		5,101		3,856,345		(296,806)	(296,806)	10,641	01/31/2026
91282C-BM-2	TREASURY NOTE		05/19/2022	BARCLAYS		16,798,510	17,512,700	17,353,245	17,366,273		26,805		26,805		17,393,078		(594,568)	(594,568)	16,811	02/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91282C-BN-0	TREASURY NOTE		04/13/2022	Various		467,367,578	470,000,000	468,425,977	468,469,467		74,859		74,859		468,544,326		(1,176,748)	(1,176,748)	232,804	02/28/2023
91282C-BQ-3	TREASURY NOTE		04/13/2022	JPMORGAN CHASE & CO.		20,003,228	21,728,800	20,936,544	9,146,956		31,079		31,079		20,984,556		(981,329)	(981,329)	67,607	02/28/2026
91282C-BT-7	TREASURY NOTE		04/21/2022	GOLDMAN, SACHS & CO.		3,600,122	3,920,500	3,905,645	3,907,623		909		909		3,908,532		(308,410)	(308,410)	16,469	03/31/2026
91282C-BU-4	TREASURY NOTE		02/18/2022	Various		464,992,773	470,000,000	467,972,461	468,021,116		177,556		177,556		468,198,672		(3,205,898)	(3,205,898)	215,196	03/31/2023
91282C-BV-2	TREASURY NOTE		02/09/2022	BNP CAPITAL MARKETS		2,933,203	3,000,000	3,003,633	3,002,817		(135)		(135)		3,002,682		(69,479)	(69,479)	3,647	04/15/2024
91282C-BW-0	TREASURY NOTE		04/25/2022	MORGAN STANLEY		11,992,718	13,041,100	12,963,026	12,965,840		5,443		5,443		12,971,282		(978,564)	(978,564)	48,094	04/30/2026
91282C-BX-8	TREASURY NOTE		04/29/2022	Various		458,818,852	464,974,000	462,458,584	462,475,457		271,279		271,279		462,746,736		(3,927,884)	(3,927,884)	184,772	04/30/2023
91282C-CC-3	TREASURY NOTE		04/18/2022	Various		29,076,705	29,989,100	29,726,043	29,743,321		18,223		18,223		29,761,544		(684,839)	(684,839)	22,295	05/15/2024
91282C-CD-1	TREASURY NOTE		04/29/2022	CITADEL SECURITIES LLC		9,778,906	10,000,000	9,965,625	9,969,095		7,262		7,262		9,976,357		(197,451)	(197,451)	5,254	05/31/2023
91282C-CG-4	TREASURY NOTE		04/18/2022	CITADEL SECURITIES LLC		4,285,151	4,501,800	4,491,952	4,493,373		1,016		1,016		4,494,389		(209,238)	(209,238)	3,865	06/15/2024
91282C-CJ-8	TREASURY NOTE		04/21/2022	CITADEL SECURITIES LLC		9,936,350	10,825,200	10,923,303	10,915,179		(6,051)		(6,051)		10,909,128		(972,778)	(972,778)	68,007	06/30/2026
91282C-CK-5	TREASURY NOTE		11/30/2022	RBS SECURITIES INC		14,995,040	15,396,800	15,041,350			160,083		160,083		15,201,433		(206,393)	(206,393)	8,054	06/30/2023
91282C-CL-3	TREASURY NOTE		04/22/2022	MORGAN STANLEY		4,751,533	4,989,100	4,988,126	4,988,238		101		101		4,988,338		(236,805)	(236,805)	14,213	07/15/2024
91282C-CN-9	TREASURY NOTE		04/22/2022	MORGAN STANLEY		19,448,438	20,000,000	19,910,156	19,918,398		16,285		16,285		19,934,684		(486,246)	(486,246)	18,370	07/31/2023
91282C-CT-6	TREASURY NOTE		04/18/2022	MORGAN STANLEY		14,251,172	15,000,000	14,878,004	14,884,970		12,900		12,900		14,897,869		(646,697)	(646,697)	37,914	08/15/2024
91282C-CU-3	TREASURY NOTE		05/19/2022	CITADEL SECURITIES LLC		9,268,703	9,530,800	9,482,029	9,486,374		10,370		10,370		9,496,744		(228,041)	(228,041)	8,676	08/31/2023
91282C-CX-7	TREASURY NOTE		04/18/2022	NOMURA SECURITIES INTERNATIONAL INC		6,943,687	7,323,900	7,257,527	7,261,269		6,821		6,821		7,268,091		(324,404)	(324,404)	16,344	09/15/2024
91282C-CY-5	TREASURY NOTE		01/19/2022	JPMORGAN CHASE & CO.		72,480,469	75,000,000	74,273,438	74,289,718		5,243		5,243		74,294,961		(1,814,492)	(1,814,492)	288,462	09/30/2028
91282C-CZ-2	TREASURY NOTE		05/19/2022	BNP CAPITAL MARKETS		3,426,456	3,729,000	3,681,796	3,683,333		3,655		3,655		3,686,987		(260,532)	(260,532)	21,039	09/30/2026
91282C-DA-6	TREASURY NOTE		02/03/2022	CITADEL SECURITIES LLC		29,591,016	30,000,000	29,908,594	29,916,340		4,858		4,858		29,921,197		(330,182)	(330,182)	26,786	09/30/2023
91282C-DB-4	TREASURY NOTE		05/19/2022	Various		40,695,157	42,211,200	42,100,444	42,106,479		7,802		7,802		42,114,281		(1,419,123)	(1,419,123)	111,879	10/15/2024
91282C-DD-0	TREASURY NOTE		04/29/2022	Various		7,160,676	7,253,900	7,242,849	7,243,750		565		565		7,244,316		(83,640)	(83,640)	7,439	10/31/2023
91282C-DG-3	TREASURY NOTE		04/22/2022	Various		44,323,283	46,919,100	46,831,080	46,833,488		4,680		4,680		46,838,168		(2,514,885)	(2,514,885)	208,271	10/31/2026
91282C-DH-1	TREASURY NOTE		02/09/2022	HSBC SECURITIES, INC.		34,730,371	35,500,000	35,379,355	35,384,310		4,404		4,404		35,388,714		(658,343)	(658,343)	63,988	11/15/2024
91282C-DK-4	TREASURY NOTE		04/18/2022	Various		4,259,842	4,565,900	4,481,538			3,734		3,734		4,485,272		(225,430)	(225,430)	21,951	11/30/2026
91282C-DM-0	TREASURY NOTE		07/01/2022	Various		98,698,426	100,100,000	99,982,453	99,987,441		9,723		9,723		99,997,163		(1,298,737)	(1,298,737)	126,671	11/30/2023
91282C-DN-8	TREASURY NOTE		02/09/2022	Various		59,475,000	60,000,000	60,058,594	60,058,594		(1,330)		(1,330)		60,057,263		(582,263)	(582,263)	71,978	12/15/2024
91282C-DQ-1	TREASURY NOTE		04/21/2022	Various		28,759,049	30,000,000	29,961,328	29,961,328		1,245		1,245		29,962,573		(1,203,524)	(1,203,524)	65,147	12/31/2026
91282C-DR-9	TREASURY NOTE		09/21/2022	Various		225,135,637	230,000,000	230,032,813	230,032,796		(3,668)		(3,668)		230,029,128		(4,893,491)	(4,893,491)	595,583	12/31/2023
91282C-EC-1	TREASURY NOTE		04/18/2022	Various		40,018,608	41,642,800	41,938,854			(7,240)		(7,240)		41,931,614		(1,913,006)	(1,913,006)	101,338	02/28/2027
91282C-EF-4	TREASURY NOTE		10/06/2022	Various		4,981,727	5,330,500	5,206,608			5,687		5,687		5,212,294		(230,567)	(230,567)	69,194	03/31/2027
91282C-EG-2	TREASURY NOTE		05/02/2022	Various		24,988,838	25,042,600	24,985,863			1,066		1,066		24,986,929		1,909	1,909	21,553	03/31/2024
91282C-EN-7	TREASURY NOTE		07/27/2022	Various		245,922,188	249,000,000	247,900,898			31,885		31,885		247,932,783		(2,010,596)	(2,010,596)	1,420,659	04/30/2027
91282C-ER-8	TREASURY NOTE		08/08/2022	Various		14,813,672	15,000,000	14,930,273			5,762		5,762		14,936,035		(122,363)	(122,363)	71,721	05/31/2024
91282C-ET-4	TREASURY NOTE		08/08/2022	Various		5,131,248	5,196,200	5,097,959			3,071		3,071		5,101,031		30,217	30,217	26,087	05/31/2027
91282C-EW-7	TREASURY NOTE		08/17/2022	HSBC SECURITIES, INC.		17,973,060	17,814,400	18,010,637			(3,512)		(3,512)		18,007,125		(34,065)	(34,065)	77,091	06/30/2027
91282C-EX-5	TREASURY NOTE		10/18/2022	Various		1,960,156	2,000,000	1,998,906			122		122		1,999,028		(38,872)	(38,872)	14,837	06/30/2024
91282C-EY-3	TREASURY NOTE		10/03/2022	Various		5,550,568	5,717,400	5,688,590			1,460		1,460		5,690,050		(139,482)	(139,482)	37,753	07/15/2025
91282C-FA-4	TREASURY NOTE		10/06/2022	BANK MONTREAL / NESBITT BURNS		29,802,074	30,485,000	30,542,159			(5,098)		(5,098)		30,537,061		(734,987)	(734,987)	168,993	07/31/2024
91282C-FF-3	TREASURY NOTE		11/16/2022	Various		41,540,625	45,000,000	40,654,688			35,552		35,552		40,690,239		850,386	850,386	316,101	08/15/2032
91282C-FU-0	TREASURY NOTE		11/10/2022	Various		25,248,948	25,101,800	24,920,400			366		366		24,920,766		328,182	328,182	40,045	10/31/2027
912828-TY-6	US TREASURY N/B		04/18/2022	CIBC WORLD MARKETS		4,794,707	4,787,600	4,956,101	4,845,470		(19,828)		(19,828)		4,825,642		(30,936)	(30,936)	33,312	11/15/2022
912828-UN-8	US TREASURY N/B		04/18/2022	BNP CAPITAL MARKETS		11,203,740	11,175,800	11,713,410	11,400,801		(59,362)		(59,362)		11,341,439		(137,699)	(137,699)	150,657	02/15/2023
912828-VB-3	US TREASURY N/B		04/29/2022	CITADEL SECURITIES LLC		3,211,415	3,225,400	3,312,335	3,262,887		(9,100)		(9,100)		3,253,786		(42,372)	(42,372)	26,195	05/15/2023
938782-FY-0	WASHINGTON D C MET AREA TRAN A		11/07/2022	RBC DOMINION SECURITIES		1,180,993	1,150,000	1,281,825	1,280,385		(44,467)		(44,467)		1,235,918		(54,926)	(54,926)	77,944	07/01/2024
91282C-BR-1	WI TREASURY NOTE		05/19/2022	BARCLAYS		24,145,333	25,177,000	25,016,099	25,027,865		26,225		26,225		25,054,090		(908,757)	(908,757)	43,273	03/15/2024
746388-AA-5	PURPLE CHEN 2011 LLC		11/01/2022	SCHEDULED REDEMPTION		474,222	474,222	474,222	474,222						474,222				7,288	08/01/2023

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
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		12/01/2022	SCHEDULED REDEMPTION		22,746	22,746	24,193	23,308		(562)		(562)		22,746				376	07/15/2024
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		12/01/2022	SCHEDULED REDEMPTION		31,213	31,213	33,493	32,622		(1,408)		(1,408)		31,213				661	06/15/2025
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		12/01/2022	SCHEDULED REDEMPTION		4,239	4,239	4,507	4,378		(139)		(139)		4,239				75	08/20/2025
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		12/01/2022	SCHEDULED REDEMPTION		17,778	17,778	18,903	18,349		(571)		(571)		17,778				309	01/20/2026
0109999999. Subtotal - Bonds - U.S. Governments						3,291,755,641	3,362,799,398	3,352,966,075	2,732,685,357		396,615		396,615		3,351,910,899		(60,155,259)	(60,155,259)	8,836,882	XXX
87164K-AG-9	SYNGENTA FINANCE NV	D	07/18/2022	TENDER OFFER		2,603,330	2,726,000	2,726,000	2,726,000						2,726,000		(122,670)	(122,670)	97,794	04/24/2025
0309999999. Subtotal - Bonds - All Other Governments						2,603,330	2,726,000	2,726,000	2,726,000						2,726,000		(122,670)	(122,670)	97,794	XXX
005158-WW-6	ADA & CANYON CNTYS IDAHO JT SC		05/23/2022	UMB BANK		282,223	250,000	298,530	282,338		(1,925)		(1,925)		280,412		1,810	1,810	8,681	09/15/2031
006449-HE-5	ADAMS 12 FIVE STAR SCHS COLO		06/17/2022	SEIBERT, BRANFORD INC.		2,892,370	2,840,000	3,198,152	2,927,842		(43,434)		(43,434)		2,884,408		7,962	7,962	81,137	12/15/2022
038699-TN-4	ARAPAHOE CNTY COLO SCH DIST NO		06/17/2022	SEIBERT, BRANFORD INC.		1,598,798	1,575,000	1,758,629	1,619,868		(23,159)		(23,159)		1,596,709		2,090	2,090	43,969	12/01/2022
054375-SZ-4	AVONDALE MICH SCH DIST		11/01/2022	MATURED		200,000	200,000	226,376	204,094		(4,094)		(4,094)		200,000				10,000	11/01/2022
13063D-LW-6	CALIFORNIA ST		11/01/2022	UMB BANK		413,719	365,000	429,298	413,256		(4,002)		(4,002)		409,254		4,465	4,465	14,171	04/01/2038
13063D-LX-4	CALIFORNIA ST		05/23/2022	UMB BANK		2,588,710	2,500,000	2,772,050	2,625,764		(21,812)		(21,812)		2,603,952		(15,242)	(15,242)	81,250	04/01/2038
13063D-VE-5	CALIFORNIA ST		11/03/2022	UMB BANK		1,003,110	1,000,000	1,143,470	1,121,146		(11,556)		(11,556)		1,109,590		(106,480)	(106,480)	47,333	03/01/2040
13063D-XA-1	CALIFORNIA ST		09/29/2022	UMB BANK		102,619	100,000	120,828	118,340		(1,460)		(1,460)		116,880		(14,261)	(14,261)	1,689	11/01/2036
151537-KB-2	CENTER LINE MICH PUB SCHS		02/15/2022	RAYMOND JAMES & ASSOCIATES, INC.		938,482	820,000	918,064	903,562		(1,149)		(1,149)		902,413		36,069	36,069	9,658	05/01/2045
170016-YF-0	CHIPPEWA VALLEY MICH SCHS		06/13/2022	SEIBERT, BRANFORD INC.		8,450,668	8,065,000	9,902,530	8,611,826		(104,770)		(104,770)		8,507,056		(56,387)	(56,387)	250,911	05/01/2024
170016-ZZ-5	CHIPPEWA VALLEY MICH SCHS		12/08/2022	BANK OF AMERICA/MERRILL LYNCH		1,846,891	1,830,000	2,080,490	1,897,173		(47,535)		(47,535)		1,849,638		(2,747)	(2,747)	101,921	05/01/2023
182252-UR-5	CLARKSTON MICH CMNTY SCHS		11/07/2022	JPMORGAN CHASE & CO.		2,561,150	2,500,000	2,991,600	2,648,927		(53,644)		(53,644)		2,595,283		(34,133)	(34,133)	127,778	05/01/2024
182810-CF-6	CLATSOP CNTY ORE SCH DIST NO 0		10/06/2022	UMB BANK		275,660	250,000	295,680	284,248		(3,237)		(3,237)		281,011		(5,351)	(5,351)	4,028	06/15/2035
182810-CK-5	CLATSOP CNTY ORE SCH DIST NO 0		06/15/2022	MATURED		200,000	200,000	214,192	201,977		(1,977)		(1,977)		200,000				4,000	06/15/2022
196707-XE-8	COLORADO ST BRD GOVERNORS UNIV		09/20/2022	UMB BANK		112,292	100,000	123,492	114,880		(1,638)		(1,638)		113,242		(950)	(950)	5,292	03/01/2028
20772K-CD-9	CONNECTICUT ST		11/01/2022	JPMORGAN CHASE & CO.		1,137,634	1,125,000	1,248,829	1,162,824		(21,636)		(21,636)		1,141,188		(3,554)	(3,554)	49,688	06/15/2023
20772K-CT-4	CONNECTICUT ST		05/23/2022	UMB BANK		554,610	500,000	559,165	540,595		(2,255)		(2,255)		538,340		16,270	16,270	11,111	06/15/2034
20772K-JU-4	CONNECTICUT ST		07/01/2022	MATURED		1,800,000	1,800,000	1,830,276	1,807,460		(7,460)		(7,460)		1,800,000				45,000	07/01/2022
20772K-KA-6	CONNECTICUT ST		01/05/2022	UMB BANK		1,547,055	1,500,000	1,500,000	1,500,000						1,500,000		47,055	47,055	19,739	07/01/2028
20772K-KB-4	CONNECTICUT ST		01/06/2022	JEFFERIES & COMPANY, INC.		1,033,960	1,000,000	1,000,000	1,000,000						1,000,000		33,960	33,960	13,792	07/01/2029
20772K-KC-2	CONNECTICUT ST		01/06/2022	JEFFERIES & COMPANY, INC.		1,292,925	1,250,000	1,250,000	1,250,000						1,250,000		42,925	42,925	17,568	07/01/2030
20772K-LE-7	CONNECTICUT ST		05/04/2022	UMB BANK		137,862	120,000	149,590	145,480		(960)		(960)		144,520		(6,658)	(6,658)	2,583	06/01/2040
227183-DN-7	CROOK CNTY ORE SCH DIST		07/13/2022	HILLTOP SECURITIES INC		1,420,695	1,555,000	1,555,000	1,555,000						1,555,000		(134,305)	(134,305)	18,795	06/15/2028
250343-KC-3	DESCHUTES & JEFFERSON CNTYS OR		01/27/2022	Market Axess		1,484,288	1,600,000	1,600,000	1,600,000						1,600,000		(115,712)	(115,712)	3,731	06/15/2033
25476F-XS-2	DISTRICT COLUMBIA		10/12/2022	UMB BANK		101,652	100,000	105,286	103,973		(383)		(383)		103,590		(1,938)	(1,938)	1,989	10/15/2039
283461-E8-0	EL PASO CNTY COLO SCH DIST NO		12/15/2022	MATURED		100,000	100,000	117,749	103,008		(3,008)		(3,008)		100,000				5,000	12/15/2022
311315-VE-2	FARMINGTON MINN INDPT SCH DIST		06/17/2022	WELLS FARGO		8,667,701	8,505,000	10,266,556	8,788,144		(123,497)		(123,497)		8,664,646		3,054	3,054	379,181	02/01/2023
346843-NE-1	FORT BEND TEX INDPT SCH DIST		08/15/2022	UMB BANK		782,878	730,000	778,633	761,341		(3,003)		(3,003)		758,338		24,540	24,540	28,084	08/15/2032
349545-2Q-5	FORT ZUMWALT MO SCH DIST		07/08/2022	UMB BANK		159,164	150,000	159,740	156,031		(575)		(575)		155,456		3,708	3,708	5,183	03/01/2035
385064-RZ-5	GRANBURY TEX INDPT SCH DIST		08/01/2022	MATURED		160,000	160,000	173,965	163,902		(3,902)		(3,902)		160,000				8,000	08/01/2022
387460-NY-0	GRANITE SCH DIST UTAH SALT LAK		06/01/2022	MATURED		430,000	430,000	492,350	436,025		(6,025)		(6,025)		430,000				10,750	06/01/2022
387460-NZ-7	GRANITE SCH DIST UTAH SALT LAK		11/01/2022	MORGAN STANLEY		651,295	645,000	754,605	674,477		(17,372)		(17,372)		657,105		(5,810)	(5,810)	29,742	06/01/2023
387460-PA-0	GRANITE SCH DIST UTAH SALT LAK		11/01/2022	FIDELITY CAPITAL MARKETS		1,027,480	1,000,000	1,191,350	1,074,348		(25,439)		(25,439)		1,048,909		(21,429)	(21,429)	46,111	06/01/2024
402892-DR-1	GUNNISON WATERSHED COLO SCH DI		08/19/2022	Various		814,052	900,000	900,000	900,000						900,000		(85,948)	(85,948)	8,869	12/01/2032
419792-PT-7	HAWAII ST		11/01/2022	MATURED		35,000	35,000	38,088	36,405		(1,405)		(1,405)		35,000				1,750	11/01/2022
419792-RC-2	HAWAII ST		06/13/2022	JEFFERIES & COMPANY, INC.		7,163,435	6,555,000	8,006,736	7,295,162		(74,473)		(74,473)		7,220,688		(57,253)	(57,253)	203,933	05/01/2026
419792-SD-9	HAWAII ST		10/14/2022	CABRERA CAPITAL MARKETS, INC		1,763,461	1,700,000	2,058,700	1,840,038		(39,835)		(39,835)		1,800,203		(36,742)	(36,742)	89,014	10/01/2024

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
419792-XD-3	HAWAII ST		11/01/2022	D.A. DAVIDSON & CO.		902,772	900,000	1,008,720	928,867		(24,196)		(24,196)		904,671		(1,899)	(1,899)	60,250	01/01/2023
465468-DS-2	ITASCA CNTY MINN INDPT SCH DIS		08/10/2022	UMB BANK		107,329	100,000	105,657	103,534		(397)		(397)		103,137		4,192	4,192	4,122	02/01/2034
467754-HM-2	JACKSON CNTY ORE SCH DIST NO 0		06/17/2022	BANK OF AMERICA/MERRILL LYNCH		664,893	585,000	739,984	704,640		(7,095)		(7,095)		697,545		(32,651)	(32,651)	15,194	06/15/2032
467754-HX-8	JACKSON CNTY ORE SCH DIST NO 0		01/11/2022	UMB BANK		58,168	105,000	48,202	52,356		59		59		52,415		5,753	5,753		06/15/2042
490170-JF-5	KENT CITY MICH CMNTY SCHS		02/15/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,224,710	1,000,000	1,239,060	1,199,458		(2,776)		(2,776)		1,196,682		28,028	28,028	27,222	05/01/2049
495260-C4-1	KING CNTY WASH SCH DIST NO 414		06/13/2022	RBC DOMINION SECURITIES		8,299,151	8,165,000	9,747,622	8,373,511		(103,110)		(103,110)		8,270,402		28,749	28,749	220,001	12/01/2022
495260-G6-2	KING CNTY WASH SCH DIST NO 414		11/01/2022	WELLS FARGO		340,469	340,000	389,031	349,404		(8,602)		(8,602)		340,801		(332)	(332)	15,678	12/01/2022
510336-RG-7	LAKE ORION MICH CMNTY SCH DIST		11/01/2022	BANK OF AMERICA/MERRILL LYNCH		1,836,471	1,820,000	2,125,068	1,880,234		(37,658)		(37,658)		1,842,576		(6,105)	(6,105)	91,506	05/01/2023
515390-NR-9	LANE CNTY ORE SCH DIST NO 052		10/13/2022	UMB BANK		39,829	100,000	58,339	59,555		1,151		1,151		60,706		(20,877)	(20,877)		06/15/2043
569203-NP-3	MARION & POLK CNTYS ORE SCH DI		11/01/2022	MORGAN STANLEY		454,500	450,000	512,568	469,268		(11,041)		(11,041)		458,226		(3,726)	(3,726)	19,875	06/15/2023
569280-CW-8	MARION CNTY ORE SCH DIST NO 10		06/15/2022	MATURED		270,000	270,000	320,711	273,591		(3,591)		(3,591)		270,000				6,750	06/15/2022
574193-SC-3	MARYLAND (STATE OF)		12/09/2022	Various		38,369,240	35,500,000	44,323,525	41,734,204		(1,186,915)		(1,186,915)		40,547,290		(2,178,050)	(2,178,050)	1,961,667	03/15/2026
574193-MR-6	MARYLAND ST		06/17/2022	MORGAN STANLEY		3,347,630	3,250,000	3,735,648	3,385,010		(44,845)		(44,845)		3,340,165		7,465	7,465	90,729	06/01/2023
574193-PA-0	MARYLAND ST		06/15/2022	BANK OF AMERICA/MERRILL LYNCH		3,053,984	3,040,000	3,446,813	3,095,095		(43,536)		(43,536)		3,051,559		2,425	2,425	133,422	08/01/2022
574193-PJ-1	MARYLAND ST		06/17/2022	BANK OF AMERICA/MERRILL LYNCH		9,391,990	9,075,000	10,461,479	9,492,764		(123,978)		(123,978)		9,368,787		23,203	23,203	404,594	08/01/2023
575181-HD-7	MASON & KITSAP CNTYS WASH SCH DIST		08/24/2022	UMB BANK		639,083	750,000	750,000	750,000						750,000		(110,918)	(110,918)	10,677	12/01/2030
594612-ET-6	MICHIGAN ST		03/30/2022	TD SECURITIES		903,309	1,015,000	1,015,000	1,015,000						1,015,000		(111,691)	(111,691)	6,710	05/15/2031
594612-EW-9	MICHIGAN ST		01/07/2022	HILLTOP SECURITIES INC		1,103,268	1,155,000	1,155,000	1,155,000						1,155,000		(51,732)	(51,732)	3,629	05/15/2034
594612-EY-5	MICHIGAN ST		01/06/2022	Market Axess		1,801,010	1,900,000	1,900,000	1,900,000						1,900,000		(98,990)	(98,990)	7,257	05/15/2040
625482-HE-7	MULTNOMAH-CLACKAMAS CNTYS ORE		11/01/2022	WELLS FARGO		2,467,108	2,440,000	2,867,854	2,543,756		(59,453)		(59,453)		2,484,303		(17,194)	(17,194)	107,767	06/15/2023
642543-YL-0	NEW BRAUNFELS TEX INDPT SCH DI		09/07/2022	UMB BANK		628,871	600,000	636,996	624,637		(2,960)		(2,960)		621,677		7,194	7,194	25,711	02/01/2034
642543-YN-6	NEW BRAUNFELS TEX INDPT SCH DI		09/30/2022	UMB BANK		308,952	300,000	314,607	309,751		(1,281)		(1,281)		308,470		482	482	9,611	02/01/2036
650367-PK-5	NEWARK N J		12/08/2022	JEFFERIES & COMPANY, INC.		1,016,900	1,000,000	1,134,360	1,076,290		(41,197)		(41,197)		1,035,093		(18,193)	(18,193)	59,861	10/01/2023
650367-PP-4	NEWARK N J		02/03/2022	UMB BANK		514,119	425,000	537,153	516,574		(849)		(849)		515,724		(1,606)	(1,606)	6,483	10/01/2027
676295-EK-0	OGDEN CITY UTAH SCH DIST		06/15/2022	MATURED		130,000	130,000	156,608	132,225		(2,225)		(2,225)		130,000				3,250	06/15/2022
68609T-5Q-7	OREGON ST		11/04/2022	UMB BANK		1,830,543	1,660,000	1,863,865			(13,533)		(13,533)		1,850,331		(19,788)	(19,788)	35,428	05/01/2028
68609T-5R-5	OREGON ST		11/03/2022	UMB BANK		556,054	500,000	567,045			(4,060)		(4,060)		562,985		(6,931)	(6,931)	11,569	05/01/2029
68609T-5S-3	OREGON ST		11/03/2022	UMB BANK		1,610,942	1,425,000	1,631,853			(10,202)		(10,202)		1,621,651		(10,709)	(10,709)	31,271	05/01/2030
70914P-YR-7	PENNSYLVANIA ST		12/08/2022	JPMORGAN CHASE & CO.		9,674,649	9,080,000	10,364,638	9,753,550		(169,628)		(169,628)		9,583,922		90,727	90,727	601,550	08/15/2025
713567-HD-0	PEQUOT LAKES MINN INDPT SCH DI		02/01/2022	MATURED		875,000	875,000	1,041,084	877,364		(2,364)		(2,364)		875,000				21,875	02/01/2022
720286-DD-2	PIERCE & KING CNTYS WASH SCH D		12/01/2022	MATURED		215,000	215,000	241,086	220,530		(5,530)		(5,530)		215,000				10,750	12/01/2022
744890-TU-8	PUEBLO CNTY COLO SCH DIST NO 70		05/17/2022	UMB BANK		104,150	100,000	122,871	120,883		(842)		(842)		120,041		(15,891)	(15,891)	1,867	12/01/2039
758508-SH-9	REETHS-PUFFER MICH SCHS		11/07/2022	BANK OF AMERICA/MERRILL LYNCH		2,091,745	2,075,000	2,370,895	2,142,565		(43,091)		(43,091)		2,099,474		(7,729)	(7,729)	106,056	05/01/2023
758508-SJ-5	REETHS-PUFFER MICH SCHS		11/07/2022	BANK OF AMERICA/MERRILL LYNCH		1,810,976	1,770,000	2,033,252	1,861,006		(32,695)		(32,695)		1,828,312		(17,336)	(17,336)	90,467	05/01/2024
76222R-VQ-2	RHODE ISLAND ST & PROVIDENCE P		06/13/2022	JEFFERIES & COMPANY, INC.		7,250,166	6,600,000	8,088,960	7,379,973		(73,993)		(73,993)		7,305,980		(55,814)	(55,814)	287,833	08/01/2026
778017-PR-8	ROSEVILLE MICH CMNTY SCHS		11/01/2022	JPMORGAN CHASE & CO.		491,740	490,000	529,347	501,259		(7,043)		(7,043)		494,216		(2,476)	(2,476)	19,709	05/01/2023
796269-ZG-6	SAN ANTONIO TEX INDPT SCH DIST		11/01/2022	BANK OF AMERICA/MERRILL LYNCH		1,761,659	1,710,000	1,971,664	1,827,712		(36,915)		(36,915)		1,790,797		(29,138)	(29,138)	104,025	08/15/2024
796269-ZS-0	SAN ANTONIO TEX INDPT SCH DIST		05/24/2022	UMB BANK		321,660	300,000	341,160	322,149		(2,354)		(2,354)		319,795		1,865	1,865	11,708	08/15/2034
819190-XA-2	SHAKOPEE MINN INDPT SCH DIST N		04/07/2022	UMB BANK		493,554	600,000	600,000	600,000						600,000		(106,446)	(106,446)	7,021	02/01/2032
819190-XB-0	SHAKOPEE MINN INDPT SCH DIST N		04/13/2022	UMB BANK		263,114	325,000	325,000	325,000						325,000		(61,887)	(61,887)	4,141	02/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
848780-SV-5	SPOKANE CNTY WASH SCH DIST NO		09/09/2022	OPPENHEIMER & CO., INC.		855,578	805,000	858,943	840,334		(3,847)		(3,847)		836,487		19,092	19,092	25,223	12/01/2032
849476-SJ-6	SPRING BRANCH TEX INDPT SCH DI		09/15/2022	UMB BANK		273,540	260,000	274,570	269,063		(1,118)		(1,118)		267,945		5,596	5,596	7,342	02/01/2034
849476-SK-3	SPRING BRANCH TEX INDPT SCH DI		10/03/2022	UMB BANK		1,024,910	1,000,000	1,052,960	1,032,962		(4,597)		(4,597)		1,028,365		(3,455)	(3,455)	7,111	02/01/2035
851035-TT-2	SPRINGFIELD MO SCH DIST NO R-1		05/17/2022	FIRST TENNESSEE BANK		528,570	500,000	574,280	547,093		(2,735)		(2,735)		544,358		(15,788)	(15,788)	14,333	03/01/2029
792775-QC-5	ST MICHAEL MINN INDPT SCH DIST		02/01/2022	MATURED		120,000	120,000	142,572	120,369		(369)		(369)		120,000				3,000	02/01/2022
882724-HY-6	TEXAS ST		06/17/2022	JPMORGAN CHASE & CO.		1,701,530	1,685,000	1,862,818	1,719,743		(21,958)		(21,958)		1,697,786		3,744	3,744	61,081	10/01/2022
882724-HZ-3	TEXAS ST		06/17/2022	JPMORGAN CHASE & CO.		2,155,842	2,075,000	2,339,915	2,171,612		(25,857)		(25,857)		2,145,754		10,088	10,088	75,219	10/01/2023
917542-TY-8	UTAH ST		10/14/2022	JPMORGAN CHASE & CO.		4,995,764	4,835,000	5,666,040	5,174,728		(106,499)		(106,499)		5,068,229		(72,465)	(72,465)	313,603	07/01/2024
917542-VS-8	UTAH ST		11/01/2022	JEFFERIES & COMPANY, INC.		663,724	645,000	749,045	694,411		(16,337)		(16,337)		678,074		(14,350)	(14,350)	43,179	07/01/2024
938395-RW-2	WASHINGTON & CLACKAMAS CNTYS O		11/01/2022	WELLS FARGO		1,974,943	1,965,000	2,184,451	2,019,085		(30,987)		(30,987)		1,988,098		(13,155)	(13,155)	69,430	06/15/2023
938429-V3-8	WASHINGTON CNTY ORE SCH DIST N		06/15/2022	MATURED		990,000	990,000	990,000	990,000						990,000				2,232	06/15/2022
939307-HU-1	WASHINGTON MULTNOMAH & YAMHILL		11/01/2022	MORGAN STANLEY		328,302	325,000	377,777	339,537		(8,334)		(8,334)		331,204		(2,902)	(2,902)	14,354	06/15/2023
93974C-J8-4	WASHINGTON ST		07/01/2022	ASSIGNMENT OF SECURITIES		1,200,000	1,200,000	1,241,124	1,213,756		(13,756)		(13,756)		1,200,000				36,000	07/01/2029
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						179,769,247	172,600,000	201,347,219	182,058,859		(2,999,757)		(2,999,757)		183,121,864		(3,352,617)	(3,352,617)	7,100,776	XXX
003430-BC-8	ABILENE KANS PUB BLDG COMMN RE		12/01/2022	MATURED		215,000	215,000	236,397	219,102		(4,102)		(4,102)		215,000				8,600	12/01/2022
01728V-UA-6	ALLEGHENY CNTY PA		07/26/2022	UMB BANK		212,777	200,000	210,320	207,256		(464)		(464)		206,792		5,985	5,985	5,233	11/01/2034
022555-WY-8	ALVORD CALIF UNI SCH DIST		01/26/2022	JPMORGAN CHASE & CO.		1,516,312	1,555,000	1,555,000	1,555,000						1,555,000		(38,688)	(38,688)	15,880	08/01/2030
033161-7M-6	ANCHORAGE ALASKA		09/01/2022	MATURED		275,000	275,000	307,582	280,339		(5,339)		(5,339)		275,000				13,750	09/01/2022
044825-CG-0	ASHTABULA AREA OHIO CITY SCH D		12/01/2022	MATURED		225,000	225,000	225,000	225,000						225,000				2,574	12/01/2022
055022-AB-3	AZUSA CALIF PENSION OBLIG		08/01/2022	MATURED		780,000	780,000	780,000	780,000						780,000				10,397	08/01/2022
055022-AH-0	AZUSA CALIF PENSION OBLIG		07/13/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		1,347,577	1,505,000	1,505,000	1,505,000						1,505,000		(157,423)	(157,423)	35,018	08/01/2028
055022-AJ-6	AZUSA CALIF PENSION OBLIG		07/13/2022	Market Axess		739,449	850,000	850,000	850,000						850,000		(110,551)	(110,551)	20,590	08/01/2029
055022-AK-3	AZUSA CALIF PENSION OBLIG		01/13/2022	UMB BANK		1,162,167	1,150,000	1,150,000	1,150,000						1,150,000		12,167	12,167	14,057	08/01/2030
055022-AL-1	AZUSA CALIF PENSION OBLIG		07/13/2022	Market Axess		744,661	865,000	865,000	865,000						865,000		(120,339)	(120,339)	23,020	08/01/2031
055022-AM-9	AZUSA CALIF PENSION OBLIG		07/28/2022	UMB BANK		224,423	250,000	250,000	250,000						250,000		(25,578)	(25,578)	7,213	08/01/2032
055022-AN-7	AZUSA CALIF PENSION OBLIG		08/25/2022	PIPER JAFFRAY INC.		1,216,432	1,400,000	1,400,000	1,400,000						1,400,000		(183,568)	(183,568)	45,040	08/01/2033
055022-AQ-0	AZUSA CALIF PENSION OBLIG		07/18/2022	UMB BANK		97,165	115,000	115,000	115,000						115,000		(17,835)	(17,835)	1,692	08/01/2035
055022-AR-8	AZUSA CALIF PENSION OBLIG		01/06/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		3,293,583	3,250,000	3,250,000	3,250,000						3,250,000		43,583	43,583	51,962	08/01/2040
072887-4L-3	BAYONNE N J		06/28/2022	UMB BANK		855,457	990,000	990,000	990,000						990,000		(134,543)	(134,543)	13,148	07/01/2028
072887-4N-9	BAYONNE N J		03/31/2022	Market Axess		1,513,716	1,705,000	1,705,000	1,705,000						1,705,000		(191,284)	(191,284)	21,982	07/01/2030
072887-5C-2	BAYONNE N J		01/06/2022	UMB BANK		2,622,465	2,730,000	2,730,000	2,730,000						2,730,000		(107,535)	(107,535)	19,488	08/01/2028
07539P-DB-2	BEAVERCREEK OHIO CITY SCH DIST		12/01/2022	MATURED		150,000	150,000	147,381	148,924		1,076		1,076		150,000					12/01/2022
088281-F5-4	BEXAR CNTY TEX		10/03/2022	Various		805,724	775,000	810,108	798,745		(2,652)		(2,652)		796,093		9,631	9,631	15,353	06/15/2034
094226-DA-2	BLOOMFIELD TWP N J BRD ED		09/01/2022	MATURED		810,000	810,000	810,000	810,000						810,000				5,273	09/01/2022
108152-DR-7	BRIDGEPORT CONN		07/15/2022	MATURED		215,000	215,000	236,156	217,974		(2,974)		(2,974)		215,000				10,750	07/15/2022
108152-KN-8	BRIDGEPORT CONN		11/07/2022	SEIBERT, BRANFORD INC.		2,006,462	1,945,000	2,088,046	2,072,399		(40,709)		(40,709)		2,031,689		(25,227)	(25,227)	119,942	08/15/2024
116083-PL-4	BROWNSBURG IND 1999 SCH BLDG C		07/15/2022	MATURED		285,000	285,000	334,653	289,127		(4,127)		(4,127)		285,000				14,250	07/15/2022
117497-CK-1	BRYAN CNTY GA SCH DIST		06/09/2022	UMB BANK		147,329	140,000	149,156	145,342		(492)		(492)		144,850		2,479	2,479	4,853	08/01/2033
117497-CM-7	BRYAN CNTY GA SCH DIST		05/23/2022	FIRST TENNESSEE BANK		599,389	580,000	613,141	599,372		(1,582)		(1,582)		597,790		1,600	1,600	18,947	08/01/2035
118565-YQ-7	BUCKS CNTY PA		06/21/2022	SIMS, HERBERT J., & COMPANY, INC.		622,741	710,000	710,000	710,000						710,000		(87,259)	(87,259)	6,024	06/01/2028
120343-DQ-8	BULLOCH CNTY GA SCH DIST		10/14/2022	MESIROW FINANCIAL, INC.		2,059,800	2,000,000	2,304,160	2,126,174		(42,372)		(42,372)		2,083,802		(24,002)	(24,002)	96,389	05/01/2024
120343-DR-6	BULLOCH CNTY GA SCH DIST		11/01/2022	WELLS FARGO		1,225,935	1,215,000	1,378,162	1,261,554		(29,134)		(29,134)		1,232,419		(6,484)	(6,484)	61,088	05/01/2023
123425-HR-4	BUTLER CNTY KS UNI SCH DIST NO 375		06/27/2022	UMB BANK		962,126	1,100,000	1,100,000	1,100,000						1,100,000		(137,874)	(137,874)	15,206	09/01/2028
123425-HS-2	BUTLER CNTY KS UNI SCH DIST NO 375		06/27/2022	UMB BANK		867,650	1,000,000	1,000,000	1,000,000						1,000,000		(132,350)	(132,350)	16,224	09/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
123425-HT-0	BUTLER CNTY KS UNI SCH DIST NO 375		01/26/2022	Market Axess		1,086,976	1,100,000	1,100,000	1,100,000						1,100,000		(13,024)	(13,024)	9,253	09/01/2030
144783-CY-1	CARROLL CNTY GA SCH DIST		04/01/2022	MATURED		290,000	290,000	352,527	292,680		(2,680)		(2,680)		290,000				7,250	04/01/2022
146141-BD-7	CARTER CNTY MONT		06/02/2022	Various		319,189	300,000	335,613	325,445		(1,566)		(1,566)		323,879		(4,690)	(4,690)	10,744	07/01/2030
146141-BE-5	CARTER CNTY MONT		10/19/2022	UMB BANK		650,090	600,000	665,298	646,724		(4,780)		(4,780)		641,944		8,146	8,146	23,778	07/01/2031
152339-RV-1	CENTINELA VALLEY CALIF UN HIGH		03/29/2022	FIRST TENNESSEE BANK		597,623	660,000	660,000	660,000						660,000		(62,377)	(62,377)	9,706	08/01/2033
153300-VQ-8	CENTRAL DAUPHIN PA SCH DIST		08/25/2022	UMB BANK		440,816	420,000	443,440	433,427		(1,902)		(1,902)		431,525		9,290	9,290	13,187	05/15/2032
153300-VR-6	CENTRAL DAUPHIN PA SCH DIST		06/27/2022	UMB BANK		520,760	500,000	525,720	514,748		(1,529)		(1,529)		513,218		7,542	7,542	12,222	05/15/2033
153300-VT-2	CENTRAL DAUPHIN PA SCH DIST		06/28/2022	UMB BANK		412,553	400,000	417,108	409,830		(1,007)		(1,007)		408,823		3,730	3,730	9,700	05/15/2035
157411-SB-6	CHAFFEY CALIF UN HIGH SCH DIST		08/23/2022	UMB BANK		61,396	100,000	58,314	63,125		1,309		1,309		64,434		(3,038)	(3,038)		08/01/2036
157411-SC-4	CHAFFEY CALIF UN HIGH SCH DIST		08/12/2022	UMB BANK		260,612	425,000	237,584	257,567		5,014		5,014		262,581		(1,969)	(1,969)		08/01/2037
157411-SG-5	CHAFFEY CALIF UN HIGH SCH DIST		02/11/2022	UMB BANK		111,196	200,000	94,956	103,350		427		427		103,777		7,419	7,419		08/01/2041
157411-SK-6	CHAFFEY CALIF UN HIGH SCH DIST		08/11/2022	UMB BANK		604,364	1,295,000	557,005	607,138		13,105		13,105		620,243		(15,879)	(15,879)		02/01/2044
168520-NX-8	CHICO CALIF UNI SCH DIST		08/19/2022	UMB BANK		519,590	500,000	553,210	537,768		(4,092)		(4,092)		533,676		(14,086)	(14,086)	21,222	08/01/2038
168520-NY-6	CHICO CALIF UNI SCH DIST		11/04/2022	UMB BANK		98,548	100,000	110,333	107,338		(1,054)		(1,054)		106,283		(7,735)	(7,735)	1,078	08/01/2039
190335-JY-6	COAST CMNTY COLLEGE DIST CALIF		09/23/2022	UMB BANK		322,011	685,000	363,961	387,489		8,790		8,790		396,279		(74,268)	(74,268)		08/01/2040
190335-JZ-3	COAST CMNTY COLLEGE DIST CALIF		09/29/2022	UMB BANK		43,218	100,000	51,201	54,543		1,293		1,293		55,837		(12,619)	(12,619)		08/01/2041
190335-KA-6	COAST CMNTY COLLEGE DIST CALIF		11/08/2022	UMB BANK		40,337	100,000	49,309	52,559		1,432		1,432		53,991		(13,654)	(13,654)		08/01/2042
190335-KB-4	COAST CMNTY COLLEGE DIST CALIF		09/29/2022	UMB BANK		38,993	100,000	47,460	50,619		1,223		1,223		51,842		(12,849)	(12,849)		08/01/2043
204709-JG-5	COMPTON CALIF CMNTY COLLEGE DI		01/05/2022	UMB BANK		2,951,741	2,930,000	2,930,000	2,930,000						2,930,000		21,741	21,741	39,220	08/01/2035
204709-JH-3	COMPTON CALIF CMNTY COLLEGE DI		01/05/2022	UMB BANK		1,014,790	1,000,000	1,000,000	1,000,000						1,000,000		14,790	14,790	15,006	08/01/2038
204736-FE-7	COMPTON CALIF UNI SCH DIST		08/01/2022	UMB BANK		522,164	750,000	511,620	546,014		8,811		8,811		554,825		(32,661)	(32,661)		06/01/2033
204736-FF-4	COMPTON CALIF UNI SCH DIST		08/16/2022	UMB BANK		687,600	1,000,000	655,780	701,156		12,762		12,762		713,918		(26,318)	(26,318)		06/01/2034
204736-FG-2	COMPTON CALIF UNI SCH DIST		08/04/2022	UMB BANK		87,647	135,000	85,104	91,140		1,624		1,624		92,763		(5,116)	(5,116)		06/01/2035
204736-FJ-6	COMPTON CALIF UNI SCH DIST		09/28/2022	UMB BANK		113,699	200,000	117,254	125,801		2,624		2,624		128,425		(14,726)	(14,726)		06/01/2037
220113-BK-9	CORPUS CHRISTI TEX		03/01/2022	MATURED		150,000	150,000	164,951	150,695		(695)		(695)		150,000				3,750	03/01/2022
220113-CC-6	CORPUS CHRISTI TEX		03/01/2022	MATURED		200,000	200,000	219,934	200,926		(926)		(926)		200,000				5,000	03/01/2022
220113-CQ-5	CORPUS CHRISTI TEX		09/26/2022	Various		332,229	325,000	337,896	332,381		(1,112)		(1,112)		331,269		960	960	3,997	03/01/2034
220113-CR-3	CORPUS CHRISTI TEX		09/12/2022	UMB BANK		256,668	250,000	258,888	255,092		(808)		(808)		254,284		2,384	2,384	10,361	03/01/2035
228485-KK-3	CROWN POINT IND MULTI-SCH BLDG		11/07/2022	SEIBERT, BRANFORD INC.		1,011,780	1,000,000	1,159,270	1,041,357		(22,832)		(22,832)		1,018,525		(6,745)	(6,745)	65,833	07/15/2023
234667-KT-9	DALLAS CNTY TEX HOSP DIST		09/19/2022	UMB BANK		73,648	70,000	80,360	77,952		(814)		(814)		77,138		(3,490)	(3,490)	280	08/15/2033
245176-GD-8	DEL MAR TEX COLLEGE DIST		08/15/2022	MATURED		180,000	180,000	200,889	183,343		(3,343)		(3,343)		180,000				9,000	08/15/2022
245176-HD-7	DEL MAR TEX COLLEGE DIST		08/15/2022	MATURED		350,000	350,000	390,618	356,500		(6,500)		(6,500)		350,000				17,500	08/15/2022
250433-TN-9	DESERT SANDS CALIF UNI SCH DIS		08/31/2022	UMB BANK		1,051,031	1,000,000	1,060,940	1,042,148		(4,458)		(4,458)		1,037,691		13,340	13,340	42,233	08/01/2036
250433-TP-4	DESERT SANDS CALIF UNI SCH DIS		09/27/2022	UMB BANK		524,581	500,000	527,440	518,998		(2,036)		(2,036)		516,962		7,619	7,619	17,311	08/01/2037
259327-Q8-0	DOUGLAS CNTY NEB SCH DIST NO 0		06/15/2022	MATURED		180,000	180,000	180,000	180,000						180,000				676	06/15/2022
260358-NX-0	DOVER PA AREA SCH DIST		06/28/2022	UMB BANK		105,044	100,000	106,851	104,674		(412)		(412)		104,262		782	782	2,989	04/01/2032
274299-Y8-3	EAST PENN PA SCH DIST		08/01/2022	MATURED		340,000	340,000	362,831	343,327		(3,327)		(3,327)		340,000				13,600	08/01/2022
278698-BM-6	EBERT MET DIST COLO		11/04/2022	UMB BANK		136,926	125,000	145,379	139,764		(1,656)		(1,656)		138,109		(1,182)	(1,182)	2,726	12/01/2028
283299-AB-1	EL MONTE CALIF		08/01/2022	MATURED		360,000	360,000	360,000	360,000						360,000				6,127	08/01/2022
283299-AH-8	EL MONTE CALIF		07/13/2022	Market Axess		363,788	400,000	400,000	400,000						400,000		(36,212)	(36,212)	10,519	08/01/2028
283299-AJ-4	EL MONTE CALIF		07/13/2022	Market Axess		522,738	585,000	585,000	585,000						585,000		(62,262)	(62,262)	15,663	08/01/2029
283299-AM-7	EL MONTE CALIF		04/01/2022	UMB BANK		84,339	90,000	90,000	90,000						90,000		(5,661)	(5,661)	1,892	08/01/2032
283299-AR-6	EL MONTE CALIF		04/18/2022	UMB BANK		859,390	1,000,000	1,000,000	1,000,000						1,000,000		(140,610)	(140,610)	26,015	08/01/2040
283299-AT-2	EL MONTE CALIF		01/06/2022	STIFEL CAPITAL MARKETS		2,070,336	2,050,000	2,050,000	2,050,000						2,050,000		20,336	20,336	35,456	08/01/2050
295515-MM-9	ERIE PA (CITY OF)		09/23/2022	UMB BANK		153,602	150,000	165,065	163,038		(990)		(990)		162,048		(8,446)	(8,446)	433	09/01/2038
296809-TD-8	ESSEX CNTY N J IMPT AUTH REV		08/22/2022	UMB BANK		582,118	550,000	617,546	597,785		(5,710)		(5,710)		592,074		(9,956)	(9,956)	16,950	11/01/2034
296809-TE-6	ESSEX CNTY N J IMPT AUTH REV		08/04/2022	UMB BANK		743,946	700,000	782,586	758,467		(6,965)		(6,965)		751,502		(7,556)	(7,556)	21,544	11/01/2035
296809-TH-9	ESSEX CNTY N J IMPT AUTH REV		07/12/2022	UMB BANK		105,154	100,000	110,841	107,686		(811)		(811)		106,875		(1,721)	(1,721)	2,811	11/01/2038
34440P-BR-1	FOLSOM CORDOVA CALIF UNI SCH D		08/25/2022	UMB BANK		836,881	800,000	877,712	853,040		(6,746)		(6,746)		846,294		(9,413)	(9,413)	28,367	10/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
34440V-CG-1	FOLSOM CORDOVA CALIF UNI SCH D		08/09/2022	UMB BANK		271,455	250,000	269,620	263,447		(1,105)		(1,105)		262,342		9,113	9,113	8,611	10/01/2033
346766-WL-8	FORT BEND CNTY TEX		03/01/2022	MATURED		330,000	330,000	352,417	332,204		(2,204)		(2,204)		330,000				8,250	03/01/2022
358232-SE-2	FRESNO CALIF UNI SCH DIST		08/29/2022	INCAPITAL		166,309	160,000	181,752	174,681		(2,057)		(2,057)		172,624		(6,315)	(6,315)	6,933	08/01/2034
358232-SF-9	FRESNO CALIF UNI SCH DIST		08/09/2022	UMB BANK		516,056	490,000	553,896	533,168		(5,405)		(5,405)		527,764		(11,708)	(11,708)	19,872	08/01/2035
358232-5J-1	FRESNO CALIF UNI SCH DIST		08/19/2022	UMB BANK		156,137	150,000	167,598	161,913		(1,605)		(1,605)		160,309		(4,172)	(4,172)	6,367	08/01/2038
366119-3B-9	GARLAND TEX		02/15/2022	MATURED		315,000	315,000	348,207	316,151		(1,151)		(1,151)		315,000				7,875	02/15/2022
366119-3C-7	GARLAND TEX		11/01/2022	JPMORGAN CHASE & CO.		552,888	550,000	620,351	567,651		(13,164)		(13,164)		554,487		(1,600)	(1,600)	33,458	02/15/2023
368347-DF-4	GEARY CNTY KANS UNI SCH DIS NO 475		01/06/2022	UMB BANK		964,840	1,000,000	1,000,000	1,000,000						1,000,000		(35,160)	(35,160)	5,156	09/01/2029
378394-JD-3	GLENDALE CALIF CMNTY COLLEGE D		08/01/2022	MATURED		225,000	225,000	225,000	225,000						225,000				1,681	08/01/2022
399352-Z7-1	GROTON TOWN CONN		08/22/2022	UMB BANK		335,237	310,000	364,879	354,673		(4,036)		(4,036)		350,637		(15,400)	(15,400)	10,643	10/15/2032
399430-AX-5	GROUND WTR MGMT SUBDISTRICT CE		12/01/2022	MATURED		315,000	315,000	350,312	324,236		(9,236)		(9,236)		315,000				15,750	12/01/2022
41415U-AY-2	HARRIS CNTY HOSP DIST - GO		11/01/2022	MORGAN STANLEY		1,261,112	1,255,000	1,372,481	1,303,106		(35,899)		(35,899)		1,267,207		(6,096)	(6,096)	76,346	02/15/2023
41415U-AZ-9	HARRIS CNTY HOSP DIST - GO		11/07/2022	FIDELITY CAPITAL MARKETS		1,020,620	1,000,000	1,124,820	1,071,080		(28,379)		(28,379)		1,042,701		(22,081)	(22,081)	61,667	02/15/2024
415342-RJ-5	HARRISON N J		03/01/2022	MATURED		610,000	610,000	665,492	612,785		(2,785)		(2,785)		610,000				15,250	03/01/2022
415342-RK-2	HARRISON N J		11/01/2022	WELLS FARGO		1,081,525	1,075,000	1,194,658	1,107,699		(23,436)		(23,436)		1,084,263		(2,738)	(2,738)	63,007	03/01/2023
416489-UN-0	HARTFORD CNTY CONN MET DIST		11/01/2022	SEIBERT, BRANFORD INC.		303,840	300,000	339,078	312,593		(6,817)		(6,817)		305,776		(1,936)	(1,936)	19,500	07/15/2023
416415-HU-4	HARTFORD CONN		12/08/2022	BANK OF AMERICA/MERRILL LYNCH		5,774,116	5,560,000	6,562,690	5,875,895		(115,418)		(115,418)		5,760,477		13,638	13,638	391,517	07/15/2024
416415-HV-2	HARTFORD CONN		12/08/2022	BANK OF AMERICA/MERRILL LYNCH		6,180,558	5,825,000	6,920,566	6,257,877		(111,791)		(111,791)		6,146,086		34,472	34,472	410,177	07/15/2025
421020-H3-5	HAYS CNTY TEX		02/15/2022	MATURED		100,000	100,000	116,064	100,448		(448)		(448)		100,000				2,500	02/15/2022
421290-4W-4	HAYWARD CALIF UNI SCH DIST		08/23/2022	UMB BANK		104,380	100,000	105,761	104,229		(378)		(378)		103,851		529	529	4,267	08/01/2037
425200-7T-3	HENDERSON NEV		06/01/2022	MATURED		205,000	205,000	205,000	205,000						205,000				1,300	06/01/2022
45204E-P2-8	ILLINOIS FIN AUTH REV		12/01/2022	MATURED		125,000	125,000	132,498	126,802		(1,802)		(1,802)		125,000				5,000	12/01/2022
45528U-VX-6	INDIANAPOLIS IND LOC PUB IMPT		01/15/2022	MATURED		260,000	260,000	298,873	260,318		(318)		(318)		260,000				6,500	01/15/2022
458436-WK-4	INTERBORO SCH DIST PA		09/23/2022	UMB BANK		101,513	100,000	109,735	107,765		(960)		(960)		106,806		(5,293)	(5,293)	467	08/15/2038
480102-CW-0	JONES CNTY GA SCH DIST		08/01/2022	MATURED		250,000	250,000	271,415	252,927		(2,927)		(2,927)		250,000				10,000	08/01/2022
489645-RS-2	KENNETT PA CONS SCH DIST		10/14/2022	SEIBERT, BRANFORD INC.		2,811,708	2,715,000	3,103,354	2,891,246		(49,822)		(49,822)		2,841,423		(29,715)	(29,715)	142,160	10/01/2024
503462-WF-6	LA JOYA TEX INDPT SCH DIST		05/24/2022	RAYMOND JAMES & ASSOCIATES, INC.		775,783	745,000	841,656	814,522		(5,208)		(5,208)		809,314		(33,531)	(33,531)	23,261	02/15/2032
522210-KP-7	LEAVENWORTH CNTY KANS UNI SCH		08/03/2022	UMB BANK		266,378	250,000	262,473	257,616		(906)		(906)		256,710		9,668	9,668	9,278	09/01/2034
522210-KQ-5	LEAVENWORTH CNTY KANS UNI SCH		09/01/2022	UMB BANK		156,363	150,000	156,726	154,112		(560)		(560)		153,552		2,811	2,811	6,083	09/01/2035
522223-GQ-3	LEAVENWORTH CNTY KANS UNI SCH		09/26/2022	UMB BANK		100,658	100,000	107,365	105,493		(668)		(668)		104,825		(4,167)	(4,167)	300	09/01/2045
527639-EM-6	LEWIS & CLARK CNTY MONT SCH DI		09/01/2022	UMB BANK		686,765	615,000	768,486	705,455		(10,581)		(10,581)		694,874		(8,109)	(8,109)	36,198	07/01/2027
534247-QS-3	LINCOLN NEB ARPT AUTH		01/05/2022	RBC DOMINION SECURITIES		3,978,220	3,080,000	4,034,400	3,985,632		(1,683)		(1,683)		3,983,949		(5,728)	(5,728)	77,428	07/01/2030
534247-QU-8	LINCOLN NEB ARPT AUTH		01/05/2022	RBC DOMINION SECURITIES		3,273,350	2,500,000	3,316,850	3,279,796		(1,280)		(1,280)		3,278,516		(5,166)	(5,166)	62,847	07/01/2032
534247-QV-6	LINCOLN NEB ARPT AUTH		01/05/2022	RBC DOMINION SECURITIES		2,836,798	2,170,000	2,871,930	2,840,135		(1,098)		(1,098)		2,839,037		(2,239)	(2,239)	54,551	07/01/2033
534247-QW-4	LINCOLN NEB ARPT AUTH		01/05/2022	RBC DOMINION SECURITIES		5,044,675	3,865,000	5,102,573	5,046,597		(1,934)		(1,934)		5,044,663		12	12	97,162	07/01/2034
538310-K3-6	LIVERMORE VALLEY CALIF JT UNI		08/02/2022	UMB BANK		369,942	350,000	397,240	381,791		(3,735)		(3,735)		378,056		(8,114)	(8,114)	13,672	08/01/2032
538310-K4-4	LIVERMORE VALLEY CALIF JT UNI		08/02/2022	INCAPITAL		397,185	375,000	423,004	407,342		(4,008)		(4,008)		403,335		(6,150)	(6,150)	15,125	08/01/2033
542411-ND-1	LONG BEACH CA CMNTY COLLEGE DIST		11/08/2022	UMB BANK		350,379	350,000	395,231	384,801		(3,324)		(3,324)		381,477		(31,098)	(31,098)	11,278	08/01/2049
545522-MV-3	LOS GATOS CALIF UN SCH DIST		05/13/2022	ASSIGNMENT OF SECURITIES		650,000	650,000	652,087	650,000						650,000				24,185	08/01/2024
55658F-AM-7	MADISON LOCAL SCH DIST BOARD OF ED		10/20/2022	UMB BANK		208,766	200,000	227,030	221,622		(2,136)		(2,136)		219,485		(10,719)	(10,719)	1,844	02/01/2032
56674M-BL-1	MARICOPA CNTY ARIZ ELEM SCH DI		07/01/2022	MATURED		170,000	170,000	200,354	172,807		(2,807)		(2,807)		170,000				8,500	07/01/2022

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
566897-VX-9	MARICOPA CNTY ARIZ SCH DIST NO		11/01/2022	BAIRD (ROBERT W.) & CO. INC.		303,228	300,000	350,931	312,824		(7,128)		(7,128)		305,697		(2,469)	(2,469)	20,083	07/01/2023
566897-WD-2	MARICOPA CNTY ARIZ SCH DIST NO		07/01/2022	MATURED		680,000	680,000	764,055	690,200		(10,200)		(10,200)		680,000				34,000	07/01/2022
566897-WF-7	MARICOPA CNTY ARIZ SCH DIST NO		11/07/2022	FIRST TENNESSEE BANK		1,284,625	1,250,000	1,447,700	1,332,159		(27,613)		(27,613)		1,304,546		(19,921)	(19,921)	84,722	07/01/2024
567090-H4-0	MARICOPA CNTY ARIZ SCH DIST NO		07/12/2022	UMB BANK		483,613	450,000	476,496	467,101		(1,531)		(1,531)		465,570		18,043	18,043	18,606	07/01/2031
567090-H5-7	MARICOPA CNTY ARIZ SCH DIST NO		10/11/2022	UMB BANK		103,708	100,000	105,489	103,545		(468)		(468)		103,078		630	630	1,133	07/01/2032
567184-LA-2	MARICOPA CNTY ARIZ SCH DIST NO		06/13/2022	RBC DOMINION SECURITIES		4,189,965	3,900,000	4,515,576	4,510,775		(78,925)		(78,925)		4,431,851		(241,886)	(241,886)	186,333	07/01/2025
567235-JJ-6	MARICOPA CNTY ARIZ SCH DIST NO		07/01/2022	MATURED		490,000	490,000	563,054	497,301		(7,301)		(7,301)		490,000				24,500	07/01/2022
567505-PC-0	MARICOPA CNTY ARIZ UN HIGH SCH		11/01/2022	FIDELITY CAPITAL MARKETS		1,213,418	1,180,000	1,426,880	1,270,997		(30,092)		(30,092)		1,240,906		(27,488)	(27,488)	78,994	07/01/2024
567505-PK-2	MARICOPA CNTY ARIZ UN HIGH SCH		11/01/2022	WELLS FARGO		1,128,124	1,115,000	1,267,855	1,161,317		(25,736)		(25,736)		1,135,580		(7,457)	(7,457)	74,643	07/01/2023
567505-PL-0	MARICOPA CNTY ARIZ UN HIGH SCH		11/01/2022	FIDELITY CAPITAL MARKETS		1,471,298	1,430,000	1,652,765	1,524,349		(31,091)		(31,091)		1,493,258		(21,960)	(21,960)	95,731	07/01/2024
567288-UH-6	MARICOPA CNTY ARIZ UNI SCH DIS		09/19/2022	UMB BANK		144,850	130,000	163,558	150,143		(2,523)		(2,523)		147,620		(2,770)	(2,770)	1,444	07/01/2027
567373-E4-3	MARICOPA CNTY ARIZ UNI SCH DIS		11/01/2022	GOLDMAN, SACHS & CO.		2,301,913	2,275,000	2,601,508	2,371,565		(53,667)		(53,667)		2,317,898		(15,985)	(15,985)	152,299	07/01/2023
567373-F4-2	MARICOPA CNTY ARIZ UNI SCH DIS		11/01/2022	JPMORGAN CHASE & CO.		859,954	850,000	955,664	886,082		(20,053)		(20,053)		866,029		(6,076)	(6,076)	56,903	07/01/2023
567438-TP-1	MARICOPA CNTY ARIZ UNI SCH DIS		11/01/2022	WELLS FARGO		1,011,770	1,000,000	1,171,980	1,043,051		(23,929)		(23,929)		1,019,122		(7,352)	(7,352)	66,944	07/01/2023
567438-TS-5	MARICOPA CNTY ARIZ UNI SCH DIS		07/01/2022	MATURED		360,000	360,000	389,761	363,582		(3,582)		(3,582)		360,000				14,400	07/01/2022
567438-TT-3	MARICOPA CNTY ARIZ UNI SCH DIS		11/01/2022	MORGAN STANLEY		505,650	500,000	571,180	520,921		(11,626)		(11,626)		509,295		(3,645)	(3,645)	33,472	07/01/2023
567438-TU-0	MARICOPA CNTY ARIZ UNI SCH DIS		11/07/2022	CABRERA CAPITAL MARKETS, INC		1,541,775	1,500,000	1,737,645	1,598,211		(33,005)		(33,005)		1,565,206		(23,431)	(23,431)	101,667	07/01/2024
576544-2C-3	MATANUSKA-SUSITNA BORO ALASKA		07/25/2022	PIPER JAFFRAY INC.		388,943	425,000	425,000	425,000						425,000		(36,057)	(36,057)	10,364	03/01/2030
64704C-AQ-1	MEMPHIS TENN		08/22/2022	UMB BANK		223,460	600,000	327,600	331,629		3,860		3,860		335,490		(112,030)	(112,030)		04/01/2046
592090-GZ-1	METROPOLITAN GOVT NASHVILLE &		09/12/2022	PIPER JAFFRAY INC.		670,229	760,000	760,000	760,000						760,000		(89,771)	(89,771)	22,798	07/01/2030
592112-MW-3	METROPOLITAN GOVT NASHVILLE &		11/07/2022	JANNEY MONTGOMERY SCOTT LLC		10,319,738	10,290,000	11,580,263	10,580,646		(248,442)		(248,442)		10,332,205		(12,467)	(12,467)	697,433	01/01/2024
592112-WU-6	METROPOLITAN GOVT NASHVILLE &		10/04/2022	UMB BANK		210,681	205,000	212,651			(119)		(119)		212,532		(1,851)	(1,851)	1,412	01/01/2038
593561-BB-8	MIAMI GARDENS FLA		07/01/2022	MATURED		120,000	120,000	120,000	120,000						120,000				1,096	07/01/2022
60534W-G8-5	MISSISSIPPI DEV BK SPL OBLIG		06/07/2022	UMB BANK		369,179	350,000	361,179	357,689		(564)		(564)		357,124		12,055	12,055	7,256	06/01/2038
60534W-G9-3	MISSISSIPPI DEV BK SPL OBLIG		10/07/2022	UMB BANK		253,058	250,000	257,080	254,873		(646)		(646)		254,227		(1,169)	(1,169)	3,639	06/01/2039
60580T-EV-6	MISSOULA CNTY MONT HIGH DIST N		06/16/2022	UMB BANK		112,396	100,000	126,054	115,269		(1,245)		(1,245)		114,024		(1,628)	(1,628)	4,861	07/01/2027
608117-DS-3	MOHAVE CNTY ARIZ UN HIGH SCH D		07/01/2022	MATURED		250,000	250,000	288,175	253,826		(3,826)		(3,826)		250,000				12,500	07/01/2022
612285-AL-0	MONTEBELLO CALIF PENSION OBLIG		01/20/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		1,876,428	1,800,000	1,918,872	1,904,854		(630)		(630)		1,904,224		(27,796)	(27,796)	8,859	06/01/2031
612285-AP-1	MONTEBELLO CALIF PENSION OBLIG		04/01/2022	Various		2,281,555	2,425,000	2,425,000	2,425,000						2,425,000		(143,445)	(143,445)	35,415	06/01/2045
61320A-AL-6	MONTGOMERY CNTY ALA CMNTY COOP		09/12/2022	UMB BANK		239,163	300,000	300,000	300,000						300,000		(60,837)	(60,837)	5,438	11/01/2033
61709K-CV-1	MORGAN CNTY ALA BRD ED		10/07/2022	UMB BANK		96,484	100,000	107,923	106,448		(590)		(590)		105,857		(9,373)	(9,373)	456	03/01/2049
623040-KZ-4	MOUNT SAN ANTONIO CALIF CMNTY COLL		01/06/2022	UMB BANK		1,130,349	1,100,000	1,100,000	1,100,000						1,100,000		30,349	30,349	13,696	08/01/2032
627636-VP-5	MUSKEGO WIS		09/30/2022	UMB BANK		101,898	100,000	105,322	103,444		(446)		(446)		102,997		(1,099)	(1,099)	3,367	06/01/2034
63165T-2H-7	NASSAU CNTY NY		10/28/2022	UMB BANK		275,445	250,000	283,858			(1,008)		(1,008)		282,850		(7,405)	(7,405)	4,271	04/01/2034
63165T-2J-3	NASSAU CNTY NY		11/01/2022	UMB BANK		243,672	220,000	248,233			(851)		(851)		247,382		(3,710)	(3,710)	3,819	04/01/2035
642714-DJ-5	NEW BRITAIN CONN		07/26/2022	EXCHANGE		450,000	450,000	450,000	450,000						450,000				3,620	09/01/2022
642714-DK-2	NEW BRITAIN CONN		07/26/2022	EXCHANGE		450,000	450,000	450,000	450,000						450,000				4,119	09/01/2023
645020-2B-3	NEW HAVEN CONN		11/07/2022	SEIBERT, BRANFORD INC.		3,313,797	3,215,000	3,850,638	3,422,769		(66,372)		(66,372)		3,356,397		(42,600)	(42,600)	198,258	08/15/2024
645020-2T-4	NEW HAVEN CONN		08/15/2022	MATURED		300,000	300,000	359,574	306,456		(6,456)		(6,456)		300,000				15,000	08/15/2022
645020-7E-2	NEW HAVEN CONN		12/08/2022	JPMORGAN CHASE & CO.		3,999,888	3,940,000	4,342,440	4,075,964		(80,673)		(80,673)		3,995,291		4,597	4,597	268,686	08/01/2023
645020-7W-2	NEW HAVEN CONN		12/08/2022	JEFFERIES & COMPANY, INC.		1,013,454	1,010,000	1,119,353	1,047,612		(32,864)		(32,864)		1,014,748		(1,293)	(1,293)	68,876	02/01/2023
645020-8N-1	NEW HAVEN CONN		06/17/2022	UMB BANK		525,958	575,000	575,000	575,000						575,000		(49,042)	(49,042)	14,904	08/01/2028
645020-8R-2	NEW HAVEN CONN		04/04/2022	UMB BANK		97,166	100,000	100,000	100,000						100,000		(2,834)	(2,834)	570	08/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
645020-Z9-2	NEW HAVEN CONN		08/15/2022	MATURED		1,800,000	1,800,000	2,103,966	1,830,387		(30,387)		(30,387)		1,800,000				90,000	08/15/2022
64763F-ZW-2	NEW ORLEANS LA		07/28/2022	WELLS FARGO		2,290,100	2,500,000	2,500,000	2,500,000						2,500,000		(209,900)	(209,900)	39,226	09/01/2028
649660-JC-5	NEW YORK N Y		03/01/2022	MATURED		16,820,000	16,820,000	16,820,000	16,820,000						16,820,000				92,510	03/01/2022
64990G-DN-9	NEW YORK ST DORM AUTH REVS NON		06/15/2022	STERN BROTHERS		2,039,776	2,020,000	2,247,210	2,061,648		(25,547)		(25,547)		2,036,101		3,675	3,675	71,822	10/01/2022
650370-DP-1	NEWARK N J BRD ED		09/08/2022	UMB BANK		104,618	100,000	123,467	122,540		(1,544)		(1,544)		120,996		(16,378)	(16,378)	4,478	07/15/2034
762196-ZE-6	NEWPORT RI - HEBC POST-D INT		01/13/2022	UMB BANK		1,529,009	1,545,000	1,545,000	1,545,000						1,545,000		(15,991)	(15,991)	5,629	05/15/2030
762196-ZF-3	NEWPORT RI - HEBC POST-D INT		01/13/2022	UMB BANK		1,487,888	1,505,000	1,505,000	1,505,000						1,505,000		(17,112)	(17,112)	5,747	05/15/2031
762196-ZG-1	NEWPORT RI - HEBC POST-D INT		01/13/2022	UMB BANK		1,459,043	1,480,000	1,480,000	1,480,000						1,480,000		(20,957)	(20,957)	5,859	05/15/2032
762196-ZH-9	NEWPORT RI - HEBC POST-D INT		01/13/2022	UMB BANK		1,330,082	1,355,000	1,355,000	1,355,000						1,355,000		(24,918)	(24,918)	5,601	05/15/2033
652560-BR-3	NEWTON CNTY GA		08/01/2022	MATURED		430,000	430,000	473,090	436,809		(6,809)		(6,809)		430,000				21,500	08/01/2022
663532-KR-9	NORTHAMPTON CNTY PA		06/22/2022	UMB BANK		287,479	310,000	310,000	310,000						310,000		(22,522)	(22,522)	6,094	10/01/2030
672325-H7-5	OAKLAND CALIF UNI SCH DIST ALA		08/16/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,056,020	1,000,000	1,117,690	1,084,763		(9,022)		(9,022)		1,075,741		(19,721)	(19,721)	41,889	08/01/2035
672325-H9-1	OAKLAND CALIF UNI SCH DIST ALA		09/27/2022	Various		1,251,872	1,200,000	1,333,860	1,296,495		(8,084)		(8,084)		1,288,411		(36,539)	(36,539)	39,894	08/01/2037
675383-TE-3	OCEANSIDE CALIF UNI SCH DIST		08/11/2022	UMB BANK		298,129	650,000	349,986	362,663		6,077		6,077		368,740		(70,611)	(70,611)		08/01/2043
675383-TF-0	OCEANSIDE CALIF UNI SCH DIST		08/08/2022	UMB BANK		411,000	1,000,000	503,890	522,482		8,717		8,717		531,199		(120,199)	(120,199)		08/01/2045
680616-J9-1	OLENTANGY LOC SCH DIST OHIO		08/12/2022	UMB BANK		107,855	100,000	105,812	103,787		(367)		(367)		103,420		4,435	4,435	2,833	12/01/2035
681669-ET-0	OMAHA-DOUGLAS NEB PUB BLDG COM		01/05/2022	PIPER JAFFRAY INC.		351,000	345,000	345,000	345,000						345,000		6,000	6,000	1,383	05/01/2027
692020-T2-6	OXNARD CALIF SCH DIST		08/01/2022	MATURED		350,000	350,000	350,000	350,000						350,000				2,055	08/01/2022
692020-U8-1	OXNARD CALIF SCH DIST		01/31/2022	WELLS FARGO		2,903,847	3,350,000	3,350,000	3,350,000						3,350,000		(446,153)	(446,153)	44,247	08/01/2041
692020-U9-9	OXNARD CALIF SCH DIST		01/31/2022	WELLS FARGO		859,330	1,000,000	1,000,000	1,000,000						1,000,000		(140,670)	(140,670)	13,862	08/01/2044
695802-QW-1	PAJARO VALLEY CALIF UNI SCH DI		01/20/2022	Market Axess		1,077,030	1,070,000	1,070,000	1,070,000						1,070,000		7,030	7,030	17,123	08/01/2043
700387-GW-7	PARK CREEK MET DIST COLO REV		01/06/2022	LOOP CAPITAL MARKETS		2,201,741	1,850,000	2,115,864	2,066,474		(624)		(624)		2,065,850		135,890	135,890	8,017	12/01/2034
700387-HF-3	PARK CREEK MET DIST COLO REV		12/01/2022	MATURED		200,000	200,000	200,000	200,000						200,000				4,584	12/01/2022
701383-XW-6	PARKLAND PA SCH DIST		09/16/2022	UMB BANK		141,165	135,000	145,391	141,905		(917)		(917)		140,988		178	178	735	02/01/2031
701383-XX-4	PARKLAND PA SCH DIST		09/12/2022	UMB BANK		513,642	490,000	524,476	512,937		(2,546)		(2,546)		510,391		3,251	3,251	19,994	02/01/2032
701383-XY-2	PARKLAND PA SCH DIST		06/27/2022	UMB BANK		628,786	600,000	638,712	625,782		(2,301)		(2,301)		623,482		5,304	5,304	21,689	02/01/2033
707546-SX-6	PENN MANOR SCH DIST PA		07/07/2022	INCAPITAL		168,886	160,000	174,530	170,423		(904)		(904)		169,519		(633)	(633)	5,511	03/01/2037
719189-C2-6	PHOENIXVILLE PA AREA SCH DIST		11/15/2022	MATURED		250,000	250,000	250,000	250,000						250,000				3,195	11/15/2022
72220T-DA-4	PINAL CNTY ARIZ UNI SCH DIST N		08/25/2022	UMB BANK		346,946	325,000	344,162	337,351		(1,300)		(1,300)		336,051		10,895	10,895	14,639	07/01/2031
72220T-DB-2	PINAL CNTY ARIZ UNI SCH DIST N		08/02/2022	UMB BANK		536,196	500,000	526,680	517,216		(1,622)		(1,622)		515,594		20,602	20,602	21,244	07/01/2032
72220T-DC-0	PINAL CNTY ARIZ UNI SCH DIST N		06/30/2022	UMB BANK		126,312	120,000	126,022	123,888		(332)		(332)		123,556		2,756	2,756	4,853	07/01/2033
72220T-DD-8	PINAL CNTY ARIZ UNI SCH DIST N		08/02/2022	UMB BANK		107,061	100,000	104,542	102,935		(291)		(291)		102,645		4,416	4,416	4,367	07/01/2034
72220T-DE-6	PINAL CNTY ARIZ UNI SCH DIST N		06/30/2022	UMB BANK		1,179,360	1,125,000	1,171,665	1,155,183		(2,572)		(2,572)		1,152,612		26,748	26,748	45,500	07/01/2035
725726-MT-7	PITTSTON PA AREA SCH DIST		07/15/2022	MATURED		145,000	145,000	153,143	146,218		(1,218)		(1,218)		145,000				5,800	07/15/2022
73208P-BC-4	POMONA CALIF PENSION OBLIG		08/01/2022	MATURED		450,000	450,000	470,489	456,203		(6,203)		(6,203)		450,000				18,000	08/01/2022
73208P-BJ-9	POMONA CALIF PENSION OBLIG		06/24/2022	Market Axess		538,829	590,000	590,000	590,000						590,000		(51,171)	(51,171)	15,290	08/01/2028
741701-7E-0	PRINCE GEORGES CNTY MD		09/15/2022	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				30,150	09/15/2022
741701-7P-5	PRINCE GEORGES CNTY MD		09/16/2022	UMB BANK		119,915	145,000	145,000	145,000						145,000		(25,085)	(25,085)	2,752	09/15/2031
741701-7Q-3	PRINCE GEORGES CNTY MD		01/25/2022	UMB BANK		977,170	1,000,000	1,000,000	1,000,000						1,000,000		(22,830)	(22,830)	7,047	09/15/2032
769036-BT-0	RIVERSIDE CALIF		01/20/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		4,692,510	4,500,000	4,500,000	4,500,000						4,500,000		192,510	192,510	25,553	06/01/2045
77016C-AQ-6	ROARING FORK TRANSN AUTH COLO		01/13/2022	UMB BANK		245,386	200,000	247,230	244,878		(198)		(198)		244,680		706	706	1,044	12/01/2036
794879-GF-7	SALINAS CALIF CITY ELEM SCH DI		08/08/2022	UMB BANK		329,894	625,000	338,656	354,388		6,661		6,661		361,050		(31,156)	(31,156)		07/01/2040
794879-GJ-9	SALINAS CALIF CITY ELEM SCH DI		10/11/2022	UMB BANK		59,114	150,000	72,639	76,113		1,901		1,901		78,015		(18,901)	(18,901)		07/01/2043
798458-UL-7	SAN LEANDRO CALIF UNI SCH DIST		08/09/2022	UMB BANK		392,291	375,000	418,256	410,611		(3,060)		(3,060)		407,551		(15,260)	(15,260)	15,383	08/01/2040
798755-GD-0	SAN MARCOS CALIF UNI SCH DIST		06/27/2022	UMB BANK		372,534	410,000	410,000	410,000						410,000		(37,466)	(37,466)	9,137	08/01/2028
798755-GG-3	SAN MARCOS CALIF UNI SCH DIST		01/27/2022	Market Axess		660,811	665,000	665,000	665,000						665,000		(4,190)	(4,190)	9,097	08/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
798755-GM-0	SAN MARCOS CALIF UNI SCH DIST		01/27/2022	RAYMOND JAMES & ASSOCIATES, INC.		920,672	920,000	920,000	920,000						920,000		672	672	15,534	08/01/2040
798755-GN-8	SAN MARCOS CALIF UNI SCH DIST		01/27/2022	RAYMOND JAMES & ASSOCIATES, INC.		726,021	740,000	740,000	740,000						740,000		(13,979)	(13,979)	11,270	08/01/2036
798755-GP-3	SAN MARCOS CALIF UNI SCH DIST		01/06/2022	RAYMOND JAMES & ASSOCIATES, INC.		2,299,693	2,285,000	2,285,000	2,285,000						2,285,000		14,693	14,693	31,447	08/01/2037
799306-QB-4	SAN RAFAEL CALIF ELEM SCH DIST		08/31/2022	UMB BANK		102,872	100,000	109,760	106,908		(776)		(776)		106,132		(3,260)	(3,260)	4,344	08/01/2038
800851-RJ-8	SANGER CALIF UNI SCH DIST		11/08/2022	UMB BANK		236,301	255,000	275,775	271,107		(1,643)		(1,643)		269,463		(33,162)	(33,162)	2,805	08/01/2048
815628-JG-8	SEDGWICK CNTY KANS UNI SCH DIS		09/12/2022	UMB BANK		528,469	500,000	517,235	510,402		(1,226)		(1,226)		509,176		19,293	19,293	17,050	10/01/2034
817409-N8-4	SEQUOIA CALIF UN HIGH SCH DIST		01/19/2022	UMB BANK		1,875,262	1,900,000	1,900,000	1,900,000						1,900,000		(24,738)	(24,738)	22,832	07/01/2030
817409-N9-2	SEQUOIA CALIF UN HIGH SCH DIST		01/19/2022	UMB BANK		985,720	1,000,000	1,000,000	1,000,000						1,000,000		(14,280)	(14,280)	12,572	07/01/2031
817409-P2-5	SEQUOIA CALIF UN HIGH SCH DIST		02/09/2022	FIRST TENNESSEE BANK		733,763	750,000	750,000	750,000						750,000		(16,238)	(16,238)	10,830	07/01/2032
817409-P3-3	SEQUOIA CALIF UN HIGH SCH DIST		07/07/2022	UMB BANK		1,048,988	1,250,000	1,250,000	1,250,000						1,250,000		(201,013)	(201,013)	31,643	07/01/2033
818461-KE-4	SEWARD CNTY KANS UNI SCH DIST NO 4		06/27/2022	UMB BANK		1,573,296	1,850,000	1,850,000	1,850,000						1,850,000		(276,705)	(276,705)	20,413	09/01/2028
825434-5B-5	SHREVEPORT LA		04/12/2022	UMB BANK		341,974	300,000	350,769	331,276		(1,358)		(1,358)		329,918		12,056	12,056	10,181	08/01/2027
838736-WV-4	SOUTH LYON MICH CMNTY SCHS		05/01/2022	MATURED		500,000	500,000	569,040	503,964		(3,964)		(3,964)		500,000				12,500	05/01/2022
879709-5U-3	TEMPE ARIZ		11/01/2022	CABRERA CAPITAL MARKETS, INC		483,513	470,000	542,718	501,248		(10,299)		(10,299)		490,949		(7,437)	(7,437)	31,464	07/01/2024
888675-FL-4	TITUSVILLE PA AREA SCH DIST		06/02/2022	UMB BANK		368,014	335,000	399,946	385,641		(3,394)		(3,394)		382,247		(14,233)	(14,233)	10,236	03/01/2028
90059R-AE-1	TUSCALOOSA ALA CITY BRD ED SCH		08/01/2022	MATURED		200,000	200,000	228,276	203,120		(3,120)		(3,120)		200,000				10,000	08/01/2022
91882R-GM-8	VAL VERDE UNIFIED SCHOOL DISTRIC		08/22/2022	UMB BANK		349,680	335,000	386,315	377,238		(3,917)		(3,917)		373,321		(23,641)	(23,641)	14,256	08/01/2037
940859-BH-3	WASHOE CNTY NEV SCH DIST		10/24/2022	UMB BANK		200,517	195,000	203,613	200,549		(725)		(725)		199,824		693	693	4,442	10/01/2033
940859-HU-8	WASHOE CNTY NEV SCH DIST		01/25/2022	MORGAN STANLEY		2,631,094	2,060,000	2,549,889	2,475,730		(3,307)		(3,307)		2,472,422		158,671	158,671	33,189	10/01/2033
941247-7A-0	WATERBURY CONN		10/11/2022	UMB BANK		384,635	350,000	387,457			(1,833)		(1,833)		385,624		(989)	(989)	5,736	08/01/2028
941367-BM-5	WATERFORD CALIF UNI SCH DIST		11/04/2022	UMB BANK		104,980	100,000	109,577			(323)		(323)		109,254		(4,274)	(4,274)	2,069	08/01/2049
95855R-CP-9	WESTERN MARICOPA ED CTR DIST N		11/07/2022	WELLS FARGO		2,926,352	2,850,000	3,412,989	3,056,751		(69,636)		(69,636)		2,987,114		(60,763)	(60,763)	193,167	07/01/2024
976095-JE-0	WINTERS CALIF JT UNI SCH DIST		09/28/2022	UMB BANK		98,478	100,000	110,192	107,553		(951)		(951)		106,602		(8,124)	(8,124)	656	08/01/2043
984521-UC-6	YAKIMA WASH		12/01/2022	MATURED		500,000	500,000	500,000	500,000						500,000				11,750	12/01/2022
984521-UN-2	YAKIMA WASH		01/10/2022	UMB BANK		556,653	515,000	515,000	515,000						515,000		41,653	41,653	2,021	12/01/2032
984521-UP-7	YAKIMA WASH		01/10/2022	UMB BANK		646,896	600,000	600,000	600,000						600,000		46,896	46,896	2,402	12/01/2033
984521-VA-9	YAKIMA WASH		01/06/2022	PIPER JAFFRAY INC.		1,084,280	1,000,000	1,000,000	1,000,000						1,000,000		84,280	84,280	4,423	12/01/2044
985794-CS-3	YELLOWSTONE CNTY MONT K-12 SCH		07/01/2022	MATURED		505,000	505,000	559,777	512,246		(7,246)		(7,246)		505,000				25,250	07/01/2022
986082-B3-8	YONKERS N Y		01/04/2022	MORGAN STANLEY		589,470	500,000	572,295	558,322		(94)		(94)		558,228		31,242	31,242	3,611	05/01/2034
986082-B4-6	YONKERS N Y		01/04/2022	MORGAN STANLEY		881,790	750,000	855,593	835,217		(138)		(138)		835,080		46,710	46,710	5,417	05/01/2035
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						225,169,842	224,525,000	238,805,924	229,769,505		(1,630,057)		(1,630,057)		229,381,222		(4,211,380)	(4,211,380)	6,828,742	XXX
007944-AF-8	ADVENT HEALTH SYSTEM		07/28/2022	Various		6,615,247	6,862,000	7,171,960	7,144,011		(11,303)		(11,303)		7,132,708		(517,461)	(517,461)	154,996	03/01/2029
001306-AC-3	AHS HOSPITAL CORP		01/07/2022	JEFFERIES & COMPANY, INC.		1,186,000	1,250,000	1,250,000	1,250,000						1,250,000		(64,000)	(64,000)	18,340	07/01/2051
010267-AY-8	ALABAMA FED AID HWY FIN AUTH F		09/01/2022	MATURED		750,000	750,000	807,390	772,998		(22,998)		(22,998)		750,000				37,500	09/01/2022
010595-FA-9	ALABAMA ST MUN ELEC AUTH PWR S		06/27/2022	Market Axess		693,736	800,000	800,000	800,000						800,000		(106,264)	(106,264)	17,675	09/01/2031
010595-FE-1	ALABAMA ST MUN ELEC AUTH PWR S		07/13/2022	JANNEY MONTGOMERY SCOTT LLC		1,026,648	1,200,000	1,200,000	1,200,000						1,200,000		(173,352)	(173,352)	30,552	09/01/2035
013493-HT-1	ALBUQUERQUE BERNALILLO CNTY WT		07/01/2022	MATURED		180,000	180,000	197,255	182,438		(2,438)		(2,438)		180,000				9,000	07/01/2022
01354P-HJ-6	ALBUQUERQUE NM GROSS RECPTS TAX RE		08/03/2022	STIFEL CAPITAL MARKETS		1,104,678	1,280,000	1,280,000	1,280,000						1,280,000		(175,322)	(175,322)	34,812	07/01/2035
015086-NF-4	ALEXANDRIA LA UTILITIES SYSTEM FUN		05/01/2022	MATURED		270,000	270,000	270,000	270,000						270,000				1,430	05/01/2022
015086-NX-5	ALEXANDRIA LA UTILITIES SYSTEM FUN		06/23/2022	MARKET AXESS		1,771,245	2,250,000	2,250,000	2,250,000						2,250,000		(478,755)	(478,755)	44,206	05/01/2040
01728R-MM-8	ALLEGHENY CNTY PA HIGHER ED BL		04/20/2022	RAYMOND JAMES & ASSOCIATES, INC.		226,630	200,000	252,636	230,632		(1,602)		(1,602)		229,029		(2,399)	(2,399)	7,250	08/01/2027
01728A-3T-1	ALLEGHENY CNTY PA HOSP DEV AUT		12/12/2022	UMB BANK		161,160	150,000	167,025	161,742		(1,626)		(1,626)		160,116		1,044	1,044	5,271	04/01/2033
01757L-FM-3	ALLEN CNTY OHIO HOSP FACS REV		08/01/2022	MATURED		4,000,000	4,000,000	4,510,920	4,067,325		(67,325)		(67,325)		4,000,000				200,000	08/01/2022
01757L-FN-1	ALLEN CNTY OHIO HOSP FACS REV		10/14/2022	BARCLAYS		4,742,834	4,675,000	5,356,989	4,876,043		(100,410)		(100,410)		4,775,633		(32,798)	(32,798)	283,747	08/01/2023

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
02765U-LS-1	AMERICAN MUN PWR OHIO INC REV		02/15/2022	MATURED		195,000	195,000	231,334	195,857		(857)		(857)		195,000				4,875	02/15/2022
02766P-AJ-3	AMRCN MUSEUM NAT HSTRY		01/06/2022	Market Axess		5,975,820	6,000,000	6,000,000	6,000,000						6,000,000		(24,180)	(24,180)	91,029	07/15/2052
032556-FE-7	ANAHEIM HOUSING AND PUBLIC IMPROVE		06/27/2022	Market Axess		662,226	785,000	785,000	785,000						785,000		(122,774)	(122,774)	13,283	10/01/2030
032556-FF-4	ANAHEIM HOUSING AND PUBLIC IMPROVE		06/27/2022	WELLS FARGO		1,531,047	1,825,000	1,825,000	1,825,000						1,825,000		(293,953)	(293,953)	33,327	10/01/2031
032556-FG-2	ANAHEIM HOUSING AND PUBLIC IMPROVE		06/27/2022	WELLS FARGO		827,040	1,000,000	1,000,000	1,000,000						1,000,000		(172,960)	(172,960)	19,006	10/01/2032
032556-FH-0	ANAHEIM HOUSING AND PUBLIC IMPROVE		06/27/2022	WELLS FARGO		808,260	1,000,000	1,000,000	1,000,000						1,000,000		(191,740)	(191,740)	19,155	10/01/2033
032556-FJ-6	ANAHEIM HOUSING AND PUBLIC IMPROVE		06/27/2022	WELLS FARGO		796,810	1,000,000	1,000,000	1,000,000						1,000,000		(203,190)	(203,190)	19,899	10/01/2034
032556-FL-1	ANAHEIM HOUSING AND PUBLIC IMPROVE		07/12/2022	INCAPITAL		1,029,688	1,250,000	1,250,000	1,250,000						1,250,000		(220,313)	(220,313)	29,803	10/01/2038
04084D-AQ-5	ARKANSAS PUBLIC SAFETY TRUST FUND		07/21/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,050,840	1,000,000	1,160,920	1,138,590		(12,739)		(12,739)		1,125,851		(75,011)	(75,011)	26,000	06/01/2036
04084D-AS-1	ARKANSAS PUBLIC SAFETY TRUST FUND		08/02/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,054,890	1,000,000	1,155,240	1,133,750		(12,812)		(12,812)		1,120,938		(66,048)	(66,048)	27,000	06/01/2038
04084D-AV-4	ARKANSAS PUBLIC SAFETY TRUST FUND		10/31/2022	UMB BANK		3,159,946	3,200,000	3,636,128	3,576,241		(46,220)		(46,220)		3,530,021		(370,075)	(370,075)	76,344	06/01/2045
047870-MS-6	ATLANTA GA WTR & WASTE WTR REV		11/07/2022	SEIBERT, BRANFORD INC.		2,430,229	2,350,000	2,656,981	2,654,016		(91,429)		(91,429)		2,562,586		(132,357)	(132,357)	120,111	11/01/2024
047870-PZ-7	ATLANTA GA WTR & WASTE WTR REV		11/01/2022	BANK OF AMERICA/MERRILL LYNCH		406,636	400,000	459,012	421,265		(9,629)		(9,629)		411,635		(4,999)	(4,999)	20,111	11/01/2023
047870-QL-7	ATLANTA GA WTR & WASTE WTR REV		10/13/2022	UMB BANK		205,284	200,000	212,400	208,229		(1,032)		(1,032)		207,197		(1,913)	(1,913)	3,689	11/01/2034
047870-QM-5	ATLANTA GA WTR & WASTE WTR REV		09/16/2022	UMB BANK		103,356	100,000	105,789	103,845		(436)		(436)		103,409		(53)	(53)	1,544	11/01/2035
04780M-XK-0	ATLANTA HARTSFIELD-JACKSON APRT		05/19/2022	UMB BANK		224,406	200,000	261,674	254,386		(2,369)		(2,369)		252,017		(27,611)	(27,611)	8,944	07/01/2030
058508-JN-3	BALL ST UNIV IND UNIV REVS		07/01/2022	MATURED		1,055,000	1,055,000	1,177,264	1,070,773		(15,773)		(15,773)		1,055,000				52,750	07/01/2022
058508-JZ-6	BALL ST UNIV IND UNIV REVS		07/18/2022	UMB BANK		107,050	100,000	116,179	116,113		(1,315)		(1,315)		114,799		(7,749)	(7,749)	4,211	07/01/2033
05922K-B7-3	BALTIMORE MD PROJ REV		11/04/2022	UMB BANK		658,339	650,000	711,919	697,875		(4,118)		(4,118)		693,757		(35,419)	(35,419)	23,506	07/01/2044
05922K-D9-7	BALTIMORE MD PROJ REV		01/05/2022	STIFEL CAPITAL MARKETS		3,462,127	2,920,000	3,269,641	3,188,557		(544)		(544)		3,188,014		274,113	274,113	60,347	07/01/2036
05922K-E2-1	BALTIMORE MD PROJ REV		01/05/2022	STIFEL CAPITAL MARKETS		2,922,800	2,470,000	2,754,174	2,688,401		(441)		(441)		2,687,960		234,841	234,841	51,047	07/01/2037
05922K-E3-9	BALTIMORE MD PROJ REV		10/04/2022	UMB BANK		499,182	490,000	544,086	531,592		(3,743)		(3,743)		527,850		(28,667)	(28,667)	4,710	07/01/2038
05922K-G8-6	BALTIMORE MD PROJ REV		01/05/2022	STIFEL CAPITAL MARKETS		1,875,562	1,585,000	1,761,426	1,720,656		(274)		(274)		1,720,382		155,180	155,180	32,757	07/01/2037
05922K-G9-4	BALTIMORE MD PROJ REV		01/05/2022	STIFEL CAPITAL MARKETS		1,942,729	1,645,000	1,820,456	1,779,989		(272)		(272)		1,779,717		163,011	163,011	33,997	07/01/2038
05922K-H2-8	BALTIMORE MD PROJ REV		01/05/2022	STIFEL CAPITAL MARKETS		1,426,179	1,210,000	1,335,695	1,306,739		(195)		(195)		1,306,544		119,634	119,634	25,007	07/01/2039
05922K-YC-7	BALTIMORE MD PROJ REV		07/01/2022	MATURED		270,000	270,000	311,218	274,010		(4,010)		(4,010)		270,000				13,500	07/01/2022
06654D-AB-3	BANNER HEALTH		01/20/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		13,653,582	13,800,000	13,800,000	13,800,000						13,800,000		(146,418)	(146,418)	181,935	01/01/2030
072722-AC-5	BAYCARE HEALTH SYSTEM INC		11/15/2022	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				52,200	11/15/2022
929833-BQ-3	BAYLOR UNIVERSITY		07/28/2022	WELLS FARGO		1,329,705	1,500,000	1,500,000	1,500,000						1,500,000		(170,295)	(170,295)	23,183	03/01/2028
929833-BR-1	BAYLOR UNIVERSITY		07/28/2022	WELLS FARGO		871,730	1,000,000	1,000,000	1,000,000						1,000,000		(128,270)	(128,270)	16,372	03/01/2029
929833-BS-9	BAYLOR UNIVERSITY		01/26/2022	KEYCORP		1,430,985	1,500,000	1,500,000	1,500,000						1,500,000		(69,015)	(69,015)	11,552	03/01/2030
929833-BT-7	BAYLOR UNIVERSITY		01/26/2022	KEYCORP		1,432,170	1,500,000	1,500,000	1,500,000						1,500,000		(67,830)	(67,830)	12,593	03/01/2031
929833-BU-4	BAYLOR UNIVERSITY		01/06/2022	UMB BANK		1,934,340	2,000,000	2,000,000	2,000,000						2,000,000		(65,660)	(65,660)	15,810	03/01/2032
929833-BV-2	BAYLOR UNIVERSITY		01/05/2022	UMB BANK		2,538,386	2,640,000	2,640,000	2,640,000						2,640,000		(101,614)	(101,614)	21,307	03/01/2033
075554-AB-1	BEAVERTON ORE SPL REV		06/01/2022	MATURED		225,000	225,000	225,000	225,000						225,000				1,056	06/01/2022
075554-AR-6	BEAVERTON ORE SPL REV		01/06/2022	UMB BANK		959,320	1,000,000	1,000,000	1,000,000						1,000,000		(40,680)	(40,680)	2,899	06/01/2036
075554-AU-9	BEAVERTON ORE SPL REV		01/06/2022	STIFEL CAPITAL MARKETS		1,045,858	1,100,000	1,100,000	1,100,000						1,100,000		(54,142)	(54,142)	3,467	06/01/2040
081653-BT-3	BEND ORE WTR REV		12/01/2022	MATURED		225,000	225,000	278,471	232,958		(7,958)		(7,958)		225,000				11,250	12/01/2022
57584Y-XS-3	BERKLEE COLLEGE OF MUSIC		07/13/2022	Market Axess		199,189	230,000	230,000	230,000						230,000		(30,811)	(30,811)	3,687	10/01/2028
57584Y-XW-4	BERKLEE COLLEGE OF MUSIC		07/13/2022	MESIROW FINANCIAL, INC.		809,200	1,000,000	1,000,000	1,000,000						1,000,000		(190,800)	(190,800)	18,791	10/01/2032
57584Y-XY-0	BERKLEE COLLEGE OF MUSIC		07/13/2022	MESIROW FINANCIAL, INC.		2,048,624	2,605,000	2,605,000	2,605,000						2,605,000		(556,376)	(556,376)	52,034	10/01/2034
57584Y-XZ-7	BERKLEE COLLEGE OF MUSIC		07/13/2022	MESIROW FINANCIAL, INC.		1,255,615	1,635,000	1,619,237	1,620,655		452		452		1,621,107		(365,492)	(365,492)	33,304	10/01/2035
57584Y-HV-4	BETH ISRAEL LAHEY HEALTH INC		09/28/2022	UMB BANK		540,921	535,000	599,532	555,132		(9,948)		(9,948)		545,184		(4,264)	(4,264)	33,363	07/01/2023
57584Y-HW-2	BETH ISRAEL LAHEY HEALTH INC		10/13/2022	UMB BANK		1,371,152	1,335,000	1,511,500	1,411,729		(22,931)		(22,931)		1,388,798		(17,646)	(17,646)	84,335	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
57584Y-JL-4	BETH ISRAEL LAHEY HEALTH INC		12/12/2022	Various		2,119,840	2,000,000	2,278,760	2,191,310		(22,812)		(22,812)		2,167,749		(47,909)	(47,909)	135,306	07/01/2031
57584Y-JM-2	BETH ISRAEL LAHEY HEALTH INC		12/09/2022	Various		2,125,000	2,000,000	2,271,460	2,186,417		(22,862)		(22,862)		2,162,430		(37,430)	(37,430)	137,861	07/01/2032
57584Y-JN-0	BETH ISRAEL LAHEY HEALTH INC		10/18/2022	UMB BANK		630,067	600,000	678,720	654,101		(5,917)		(5,917)		648,184		(18,117)	(18,117)	8,528	07/01/2033
57584Y-JP-5	BETH ISRAEL LAHEY HEALTH INC		11/02/2022	UMB BANK		1,610,058	1,550,000	1,746,354	1,685,052		(14,656)		(14,656)		1,670,396		(60,338)	(60,338)	21,646	07/01/2034
57584Y-TD-1	BETH ISRAEL LAHEY HEALTH INC		10/18/2022	UMB BANK		299,586	285,000	349,476	335,152		(4,951)		(4,951)		330,202		(30,615)	(30,615)	18,565	07/01/2034
087032-EB-0	BETHEL PARK PA MUN AUTH SWR RE		09/01/2022	MATURED		90,000	90,000	90,000	90,000						90,000				809	09/01/2022
087032-EJ-3	BETHEL PARK PA MUN AUTH SWR RE		01/07/2022	UMB BANK		657,997	675,000	675,000	675,000						675,000		(17,003)	(17,003)	4,743	09/01/2029
087032-EL-8	BETHEL PARK PA MUN AUTH SWR RE		01/04/2022	UMB BANK		497,395	500,000	500,000	500,000						500,000		(2,605)	(2,605)	3,604	09/01/2031
087032-EM-6	BETHEL PARK PA MUN AUTH SWR RE		09/06/2022	UMB BANK		824,270	1,000,000	1,000,000	1,000,000						1,000,000		(175,730)	(175,730)	22,183	09/01/2032
088632-DC-5	BI-STATE DEV AGY MO ILL MET DI		05/19/2022	TD SECURITIES		1,213,011	1,605,000	1,668,398	1,662,571		(2,337)		(2,337)		1,660,234		(447,223)	(447,223)	30,296	10/01/2040
09778P-AA-3	BON SECOURS MERCY		01/25/2022	CANTOR FITZGERALD		8,071,607	7,600,000	7,600,000	7,600,000						7,600,000		471,607	471,607	40,108	06/01/2030
01757L-GM-2	BON SECOURS MERCY HEALTH		11/01/2022	GOLDMAN, SACHS & CO.		751,028	750,000	811,313	771,713		(19,863)		(19,863)		751,850		(822)	(822)	34,583	12/01/2022
01757L-GN-0	BON SECOURS MERCY HEALTH		11/07/2022	GOLDMAN, SACHS & CO.		1,017,660	1,000,000	1,108,890	1,058,448		(25,833)		(25,833)		1,032,615		(14,955)	(14,955)	46,944	12/01/2023
575898-DP-3	BOSFUEL CORP		07/25/2022	UMB BANK		279,603	250,000	302,875	291,752		(2,917)		(2,917)		288,836		(9,233)	(9,233)	13,403	07/01/2038
103627-AA-3	BOYS TOWN VLG NEB REV		06/16/2022	UMB BANK		460,178	450,000	465,165	459,836		(587)		(587)		459,249		929	929	10,333	09/01/2028
113664-HQ-2	BROOKINGS S D SCH DIST NO 05-1		08/01/2022	MATURED		300,000	300,000	333,357	305,085		(5,085)		(5,085)		300,000				15,000	08/01/2022
115065-C6-9	BROWARD CNTY FLA SCH BRD		03/11/2022	Various		8,171,290	6,500,000	7,944,430	7,737,330		(10,871)		(10,871)		7,726,460		444,830	444,830	189,356	07/01/2034
115065-ZJ-6	BROWARD CNTY FLA SCH BRD CTFS		07/01/2022	MATURED		500,000	500,000	565,510	507,551		(7,551)		(7,551)		500,000				25,000	07/01/2022
12022G-AH-6	BULLHEAD CITY ARIZ FIRE DIST		06/24/2022	Market Axess		447,576	535,000	535,000	535,000						535,000		(87,424)	(87,424)	9,423	07/01/2029
12022G-AJ-2	BULLHEAD CITY ARIZ FIRE DIST		03/31/2022	Market Axess		394,187	450,000	450,000	450,000						450,000		(55,814)	(55,814)	6,165	07/01/2030
12022G-AK-9	BULLHEAD CITY ARIZ FIRE DIST		03/31/2022	Market Axess		869,330	1,000,000	1,000,000	1,000,000						1,000,000		(130,670)	(130,670)	14,575	07/01/2031
12022G-AL-7	BULLHEAD CITY ARIZ FIRE DIST		03/31/2022	Market Axess		1,796,481	2,055,000	2,055,000	2,055,000						2,055,000		(258,519)	(258,519)	31,878	07/01/2032
12022G-AM-5	BULLHEAD CITY ARIZ FIRE DIST		03/31/2022	Market Axess		2,011,043	2,340,000	2,340,000	2,340,000						2,340,000		(328,957)	(328,957)	37,762	07/01/2033
12022G-AN-3	BULLHEAD CITY ARIZ FIRE DIST		06/24/2022	STIFEL CAPITAL MARKETS		1,841,616	2,400,000	2,400,000	2,400,000						2,400,000		(558,384)	(558,384)	55,249	07/01/2034
12022G-AG-8	BULLHEAD CITY ARIZ FIRE DIST C		06/24/2022	Market Axess		595,182	700,000	700,000	700,000						700,000		(104,818)	(104,818)	11,218	07/01/2028
12022G-AP-8	BULLHEAD CITY ARIZ FIRE DIST C		06/24/2022	STIFEL CAPITAL MARKETS		749,030	1,000,000	1,000,000	1,000,000						1,000,000		(250,970)	(250,970)	23,879	07/01/2035
13032U-VK-1	CALIFORNIA HEALTH FACS FING AU		03/31/2022	GOLDMAN, SACHS & CO.		2,413,435	2,580,000	2,702,834	2,702,453		(3,938)		(3,938)		2,698,515		(285,080)	(285,080)	25,863	06/01/2032
13032U-VN-5	CALIFORNIA HEALTH FACS FING AU		09/28/2022	UMB BANK		498,395	500,000	558,445	549,688		(3,366)		(3,366)		546,322		(47,927)	(47,927)	16,589	08/15/2050
13048T-2B-8	CALIFORNIA MUN FIN AUTH REV		06/01/2022	MATURED		345,000	345,000	397,423	349,457		(4,457)		(4,457)		345,000				8,625	06/01/2022
13048V-DE-5	CALIFORNIA MUN FIN AUTH REV		10/01/2022	MATURED		250,000	250,000	277,453	255,173		(5,173)		(5,173)		250,000				12,500	10/01/2022
13048V-QC-5	CALIFORNIA MUNICIPAL FIN AUTH		06/24/2022	UMB BANK		473,738	570,000	589,659	588,557		(552)		(552)		588,005		(114,266)	(114,266)	10,796	11/01/2035
13068L-5Q-4	CALIFORNIA ST PUB WKS BRD LEAS		09/08/2022	UMB BANK		104,339	100,000	114,821	112,521		(979)		(979)		111,542		(7,203)	(7,203)	4,122	03/01/2037
13068L-5U-5	CALIFORNIA ST PUB WKS BRD LEAS		02/03/2022	UMB BANK		409,423	350,000	394,958	388,053		(419)		(419)		387,634		21,789	21,789	13,067	03/01/2045
13077D-KK-7	CALIFORNIA STATE UNIVERSITY		01/13/2022	UMB BANK		1,985,572	2,005,000	2,005,000	2,005,000						2,005,000		(19,428)	(19,428)	10,138	11/01/2031
13077D-KM-3	CALIFORNIA STATE UNIVERSITY		01/06/2022	BANK OF AMERICA/MERRILL LYNCH		4,164,559	4,265,000	4,265,000	4,265,000						4,265,000		(100,441)	(100,441)	20,714	11/01/2033
13077D-KN-1	CALIFORNIA STATE UNIVERSITY		01/06/2022	JEFFERIES & COMPANY, INC.		1,858,181	1,900,000	1,900,000	1,900,000						1,900,000		(41,819)	(41,819)	9,592	11/01/2034
13077D-KP-6	CALIFORNIA STATE UNIVERSITY		01/06/2022	JEFFERIES & COMPANY, INC.		2,058,105	2,100,000	2,100,000	2,100,000						2,100,000		(41,895)	(41,895)	10,924	11/01/2035
13077D-KQ-4	CALIFORNIA STATE UNIVERSITY		01/06/2022	KEYCORP		3,037,382	3,110,000	3,110,000	3,110,000						3,110,000		(72,619)	(72,619)	16,595	11/01/2036
14574A-AF-1	CARSON CALIF PENSION OBLIG		01/05/2022	UMB BANK		254,858	250,000	250,000	250,000						250,000		4,858	4,858	3,028	01/15/2028
155498-JP-4	CENTRAL TEX REGL MOBILITY AUTH		01/01/2022	MATURED		200,000	200,000	200,000	200,000						200,000				1,307	01/01/2022
161036-NZ-7	CHARLOTTE N C ARPT REV		10/26/2022	UMB BANK		544,398	525,000	557,408	545,477		(2,145)		(2,145)		543,331		1,066	1,066	19,578	07/01/2035
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2022	SCHEDULED REDEMPTION		879,706	879,706	779,066	820,259		59,448		59,448		879,706				55,708	12/31/2024
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2022	SCHEDULED REDEMPTION		652,559	652,559	577,943	608,491		44,068		44,068		652,559				41,337	12/31/2024
167593-TF-9	CHICAGO ILL O HARE INTL ARPT R		06/08/2022	UMB BANK		493,295	460,000	545,427	493,726		(4,815)		(4,815)		488,910		4,384	4,384	21,658	01/01/2025
167727-XS-0	CHICAGO ILL WASTEWATER TRANSMI		01/01/2022	MATURED		825,000	825,000	934,676	825,000						825,000				20,625	01/01/2022
167727-XT-8	CHICAGO ILL WASTEWATER TRANSMI		12/08/2022	WELLS FARGO		1,301,313	1,300,000	1,495,767	1,337,111		(35,143)		(35,143)		1,301,969		(656)	(656)	94,069	01/01/2023
167727-YR-1	CHICAGO ILL WASTEWATER TRANSMI		01/01/2022	MATURED		1,350,000	1,350,000	1,529,469	1,350,000						1,350,000				33,750	01/01/2022

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
167727-YS-9	CHICAGO ILL WASTEWATER TRANSMI		12/08/2022	WELLS FARGO		2,302,323	2,300,000	2,646,357	2,365,659		(62,175)		(62,175)		2,303,483		(1,160)	(1,160)	166,431	01/01/2023
167736-J8-1	CHICAGO ILL WTR REV		11/01/2022	MATURED		1,040,000	1,040,000	1,199,474	1,065,900		(25,900)		(25,900)		1,040,000				52,000	11/01/2022
167736-J9-9	CHICAGO ILL WTR REV		12/08/2022	JEFFERIES & COMPANY, INC.		2,954,085	2,900,000	3,386,765	3,047,203		(75,346)		(75,346)		2,971,857		(17,772)	(17,772)	161,514	11/01/2023
167736-N6-0	CHICAGO ILL WTR REV		11/01/2022	MATURED		600,000	600,000	682,074	614,640		(14,640)		(14,640)		600,000				30,000	11/01/2022
16876H-AB-5	CHILDRENS HEATH SYS TX		01/20/2022	Various		5,584,313	6,250,000	6,250,000	6,250,000						6,250,000		(665,688)	(665,688)	68,878	08/15/2050
246388-UN-0	CHRISTIANA CARE HLTH SVCS		10/01/2022	MATURED		1,375,000	1,375,000	1,375,000	1,375,000						1,375,000				23,788	10/01/2022
181000-PM-6	CLARK CNTY NEV HWY IMPT REV		07/01/2022	MATURED		630,000	630,000	740,200	641,261		(11,261)		(11,261)		630,000				31,500	07/01/2022
185328-LE-9	CLEARWATER FLA WTR & SWR REV		11/01/2022	UMB BANK		277,955	250,000	325,540	311,700		(6,162)		(6,162)		305,537		(27,582)	(27,582)	8,403	12/01/2032
677561-LJ-9	CLEVELAND CLINIC HLTH SYS OBLIG GR		01/26/2022	Market Axess		1,314,871	1,290,000	1,290,000	1,290,000						1,290,000		24,871	24,871	20,658	01/01/2031
18610P-BQ-0	CLEVELAND MUSEUM OF NATURAL HISTOR		07/20/2022	UMB BANK		104,544	100,000	113,214	112,342		(647)		(647)		111,695		(7,151)	(7,151)	4,233	07/01/2046
186352-SL-5	CLEVELAND OHIO ARPT SYS REV		07/28/2022	JANNEY MONTGOMERY SCOTT LLC		4,737,950	5,000,000	5,146,600	5,127,058		(11,614)		(11,614)		5,115,444		(377,494)	(377,494)	148,525	01/01/2028
186387-TQ-9	CLEVELAND OHIO INCOME TAX REV		08/31/2022	UMB BANK		157,097	140,000	169,999	158,552		(2,025)		(2,025)		156,527		570	570	6,436	10/01/2027
186398-KX-0	CLEVELAND OHIO PUB PWR SYS REV		11/15/2022	MATURED		400,000	400,000	446,192	409,547		(9,547)		(9,547)		400,000				20,000	11/15/2022
186427-EK-2	CLEVELAND OHIO WTR REV		11/01/2022	MORGAN STANLEY		331,367	325,000	392,126	347,196		(9,233)		(9,233)		337,963		(6,596)	(6,596)	21,757	01/01/2024
557363-DW-5	COLGATE UNIVERSITY		01/31/2022	Market Axess		6,248,951	6,065,000	6,065,000	6,065,000						6,065,000		183,951	183,951	106,430	07/01/2031
19648F-NR-1	COLORADO HEALTH FACS AUTH		07/28/2022	PIPER JAFFRAY INC.		2,043,871	2,185,000	2,185,000	2,185,000						2,185,000		(141,129)	(141,129)	48,966	11/01/2028
196558-SD-3	COLORADO RIVER TEX MUN WTR DIS		11/07/2022	JPMORGAN CHASE & CO.		1,153,117	1,150,000	1,332,919	1,187,586		(32,134)		(32,134)		1,155,452		(2,335)	(2,335)	77,944	01/01/2023
196558-SE-1	COLORADO RIVER TEX MUN WTR DIS		11/07/2022	JPMORGAN CHASE & CO.		1,069,961	1,050,000	1,239,305	1,115,073		(27,562)		(27,562)		1,087,511		(17,551)	(17,551)	71,167	01/01/2024
196632-ZL-0	COLORADO SPRINGS COLO UTILS		11/01/2022	MORGAN STANLEY		453,099	445,000	537,667	474,153		(12,965)		(12,965)		461,188		(8,089)	(8,089)	21,508	11/15/2023
196632-H7-1	COLORADO SPRINGS COLO UTILS RE		10/14/2022	SEIBERT, BRANFORD INC.		4,094,130	4,010,000	4,592,974	4,221,567		(89,079)		(89,079)		4,132,488		(38,359)	(38,359)	185,463	11/15/2023
19923P-BF-4	COLUMBUS IND MULTI-HIGH SCH BL		01/15/2022	MATURED		275,000	275,000	307,940	275,327		(327)		(327)		275,000				6,875	01/15/2022
19923P-BG-2	COLUMBUS IND MULTI-HIGH SCH BL		07/15/2022	MATURED		230,000	230,000	260,381	233,741		(3,741)		(3,741)		230,000				11,500	07/15/2022
20774Y-3K-1	CONNECTICUT ST HEALTH & EDL FA		07/01/2022	MATURED		825,000	825,000	919,801	836,629		(11,629)		(11,629)		825,000				41,250	07/01/2022
20774Y-4A-2	CONNECTICUT ST HEALTH & EDL FA		07/01/2022	MATURED		675,000	675,000	740,516	683,230		(8,230)		(8,230)		675,000				33,750	07/01/2022
207758-XZ-1	CONNECTICUT ST SPL TAX OBLIG R		12/08/2022	JPMORGAN CHASE & CO.		6,407,700	6,000,000	6,722,040	6,409,259		(99,040)		(99,040)		6,310,219		97,481	97,481	359,167	10/01/2025
207758-YU-1	CONNECTICUT ST SPL TAX OBLIG R		10/01/2022	MATURED		2,500,000	2,500,000	2,719,975	2,543,664		(43,664)		(43,664)		2,500,000				125,000	10/01/2022
207758-YW-7	CONNECTICUT ST SPL TAX OBLIG R		11/07/2022	JPMORGAN CHASE & CO.		2,235,530	2,200,000	2,423,652	2,282,811		(39,992)		(39,992)		2,242,819		(7,289)	(7,289)	121,611	10/01/2023
212584-EB-8	CONWAY ARK HEALTH FACS BRD HOS		07/28/2022	Market Axess		132,549	150,000	150,000	150,000						150,000		(17,451)	(17,451)	2,644	08/01/2028
212584-ED-4	CONWAY ARK HEALTH FACS BRD HOS		07/28/2022	Market Axess		261,573	300,000	300,000	300,000						300,000		(38,427)	(38,427)	6,157	08/01/2030
212584-EE-2	CONWAY ARK HEALTH FACS BRD HOS		07/28/2022	Market Axess		129,665	150,000	150,000	150,000						150,000		(20,336)	(20,336)	3,243	08/01/2031
212584-EF-9	CONWAY ARK HEALTH FACS BRD HOS		07/28/2022	Market Axess		214,748	250,000	250,000	250,000						250,000		(35,253)	(35,253)	5,699	08/01/2032
212584-EG-7	CONWAY ARK HEALTH FACS BRD HOS		07/28/2022	Market Axess		136,212	165,000	165,000	165,000						165,000		(28,788)	(28,788)	3,878	08/01/2033
212584-EH-5	CONWAY ARK HEALTH FACS BRD HOS		07/28/2022	Market Axess		246,210	300,000	300,000	300,000						300,000		(53,790)	(53,790)	7,661	08/01/2036
212584-EJ-1	CONWAY ARK HEALTH FACS BRD HOS		07/28/2022	Market Axess		616,755	750,000	750,000	750,000						750,000		(133,245)	(133,245)	20,798	08/01/2041
212584-DN-3	CONWAY REGIONAL MEDICAL CENTER		10/07/2022	UMB BANK		509,345	500,000	556,630	524,457		(10,763)		(10,763)		513,694		(4,349)	(4,349)	27,972	08/01/2023
212584-DQ-6	CONWAY REGIONAL MEDICAL CENTER		09/30/2022	UMB BANK		207,346	200,000	232,960	221,009		(4,327)		(4,327)		216,682		(9,336)	(9,336)	8,000	08/01/2025
212584-DS-2	CONWAY REGIONAL MEDICAL CENTER		11/08/2022	UMB BANK		103,653	100,000	118,338	112,747		(2,297)		(2,297)		110,449		(6,796)	(6,796)	6,375	08/01/2027
212584-DU-7	CONWAY REGIONAL MEDICAL CENTER		02/16/2022	UMB BANK		112,826	100,000	117,444	112,142		(329)		(329)		111,813		1,013	1,013	2,736	08/01/2029
220245-L8-5	CORPUS CHRISTI TEX		01/06/2022	Market Axess		1,723,028	1,765,000	1,799,453	1,795,793		(92)		(92)		1,795,701		(72,672)	(72,672)	24,101	07/15/2040
220245-K2-9	CORPUS CHRISTI TEX UTIL SYS		07/15/2022	MATURED		150,000	150,000	150,000	150,000						150,000				1,050	07/15/2022
23542J-QL-2	DALLAS TEX WTRWKS & SWR SYS		10/01/2022	MATURED		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				6,950	10/01/2022
23542J-QS-7	DALLAS TEX WTRWKS & SWR SYS		01/07/2022	UMB BANK		1,950,700	2,000,000	2,000,000	2,000,000						2,000,000		(49,300)	(49,300)	9,333	10/01/2028
23542J-QT-5	DALLAS TEX WTRWKS & SWR SYS		01/07/2022	UMB BANK		2,189,453	2,250,000	2,250,000	2,250,000						2,250,000		(60,548)	(60,548)	10,813	10/01/2029
23542J-QU-2	DALLAS TEX WTRWKS & SWR SYS		01/07/2022	UMB BANK		1,688,750	1,750,000	1,750,000	1,750,000						1,750,000		(61,250)	(61,250)	8,653	10/01/2030
23542J-QV-0	DALLAS TEX WTRWKS & SWR SYS		01/07/2022	UMB BANK		2,401,350	2,500,000	2,500,000	2,500,000						2,500,000		(98,650)	(98,650)	13,403	10/01/2031
23542J-QW-8	DALLAS TEX WTRWKS & SWR SYS		01/07/2022	UMB BANK		1,316,219	1,375,000	1,375,000	1,375,000						1,375,000		(58,781)	(58,781)	7,753	10/01/2032
23542J-QX-6	DALLAS TEX WTRWKS & SWR SYS		01/07/2022	UMB BANK		476,930	500,000	500,000	500,000						500,000		(23,070)	(23,070)	2,958	10/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
23542J-QZ-1	DALLAS TEX WTRWKS & SWR SYS		01/10/2022	UMB BANK		1,047,695	1,100,000	1,100,000	1,100,000						1,100,000		(52,305)	(52,305)	7,036	10/01/2035
235586-BX-1	DALTON GA UTILS REV		04/14/2022	UMB BANK		235,544	210,000	256,925	237,358		(1,501)		(1,501)		235,857		(312)	(312)	6,650	03/01/2027
23867P-BB-3	DAVIE FLA EDL FACS REV		04/01/2022	MATURED		505,000	505,000	556,742	508,635		(3,635)		(3,635)		505,000				12,625	04/01/2022
238676-FA-3	DAVIE FLA WTR & SWR REV		10/01/2022	MATURED		240,000	240,000	240,000	240,000						240,000				2,602	10/01/2022
238676-FG-0	DAVIE FLA WTR & SWR REV		07/06/2022	PIPER JAFFRAY INC.		266,485	295,000	295,000	295,000						295,000		(28,515)	(28,515)	4,930	10/01/2028
238676-FH-8	DAVIE FLA WTR & SWR REV		07/06/2022	Market Axess		178,278	200,000	200,000	200,000						200,000		(21,722)	(21,722)	3,466	10/01/2029
238676-FK-1	DAVIE FLA WTR & SWR REV		07/06/2022	RAYMOND JAMES & ASSOCIATES, INC.		786,726	900,000	900,000	900,000						900,000		(113,274)	(113,274)	16,772	10/01/2031
238676-FM-7	DAVIE FLA WTR & SWR REV		07/06/2022	RAYMOND JAMES & ASSOCIATES, INC.		615,874	720,000	720,000	720,000						720,000		(104,126)	(104,126)	14,360	10/01/2033
24487R-DG-4	DEKALB CNTY NEWTON CNTY GWINNE		12/20/2022	EXCHANGE		2,008,416	1,835,000	2,133,298	2,036,438		(27,941)		(27,941)		2,008,497		(82)	(82)	96,592	06/01/2030
24487R-DH-2	DEKALB CNTY NEWTON CNTY GWINNE		12/20/2022	EXCHANGE		2,081,035	1,905,000	2,207,552	2,109,444		(28,326)		(28,326)		2,081,118		(83)	(83)	100,277	06/01/2031
24487R-DJ-8	DEKALB CNTY NEWTON CNTY GWINNE		12/20/2022	EXCHANGE		1,656,551	1,520,000	1,754,338	1,678,478		(21,927)		(21,927)		1,656,551		(1)	(1)	80,011	06/01/2032
247888-DM-9	DELTONA FLA UTIL SYS REV		07/13/2022	STIFEL CAPITAL MARKETS		520,796	605,000	605,000	605,000						605,000		(84,204)	(84,204)	6,491	10/01/2028
247888-DN-7	DELTONA FLA UTIL SYS REV		07/13/2022	STIFEL CAPITAL MARKETS		423,550	500,000	500,000	500,000						500,000		(76,450)	(76,450)	6,086	10/01/2029
247888-DP-2	DELTONA FLA UTIL SYS REV		07/13/2022	Market Axess		411,500	500,000	500,000	500,000						500,000		(88,500)	(88,500)	6,678	10/01/2030
247888-DQ-0	DELTONA FLA UTIL SYS REV		07/13/2022	Various		590,397	640,000	640,000	640,000						640,000		(49,603)	(49,603)	4,588	10/01/2031
247888-DR-8	DELTONA FLA UTIL SYS REV		07/13/2022	PIPER JAFFRAY INC.		393,985	500,000	500,000	500,000						500,000		(106,015)	(106,015)	7,270	10/01/2032
247888-DS-6	DELTONA FLA UTIL SYS REV		07/13/2022	BAIRD (ROBERT W.) & CO. INC.		421,127	545,000	531,043	531,069		564		564		531,633		(110,506)	(110,506)	8,354	10/01/2033
247888-DT-4	DELTONA FLA UTIL SYS REV		07/13/2022	BAIRD (ROBERT W.) & CO. INC.		572,685	750,000	733,358	733,386		611		611		733,996		(161,311)	(161,311)	12,088	10/01/2034
247888-DU-1	DELTONA FLA UTIL SYS REV		07/13/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		377,950	500,000	491,255	491,269		293		293		491,562		(113,612)	(113,612)	8,453	10/01/2035
247888-DV-9	DELTONA FLA UTIL SYS REV		07/13/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		300,884	400,000	394,040	394,048		183		183		394,232		(93,348)	(93,348)	7,078	10/01/2036
249182-KG-0	DENVER COLO CITY & CNTY ARPT R		11/01/2022	JPMORGAN CHASE & CO.		3,001,920	3,000,000	3,397,050	3,073,180		(70,370)		(70,370)		3,002,809		(889)	(889)	145,000	11/15/2022
25477G-UJ-2	DISTRICT OF COLUMBIA WASHINGTON DC		10/31/2022	UMB BANK		130,293	115,000	138,787			(557)		(557)		138,230		(7,937)	(7,937)	1,517	07/01/2032
258864-AJ-6	DOUGLAS ARIZ PLEDGED REV OBLIG		01/26/2022	JPMORGAN CHASE & CO.		1,403,241	1,475,000	1,475,000	1,475,000						1,475,000		(71,759)	(71,759)	17,263	01/01/2030
258864-AK-3	DOUGLAS ARIZ PLEDGED REV OBLIG		03/31/2022	GOLDMAN, SACHS & CO.		1,217,608	1,400,000	1,400,000	1,400,000						1,400,000		(182,392)	(182,392)	23,164	01/01/2031
258864-AL-1	DOUGLAS ARIZ PLEDGED REV OBLIG		02/10/2022	UMB BANK		469,835	500,000	500,000	500,000						500,000		(30,165)	(30,165)	7,175	01/01/2032
263804-AU-0	DUBOIS PA HOSP AUTH HOSP REV		07/15/2022	MATURED		700,000	700,000	771,876	709,795		(9,795)		(9,795)		700,000				35,000	07/15/2022
266780-EU-5	DURHAM N C		01/07/2022	UMB BANK		2,716,576	2,685,000	2,685,000	2,685,000						2,685,000		31,576	31,576	7,109	12/01/2028
266780-EV-3	DURHAM N C		01/07/2022	UMB BANK		1,009,750	1,000,000	1,000,000	1,000,000						1,000,000		9,750	9,750	2,703	12/01/2029
266780-FB-6	DURHAM N C		01/06/2022	FIRST TENNESSEE BANK		1,190,631	1,190,000	1,190,000	1,190,000						1,190,000		631	631	3,784	12/01/2037
270618-GP-0	EAST BATON ROUGE LA SEW COMMN		06/22/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,236,368	1,400,000	1,400,000	1,400,000						1,400,000		(163,632)	(163,632)	19,382	02/01/2028
270618-GQ-8	EAST BATON ROUGE LA SEW COMMN		01/06/2022	UMB BANK		972,569	1,005,000	1,005,000	1,005,000						1,005,000		(32,431)	(32,431)	7,293	02/01/2029
282659-BA-8	EL CAJON CALIF		07/06/2022	PIPER JAFFRAY INC.		481,459	550,000	550,000	550,000						550,000		(68,541)	(68,541)	8,024	04/01/2028
282659-BB-6	EL CAJON CALIF		07/06/2022	Market Axess		370,815	430,000	430,000	430,000						430,000		(59,185)	(59,185)	6,915	04/01/2029
282659-BC-4	EL CAJON CALIF		07/06/2022	Market Axess		339,676	400,000	400,000	400,000						400,000		(60,324)	(60,324)	6,740	04/01/2030
282659-BF-7	EL CAJON CALIF		07/06/2022	BAIRD (ROBERT W.) & CO. INC.		486,474	600,000	600,000	600,000						600,000		(113,526)	(113,526)	11,496	04/01/2033
282659-BG-5	EL CAJON CALIF		07/06/2022	BAIRD (ROBERT W.) & CO. INC.		724,878	900,000	900,000	900,000						900,000		(175,122)	(175,122)	18,282	04/01/2034
282659-BH-3	EL CAJON CALIF		07/06/2022	BAIRD (ROBERT W.) & CO. INC.		797,080	1,000,000	1,000,000	1,000,000						1,000,000		(202,920)	(202,920)	21,083	04/01/2035
282659-BJ-9	EL CAJON CALIF		07/06/2022	BAIRD (ROBERT W.) & CO. INC.		628,504	800,000	800,000	800,000						800,000		(171,496)	(171,496)	17,174	04/01/2036
283062-DT-1	EL DORADO CALIF IRR DIST REV		01/26/2022	KEYCORP		1,944,120	2,000,000	2,000,000	2,000,000						2,000,000		(55,880)	(55,880)	17,599	03/01/2030
283062-DU-8	EL DORADO CALIF IRR DIST REV		01/26/2022	KEYCORP		2,180,543	2,250,000	2,250,000	2,250,000						2,250,000		(69,458)	(69,458)	20,718	03/01/2031
283062-DV-6	EL DORADO CALIF IRR DIST REV		01/26/2022	KEYCORP		1,446,870	1,500,000	1,500,000	1,500,000						1,500,000		(53,130)	(53,130)	14,302	03/01/2032

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
283062-EC-7	EL DORADO CALIF IRR DIST REV		01/27/2022	FIRST TENNESSEE BANK		678,774	710,000	710,987	710,984		(9)		(9)		710,975		(32,201)	(32,201)	8,686	03/01/2039
29270C-X2-6	ENERGY NORTHWEST WASH ELEC REV		07/01/2022	MATURED		7,000,000	7,000,000	7,852,390	7,103,948		(103,948)		(103,948)		7,000,000				350,000	07/01/2022
29270C-Z8-1	ENERGY NORTHWEST WASH ELEC REV		06/13/2022	RBC DOMINION SECURITIES		11,607,750	11,000,000	12,670,020	11,714,705		(127,261)		(127,261)		11,587,444		20,306	20,306	525,556	07/01/2024
295542-SS-4	ERIE PA WTR AUTH WTR REV		07/05/2022	Market Axess		1,019,238	1,320,000	1,320,000	1,320,000						1,320,000		(300,762)	(300,762)	18,699	12/01/2035
295542-TK-0	ERIE PA WTR AUTH WTR REV		07/05/2022	Market Axess		815,766	1,035,000	1,035,000	1,035,000						1,035,000		(219,234)	(219,234)	14,351	12/01/2034
295542-TM-6	ERIE PA WTR AUTH WTR REV		01/20/2022	Market Axess		1,430,698	1,490,000	1,490,000	1,490,000						1,490,000		(59,302)	(59,302)	6,199	12/01/2040
298191-T7-2	EUGENE ORE ELEC UTIL REV		07/05/2022	Market Axess		327,247	360,000	360,000	360,000						360,000		(32,753)	(32,753)	6,643	08/01/2028
298191-T8-0	EUGENE ORE ELEC UTIL REV		07/05/2022	PIPER JAFFRAY INC.		265,766	315,000	315,000	315,000						315,000		(49,235)	(49,235)	7,135	08/01/2033
298191-T9-8	EUGENE ORE ELEC UTIL REV		07/05/2022	PIPER JAFFRAY INC.		262,631	315,000	315,000	315,000						315,000		(52,369)	(52,369)	7,429	08/01/2034
298191-U2-1	EUGENE ORE ELEC UTIL REV		07/05/2022	TD SECURITIES		256,379	315,000	315,000	315,000						315,000		(58,622)	(58,622)	7,576	08/01/2035
298191-U3-9	EUGENE ORE ELEC UTIL REV		07/05/2022	Market Axess		364,437	450,000	450,000	450,000						450,000		(85,563)	(85,563)	11,243	08/01/2036
299488-FU-5	EVANSVILLE IND WTRWKS DIST		01/31/2022	FIRST TENNESSEE BANK		1,071,732	1,075,000	1,075,000	1,075,000						1,075,000		(3,268)	(3,268)	14,857	01/01/2031
299488-FV-3	EVANSVILLE IND WTRWKS DIST		03/31/2022	TD SECURITIES		2,891,470	3,185,000	3,185,000	3,185,000						3,185,000		(293,530)	(293,530)	59,368	01/01/2032
299488-FW-1	EVANSVILLE IND WTRWKS DIST		01/31/2022	FIRST TENNESSEE BANK		1,450,087	1,450,000	1,450,000	1,450,000						1,450,000		87	87	21,315	01/01/2033
299488-FY-7	EVANSVILLE IND WTRWKS DIST		06/24/2022	TD SECURITIES		3,281,827	4,035,000	4,035,000	4,035,000						4,035,000		(753,173)	(753,173)	106,357	01/01/2035
316608-CX-4	FIFE WASH WTR & SWR REV		05/05/2022	UMB BANK		297,955	265,000	314,295	297,553		(1,870)		(1,870)		295,683		2,273	2,273	8,024	10/01/2027
34160K-AU-4	FLORIDA ST DEPT TRANSN FING CO		11/07/2022	SEIBERT, BRANFORD INC.		1,847,808	1,800,000	2,099,754	2,015,346		(73,580)		(73,580)		1,941,767		(93,959)	(93,959)	122,000	07/01/2024
34160K-AV-2	FLORIDA ST DEPT TRANSN FING CO		12/08/2022	BANK OF AMERICA/MERRILL LYNCH		9,698,415	9,125,000	11,056,124	10,634,423		(407,213)		(407,213)		10,227,210		(528,795)	(528,795)	660,295	07/01/2025
34281P-TE-3	FLORIDA ST GOVERNMENTAL UTIL A		06/30/2022	UMB BANK		531,683	470,000	548,217	528,872		(3,740)		(3,740)		525,133		6,550	6,550	17,886	10/01/2035
34281P-TJ-2	FLORIDA ST GOVERNMENTAL UTIL A		06/30/2022	UMB BANK		235,820	225,000	232,900	230,984		(373)		(373)		230,611		5,209	5,209	6,850	10/01/2039
114894-ZV-3	FORT LAUDERDALE HOLLYWOOD INTL AIR		01/05/2022	UMB BANK		5,129,300	5,000,000	5,000,000	5,000,000						5,000,000		129,300	129,300	41,120	10/01/2034
366133-LG-9	GARLAND TEX ELEC UTIL SYS REV		03/01/2022	MATURED		475,000	475,000	521,517	477,160		(2,160)		(2,160)		475,000				11,875	03/01/2022
373064-N7-5	GEORGETOWN TEX UTILITY SYS		11/04/2022	UMB BANK		543,895	500,000	552,275			(3,571)		(3,571)		548,704		(4,809)	(4,809)	11,667	08/15/2028
373064-N8-3	GEORGETOWN TEX UTILITY SYS		10/14/2022	UMB BANK		278,818	250,000	276,975			(1,367)		(1,367)		275,608		3,209	3,209	5,139	08/15/2029
37310P-AE-1	GEORGETOWN UNIVERSITY		01/11/2022	CANTOR FITZGERALD		3,924,000	4,000,000	4,000,000	4,000,000						4,000,000		(76,000)	(76,000)	25,466	04/01/2030
373283-CG-3	GEORGIA MUN ASSN INC CTFS PART		11/01/2022	WELLS FARGO		300,411	300,000	339,903	307,964		(7,285)		(7,285)		300,679		(268)	(268)	13,833	12/01/2022
375290-DK-6	GILBERT ARIZ PUB FACS MUN PPTY		07/01/2022	MATURED		1,320,000	1,320,000	1,498,768	1,340,466		(20,466)		(20,466)		1,320,000				66,000	07/01/2022
375290-DL-4	GILBERT ARIZ PUB FACS MUN PPTY		11/01/2022	MORGAN STANLEY		662,447	655,000	758,182	684,092		(16,175)		(16,175)		667,918		(5,470)	(5,470)	43,849	07/01/2023
375290-DM-2	GILBERT ARIZ PUB FACS MUN PPTY		11/07/2022	SEIBERT, BRANFORD INC.		1,952,307	1,900,000	2,238,523	2,034,947		(45,430)		(45,430)		1,989,516		(37,209)	(37,209)	128,778	07/01/2024
378352-PJ-1	GLENDALE ARIZ WTR & SWR REV		07/01/2022	MATURED		295,000	295,000	361,797	299,826		(4,826)		(4,826)		295,000				14,750	07/01/2022
387874-XJ-4	GRANT CNTY WASH PUB UTIL DIST		01/01/2022	MATURED		275,000	275,000	308,721	275,000						275,000				6,875	01/01/2022
387883-YP-0	GRANT CNTY WASH PUB UTIL DIST NO 2		08/03/2022	UMB BANK		192,108	210,000	210,000	210,000						210,000		(17,892)	(17,892)	3,281	01/01/2031
387883-YQ-8	GRANT CNTY WASH PUB UTIL DIST NO 2		09/13/2022	Various		750,738	850,000	850,000	850,000						850,000		(99,263)	(99,263)	26,818	01/01/2032
387883-YR-6	GRANT CNTY WASH PUB UTIL DIST NO 2		01/06/2022	UMB BANK		1,014,840	1,000,000	1,000,000	1,000,000						1,000,000		14,840	14,840	14,847	01/01/2033
39081H-CL-4	GREAT LAKES WATER AUTHORITY MI - S		06/27/2022	UMB BANK		502,131	555,000	555,000	555,000						555,000		(52,869)	(52,869)	11,673	07/01/2028
39081H-CP-5	GREAT LAKES WATER AUTHORITY MI - S		05/09/2022	UMB BANK		1,208,615	1,350,000	1,350,000	1,350,000						1,350,000		(141,386)	(141,386)	26,912	07/01/2031
39081H-CQ-3	GREAT LAKES WATER AUTHORITY MI - S		01/20/2022	Market Axess		2,665,440	2,700,000	2,700,000	2,700,000						2,700,000		(34,560)	(34,560)	36,007	07/01/2032
39081H-CR-1	GREAT LAKES WATER AUTHORITY MI - S		06/29/2022	WELLS FARGO		741,213	900,000	900,000	900,000						900,000		(158,787)	(158,787)	21,735	07/01/2033
39081H-CS-9	GREAT LAKES WATER AUTHORITY MI - S		06/29/2022	JPMORGAN CHASE & CO.		775,392	960,000	960,000	960,000						960,000		(184,608)	(184,608)	23,664	07/01/2034
39081H-CT-7	GREAT LAKES WATER AUTHORITY MI - S		06/29/2022	JPMORGAN CHASE & CO.		1,014,454	1,275,000	1,275,000	1,275,000						1,275,000		(260,546)	(260,546)	32,066	07/01/2035
39081H-CU-4	GREAT LAKES WATER AUTHORITY MI - S		06/29/2022	JPMORGAN CHASE & CO.		1,335,996	1,690,000	1,690,000	1,690,000						1,690,000		(354,004)	(354,004)	44,194	07/01/2036
39081H-CW-0	GREAT LAKES WATER AUTHORITY MI - S		01/20/2022	Market Axess		3,233,412	3,150,000	3,150,000	3,150,000						3,150,000		83,412	83,412	62,275	07/01/2044
39081J-DL-9	GREAT LAKES WTR AUTH MICH WTR		07/01/2022	MATURED		250,000	250,000	250,000	250,000						250,000				4,210	07/01/2022
39448P-BQ-4	GREENE CNTY MO CTFS PARTN		09/01/2022	MATURED		250,000	250,000	268,083	253,142		(3,142)		(3,142)		250,000				10,000	09/01/2022
409327-JA-2	HAMPTON ROADS SANTN DIST VA WA		06/03/2022	INCAPITAL		347,481	300,000	373,266	344,954		(3,193)		(3,193)		341,760		5,721	5,721	10,250	10/01/2027
41422E-KG-7	HARRIS CNTY TEX MET TRAN AUTH		11/01/2022	MATURED		945,000	945,000	945,000	945,000						945,000				15,054	11/01/2022

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
41423P-AF-4	HARRIS CNTY TEX TOLL RD REV		11/07/2022	CABRERA CAPITAL MARKETS, INC		1,471,613	1,430,000	1,604,603	1,602,782		(56,196)		(56,196)		1,546,586		(74,973)	(74,973)	88,183	08/15/2024
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		06/01/2022	ASSIGNMENT OF SECURITIES		295,000	295,000	291,071	294,264		126		126		294,390		610	610	9,293	06/01/2025
414009-NW-6	HARRIS COUNTY CULTURAL EDUCATION F		01/13/2022	UMB BANK		987,360	960,000	960,000	960,000						960,000		27,360	27,360	4,921	05/15/2030
42249T-DA-4	HEBER LT & PWR CO UTAH		08/19/2022	UMB BANK		280,787	260,000	293,415	287,185		(2,006)		(2,006)		285,179		(4,392)	(4,392)	7,164	12/15/2035
422503-BZ-4	HEBER SPRINGS ARK SALES & USE		07/28/2022	Market Axess		468,304	540,000	540,000	540,000						540,000		(71,696)	(71,696)	8,532	06/01/2030
422503-CB-6	HEBER SPRINGS ARK SALES & USE		07/28/2022	Market Axess		357,676	420,000	420,000	420,000						420,000		(62,324)	(62,324)	7,336	06/01/2032
422503-CC-4	HEBER SPRINGS ARK SALES & USE		07/28/2022	Market Axess		361,498	435,000	435,000	435,000						435,000		(73,502)	(73,502)	7,888	06/01/2033
87638Q-QT-9	HENDRICK MEDICAL CENTER		09/01/2022	MATURED		450,000	450,000	450,000	450,000						450,000				4,154	09/01/2022
87638Q-RB-7	HENDRICK MEDICAL CENTER		06/30/2022	UMB BANK		189,979	225,000	225,000	225,000						225,000		(35,021)	(35,021)	4,410	09/01/2030
87638Q-RD-3	HENDRICK MEDICAL CENTER		07/28/2022	UMB BANK		213,820	250,000	250,000	250,000						250,000		(36,180)	(36,180)	5,892	09/01/2032
428061-EH-4	HESPERIA CALIF UNI SCH DIST		07/13/2022	WELLS FARGO		1,679,563	1,925,000	1,925,000	1,925,000						1,925,000		(245,438)	(245,438)	39,714	02/01/2029
428061-EJ-0	HESPERIA CALIF UNI SCH DIST		01/27/2022	STIFEL CAPITAL MARKETS		943,360	1,000,000	1,000,000	1,000,000						1,000,000		(56,640)	(56,640)	11,195	02/01/2030
428061-EK-7	HESPERIA CALIF UNI SCH DIST		07/13/2022	Various		1,778,950	2,000,000	2,000,000	2,000,000						2,000,000		(221,050)	(221,050)	34,890	02/01/2031
428061-EM-3	HESPERIA CALIF UNI SCH DIST		07/13/2022	WELLS FARGO		1,264,984	1,545,000	1,545,000	1,545,000						1,545,000		(280,016)	(280,016)	37,484	02/01/2033
428061-EP-6	HESPERIA CALIF UNI SCH DIST		07/13/2022	WELLS FARGO		2,666,235	3,390,000	3,390,000	3,390,000						3,390,000		(723,765)	(723,765)	85,486	02/01/2035
428061-EG-6	HESPERIA CALIF UNI SCH DIST CT		07/13/2022	WELLS FARGO		888,410	1,000,000	1,000,000	1,000,000						1,000,000		(111,590)	(111,590)	19,484	02/01/2028
428061-ER-2	HESPERIA CALIF UNI SCH DIST CT		01/06/2022	RAYMOND JAMES & ASSOCIATES, INC.		3,809,160	4,000,000	4,000,000	4,000,000						4,000,000		(190,840)	(190,840)	53,954	02/01/2041
438701-Z6-4	HONOLULU HAWAII CITY & CNTY WA		09/21/2022	Various		328,746	400,000	400,000	400,000						400,000		(71,254)	(71,254)	5,877	07/01/2032
438689-ND-9	HONOLULU HAWAII CITY AND CNTY BRD		03/30/2022	PIPER JAFFRAY INC.		1,180,491	1,300,000	1,300,000	1,300,000						1,300,000		(119,509)	(119,509)	19,208	07/01/2030
438689-NE-7	HONOLULU HAWAII CITY AND CNTY BRD		03/30/2022	PIPER JAFFRAY INC.		540,000	600,000	600,000	600,000						600,000		(60,000)	(60,000)	9,315	07/01/2031
44107H-AF-9	HOSPITAL SPECIAL SURGERY		01/05/2022	UMB BANK		8,161,300	8,900,000	8,900,000	8,900,000						8,900,000		(738,700)	(738,700)	63,297	10/01/2050
441182-MS-8	HOT SPRINGS ARK WTR REV		02/07/2022	UMB BANK		121,476	100,000	121,431	118,624		(208)		(208)		118,415		3,061	3,061	1,422	10/01/2032
441182-NB-4	HOT SPRINGS ARK WTR REV		10/25/2022	UMB BANK		1,604,082	1,645,000	1,912,280	1,878,061		(19,944)		(19,944)		1,858,118		(254,036)	(254,036)	70,308	10/01/2041
441182-NC-2	HOT SPRINGS ARK WTR REV		10/25/2022	UMB BANK		675,416	700,000	810,964	796,784		(8,303)		(8,303)		788,481		(113,065)	(113,065)	30,011	10/01/2042
442349-FU-5	HOUSTON AIRPORT SYSTEM		01/05/2022	MESIROW FINANCIAL, INC.		2,350,900	2,000,000	2,406,000	2,386,484		(625)		(625)		2,385,859		(34,959)	(34,959)	43,333	07/01/2039
442349-FL-5	HOUSTON CITY OF		06/07/2022	RAYMOND JAMES & ASSOCIATES, INC.		709,375	610,000	697,419			(1,158)		(1,158)		696,262		13,114	13,114	13,386	07/01/2031
442349-BX-3	HOUSTON TEX ARPT SYS REV		07/01/2022	MATURED		7,060,000	7,060,000	7,808,431	7,159,165		(99,165)		(99,165)		7,060,000				353,000	07/01/2022
442349-AZ-9	HOUSTON TEX ARPT SYS REV FOR		07/01/2022	MATURED		700,000	700,000	785,715	710,394		(10,394)		(10,394)		700,000				35,000	07/01/2022
44244C-SG-3	HOUSTON TEX UTIL SYS REV		11/15/2022	MATURED		525,000	525,000	588,609	538,542		(13,542)		(13,542)		525,000				26,250	11/15/2022
442851-AU-5	HOWARD UNIVERSITY		07/12/2022	Various		1,038,123	1,100,000	1,100,000	1,100,000						1,100,000		(61,877)	(61,877)	16,674	10/01/2030
645790-ND-4	HUNTERDON MEDICAL CENTER		01/20/2022	Market Axess		998,830	1,000,000	1,000,000	1,000,000						1,000,000		(1,170)	(1,170)	18,952	07/01/2040
45204E-TK-4	ILLINOIS FIN AUTH REV		08/15/2022	MATURED		520,000	520,000	605,410	530,602		(10,602)		(10,602)		520,000				26,000	08/15/2022
455168-GA-6	INDIANA UNIV		01/26/2022	JPMORGAN CHASE & CO.		778,681	775,000	775,000	775,000						775,000		3,681	3,681	2,842	06/01/2030
455168-GC-2	INDIANA UNIV		01/26/2022	WELLS FARGO		1,467,839	1,470,000	1,470,000	1,470,000						1,470,000		(2,161)	(2,161)	5,740	06/01/2032
455168-GG-3	INDIANA UNIV		01/26/2022	FIRST TENNESSEE BANK		891,954	900,000	900,000	900,000						900,000		(8,046)	(8,046)	3,943	06/01/2037
45528U-ZB-0	INDIANAPOLIS IND LOC PUB IMPT		08/22/2022	UMB BANK		113,466	100,000	120,495	115,293		(1,283)		(1,283)		114,010		(544)	(544)	5,319	02/01/2035
462590-LT-5	IOWA STUDENT LN LIQUIDITY CORP		12/01/2022	MATURED		650,000	650,000	704,750	661,779		(11,779)		(11,779)		650,000				32,500	12/01/2022
469487-NN-8	JACKSONVILLE FLA SPL REV		10/01/2022	MATURED		1,550,000	1,550,000	1,722,903	1,583,363		(33,363)		(33,363)		1,550,000				77,500	10/01/2022
472628-QP-4	JEFFERSON CNTY ALA		09/15/2022	MATURED		1,070,000	1,070,000	1,238,504	1,094,107		(24,107)		(24,107)		1,070,000				53,500	09/15/2022
472628-QR-0	JEFFERSON CNTY ALA		11/07/2022	GOLDMAN, SACHS & CO.		1,537,104	1,515,000	1,778,489	1,591,589		(38,109)		(38,109)		1,553,480		(16,376)	(16,376)	87,113	09/15/2023
476623-CN-1	JERSEY CITY N J MUN UTILS AUTH		10/15/2022	MATURED		445,000	445,000	445,000	445,000						445,000				4,739	10/15/2022
476623-CX-9	JERSEY CITY N J MUN UTILS AUTH		02/07/2022	JEFFERIES & COMPANY, INC.		636,981	650,000	650,000	650,000						650,000		(13,020)	(13,020)	4,845	10/15/2031
480780-JE-6	JORDAN VY WTR CONSERVANCY DIST		11/01/2022	STERN BROTHERS		1,270,525	1,250,000	1,457,500	1,315,473		(31,111)		(31,111)		1,284,362		(13,837)	(13,837)	68,056	10/01/2023
485106-TL-2	KANSAS CITY MO		01/13/2022	UMB BANK		431,280	400,000	400,000	400,000						400,000		31,280	31,280	4,030	04/01/2030

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
485106-TZ-1	KANSAS CITY MO		11/01/2022	WELLS FARGO		603,774	600,000	660,204	625,898		(17,330)		(17,330)		608,569		(4,795)	(4,795)	32,667	04/01/2023
48504N-AV-1	KANSAS CITY MO INDL DEV AUTH A		01/05/2022	RBC DOMINION SECURITIES		1,912,917	1,550,000	1,882,692	1,803,864		(539)		(539)		1,803,325		109,592	109,592	27,125	03/01/2033
48504N-AZ-2	KANSAS CITY MO INDL DEV AUTH A		01/05/2022	BARCLAYS		6,128,950	5,000,000	5,992,300	5,758,666		(1,599)		(1,599)		5,757,067		371,883	371,883	87,500	03/01/2037
48504N-BA-6	KANSAS CITY MO INDL DEV AUTH A		06/02/2022	UMB BANK		178,334	160,000	191,150	183,827		(1,306)		(1,306)		182,521		(4,186)	(4,186)	6,111	03/01/2038
48507T-GT-4	KANSAS CITY MO SAN SWR SYS REV		01/01/2022	MATURED		225,000	225,000	251,505	225,000						225,000				5,625	01/01/2022
485429-ZX-5	KANSAS ST DEV FIN AUTH REV		04/01/2022	MATURED		1,130,000	1,130,000	1,356,192	1,137,823		(7,823)		(7,823)		1,130,000				28,250	04/01/2022
490728-A7-7	KENT ST UNIV OHIO		07/25/2022	ASSIGNMENT OF SECURITIES		1,630,000	1,630,000	1,630,000	1,630,000						1,630,000				23,429	05/01/2024
490728-A9-3	KENT ST UNIV OHIO		07/25/2022	ASSIGNMENT OF SECURITIES		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				32,575	05/01/2026
490728-B2-7	KENT ST UNIV OHIO		07/25/2022	ASSIGNMENT OF SECURITIES		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				25,531	05/01/2027
490728-B3-5	KENT ST UNIV OHIO		06/22/2022	UMB BANK		115,630	125,000	125,000	125,000						125,000		(9,370)	(9,370)	1,980	05/01/2028
490728-B5-0	KENT ST UNIV OHIO		01/26/2022	WELLS FARGO		1,502,745	1,500,000	1,500,000	1,500,000						1,500,000		2,745	2,745	9,414	05/01/2030
490728-C2-6	KENT ST UNIV OHIO		01/05/2022	UMB BANK		1,789,081	1,770,000	1,770,000	1,770,000						1,770,000		19,081	19,081	9,725	05/01/2035
490728-B6-8	KENT ST UNIV OHIO UNIV REVS		01/13/2022	WELLS FARGO		1,217,832	1,200,000	1,200,000	1,200,000						1,200,000		17,832	17,832	6,922	05/01/2031
49120A-AM-1	KENTUCKY BD DEV CORP EDL FACS REV		03/22/2022	UMB BANK		255,250	250,000	263,993	262,768		(328)		(328)		262,440		(7,190)	(7,190)	4,229	03/01/2034
49120A-AN-9	KENTUCKY BD DEV CORP EDL FACS REV		03/22/2022	UMB BANK		203,626	200,000	210,526	209,607		(246)		(246)		209,360		(5,734)	(5,734)	3,383	03/01/2035
49151F-H7-8	KENTUCKY ST PPTY & BLDGS COMMN		07/06/2022	Market Axess		191,852	210,000	210,000	210,000						210,000		(18,148)	(18,148)	4,356	11/01/2029
49151F-J2-7	KENTUCKY ST PPTY & BLDGS COMMN		03/31/2022	GOLDMAN, SACHS & CO.		1,567,093	1,645,000	1,645,000	1,645,000						1,645,000		(77,907)	(77,907)	23,022	11/01/2032
49151F-J3-5	KENTUCKY ST PPTY & BLDGS COMMN		03/31/2022	GOLDMAN, SACHS & CO.		1,191,434	1,255,000	1,255,000	1,255,000						1,255,000		(63,566)	(63,566)	18,097	11/01/2033
49151F-J4-3	KENTUCKY ST PPTY & BLDGS COMMN		07/28/2022	WELLS FARGO		1,620,870	1,765,000	1,765,000	1,765,000						1,765,000		(144,130)	(144,130)	46,239	11/01/2034
49151F-J5-0	KENTUCKY ST PPTY & BLDGS COMMN		07/28/2022	WELLS FARGO		1,658,834	1,825,000	1,825,000	1,825,000						1,825,000		(166,166)	(166,166)	48,495	11/01/2035
49151F-J6-8	KENTUCKY ST PPTY & BLDGS COMMN		01/20/2022	Market Axess		1,920,348	1,800,000	1,800,000	1,800,000						1,800,000		120,348	120,348	16,832	11/01/2039
49151F-NF-3	KENTUCKY ST PPTY & BLDGS COMMN		11/01/2022	MATURED		4,000,000	4,000,000	4,460,840	4,085,548		(85,548)		(85,548)		4,000,000				200,000	11/01/2022
49151F-ZQ-6	KENTUCKY ST PPTY & BLDGS COMMN		06/01/2022	MATURED		425,000	425,000	467,411	429,656		(4,656)		(4,656)		425,000				10,625	06/01/2022
49151F-ZR-4	KENTUCKY ST PPTY & BLDGS COMMN		11/07/2022	BANK OF AMERICA/MERRILL LYNCH		1,009,290	1,000,000	1,116,200	1,034,714		(20,823)		(20,823)		1,013,891		(4,601)	(4,601)	46,944	06/01/2023
49151F-ZS-2	KENTUCKY ST PPTY & BLDGS COMMN		11/07/2022	JPMORGAN CHASE & CO.		1,358,562	1,325,000	1,492,997	1,396,448		(24,772)		(24,772)		1,371,676		(13,114)	(13,114)	62,201	06/01/2024
49151F-NG-1	KENTUCKY ST PROPERTY & BLDGS COMMI		11/07/2022	JPMORGAN CHASE & CO.		29,823,122	29,350,000	33,051,983	30,614,459		(582,532)		(582,532)		30,031,927		(208,805)	(208,805)	1,500,111	11/01/2023
495731-AX-9	KINGMAN ARIZ EXCISE TAX REV		06/23/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		369,257	425,000	425,000	425,000						425,000		(55,743)	(55,743)	6,964	07/15/2028
495731-AY-7	KINGMAN ARIZ EXCISE TAX REV		06/23/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		427,955	500,000	500,000	500,000						500,000		(72,045)	(72,045)	9,345	07/15/2029
495731-AZ-4	KINGMAN ARIZ EXCISE TAX REV		06/23/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		730,769	865,000	865,000	865,000						865,000		(134,231)	(134,231)	17,707	07/15/2030
495731-BA-8	KINGMAN ARIZ EXCISE TAX REV		06/23/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		455,169	550,000	550,000	550,000						550,000		(94,831)	(94,831)	11,639	07/15/2031
51166F-EN-5	LAKELAND FLA ENERGY SYS REV		10/01/2022	MATURED		520,000	520,000	577,507	531,114		(11,114)		(11,114)		520,000				26,000	10/01/2022
516391-BW-8	LANSING MICH BRD WTR & LT UTIL		07/01/2022	MATURED		300,000	300,000	346,161	304,500		(4,500)		(4,500)		300,000				15,000	07/01/2022
516706-DA-3	LARAMIE CNTY WYO HOSP REV		07/19/2022	UMB BANK		272,808	250,000	303,275	296,757		(3,990)		(3,990)		292,766		(19,959)	(19,959)	7,222	05/01/2028
52480G-DS-0	LEHIGH VALLEY HEALTH NETWORK		04/11/2022	JPMORGAN CHASE & CO.		1,640,048	1,600,000	1,755,408	1,724,545		(4,255)		(4,255)		1,720,290		(80,242)	(80,242)	50,133	07/01/2038
52480G-DT-8	LEHIGH VALLEY HEALTH NETWORK		04/11/2022	JPMORGAN CHASE & CO.		2,001,431	1,955,000	2,139,708	2,103,069		(5,053)		(5,053)		2,098,016		(96,585)	(96,585)	61,257	07/01/2039
529616-DJ-0	LEXINGTON S C WTRWKS & SWR SYS		02/07/2022	UMB BANK		209,925	175,000	215,070	199,028		(442)		(442)		198,586		11,339	11,339	1,653	06/01/2027
53706R-AK-2	LITTLE CO MARY HOSP IN		07/20/2022	UMB BANK		88,282	100,000	100,000	100,000						100,000		(11,718)	(11,718)	2,118	11/01/2030
537363-FY-4	LITTLE ROCK ARK CAP IMPT REV		10/01/2022	MATURED		200,000	200,000	212,310	201,958		(1,958)		(1,958)		200,000				6,000	10/01/2022
53833P-AS-5	LIVERMORE VY CALIF WTR FING AU		08/08/2022	UMB BANK		986,105	925,000	987,465	964,401		(4,016)		(4,016)		960,384		25,720	25,720	40,895	07/01/2034
543573-DU-0	LORAIN CNTY OHIO CMNTY COLLEGE DIS		07/06/2022	PIPER JAFFRAY INC.		1,515,442	1,670,000	1,670,000	1,670,000						1,670,000		(154,559)	(154,559)	21,723	12/01/2028
543573-DW-6	LORAIN CNTY OHIO CMNTY COLLEGE DIS		07/06/2022	PIPER JAFFRAY INC.		1,028,525	1,175,000	1,175,000	1,175,000						1,175,000		(146,476)	(146,476)	15,922	12/01/2030

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
544435-3X-6	LOS ANGELES CALIF DEPT ARPTS A		12/09/2022	JANNEY MONTGOMERY SCOTT LLC		1,265,404	1,255,000	1,444,751	1,300,037		(31,035)		(31,035)		1,269,003		(3,599)	(3,599)	67,631	05/15/2023
544445-FK-0	LOS ANGELES CALIF DEPT ARPTS R		12/09/2022	JANNEY MONTGOMERY SCOTT LLC		5,042,250	5,000,000	5,644,900	5,192,258		(132,530)		(132,530)		5,059,728		(17,478)	(17,478)	269,444	05/15/2023
544445-NL-9	LOS ANGELES CALIF DEPT ARPTS R		06/16/2022	UMB BANK		274,718	250,000	278,618			(634)		(634)		277,983		(3,266)	(3,266)	7,500	05/15/2032
545667-AA-5	LOST RABBIT URBAN RENEWAL DIST		07/13/2022	Various		87,231	85,000	3,453							87,231		87,231	87,231		09/01/2039
54628C-HR-6	LOUISIANA LOC GOVT ENVIRONMENT		10/31/2022	UMB BANK		153,210	150,000	158,345	156,197		(659)		(659)		155,539		(2,329)	(2,329)	1,517	08/01/2031
546540-RH-0	LOUISIANA ST UNIV & AGRIC & ME		01/26/2022	Market Axess		2,965,073	2,925,000	3,073,181	3,072,727		(1,374)		(1,374)		3,071,353		(106,280)	(106,280)	46,689	07/01/2030
546589-ZY-1	LOUISVILLE & JEFFERSON CNTY KY		05/15/2022	MATURED		400,000	400,000	482,872	405,578		(5,578)		(5,578)		400,000				10,000	05/15/2022
54811B-TZ-4	LOWER CO RIVER AUTH TX TRAN SVC CO		08/16/2022	UMB BANK		338,328	300,000	367,821	353,519		(4,227)		(4,227)		349,291		(10,963)	(10,963)	11,375	05/15/2044
54811B-RG-8	LOWER COLO RIV AUTH TEX TRANSM		05/15/2022	MATURED		1,100,000	1,100,000	1,221,440	1,111,996		(11,996)		(11,996)		1,100,000				27,500	05/15/2022
54811B-RH-6	LOWER COLO RIV AUTH TEX TRANSM		11/07/2022	WELLS FARGO		1,311,479	1,300,000	1,471,405	1,349,812		(30,881)		(30,881)		1,318,931		(7,452)	(7,452)	63,917	05/15/2023
574218-6A-6	LOYOLA UNIVERSITY MARYLAND		07/28/2022	BARCLAYS		1,648,332	1,800,000	1,800,000	1,800,000						1,800,000		(151,668)	(151,668)	42,000	10/01/2028
574218-6B-4	LOYOLA UNIVERSITY MARYLAND		07/28/2022	STIFEL CAPITAL MARKETS		1,243,747	1,365,000	1,361,350	1,361,938		207		207		1,362,145		(118,398)	(118,398)	32,419	10/01/2029
574218-6C-2	LOYOLA UNIVERSITY MARYLAND		03/31/2022	TD SECURITIES		1,908,520	2,000,000	2,000,000	2,000,000						2,000,000		(91,480)	(91,480)	30,195	10/01/2030
574218-6E-8	LOYOLA UNIVERSITY MARYLAND		03/31/2022	MARKET AXESS		1,374,946	1,455,000	1,455,000	1,455,000						1,455,000		(80,054)	(80,054)	23,446	10/01/2032
574218-6F-5	LOYOLA UNIVERSITY MARYLAND		03/31/2022	MARKET AXESS		1,406,964	1,505,000	1,505,000	1,505,000						1,505,000		(98,036)	(98,036)	24,864	10/01/2033
574218-6G-3	LOYOLA UNIVERSITY MARYLAND		06/23/2022	TD SECURITIES		1,141,848	1,310,000	1,310,000	1,310,000						1,310,000		(168,152)	(168,152)	32,426	10/01/2034
574218-6H-1	LOYOLA UNIVERSITY MARYLAND		06/23/2022	BARCLAYS		1,904,191	2,215,000	2,215,000	2,215,000						2,215,000		(310,809)	(310,809)	59,737	10/01/2039
549203-UX-3	LUBBOCK TEX ELEC LT & PWR SYS		04/15/2022	MATURED		250,000	250,000	288,610	252,487		(2,487)		(2,487)		250,000				6,250	04/15/2022
549233-CC-6	LUBBOCK TEX WTR & WASTEWATER S		01/27/2022	Various		1,017,756	1,000,000	1,079,090	1,069,840		(677)		(677)		1,069,163		(51,407)	(51,407)	11,115	02/15/2030
557352-FC-0	MADISON CNTY NEB HOSP AUTH NO		09/16/2022	UMB BANK		552,421	540,000	589,739	555,321		(5,911)		(5,911)		549,410		3,011	3,011	29,314	07/01/2023
557352-FE-6	MADISON CNTY NEB HOSP AUTH NO		12/08/2022	UMB BANK		311,409	300,000	333,207	317,231		(4,475)		(4,475)		312,756		(1,347)	(1,347)	6,708	07/01/2025
557352-FF-3	MADISON CNTY NEB HOSP AUTH NO		12/09/2022	UMB BANK		778,766	740,000	818,433	780,747		(7,390)		(7,390)		773,357		5,409	5,409	43,050	07/01/2026
56042R-XT-4	MAINE HEALTH & HIGHER EDL FACS		10/21/2022	UMB BANK		162,867	150,000	188,660	180,960		(4,479)		(4,479)		176,480		(13,613)	(13,613)	9,875	07/01/2027
561851-JG-2	MANATEE CNTY FLA PUB UTILS REV		06/29/2022	UMB BANK		407,134	350,000	435,628	402,649		(2,547)		(2,547)		400,102		7,032	7,032	9,549	10/01/2027
562361-AE-5	MANCHESTER N H		04/07/2022	PIPER JAFFRAY INC.		277,835	250,000	305,058	304,936		(1,514)		(1,514)		303,423		(25,588)	(25,588)	3,000	06/01/2035
562361-AF-2	MANCHESTER N H		04/07/2022	PIPER JAFFRAY INC.		277,620	250,000	304,568	304,448		(1,499)		(1,499)		302,949		(25,329)	(25,329)	3,000	06/01/2036
56453R-AW-4	MANTECA CALIF REDEV AGY		10/01/2022	MATURED		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				16,400	10/01/2022
56453R-BF-0	MANTECA CALIF REDEV AGY SUCCES		10/17/2022	UMB BANK		114,050	140,000	140,000	140,000						140,000		(25,950)	(25,950)	3,665	10/01/2031
56678P-AD-9	MARICOPA CNTY ARIZ INDL DEV AU		09/01/2022	MATURED		700,000	700,000	765,198	712,278		(12,278)		(12,278)		700,000				35,000	09/01/2022
572716-JW-9	MARSHALL UNIV W VA UNIV REVS		05/01/2022	MATURED		335,000	335,000	335,000	335,000						335,000				3,869	05/01/2022
97712D-6M-3	MARSHFIELD CLINIC		01/05/2022	RBC DOMINION SECURITIES		2,520,780	2,000,000	2,525,520	2,439,415		(965)		(965)		2,438,450		82,330	82,330	39,444	02/15/2029
97712D-6N-1	MARSHFIELD CLINIC		01/05/2022	RBC DOMINION SECURITIES		3,269,049	2,550,000	3,226,898	3,129,396		(1,095)		(1,095)		3,128,301		140,748	140,748	50,292	02/15/2031
57284P-AA-9	MARSHFIELD CLINIC HEALTH SYSTEM OB		08/12/2022	Various		2,357,972	2,469,000	2,469,000	2,469,000						2,469,000		(111,028)	(111,028)	39,742	02/15/2030
573903-FZ-9	MARTIN CNTY FLA HEALTH FACS AU		04/11/2022	BARCLAYS		4,631,111	4,525,000	4,750,300	4,695,616		(6,177)		(6,177)		4,689,440		(58,328)	(58,328)	141,783	01/01/2046
57390E-ER-4	MARTIN CNTY FLA UTILS SYS REV		10/01/2022	MATURED		280,000	280,000	336,104	287,426		(7,426)		(7,426)		280,000				14,000	10/01/2022
574218-X4-0	MARYLAND ST HEALTH & HIGHER ED		07/28/2022	BARCLAYS		3,968,849	3,970,000	4,575,346	4,499,453		(44,956)		(44,956)		4,454,498		(485,649)	(485,649)	174,958	07/01/2028
57563R-PT-0	MASSACHUSETTS EDL FING AUTH ED		11/01/2022	GOLDMAN, SACHS & CO.		2,120,223	2,100,000	2,309,874	2,165,515		(36,329)		(36,329)		2,129,185		(8,962)	(8,962)	140,583	07/01/2023
575896-YL-3	MASSACHUSETTS PORT AUTHORITY		10/25/2022	UMB BANK		106,892	100,000	112,090			(507)		(507)		111,583		(4,691)	(4,691)	1,347	07/01/2028
57584Y-HU-6	MASSACHUSETTS ST DEV FIN AGY R		07/01/2022	MATURED		700,000	700,000	772,632	709,412		(9,412)		(9,412)		700,000				35,000	07/01/2022
57584Y-WZ-8	MASSACHUSETTS ST DEV FIN AGY R		08/24/2022	UMB BANK		1,314,366	1,170,000	1,483,244	1,427,322		(19,505)		(19,505)		1,407,817		(93,451)	(93,451)	67,438	07/01/2038
57586P-3Q-7	MASSACHUSETTS ST HSG FIN AGY H		06/17/2022	Various		605,618	635,000	648,665	639,055		(4,055)		(4,055)		635,000		(29,382)	(29,382)	12,344	12/01/2037
58612H-AQ-3	MEMPHIS TENN TDZ REV		01/20/2022	RAYMOND JAMES & ASSOCIATES, INC.		3,833,800	4,000,000	4,000,000	4,000,000						4,000,000		(166,200)	(166,200)	17,119	12/01/2041
586108-AA-0	MEMPHIS-SHELBY CNTY TENN INDL		11/07/2022	WELLS FARGO		3,482,629	3,375,000	4,061,880	3,649,575		(81,234)		(81,234)		3,568,341		(85,712)	(85,712)	172,500	11/01/2024
586108-AB-8	MEMPHIS-SHELBY CNTY TENN INDL		12/08/2022	BANK OF AMERICA/MERRILL LYNCH		5,224,772	4,900,000	5,940,417	5,397,823		(119,125)		(119,125)		5,278,697		(53,925)	(53,925)	272,903	11/01/2025

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
74265L-2D-9	MERCER UNIVERSITY GA		08/31/2022	UMB BANK		109,345	100,000	110,282			(359)		(359)		109,923		(578)	(578)	778	10/01/2026
74265L-2E-7	MERCER UNIVERSITY GA		11/03/2022	UMB BANK		238,733	220,000	246,138			(1,253)		(1,253)		244,885		(6,152)	(6,152)	2,947	10/01/2027
74265L-2F-4	MERCER UNIVERSITY GA		08/17/2022	UMB BANK		115,184	100,000	112,931			(227)		(227)		112,704		2,480	2,480	597	10/01/2028
74265L-V8-8	MERCER UNIVERSITY GA		10/01/2022	MATURED		300,000	300,000	317,343	310,530		(10,530)		(10,530)		300,000				15,000	10/01/2022
74265L-W7-9	MERCER UNIVERSITY GA		05/19/2022	UMB BANK		195,970	175,000	226,839	223,920		(2,381)		(2,381)		221,539		(25,569)	(25,569)	5,639	10/01/2029
590545-B7-3	MESA ARIZ UTIL SYS REV		07/01/2022	MATURED		850,000	850,000	945,005	862,110		(12,110)		(12,110)		850,000				42,500	07/01/2022
590545-B8-1	MESA ARIZ UTIL SYS REV		11/01/2022	BANK OF AMERICA/MERRILL LYNCH		606,978	600,000	680,508	624,743		(13,748)		(13,748)		610,995		(4,017)	(4,017)	40,167	07/01/2023
59059C-AF-6	MESA CALIF WTR DIST CTFS PARTN		11/01/2022	HILLTOP SECURITIES INC		327,213	325,000	391,024	339,293		(9,924)		(9,924)		329,369		(2,155)	(2,155)	18,417	03/15/2023
59165C-AE-0	METRO ORE DEDICATED TAX REV		06/15/2022	MATURED		190,000	190,000	213,000	192,226		(2,226)		(2,226)		190,000				3,800	06/15/2022
59165C-AK-6	METRO ORE DEDICATED TAX REV		07/18/2022	UMB BANK		238,541	210,000	260,982	239,605		(2,840)		(2,840)		236,765		1,776	1,776	6,271	06/15/2027
592030-G3-8	METROPOLITAN GOVT NASHVILLE &		05/15/2022	MATURED		185,000	185,000	217,418	187,524		(2,524)		(2,524)		185,000				4,625	05/15/2022
592030-G4-6	METROPOLITAN GOVT NASHVILLE &		11/01/2022	BANK OF AMERICA/MERRILL LYNCH		388,546	385,000	461,773	403,390		(11,199)		(11,199)		392,192		(3,646)	(3,646)	18,608	05/15/2023
592098-R5-8	METROPOLITAN GOVT NASHVILLE &		11/01/2022	BANK OF AMERICA/MERRILL LYNCH		529,096	515,000	619,833	555,765		(13,489)		(13,489)		542,276		(13,180)	(13,180)	34,476	07/01/2024
592647-EV-9	METROPOLITAN WASH D C ARPTS AU		06/13/2022	RBC DOMINION SECURITIES		8,248,120	8,165,000	9,072,295	8,331,497		(100,889)		(100,889)		8,230,608		17,512	17,512	288,043	10/01/2022
593241-BF-8	MIAMI BEACH FLA WTR & SWR REV		09/01/2022	MATURED		200,000	200,000	227,242	204,004		(4,004)		(4,004)		200,000				10,000	09/01/2022
59333A-MF-5	MIAMI-DADE CNTY FLA EDL FACS A		04/01/2022	MATURED		400,000	400,000	444,072	402,850		(2,850)		(2,850)		400,000				10,000	04/01/2022
59334D-ML-5	MIAMI-DADE CNTY FLA WTR & SWR		10/11/2022	UMB BANK		100,016	100,000	120,244	120,188		(1,593)		(1,593)		118,595		(18,579)	(18,579)	2,133	10/01/2041
59447T-XV-0	MICHIGAN FIN AUTH REV		01/31/2022	JPMORGAN CHASE & CO.		10,540,170	10,200,000	11,045,712	10,997,305		(7,067)		(7,067)		10,990,238		(450,068)	(450,068)	51,055	12/01/2030
59465H-UH-7	MICHIGAN ST HOSP FIN AUTH REV		12/01/2022	MATURED		400,000	400,000	457,624	411,137		(11,137)		(11,137)		400,000				20,000	12/01/2022
594712-UY-5	MICHIGAN ST UNIV REVS		10/26/2022	UMB BANK		822,747	750,000	877,163	844,514		(8,886)		(8,886)		835,628		(12,881)	(12,881)	40,347	02/15/2035
60374V-DZ-3	MINNEAPOLIS MINN HEALTH CARE S		09/27/2022	UMB BANK		322,377	300,000	336,903	326,503		(2,566)		(2,566)		323,937		(1,560)	(1,560)	5,556	11/15/2034
60414F-PX-2	MINNESOTA ST COLLEGES & UNIV R		10/01/2022	MATURED		1,290,000	1,290,000	1,509,145	1,320,591		(30,591)		(30,591)		1,290,000				64,500	10/01/2022
60416H-2Y-9	MINNESOTA ST HIGHER ED FACS AU		03/01/2022	MATURED		230,000	230,000	267,258	231,343		(1,343)		(1,343)		230,000				5,750	03/01/2022
60416H-3A-0	MINNESOTA ST HIGHER ED FACS AU		11/07/2022	RBC DOMINION SECURITIES		1,532,190	1,500,000	1,802,460	1,600,858		(39,364)		(39,364)		1,561,494		(29,304)	(29,304)	89,167	03/01/2024
60416S-LD-0	MINNESOTA ST HSG FIN AGY		12/01/2022	ASSIGNMENT OF SECURITIES		85,000	85,000	88,686	87,798		(495)		(495)		87,303		(2,303)	(2,303)	1,485	07/01/2031
605699-QA-8	MISSISSIPPI ST UNIV EDL BLDG C		08/01/2022	MATURED		130,000	130,000	145,176	131,765		(1,765)		(1,765)		130,000				5,200	08/01/2022
606092-HN-7	MISSOURI JT MUN ELEC UTIL COMM		06/01/2022	MATURED		880,000	880,000	1,037,309	889,897		(9,897)		(9,897)		880,000				22,000	06/01/2022
606092-HP-2	MISSOURI JT MUN ELEC UTIL COMM		11/07/2022	BARCLAYS		1,200,972	1,200,000	1,422,756	1,228,877		(26,941)		(26,941)		1,201,935		(963)	(963)	56,333	12/01/2022
60637A-KL-5	MISSOURI ST HEALTH & EDL FACS		11/15/2022	MATURED		850,000	850,000	1,038,658	876,350		(26,350)		(26,350)		850,000				42,500	11/15/2022
60637A-PU-0	MISSOURI ST HEALTH & EDL FACS		04/11/2022	Headlands Tech Global Markets LLC		507,150	500,000	540,510	530,847		(1,106)		(1,106)		529,741		(22,591)	(22,591)	13,222	02/15/2039
60637A-PV-8	MISSOURI ST HEALTH & EDL FACS		04/11/2022	STERN BROTHERS		1,810,098	1,800,000	1,937,970	1,905,120		(3,762)		(3,762)		1,901,358		(91,260)	(91,260)	47,600	02/15/2044
610522-BH-6	MONROE CNTY FLA SCH DIST SALES		10/01/2022	MATURED		150,000	150,000	172,292	153,093		(3,093)		(3,093)		150,000				7,500	10/01/2022
61075T-QF-8	MONROE CNTY N Y INDL DEV CORP		07/01/2022	MATURED		1,000,000	1,000,000	1,150,620	1,015,050		(15,050)		(15,050)		1,000,000				50,000	07/01/2022
61204M-CH-8	MONTANA FAC FIN AUTH HEALTH FA		06/01/2022	MATURED		200,000	200,000	220,362	202,157		(2,157)		(2,157)		200,000				5,000	06/01/2022
61204K-KN-0	MONTANA FAC FIN AUTH REV		02/15/2022	MATURED		975,000	975,000	1,132,053	978,803		(3,803)		(3,803)		975,000				24,375	02/15/2022
613603-A4-1	MONTGOMERY CNTY PA HIGHER ED &		09/16/2022	UMB BANK		514,462	465,000	565,142	542,805		(6,665)		(6,665)		536,140		(21,678)	(21,678)	1,227	09/01/2033
613603-YE-3	MONTGOMERY CNTY PA HIGHER ED &		09/01/2022	MATURED		935,000	935,000	1,035,550	951,152		(16,152)		(16,152)		935,000				46,750	09/01/2022
25483V-WX-8	NATIONAL PUBLIC RADIO INC		04/01/2022	MATURED		315,000	315,000	315,000	315,000						315,000				2,265	04/01/2022
25483V-XD-1	NATIONAL PUBLIC RADIO INC		07/06/2022	Market Axess		684,944	755,000	755,000	755,000						755,000		(70,056)	(70,056)	14,012	04/01/2028
25483V-XE-9	NATIONAL PUBLIC RADIO INC		07/06/2022	WELLS FARGO		1,003,073	1,125,000	1,125,000	1,125,000						1,125,000		(121,928)	(121,928)	21,918	04/01/2029
25483V-XF-6	NATIONAL PUBLIC RADIO INC		07/06/2022	WELLS FARGO		1,107,263	1,260,000	1,260,000	1,260,000						1,260,000		(152,737)	(152,737)	25,032	04/01/2030
25483V-XG-4	NATIONAL PUBLIC RADIO INC		07/06/2022	WELLS FARGO		779,823	900,000	900,000	900,000						900,000		(120,177)	(120,177)	18,573	04/01/2031
25483V-XH-2	NATIONAL PUBLIC RADIO INC		07/06/2022	WELLS FARGO		767,916	900,000	900,000	900,000						900,000		(132,084)	(132,084)	19,265	04/01/2032
25483V-XJ-8	NATIONAL PUBLIC RADIO INC		07/06/2022	WELLS FARGO		1,295,176	1,530,000	1,530,000	1,530,000						1,530,000		(234,824)	(234,824)	34,517	04/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25483V-XK-5	NATIONAL PUBLIC RADIO INC		07/06/2022	WELLS FARGO		1,610,423	1,935,000	1,935,000	1,935,000						1,935,000		(324,577)	(324,577)	44,398	04/01/2034
25483V-XL-3	NATIONAL PUBLIC RADIO INC		07/06/2022	WELLS FARGO		1,210,995	1,480,000	1,480,000	1,480,000						1,480,000		(269,005)	(269,005)	34,528	04/01/2035
25483V-XN-9	NATIONAL PUBLIC RADIO INC		01/20/2022	WELLS FARGO		947,312	950,000	950,000	950,000						950,000		(2,689)	(2,689)	10,532	04/01/2047
63902H-AE-9	NATURE CONSERVANCY (THE)		07/01/2022	MATURED		1,160,000	1,160,000	1,160,000	1,160,000						1,160,000				4,257	07/01/2022
63902H-AP-4	NATURE CONSERVANCY (THE)		08/29/2022	Various		1,069,636	1,198,000	1,198,000	1,198,000						1,198,000		(128,364)	(128,364)	13,201	07/01/2031
63902H-AR-0	NATURE CONSERVANCY (THE)		01/10/2022	UMB BANK		853,770	902,000	902,000	902,000						902,000		(48,230)	(48,230)	8,906	07/01/2033
642577-XL-9	NEW BRAUNFELS TEX UTIL REV		10/13/2022	UMB BANK		114,686	100,000	113,338			(296)		(296)		113,042		1,644	1,644	1,472	07/01/2032
646139-3H-6	NEW JERSEY ST TPK AUTH TPK REV		07/01/2022	ASSIGNMENT OF SECURITIES		2,220,000	2,220,000	2,508,822	2,254,371		(34,371)		(34,371)		2,220,000				111,000	01/01/2038
64711N-U4-5	NEW MEXICO FIN AUTH REV		06/01/2022	MATURED		220,000	220,000	258,311	223,314		(3,314)		(3,314)		220,000				5,500	06/01/2022
64763H-HR-9	NEW ORLEANS LA AVIATION BRD RE		01/01/2022	MATURED		730,000	730,000	806,395	730,000						730,000				18,250	01/01/2022
647719-QF-3	NEW ORLEANS LA SEWER SYSTEM		07/08/2022	UMB BANK		122,487	150,000	147,291	147,298		139		139		147,436		(24,949)	(24,949)	1,741	06/01/2031
647719-QH-9	NEW ORLEANS LA SEWER SYSTEM		07/20/2022	PIPER JAFFRAY INC.		1,532,920	2,000,000	1,946,700	1,946,802		2,285		2,285		1,949,087		(416,167)	(416,167)	26,835	06/01/2033
647719-QK-2	NEW ORLEANS LA SEWER SYSTEM		06/29/2022	JPMORGAN CHASE & CO.		742,610	1,000,000	960,020	960,083		1,253		1,253		961,336		(218,726)	(218,726)	13,073	06/01/2035
647719-QM-8	NEW ORLEANS LA SEWER SYSTEM		01/06/2022	JPMORGAN CHASE & CO.		1,384,815	1,500,000	1,485,315	1,485,329		14		14		1,485,343		(100,528)	(100,528)	4,613	06/01/2041
647753-MH-2	NEW ORLEANS LA WATER SYSTEM		07/20/2022	PIPER JAFFRAY INC.		1,014,728	1,300,000	1,261,351	1,261,429		1,744		1,744		1,263,173		(248,445)	(248,445)	17,025	12/01/2032
647753-MK-5	NEW ORLEANS LA WATER SYSTEM		06/29/2022	JPMORGAN CHASE & CO.		2,028,545	2,725,000	2,644,013	2,644,146		2,669		2,669		2,646,815		(618,271)	(618,271)	35,623	12/01/2034
647753-MM-1	NEW ORLEANS LA WATER SYSTEM		06/29/2022	JPMORGAN CHASE & CO.		1,430,860	2,000,000	1,918,960	1,919,071		2,226		2,226		1,921,297		(490,437)	(490,437)	27,312	12/01/2036
649674-KZ-0	NEW YORK N Y CITY HEALTH & HOSP CO		10/18/2022	UMB BANK		507,172	460,000	609,500	595,867		(10,860)		(10,860)		585,006		(77,835)	(77,835)	26,566	02/15/2034
649674-LA-4	NEW YORK N Y CITY HEALTH & HOSP CO		12/12/2022	UMB BANK		448,574	395,000	521,637	510,110		(6,832)		(6,832)		503,278		(54,704)	(54,704)	11,633	02/15/2035
649674-LB-2	NEW YORK N Y CITY HEALTH & HOSP CO		10/05/2022	UMB BANK		476,115	415,000	546,231	534,309		(7,156)		(7,156)		527,153		(51,038)	(51,038)	9,483	02/15/2036
649674-LC-0	NEW YORK N Y CITY HEALTH & HOSP CO		10/19/2022	UMB BANK		543,678	460,000	603,456	590,446		(6,016)		(6,016)		584,430		(40,752)	(40,752)	9,060	02/15/2037
649674-LJ-5	NEW YORK N Y CITY HEALTH & HOSP CO		12/08/2022	UMB BANK		858,361	880,000	1,030,709	1,017,339		(13,071)		(13,071)		1,004,268		(145,907)	(145,907)	46,640	02/15/2048
64970H-ET-7	NEW YORK N Y CITY HSG DEV CORP		03/22/2022	DUNCAN-WILLIAMS, INC.		806,080	800,000	850,632	833,188		(4,050)		(4,050)		829,138		(23,058)	(23,058)	9,675	11/15/2029
64972B-C2-9	NEW YORK N Y CITY HSG DEV CORP		05/02/2022	ASSIGNMENT OF SECURITIES		1,500,000	1,500,000	1,540,635	1,510,203		(10,203)		(10,203)		1,500,000				23,002	11/01/2027
64986D-KK-0	NEW YORK ST ENVIRONMENTAL FACS		01/06/2022	JANNEY MONTGOMERY SCOTT LLC		2,711,187	2,140,000	2,729,848	2,625,798		(1,532)		(1,532)		2,624,266		86,921	86,921	7,431	06/15/2037
64986D-KL-8	NEW YORK ST ENVIRONMENTAL FACS		01/06/2022	JANNEY MONTGOMERY SCOTT LLC		2,722,864	2,155,000	2,740,578	2,637,439		(1,519)		(1,519)		2,635,920		86,944	86,944	7,483	06/15/2038
64986D-KM-6	NEW YORK ST ENVIRONMENTAL FACS		01/06/2022	JANNEY MONTGOMERY SCOTT LLC		1,494,392	1,185,000	1,502,414	1,446,593		(822)		(822)		1,445,770		48,621	48,621	4,115	06/15/2039
64986D-KN-4	NEW YORK ST ENVIRONMENTAL FACS		01/06/2022	JANNEY MONTGOMERY SCOTT LLC		1,315,310	1,045,000	1,320,870	1,272,428		(714)		(714)		1,271,715		43,596	43,596	3,628	06/15/2040
649883-G5-8	NEW YORK ST MTG AGY HOMEOWNER		04/01/2022	ASSIGNMENT OF SECURITIES		215,000	215,000	229,667	225,857		(962)		(962)		224,895		(9,895)	(9,895)	4,085	10/01/2031
64988R-GM-8	NEW YORK ST MTG AGY REV		08/31/2022	ASSIGNMENT OF SECURITIES		245,000	245,000	257,936	254,577		(2,551)		(2,551)		252,026		(7,026)	(7,026)	8,307	10/01/2030
64990F-QS-6	NEW YORK STATE PERSONAL INCOME TAX		01/13/2022	EXCHANGE		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				50,114	02/15/2026
65818P-PG-8	NORTH CAROLINA CAPITAL FACILITIES		10/01/2022	MATURED		700,000	700,000	700,000	700,000						700,000				6,160	10/01/2022
658207-SV-8	NORTH CAROLINA HSG FIN AGY HOM		03/31/2022	Various		280,711	280,000	301,753	297,534		(988)		(988)		296,546		(15,836)	(15,836)	6,767	07/01/2031
658289-F6-5	NORTH CAROLINA ST UNIV N C RAL		10/01/2022	MATURED		1,685,000	1,685,000	1,893,974	1,723,044		(38,044)		(38,044)		1,685,000				84,250	10/01/2022
658289-F7-3	NORTH CAROLINA ST UNIV N C RAL		11/01/2022	BANK OF AMERICA/MERRILL LYNCH		1,220,412	1,200,000	1,375,572	1,260,519		(28,743)		(28,743)		1,231,777		(11,365)	(11,365)	65,333	10/01/2023
65830R-AZ-2	NORTH CAROLINA TPK AUTH TRIANG		01/01/2022	MATURED		500,000	500,000	563,555	500,000						500,000				12,500	01/01/2022
65830R-BQ-1	NORTH CAROLINA TPK AUTH TRIANG		01/01/2022	MATURED		215,000	215,000	230,897	215,000						215,000				5,375	01/01/2022
660027-AR-4	NORTH HOUSTON DEV CORP TAX INCREME		09/12/2022	UMB BANK		258,978	250,000	278,978	273,451		(1,958)		(1,958)		271,493		(12,516)	(12,516)	10,361	09/01/2035
661046-BT-8	NORTH MIAMI BEACH FLA WTR REV		08/01/2022	MATURED		190,000	190,000	190,000	190,000						190,000				3,697	08/01/2022
661046-BZ-4	NORTH MIAMI BEACH FLA WTR REV		07/28/2022	PIPER JAFFRAY INC.		723,684	785,000	785,000	785,000						785,000		(61,316)	(61,316)	19,123	08/01/2028
661046-CA-8	NORTH MIAMI BEACH FLA WTR REV		01/06/2022	UMB BANK		820,538	810,000	810,000	810,000						810,000		10,538	10,538	8,965	08/01/2029
66285W-YY-6	NORTH TEX TWY AUTH REV		01/12/2022	RBC DOMINION SECURITIES		1,199,752	1,025,000	1,145,520	1,117,652		(439)		(439)		1,117,213		82,540	82,540	21,981	01/01/2036

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
665304-HU-8	NORTHERN KY UNIV		07/28/2022	Various		664,898	750,000	750,000	750,000						750,000		(85,102)	(85,102)	13,999	09/01/2028
665304-HV-6	NORTHERN KY UNIV		07/28/2022	Various		585,468	675,000	675,000	675,000						675,000		(89,532)	(89,532)	12,967	09/01/2029
665304-HX-2	NORTHERN KY UNIV		07/28/2022	Various		659,720	775,000	775,000	775,000						775,000		(115,280)	(115,280)	16,943	09/01/2031
665304-HY-0	NORTHERN KY UNIV		03/31/2022	MARKET AXESS		875,480	1,000,000	1,000,000	1,000,000						1,000,000		(124,520)	(124,520)	15,017	09/01/2032
665304-HZ-7	NORTHERN KY UNIV		06/27/2022	UMB BANK		163,812	200,000	200,000	200,000						200,000		(36,188)	(36,188)	4,367	09/01/2033
56042R-J7-8	NORTHERN LIGHT HEALTH OBLIGATED GR		06/27/2022	Market Axess		340,472	400,000	400,000	400,000						400,000		(59,528)	(59,528)	8,262	07/01/2028
56042R-J8-6	NORTHERN LIGHT HEALTH OBLIGATED GR		06/27/2022	Market Axess		419,320	500,000	500,000	500,000						500,000		(80,680)	(80,680)	11,583	07/01/2029
56042R-J9-4	NORTHERN LIGHT HEALTH OBLIGATED GR		06/27/2022	Market Axess		613,815	750,000	750,000	750,000						750,000		(136,185)	(136,185)	18,208	07/01/2030
56042R-K2-7	NORTHERN LIGHT HEALTH OBLIGATED GR		06/27/2022	WELLS FARGO		810,150	1,000,000	1,000,000	1,000,000						1,000,000		(189,850)	(189,850)	25,389	07/01/2031
56042R-K3-5	NORTHERN LIGHT HEALTH OBLIGATED GR		06/27/2022	Market Axess		808,490	1,000,000	1,000,000	1,000,000						1,000,000		(191,510)	(191,510)	26,500	07/01/2032
56042R-K4-3	NORTHERN LIGHT HEALTH OBLIGATED GR		06/27/2022	WELLS FARGO		778,220	1,000,000	1,000,000	1,000,000						1,000,000		(221,780)	(221,780)	27,611	07/01/2033
56042R-K5-0	NORTHERN LIGHT HEALTH OBLIGATED GR		01/25/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,337,134	1,370,000	1,370,000	1,370,000						1,370,000		(32,866)	(32,866)	24,208	07/01/2034
56042R-K6-8	NORTHERN LIGHT HEALTH OBLIGATED GR		06/27/2022	WELLS FARGO		747,910	1,000,000	1,000,000	1,000,000						1,000,000		(252,090)	(252,090)	29,278	07/01/2035
56042R-K7-6	NORTHERN LIGHT HEALTH OBLIGATED GR		06/27/2022	Market Axess		750,340	1,000,000	1,000,000	1,000,000						1,000,000		(249,660)	(249,660)	29,833	07/01/2036
665398-LK-7	NORTHERN MICH UNIV REVS		11/01/2022	WELLS FARGO		675,905	675,000	741,247	693,387		(16,820)		(16,820)		676,567		(663)	(663)	31,125	12/01/2022
665444-JV-8	NORTHERN MUN PWR AGY MINN ELEC		01/01/2022	MATURED		855,000	855,000	1,018,707	855,000						855,000				21,375	01/01/2022
34061U-ED-6	NOVA SOUTHEASTERN UNIVERSITY		04/01/2022	MATURED		1,125,000	1,125,000	1,125,000	1,125,000						1,125,000				10,097	04/01/2022
34061U-EP-9	NOVA SOUTHEASTERN UNIVERSITY		01/19/2022	UMB BANK		928,206	900,000	900,000	900,000						900,000		28,206	28,206	11,025	04/01/2040
20775D-CM-2	NUVANCE HEALTH		09/08/2022	UMB BANK		405,200	400,000	459,572	446,591		(4,006)		(4,006)		442,585		(37,385)	(37,385)	19,156	07/01/2034
676306-DH-3	OGDEN CITY UTAH SWR & WTR REV		06/15/2022	MATURED		235,000	235,000	282,132	238,946		(3,946)		(3,946)		235,000				5,875	06/15/2022
67756D-PV-2	OHIO ST HIGHER EDL FAC COMMN		08/11/2022	UMB BANK		263,836	250,000	261,853	257,994		(679)		(679)		257,316		6,520	6,520	6,856	12/01/2033
67759H-PA-6	OHIO ST SPL OBLIG		09/30/2022	UMB BANK		186,806	170,000	222,935	219,848		(3,817)		(3,817)		216,031		(29,225)	(29,225)	4,321	04/01/2041
678535-4Q-5	OKLAHOMA CITY AIRPORT TRUST		01/05/2022	UMB BANK		1,007,310	1,000,000	1,000,000	1,000,000						1,000,000		7,310	7,310	13,268	07/01/2029
679191-JK-3	OKLAHOMA ST UNIV		09/01/2022	MATURED		490,000	490,000	490,000	490,000						490,000				8,913	09/01/2022
67920Q-F7-8	OKLAHOMA ST WTR RES BRD		09/22/2022	UMB BANK		104,721	100,000	120,803	119,341		(1,523)		(1,523)		117,818		(13,097)	(13,097)	1,944	10/01/2035
67920Q-F8-6	OKLAHOMA ST WTR RES BRD		10/25/2022	UMB BANK		495,546	465,000	559,474	552,851		(6,609)		(6,609)		546,242		(50,695)	(50,695)	17,754	10/01/2036
681725-JL-2	OMAHA NEB ARPT AUTH ARPT REV		12/15/2022	MATURED		400,000	400,000	463,160	410,913		(10,913)		(10,913)		400,000				20,000	12/15/2022
685869-FV-6	OREGON HEALTH SCIENCES UNIV RE		01/20/2022	Market Axess		6,168,240	6,000,000	6,000,000	6,000,000						6,000,000		168,240	168,240	99,132	07/01/2031
686499-BQ-6	ORLANDO FLA TOURIST DEV TAX RE		03/30/2022	UMB BANK		159,452	145,000	175,192	159,843		(930)		(930)		158,913		539	539	3,021	11/01/2025
45204F-DV-4	OSF HEALTHCARE SYSTEM		07/28/2022	Market Axess		2,389,837	2,645,000	2,645,000	2,645,000						2,645,000		(255,163)	(255,163)	47,192	05/15/2028
45204F-DW-2	OSF HEALTHCARE SYSTEM		07/28/2022	Market Axess		2,979,525	3,345,000	3,345,000	3,345,000						3,345,000		(365,475)	(365,475)	62,535	05/15/2029
45204F-DX-0	OSF HEALTHCARE SYSTEM		01/26/2022	WELLS FARGO		2,281,988	2,325,000	2,325,000	2,325,000						2,325,000		(43,013)	(43,013)	12,866	05/15/2030
45204F-DY-8	OSF HEALTHCARE SYSTEM		01/26/2022	WELLS FARGO		1,386,219	1,415,000	1,415,000	1,415,000						1,415,000		(28,781)	(28,781)	8,117	05/15/2031
696550-C4-2	PALM BEACH CNTY FLA SCH BRD CT		11/07/2022	MORGAN STANLEY		1,027,474	1,015,000	1,174,873	1,062,047		(25,251)		(25,251)		1,036,797		(9,322)	(9,322)	64,565	08/01/2023
696550-C5-9	PALM BEACH CNTY FLA SCH BRD CT		11/07/2022	RBC DOMINION SECURITIES		2,052,800	2,000,000	2,348,800	2,142,461		(46,335)		(46,335)		2,096,127		(43,327)	(43,327)	127,222	08/01/2024
696550-D5-8	PALM BEACH CNTY FLA SCH BRD CT		11/07/2022	JPMORGAN CHASE & CO.		1,442,513	1,425,000	1,639,733	1,489,688		(34,711)		(34,711)		1,454,976		(12,463)	(12,463)	90,646	08/01/2023
696550-E6-5	PALM BEACH CNTY FLA SCH BRD CT		08/01/2022	MATURED		750,000	750,000	845,153	763,019		(13,019)		(13,019)		750,000				37,500	08/01/2022
696550-E7-3	PALM BEACH CNTY FLA SCH BRD CT		11/07/2022	WELLS FARGO		1,517,670	1,500,000	1,716,945	1,565,940		(35,373)		(35,373)		1,530,567		(12,897)	(12,897)	95,417	08/01/2023
696550-E8-1	PALM BEACH CNTY FLA SCH BRD CT		11/07/2022	RBC DOMINION SECURITIES		1,436,960	1,400,000	1,623,636	1,493,894		(30,497)		(30,497)		1,463,397		(26,437)	(26,437)	89,056	08/01/2024
696550-F7-2	PALM BEACH CNTY FLA SCH BRD CT		06/15/2022	WELLS FARGO		2,008,720	2,000,000	2,254,660	2,034,837		(27,528)		(27,528)		2,007,309		1,411	1,411	87,778	08/01/2022
696550-F8-0	PALM BEACH CNTY FLA SCH BRD CT		11/07/2022	JPMORGAN CHASE & CO.		1,012,290	1,000,000	1,144,080	1,043,801		(23,496)		(23,496)		1,020,305		(8,015)	(8,015)	63,611	08/01/2023
696550-G8-9	PALM BEACH CNTY FLA SCH BRD CT		10/28/2022	UMB BANK		223,168	200,000	249,542	242,362		(2,769)		(2,769)		239,593		(16,425)	(16,425)	5,306	08/01/2033
574218-8L-0	PENINSULA REGIONAL MEDICAL CENTER		09/28/2022	UMB BANK		91,860	100,000	97,750	97,826		37		37		97,863		(6,003)	(6,003)	989	07/01/2048
230614-NX-3	PENN ST HEALTH		01/05/2022	RBC DOMINION SECURITIES		3,411,830	2,910,000	3,266,184	3,197,020		(552)		(552)		3,196,468		215,362	215,362	21,340	11/01/2035
20281P-MM-1	PENNSYLVANIA (COMMONWEALTH OF)		07/28/2022	Market Axess		1,214,850	1,300,000	1,300,000	1,300,000						1,300,000		(85,150)	(85,150)	22,429	06/01/2028
20281P-MN-9	PENNSYLVANIA (COMMONWEALTH OF)		07/28/2022	Market Axess		1,729,931	1,875,000	1,875,000	1,875,000						1,875,000		(145,069)	(145,069)	33,225	06/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20281P-MQ-2	PENNSYLVANIA (COMMONWEALTH OF)		01/20/2022	Market Axess		3,579,992	3,515,000	3,515,000	3,515,000						3,515,000		64,992	64,992	14,790	06/01/2031
550802-LD-2	PENNSYLVANIA COLLEGE OF TECH		10/13/2022	UMB BANK		1,370,418	1,675,000	1,675,000	1,675,000						1,675,000		(304,582)	(304,582)	57,761	07/01/2032
709225-DV-5	PENNSYLVANIA ST TPK COMMN TPK		02/03/2022	UMB BANK		145,930	125,000	152,694	151,640		(248)		(248)		151,392		(5,462)	(5,462)	917	12/01/2040
714033-BK-2	PERKASIE PA REGL AUTH WTR & SW REV		09/14/2022	UMB BANK		211,402	200,000	230,454	221,792		(2,923)		(2,923)		218,869		(7,467)	(7,467)	9,000	02/01/2027
714033-BN-6	PERKASIE PA REGL AUTH WTR & SW REV		05/16/2022	UMB BANK		262,800	250,000	287,788	278,501		(1,685)		(1,685)		276,816		(14,016)	(14,016)	7,972	02/01/2030
717817-SW-1	PHILADELPHIA PA ARPT REV		07/01/2022	MATURED		250,000	250,000	284,070	253,901		(3,901)		(3,901)		250,000				12,500	07/01/2022
717893-Z8-7	PHILADELPHIA PA WTR & WASTEWTR		10/25/2022	UMB BANK		219,436	200,000	229,864			(502)		(502)		229,362		(9,926)	(9,926)	5,378	06/01/2052
71884A-G6-0	PHOENIX ARIZ CIVIC IMPT CORP		01/31/2022	TD SECURITIES		1,816,400	2,000,000	2,000,000	2,000,000						2,000,000		(183,600)	(183,600)	31,697	07/01/2045
71883M-NB-6	PHOENIX ARIZ CIVIC IMPT CORP A		07/01/2022	MATURED		900,000	900,000	979,713	911,514		(11,514)		(11,514)		900,000				45,000	07/01/2022
71883P-LU-9	PHOENIX ARIZ CIVIC IMPT CORP W		06/17/2022	BANK OF AMERICA/MERRILL LYNCH		4,789,872	4,640,000	5,274,706	4,836,254		(61,493)		(61,493)		4,774,761		15,111	15,111	226,200	07/01/2023
71883P-LV-7	PHOENIX ARIZ CIVIC IMPT CORP W		06/13/2022	JPMORGAN CHASE & CO.		6,779,979	6,395,000	7,381,940	6,820,187		(75,755)		(75,755)		6,744,432		35,547	35,547	305,539	07/01/2024
36005F-GC-3	PIEDMONT HEALTHCARE		01/04/2022	STIFEL CAPITAL MARKETS		2,053,736	1,755,000	1,955,526	1,915,163		(270)		(270)		1,914,893		138,843	138,843	36,075	07/01/2039
725304-VY-2	PITTSBURGH PA WTR & SWR AUTH		05/24/2022	UMB BANK		105,381	100,000	119,590	117,578		(758)		(758)		116,820		(11,439)	(11,439)	2,944	09/01/2035
725304-WA-3	PITTSBURGH PA WTR & SWR AUTH		05/24/2022	UMB BANK		105,059	100,000	118,217	116,358		(701)		(701)		115,657		(10,598)	(10,598)	2,944	09/01/2037
73412P-BB-8	PORT FREEPORT TEX SR LIEN REV		06/01/2022	MATURED		535,000	535,000	582,091	540,547		(5,547)		(5,547)		535,000				13,375	06/01/2022
735240-K8-5	PORT PORTLAND ORE ARPT REV		07/01/2022	MATURED		1,000,000	1,000,000	1,141,530	1,013,746		(13,746)		(13,746)		1,000,000				50,000	07/01/2022
735389-E8-7	PORT SEATTLE WASH REV		05/01/2022	MATURED		7,365,000	7,365,000	8,112,621	7,431,994		(66,994)		(66,994)		7,365,000				184,125	05/01/2022
735389-E9-5	PORT SEATTLE WASH REV		11/01/2022	GOLDMAN, SACHS & CO.		4,422,073	4,395,000	4,920,510	4,545,151		(93,893)		(93,893)		4,451,258		(29,185)	(29,185)	220,971	05/01/2023
735389-H3-5	PORT SEATTLE WASH REV		01/05/2022	RBC DOMINION SECURITIES		3,347,624	2,690,000	3,312,627	3,170,405		(1,015)		(1,015)		3,169,390		178,234	178,234	35,867	04/01/2033
735389-WA-2	PORT SEATTLE WASH REV		04/01/2022	MATURED		1,320,000	1,320,000	1,498,484	1,327,860		(7,860)		(7,860)		1,320,000				33,000	04/01/2022
736398-AQ-1	PORTERVILLE CALIF WTR REV CTFS		08/29/2022	UMB BANK		243,956	230,000	278,930	274,494		(3,227)		(3,227)		271,267		(27,310)	(27,310)	9,609	08/15/2035
736398-AR-9	PORTERVILLE CALIF WTR REV CTFS		09/07/2022	UMB BANK		207,654	200,000	240,780	237,097		(2,771)		(2,771)		234,326		(26,672)	(26,672)	8,533	08/15/2036
736398-AS-7	PORTERVILLE CALIF WTR REV CTFS		08/22/2022	UMB BANK		185,071	175,000	210,170	206,998		(2,241)		(2,241)		204,756		(19,685)	(19,685)	7,175	08/15/2037
735240-U7-6	PORTLAND INTL AIRPORT OR		07/05/2022	UMB BANK		355,432	300,000	359,892	351,118		(2,009)		(2,009)		349,109		6,323	6,323	13,097	07/01/2037
735240-U8-4	PORTLAND INTL AIRPORT OR		10/04/2022	UMB BANK		467,020	425,000	504,858	493,231		(5,487)		(5,487)		487,744		(20,724)	(20,724)	20,608	07/01/2040
735240-V2-6	PORTLAND INTL AIRPORT OR		07/01/2022	MATURED		1,100,000	1,100,000	1,170,939	1,116,498		(16,498)		(16,498)		1,100,000				55,000	07/01/2022
735240-V7-5	PORTLAND INTL AIRPORT OR		05/05/2022	RAYMOND JAMES & ASSOCIATES, INC.		166,235	150,000	176,897	170,975		(1,280)		(1,280)		169,695		(3,460)	(3,460)	6,417	07/01/2027
735240-Y3-1	PORTLAND INTL AIRPORT OR		07/01/2022	MATURED		800,000	800,000	800,000	800,000						800,000				6,400	07/01/2022
74265L-W5-3	PRIVATE COLLEGES & UNIVS AUTH		06/22/2022	UMB BANK		591,422	530,000	658,573	648,829		(9,678)		(9,678)		639,151		(47,730)	(47,730)	19,360	10/01/2027
74265L-W8-7	PRIVATE COLLEGES & UNIVS AUTH		06/24/2022	UMB BANK		140,750	125,000	163,731	161,816		(1,951)		(1,951)		159,865		(19,115)	(19,115)	4,635	10/01/2030
74265L-W9-5	PRIVATE COLLEGES & UNIVS AUTH		06/27/2022	UMB BANK		113,383	100,000	133,206	131,740		(1,502)		(1,502)		130,239		(16,856)	(16,856)	3,722	10/01/2031
744829-EA-6	PUEBLO CNTY COLO COP		10/17/2022	D.A. DAVIDSON & CO.		888,573	1,190,000	1,190,000	1,190,000						1,190,000		(301,427)	(301,427)	25,878	09/15/2032
744829-EB-4	PUEBLO CNTY COLO COP		10/17/2022	D.A. DAVIDSON & CO.		906,263	1,250,000	1,250,000	1,250,000						1,250,000		(343,738)	(343,738)	27,867	09/15/2033
744829-EF-5	PUEBLO CNTY COLO COP		01/20/2022	Market Axess		1,556,006	1,670,000	1,670,000	1,670,000						1,670,000		(113,994)	(113,994)	15,397	09/15/2038
744829-EG-3	PUEBLO CNTY COLO COP		01/20/2022	Market Axess		2,784,540	3,000,000	3,000,000	3,000,000						3,000,000		(215,460)	(215,460)	29,272	09/15/2042
74823Y-EE-1	QUEEN CREEK ARIZ EXCISE TAX		07/19/2022	UMB BANK		323,625	300,000	358,482	350,449		(3,026)		(3,026)		347,423		(23,798)	(23,798)	11,667	08/01/2036
751060-BQ-6	RALEIGH CNTY WV BLDG COMMN PUB OFF 99		10/01/2022	ASSIGNMENT OF SECURITIES		320,000	320,000	312,298	318,754		393		393		319,147		853	853	8,600	10/01/2025
751100-MM-7	RALEIGH UTILITIES NC		01/26/2022	BANK OF AMERICA/MERRILL LYNCH		6,172,980	6,000,000	6,357,840	6,356,670		(3,511)		(3,511)		6,353,158		(180,178)	(180,178)	62,279	03/01/2030
751073-KV-8	RALEIGH-DURHAM N C ARPT AUTH A		05/01/2022	MATURED		500,000	500,000	573,835	505,017		(5,017)		(5,017)		500,000				12,500	05/01/2022
759136-US-1	REGIONAL TRANSN DIST COLO		01/05/2022	UMB BANK		1,547,445	1,500,000	1,500,000	1,500,000						1,500,000		47,445	47,445	8,960	11/01/2038
762196-SG-9	RHODE IS HEALTH & EDL BLDG COR		09/02/2022	UMB BANK		279,133	250,000	292,785	282,489		(2,720)		(2,720)		279,770		(637)	(637)	10,139	05/15/2042
76221U-GJ-9	RHODE IS INFRASTRUCTURE BK WTR		07/13/2022	JANNEY MONTGOMERY SCOTT LLC		1,193,569	1,300,000	1,367,613	1,367,378		(5,098)		(5,098)		1,362,280		(168,711)	(168,711)	26,029	10/01/2030
762232-BA-3	RHODE ISLAND ST COMM CORP REV		07/14/2022	UMB BANK		341,871	300,000	368,748	341,140		(3,899)		(3,899)		337,240		4,631	4,631	8,875	06/15/2027
762326-AJ-5	RHODE ISLAND ST TPK & BRDG MOTOR F		07/28/2022	Market Axess		584,010	635,000	635,000	635,000						635,000		(50,991)	(50,991)	11,392	12/01/2028
762326-AL-0	RHODE ISLAND ST TPK & BRDG MOTOR F		01/31/2022	MORGAN STANLEY		1,567,701	1,550,000	1,550,000	1,550,000						1,550,000		17,701	17,701	7,514	12/01/2030

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
762326-AM-8	RHODE ISLAND ST TPK & BRDG MOTOR F		01/31/2022	MORGAN STANLEY		1,243,985	1,230,000	1,230,000	1,230,000						1,230,000		13,985	13,985	6,171	12/01/2031
762326-AR-7	RHODE ISLAND ST TPK & BRDG MOTOR F		06/23/2022	Various		1,447,443	1,650,000	1,656,408	1,655,899		(243)		(243)		1,655,656		(208,213)	(208,213)	31,010	12/01/2039
764603-BJ-4	RICHMOND CNTY GA HOSP AUTH REV		03/23/2022	UMB BANK		109,056	100,000	123,048	108,876		(674)		(674)		108,202		854	854	3,667	01/01/2025
769036-BS-2	RIVERSIDE CALIF		01/26/2022	PIPER JAFFRAY INC.		1,311,214	1,285,000	1,299,903	1,299,863		(120)		(120)		1,299,743		11,471	11,471	5,845	06/01/2030
775080-FZ-2	ROGERS ARK SALES & USE TAX REV		02/07/2022	UMB BANK		118,349	100,000	111,966	107,673		(155)		(155)		107,518		10,831	10,831	1,361	11/01/2032
45506D-8D-0	ROSE-HULMAN INSTITUTE OF TECH IN		06/01/2022	MATURED		2,260,000	2,260,000	2,347,733	2,278,454		(18,454)		(18,454)		2,260,000				45,200	06/01/2022
45506D-8E-8	ROSE-HULMAN INSTITUTE OF TECH IN		12/08/2022	BANK OF AMERICA/MERRILL LYNCH		2,360,387	2,350,000	2,476,783	2,410,647		(40,349)		(40,349)		2,370,298		(9,911)	(9,911)	96,872	06/01/2023
13281N-YK-2	ROWAN UNIVERSITY		09/09/2022	INCAPITAL		1,132,830	1,000,000	1,288,960	1,239,038		(24,893)		(24,893)		1,214,145		(81,315)	(81,315)	60,000	07/01/2028
782816-CP-5	RUSSELLVILLE ARK WTR & SWR REV		06/23/2022	WELLS FARGO		611,603	750,000	750,000	750,000						750,000		(138,398)	(138,398)	15,241	07/01/2032
782816-CR-1	RUSSELLVILLE ARK WTR & SWR REV		06/23/2022	WELLS FARGO		980,282	1,220,000	1,220,000	1,220,000						1,220,000		(239,718)	(239,718)	27,326	07/01/2034
782816-CT-7	RUSSELLVILLE ARK WTR & SWR REV		06/23/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,368,396	1,800,000	1,800,000	1,800,000						1,800,000		(431,604)	(431,604)	50,125	07/01/2040
783186-UH-0	RUTGERS ST UNIV N J		06/24/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		1,769,940	2,000,000	2,000,000	2,000,000						2,000,000		(230,060)	(230,060)	38,025	05/01/2032
783186-UL-1	RUTGERS UNIVERSITY NEW JERSEY		06/24/2022	WELLS FARGO		1,744,360	2,000,000	2,000,000	2,000,000						2,000,000		(255,640)	(255,640)	21,896	05/01/2028
783186-UM-9	RUTGERS UNIVERSITY NEW JERSEY		06/24/2022	WELLS FARGO		851,040	1,000,000	1,000,000	1,000,000						1,000,000		(148,960)	(148,960)	11,606	05/01/2029
783186-UR-8	RUTGERS UNIVERSITY NEW JERSEY		01/06/2022	JEFFERIES & COMPANY, INC.		4,296,420	4,500,000	4,500,000	4,500,000						4,500,000		(203,580)	(203,580)	18,052	05/01/2033
786089-JL-7	SACRAMENTO CA WTR REV		01/07/2022	JEFFERIES & COMPANY, INC.		2,246,738	2,250,000	2,250,000	2,250,000						2,250,000		(3,263)	(3,263)	19,882	09/01/2031
786089-JM-5	SACRAMENTO CA WTR REV		01/07/2022	JEFFERIES & COMPANY, INC.		2,498,300	2,500,000	2,500,000	2,500,000						2,500,000		(1,700)	(1,700)	22,994	09/01/2032
786134-WD-4	SACRAMENTO CNTY CALIF SANTN DI		12/01/2022	MATURED		950,000	950,000	950,000	950,000						950,000				5,976	12/01/2022
79467B-AE-5	SALES TAX SECURITIZATION CORP		11/07/2022	JPMORGAN CHASE & CO.		2,038,460	2,000,000	2,333,920	2,115,030		(48,664)		(48,664)		2,066,367		(27,907)	(27,907)	135,556	01/01/2024
79467B-BP-9	SALES TAX SECURITIZATION CORP		01/01/2022	MATURED		2,000,000	2,000,000	2,131,760	2,000,000						2,000,000				50,000	01/01/2022
79467B-BQ-7	SALES TAX SECURITIZATION CORP		10/14/2022	MORGAN STANLEY		5,218,772	5,200,000	5,555,362	5,309,418		(87,073)		(87,073)		5,222,345		(3,573)	(3,573)	337,278	01/01/2023
79467B-BR-5	SALES TAX SECURITIZATION CORP		11/07/2022	SEIBERT, BRANFORD INC.		2,539,461	2,495,000	2,721,571	2,718,486		(95,347)		(95,347)		2,623,139		(83,678)	(83,678)	169,106	01/01/2024
795576-FG-7	SALT LAKE CITY UTAH ARPT REV		07/01/2022	MATURED		1,000,000	1,000,000	1,151,610	1,014,850		(14,850)		(14,850)		1,000,000				50,000	07/01/2022
79560Q-CN-6	SALT LAKE CITY UTAH SALES TAX		02/01/2022	MATURED		500,000	500,000	582,775	501,553		(1,553)		(1,553)		500,000				12,500	02/01/2022
79560Q-CP-1	SALT LAKE CITY UTAH SALES TAX		11/01/2022	CABRERA CAPITAL MARKETS, INC		401,884	400,000	476,940	415,469		(11,963)		(11,963)		403,505		(1,621)	(1,621)	25,111	02/01/2023
79560Q-CQ-9	SALT LAKE CITY UTAH SALES TAX		11/01/2022	CABRERA CAPITAL MARKETS, INC		699,817	685,000	833,672	733,842		(19,490)		(19,490)		714,351		(14,535)	(14,535)	43,003	02/01/2024
79642G-AP-7	SAN ANTONIO TEX WTR REV		05/24/2022	UMB BANK		1,195,239	1,075,000	1,258,191	1,198,186		(7,103)		(7,103)		1,191,083		4,156	4,156	28,517	05/15/2032
79739G-FW-1	SAN DIEGO CNTY CALIF REGL ARPT		07/01/2022	MATURED		300,000	300,000	347,679	305,029		(5,029)		(5,029)		300,000				15,000	07/01/2022
798136-VA-2	SAN JOSE CALIF ARPT REV		03/01/2022	MATURED		1,310,000	1,310,000	1,496,072	1,316,616		(6,616)		(6,616)		1,310,000				32,750	03/01/2022
798136-XB-8	SAN JOSE CALIF ARPT REV		08/01/2022	UMB BANK		1,111,729	940,000	1,072,051			(3,779)		(3,779)		1,068,272		43,457	43,457	19,844	03/01/2031
798736-AF-1	SAN LUIS UNIT/WESTLANDS WTR DI		01/31/2022	UNION BANK OF SWITZERLAND		670,505	675,000	675,000	675,000						675,000		(4,496)	(4,496)	7,112	09/01/2030
798736-AG-9	SAN LUIS UNIT/WESTLANDS WTR DI		01/31/2022	WELLS FARGO		2,660,337	2,700,000	2,700,000	2,700,000						2,700,000		(39,663)	(39,663)	30,147	09/01/2031
798736-AH-7	SAN LUIS UNIT/WESTLANDS WTR DI		01/31/2022	WELLS FARGO		2,575,958	2,620,000	2,620,000	2,620,000						2,620,000		(44,042)	(44,042)	30,353	09/01/2032
798736-AJ-3	SAN LUIS UNIT/WESTLANDS WTR DI		01/31/2022	WELLS FARGO		2,752,912	2,820,000	2,820,000	2,820,000						2,820,000		(67,088)	(67,088)	33,853	09/01/2033
798736-AK-0	SAN LUIS UNIT/WESTLANDS WTR DI		01/31/2022	WELLS FARGO		2,444,325	2,500,000	2,500,000	2,500,000						2,500,000		(55,675)	(55,675)	31,060	09/01/2034
798736-AL-8	SAN LUIS UNIT/WESTLANDS WTR DI		01/31/2022	WELLS FARGO		1,963,700	2,000,000	2,000,000	2,000,000						2,000,000		(36,300)	(36,300)	25,687	09/01/2035
798736-AM-6	SAN LUIS UNIT/WESTLANDS WTR DI		01/31/2022	WELLS FARGO		1,941,360	2,000,000	2,000,000	2,000,000						2,000,000		(58,640)	(58,640)	26,106	09/01/2036
798736-AN-4	SAN LUIS UNIT/WESTLANDS WTR DI		01/31/2022	WELLS FARGO		4,910,468	5,125,000	5,125,000	5,125,000						5,125,000		(214,533)	(214,533)	67,972	09/01/2037
798736-AU-8	SAN LUIS UNIT/WESTLANDS WTR DI		09/01/2022	MATURED		900,000	900,000	900,000	900,000						900,000				9,828	09/01/2022
79905V-AT-8	SAN MATEO FOSTER CITY CALIF PU		09/06/2022	UMB BANK		1,039,791	1,000,000	1,129,010	1,099,381		(7,826)		(7,826)		1,091,555		(51,764)	(51,764)	42,778	08/01/2037
79905V-AV-3	SAN MATEO FOSTER CITY CALIF PU		09/30/2022	UMB BANK		199,134	200,000	224,470	218,866		(1,724)		(1,724)		217,141		(18,007)	(18,007)	1,400	08/01/2039
79905V-AW-1	SAN MATEO FOSTER CITY CALIF PU		10/05/2022	UMB BANK		361,534	350,000	387,226	378,757		(2,165)		(2,165)		376,593		(15,059)	(15,059)	15,650	08/01/2044
802242-GB-7	SANTA MARGARITA CALIF WTR DIST		09/01/2022	MATURED		350,000	350,000	393,981	356,014		(6,014)		(6,014)		350,000				14,000	09/01/2022

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
80329K-DM-0	SARASOTA CNTY FLA CAP IMPT REV		10/01/2022	MATURED		775,000	775,000	864,947	791,270		(16,270)		(16,270)		775,000				38,750	10/01/2022
80329K-DN-8	SARASOTA CNTY FLA CAP IMPT REV		11/01/2022	MORGAN STANLEY		406,028	400,000	454,680	418,762		(8,903)		(8,903)		409,859		(3,831)	(3,831)	21,778	10/01/2023
19648F-MB-7	SCL HEALTH SYSTEM - COLORADO		01/05/2022	BARCLAYS		8,764,350	7,500,000	8,554,650	8,345,520		(1,606)		(1,606)		8,343,914		420,436	420,436	155,000	01/01/2040
81684L-DV-5	SEMITROPIC IMPT DIST SEMITROPI		01/20/2022	UNION BANK OF SWITZERLAND		4,974,169	4,870,000	4,870,000	4,870,000						4,870,000		104,169	104,169	23,610	12/01/2035
825485-WC-5	SHREVEPORT LA WTR & SWR REV		12/01/2022	MATURED		100,000	100,000	111,163	102,370		(2,370)		(2,370)		100,000				5,000	12/01/2022
825485-WQ-4	SHREVEPORT LA WTR & SWR REV		05/24/2022	UMB BANK		2,070,653	2,000,000	2,069,420	2,048,583		(2,458)		(2,458)		2,046,126		24,527	24,527	38,222	12/01/2034
825485-WW-1	SHREVEPORT LA WTR & SWR REV		09/26/2022	UMB BANK		110,168	100,000	117,309	112,010		(1,171)		(1,171)		110,839		(671)	(671)	1,625	12/01/2028
829596-TT-2	SIOUX FALLS S D SCH DIST NO 49		02/01/2022	MATURED		250,000	250,000	285,220	250,717		(717)		(717)		250,000				6,250	02/01/2022
829596-TU-9	SIOUX FALLS S D SCH DIST NO 49		08/01/2022	MATURED		400,000	400,000	461,824	407,908		(7,908)		(7,908)		400,000				20,000	08/01/2022
83703F-KC-5	SOUTH CAROLINA JOBS-ECONOMIC D		11/01/2022	MATURED		325,000	325,000	363,331	332,630		(7,630)		(7,630)		325,000				16,250	11/01/2022
837123-LC-0	SOUTH CAROLINA ST PORTS AUTH		01/06/2022	PIPER JAFFRAY INC.		510,275	500,000	500,000	500,000						500,000		10,275	10,275	9,594	07/01/2045
83743M-BJ-7	SOUTH COAST CALIF WTR DIST FIN		08/02/2022	UMB BANK		704,431	660,000	706,411	694,501		(2,595)		(2,595)		691,906		12,525	12,525	26,620	02/01/2036
83743M-BK-4	SOUTH COAST CALIF WTR DIST FIN		08/02/2022	Various		769,857	725,000	770,255	758,680		(2,489)		(2,489)		756,191		13,666	13,666	28,994	02/01/2037
83755V-L3-6	SOUTH DAKOTA HEALTH & EDL FACILITY		08/12/2022	UMB BANK		229,298	250,000	250,000	250,000						250,000		(20,703)	(20,703)	9,366	07/01/2034
838536-KD-1	SOUTH JERSEY TRANSN AUTH N J T		01/04/2022	MORGAN STANLEY		950,460	750,000	956,490	914,804		(271)		(271)		914,533		35,927	35,927	6,771	11/01/2031
838810-DK-2	SOUTH MIAMI FLA HEALTH FACS AU		08/15/2022	MATURED		900,000	900,000	1,014,570	916,037		(16,037)		(16,037)		900,000				45,000	08/15/2022
84129N-MB-2	SOUTHCENTRAL PA GEN AUTH REV		04/11/2022	BANK OF AMERICA/MERRILL LYNCH		1,172,862	1,150,000	1,181,890	1,174,403		(817)		(817)		1,173,586		(724)	(724)	16,867	06/01/2044
842039-CP-2	SOUTHEASTERN PA TRANSN AUTH RE		11/01/2022	SEIBERT, BRANFORD INC.		306,678	300,000	358,686	320,635		(7,899)		(7,899)		312,736		(6,058)	(6,058)	17,583	03/01/2024
842039-CS-6	SOUTHEASTERN PA TRANSN AUTH RE		10/05/2022	Various		344,981	310,000	384,149	352,653		(4,752)		(4,752)		347,901		(2,920)	(2,920)	9,542	03/01/2027
843375-A5-5	SOUTHERN MINN MUN PWR AGY PWR		01/01/2022	MATURED		200,000	200,000	226,256	200,000						200,000				4,000	01/01/2022
843375-C5-3	SOUTHERN MINN MUN PWR AGY PWR		01/01/2022	MATURED		725,000	725,000	862,670	725,000						725,000				18,125	01/01/2022
845040-LK-8	SOUTHWEST HIGHER ED AUTH INC T		10/01/2022	MATURED		350,000	350,000	397,632	357,770		(7,770)		(7,770)		350,000				17,500	10/01/2022
847175-MK-9	SPARTANBURG S C SAN SWR DIST		01/06/2022	UMB BANK		1,013,870	1,000,000	1,000,000	1,000,000						1,000,000		13,870	13,870	9,048	03/01/2032
847175-NB-8	SPARTANBURG S C SAN SWR DIST		06/29/2022	TD SECURITIES		468,912	600,000	600,000	600,000						600,000		(131,088)	(131,088)	13,550	03/01/2037
847175-ND-4	SPARTANBURG S C SAN SWR DIST		06/29/2022	TD SECURITIES		353,381	465,000	465,000	465,000						465,000		(111,619)	(111,619)	11,238	03/01/2040
490580-ES-2	SPECTRUM HEALTH SYSTEM		01/27/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		1,712,680	1,690,000	1,690,000	1,690,000						1,690,000		22,680	22,680	26,876	07/15/2030
490580-ET-0	SPECTRUM HEALTH SYSTEM		01/27/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		2,354,745	2,330,000	2,330,000	2,330,000						2,330,000		24,745	24,745	37,689	07/15/2031
490580-EU-7	SPECTRUM HEALTH SYSTEM		01/07/2022	HILLTOP SECURITIES INC		2,588,029	2,480,000	2,480,000	2,480,000						2,480,000		108,029	108,029	36,628	07/15/2032
59447T-3H-4	SPECTRUM HLTH		11/08/2022	UMB BANK		108,104	100,000	111,009			(847)		(847)		110,162		(2,058)	(2,058)	2,472	04/15/2028
847771-BJ-0	SPEEDWAY IND SEWAGE WORKS		08/04/2022	UMB BANK		1,042,674	990,000	1,111,206	1,091,325		(8,679)		(8,679)		1,082,645		(39,971)	(39,971)	24,744	09/01/2027
850578-TE-5	SPRINGFIELD ILL ELEC REV		03/01/2022	MATURED		1,500,000	1,500,000	1,729,650	1,506,547		(6,547)		(6,547)		1,500,000				37,500	03/01/2022
850578-TF-2	SPRINGFIELD ILL ELEC REV		12/08/2022	JEFFERIES & COMPANY, INC.		1,834,362	1,825,000	2,111,347	1,875,264		(40,723)		(40,723)		1,834,541		(179)	(179)	116,851	03/01/2023
791638-F2-0	ST LOUIS MO ARPT REV		07/01/2022	MATURED		1,010,000	1,010,000	1,170,944	1,026,677		(16,677)		(16,677)		1,010,000				50,500	07/01/2022
792909-EU-3	ST PAUL MINN HSG & REDEV AUTH		11/15/2022	MATURED		300,000	300,000	352,080	309,008		(9,008)		(9,008)		300,000				15,000	11/15/2022
85732M-V9-5	STATE PUB SCH BLDG AUTH PA COL		06/27/2022	UMB BANK		521,200	500,000	525,730	515,012		(1,561)		(1,561)		513,451		7,749	7,749	10,778	06/15/2032
64990G-X8-0	STATE UNIVERSITY OF NEW YORK		01/06/2022	JEFFERIES & COMPANY, INC.		2,973,120	3,000,000	3,000,000	3,000,000						3,000,000		(26,880)	(26,880)	34,052	07/01/2029
874461-JD-9	TALLAHASSEE FLA CONS UTIL SYS		11/01/2022	SEIBERT, BRANFORD INC.		1,015,830	1,000,000	1,182,660	1,056,640		(26,943)		(26,943)		1,029,697		(13,867)	(13,867)	54,444	10/01/2023
874461-JX-5	TALLAHASSEE FLA CONS UTIL SYS		10/01/2022	MATURED		840,000	840,000	938,952	857,887		(17,887)		(17,887)		840,000				42,000	10/01/2022
874461-JY-3	TALLAHASSEE FLA CONS UTIL SYS		11/01/2022	STERN BROTHERS		365,468	360,000	409,986	377,140		(8,134)		(8,134)		369,005		(3,537)	(3,537)	19,600	10/01/2023
880178-BR-8	TEMPLE UNIVERSITY		04/01/2022	MATURED		540,000	540,000	540,000	540,000						540,000				2,292	04/01/2022
881250-EL-4	TERREBONNE PARISH LA SALES &		05/19/2022	UMB BANK		124,736	200,000	105,498	121,944		1,959		1,959		123,903		833	833		04/01/2034
756872-KW-6	TEXAS CHRISTIAN UNIVERSITY		07/13/2022	STIFEL CAPITAL MARKETS		419,146	455,000	455,000	455,000						455,000		(35,854)	(35,854)	8,880	03/15/2028
756872-KX-4	TEXAS CHRISTIAN UNIVERSITY		07/13/2022	STIFEL CAPITAL MARKETS		363,724	400,000	400,000	400,000						400,000		(36,276)	(36,276)	8,140	03/15/2029
756872-KY-2	TEXAS CHRISTIAN UNIVERSITY		07/13/2022	STIFEL CAPITAL MARKETS		383,235	425,000	421,466	422,018		175		175		422,193		(38,958)	(38,958)	8,932	03/15/2030
756872-LE-5	TEXAS CHRISTIAN UNIVERSITY		07/13/2022	TD SECURITIES		410,340	500,000	500,000	500,000						500,000		(89,660)	(89,660)	13,821	03/15/2040

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
41401P-CD-3	TEXAS MEDICAL CENTER CENTRAL HEATI		11/15/2022	MATURED		350,000	350,000	401,289	359,459		(9,459)		(9,459)		350,000				17,500	11/15/2022
882669-BM-5	TEXAS PUB FIN AUTH LEASE REV		09/27/2022	UMB BANK		406,504	400,000	447,016	435,735		(3,414)		(3,414)		432,322		(25,818)	(25,818)	6,433	02/01/2037
882854-Z4-7	TEXAS WATER DEV BRD		10/07/2022	UMB BANK		411,332	400,000	461,672	449,144		(4,541)		(4,541)		444,603		(33,271)	(33,271)	15,867	10/15/2038
88675A-CG-9	TIGARD ORE WTR SYS REV		01/05/2022	UMB BANK		1,203,676	1,215,000	1,215,000	1,215,000						1,215,000		(11,324)	(11,324)	14,216	08/01/2039
887440-BJ-3	TIMPANOGOS SPL SVC DIST UTAH S		06/01/2022	MATURED		290,000	290,000	329,849	293,880		(3,880)		(3,880)		290,000				7,250	06/01/2022
896564-WA-5	TRINITY RIV AUTH TEX DENTON CR		11/01/2022	JPMORGAN CHASE & CO.		929,107	925,000	1,089,215	957,618		(25,220)		(25,220)		932,398		(3,291)	(3,291)	58,069	02/01/2023
89658H-US-7	TRINITY RIVER AUTH TEX REGL WA		11/01/2022	BANK OF AMERICA/MERRILL LYNCH		1,013,230	1,000,000	1,193,040	1,051,486		(27,120)		(27,120)		1,024,366		(11,136)	(11,136)	62,778	08/01/2023
89658H-UU-2	TRINITY RIVER AUTH TEX REGL WA		11/07/2022	RBC DOMINION SECURITIES		1,312,128	1,275,000	1,539,563	1,374,496		(32,431)		(32,431)		1,342,065		(29,937)	(29,937)	81,104	08/01/2024
89658H-VT-4	TRINITY RIVER AUTH TEX REGL WA		11/01/2022	BANK OF AMERICA/MERRILL LYNCH		1,114,553	1,100,000	1,249,017	1,149,934		(26,268)		(26,268)		1,123,665		(9,112)	(9,112)	69,056	08/01/2023
89658H-VU-1	TRINITY RIVER AUTH TEX REGL WA		11/07/2022	WELLS FARGO		1,337,635	1,300,000	1,501,448	1,391,580		(29,778)		(29,778)		1,361,802		(24,167)	(24,167)	82,694	08/01/2024
902562-DG-9	UAB MEDICINE FIN AUTH ALA REV		10/26/2022	UMB BANK		205,193	200,000	219,732	215,304		(1,220)		(1,220)		214,084		(8,891)	(8,891)	4,078	09/01/2036
902562-DQ-7	UAB MEDICINE FIN AUTH ALA REV		10/24/2022	UMB BANK		186,653	200,000	214,590	211,353		(1,061)		(1,061)		210,291		(23,638)	(23,638)	1,067	09/01/2048
914072-F7-3	UNIVERSITY ARK UNIV REV		11/01/2022	WELLS FARGO		650,904	650,000	784,524	670,930		(19,148)		(19,148)		651,782		(878)	(878)	29,972	12/01/2022
914072-VG-5	UNIVERSITY ARK UNIV REV		03/01/2022	MATURED		875,000	875,000	1,045,048	879,654		(4,654)		(4,654)		875,000				21,875	03/01/2022
914073-AM-3	UNIVERSITY ARK UNIV REV		07/06/2022	BAIRD (ROBERT W.) & CO. INC.		924,796	1,150,000	1,150,000	1,150,000						1,150,000		(225,205)	(225,205)	20,812	10/01/2034
91417K-8K-0	UNIVERSITY COLO ENTERPRISE SYS		06/01/2022	MATURED		75,000	75,000	79,389	75,993		(993)		(993)		75,000				1,875	06/01/2022
91417K-8M-6	UNIVERSITY COLO ENTERPRISE SYS		06/01/2022	MATURED		25,000	25,000	26,463	25,331		(331)		(331)		25,000				625	06/01/2022
91417K-W6-4	UNIVERSITY COLO ENTERPRISE SYS		11/01/2022	JPMORGAN CHASE & CO.		909,045	900,000	1,045,800	939,192		(23,088)		(23,088)		916,104		(7,059)	(7,059)	41,500	06/01/2023
91417K-X2-2	UNIVERSITY COLO ENTERPRISE SYS		07/14/2022	UMB BANK		303,113	260,000	320,671	296,267		(2,337)		(2,337)		293,930		9,183	9,183	5,878	06/01/2027
914318-2Y-5	UNIVERSITY IDAHO UNIV REVS		04/01/2022	MATURED		200,000	200,000	210,682	202,423		(2,423)		(2,423)		200,000				5,000	04/01/2022
914716-R8-0	UNIVERSITY N C		07/12/2022	UMB BANK		111,346	125,000	125,000	125,000						125,000		(13,654)	(13,654)	2,555	04/01/2030
914716-S2-2	UNIVERSITY N C		08/29/2022	UMB BANK		660,228	750,000	750,000	750,000						750,000		(89,773)	(89,773)	18,902	04/01/2032
914639-KU-2	UNIVERSITY NEB FACS CORP REV		01/20/2022	Market Axess		6,448,499	6,315,000	6,787,804	6,737,224		(3,259)		(3,259)		6,733,965		(285,466)	(285,466)	51,835	10/01/2032
914703-HS-5	UNIVERSITY NORTH ALA REV		04/28/2022	UMB BANK		404,870	380,000	426,786	417,762		(1,446)		(1,446)		416,316		(11,446)	(11,446)	7,574	11/01/2035
914302-KB-9	UNIVERSITY OF HOUSTON		09/14/2022	UMB BANK		115,927	100,000	118,543			(360)		(360)		118,183		(2,256)	(2,256)	1,069	02/15/2033
914318-2Z-2	UNIVERSITY OF IDAHO		11/01/2022	U.S. BANCORP		302,064	300,000	330,066	317,889		(12,000)		(12,000)		305,889		(3,825)	(3,825)	16,333	04/01/2023
914318-3G-3	UNIVERSITY OF IDAHO		05/19/2022	UMB BANK		230,404	200,000	269,232	263,011		(2,895)		(2,895)		260,117		(29,713)	(29,713)	6,444	04/01/2030
914318-3J-7	UNIVERSITY OF IDAHO		05/19/2022	UMB BANK		690,870	600,000	814,950	797,806		(7,987)		(7,987)		789,819		(98,949)	(98,949)	19,333	04/01/2032
914318-3L-2	UNIVERSITY OF IDAHO		09/07/2022	UMB BANK		345,678	300,000	403,419	395,217		(6,691)		(6,691)		388,526		(42,848)	(42,848)	14,083	04/01/2034
61212L-TN-9	UNIVERSITY OF MONTANA		10/03/2022	UMB BANK		110,621	100,000	113,113			(98)		(98)		113,015		(2,394)	(2,394)	2,013	11/15/2052
914713-T8-5	UNIVERSITY OF NORTH CAROLINA-CHAPE		01/26/2022	JPMORGAN CHASE & CO.		958,350	1,000,000	1,000,000	1,000,000						1,000,000		(41,650)	(41,650)	2,739	12/01/2030
914713-T9-3	UNIVERSITY OF NORTH CAROLINA-CHAPE		01/06/2022	JEFFERIES & COMPANY, INC.		847,586	875,000	875,000	875,000						875,000		(27,414)	(27,414)	1,735	12/01/2031
91476P-WR-5	UNIVERSITY OF OKLAHOMA		07/28/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,008,269	1,195,000	1,195,000	1,195,000						1,195,000		(186,731)	(186,731)	32,960	07/01/2033
91476P-WS-3	UNIVERSITY OF OKLAHOMA		07/28/2022	RAYMOND JAMES & ASSOCIATES, INC.		837,000	1,000,000	1,000,000	1,000,000						1,000,000		(163,000)	(163,000)	28,665	07/01/2034
915183-Z3-4	UNIVERSITY OF UTAH		09/08/2022	UMB BANK		117,834	100,000	120,549			(328)		(328)		120,221		(2,387)	(2,387)	917	08/01/2033
915183-G5-0	UNIVERSITY UTAH UNIV REVS		08/01/2022	MATURED		450,000	450,000	503,051	457,917		(7,917)		(7,917)		450,000				22,500	08/01/2022
915183-G7-6	UNIVERSITY UTAH UNIV REVS		11/01/2022	JPMORGAN CHASE & CO.		798,111	775,000	896,598	828,992		(17,207)		(17,207)		811,785		(13,675)	(13,675)	48,653	08/01/2024
915200-ZF-9	UNIVERSITY VT & ST AGRIC COLLE		11/07/2022	UMB BANK		109,785	100,000	124,948	119,612		(2,003)		(2,003)		117,609		(7,824)	(7,824)	3,028	10/01/2034
91523N-TZ-9	UNIVERSITY WASH UNIV REVS		04/01/2022	MATURED		1,325,000	1,325,000	1,325,000	1,325,000						1,325,000				9,003	04/01/2022
917547-ZT-1	UTAH ST BLDG OWNERSHIP AUTH LE		05/15/2022	MATURED		645,000	645,000	723,742	652,251		(7,251)		(7,251)		645,000				16,125	05/15/2022
91754R-B2-2	UTAH ST BRD REGENTS REV		03/01/2022	MATURED		400,000	400,000	442,848	401,993		(1,993)		(1,993)		400,000				10,000	03/01/2022
917567-DD-8	UTAH TRAN AUTH SALES TAX REV		11/01/2022	UMB BANK		501,035	500,000	567,390	514,075		(12,348)		(12,348)		501,727		(692)	(692)	22,083	12/15/2022
917567-EX-3	UTAH TRAN AUTH SALES TAX REV		02/17/2022	Market Axess		378,070	385,000	402,263	402,215		(275)		(275)		401,939		(23,869)	(23,869)	2,467	12/15/2042
645790-MW-3	VALLEY HEALTH CARE SYSTEM		09/20/2022	UMB BANK		101,799	100,000	108,051	106,669		(582)		(582)		106,087		(4,288)	(4,288)	900	07/01/2036

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
45470E-AB-1	VALPARAISO UNIVERSITY IN		10/01/2022	MATURED		175,000	175,000	184,798	180,711		(5,711)		(5,711)		175,000				8,750	10/01/2022
45470E-AC-9	VALPARAISO UNIVERSITY IN		09/06/2022	UMB BANK		204,942	200,000	219,058	214,601		(5,700)		(5,700)		208,901		(3,959)	(3,959)	9,361	10/01/2023
45470E-AE-5	VALPARAISO UNIVERSITY IN		08/09/2022	UMB BANK		108,839	100,000	116,019	114,049		(2,248)		(2,248)		111,801		(2,962)	(2,962)	4,306	10/01/2025
92812U-H8-4	VIRGINIA ST HSG DEV AUTH COMWL		03/22/2022	Various		1,423,642	1,425,000	1,469,916	1,444,402		(4,044)		(4,044)		1,440,357		(16,716)	(16,716)	20,309	04/01/2038
928172-6H-3	VIRGINIA ST PUB BLDG AUTH PUB		08/01/2022	MATURED		500,000	500,000	500,000	500,000						500,000				8,010	08/01/2022
613741-LD-7	VIRGINIA TECH FOUNDATION INC		06/01/2022	MATURED		350,000	350,000	350,000	350,000						350,000				1,288	06/01/2022
613741-LJ-4	VIRGINIA TECH FOUNDATION INC		01/06/2022	JEFFERIES & COMPANY, INC.		1,571,940	1,585,000	1,585,000	1,585,000						1,585,000		(13,060)	(13,060)	2,771	06/01/2027
940157-5C-0	WASHINGTON SUBN SAN DIST MD		12/08/2022	BANK OF AMERICA/MERRILL LYNCH		5,515,701	5,255,000	6,244,096	5,988,150		(237,628)		(237,628)		5,750,522		(234,822)	(234,822)	270,778	12/01/2024
947628-EU-3	WEBER BASIN UTAH WTR CONSERVAN		11/09/2022	UMB BANK		108,585	100,000	126,852	115,981		(2,298)		(2,298)		113,683		(5,098)	(5,098)	3,097	10/01/2027
950511-KT-1	WENATCHEE WASH WTR & SWR REV		12/01/2022	MATURED		570,000	570,000	591,808	574,682		(4,682)		(4,682)		570,000				17,100	12/01/2022
95236P-GF-1	WEST COVINA CALIF		07/28/2022	WELLS FARGO		3,838,750	4,150,000	4,150,000	4,150,000						4,150,000		(311,250)	(311,250)	119,562	08/01/2028
958638-ZF-8	WESTERN MICHIGAN UNIVERSITY		06/28/2022	UMB BANK		767,223	905,000	905,000	905,000						905,000		(137,777)	(137,777)	9,372	11/15/2029
958638-ZG-6	WESTERN MICHIGAN UNIVERSITY		01/31/2022	JPMORGAN CHASE & CO.		1,002,526	1,070,000	1,070,000	1,070,000						1,070,000		(67,474)	(67,474)	4,021	11/15/2030
958638-ZH-4	WESTERN MICHIGAN UNIVERSITY		05/09/2022	UMB BANK		429,445	500,000	500,000	500,000						500,000		(70,555)	(70,555)	4,539	11/15/2031
958638-ZJ-0	WESTERN MICHIGAN UNIVERSITY		06/23/2022	MARKET AXESS		811,530	1,000,000	1,000,000	1,000,000						1,000,000		(188,470)	(188,470)	12,068	11/15/2032
958638-ZK-7	WESTERN MICHIGAN UNIVERSITY		08/02/2022	HILLTOP SECURITIES INC		631,815	750,000	750,000	750,000						750,000		(118,185)	(118,185)	11,099	11/15/2033
958638-ZL-5	WESTERN MICHIGAN UNIVERSITY		02/09/2022	UMB BANK		703,403	755,000	755,000	755,000						755,000		(51,597)	(51,597)	3,890	11/15/2034
958638-ZP-6	WESTERN MICHIGAN UNIVERSITY		06/23/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,110,915	1,500,000	1,500,000	1,500,000						1,500,000		(389,085)	(389,085)	26,622	11/15/2043
977100-GU-4	WISCONSIN ST GEN FD ANNUAL APP		05/01/2022	MATURED		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				15,050	05/01/2022
97712D-C6-1	WISCONSIN ST HEALTH & EDL FACS		11/01/2022	JPMORGAN CHASE & CO.		374,581	370,000	425,988	386,716		(8,576)		(8,576)		378,140		(3,559)	(3,559)	22,508	08/15/2023
97712D-ZS-8	WISCONSIN ST HEALTH & EDL FACS		12/07/2022	UMB BANK		281,443	265,000	321,790	297,473		(5,656)		(5,656)		291,817		(10,374)	(10,374)	17,446	02/15/2027
98322Q-EZ-6	WYOMING CMNTY DEV AUTH HSG REV		06/01/2022	ASSIGNMENT OF SECURITIES		55,000	55,000	57,461	56,183		(536)		(536)		55,647		(647)	(647)	949	12/01/2027
98851W-AN-3	YUMA ARIZ		05/27/2022	UMB BANK		443,910	500,000	500,000	500,000						500,000		(56,090)	(56,090)	7,571	07/15/2033
270618-FK-2	EAST BATON ROUGE LA SEW COMMN		07/12/2022	UMB BANK		126,671	120,000	136,487	132,930		(906)		(906)		132,025		(5,354)	(5,354)	4,573	02/01/2036
270618-FP-1	EAST BATON ROUGE LA SEW COMMN		01/04/2022	BANK OF AMERICA/MERRILL LYNCH		6,442,592	5,525,000	6,205,791	6,059,788		(955)		(955)		6,058,833		383,759	383,759	95,153	02/01/2040
392274-2B-1	GREATER ORLANDO AVIATION AUTH FLA		01/04/2022	MESIROW FINANCIAL, INC.		4,630,880	4,000,000	4,482,600	4,384,848		(623)		(623)		4,384,225		246,655	246,655	42,222	10/01/2037
392274-2D-7	GREATER ORLANDO AVIATION AUTH FLA		01/04/2022	MESIROW FINANCIAL, INC.		3,343,787	2,900,000	3,225,612	3,159,896		(419)		(419)		3,159,477		184,310	184,310	30,611	10/01/2039
392274-Z9-0	GREATER ORLANDO AVIATION AUTH FLA		01/04/2022	MESIROW FINANCIAL, INC.		2,325,360	2,000,000	2,256,300	2,204,219		(331)		(331)		2,203,888		121,473	121,473	21,111	10/01/2035
438701-T4-6	HONOLULU HAWAII CITY CNTY WST WTR		09/29/2022	UMB BANK		791,255	765,000	872,712	850,763		(7,603)		(7,603)		843,160		(51,904)	(51,904)	37,337	07/01/2036
438701-T6-1	HONOLULU HAWAII CITY CNTY WST WTR		01/05/2022	STIFEL CAPITAL MARKETS		2,140,398	1,800,000	2,040,138	1,991,356		(390)		(390)		1,990,966		149,432	149,432	37,200	07/01/2038
438701-W3-4	HONOLULU HAWAII CITY CNTY WST WTR		01/04/2022	UMB BANK		2,082,990	1,750,000	1,983,468	1,936,040		(316)		(316)		1,935,724		147,266	147,266	35,972	07/01/2038
45505M-GX-8	INDIANA ST FIN AUTH WASTEWATER		07/18/2022	UMB BANK		107,542	100,000	114,787	111,777		(772)		(772)		111,005		(3,463)	(3,463)	3,211	10/01/2036
663903-JJ-2	NORTHEAST OHIO REGL SWR DIST W		01/26/2022	PIPER JAFFRAY INC.		1,013,370	1,000,000	1,000,000	1,000,000						1,000,000		13,370	13,370	4,905	11/15/2030
663903-JL-7	NORTHEAST OHIO REGL SWR DIST W		01/26/2022	KEYCORP		1,007,030	1,000,000	1,000,000	1,000,000						1,000,000		7,030	7,030	5,209	11/15/2032
900190-KD-0	TURLOCK CALIF IRR DIST REV		11/08/2022	UMB BANK		143,302	130,000	168,004	160,319		(3,045)		(3,045)		157,274		(13,973)	(13,973)	7,329	01/01/2035
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		12/01/2022	SCHEDULED REDEMPTION		271	271	281	277		(6)		(6)		271				7	08/01/2033
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		12/01/2022	SCHEDULED REDEMPTION		2,309	2,309	2,364	2,345		(36)		(36)		2,309				58	12/01/2033
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		12/01/2022	SCHEDULED REDEMPTION		246	246	254	255		(9)		(9)		246				6	01/01/2034
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		12/01/2022	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				1	06/01/2034
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		12/01/2022	SCHEDULED REDEMPTION		23,789	23,789	24,614	24,912		(1,123)		(1,123)		23,789				281	08/01/2034
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		01/01/2022	SCHEDULED REDEMPTION		470	470	486	491		(21)		(21)		470				3	08/01/2034
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		12/01/2022	SCHEDULED REDEMPTION		93	93	97	96		(2)		(2)		93				2	09/01/2034
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		12/01/2022	SCHEDULED REDEMPTION		65	65	67	67		(3)		(3)		65				2	09/01/2034

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
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		12/01/2022	SCHEDULED REDEMPTION		67	67	70	69		(2)		(2)		67				2	12/01/2034
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		12/01/2022	SCHEDULED REDEMPTION		52	52	54	57		(5)		(5)		52				2	04/01/2035
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		12/01/2022	SCHEDULED REDEMPTION		174	174	176	176		(2)		(2)		174				5	09/01/2037
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		12/01/2022	SCHEDULED REDEMPTION		44	44	46	44						44				2	02/01/2023
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		12/01/2022	SCHEDULED REDEMPTION		1,354	1,354	1,383	1,357		(4)		(4)		1,354				40	06/01/2023
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		12/01/2022	SCHEDULED REDEMPTION		1,502	1,502	1,440	1,485		16		16		1,502				43	05/01/2023
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		12/01/2022	SCHEDULED REDEMPTION		3,512	3,512	3,587	3,528		(16)		(16)		3,512				106	08/01/2023
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		12/01/2022	SCHEDULED REDEMPTION		664	664	677	668		(4)		(4)		664				20	06/01/2023
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		12/01/2022	SCHEDULED REDEMPTION		407	407	417	413		(7)		(7)		407				8	04/01/2028
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		12/01/2022	SCHEDULED REDEMPTION		7	7	7	7						7					05/01/2028
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		12/01/2022	SCHEDULED REDEMPTION		1,448	1,448	1,483	1,500		(52)		(52)		1,448				43	09/01/2028
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		12/01/2022	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				1	10/01/2028
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		12/01/2022	SCHEDULED REDEMPTION		787	787	807	806		(19)		(19)		787				19	03/01/2029
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		12/01/2022	SCHEDULED REDEMPTION		933	933	956	951		(17)		(17)		933				24	04/01/2029
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		12/01/2022	SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18				1	02/01/2030
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		12/01/2022	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					06/01/2031
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		12/01/2022	SCHEDULED REDEMPTION		526	526	539	543		(17)		(17)		526				17	11/01/2031
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		12/01/2022	SCHEDULED REDEMPTION		378	378	391	409		(31)		(31)		378				13	02/01/2032
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		12/01/2022	SCHEDULED REDEMPTION		187	187	192	195		(7)		(7)		187				5	04/01/2032
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		12/01/2022	SCHEDULED REDEMPTION		96	96	99	99		(3)		(3)		96				3	05/01/2032
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		12/01/2022	SCHEDULED REDEMPTION		325	325	336	335		(10)		(10)		325				7	07/01/2032
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		12/01/2022	SCHEDULED REDEMPTION		6	6	6	6						6					05/01/2028
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		12/01/2022	SCHEDULED REDEMPTION		2,699	2,699	2,761	2,741		(42)		(42)		2,699				76	09/01/2028
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		12/01/2022	SCHEDULED REDEMPTION		921	921	943	934		(13)		(13)		921				23	12/01/2028
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		01/01/2022	SCHEDULED REDEMPTION		374	374	383	381		(7)		(7)		374				2	02/01/2029
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		12/01/2022	SCHEDULED REDEMPTION		233	233	239	239		(6)		(6)		233				6	03/01/2029
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		12/01/2022	SCHEDULED REDEMPTION		2,759	2,759	2,674	2,686		73		73		2,759				107	06/01/2029
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		12/01/2022	SCHEDULED REDEMPTION		355	355	352	352		3		3		355				8	06/01/2029
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		12/01/2022	SCHEDULED REDEMPTION		430	430	427	409		21		21		430				12	08/01/2029
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		12/01/2022	SCHEDULED REDEMPTION		91	91	93	92		(1)		(1)		91				2	01/01/2030
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		12/01/2022	SCHEDULED REDEMPTION		365	365	352	348		17		17		365				12	04/01/2030
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		12/01/2022	SCHEDULED REDEMPTION		765	765	783	789		(24)		(24)		765				23	05/01/2030
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		12/01/2022	SCHEDULED REDEMPTION		1,854	1,854	1,896	1,890		(37)		(37)		1,854				48	11/01/2029
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		12/01/2022	SCHEDULED REDEMPTION		53	53	52	51		2		2		53				1	02/01/2031
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		12/01/2022	SCHEDULED REDEMPTION		121	121	121	121						121				4	05/01/2031
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		12/01/2022	SCHEDULED REDEMPTION		728	728	724	721		6		6		728				29	06/01/2031
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		12/01/2022	SCHEDULED REDEMPTION		6,861	6,861	7,028	7,091		(230)		(230)		6,861				202	03/01/2031
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		12/01/2022	SCHEDULED REDEMPTION		255	255	254	253		2		2		255				7	03/01/2031
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		12/01/2022	SCHEDULED REDEMPTION		10	10	10	10						10					01/01/2032
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		12/01/2022	SCHEDULED REDEMPTION		845	845	874	890		(46)		(46)		845				24	01/01/2032
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		12/01/2022	SCHEDULED REDEMPTION		448	448	464	463		(15)		(15)		448				12	03/01/2032
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		12/01/2022	SCHEDULED REDEMPTION		149	149	154	155		(6)		(6)		149				4	05/01/2032
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		12/01/2022	SCHEDULED REDEMPTION		655	655	678	676		(20)		(20)		655				18	08/01/2032
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		12/01/2022	SCHEDULED REDEMPTION		55	55	55	55						55				1	08/01/2032
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		12/01/2022	SCHEDULED REDEMPTION		1,255	1,255	1,248	1,246		9		9		1,255				34	09/01/2032
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		12/01/2022	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	01/01/2033
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		12/01/2022	SCHEDULED REDEMPTION		884	884	914	909		(25)		(25)		884				24	03/01/2033
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		12/01/2022	SCHEDULED REDEMPTION		290	290	295	295		(5)		(5)		290				6	08/01/2028
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		07/01/2022	SCHEDULED REDEMPTION		686	686	689	687		(1)		(1)		686				21	08/01/2023

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
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		12/01/2022	SCHEDULED REDEMPTION		578	578	598	592		(14)		(14)		578				16	01/01/2028
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		12/01/2022	SCHEDULED REDEMPTION		137,161	137,161	141,994	140,343		(3,183)		(3,183)		137,161				1,854	04/01/2032
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		12/01/2022	SCHEDULED REDEMPTION		9	9	9	9						9					09/01/2027
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		12/01/2022	SCHEDULED REDEMPTION		397	397	402	396						397				13	11/01/2026
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		12/01/2022	SCHEDULED REDEMPTION		11	11	12	12						11					12/01/2026
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		12/01/2022	SCHEDULED REDEMPTION		78	78	80	84		(6)		(6)		78				2	03/01/2032
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		12/01/2022	SCHEDULED REDEMPTION		2,809	2,809	2,906	3,049		(240)		(240)		2,809				86	04/01/2032
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		12/01/2022	SCHEDULED REDEMPTION		625	625	646	672		(47)		(47)		625				19	04/01/2032
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		12/01/2022	SCHEDULED REDEMPTION		405	405	419	419		(13)		(13)		405				10	08/01/2032
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		12/01/2022	SCHEDULED REDEMPTION		20	20	20	20						20				1	07/01/2033
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		12/01/2022	SCHEDULED REDEMPTION		156	156	161	162		(6)		(6)		156				6	09/01/2034
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		12/01/2022	SCHEDULED REDEMPTION		73	73	74	74		(1)		(1)		73				2	10/01/2036
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		08/01/2022	Various		2,854	2,854	2,976	2,867		(13)		(13)		2,854				41	08/01/2022
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		08/01/2022	SCHEDULED REDEMPTION		1,952	1,952	2,034	1,961		(9)		(9)		1,952				28	09/01/2022
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		10/01/2022	Various		3,711	3,711	3,857	3,732		(22)		(22)		3,711				51	10/01/2022
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		12/01/2022	Various		5,729	5,729	5,976	5,771		(41)		(41)		5,729				135	12/01/2022
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		12/01/2022	SCHEDULED REDEMPTION		66,924	66,924	69,561	67,564		(641)		(641)		66,924				1,418	02/01/2023
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		12/01/2022	SCHEDULED REDEMPTION		12,668	12,668	13,125	12,802		(134)		(134)		12,668				264	04/01/2023
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		12/01/2022	SCHEDULED REDEMPTION		6,128	6,128	6,358	6,197		(69)		(69)		6,128				125	05/01/2023
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		12/01/2022	SCHEDULED REDEMPTION		17,193	17,193	17,831	17,368		(175)		(175)		17,193				363	06/01/2023
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		12/01/2022	SCHEDULED REDEMPTION		21,355	21,355	22,107	21,640		(285)		(285)		21,355				453	12/01/2023
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		12/01/2022	SCHEDULED REDEMPTION		6,330	6,330	6,564	6,440		(110)		(110)		6,330				136	02/01/2024
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		12/01/2022	SCHEDULED REDEMPTION		11,574	11,574	12,022	11,764		(190)		(190)		11,574				237	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		12/01/2022	SCHEDULED REDEMPTION		19,353	19,353	20,116	19,687		(334)		(334)		19,353				416	01/01/2024
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		12/01/2022	Various		3,853	3,853	3,995	3,875		(23)		(23)		3,853				56	12/01/2022
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		12/01/2022	SCHEDULED REDEMPTION		24,346	24,346	25,305	24,793		(447)		(447)		24,346				527	04/01/2024
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		01/01/2022	MATURED		664	664	697	664						664				3	01/01/2022
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		07/01/2022	SCHEDULED REDEMPTION		17,554	17,554	18,421	17,654		(100)		(100)		17,554				313	12/01/2022
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		12/01/2022	SCHEDULED REDEMPTION		12,395	12,395	12,832	12,540		(145)		(145)		12,395				206	05/01/2023
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		12/01/2022	Various		7,991	7,991	8,385	8,052		(62)		(62)		7,991				210	12/01/2022
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		12/01/2022	SCHEDULED REDEMPTION		6,168	6,168	6,473	6,306		(137)		(137)		6,168				145	08/01/2023
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		12/01/2022	SCHEDULED REDEMPTION		4,741	4,741	4,908	4,665		76		76		4,741				101	10/01/2023
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		12/01/2022	SCHEDULED REDEMPTION		9,977	9,977	10,332	10,152		(175)		(175)		9,977				218	11/01/2023
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		12/01/2022	SCHEDULED REDEMPTION		34,415	34,415	36,114	34,897		(482)		(482)		34,415				705	07/01/2024
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		12/01/2022	SCHEDULED REDEMPTION		193,386	193,386	202,209	197,519		(4,133)		(4,133)		193,386				2,454	03/01/2027
3128QO-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		12/01/2022	SCHEDULED REDEMPTION		315,747	315,747	329,795	322,502		(6,755)		(6,755)		315,747				4,063	05/01/2027
3128QO-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		12/01/2022	SCHEDULED REDEMPTION		340,447	340,447	355,688	347,646		(7,199)		(7,199)		340,447				4,142	05/01/2027
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		12/01/2022	SCHEDULED REDEMPTION		1,303	1,303	1,273	1,284		19		19		1,303				33	08/01/2028
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		12/01/2022	SCHEDULED REDEMPTION		12,994	12,994	12,693	12,805		189		189		12,994				318	08/01/2028
31365D-JD-8	FED NATL MTG ASSOC #124560		11/01/2022	Various		63	63	65	63						63				2	11/01/2022
31365D-MA-0	FED NATL MTG ASSOC #124653		12/01/2022	SCHEDULED REDEMPTION		19	19	20	19						19				1	01/01/2023
31367U-2S-3	FED NATL MTG ASSOC #179985		08/01/2022	SCHEDULED REDEMPTION		28	28	29	28						28				1	09/01/2022
31371E-ZT-5	FED NATL MTG ASSOC #250154		12/01/2022	SCHEDULED REDEMPTION		218	218	224	211		6		6		218				7	12/01/2024
31371J-DS-0	FED NATL MTG ASSOC #253113		12/01/2022	SCHEDULED REDEMPTION		1,069	1,069	1,110	1,143		(74)		(74)		1,069				41	03/01/2030
31371J-SC-9	FED NATL MTG ASSOC #253515		12/01/2022	SCHEDULED REDEMPTION		485	485	503	519		(35)		(35)		485				16	11/01/2030
31371J-WC-4	FED NATL MTG ASSOC #253643		12/01/2022	SCHEDULED REDEMPTION		1,141	1,141	1,184	1,227		(86)		(86)		1,141				33	02/01/2031
31371J-XA-7	FED NATL MTG ASSOC #253673		12/01/2022	SCHEDULED REDEMPTION		56	56	57	60		(4)		(4)		56				2	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674		12/01/2022	SCHEDULED REDEMPTION		4	4	4	5						4					03/01/2031
31371J-7C-2	FED NATL MTG ASSOC #253891		12/01/2022	SCHEDULED REDEMPTION		691	691	715	742		(51)		(51)		691				21	07/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31371K-DV-0	FED NATL MTG ASSOC #254016		12/01/2022	SCHEDULED REDEMPTION		141	141	144	144		(2)		(2)		141				5	09/01/2031
31371K-NV-9	FED NATL MTG ASSOC #254304		04/01/2022	SCHEDULED REDEMPTION		96	96	99	95		1		1		96				1	05/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420		06/01/2022	SCHEDULED REDEMPTION		15	15	16	15						15					07/01/2022
31371K-S5-1	FED NATL MTG ASSOC #254440		08/01/2022	Various		191	191	197	188		2		2		191				3	08/01/2022
31371M-SB-4	FED NATL MTG ASSOC #256214		12/01/2022	SCHEDULED REDEMPTION		3,318	3,318	3,046	3,148		170		170		3,318				41	03/01/2036
31371N-3T-0	FED NATL MTG ASSOC #257410		12/01/2022	SCHEDULED REDEMPTION		6,719	6,719	6,959	6,795		(76)		(76)		6,719				137	10/01/2023
31376C-BM-5	FED NATL MTG ASSOC #351144		12/01/2022	SCHEDULED REDEMPTION		194	194	197	196		(2)		(2)		194				7	06/01/2026
31379H-VS-6	FED NATL MTG ASSOC #420125		12/01/2022	SCHEDULED REDEMPTION		2,002	2,002	2,010	2,008		(6)		(6)		2,002				68	05/01/2026
31379J-G6-7	FED NATL MTG ASSOC #420621		12/01/2022	SCHEDULED REDEMPTION		194	194	199	196		(1)		(1)		194				6	12/01/2027
31379Q-YC-8	FED NATL MTG ASSOC #426507		12/01/2022	SCHEDULED REDEMPTION		1,145	1,145	1,181	1,121		24		24		1,145				40	01/01/2023
31380J-V4-2	FED NATL MTG ASSOC #441735		12/01/2022	SCHEDULED REDEMPTION		5,726	5,726	5,871	5,818		(93)		(93)		5,726				182	07/01/2027
31382W-DR-0	FED NATL MTG ASSOC #494312		06/01/2022	SCHEDULED REDEMPTION		2,615	2,615	2,587	2,590		25		25		2,615				96	04/01/2029
31382W-5U-2	FED NATL MTG ASSOC #495059		12/01/2022	SCHEDULED REDEMPTION		76	76	76	76						76				2	05/01/2029
31383L-CG-8	FED NATL MTG ASSOC #505971		12/01/2022	SCHEDULED REDEMPTION		130	130	129	129		1		1		130				4	07/01/2029
31383S-FY-1	FED NATL MTG ASSOC #511483		12/01/2022	SCHEDULED REDEMPTION		358	358	372	378		(20)		(20)		358				12	09/01/2029
31383T-KR-8	FED NATL MTG ASSOC #512504		12/01/2022	SCHEDULED REDEMPTION		494	494	500	499		(5)		(5)		494				17	10/01/2029
31383W-N7-2	FED NATL MTG ASSOC #515314		12/01/2022	SCHEDULED REDEMPTION		170	170	170	170						170				5	09/01/2029
31384A-G8-5	FED NATL MTG ASSOC #517823		12/01/2022	SCHEDULED REDEMPTION		44	44	45	46		(3)		(3)		44				1	02/01/2030
31384K-GS-9	FED NATL MTG ASSOC #525909		12/01/2022	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	12/01/2029
31384L-YT-5	FED NATL MTG ASSOC #527322		12/01/2022	SCHEDULED REDEMPTION		436	436	438	438		(2)		(2)		436				15	01/01/2030
31384M-G2-2	FED NATL MTG ASSOC #527717		12/01/2022	SCHEDULED REDEMPTION		13	13	13	13						13				1	01/01/2030
31384P-YX-7	FED NATL MTG ASSOC #530026		04/01/2022	SCHEDULED REDEMPTION		1,401	1,401	1,407	1,406		(5)		(5)		1,401				34	03/01/2030
31384T-U5-4	FED NATL MTG ASSOC #533504		02/01/2022	SCHEDULED REDEMPTION		182	182	183	183						182				2	03/01/2030
31384T-VT-1	FED NATL MTG ASSOC #533526		12/01/2022	SCHEDULED REDEMPTION		90	90	91	91		(1)		(1)		90				3	03/01/2030
31384U-NK-6	FED NATL MTG ASSOC #534194		12/01/2022	SCHEDULED REDEMPTION		140	140	146	150		(9)		(9)		140				5	04/01/2030
31384V-BT-8	FED NATL MTG ASSOC #534750		12/01/2022	SCHEDULED REDEMPTION		478	478	480	479		(2)		(2)		478				16	03/01/2030
31384V-QG-0	FED NATL MTG ASSOC #535155		12/01/2022	SCHEDULED REDEMPTION		238	238	247	255		(17)		(17)		238				8	02/01/2030
31384V-UY-6	FED NATL MTG ASSOC #535299		12/01/2022	SCHEDULED REDEMPTION		156	156	162	169		(13)		(13)		156				5	05/01/2030
31384V-YW-6	FED NATL MTG ASSOC #535425		12/01/2022	SCHEDULED REDEMPTION		838	838	871	742		96		96		838				21	08/01/2030
31384W-E6-3	FED NATL MTG ASSOC #535757		12/01/2022	SCHEDULED REDEMPTION		266	266	276	286		(20)		(20)		266				9	01/01/2031
31384W-KQ-2	FED NATL MTG ASSOC #535903		12/01/2022	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					03/01/2031
31384W-LB-4	FED NATL MTG ASSOC #535922		12/01/2022	SCHEDULED REDEMPTION		94	94	97	102		(8)		(8)		94				3	03/01/2031
31384W-LX-6	FED NATL MTG ASSOC #535942		12/01/2022	SCHEDULED REDEMPTION		57	57	59	63		(5)		(5)		57				2	04/01/2031
31384W-S8-4	FED NATL MTG ASSOC #536143		12/01/2022	SCHEDULED REDEMPTION		70	70	73	75		(5)		(5)		70				2	04/01/2030
31384W-XN-5	FED NATL MTG ASSOC #536285		12/01/2022	SCHEDULED REDEMPTION		522	522	553	568		(46)		(46)		522				19	08/01/2030
31384W-Y3-8	FED NATL MTG ASSOC #536330		12/01/2022	SCHEDULED REDEMPTION		156	156	162	169		(13)		(13)		156				5	04/01/2030
31385A-RX-7	FED NATL MTG ASSOC #538802		12/01/2022	SCHEDULED REDEMPTION		76	76	79	79		(3)		(3)		76				2	06/01/2030
31385C-WQ-2	FED NATL MTG ASSOC #540755		12/01/2022	SCHEDULED REDEMPTION		162	162	168	169		(7)		(7)		162				6	05/01/2030
31385E-WH-8	FED NATL MTG ASSOC #542548		12/01/2022	SCHEDULED REDEMPTION		123	123	127	126		(3)		(3)		123				4	07/01/2030
31385F-EM-4	FED NATL MTG ASSOC #542940		12/01/2022	SCHEDULED REDEMPTION		288	288	289	289		(1)		(1)		288				11	07/01/2030
31385F-QZ-2	FED NATL MTG ASSOC #543272		12/01/2022	SCHEDULED REDEMPTION		202	202	210	214		(12)		(12)		202				7	07/01/2030
31385G-ZH-0	FED NATL MTG ASSOC #544444		12/01/2022	SCHEDULED REDEMPTION		4	4	4	4						4					09/01/2030
31385H-S2-9	FED NATL MTG ASSOC #545137		12/01/2022	SCHEDULED REDEMPTION		760	760	782	824		(64)		(64)		760				25	08/01/2031
31385K-3Y-9	FED NATL MTG ASSOC #547215		12/01/2022	SCHEDULED REDEMPTION		136	136	140	139		(3)		(3)		136				5	07/01/2030
31385N-GV-5	FED NATL MTG ASSOC #547512		12/01/2022	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22				1	08/01/2030
31385S-K5-6	FED NATL MTG ASSOC #551216		12/01/2022	SCHEDULED REDEMPTION		627	627	652	677		(50)		(50)		627				18	09/01/2030
31385W-J8-3	FED NATL MTG ASSOC #554787		12/01/2022	SCHEDULED REDEMPTION		1,865	1,865	1,873	1,869		(4)		(4)		1,865				64	10/01/2023
31386B-UH-5	FED NATL MTG ASSOC #558684		12/01/2022	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32				1	01/01/2031
31386B-UK-8	FED NATL MTG ASSOC #558686		01/01/2022	SCHEDULED REDEMPTION		923	923	941	939		(16)		(16)		923				6	02/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31386D-TN-0	FED NATL MTG ASSOC #560457		12/01/2022	SCHEDULED REDEMPTION		109	109	113	117		(8)		(8)		109				4	12/01/2030
31386H-MR-9	FED NATL MTG ASSOC #563868		12/01/2022	SCHEDULED REDEMPTION		422	422	432	430		(8)		(8)		422				14	01/01/2031
31386H-4A-6	FED NATL MTG ASSOC #564317		12/01/2022	SCHEDULED REDEMPTION		34	34	37	37		(3)		(3)		34				1	11/01/2030
31386J-FQ-5	FED NATL MTG ASSOC #564575		12/01/2022	SCHEDULED REDEMPTION		1,211	1,211	1,257	1,251		(40)		(40)		1,211				39	03/01/2031
31386N-XE-3	FED NATL MTG ASSOC #568677		12/01/2022	SCHEDULED REDEMPTION		469	469	484	482		(13)		(13)		469				15	01/01/2031
31386N-6A-1	FED NATL MTG ASSOC #568865		12/01/2022	SCHEDULED REDEMPTION		1,954	1,954	1,984	1,984		(29)		(29)		1,954				66	12/01/2030
31386S-T5-6	FED NATL MTG ASSOC #572172		07/01/2022	SCHEDULED REDEMPTION		392	392	405	404		(12)		(12)		392				17	01/01/2031
31386X-TB-2	FED NATL MTG ASSOC #576646		12/01/2022	SCHEDULED REDEMPTION		59	59	61	61		(3)		(3)		59				2	02/01/2031
31386Y-XR-0	FED NATL MTG ASSOC #577688		10/01/2022	SCHEDULED REDEMPTION		11,571	11,571	11,620	11,614		(43)		(43)		11,571				553	03/01/2031
31387U-TJ-0	FED NATL MTG ASSOC #594653		05/01/2022	SCHEDULED REDEMPTION		3,924	3,924	4,061	4,044		(119)		(119)		3,924				136	06/01/2031
31388D-Y7-7	FED NATL MTG ASSOC #602034		12/01/2022	SCHEDULED REDEMPTION		249	249	258	270		(21)		(21)		249				9	08/01/2031
31388T-WE-9	FED NATL MTG ASSOC #614545		12/01/2022	SCHEDULED REDEMPTION		429	429	442	440		(11)		(11)		429				15	07/01/2031
31389E-AK-1	FED NATL MTG ASSOC #622910		12/01/2022	SCHEDULED REDEMPTION		7,378	7,378	7,378	7,378						7,378				188	10/01/2031
31389F-SU-7	FED NATL MTG ASSOC #624331		12/01/2022	SCHEDULED REDEMPTION		2,147	2,147	2,230	2,287		(140)		(140)		2,147				101	02/01/2032
31389Q-MM-7	FED NATL MTG ASSOC #632264		12/01/2022	SCHEDULED REDEMPTION		59	59	59	59		(1)		(1)		59				2	03/01/2032
31389S-DD-3	FED NATL MTG ASSOC #633800		12/01/2022	SCHEDULED REDEMPTION		6,398	6,398	6,398	6,398						6,398				163	12/01/2031
31389X-JK-0	FED NATL MTG ASSOC #638466		12/01/2022	SCHEDULED REDEMPTION		3,727	3,727	3,843	3,835		(108)		(108)		3,727				117	03/01/2032
31390B-YA-0	FED NATL MTG ASSOC #641605		12/01/2022	SCHEDULED REDEMPTION		2,225	2,225	2,311	2,329		(104)		(104)		2,225				107	04/01/2032
31390K-MJ-4	FED NATL MTG ASSOC #648461		12/01/2022	SCHEDULED REDEMPTION		1,752	1,752	1,804	1,798		(46)		(46)		1,752				56	07/01/2032
31391M-GG-2	FED NATL MTG ASSOC #670799		12/01/2022	SCHEDULED REDEMPTION		5,043	5,043	5,079	5,077		(33)		(33)		5,043				52	11/01/2032
31403G-XW-7	FED NATL MTG ASSOC #748693		12/01/2022	SCHEDULED REDEMPTION		20,740	20,740	21,593	22,092		(1,351)		(1,351)		20,740				581	10/01/2033
31406T-MF-5	FED NATL MTG ASSOC #819458		12/01/2022	SCHEDULED REDEMPTION		182,506	182,506	182,506	182,506						182,506				4,169	03/01/2034
31406Y-SP-6	FED NATL MTG ASSOC #824126		12/01/2022	SCHEDULED REDEMPTION		25,140	25,140	25,140	25,140						25,140				514	03/01/2035
31407F-VJ-6	FED NATL MTG ASSOC #829617		12/01/2022	SCHEDULED REDEMPTION		34,363	34,363	34,363	34,363						34,363				934	06/01/2035
31407Q-4E-3	FED NATL MTG ASSOC #837921		12/01/2022	SCHEDULED REDEMPTION		99,774	99,774	99,774	99,774						99,774				2,347	07/01/2035
31407T-UQ-1	FED NATL MTG ASSOC #840391		12/01/2022	SCHEDULED REDEMPTION		27,899	27,899	27,899	27,899						27,899				585	07/01/2035
31407T-7E-4	FED NATL MTG ASSOC #840693		12/01/2022	SCHEDULED REDEMPTION		4,720	4,720	4,720	4,720						4,720				100	08/01/2035
31409Y-L5-4	FED NATL MTG ASSOC #882448		12/01/2022	SCHEDULED REDEMPTION		38,812	38,812	38,812	38,812						38,812				811	02/01/2036
31410K-D9-2	FED NATL MTG ASSOC #889428		12/01/2022	SCHEDULED REDEMPTION		22,128	22,128	23,124	22,350		(222)		(222)		22,128				470	05/01/2023
31410R-7C-7	FED NATL MTG ASSOC #895591		12/01/2022	SCHEDULED REDEMPTION		55,301	55,301	55,301	55,301						55,301				625	04/01/2036
31410S-TH-0	FED NATL MTG ASSOC #896152		12/01/2022	SCHEDULED REDEMPTION		11,268	11,268	11,268	11,268						11,268				239	03/01/2036
31410T-7H-2	FED NATL MTG ASSOC #897396		12/01/2022	SCHEDULED REDEMPTION		12,790	12,790	12,790	12,790						12,790				273	08/01/2036
31410V-SA-9	FED NATL MTG ASSOC #898813		12/01/2022	SCHEDULED REDEMPTION		3,304	3,304	3,215	3,240		65		65		3,304				51	11/01/2036
31411R-ES-3	FED NATL MTG ASSOC #912845		04/01/2022	Various		3,357	3,357	3,483	3,361		(4)		(4)		3,357				35	04/01/2022
31412C-B3-3	FED NATL MTG ASSOC #920858		12/01/2022	SCHEDULED REDEMPTION		55,753	55,753	55,753	55,753						55,753				1,851	10/01/2036
31412D-VV-7	FED NATL MTG ASSOC #922328		02/01/2022	Various		1,885	1,885	1,963	1,882		2		2		1,885				11	02/01/2022
31412E-RM-0	FED NATL MTG ASSOC #923092		02/01/2022	SCHEDULED REDEMPTION		2,104	2,104	2,199	2,107		(3)		(3)		2,104				13	03/01/2022
31412N-EC-6	FED NATL MTG ASSOC #929931		12/01/2022	SCHEDULED REDEMPTION		55,494	55,494	57,458	56,093		(599)		(599)		55,494				1,166	09/01/2023
31412N-RU-2	FED NATL MTG ASSOC #930299		12/01/2022	SCHEDULED REDEMPTION		43,608	43,608	45,223	44,119		(511)		(511)		43,608				946	12/01/2023
31413D-UQ-8	FED NATL MTG ASSOC #942591		07/01/2022	SCHEDULED REDEMPTION		5,877	5,877	6,120	5,900		(23)		(23)		5,877				108	08/01/2022
31413M-HA-8	FED NATL MTG ASSOC #949425		12/01/2022	SCHEDULED REDEMPTION		17,688	17,688	18,350	17,834		(146)		(146)		17,688				373	03/01/2023
31414D-U3-8	FED NATL MTG ASSOC #963302		12/01/2022	SCHEDULED REDEMPTION		68,113	68,113	74,040	69,175		(1,062)		(1,062)		68,113				1,485	05/01/2023
31414M-5G-7	FED NATL MTG ASSOC #970747		12/01/2022	SCHEDULED REDEMPTION		28,609	28,609	29,818	29,015		(406)		(406)		28,609				614	11/01/2023
31415L-MC-8	FED NATL MTG ASSOC #983355		12/01/2022	SCHEDULED REDEMPTION		9,227	9,227	9,554	9,329		(101)		(101)		9,227				207	08/01/2023
31415L-S3-2	FED NATL MTG ASSOC #983538		12/01/2022	SCHEDULED REDEMPTION		1,357	1,357	1,384	1,391		(34)		(34)		1,357				29	04/01/2038
31415S-6Z-0	FED NATL MTG ASSOC #988388		12/01/2022	SCHEDULED REDEMPTION		10,158	10,158	10,529	10,247		(89)		(89)		10,158				215	09/01/2023
31416B-Y4-4	FED NATL MTG ASSOC #995431		12/01/2022	SCHEDULED REDEMPTION		955	955	994	963		(8)		(8)		955				11	02/01/2023
31416B-Z2-7	FED NATL MTG ASSOC #995461		12/01/2022	SCHEDULED REDEMPTION		15,331	15,331	15,978	15,568		(238)		(238)		15,331				337	12/01/2023
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		12/01/2022	SCHEDULED REDEMPTION		274,758	274,758	287,466	281,171		(6,412)		(6,412)		274,758				3,386	05/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		12/01/2022	SCHEDULED REDEMPTION		290,063	290,063	303,399	295,797		(5,734)		(5,734)		290,063				3,539	05/01/2027
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		12/01/2022	SCHEDULED REDEMPTION		311,048	311,048	325,349	318,042		(6,994)		(6,994)		311,048				4,135	06/01/2027
31418A-F2-9	FED NATL MTG ASSOC #MA1084		12/01/2022	SCHEDULED REDEMPTION		118,644	118,644	125,132	122,642		(3,998)		(3,998)		118,644				1,748	06/01/2032
31392F-ES-2	FNR 2002-71 AP RMBS		12/01/2022	SCHEDULED REDEMPTION		79,874	79,874	81,247	80,161		(286)		(286)		79,874				1,765	11/25/2032
31397Q-ZP-6	FNR 2011-17 KA RMBS		12/01/2022	SCHEDULED REDEMPTION		72,572	72,572	77,548	76,419		(3,847)		(3,847)		72,572				1,257	03/25/2041
38375D-F2-9	GNR 2008-94 JB RMBS		12/01/2022	SCHEDULED REDEMPTION		18,068	18,068	20,196	20,121		(2,053)		(2,053)		18,068				357	12/20/2038
38376X-SK-0	GNR 2010-29 AG RMBS		12/01/2022	SCHEDULED REDEMPTION		27,843	27,843	29,985	29,407		(1,564)		(1,564)		27,843				471	10/20/2039
38377F-Z3-8	GNR 2010-73 LA RMBS		12/01/2022	SCHEDULED REDEMPTION		34,684	34,684	37,278	36,006		(1,322)		(1,322)		34,684				590	03/20/2038
38377V-HF-6	GNR 2011-52 NK RMBS		12/01/2022	SCHEDULED REDEMPTION		212,279	212,279	228,362	220,497		(8,219)		(8,219)		212,279				3,249	04/16/2041
0909999999. Subtotal - Bonds - U.S. Special Revenues						927,617,789	935,951,749	1,000,885,242	964,664,778		(6,479,655)		(6,479,655)		962,587,230		(34,969,441)	(34,969,441)	25,451,809	XXX
00287Y-BV-0	ABBVIE INC		05/10/2022	Various		77,042,553	75,804,000	76,855,988	76,693,178		(32,486)		(32,486)		76,660,693		381,860	381,860	570,574	11/21/2026
00287Y-BX-6	ABBVIE INC		01/04/2022	JPMORGAN CHASE & CO.		14,484,695	13,662,000	13,658,879	13,659,218		4		4		13,659,222		825,473	825,473	54,037	11/21/2029
00510R-AD-5	ACUITY BRANDS INC.		01/06/2022	GOLDMAN, SACHS & CO.		2,533,500	2,648,000	2,641,036	2,641,749		16		16		2,641,765		(108,264)	(108,264)	3,954	12/15/2030
00115A-AE-9	AEP TRANSMISSION COMPANY LLC		03/25/2022	THE ALLSTATE CORPORATION		4,304,425	4,300,000	4,333,648	4,320,391		(903)		(903)		4,319,487		(15,063)	(15,063)	42,212	12/01/2026
00774M-AZ-8	AERCAP IRELAND CAPITAL DAC	D	01/06/2022	GOLDMAN, SACHS & CO.		8,115,440	8,000,000	8,126,790	8,126,607		(116)		(116)		8,126,491		(11,051)	(11,051)	60,744	10/29/2041
00774M-AD-7	AERCAP IRELAND CAPITAL DAC / AERCA	D	12/23/2022	ASSIGNMENT OF SECURITIES		9,000,000	9,000,000	8,976,600	8,994,706		5,294		5,294		9,000,000				420,750	01/23/2023
00914A-AK-8	AIR LEASE CORPORATION		01/06/2022	GOLDMAN, SACHS & CO.		4,001,160	4,000,000	4,133,800	4,129,164		(322)		(322)		4,128,842		(127,682)	(127,682)	13,542	12/01/2030
012653-AD-3	ALBEMARLE CORP		08/02/2022	Various		5,897,352	6,000,000	5,994,480			130		130		5,994,610		(97,258)	(97,258)	37,200	06/01/2027
017175-AC-4	ALLEGHANY CORPORATION		06/27/2022	MATURED		994,000	994,000	1,058,114	1,015,114		(21,114)		(21,114)		994,000				24,602	06/27/2022
02209S-AR-4	ALTRIA GROUP INC		01/06/2022	GOLDMAN, SACHS & CO.		5,394,788	4,769,000	4,535,796	4,549,112		124		124		4,549,236		845,552	845,552	113,926	01/31/2044
02209S-BM-4	ALTRIA GROUP INC ABS		01/06/2022	GOLDMAN, SACHS & CO.		3,237,372	3,600,000	3,578,796	3,579,479		19		19		3,579,498		(342,126)	(342,126)	53,040	02/04/2041
02209S-BP-7	ALTRIA GROUP INC ABS		07/05/2022	Various		3,239,180	3,500,000	3,471,650	3,471,916		5		5		3,471,920		(232,740)	(232,740)	59,500	02/04/2061
00164V-AF-0	AMC NETWORKS INC		03/16/2022	JPMORGAN CHASE & CO.		4,334,375	4,750,000	4,750,000	4,720,313	29,688			29,688		4,750,000		(415,625)	(415,625)	119,162	02/15/2029
02342T-AE-9	AMDOCS LTD		12/05/2022	Jane Street Execution Services, LLC		170,365	210,000	169,938			705		705		170,644		(279)	(279)	2,546	06/15/2030
02364W-BH-7	AMERICA MOVIL SAB DE CV	D	09/09/2022	Various		2,547,102	2,582,000	2,564,649	2,568,713		704		704		2,569,417		(22,315)	(22,315)	58,989	04/22/2029
02364W-BJ-3	AMERICA MOVIL SAB DE CV	D	01/06/2022	GOLDMAN, SACHS & CO.		6,105,420	6,000,000	5,991,180	5,992,467		20		20		5,992,487		112,933	112,933	30,188	05/07/2030
025537-AM-3	AMERICAN ELECTRIC POWER COMPANY IN		01/06/2022	GOLDMAN, SACHS & CO.		11,854,778	10,750,000	10,925,660	10,891,031		(467)		(467)		10,890,564		964,213	964,213	50,077	12/01/2028
025816-BW-8	AMERICAN EXPRESS COMPANY		03/25/2022	THE ALLSTATE CORPORATION		2,736,308	2,689,000	2,887,504	2,820,604		(19,255)		(19,255)		2,801,348		(65,041)	(65,041)	64,118	08/03/2023
02665W-DD-0	AMERICAN HONDA FINANCE CORPORATION		03/25/2022	THE ALLSTATE CORPORATION		945,818	958,000	1,014,443	999,263		(3,552)		(3,552)		995,711		(49,893)	(49,893)	11,157	09/10/2024
02665W-DW-8	AMERICAN HONDA FINANCE CORPORATION		05/11/2022	SMBC Nikko Securities America, Inc		3,427,904	3,800,000	3,799,848	3,800,353		(21)		(21)		3,800,333		(372,429)	(372,429)	48,344	03/24/2028
03027X-BC-3	AMERICAN TOWER CORPORATION		01/06/2022	GOLDMAN, SACHS & CO.		4,918,361	5,205,000	5,175,071	5,179,360		69		69		5,179,430		(261,069)	(261,069)	7,591	06/15/2030
03027X-BG-4	AMERICAN TOWER CORPORATION		01/06/2022	GOLDMAN, SACHS & CO.		3,418,015	3,684,000	3,667,569	3,669,459		38		38		3,669,497		(251,482)	(251,482)	16,309	10/15/2030
031162-CJ-7	AMGEN INC		03/28/2022	MORGAN STANLEY		9,797,900	10,000,000	9,993,900	9,996,977		152		152		9,997,130		(199,230)	(199,230)	159,611	08/19/2026
031162-CT-5	AMGEN INC		03/29/2022	Various		12,556,818	12,981,000	13,159,317	13,129,294		(7,170)		(7,170)		13,122,124		(565,306)	(565,306)	163,168	02/21/2027
03674X-AJ-5	ANTERO RESOURCES CORP		03/01/2022	ASSIGNMENT OF SECURITIES		7,860,038	7,763,000	7,639,006	7,670,883		4,394		4,394		7,675,277		87,723	87,723	291,113	03/01/2025
037411-BE-4	APACHE CORPORATION		03/21/2022	ASSIGNMENT OF SECURITIES		3,127,500	3,000,000	3,162,500	3,155,202		(4,510)		(4,510)		3,150,691		(23,191)	(23,191)	56,875	10/15/2028
037411-BF-1	APACHE CORPORATION		10/19/2022	Various		5,958,750	6,000,000	6,175,000	6,166,671		(9,801)		(9,801)		6,156,870		(198,120)	(198,120)	183,281	01/15/2030
037411-BH-7	APACHE CORPORATION		03/21/2022	ASSIGNMENT OF SECURITIES		522,900	498,000	498,000	498,000						498,000		24,900	24,900	8,061	11/15/2025
037411-BJ-3	APACHE CORPORATION		03/21/2022	ASSIGNMENT OF SECURITIES		5,795,020	5,467,000	5,773,570	5,756,734		(10,966)		(10,966)		5,745,768		49,252	49,252	93,281	11/15/2027
03835V-AG-1	APTIV PLC		01/06/2022	GOLDMAN, SACHS & CO.		3,364,530	3,000,000	2,996,370	2,997,233		8		8		2,997,241		367,289	367,289	41,688	03/15/2029
03938L-BA-1	ARCELORMITTAL	D	11/01/2022	BARCLAYS		4,773,200	5,000,000	5,083,905	5,087,447		(16,918)		(16,918)		5,070,530		(297,330)	(297,330)	260,361	03/11/2026
03938L-BC-7	ARCELORMITTAL	D	05/13/2022	JPMORGAN CHASE & CO.		5,791,380	6,000,000	5,940,240	5,952,631		2,028		2,028		5,954,658		(163,278)	(163,278)	213,208	07/16/2029

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
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC.		05/20/2022	Various		5,080,050	5,532,000	5,592,000	5,577,189		(4,949)		(4,949)		5,572,240		(492,190)	(492,190)	175,197	03/01/2028
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC.		08/02/2022	Various		1,223,420	1,474,000	1,474,000	1,474,000						1,474,000		(250,580)	(250,580)	56,401	03/01/2030
00206R-CT-7	AT&T INC		05/11/2022	ASSIGNMENT OF SECURITIES		4,759,480	4,639,000	5,263,937	5,168,819		(45,323)		(45,323)		5,123,497		(484,497)	(484,497)	260,810	02/17/2026
00206R-HJ-4	AT&T INC		01/06/2022	GOLDMAN, SACHS & CO.		8,898,309	8,023,000	8,060,979	8,061,425		(134)		(134)		8,061,291		837,019	837,019	125,059	03/01/2029
05329R-AA-1	AUTONATION INC		12/01/2022	BANK OF AMERICA/MERRILL LYNCH		7,313,949	8,824,000	8,809,440			933		933		8,810,374		(1,496,425)	(1,496,425)	88,706	03/01/2032
05329W-AR-3	AUTONATION INC		06/29/2022	BARCLAYS		2,060,959	2,500,000	2,495,125	2,495,400		315		315		2,495,716		(434,757)	(434,757)	43,963	08/01/2028
053332-AW-2	AUTOZONE INC		01/06/2022	GOLDMAN, SACHS & CO.		4,317,240	4,000,000	3,989,080	3,991,641		25		25		3,991,666		325,574	325,574	34,167	04/18/2029
05453G-AC-9	AXALTA COATING SYSTEMS LLC		10/27/2022	Various		9,685,013	11,340,000	11,222,675	10,971,450	254,700	9,490		264,191		11,235,641		(1,550,628)	(1,550,628)	260,126	02/15/2029
056752-AH-1	BAIDU INC	D	07/06/2022	MATURED		3,000,000	3,000,000	2,984,100	2,998,255		1,745		1,745		3,000,000				86,250	07/06/2022
05723K-AG-5	BAKER HUGHES A GE COMPANY LLC		04/07/2022	Various		4,851,346	5,000,000	5,000,000	5,000,000						5,000,000		(148,654)	(148,654)	63,569	11/07/2029
05724B-AB-5	BAKER HUGHES CO OBLIGOR INC		03/25/2022	THE ALLSTATE CORPORATION		6,846,798	7,000,000	7,000,000	7,000,000						7,000,000		(153,202)	(153,202)	25,372	12/15/2023
058498-AW-6	BALL CORPORATION		03/16/2022	GOLDMAN, SACHS & CO.		3,540,000	4,000,000	4,000,000	3,880,000	120,000			120,000		4,000,000		(460,000)	(460,000)	67,882	08/15/2030
058498-AX-4	BALL CORPORATION		01/05/2022	JPMORGAN CHASE & CO.		1,218,750	1,250,000	1,250,000	1,234,375	15,625			15,625		1,250,000		(31,250)	(31,250)	12,261	09/15/2031
05964H-AN-5	BANCO SANTANDER SA	D	03/09/2022	BNP CAPITAL MARKETS		5,542,020	6,000,000	6,000,000	6,000,000						6,000,000		(457,980)	(457,980)	50,799	09/14/2027
05971K-AC-3	BANCO SANTANDER SA	D	03/09/2022	CREDIT SUISSE		6,264,657	6,300,000	6,300,000	6,300,000						6,300,000		(35,343)	(35,343)	42,813	06/27/2029
05971K-AE-9	BANCO SANTANDER SA	D	03/17/2022	GOLDMAN, SACHS & CO.		2,744,644	2,800,000	2,800,000	2,800,000						2,800,000		(55,356)	(55,356)	24,134	05/28/2025
05971K-AK-5	BANCO SANTANDER SA	D	03/09/2022	BNP CAPITAL MARKETS		14,638,050	15,000,000	15,000,000	15,000,000						15,000,000		(361,950)	(361,950)	20,738	06/30/2024
05971K-AL-3	BANCO SANTANDER SA	D	01/06/2022	GOLDMAN, SACHS & CO.		6,854,680	7,000,000	7,000,000	7,000,000						7,000,000		(145,320)	(145,320)	30,100	11/22/2032
06051G-FF-1	BANK OF AMERICA CORP		04/20/2022	THE ALLSTATE CORPORATION		5,688,803	5,589,000	6,143,099	5,997,245		(54,545)		(54,545)		5,942,700		(253,897)	(253,897)	123,579	04/01/2024
06051G-HD-4	BANK OF AMERICA CORP		01/06/2022	GOLDMAN, SACHS & CO.		2,778,264	2,634,000	2,975,219	2,928,355		(1,184)		(1,184)		2,927,172		(148,907)	(148,907)	5,003	12/20/2028
06051G-HT-9	BANK OF AMERICA CORP		03/25/2022	THE ALLSTATE CORPORATION		11,237,326	11,203,000	11,203,000	11,203,000						11,203,000		34,326	34,326	168,346	04/23/2027
06051G-JD-2	BANK OF AMERICA CORP		03/25/2022	THE ALLSTATE CORPORATION		4,677,385	5,000,000	5,000,000	5,000,000						5,000,000		(322,615)	(322,615)	17,587	06/19/2026
06051G-JZ-3	BANK OF AMERICA CORP		01/06/2022	GOLDMAN, SACHS & CO.		4,995,123	5,120,000	5,120,000	5,120,000						5,120,000		(124,877)	(124,877)	7,717	06/14/2029
06051G-KC-2	BANK OF AMERICA CORP		01/05/2022	Various		948,975	1,000,000	1,000,000	1,000,000						1,000,000		(51,025)	(51,025)	7,308	09/21/2036
06367W-B8-5	BANK OF MONTREAL	A	03/25/2022	THE ALLSTATE CORPORATION		13,014,041	13,500,000	13,489,740	13,493,070		471		471		13,493,541		(479,501)	(479,501)	99,900	05/01/2025
06406G-AA-9	BANK OF NEW YORK MELLON CORP/THE		01/19/2022	JPMORGAN CHASE & CO.		2,387,540	2,306,000	2,570,031	2,541,370		(1,829)		(1,829)		2,539,541		(152,001)	(152,001)	15,566	10/30/2028
06417X-AB-7	BANK OF NOVA SCOTIA	A	04/20/2022	THE ALLSTATE CORPORATION		24,621,324	26,000,000	25,982,580			1,584		1,584		25,984,164		(1,362,840)	(1,362,840)	104,722	01/10/2025
06738E-AE-5	BARCLAYS PLC	D	03/10/2022	CREDIT SUISSE		4,531,393	4,499,000	4,924,164	4,832,896		(20,671)		(20,671)		4,812,225		(280,832)	(280,832)	81,194	03/16/2025
06738E-BU-8	BARCLAYS PLC	D	03/09/2022	CREDIT SUISSE		9,430,000	10,000,000	10,000,000	10,000,000						10,000,000		(570,000)	(570,000)	67,737	11/24/2027
06738E-BV-6	BARCLAYS PLC	D	01/06/2022	GOLDMAN, SACHS & CO.		4,922,500	5,000,000	5,000,000	5,000,000						5,000,000		(77,500)	(77,500)	18,489	11/24/2032
05526D-BK-0	BAT CAPITAL CORP ABS	C	05/03/2022	Various		4,712,580	4,500,000	4,500,000	4,500,000						4,500,000		212,580	212,580	71,965	09/06/2049
05526D-BQ-7	BAT CAPITAL CORP ABS	C	01/06/2022	GOLDMAN, SACHS & CO.		5,284,708	4,750,000	4,750,000	4,750,000						4,750,000		534,708	534,708	68,299	04/02/2050
05526D-BT-1	BAT INTERNATIONAL FINANCE PLC ABS	C	01/06/2022	GOLDMAN, SACHS & CO.		3,016,288	3,200,000	3,200,000	3,200,000						3,200,000		(183,712)	(183,712)	34,851	09/25/2040
05531F-BH-5	BB&T CORP		03/25/2022	THE ALLSTATE CORPORATION		358,861	360,000	371,229	371,123		(990)		(990)		370,133		(11,272)	(11,272)	5,850	08/01/2024
081437-AT-2	BEMIS COMPANY INC		01/06/2022	GOLDMAN, SACHS & CO.		1,988,580	2,000,000	2,000,000	2,000,000						2,000,000		(11,420)	(11,420)	3,068	06/19/2030
09062X-AH-6	BIOGEN INC		11/21/2022	Millennium Advisors		213,346	260,000	210,590			696		696		211,285		2,060	2,060	3,283	05/01/2030
092113-AR-0	BLACK HILLS CORPORATION		01/06/2022	GOLDMAN, SACHS & CO.		2,518,031	2,460,000	2,459,508	2,459,598		1		1		2,459,599		58,432	58,432	17,715	10/15/2029
099724-AL-0	BORGWARNER INC		05/25/2022	Various		10,216,265	11,000,000	10,969,090	10,975,341		1,607		1,607		10,976,948		(760,683)	(760,683)	257,540	07/01/2027
10112R-BB-9	BOSTON PROPERTIES LP		03/30/2022	SUNTRUST INVESTMENT SERVICES, INC.		2,527,789	2,555,000	2,852,049	2,819,422		(8,269)		(8,269)		2,811,153		(283,364)	(283,364)	24,131	06/21/2029
101137-AN-7	BOSTON SCIENTIFIC CORP		03/17/2022	Various		1,369,082	1,326,000	1,431,297	1,393,396		(8,048)		(8,048)		1,385,347		(56,046)	(56,046)	65,002	10/01/2023
101137-AR-8	BOSTON SCIENTIFIC CORPORATION		03/17/2022	Various		1,384,901	1,326,000	1,495,653	1,457,409		(8,117)		(8,117)		1,449,292		(104,171)	(104,171)	57,081	05/15/2025
101137-AV-9	BOSTON SCIENTIFIC CORPORATION		03/17/2022	Various		14,852,646	14,553,000	14,668,208	14,616,918		(6,107)		(6,107)		14,610,811		(194,755)	(194,755)	709,944	03/01/2024
101137-AW-7	BOSTON SCIENTIFIC CORPORATION		03/17/2022	Various		8,508,636	8,214,000	8,191,329	8,199,826		664		664		8,200,490		61,726	61,726	414,123	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
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC		01/03/2022	DEUTSCHE BANK AG		3,246,165	3,250,000	3,311,284	3,311,158		(28)		(28)		3,311,130		(64,965)	(64,965)	4,973	06/17/2041
10373Q-AB-6	BP CAPITAL MARKETS AMERICA INC.		03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		1,287,637											1,287,637	1,287,637		09/21/2025
10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC.		08/24/2022	Various		4,828,479	3,745,000	4,092,680	3,981,301		(35,408)		(35,408)		3,945,893		878,609	878,609	106,029	02/06/2024
05565Q-CJ-5	BP CAPITAL MARKETS PLC	D	06/30/2022	ASSIGNMENT OF SECURITIES		1,646,594	1,631,000	1,785,961	1,729,565		(28,145)		(28,145)		1,701,419		(70,419)	(70,419)	65,174	09/26/2023
11135F-BC-4	BROADCOM INC		04/15/2022	ASSIGNMENT OF SECURITIES		45,396,600	43,500,000	43,889,163	43,779,118		(23,417)		(23,417)		43,755,701		(255,701)	(255,701)	2,918,850	04/15/2025
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC		01/06/2022	GOLDMAN, SACHS & CO.		2,709,352	2,667,000	2,659,452	2,660,837		17		17		2,660,855		48,497	48,497	8,379	12/01/2029
127387-AL-2	CADENCE DESIGN SYSTEMS INC		10/04/2022	Jane Street Execution Services, LLC		247,753	250,000	251,505			(57)		(57)		251,448		(3,696)	(3,696)	5,195	10/15/2024
13607G-LZ-5	CANADIAN IMPERIAL BANK OF COMMERCE	A	03/25/2022	THE ALLSTATE CORPORATION		12,698,712	13,000,000	12,998,830	12,999,265		54		54		12,999,319		(300,607)	(300,607)	192,563	01/28/2025
136385-BA-8	CANADIAN NATURAL RESOURCES LTD	A	05/04/2022	BANK OF AMERICA/MERRILL LYNCH		3,199,824	3,600,000	3,598,380	3,598,595		51		51		3,598,646		(398,822)	(398,822)	85,845	07/15/2030
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION		02/09/2022	BANK OF AMERICA/MERRILL LYNCH		3,078,750	3,000,000	3,071,298	3,052,756		(1,504)		(1,504)		3,051,252		27,498	27,498	109,438	07/15/2028
14448C-AN-4	CARRIER GLOBAL CORP		03/30/2022	ASSIGNMENT OF SECURITIES		4,060,221	4,304,000	4,350,351	4,338,996		(2,694)		(2,694)		4,336,302		(276,080)	(276,080)	60,310	02/15/2025
14912H-QB-9	CATERPILLAR FINANCIAL SERVICES COR		12/15/2022	MATURED		1,160,000	1,160,000	1,185,429	1,172,494		(12,494)		(12,494)		1,160,000				26,100	12/15/2022
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES COR		08/02/2022	MIZUHO SECURITIES USA INC.		2,992,980	3,000,000	3,178,989	3,177,326		(35,491)		(35,491)		3,141,835		(148,855)	(148,855)	65,813	12/01/2024
14913Q-2V-0	CATERPILLAR FINANCIAL SERVICES COR		03/25/2022	THE ALLSTATE CORPORATION		5,029,595	5,000,000	5,221,845	5,219,309		(21,301)		(21,301)		5,198,009		(168,414)	(168,414)	50,667	05/17/2024
12503M-AA-6	CBOE HOLDINGS INC		03/25/2022	THE ALLSTATE CORPORATION		6,143,460	6,000,000	6,017,207	6,009,426		(402)		(402)		6,009,024		134,436	134,436	153,908	01/12/2027
14987B-AE-3	CC HOLDINGS GS V LLC/CRO		03/21/2022	ASSIGNMENT OF SECURITIES		5,108,050	5,000,000	5,284,650	5,118,470		(20,193)		(20,193)		5,098,277		(98,277)	(98,277)	191,445	04/15/2023
12508E-AF-8	CDK GLOBAL INC		07/06/2022	ASSIGNMENT OF SECURITIES		1,965,000	2,000,000	2,038,750	2,023,817		(3,361)		(3,361)		2,020,456		(55,456)	(55,456)	118,229	06/01/2027
12513G-BF-5	CDW LLC / CDW FINANCE CORP		03/15/2022	CANTOR FITZGERALD		5,333,125	5,750,000	5,743,650	5,741,616		(371)		(371)		5,741,245		(408,120)	(408,120)	110,049	02/15/2029
150190-AE-6	CEDAR FAIR LP		01/24/2022	MORGAN STANLEY		1,135,926	1,123,000	1,172,131	1,151,075	20,026	(534)		19,492		1,170,567		(34,641)	(34,641)	31,280	07/15/2029
150190-AK-2	CEDAR FAIR LP		03/04/2022	Various		3,585,560	3,500,000	3,762,500	3,727,500	25,278	(12,393)		12,885		3,740,385		(154,825)	(154,825)	93,596	10/01/2028
15135U-AW-9	CENOVUS ENERGY INC	A	05/04/2022	DEUTSCHE BANK AG		1,695,880	2,000,000	1,991,240	1,991,461		259		259		1,991,720		(295,840)	(295,840)	34,303	01/15/2032
15135U-AX-7	CENOVUS ENERGY INC	A	01/05/2022	BARCLAYS		6,885,550	7,000,000	6,949,880	6,950,146		15		15		6,950,161		(64,611)	(64,611)	83,125	02/15/2052
15135B-AR-2	CENTENE CORPORATION		11/02/2022	Various		1,266,461	1,371,000	1,359,999	1,362,077		1,115		1,115		1,363,192		(96,731)	(96,731)	22,012	12/15/2027
15135B-AV-3	CENTENE CORPORATION		10/18/2022	Various		11,724,500	13,600,000	13,600,000	13,600,000						13,600,000		(1,875,500)	(1,875,500)	419,063	02/15/2030
15135B-AW-1	CENTENE CORPORATION		06/07/2022	BARCLAYS		6,421,875	7,500,000	7,500,000	7,500,000						7,500,000		(1,078,125)	(1,078,125)	146,250	10/15/2030
15135B-AX-9	CENTENE CORPORATION		11/02/2022	Various		3,825,000	5,000,000	5,000,000	4,867,575	132,425			132,425		5,000,000		(1,175,000)	(1,175,000)	142,014	03/01/2031
15135B-AY-7	CENTENE CORPORATION		10/18/2022	BARCLAYS		4,087,500	5,000,000	5,043,750	4,925,000	116,491	(4,768)		111,723		5,036,723		(949,223)	(949,223)	159,590	07/15/2028
15135B-AZ-4	CENTENE CORPORATION		10/27/2022	BANK OF AMERICA/MERRILL LYNCH		4,587,000	6,000,000	6,000,000	5,880,000	120,000			120,000		6,000,000		(1,413,000)	(1,413,000)	192,063	08/01/2031
15189T-AU-1	CENTERPOINT ENERGY INC		03/30/2022	ASSIGNMENT OF SECURITIES		3,345,249	3,250,000	3,247,660	3,249,027		112		112		3,249,139		861	861	178,318	02/01/2024
153527-AM-8	CENTRAL GARDEN & PET COMPANY		03/30/2022	Various		5,508,750	5,500,000	5,815,000	5,715,899		(18,040)		(18,040)		5,697,859		(189,109)	(189,109)	181,653	02/01/2028
156686-AM-9	CENTURYLINK INC		10/03/2022	ASSIGNMENT OF SECURITIES		192,270	221,000	245,863	240,941		(2,178)		(2,178)		238,763		(46,493)	(46,493)	18,486	01/15/2028
156700-AS-5	CENTURYLINK INC		03/15/2022	MATURED		3,638,000	3,638,000	3,643,645	3,639,706		(1,706)		(1,706)		3,638,000				105,502	03/15/2022
12527G-AD-5	CF INDUSTRIES INC		03/17/2022	GOLDMAN, SACHS & CO.		12,722,436	11,966,000	10,337,795	10,475,781		7,649		7,649		10,483,430		2,239,007	2,239,007	178,923	06/01/2043
161175-BL-7	CHARTER COMMUNICATIONS OPERATING L		01/06/2022	GOLDMAN, SACHS & CO.		3,888,380	3,364,000	3,451,772	3,445,766		(41)		(41)		3,445,725		442,656	442,656	34,656	05/01/2047
161175-BV-5	CHARTER COMMUNICATIONS OPERATING L		01/11/2022	UNION BANK OF SWITZERLAND		4,604,200	5,000,000	5,039,550	5,038,743		(26)		(26)		5,038,717		(434,517)	(434,517)	52,417	04/01/2051
161175-BY-9	CHARTER COMMUNICATIONS OPERATING L		01/11/2022	Various		7,241,547	8,000,000	7,729,860	7,732,112		85		85		7,732,197		(490,650)	(490,650)	84,830	04/01/2061
161175-CA-0	CHARTER COMMUNICATIONS OPERATING L		01/06/2022	BARCLAYS		4,015,956	4,200,000	4,014,276	4,016,019		76		76		4,016,095		(139)	(139)	17,745	06/01/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
161175-CC-6	CHARTER COMMUNICATIONS OPERATING L		05/03/2022	Various		3,977,480	4,000,000	3,996,240	3,996,260		1		1		3,996,261		(18,781)	(18,781)	19,067	12/01/2061
161175-CE-2	CHARTER COMMUNICATIONS OPERATING L		01/06/2022	GOLDMAN, SACHS & CO.		2,254,104	2,400,000	2,371,194	2,371,316		24		24		2,371,340		(117,236)	(117,236)	20,533	03/01/2042
161175-CG-7	CHARTER COMMUNICATIONS OPERATING L		01/11/2022	Various		11,578,370	12,500,000	12,366,494	12,366,706		33		33		12,366,739		(788,369)	(788,369)	120,695	06/30/2062
16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDINGS L		12/14/2022	ASSIGNMENT OF SECURITIES		10,358,863	10,179,000	11,761,224	11,011,090		(391,372)		(391,372)		10,619,718		(260,855)	(260,855)	680,862	06/30/2024
16411R-AK-5	CHENIERE ENERGY INC		06/16/2022	MORGAN STANLEY		4,550,000	5,000,000	5,036,250	5,035,567		(4,175)		(4,175)		5,031,392		(481,392)	(481,392)	158,021	10/15/2028
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		10/25/2022	Various		2,649,730	3,000,000	3,217,500	3,180,000	15,087	(36,606)		(21,519)		3,158,481		(508,751)	(508,751)	143,250	10/01/2029
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP		06/16/2022	MORGAN STANLEY		847,500	1,000,000	1,000,000	1,000,000						1,000,000		(152,500)	(152,500)	32,222	03/01/2031
17252M-AP-5	CINTAS CORPORATION NO 2		10/04/2022	Millennium Advisors		601,053	620,000	617,731			136		136		617,867		(16,814)	(16,814)	9,091	05/01/2025
172967-LM-1	CITIGROUP INC		03/25/2022	THE ALLSTATE CORPORATION		19,038,627	19,000,000	19,000,000	19,000,000						19,000,000		38,627	38,627	365,811	07/24/2023
172967-LV-1	CITIGROUP INC		01/24/2022	ASSIGNMENT OF SECURITIES		22,097,000	22,097,000	22,097,000	22,097,000						22,097,000				347,144	01/24/2023
172967-LZ-2	CITIGROUP INC		03/11/2022	DEUTSCHE BANK AG		8,132,960	8,000,000	8,000,000	8,000,000						8,000,000		132,960	132,960	93,461	06/01/2024
172967-MF-5	CITIGROUP INC		03/25/2022	THE ALLSTATE CORPORATION		9,017,568	9,000,000	9,000,000	9,000,000						9,000,000		17,568	17,568	126,538	04/24/2025
177376-AF-7	CITRIX SYSTEMS INC		09/30/2022	ASSIGNMENT OF SECURITIES		2,050,000	2,050,000	2,036,675	2,038,813		901		901		2,039,714		10,286	10,286	73,100	03/01/2030
177376-AG-5	CITRIX SYSTEMS INC		09/30/2022	ASSIGNMENT OF SECURITIES		16,000,000	16,000,000	15,965,760	15,971,515		4,996		4,996		15,976,511		23,489	23,489	216,111	03/01/2026
18551P-AE-9	CLECO CORPORATE HOLDINGS LLC		01/06/2022	GOLDMAN, SACHS & CO.		4,347,876	4,312,000	4,428,284	4,411,829		(287)		(287)		4,411,542		(63,666)	(63,666)	46,489	09/15/2029
189054-AY-5	CLOROX COMPANY		05/10/2022	JPMORGAN CHASE & CO.		5,003,050	5,000,000	4,976,350			8		8		4,976,358		26,692	26,692	611	05/01/2029
12592B-AM-6	CNH INDUSTRIAL CAPITAL LLC		05/17/2022	Various		4,543,106	5,054,000	5,013,972	5,018,494		2,902		2,902		5,021,396		(478,290)	(478,290)	72,265	07/15/2026
12621E-AL-7	CNO FINANCIAL GROUP INC		02/23/2022	BARCLAYS		6,426,600	6,000,000	6,029,584	6,023,362		(393)		(393)		6,022,969		403,631	403,631	74,375	05/30/2029
191241-AH-1	COCA-COLA FEMSA SAB DE CV	D	09/08/2022	Various		1,426,643	1,645,000	1,628,089	1,631,005		1,093		1,093		1,632,098		(205,455)	(205,455)	51,646	01/22/2030
20030N-BS-9	COMCAST CORP		02/11/2022	GOLDMAN, SACHS & CO.		948,952	920,000	980,104	979,757		(1,696)		(1,696)		978,061		(29,109)	(29,109)	13,202	03/01/2026
20030N-BY-6	COMCAST CORPORATION		08/10/2022	Various		10,442,360	10,595,000	10,876,551	10,843,437		(29,224)		(29,224)		10,814,213		(371,853)	(371,853)	360,318	02/01/2027
20030N-DK-4	COMCAST CORPORATION		08/10/2022	Various		6,848,399	6,987,000	7,944,880	7,795,712		(66,963)		(66,963)		7,728,749		(880,350)	(880,350)	160,387	04/01/2027
201723-AL-7	COMMERCIAL METALS COMPANY		02/15/2022	ASSIGNMENT OF SECURITIES		3,193,422	3,055,000	3,191,875	3,138,960		(3,238)		(3,238)		3,135,723		(80,723)	(80,723)	234,209	07/15/2027
202795-JE-1	COMMONWEALTH EDISON COMPANY		03/25/2022	THE ALLSTATE CORPORATION		6,063,216	6,000,000	5,994,900	5,998,389		127		127		5,998,517		64,699	64,699	74,400	11/01/2024
21036P-AL-2	CONSTELLATION BRANDS INC		06/08/2022	ASSIGNMENT OF SECURITIES		9,291,072	9,150,250	9,534,406	9,238,602		(23,128)		(23,128)		9,215,473		75,595	75,595	203,089	05/01/2023
225310-AM-3	CREDIT ACCEPTANCE CORPORATION		12/19/2022	Various		9,637,746	9,919,000	9,990,808	6,615,744		(21,529)		(21,529)		9,921,942		(284,196)	(284,196)	493,147	03/15/2026
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)	D	03/25/2022	THE ALLSTATE CORPORATION		4,029,234	3,977,000	4,412,912	4,295,712		(27,437)		(27,437)		4,268,275		(239,041)	(239,041)	78,491	09/09/2024
22550L-2C-4	CREDIT SUISSE AG (NEW YORK BRANCH)	D	03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		354,287									354,287		354,287	354,287		04/09/2025
22550L-2F-7	CREDIT SUISSE AG (NEW YORK BRANCH)	D	03/09/2022	CREDIT SUISSE		6,831,790	7,000,000	7,000,000	7,000,000						7,000,000		(168,210)	(168,210)	21,436	08/09/2023
22550L-2G-5	CREDIT SUISSE AG (NEW YORK BRANCH)	D	03/09/2022	Various		17,205,434	18,600,000	18,519,218	18,522,396		3,167		3,167		18,525,563		(1,320,129)	(1,320,129)	136,917	08/07/2026
225433-AH-4	CREDIT SUISSE GROUP FUNDING (GUERN	D	09/15/2022	MATURED		1,259,000	1,259,000	1,329,743	1,288,333		(29,333)		(29,333)		1,259,000				47,842	09/15/2022
22819K-AB-6	CROWN AMERICAS LLC		02/23/2022	BARCLAYS		2,039,450	2,000,000	1,955,000	1,969,597		861		861		1,970,458		68,992	68,992	34,236	09/30/2026
22822V-AR-2	CROWN CASTLE INTERNATIONAL CORP		01/06/2022	GOLDMAN, SACHS & CO.		1,546,302	1,487,000	1,474,792	1,476,584		27		27		1,476,611		69,691	69,691	25,762	07/01/2030
126408-HM-8	CSX CORP		01/06/2022	GOLDMAN, SACHS & CO.		5,110,744	4,571,000	4,703,742	4,671,250		(301)		(301)		4,670,949		439,795	439,795	62,058	03/15/2029
263534-CN-7	CTVA		03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		99,297									99,297		99,297	99,297		07/15/2025
126650-CL-2	CVS HEALTH CORP		12/14/2022	U.S. BANCORP		1,803,813	1,830,000	1,955,922	1,913,193		(21,720)		(21,720)		1,891,473		(87,660)	(87,660)	28,759	07/20/2025
126650-DM-9	CVS HEALTH CORP		08/18/2022	Various		21,247,066	22,850,000	22,369,436	19,809,077		11,724		11,724		22,389,611		(1,142,546)	(1,142,546)	141,465	08/21/2027
23331A-BP-3	D R HORTON INC		05/25/2022	BARCLAYS		5,607,703	6,500,000	6,481,345	6,484,517		1,024		1,024		6,485,540		(877,837)	(877,837)	55,443	10/15/2027
235825-AF-3	DANA INC		06/24/2022	JPMORGAN CHASE & CO.		4,395,000	5,000,000	5,125,160	5,089,029		(14,490)		(14,490)		5,074,539		(679,539)	(679,539)	166,177	11/15/2027
235825-AH-9	DANA INC		10/19/2022	BANK OF AMERICA/MERRILL LYNCH		2,472,500	3,000,000	3,057,500	3,041,250	15,078	(3,700)		11,378		3,052,628		(580,128)	(580,128)	114,278	09/01/2030

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
235825-AJ-5	DANA INC		10/27/2022	BANK OF AMERICA/MERRILL LYNCH		2,893,685	3,858,000	3,835,315	3,835,388		1,480		1,480		3,836,868		(943,183)	(943,183)	149,589	02/15/2032
23311V-AK-3	DCP MIDSTREAM OPERATING LP		02/04/2022	Various		1,928,346	2,000,000	2,002,500	2,002,494		(19)		(19)		2,002,476		(74,129)	(74,129)	12,770	02/15/2032
247361-ZU-5	DELTA AIR LINES INC		06/14/2022	Various		4,137,000	4,400,000	3,742,000	3,948,858		35,621		35,621		3,984,479		152,521	152,521	61,641	10/28/2024
247361-ZZ-4	DELTA AIR LINES INC		06/28/2022	Various		19,565,750	18,160,000	19,084,012	18,982,305		(93,866)		(93,866)		18,888,439		677,311	677,311	986,652	01/15/2026
24906P-AA-7	DENTSPLY SIRONA INC		01/06/2022	GOLDMAN, SACHS & CO.		7,262,080	7,000,000	6,985,160	6,987,216		33		33		6,987,250		274,830	274,830	24,646	06/01/2030
251526-CJ-6	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	12/05/2022	Various		6,684,692	7,000,000	7,000,000	7,000,000						7,000,000		(315,308)	(315,308)	20,430	05/28/2024
251526-CK-3	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	08/15/2022	Various		8,650,960	10,000,000	10,000,000	10,000,000						10,000,000		(1,349,040)	(1,349,040)	324,163	05/28/2032
25160P-AF-4	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	03/09/2022	DEUTSCHE BANK AG		3,230,272	3,400,000	3,397,967	3,397,978		90		90		3,398,068		(167,796)	(167,796)	27,388	03/19/2026
25179M-BC-6	DEVON ENERGY CORPORATION		02/15/2022	BARCLAYS		929,863	875,000	873,858	873,859		50		50		873,909		55,953	55,953	19,396	09/15/2024
25243Y-AY-5	DIAGEO CAPITAL PLC	D	03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		106,693											106,693	106,693		09/18/2023
25243Y-BH-1	DIAGEO CAPITAL PLC	D	12/15/2022	BNP CAPITAL MARKETS		10,788,500	10,000,000	9,947,000			588		588		9,947,588		840,912	840,912	84,028	01/24/2033
25278X-AP-4	DIAMONDBACK ENERGY INC		03/18/2022	ASSIGNMENT OF SECURITIES		6,710,886	6,300,000	6,300,000	6,300,000						6,300,000				500,661	05/31/2025
25278X-AR-0	DIAMONDBACK ENERGY INC		05/10/2022	JPMORGAN CHASE & CO.		2,942,709	3,300,000	3,315,020	3,315,530		(546)		(546)		3,314,984		(372,275)	(372,275)	65,313	03/24/2031
25470X-AJ-4	DISH DBS CORP		06/07/2022	MORGAN STANLEY		8,473,579	8,463,000	8,288,000	8,431,544		25,605		25,605		8,457,148		16,430	16,430	447,481	07/15/2022
25470X-BB-0	DISH DBS CORP		02/15/2022	JPMORGAN CHASE & CO.		1,448,550	1,566,000	1,566,000	1,566,000						1,566,000		(117,450)	(117,450)	72,504	07/01/2028
25470X-BD-6	DISH DBS CORP		03/07/2022	Various		14,522,500	17,050,000	16,973,125	15,506,326	1,467,000	1,519		1,468,519		16,974,845		(2,452,345)	(2,452,345)	185,625	06/01/2029
260543-CX-9	DOW CHEMICAL COMPANY (THE)		06/28/2022	ASSIGNMENT OF SECURITIES		6,346,872	6,300,000	6,297,528	6,298,267		182		182		6,298,449		1,551	1,551	188,338	05/15/2026
26078J-AB-6	DOWDUPONT INC		11/18/2022	ASSIGNMENT OF SECURITIES		1,500,000	1,500,000	1,654,860	1,601,231		(47,473)		(47,473)		1,553,758		(53,758)	(53,758)	63,601	11/15/2023
233293-AQ-2	DPL INC		12/19/2022	RBC DOMINION SECURITIES		254,100	280,000	249,024			308		308		249,332		4,768	4,768	2,233	04/15/2029
26441C-BE-4	DUKE ENERGY CORP		01/06/2022	GOLDMAN, SACHS & CO.		3,145,470	3,000,000	2,995,440	2,996,465		10		10		2,996,475		148,995	148,995	7,083	06/15/2029
26441C-BU-8	DUKE ENERGY CORP		09/07/2022	MORGAN STANLEY		4,645,850	5,000,000	4,979,150			24		24		4,979,174		(333,324)	(333,324)	19,444	08/15/2052
26969P-AB-4	EAGLE MATERIALS INC		01/06/2022	GOLDMAN, SACHS & CO.		2,662,681	2,749,000	2,725,736	2,726,701		52		52		2,726,753		(64,072)	(64,072)	36,081	07/01/2031
277432-AW-0	EASTMAN CHEMICAL COMPANY		07/27/2022	Various		5,762,225	5,500,000	5,451,930	5,464,687		1,567		1,567		5,466,254		295,970	295,970	108,717	12/01/2028
278062-AG-9	EATON CORPORATION		02/10/2022	Various		19,005,108	18,500,000	18,500,000	18,500,000						18,500,000		505,108	505,108	236,304	09/15/2027
281020-AL-1	EDISON INTERNATIONAL		05/03/2022	JEFFERIES & COMPANY, INC.		8,591,142	8,600,000	8,571,792	8,595,861		2,013		2,013		8,597,874		(6,732)	(6,732)	131,867	09/15/2022
281020-AP-2	EDISON INTERNATIONAL		11/15/2022	MATURED		4,000,000	4,000,000	3,997,640	3,999,289		711		711		4,000,000				125,000	11/15/2022
28414H-AG-8	ELANCO ANIMAL HEALTH INC		02/09/2022	BANK OF AMERICA/MERRILL LYNCH		4,345,000	4,000,000	4,678,000	4,602,941		(6,688)		(6,688)		4,596,253		(251,253)	(251,253)	106,856	08/28/2028
532457-BP-2	ELI LILLY AND COMPANY		03/25/2022	THE ALLSTATE CORPORATION		1,006,928	1,004,000	1,118,600	1,101,203		(4,090)		(4,090)		1,097,112		(90,185)	(90,185)	11,239	05/15/2027
29261A-AA-8	ENCOMPASS HEALTH CORP		06/28/2022	Various		17,110,009	19,587,000	20,096,807	20,052,871		(71,037)		(71,037)		19,981,834		(2,871,825)	(2,871,825)	801,140	02/01/2028
29261A-AB-6	ENCOMPASS HEALTH CORP		10/27/2022	GOLDMAN, SACHS & CO.		6,126,250	7,250,000	7,449,375	7,338,634	74,314	(22,794)		51,520		7,390,154		(1,263,904)	(1,263,904)	430,469	02/01/2030
29278N-AR-4	ENERGY TRANSFER OPERATING LP		01/05/2022	BARCLAYS		5,603,350	5,000,000	5,842,700	5,841,868		(277)		(277)		5,841,591		(238,241)	(238,241)	36,111	05/15/2050
29336T-AA-8	ENLINK MIDSTREAM LLC		02/14/2022	Market Axess		1,973,760	2,000,000	1,935,000	1,941,536		797		797		1,942,333		31,427	31,427	22,396	06/01/2029
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		02/17/2022	BANK OF AMERICA/MERRILL LYNCH		2,973,750	3,000,000	2,790,000	2,859,268		5,346		5,346		2,864,614		109,136	109,136	28,013	06/01/2025
29364W-AR-9	ENTERGY LOUISIANA LLC		12/01/2022	Various		664,105	663,000	695,024	678,372		(12,553)		(12,553)		665,819		(1,714)	(1,714)	18,203	12/01/2022
26875P-AK-7	EOG RESOURCES INC		03/25/2022	THE ALLSTATE CORPORATION		331,986	331,000	345,420	338,906		(1,525)		(1,525)		337,382		(5,395)	(5,395)	4,586	03/15/2023
29444U-BH-8	EQUINIX INC		01/06/2022	GOLDMAN, SACHS & CO.		3,670,776	3,846,000	3,834,885	3,836,417		25		25		3,836,443		(165,666)	(165,666)	40,196	07/15/2030
30161N-AU-5	EXELON CORP		01/19/2022	GOLDMAN, SACHS & CO.		4,201,920	4,000,000	3,997,600	3,998,873		14		14		3,998,887		203,033	203,033	36,267	04/15/2026
30212P-BJ-3	EXPEDIA GROUP INC		05/30/2022	Various		9,107,824	9,000,000	8,994,805	8,995,885		847		847		8,996,732		3,268	3,268	256,324	12/15/2023
30231G-AJ-1	EXXON MOBIL CORP		01/06/2022	ASSIGNMENT OF SECURITIES		713,000	713,000	728,970	715,447		(188)		(188)		715,259		(2,259)	(2,259)	5,697	03/06/2022
31428X-BV-7	FEDEX CORP		05/11/2022	Various		8,228,015	8,500,000	8,690,766	8,693,665		(8,967)		(8,967)		8,684,698		(456,683)	(456,683)	170,540	08/05/2029

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
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC		01/06/2022	GOLDMAN, SACHS & CO.		6,869,148	6,600,000	6,583,896	6,586,050		36		36		6,586,086		283,062	283,062	15,583	06/15/2030
337738-AT-5	FISERV INC		11/02/2022	SUSQUEHANNA FINANCIAL GROUP LLLP		634,069	690,000	644,163			866		866		645,029		(10,960)	(10,960)	7,544	07/01/2026
337738-AU-2	FISERV INC		01/06/2022	GOLDMAN, SACHS & CO.		5,924,072	5,600,000	5,590,592	5,592,658		22		22		5,592,679		331,393	331,393	102,900	07/01/2029
337738-BB-3	FISERV INC		08/17/2022	FIFTH THIRD SECURITIES, INC.		918,390	1,000,000	999,340	999,484		57		57		999,541		(81,151)	(81,151)	16,125	06/01/2027
302445-AE-1	FLIR SYSTEMS INC		01/06/2022	GOLDMAN, SACHS & CO.		3,937,680	4,000,000	4,070,988	4,068,567		(181)		(181)		4,068,386		(130,706)	(130,706)	44,167	08/01/2030
343498-AB-7	FLOWERS FOODS INC		10/04/2022	STIFEL CAPITAL MARKETS		595,104	640,000	624,358			593		593		624,951		(29,847)	(29,847)	11,511	10/01/2026
343498-AC-5	FLOWERS FOODS INC		04/04/2022	Various		2,936,490	3,000,000	2,985,420	2,986,473		22		22		2,986,495		(50,005)	(50,005)	22,400	03/15/2031
34355J-AB-4	FLOWSERVE CORPORATION		01/19/2022	Various		10,528,377	11,000,000	10,962,160	10,963,022		112		112		10,963,134		(434,757)	(434,757)	94,703	01/15/2032
345370-CQ-1	FORD MOTOR COMPANY		06/17/2022	JEFFERIES & COMPANY, INC.		1,457,500	2,000,000	1,492,500	1,508,462		4,547		4,547		1,513,009		(55,509)	(55,509)	88,931	01/15/2043
345370-DA-5	FORD MOTOR COMPANY		06/08/2022	BANK OF AMERICA/MERRILL LYNCH		2,843,750	3,500,000	3,500,000	3,500,000						3,500,000		(656,250)	(656,250)	65,722	02/12/2032
345370-DB-3	FORD MOTOR COMPANY		11/30/2022	Various		2,017,100	2,120,000	2,093,500			519		519		2,094,019		(76,919)	(76,919)	36,288	08/19/2032
345397-A4-5	FORD MOTOR CREDIT COMPANY LLC		05/03/2022	BANK OF AMERICA/MERRILL LYNCH		2,617,380	2,798,000	2,544,525	2,598,660		11,751		11,751		2,610,411		6,969	6,969	98,044	01/09/2027
345397-A6-0	FORD MOTOR CREDIT COMPANY LLC		05/05/2022	CANTOR FITZGERALD		4,466,250	4,500,000	4,500,000	4,500,000						4,500,000		(33,750)	(33,750)	91,609	06/16/2025
345397-B2-8	FORD MOTOR CREDIT COMPANY LLC		06/29/2022	GOLDMAN, SACHS & CO.		8,100,000	9,000,000	9,000,000	9,000,000						9,000,000		(900,000)	(900,000)	192,375	11/13/2025
345397-B6-9	FORD MOTOR CREDIT COMPANY LLC		06/17/2022	MORGAN STANLEY		5,206,250	6,750,000	6,750,000	6,750,000						6,750,000		(1,543,750)	(1,543,750)	125,239	06/17/2031
345397-B7-7	FORD MOTOR CREDIT COMPANY LLC		03/30/2022	Various		7,595,250	8,200,000	8,200,000	8,200,000						8,200,000		(604,750)	(604,750)	142,065	08/10/2026
345397-B8-5	FORD MOTOR CREDIT COMPANY LLC		08/18/2022	MORGAN STANLEY		7,410,000	8,000,000	7,999,920			16		16		7,999,936		(589,936)	(589,936)	113,467	02/10/2025
345397-YT-4	FORD MOTOR CREDIT COMPANY LLC		11/01/2022	BANK OF AMERICA/MERRILL LYNCH		1,516,275	1,758,000	1,648,125	1,667,022		11,551		11,551		1,678,574		(162,299)	(162,299)	33,720	11/02/2027
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		03/31/2022	Various		11,310,130	10,000,000	8,951,741	9,012,514		5,274		5,274		9,017,788		2,292,342	2,292,342	289,001	03/15/2043
35671D-BJ-3	FREEPORT-MCMORAN INC		03/09/2022	Various		10,887,927	9,619,000	9,871,554	9,883,720		(2,136)		(2,136)		9,881,584		1,006,343	1,006,343	160,113	11/14/2034
35671D-CC-7	FREEPORT-MCMORAN INC		03/30/2022	BANK OF AMERICA/MERRILL LYNCH		9,399,689	9,137,000	9,137,000	9,137,000						9,137,000		262,689	262,689	266,496	09/01/2027
35671D-CE-3	FREEPORT-MCMORAN INC		02/15/2022	SEAPORT GROUP		9,894,000	9,700,000	10,023,750	9,962,500	4,230	(13,181)		(8,950)		9,953,550		(59,550)	(59,550)	184,502	03/01/2028
35671D-CF-0	FREEPORT-MCMORAN INC		01/13/2022	BARCLAYS		3,136,875	3,000,000	3,000,000	3,000,000						3,000,000		136,875	136,875	48,521	03/01/2030
35671D-CG-8	FREEPORT-MCMORAN INC		03/21/2022	BARCLAYS		2,525,000	2,500,000	2,500,000	2,500,000						2,500,000		25,000	25,000	70,486	08/01/2028
35671D-CH-6	FREEPORT-MCMORAN INC		03/04/2022	CREDIT SUISSE		3,097,500	3,000,000	3,208,170	3,174,812		(5,163)		(5,163)		3,169,648		(72,148)	(72,148)	83,635	08/01/2030
361448-AY-9	GATX CORPORATION		05/11/2022	PNC CAPITAL MARKETS LLC		4,482,704	4,640,000	5,161,717	5,072,836		(32,855)		(32,855)		5,039,981		(557,277)	(557,277)	99,696	09/15/2026
361448-BJ-1	GATX CORPORATION		08/11/2022	SUNTRUST INVESTMENT SERVICES, INC.		713,728	800,000	798,000			73		73		798,073		(84,345)	(84,345)	12,522	06/01/2032
370334-CG-7	GENERAL MILLS INC		08/26/2022	Various		2,011,713	1,989,000	2,384,766	2,332,742		(33,644)		(33,644)		2,299,098		(287,385)	(287,385)	70,617	04/17/2028
37045V-AU-4	GENERAL MOTORS CO		11/10/2022	JPMORGAN CHASE & CO.		14,990,245	14,500,000	14,467,375	14,473,277		3,419		3,419		14,476,696		513,549	513,549	1,106,511	10/01/2027
37045V-AW-0	GENERAL MOTORS CO		12/22/2022	ASSIGNMENT OF SECURITIES		13,033,388	13,000,000	12,986,480	12,992,705		3,977		3,977		12,996,682		3,318	3,318	891,388	10/02/2023
37045X-BW-5	GENERAL MOTORS FINANCIAL CO INC		07/12/2022	CREDIT AGRICOLE		3,884,606	3,914,000	4,241,337	4,152,143		(55,327)		(55,327)		4,096,816		(212,210)	(212,210)	116,382	04/13/2024
37045X-CY-0	GENERAL MOTORS FINANCIAL CO INC		01/19/2022	JPMORGAN CHASE & CO.		8,304,320	8,000,000	7,976,720	7,979,753		114		114		7,979,867		324,453	324,453	24,000	06/21/2030
37045X-DD-5	GENERAL MOTORS FINANCIAL CO INC		11/22/2022	TD SECURITIES		6,737,423	7,692,000	7,677,154	7,679,991		2,636		2,636		7,682,627		(945,204)	(945,204)	36,590	01/08/2026
37045X-DH-6	GENERAL MOTORS FINANCIAL CO INC		11/22/2022	Various		3,273,047	3,901,000	3,896,748	3,897,158		312		312		3,897,470		(624,422)	(624,422)	64,615	04/10/2028
373334-KL-4	GEORGIA POWER COMPANY		01/19/2022	Various		5,995,350	6,000,000	5,910,960	5,927,218		340		340		5,927,558		67,792	67,792	53,221	09/15/2029
375558-BF-9	GILEAD SCIENCES INC		05/10/2022	RBC DOMINION SECURITIES		6,449,365	6,500,000	6,961,635	6,829,518		(27,517)		(27,517)		6,802,001		(352,636)	(352,636)	165,416	03/01/2026
375558-BM-4	GILEAD SCIENCES INC		03/30/2022	WELLS FARGO		1,782,648	1,800,000	1,896,007	1,895,567		(4,413)		(4,413)		1,891,154		(108,506)	(108,506)	30,975	03/01/2027
38141G-WJ-9	GOLDMAN SACHS GROUP INC/THE		03/25/2022	THE ALLSTATE CORPORATION		2,496,783	2,494,000	2,429,181	2,475,379		2,989		2,989		2,478,368		18,415	18,415	22,161	06/05/2023
38141G-WM-2	GOLDMAN SACHS GROUP INC/THE		03/25/2022	THE ALLSTATE CORPORATION		8,015,688	8,000,000	8,023,830	8,022,715		(9,393)		(9,393)		8,013,323		2,365	2,365	155,579	07/24/2023

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
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE		01/06/2022	GOLDMAN, SACHS & CO.		4,373,862	4,385,000	4,399,632	4,399,786		(41)		(41)		4,399,745		(25,882)	(25,882)	48,454	02/07/2030
38143C-2G-5	GOLDMAN SACHS GROUP INC/THE		11/15/2022	MATURED		663,000	663,000	675,576	668,916		(5,916)		(5,916)		663,000				18,233	11/15/2022
40410K-AA-3	HB FULLER CO		02/23/2022	BARCLAYS		2,154,375	2,250,000	2,265,000	2,261,655		(429)		(429)		2,261,226		(106,851)	(106,851)	34,531	10/15/2028
404119-BR-9	HCA INC		04/13/2022	R. Seelaus & Co.		3,212,925	3,100,000	3,422,930	3,332,783		(20,749)		(20,749)		3,312,034		(99,109)	(99,109)	117,014	02/01/2025
404119-BS-7	HCA INC		06/27/2022	WELLS FARGO		1,924,700	1,900,000	1,966,500	1,930,303		(3,803)		(3,803)		1,926,501		(1,801)	(1,801)	97,362	02/15/2026
404121-AF-2	HCA INC		04/01/2022	ASSIGNMENT OF SECURITIES		33,042,023	32,158,000	34,269,498	33,011,374		(157,995)		(157,995)		32,853,378		(695,378)	(695,378)	1,520,484	05/01/2023
404121-AH-8	HCA INC		06/24/2022	MORGAN STANLEY		5,323,373	5,300,000	5,550,000	5,463,528		(17,905)		(17,905)		5,445,623		(122,250)	(122,250)	235,022	09/01/2026
404121-AJ-4	HCA INC		06/02/2022	MORGAN STANLEY		6,255,000	6,000,000	6,005,000	6,003,529		(209)		(209)		6,003,319		251,681	251,681	257,813	09/01/2028
421946-AL-8	HEALTHCARE REALTY TRUST INC		07/22/2022	Various		9,911,310	10,000,000	9,966,500	9,971,911		1,074		1,074		9,972,985		(61,675)	(61,675)	153,467	03/15/2030
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY		06/07/2022	BANK OF AMERICA/MERRILL LYNCH		4,775,000	5,000,000	5,212,580	5,179,143		(11,575)		(11,575)		5,167,567		(392,567)	(392,567)	219,375	01/15/2030
436106-AB-4	HOLLYFRONTIER CORP		04/27/2022	EXCHANGE		4,497,694	4,500,000	4,495,230	4,497,180		509		509		4,497,689		4	4	67,594	10/01/2023
436106-AC-2	HOLLYFRONTIER CORP		04/27/2022	EXCHANGE		4,493,110	4,500,000	4,492,080	4,492,893		215		215		4,493,108		2	2	115,875	10/01/2030
437076-CR-1	HOME DEPOT INC		12/07/2022	BNP CAPITAL MARKETS		6,953,170	7,000,000	6,997,480			178		178		6,997,658		(44,488)	(44,488)	62,222	09/15/2025
404280-BX-6	HSBC HOLDINGS PLC	D	03/10/2022	JPMORGAN CHASE & CO.		1,293,539	1,263,000	1,403,202	1,383,620		(6,425)		(6,425)		1,377,195		(83,655)	(83,655)	27,405	09/12/2026
404280-CL-1	HSBC HOLDINGS PLC	D	03/03/2022	JPMORGAN CHASE & CO.		4,211,010	4,500,000	4,500,000	4,500,000						4,500,000		(288,990)	(288,990)	41,518	09/22/2028
404280-CS-6	HSBC HOLDINGS PLC	D	03/25/2022	THE ALLSTATE CORPORATION		14,232,945	15,000,000	15,000,000	15,000,000						15,000,000		(767,055)	(767,055)	49,207	05/24/2025
404280-CV-9	HSBC HOLDINGS PLC	D	03/09/2022	MORGAN STANLEY		6,390,930	7,000,000	7,000,000	7,000,000						7,000,000		(609,070)	(609,070)	87,505	08/17/2029
404280-CX-5	HSBC HOLDINGS PLC	D	03/03/2022	BNP CAPITAL MARKETS		16,314,050	17,000,000	17,000,000	17,000,000						17,000,000		(685,950)	(685,950)	111,612	11/22/2027
44701Q-BF-8	HUNTSMAN INTERNATIONAL LLC		01/12/2022	STIFEL CAPITAL MARKETS		3,985,920	4,000,000	3,997,200	3,997,344		9		9		3,997,353		(11,433)	(11,433)	9,506	06/15/2031
448055-AP-8	HUSKY ENERGY INC.	A	09/09/2022	Various		6,488,242	6,861,000	6,856,815	6,857,797		206,095		206,095		6,858,062		(369,821)	(369,821)	275,050	04/15/2029
451102-BT-3	ICAHN ENTERPRISES LP		06/08/2022	MORGAN STANLEY		2,970,000	3,000,000	3,000,000	3,000,000						3,000,000		(30,000)	(30,000)	106,771	05/15/2026
451102-BW-6	ICAHN ENTERPRISES LP		06/08/2022	MORGAN STANLEY		4,376,250	4,500,000	4,586,675	4,554,143		(8,426)		(8,426)		4,545,717		(169,467)	(169,467)	157,344	09/15/2024
45167R-AG-9	IDEX CORPORATION		11/21/2022	Jane Street Execution Services, LLC		600,467	700,000	598,843			1,424		1,424		600,267		200	200	11,783	05/01/2030
44962L-AG-2	IHS MARKIT LTD		03/02/2022	EXCHANGE		8,375,388	8,400,000	8,375,388	8,391,684		9,265		9,265		8,392,549		(17,161)	(17,161)	203,088	08/01/2023
44962L-AH-0	IHS MARKIT LTD		03/02/2022	EXCHANGE		5,866,521	5,885,000	5,866,521	5,876,062		6,509		6,509		5,876,686		(10,165)	(10,165)	71,703	05/01/2024
44962L-AJ-6	IHS MARKIT LTD		03/02/2022	EXCHANGE		4,179,701	4,204,000	4,179,701	4,185,299		4,573		4,573		4,185,668		(5,967)	(5,967)	60,053	05/01/2029
456837-AV-5	ING GROEP NV	D	03/25/2022	THE ALLSTATE CORPORATION		2,756,937	3,000,000	3,000,000	3,000,000						3,000,000		(243,063)	(243,063)	25,027	04/01/2027
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC		01/26/2022	GOLDMAN, SACHS & CO.		4,324,905	4,500,000	4,468,050	4,472,673		222		222		4,472,895		(147,990)	(147,990)	11,288	06/15/2030
45866F-AT-1	INTERCONTINENTAL EXCHANGE INC		06/09/2022	HSBC SECURITIES, INC.		3,007,710	3,000,000	2,996,700			58		58		2,996,758		10,952	10,952	6,083	05/23/2025
459200-KU-4	INTERNATIONAL BUSINESS MACHINES CO		07/27/2022	GOLDMAN, SACHS & CO.		7,805,257	7,668,000	7,612,867			25		25		7,612,892		192,366	192,366	1,874	07/27/2032
46188B-AA-0	INVITATION HOMES OPERATING PARTNER		03/01/2022	Various		7,933,477	8,608,000	8,506,999	8,510,659		227		227		8,510,886		(577,409)	(577,409)	73,646	08/15/2031
462613-AM-2	IPALCO ENTERPRISES INC		10/04/2022	Various		593,700	620,000	609,894			410		410		610,304		(16,604)	(16,604)	2,230	09/01/2024
466313-AG-8	JABIL CIRCUIT INC		05/31/2022	ASSIGNMENT OF SECURITIES		1,008,782	1,000,000	980,000	998,016		1,166		1,166		999,182		818	818	42,204	09/15/2022
466313-AK-9	JABIL INC		01/13/2022	Various		18,430,643	18,250,000	18,118,235	18,134,192		429		429		18,134,621		296,022	296,022	273,678	01/15/2031
466313-AL-7	JABIL INC		02/15/2022	BARCLAYS		7,687,920	8,000,000	7,991,204	7,991,429		246		246		7,991,674		(303,754)	(303,754)	46,089	04/15/2026
46625H-JD-3	JPMORGAN CHASE & CO		01/24/2022	MATURED		331,000	331,000	345,741	331,886		(886)		(886)		331,000				14,771	01/24/2022
46625H-JE-1	JPMORGAN CHASE & CO		09/23/2022	MATURED		1,491,000	1,491,000	1,568,100	1,523,514		(32,514)		(32,514)		1,491,000				71,609	09/23/2022
46625H-RV-4	JPMORGAN CHASE & CO		03/25/2022	THE ALLSTATE CORPORATION		11,915,220	12,000,000	11,758,700	11,972,053		799		799		11,972,853		(57,633)	(57,633)	171,100	10/01/2026
46647P-BA-3	JPMORGAN CHASE & CO		03/25/2022	THE ALLSTATE CORPORATION		17,701,315	17,367,000	17,868,977	17,772,009		(22,767)		(22,767)		17,749,242		(47,927)	(47,927)	450,847	01/29/2027
46647P-BK-1	JPMORGAN CHASE & CO		03/25/2022	THE ALLSTATE CORPORATION		26,990,096	28,000,000	28,000,000	28,000,000						28,000,000		(1,009,904)	(1,009,904)	247,877	04/22/2026
46647P-CJ-3	JPMORGAN CHASE & CO		01/06/2022	GOLDMAN, SACHS & CO.		1,950,980	2,000,000	2,000,000	2,000,000						2,000,000		(49,020)	(49,020)	4,483	06/01/2029
48128B-AB-7	JPMORGAN CHASE & CO		01/15/2022	Various		997,700	597,000	613,259	605,351		(309)		(309)		605,042		392,659	392,659	8,871	01/15/2023
48203R-AP-9	JUNIPER NETWORKS INC		06/02/2022	Various		3,261,440	4,000,000	3,992,440	3,993,170		262		262		3,993,433		(731,993)	(731,993)	34,667	12/10/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
485170-BD-5	KANSAS CITY SOUTHERN RAILWAY CO		01/06/2022	GOLDMAN, SACHS & CO.		9,796,272	9,572,000	9,613,852	9,606,706		(100)		(100)		9,606,606		189,666	189,666	42,044	11/15/2029
489170-AF-7	KENNAMETAL INC		10/20/2022	CANTOR FITZGERALD		3,717,250	5,000,000	4,996,950	4,997,179		222		222		4,997,401		(1,280,151)	(1,280,151)	160,611	03/01/2031
489399-AL-9	KENNEDY-WILSON INC		02/17/2022	Various		3,300,519	3,365,000	3,404,150	3,398,410		(792)		(792)		3,397,617		(97,099)	(97,099)	72,756	03/01/2029
489399-AM-7	KENNEDY-WILSON INC		02/08/2022	GOLDMAN, SACHS & CO.		990,000	1,000,000	1,020,000	1,018,318		(233)		(233)		1,018,085		(28,085)	(28,085)	22,083	03/01/2031
489399-AN-5	KENNEDY-WILSON INC		05/27/2022	Various		15,990,185	17,350,000	17,475,000	17,467,047	3,917	(8,670)		(4,753)		17,462,294		(1,472,109)	(1,472,109)	523,366	02/01/2030
49306S-AA-4	KEY BANK NATIONAL ASSOCIATION		05/22/2022	ASSIGNMENT OF SECURITIES		1,600,000	1,600,000	1,616,789	1,616,724		(1,022)		(1,022)		1,615,702		(15,702)	(15,702)	25,440	10/15/2027
49338L-AB-9	KEYSIGHT TECHNOLOGIES INC		10/04/2022	Millennium Advisors		247,250	250,000	253,588			(264)		(264)		253,323		(6,073)	(6,073)	4,929	10/30/2024
49456B-AR-2	KINDER MORGAN INC		01/03/2022	CREDIT SUISSE		1,885,860	2,000,000	1,981,200	1,983,478		18		18		1,983,496		(97,636)	(97,636)	15,556	02/15/2031
49456B-AW-1	KINDER MORGAN INC		07/28/2022	RBC DOMINION SECURITIES		3,340,799	3,333,000	3,320,801							3,320,801		19,998	19,998		08/01/2052
50077L-AB-2	KRAFT HEINZ FOODS CO		03/17/2022	BANK OF AMERICA/MERRILL LYNCH		4,091,100	4,196,000	3,894,201	3,905,131		1,395		1,395		3,906,526		184,574	184,574	56,092	06/01/2046
50077L-AQ-9	KRAFT HEINZ FOODS CO		08/10/2022	MATURED		16,910,000	16,910,000	16,920,290	16,889,979	21,572	(1,550)		20,021		16,910,000				187,339	08/10/2022
50077L-AV-8	KRAFT HEINZ FOODS CO		05/17/2022	Various		14,791,688	15,000,000	15,904,438	15,845,110		(22,770)		(22,770)		15,822,340		(1,030,653)	(1,030,653)	279,115	04/01/2030
50077L-AZ-9	KRAFT HEINZ FOODS CO		03/17/2022	BANK OF AMERICA/MERRILL LYNCH		10,237,500	9,750,000	10,944,308	10,922,694		(5,446)		(5,446)		10,917,247		(679,747)	(679,747)	224,453	10/01/2049
502431-AF-6	L3HARRIS TECHNOLOGIES INC		01/06/2022	GOLDMAN, SACHS & CO.		3,467,762	3,400,000	3,390,854	3,392,546		21		21		3,392,567		75,195	75,195	6,847	12/15/2029
50540R-AW-2	LABORATORY CORP OF AMERICA		01/06/2022	GOLDMAN, SACHS & CO.		3,078,240	3,000,000	2,992,230	2,993,674		18		18		2,993,692		84,548	84,548	9,588	12/01/2029
512807-AN-8	LAM RESEARCH CORPORATION		03/17/2022	GOLDMAN, SACHS & CO.		1,069,804	1,038,000	1,113,254	1,112,686		(5,055)		(5,055)		1,107,630		(37,826)	(37,826)	20,379	03/15/2025
512807-AU-2	LAM RESEARCH CORPORATION		01/11/2022	GOLDMAN, SACHS & CO.		9,096,002	8,203,000	9,840,291	9,650,733		(5,855)		(5,855)		9,644,878		(548,877)	(548,877)	106,683	03/15/2029
513075-BR-1	LAMAR MEDIA CORP		04/27/2022	BARCLAYS		4,869,375	5,250,000	5,254,146	5,246,960	7,962	(911)		7,050		5,254,010		(384,635)	(384,635)	155,313	02/15/2028
524660-AY-3	LEGGETT & PLATT INC		10/21/2022	BARCLAYS		4,440,550	5,000,000	4,967,050	4,979,250		2,633		2,633		4,981,883		(541,333)	(541,333)	165,278	11/15/2027
524660-AZ-0	LEGGETT & PLATT INC		07/29/2022	GOLDMAN, SACHS & CO.		1,279,252	1,291,000	1,283,138	1,285,008		419		419		1,285,427		(6,175)	(6,175)	50,019	03/15/2029
53944V-AH-2	LLOYDS BANK PLC	D	03/25/2022	THE ALLSTATE CORPORATION		1,332,491	1,326,000	1,473,852	1,440,519		(7,821)		(7,821)		1,432,698		(100,207)	(100,207)	16,888	05/14/2025
539439-AV-1	LLOYDS BANKING GROUP PLC	D	03/25/2022	THE ALLSTATE CORPORATION		17,857,827	18,490,000	18,498,787	18,498,718		(642)		(642)		18,498,076		(640,249)	(640,249)	288,002	02/05/2026
53944Y-AK-9	LLOYDS BANKING GROUP PLC	D	03/17/2022	ASSIGNMENT OF SECURITIES		20,739,000	20,739,000	20,910,594	20,783,891		(44,891)		(44,891)		20,739,000				296,360	03/17/2023
53944Y-AM-5	LLOYDS BANKING GROUP PLC	D	03/09/2022	RBC DOMINION SECURITIES		7,983,360	8,000,000	8,000,000	8,000,000						8,000,000		(16,640)	(16,640)	25,341	06/15/2023
539830-BE-8	LOCKHEED MARTIN CORP		03/25/2022	THE ALLSTATE CORPORATION		1,069,993	1,067,000	1,163,780	1,140,804		(5,382)		(5,382)		1,135,422		(65,429)	(65,429)	17,534	03/01/2025
539830-BU-2	LOCKHEED MARTIN CORPORATION		12/07/2022	Various		14,104,060	14,000,000	13,960,100			1,261		1,261		13,961,361		142,699	142,699	69,438	10/15/2025
548661-DH-7	LOWE S COMPANIES INC		03/16/2022	MITSUBISHI UFJ SECURITIES (USA)		674,258	663,000	740,001	723,893		(3,459)		(3,459)		720,434		(46,176)	(46,176)	11,375	09/15/2025
548661-DX-2	LOWES COMPANIES INC		05/10/2022	U.S. BANCORP		5,993,050	7,000,000	6,995,030	6,995,790		234		234		6,996,024		(1,002,974)	(1,002,974)	52,325	04/15/2028
56501R-AK-2	MANULIFE FINANCIAL CORP	A	05/11/2022	Jane Street Execution Services, LLC		2,834,340	3,000,000	3,000,000	3,000,000						3,000,000		(165,660)	(165,660)	36,018	05/19/2027
571903-BH-5	MARRIOTT INTERNATIONAL INC		01/06/2022	DEUTSCHE BANK AG		10,494,074	11,000,000	10,955,059	10,955,301		77		77		10,955,379		(461,305)	(461,305)	89,910	10/15/2033
573284-AT-3	MARTIN MARIETTA MATERIALS INC		08/30/2022	BARCLAYS		5,744,100	6,000,000	5,985,000	5,990,432		976		976		5,991,408		(247,308)	(247,308)	149,333	12/15/2027
573284-AV-8	MARTIN MARIETTA MATERIALS INC		05/17/2022	DEUTSCHE BANK AG		3,881,925	4,500,000	4,448,880	4,457,091		1,806		1,806		4,458,898		(576,973)	(576,973)	76,250	03/15/2030
574599-BP-0	MASCO CORPORATION		01/05/2022	GOLDMAN, SACHS & CO.		11,222,871	11,825,000	11,696,226	11,700,907		215		215		11,701,122		(478,251)	(478,251)	63,067	10/01/2030
574599-BS-4	MASCO CORPORATION		08/18/2022	Various		3,900,099	4,600,000	4,535,146	4,535,931		6,050		6,050		4,541,981		(641,882)	(641,882)	63,448	02/15/2028
58013M-EU-4	MCDONALDS CORPORATION		07/28/2022	GOLDMAN, SACHS & CO.		3,005,490	3,000,000	3,331,703	3,257,398		(43,630)		(43,630)		3,213,768		(208,278)	(208,278)	68,906	05/26/2025
58933Y-BD-6	MERCK & CO INC		01/27/2022	Various		9,821,220	10,000,000	9,982,400	9,982,538		142		142		9,982,679		(161,459)	(161,459)	22,483	12/10/2028
55303X-AB-1	MGM GROWTH PROPERTIES OPERATING PA		04/29/2022	EXCHANGE		269,153	270,000	268,650	269,095		58		58		269,152		1	1	8,708	09/01/2026
55303X-AC-9	MGM GROWTH PROPERTIES OPERATING PA		04/29/2022	EXCHANGE		2,074,200	2,000,000	2,130,000	2,086,111		(11,629)		(11,629)		2,074,482		(282)	(282)	60,625	05/01/2024
55303X-AJ-4	MGM GROWTH PROPERTIES OPERATING PA		04/29/2022	Various		4,135,352	4,000,000	4,176,515	4,133,075		(7,632)		(7,632)		4,125,443		(91)	(91)	181,222	02/01/2027
595017-BA-1	MICROCHIP TECHNOLOGY INCORPORATED		03/15/2022	GOLDMAN, SACHS & CO.		5,527,500	5,500,000	5,604,423	5,585,768		(6,916)		(6,916)		5,578,853		(51,353)	(51,353)	127,264	09/01/2025

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
595017-BB-9	MICROCHIP TECHNOLOGY INCORPORATED		10/04/2022	SUSQUEHANNA FINANCIAL GROUP LLLP		235,958	250,000	238,128			1,304		1,304		239,432		(3,474)	(3,474)	1,559	02/15/2024
606822-AH-7	MITSUBISHI UFJ FINANCIAL GROUP INC	D	03/25/2022	THE ALLSTATE CORPORATION		2,550,813	2,550,000	2,550,000	2,550,000						2,550,000		813	813	34,367	09/13/2023
606822-AU-8	MITSUBISHI UFJ FINANCIAL GROUP INC	D	03/03/2022	Jane Street Execution Services, LLC		4,872,104	4,697,000	4,697,000	4,697,000						4,697,000		175,104	175,104	91,167	03/02/2025
606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP INC	D	03/02/2022	SMBC Nikko Securities America, Inc		6,958,552	6,784,000	7,354,884	7,133,501		(38,853)		(38,853)		7,094,648		(136,096)	(136,096)	154,505	07/26/2023
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D	01/06/2022	GOLDMAN, SACHS & CO.		1,659,216	1,600,000	1,600,000	1,600,000						1,600,000		59,216	59,216	24,424	07/18/2029
606822-BN-3	MITSUBISHI UFJ FINANCIAL GROUP INC	D	03/25/2022	THE ALLSTATE CORPORATION		36,104,861	37,250,000	37,250,000	37,250,000						37,250,000		(1,145,140)	(1,145,140)	476,521	02/25/2025
606822-BS-2	MITSUBISHI UFJ FINANCIAL GROUP INC	D	05/18/2022	Various		13,689,008	14,700,000	14,670,115	14,670,340		3,153		3,153		14,673,494		(984,486)	(984,486)	162,287	07/17/2025
60687Y-BU-2	MIZUHO FINANCIAL GROUP INC	D	01/03/2022	MIZUHO SECURITIES USA INC.		4,848,950	5,000,000	5,000,000	5,000,000						5,000,000		(151,050)	(151,050)	39,884	09/13/2031
609207-AR-6	MONDELEZ INTERNATIONAL INC		03/18/2022	Various		15,541,950	15,000,000	14,919,300	14,950,055		2,412		2,412		14,952,467		139,483	139,483	774,740	02/13/2026
617446-8Q-5	MORGAN STANLEY		03/25/2022	THE ALLSTATE CORPORATION		37,625,796	39,000,000	39,000,000	39,000,000						39,000,000		(1,374,204)	(1,374,204)	348,439	04/28/2026
61744Y-AP-3	MORGAN STANLEY		01/06/2022	GOLDMAN, SACHS & CO.		2,853,685	2,652,000	3,074,428	3,017,118		(1,439)		(1,439)		3,015,679		(161,994)	(161,994)	46,127	01/24/2029
61744Y-AQ-1	MORGAN STANLEY		03/25/2022	THE ALLSTATE CORPORATION		13,635,149	13,500,000	13,500,000	13,500,000						13,500,000		135,149	135,149	211,608	04/24/2024
61747Y-EF-8	MORGAN STANLEY		01/26/2022	WELLS FARGO		6,523,510	7,000,000	6,806,240	6,806,775		802		802		6,807,577		(284,067)	(284,067)	63,756	09/16/2036
61747Y-EG-6	MORGAN STANLEY		03/25/2022	THE ALLSTATE CORPORATION		5,697,174	6,000,000	5,989,964	5,990,028		596		596		5,990,623		(293,449)	(293,449)	30,264	10/21/2025
620076-BT-5	MOTOROLA SOLUTIONS INC		08/08/2022	GOLDMAN, SACHS & CO.		6,734,828	8,293,000	8,276,580	8,278,571		898		898		8,279,469		(1,544,641)	(1,544,641)	140,405	11/15/2030
55336V-BP-4	MPLX LP		01/05/2022	MIZUHO SECURITIES USA INC.		4,022,121	3,396,000	3,650,276	3,642,484		(85)		(85)		3,642,399		379,722	379,722	17,659	12/01/2047
55342U-AH-7	MPT OPER PARTNERSP/FINL		04/20/2022	OPPENHEIMER & CO., INC.		875,160	884,000	930,949	924,885	1,872	(8,029)		(6,157)		918,728		(43,568)	(43,568)	22,959	10/15/2027
55342U-AG-9	MPT OPERATING PARTNERSHIP LP / MPT		06/03/2022	OPPENHEIMER & CO., INC.		8,205,391	8,250,000	8,525,938	8,391,859		(21,034)		(21,034)		8,370,825		(165,434)	(165,434)	354,597	08/01/2026
55342U-AM-6	MPT OPERATING PARTNERSHIP LP / MPT		03/29/2022	STIFEL CAPITAL MARKETS		4,123,125	4,500,000	4,528,330	4,522,500	5,727	(1,029)		4,698		4,527,198		(404,073)	(404,073)	85,750	03/15/2031
626717-AJ-1	MURPHY OIL CORPORATION		11/30/2022	ASSIGNMENT OF SECURITIES		3,054,150	3,143,000	2,968,718	3,000,538		24,292		24,292		3,024,830		19,570	19,570	194,014	08/15/2025
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATI		03/25/2022	THE ALLSTATE CORPORATION		13,068,302	13,000,000	13,363,580	13,362,791		(39,883)		(39,883)		13,322,907		(254,605)	(254,605)	242,883	02/07/2024
637432-NN-1	NATIONAL RURAL UTILITIES COOPERATI		03/25/2022	THE ALLSTATE CORPORATION		2,048,013	2,065,000	2,060,767	2,062,590		98		98		2,062,687		(14,674)	(14,674)	26,243	04/25/2027
63938C-AH-1	NAVIENT CORP		06/22/2022	GOLDMAN, SACHS & CO.		1,865,000	2,000,000	2,161,500	2,125,271		(16,078)		(16,078)		2,109,194		(244,194)	(244,194)	67,125	06/25/2025
78442F-ET-1	NAVIENT CORP		06/28/2022	BARCLAYS		1,915,000	2,000,000	1,985,659	1,994,883		1,075		1,075		1,995,957		(80,957)	(80,957)	93,576	03/25/2024
651229-BB-1	NEWELL BRANDS INC		10/19/2022	Various		3,508,800	3,655,000	4,052,913	3,973,102		(72,874)		(72,874)		3,900,228		(391,428)	(391,428)	158,383	06/01/2025
651229-BD-7	NEWELL BRANDS INC		09/12/2022	JPMORGAN CHASE & CO.		1,606,691	1,581,000	1,581,000							1,581,000		25,691	25,691		09/15/2029
651229-AV-8	NEWELL RUBBERMAID INC		10/19/2022	ASSIGNMENT OF SECURITIES		4,440,089	4,440,000	4,438,624	4,439,726		(4,715)		(4,715)		4,435,011		4,989	4,989	196,781	04/01/2023
651229-AW-6	NEWELL RUBBERMAID INC		03/16/2022	WELLS FARGO		5,538,225	5,480,000	5,979,970	5,873,515	16,215	(70,740)		(54,525)		5,818,990		(280,765)	(280,765)	119,122	04/01/2026
651290-AR-9	NEWFIELD EXPLORATION COMPANY		03/17/2022	JEFFERIES & COMPANY, INC.		4,784,490	4,500,000	4,612,500	4,565,647		(3,342)		(3,342)		4,562,305		222,185	222,185	174,688	01/01/2026
65339K-BJ-8	NEXTERA ENERGY CAPITAL HOLDINGS IN		01/06/2022	GOLDMAN, SACHS & CO.		4,243,480	4,000,000	3,984,640	3,988,334		35		35		3,988,370		255,110	255,110	38,500	04/01/2029
65473P-AH-8	NISOURCE INC		01/06/2022	GOLDMAN, SACHS & CO.		6,196,371	6,080,000	6,099,033	6,096,357		(49)		(49)		6,096,309		100,062	100,062	64,271	09/01/2029
65535H-AP-4	NOMURA HOLDINGS INC	D	03/09/2022	MORGAN STANLEY		5,151,276	5,200,000	5,200,000	5,200,000						5,200,000		(48,724)	(48,724)	89,885	01/16/2025
66989H-AN-8	NOVARTIS CAPITAL CORP	C	04/20/2022	THE ALLSTATE CORPORATION		4,924,845	5,000,000	5,356,515	5,354,761		(19,114)		(19,114)		5,335,647		(410,802)	(410,802)	65,875	05/17/2027
629377-CC-4	NRG ENERGY INC		04/25/2022	BANK OF AMERICA/MERRILL LYNCH		786,420	771,000	823,043	792,667		(2,773)		(2,773)		789,894		(3,474)	(3,474)	40,012	01/15/2027
629377-CE-0	NRG ENERGY INC		12/05/2022	Various		1,980,000	2,000,000	2,120,000	2,112,639		(16,961)		(16,961)		2,095,678		(115,678)	(115,678)	90,083	01/15/2028
670346-AS-4	NUCOR CORPORATION		07/27/2022	Various		3,107,178	3,375,000	3,365,584	3,366,928		337		337		3,367,265		(260,087)	(260,087)	43,302	06/01/2030

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
67078A-AD-5	NVENT FINANCE SARL	D	12/05/2022	JPMORGAN CHASE & CO.		609,800	660,000	608,507			1,343		1,343		609,850			(49)	19,353	04/15/2028
674599-CH-6	OCCIDENTAL PETROLEUM CORP		05/26/2022	ASSIGNMENT OF SECURITIES		3,851,400	3,920,000	3,096,800	3,253,033		53,279		53,279		3,306,312		545,088	545,088	81,819	04/15/2026
674599-CL-7	OCCIDENTAL PETROLEUM CORPORATION		10/25/2022	Market Axess		789,260	1,000,000	910,000	910,923		1,566		1,566		912,490		(123,230)	(123,230)	43,050	02/15/2047
674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION		05/26/2022	ASSIGNMENT OF SECURITIES		7,031,063	7,305,000	4,359,338	4,675,827		88,856		88,856		4,764,684		2,266,379	2,266,379	199,569	08/15/2029
674599-DR-3	OCCIDENTAL PETROLEUM CORPORATION		09/01/2022	Millennium Advisors		210,066	200,000	216,124			(211)		(211)		215,913		(5,847)	(5,847)	4,409	05/15/2028
680665-AK-2	OLIN CORP		10/27/2022	JEFFERIES & COMPANY, INC.		887,500	1,000,000	1,048,750	1,047,912		(9,184)		(9,184)		1,038,727		(151,227)	(151,227)	62,500	02/01/2030
681936-BN-9	OMEGA HEALTHCARE INVESTORS INC		01/06/2022	GOLDMAN, SACHS & CO.		2,575,373	2,680,000	2,661,347	2,662,376		32		32		2,662,408		(87,035)	(87,035)	20,565	04/15/2033
681904-AS-7	OMNICARE INC		09/01/2022	ASSIGNMENT OF SECURITIES		500	500	500	500						500				18	12/01/2022
68235P-AJ-7	ONE GAS INC		12/19/2022	ASSIGNMENT OF SECURITIES		10,000,000	10,000,000	9,997,000	9,998,203		1,195		1,195		9,999,397		603	603	93,562	03/11/2023
68235P-AL-2	ONE GAS INC		12/19/2022	ASSIGNMENT OF SECURITIES		1,996,000	1,996,000	1,993,705	1,994,314		620		620		1,994,934		1,066	1,066	2,604	03/11/2024
682691-AB-6	ONEMAIN FINANCE CORP		06/08/2022	R. Seelaus & Co.		865,000	1,000,000	1,000,000	988,750	11,250			11,250		1,000,000		(135,000)	(135,000)	33,833	01/15/2027
682691-AC-4	ONEMAIN FINANCE CORP		07/14/2022	BANK OF AMERICA/MERRILL LYNCH		3,430,688	4,275,000	4,275,000	4,189,500	85,500			85,500		4,275,000		(844,313)	(844,313)	155,073	09/15/2028
682680-AT-0	ONEOK INC		01/05/2022	CREDIT SUISSE		3,405,600	3,000,000	2,976,690	2,978,349		7		7		2,978,356		427,244	427,244	71,775	07/13/2047
68389X-BZ-7	ORACLE CORPORATION		01/06/2022	GOLDMAN, SACHS & CO.		3,916,960	4,000,000	4,205,600	4,205,207		(199)		(199)		4,205,008		(288,048)	(288,048)	42,583	03/25/2041
68389X-CJ-2	ORACLE CORPORATION		11/08/2022	GOLDMAN, SACHS & CO.		10,038,300	10,000,000	9,982,400			4		4		9,982,404		55,896	55,896	1,736	11/09/2032
68902V-AJ-6	OTIS WORLDWIDE CORP		06/30/2022	GOLDMAN, SACHS & CO.		10,428,842	11,550,000	11,599,043	11,589,777		(3,679)		(3,679)		11,586,098		(1,157,256)	(1,157,256)	198,631	04/05/2027
694308-JB-4	PACIFIC GAS AND ELECTRIC COMPANY		12/07/2022	BARCLAYS		19,837,100	20,000,000	21,317,000	20,942,083		(475,518)		(475,518)		20,466,564		(629,464)	(629,464)	611,528	08/01/2023
694308-JE-8	PACIFIC GAS AND ELECTRIC COMPANY		02/16/2022	BARCLAYS		44,990,250	45,000,000	44,997,300	44,999,371		171		171		44,999,541		(9,291)	(9,291)	130,764	06/16/2022
694308-JJ-7	PACIFIC GAS AND ELECTRIC COMPANY		01/06/2022	GOLDMAN, SACHS & CO.		4,510,300	5,000,000	4,968,450	4,969,380		15		15		4,969,395		(459,095)	(459,095)	77,292	08/01/2050
694308-JS-7	PACIFIC GAS AND ELECTRIC COMPANY		06/15/2022	BARCLAYS		1,180,140	1,200,000	1,194,142	1,194,261		2,208		2,208		1,196,468		(16,328)	(16,328)	12,622	03/10/2023
695156-AT-6	PACKAGING CORP OF AMERICA		02/09/2022	MORGAN STANLEY		5,914,661	5,670,000	5,651,402	5,658,177		200		200		5,658,377		256,284	256,284	29,988	12/15/2027
69318F-AG-3	PBF HOLDING COMPANY LLC		01/20/2022	GOLDMAN, SACHS & CO.		890,768	1,083,000	1,115,490	771,638	323,674	(523)		323,151		1,094,788		(204,021)	(204,021)	8,506	06/15/2025
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC		10/19/2022	Various		11,031,575	12,415,000	12,416,556	12,306,369	110,031	(129)		109,903		12,416,271		(1,384,696)	(1,384,696)	201,978	06/15/2029
69331C-AH-1	PG&E CORPORATION		10/20/2022	JPMORGAN CHASE & CO.		249,264	280,000	253,257			190		190		253,447		(4,183)	(4,183)	4,394	07/01/2028
693342-AA-5	PG&E ENERGY RECOVERY FUNDING LLC		12/01/2022	SCHEDULED REDEMPTION		803,808	803,808	803,792			16		16		803,808				16,130	06/01/2030
718172-CH-0	PHILIP MORRIS INTERNATIONAL INC ABS		03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		757,670											757,670	757,670		05/01/2024
718172-CP-2	PHILIP MORRIS INTERNATIONAL INC ABS		01/19/2022	JPMORGAN CHASE & CO.		4,563,753	4,750,000	4,720,693	4,725,150		152		152		4,725,302		(161,549)	(161,549)	22,167	05/01/2030
718546-AU-8	PHILLIPS 66		12/15/2022	ASSIGNMENT OF SECURITIES		1,800,000	1,800,000	1,797,930	1,799,098		678		678		1,799,777		223	223	79,365	04/06/2023
718546-AW-4	PHILLIPS 66		01/05/2022	RBC DOMINION SECURITIES		7,617,520	8,000,000	7,852,160	7,857,338		240		240		7,857,577		(240,057)	(240,057)	10,511	12/15/2030
718549-AG-3	PHILLIPS 66 PARTNERS LP		05/05/2022	EXCHANGE		8,489,800	8,500,000	8,479,855	8,488,388		1,311		1,311		8,489,699		101	101	80,986	12/15/2024
71951Q-AC-6	PHYSICIANS REALTY LP		01/06/2022	GOLDMAN, SACHS & CO.		470,194	480,000	478,777	478,780		3		3		478,783		(8,589)	(8,589)	3,045	11/01/2031
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		01/06/2022	GOLDMAN, SACHS & CO.		4,271,880	4,000,000	3,995,040	3,995,650		3		3		3,995,652		276,228	276,228	78,944	02/15/2045
693475-AV-7	PNC FINANCIAL SERVICES GROUP INC (		03/25/2022	THE ALLSTATE CORPORATION		1,100,433	1,084,000	1,134,173	1,133,581		(5,554)		(5,554)		1,128,026		(27,593)	(27,593)	25,504	01/23/2024
693475-AY-1	PNC FINANCIAL SERVICES GROUP INC (		03/25/2022	THE ALLSTATE CORPORATION		2,655,871	2,687,000	2,833,407	2,799,287		(9,169)		(9,169)		2,790,118		(134,247)	(134,247)	23,646	11/01/2024
745310-AF-9	PUGET ENERGY INC		04/28/2022	ASSIGNMENT OF SECURITIES		1,250,000	1,250,000	1,249,916	1,249,994		4		4		1,249,998		2	2	55,273	07/15/2022
745310-AK-8	PUGET ENERGY INC		01/06/2022	GOLDMAN, SACHS & CO.		4,599,761	4,310,000	4,303,128	4,303,768		16		16		4,303,783		295,978	295,978	12,272	06/15/2030
747525-AT-0	QUALCOMM INCORPORATED		03/25/2022	THE ALLSTATE CORPORATION		1,677,307	1,664,000	1,791,977	1,754,452		(8,790)		(8,790)		1,745,662		(68,355)	(68,355)	16,756	05/20/2024
74834L-BB-5	QUEST DIAGNOSTICS INCORPORATED		01/11/2022	JPMORGAN CHASE & CO.		6,135,300	6,000,000	5,984,280	5,986,955		45		45		5,987,001		148,299	148,299	6,392	06/30/2030
747262-AY-9	QVC INC		06/16/2022	Various		3,744,944	4,400,000	4,708,000	4,524,344	139,908	(17,981)		121,927		4,646,271		(901,327)	(901,327)	157,926	02/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
747262-AZ-6	QVC INC		02/09/2022	Various		4,314,484	4,559,000	4,693,508	4,524,808	152,836	(1,280)		151,555		4,676,363		(361,879)	(361,879)	82,984	09/01/2028
75281A-AS-8	RANGE RESOURCES CORP		06/22/2022	BANK OF AMERICA/MERRILL LYNCH		3,890,000	4,000,000	3,970,000	3,975,439		3,252		3,252		3,978,691		(88,691)	(88,691)	118,625	05/15/2025
75281A-AU-3	RANGE RESOURCES CORPORATION		02/28/2022	Penserra Securities LLC		829,987	828,000	834,424	828,759		(253)		(253)		828,506		1,481	1,481	32,430	07/01/2022
75281A-BA-6	RANGE RESOURCES CORPORATION		12/15/2022	Various		3,709,000	3,714,000	3,324,645	3,532,527		140,158		140,158		3,672,685		36,315	36,315	208,375	03/15/2023
75281A-BG-3	RANGE RESOURCES CORPORATION		02/01/2022	ASSIGNMENT OF SECURITIES		8,830,940	8,258,000	7,520,017	7,591,708		5,572		5,572		7,597,281		660,719	660,719	954,873	02/01/2026
75281A-BJ-7	RANGE RESOURCES CORPORATION		03/16/2022	RBC DOMINION SECURITIES		1,081,250	1,000,000	1,127,340	1,115,000	10,556	(8,577)		1,979		1,116,979		(35,729)	(35,729)	55,688	01/15/2029
75886F-AE-7	REGENERON PHARMACEUTICALS INC.		12/05/2022	Various		3,716,480	4,000,000	3,995,920	3,996,439		9		9		3,996,448		(279,968)	(279,968)	22,361	09/15/2030
7591EP-AT-7	REGIONS FINANCIAL CORPORATION		05/11/2022	CREDIT SUISSE		3,310,598	3,800,000	3,776,681	3,777,133		1,190		1,190		3,778,323		(467,725)	(467,725)	51,490	08/12/2028
759509-AG-7	RELIANCE STEEL & ALUMINUM CO		08/03/2022	JPMORGAN CHASE & CO.		2,600,010	3,150,000	3,141,243	3,142,363		482		482		3,142,844		(542,834)	(542,834)	65,844	08/15/2030
776743-AM-8	ROPER TECHNOLOGIES INC		12/28/2022	TD SECURITIES		6,483,215	7,216,000	7,206,475	7,208,948		1,872		1,872		7,210,820		(727,605)	(727,605)	66,047	09/15/2025
78016F-ZR-8	ROYAL BANK OF CANADA	A	11/09/2022	TD SECURITIES		20,062,800	20,000,000	20,000,000							20,000,000		62,800	62,800	59,744	10/25/2024
780097-BE-0	ROYAL BANK OF SCOTLAND GROUP PLC	D	05/16/2022	ASSIGNMENT OF SECURITIES		3,440,000	3,440,000	3,440,000	3,440,000						3,440,000				60,166	05/15/2023
749685-AX-1	RPM INTERNATIONAL INC		01/06/2022	GOLDMAN, SACHS & CO.		4,019,148	3,600,000	3,594,816	3,596,060		12		12		3,596,071		423,077	423,077	58,695	03/01/2029
78355H-KM-0	RYDER SYSTEM INC		06/01/2022	MATURED		839,000	839,000	866,692	847,165		(8,165)		(8,165)		839,000				12,061	06/01/2022
78409V-AD-6	S&P GLOBAL INC		03/21/2022	Various		655,547	626,000	712,748	693,554		(4,290)		(4,290)		689,264		(52,497)	(52,497)	25,457	06/15/2025
80007R-AK-1	SANDS CHINA LTD	D	12/13/2022	Various		9,310,412	10,215,000	10,205,988	10,207,521		1,433		1,433		10,208,954		(898,542)	(898,542)	274,469	01/08/2026
80007R-AL-9	SANDS CHINA LTD	D	07/29/2022	BANK OF AMERICA/MERRILL LYNCH		3,018,750	3,500,000	3,486,093	3,487,201		743		743		3,487,944		(469,194)	(469,194)	97,417	06/18/2030
80007R-AQ-8	SANDS CHINA LTD	D	11/16/2022	BARCLAYS		765,210	1,000,000	997,700			86		86		997,786		(232,576)	(232,576)	6,514	03/08/2029
78410G-AD-6	SBA COMMUNICATIONS CORP		06/30/2022	OPPENHEIMER & CO., INC.		5,136,716	5,637,000	5,617,978	5,620,750		1,479		1,479		5,622,229		(485,513)	(485,513)	194,163	02/15/2027
810186-AS-5	SCOTTS MIRACLE-GRO CO/THE		03/03/2022	JPMORGAN CHASE & CO.		1,920,000	2,000,000	2,000,000	2,000,000						2,000,000		(80,000)	(80,000)	35,500	10/15/2029
81180W-BF-7	SEAGATE HDD CAYMAN		11/30/2022	EXCHANGE		5,967,113	7,035,000	7,035,000	6,869,642	165,358			165,358		7,035,000		(1,067,888)	(1,067,888)	302,285	07/15/2029
817565-CD-4	SERVICE CORPORATION INTERNATIONAL		07/22/2022	Various		9,613,063	10,025,000	10,008,375	10,012,925		991		991		10,013,916		(400,853)	(400,853)	267,888	12/15/2027
817565-CG-7	SERVICE CORPORATION INTERNATIONAL		07/01/2022	Various		6,968,499	7,309,000	7,314,265	7,312,550	1,700	(321)		1,379		7,313,929		(345,430)	(345,430)	89,008	05/15/2031
81762P-AE-2	SERVICENOW INC		01/11/2022	MIZUHO SECURITIES USA INC.		4,102,515	4,500,000	4,483,170	4,485,353		53		53		4,485,406		(382,891)	(382,891)	23,100	09/01/2030
78454L-AL-4	SM ENERGY CO		07/06/2022	Various		1,890,000	2,000,000	2,010,000	2,009,740		(3,492)		(3,492)		2,006,248		(116,248)	(116,248)	67,813	06/01/2025
78454L-AW-0	SM ENERGY CO		08/10/2022	MORGAN STANLEY		1,750,000	1,750,000	1,841,875	1,811,250	28,127	(10,909)		17,219		1,828,469		(78,469)	(78,469)	129,233	07/15/2028
83192P-AA-6	SMITH & NEPHEW PLC	D	01/06/2022	GOLDMAN, SACHS & CO.		3,458,882	3,652,000	3,652,000	3,652,000						3,652,000		(193,118)	(193,118)	17,728	10/14/2030
832248-BD-9	SMITHFIELD FOODS INC		08/11/2022	STIFEL CAPITAL MARKETS		11,940,060	15,000,000	14,802,150	14,807,340		10,477		10,477		14,817,817		(2,877,757)	(2,877,757)	354,375	09/13/2031
835495-AL-6	SONOCO PRODUCTS COMPANY		01/06/2022	GOLDMAN, SACHS & CO.		3,100,800	3,000,000	2,996,640	2,997,136		8		8		2,997,144		103,656	103,656	17,969	05/01/2030
842400-GQ-0	SOUTHERN CALIFORNIA EDISON COMPANY		01/06/2022	GOLDMAN, SACHS & CO.		4,398,800	4,000,000	4,519,880	4,421,261		(1,336)		(1,336)		4,419,925		(21,125)	(21,125)	60,200	03/01/2029
842400-GU-1	SOUTHERN CALIFORNIA EDISON COMPANY		01/06/2022	GOLDMAN, SACHS & CO.		6,605,452	6,800,000	6,793,540	6,794,578		15		15		6,794,593		(189,141)	(189,141)	16,575	06/01/2030
842400-HH-9	SOUTHERN CALIFORNIA EDISON COMPANY		11/03/2022	JEFFERIES & COMPANY, INC.		14,528,540	15,000,000	15,000,000	15,000,000						15,000,000		(471,460)	(471,460)	120,167	08/01/2023
842400-HK-2	SOUTHERN CALIFORNIA EDISON COMPANY		11/03/2022	JPMORGAN CHASE & CO.		13,843,200	15,000,000	14,998,650	14,998,826		383		383		14,999,209		(1,156,009)	(1,156,009)	181,594	08/01/2024
842434-CM-2	SOUTHERN CALIFORNIA GAS COMPANY		03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		1,051,314									1,051,314		1,051,314	1,051,314		09/15/2024
842587-CV-7	SOUTHERN CO		01/19/2022	GOLDMAN, SACHS & CO.		4,889,044	4,695,000	4,987,906	4,911,832		(2,563)		(2,563)		4,909,269		(20,225)	(20,225)	84,771	07/01/2026
844741-BH-0	SOUTHWEST AIRLINES CO		08/31/2022	ASSIGNMENT OF SECURITIES		8,153,298	8,100,000	8,066,466	8,084,414		7,626		7,626		8,092,041		7,959	7,959	370,717	05/04/2023
845467-AE-9	SOUTHWESTERN ENERGY CO		11/23/2022	Various		3,095									3,095			3,095		02/01/2018
85172F-AM-1	SPRINGLEAF FINANCE CORP		06/21/2022	Various		5,050,813	5,275,000	5,769,040	5,618,793		(46,841)		(46,841)		5,571,952		(521,139)	(521,139)	275,468	03/15/2025
85172F-AP-4	SPRINGLEAF FINANCE CORP		06/14/2022	Various		8,463,570	8,562,000	9,161,340	8,818,052		(65,614)		(65,614)		8,752,437		(288,867)	(288,867)	389,648	03/15/2024
85172F-AS-8	SPRINGLEAF FINANCE CORP		04/27/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		4,299,519	4,094,000	4,083,965	4,086,734		602		602		4,087,336		212,183	212,183	148,365	06/01/2025
852060-AD-4	SPRINT CAPITAL CORP		09/29/2022	Various		7,509,875	7,300,000	8,406,000	8,318,396		(101,820)		(101,820)		8,216,576		(706,701)	(706,701)	443,323	11/15/2028

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
85207U-AF-2	SPRINT CORP		10/04/2022	Various		2,609,375	2,500,000	2,412,500	2,453,716		11,344		11,344		2,465,059		144,316	144,316	144,922	09/15/2023
85207U-AH-8	SPRINT CORP		06/07/2022	OPPENHEIMER & CO., INC.		5,325,650	5,060,000	5,629,300	5,420,159		(62,411)		(62,411)		5,357,747		(32,097)	(32,097)	174,254	06/15/2024
85207U-AK-1	SPRINT CORP		06/08/2022	JPMORGAN CHASE & CO.		4,355,000	4,000,000	4,118,750	4,071,064		(7,643)		(7,643)		4,063,421		291,579	291,579	236,375	03/01/2026
854502-AK-7	STANLEY BLACK & DECKER INC		11/01/2022	BARCLAYS		6,564,180	7,000,000	6,990,060	6,993,803		1,179		1,179		6,994,981		(430,801)	(430,801)	278,989	03/01/2026
855244-AQ-2	STARBUCKS CORPORATION		12/14/2022	BARCLAYS		10,849,960	11,000,000	11,584,180	11,395,478		(102,559)		(102,559)		11,292,919		(442,959)	(442,959)	558,494	08/15/2025
855244-AV-1	STARBUCKS CORPORATION		03/16/2022	MITSUBISHI UFJ SECURITIES (USA)		1,430,310	1,500,000	1,591,740	1,577,310		(3,101)		(3,101)		1,574,208		(143,898)	(143,898)	15,500	03/12/2027
858119-BK-5	STEEL DYNAMICS INC		08/03/2022	JEFFERIES & COMPANY, INC.		4,366,128	4,800,000	4,787,328	4,789,500		657		657		4,790,157		(424,029)	(424,029)	133,400	04/15/2030
858119-BN-9	STEEL DYNAMICS INC		01/27/2022	FIFTH THIRD SECURITIES, INC.		2,861,760	3,000,000	2,979,090	2,982,568		239		239		2,982,806		(121,046)	(121,046)	14,575	10/15/2027
864486-AK-1	SUBURBAN PROPANE PARTNERS L.P.		02/16/2022	TD SECURITIES		3,404,025	3,321,000	3,138,345	3,200,701		2,537		2,537		3,203,239		200,786	200,786	90,509	03/01/2027
86562M-BB-5	SUMITOMO MITSUI FINANCIAL GROUP IN	D	03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		391,562									391,562	391,562				07/19/2023
86562M-BM-1	SUMITOMO MITSUI FINANCIAL GROUP IN	D	03/31/2022	Various		923,865	640,000	683,295	671,187		(2,468)		(2,468)		668,719		255,146	255,146	11,407	07/16/2024
86562M-BT-6	SUMITOMO MITSUI FINANCIAL GROUP IN	D	03/31/2022	Various		4,139,947	3,577,000	3,809,536	3,747,919		(14,425)		(14,425)		3,733,493		406,453	406,453	43,296	09/27/2024
86562M-BU-3	SUMITOMO MITSUI FINANCIAL GROUP IN	D	01/06/2022	GOLDMAN, SACHS & CO.		3,462,119	3,440,000	3,440,000	3,440,000						3,440,000		22,119	22,119	26,810	09/27/2029
86562M-BV-1	SUMITOMO MITSUI FINANCIAL GROUP IN	D	03/25/2022	THE ALLSTATE CORPORATION		14,618,265	15,000,000	15,000,000	15,000,000						15,000,000		(381,735)	(381,735)	244,583	01/15/2025
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROUP IN	D	01/27/2022	GOLDMAN, SACHS & CO.		2,379,295	2,500,000	2,500,000	2,500,000						2,500,000		(120,705)	(120,705)	28,785	07/08/2030
86562M-CD-0	SUMITOMO MITSUI FINANCIAL GROUP IN	D	03/07/2022	SMBC Nikko Securities America, Inc		4,125,910	4,386,000	4,386,000	4,386,000						4,386,000		(260,090)	(260,090)	27,373	01/12/2026
867224-AC-1	SUNCOR ENERGY INC	A	06/30/2022	ASSIGNMENT OF SECURITIES		9,000,000	9,000,000	8,991,270	8,995,924		1,459		1,459		8,997,384		2,616	2,616	157,500	05/15/2023
86787E-AV-9	SUNTRUST BANK/ATLANTA GA		03/25/2022	THE ALLSTATE CORPORATION		2,099,541	2,083,333	2,131,560	2,130,365		(10,070)		(10,070)		2,120,295		(20,754)	(20,754)	40,451	02/02/2023
87165B-AQ-6	SYNCHRONY FINANCIAL		06/27/2022	ASSIGNMENT OF SECURITIES		12,300,000	12,300,000	12,292,251	12,298,486		1,306		1,306		12,299,792		208	208	323,285	07/25/2022
874060-AT-3	TAKEDA PHARMACEUTICAL CO LTD	D	10/27/2022	ASSIGNMENT OF SECURITIES		1,012,000	1,012,000	1,026,755			(4,444)		(4,444)		1,022,311		(10,311)	(10,311)	40,941	11/26/2023
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD	D	01/13/2022	MUFG SECURITIES AMERICAS INC		4,315,635	4,500,000	4,491,180	4,492,409		40		40		4,492,449		(176,814)	(176,814)	27,675	03/31/2030
87422V-AA-6	TALEN ENERGY SUPPLY LLC		04/19/2022	Various		3,258,438	9,775,000	8,780,410	3,889,668	5,198,194	35,390		5,233,584		9,123,252		(5,864,815)	(5,864,815)	201,410	06/01/2025
87612B-BE-1	TARGA RESOURCES PARTNERS LP		03/03/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		5,940,743	5,775,000	5,925,000	5,862,644		(4,658)		(4,658)		5,857,985		82,757	82,757	183,657	02/01/2027
87612B-BN-1	TARGA RESOURCES PARTNERS LP		03/02/2022	JEFFERIES & COMPANY, INC.		3,277,500	3,000,000	3,241,140	3,177,321		(6,087)		(6,087)		3,171,234		106,266	106,266	131,198	01/15/2029
879360-AE-5	TELEDYNE TECHNOLOGIES INCORPORATED		01/27/2022	Various		1,379,448	1,400,000	1,423,162	1,423,106		(136)		(136)		1,422,970		(43,522)	(43,522)	11,991	04/01/2031
882508-BJ-2	TEXAS INSTRUMENTS INC		11/21/2022	Market Axess		606,785	740,000	607,592			1,916		1,916		609,508		(2,722)	(2,722)	7,158	05/04/2030
883203-CB-5	TEXTRON INC		01/06/2022	GOLDMAN, SACHS & CO.		5,705,616	5,600,000	5,573,288	5,577,393		59		59		5,577,452		128,164	128,164	18,200	06/01/2030
87264A-BS-3	T-MOBILE USA INC		02/07/2022	CREDIT SUISSE		2,664,750	2,850,000	2,850,000	2,807,250	42,750			42,750		2,850,000		(185,250)	(185,250)	36,159	02/15/2029
87264A-BT-1	T-MOBILE USA INC		02/07/2022	BANK OF AMERICA/MERRILL LYNCH		885,875	950,000	950,000	938,220	11,780			11,780		950,000		(64,125)	(64,125)	13,201	02/15/2031
87264A-BV-6	T-MOBILE USA INC		10/18/2022	Various		7,009,950	8,000,000	8,061,791	8,053,490		(5,205)		(5,205)		8,048,285		(1,038,335)	(1,038,335)	237,188	04/15/2029
87264A-BX-2	T-MOBILE USA INC		01/06/2022	Various		9,982,851	10,500,000	10,498,999	10,499,050		2		2		10,499,051		(516,200)	(516,200)	34,744	11/15/2031
87264A-CB-9	T-MOBILE USA INC		01/06/2022	GOLDMAN, SACHS & CO.		738,461	756,000	786,827	785,107		(72)		(72)		785,034		(46,574)	(46,574)	7,765	02/15/2031
88947E-AU-4	TOLL BROTHERS FINANCE CORP.		05/17/2022	CANTOR FITZGERALD		5,539,505	6,121,000	6,029,215	6,046,441		3,132		3,132		6,049,572		(510,067)	(510,067)	127,929	11/01/2029
892331-AF-6	TOYOTA MOTOR CORPORATION	D	03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		387,257									387,257	387,257				07/02/2024
89236T-GL-3	TOYOTA MOTOR CREDIT CORP		03/10/2022	TD SECURITIES		706,276	713,000	751,244	741,169		(2,049)		(2,049)		739,120		(32,843)	(32,843)	6,219	10/07/2024
893647-BB-2	TRANSDIGM INC		06/21/2022	CANTOR FITZGERALD		1,434,375	1,500,000	1,473,750	1,479,195		1,947		1,947		1,481,143		(46,768)	(46,768)	49,938	06/15/2026
87265H-AF-6	TRI POINTE GROUP INC		07/08/2022	CANTOR FITZGERALD		2,631,875	3,000,000	3,032,025	3,044,742		(4,946)		(4,946)		3,039,796		(407,921)	(407,921)	94,719	06/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87265H-AG-4	TRI POINTE GROUP INC		04/25/2022	CANTOR FITZGERALD		4,893,750	5,000,000	5,000,000	5,000,000						5,000,000		(106,250)	(106,250)	104,500	06/15/2028
902133-AR-8	TYCO ELECTRONICS GROUP SA	D	04/20/2022	THE ALLSTATE CORPORATION		4,014,588	4,000,000	4,141,680	4,055,653		(6,321)		(6,321)		4,049,332		(34,744)	(34,744)	99,283	08/01/2024
907818-FB-9	UNION PACIFIC CORPORATION		01/06/2022	Various		11,928,750	10,875,000	10,870,324	10,871,489		6		6		10,871,496		1,057,254	1,057,254	139,972	03/01/2029
910047-AH-2	UNITED CONTINENTAL HOLDINGS INC		11/02/2022	BAIRD (ROBERT W.) & CO. INC.		5,497,250	5,600,000	5,454,500	5,514,145		17,476		17,476		5,531,621		(34,371)	(34,371)	256,500	02/01/2024
910047-AJ-8	UNITED CONTINENTAL HOLDINGS INC		02/28/2022	ASSIGNMENT OF SECURITIES		4,072,330	4,000,000	4,020,000	4,004,524		(942)		(942)		4,003,581		(3,581)	(3,581)	141,747	10/01/2022
910047-AK-5	UNITED CONTINENTAL HOLDINGS INC		03/28/2022	Various		9,221,069	9,245,000	8,995,193	9,077,650		3,929		3,929		9,081,580		139,489	139,489	264,718	01/15/2025
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC		05/03/2022	STIFEL CAPITAL MARKETS		4,106,700	4,212,000	4,169,880	4,178,106		1,179		1,179		4,179,285		(72,585)	(72,585)	178,133	01/15/2030
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC		03/16/2022	GOLDMAN, SACHS & CO.		6,616,950	7,115,000	7,115,000	7,115,000						7,115,000		(498,050)	(498,050)	159,346	01/15/2032
91324P-CW-0	UNITEDHEALTH GROUP INC		02/11/2022	BARCLAYS		3,669,750	3,500,000	3,496,360	3,498,022		44		44		3,498,066		171,684	171,684	70,438	01/15/2027
91159H-HN-3	US BANCORP		02/25/2022	TD SECURITIES		483,864	484,000	501,696	501,603		(623)		(623)		500,980		(17,116)	(17,116)	6,993	07/22/2026
91159H-HU-7	US BANCORP		03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		2,445,424									2,445,424		2,445,424	2,445,424		11/17/2025
91159H-HW-3	US BANCORP		01/28/2022	TD SECURITIES		6,318,633	6,150,000	6,149,447	6,149,566		4		4		6,149,570		169,063	169,063	92,763	07/30/2029
91159H-HX-1	US BANCORP		03/25/2022	THE ALLSTATE CORPORATION		643,555	648,000	669,092	668,893		(1,865)		(1,865)		667,028		(23,473)	(23,473)	10,152	07/30/2024
91913Y-AU-4	VALERO ENERGY CORPORATION		02/17/2022	Various		5,960,713	5,742,000	6,076,299	5,986,202		(6,255)		(6,255)		5,979,947		(191,494)	(191,494)	254,690	09/15/2026
91913Y-AW-0	VALERO ENERGY CORPORATION		09/09/2022	ASSIGNMENT OF SECURITIES		2,834,292	3,042,000	3,018,668	3,024,199		92,758		92,758		3,025,697		(191,405)	(191,405)	115,596	04/01/2029
91913Y-BC-3	VALERO ENERGY CORPORATION		01/13/2022	Various		27,300,624	28,000,000	27,929,720	27,930,264		209		209		27,930,473		(629,849)	(629,849)	96,445	12/01/2031
91913Y-BD-1	VALERO ENERGY CORPORATION		01/11/2022	Various		10,825,661	11,260,000	11,223,292	11,223,353		16		16		11,223,369		(397,708)	(397,708)	46,237	12/01/2051
92343E-AM-4	VERISIGN INC		01/06/2022	GOLDMAN, SACHS & CO.		2,286,082	2,320,000	2,318,003	2,318,279		4		4		2,318,283		(32,201)	(32,201)	4,350	06/15/2031
92343V-ES-9	VERIZON COMMUNICATIONS INC		01/06/2022	GOLDMAN, SACHS & CO.		5,407,331	4,950,000	5,110,683	5,092,933		(477)		(477)		5,092,456		314,875	314,875	80,988	02/08/2029
92343V-EU-4	VERIZON COMMUNICATIONS INC		01/06/2022	GOLDMAN, SACHS & CO.		26,165,023	23,743,000	23,192,659	23,296,497		1,194		1,194		23,297,691		2,867,333	2,867,333	98,001	12/03/2029
92556V-AD-8	VIATRIS INC		01/06/2022	GOLDMAN, SACHS & CO.		3,178,408	3,219,000	3,210,133	3,210,290		23		23		3,210,313		(31,904)	(31,904)	4,346	06/22/2030
92857W-BK-5	VODAFONE GROUP PLC	D	12/14/2022	ASSIGNMENT OF SECURITIES		7,639,720	7,876,000	7,773,691	7,805,239		9,265		9,265		7,814,505		(174,785)	(174,785)	357,975	05/30/2028
929160-AT-6	VULCAN MATERIALS COMPANY		05/18/2022	Various		13,956,345	14,000,000	13,944,420	13,968,256		2,109		2,109		13,970,366		(14,021)	(14,021)	346,432	04/01/2027
960386-AN-0	WABTEC CORPORATION		10/04/2022	Millennium Advisors		619,851	630,000	631,720			(178)		(178)		631,542		(11,691)	(11,691)	15,477	03/15/2024
254687-CP-9	WALT DISNEY CO		03/25/2022	THE ALLSTATE CORPORATION		497,034	464,000	550,513	513,395		(8,698)		(8,698)		504,697		(7,663)	(7,663)	17,044	04/26/2023
25468P-DK-9	WALT DISNEY CO		03/25/2022	THE ALLSTATE CORPORATION		5,035,805	5,000,000	5,105,106	5,111,009		(6,116)		(6,116)		5,104,894		(69,089)	(69,089)	92,500	02/13/2026
941053-AH-3	WASTE CONNECTIONS INC		12/05/2022	Various		11,608,193	10,444,000	10,460,140	10,455,797		(37)		(37)		10,455,760		1,152,433	1,152,433	48,086	12/01/2028
92939U-AG-1	WEC ENERGY GROUP INC		01/06/2022	GOLDMAN, SACHS & CO.		6,319,040	6,400,000	6,384,704	6,384,805		51		51		6,384,856		(65,816)	(65,816)	10,560	12/15/2028
94974B-FC-9	WELLS FARGO & COMPANY		03/08/2022	MATURED		186,000	186,000	192,837	187,074		(1,074)		(1,074)		186,000				5,660	03/08/2022
95000U-2C-6	WELLS FARGO & COMPANY		11/14/2022	BANK OF AMERICA/MERRILL LYNCH		12,816,440	13,000,000	12,976,470	12,989,752		4,252		4,252		12,994,004		(177,564)	(177,564)	639,167	01/24/2024
95000U-2H-5	WELLS FARGO & COMPANY		03/25/2022	THE ALLSTATE CORPORATION		12,165,814	12,400,000	12,409,800	12,409,716		(785)		(785)		12,408,931		(243,117)	(243,117)	120,166	10/30/2025
95040Q-AK-0	WELLTOWER INC		08/10/2022	BARCLAYS		6,575,786	7,000,000	7,069,100	7,051,477		(5,853)		(5,853)		7,045,624		(469,839)	(469,839)	187,113	02/15/2027
95040Q-AN-4	WELLTOWER INC		01/06/2022	GOLDMAN, SACHS & CO.		5,760,752	5,920,000	5,903,128	5,904,183		52		52		5,904,235		(143,483)	(143,483)	64,725	01/15/2029
958102-AM-7	WESTERN DIGITAL CORPORATION		02/15/2022	Various		8,089,875	7,700,000	8,210,790	8,092,666		(9,768)		(9,768)		8,082,898		6,977	6,977	179,761	02/15/2026
960413-AW-2	WESTLAKE CHEMICAL CORP		06/08/2022	JEFFERIES & COMPANY, INC.		4,612,950	5,000,000	4,979,400	4,982,156		810		810		4,982,967		(370,017)	(370,017)	82,031	06/15/2030
961214-EH-2	WESTPAC BANKING CORP	D	03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		548,869									548,869		548,869	548,869		02/19/2025
961214-EM-1	WESTPAC BANKING CORP	D	01/06/2022	GOLDMAN, SACHS & CO.		5,616,197	5,532,000	5,532,000	5,532,000						5,532,000		84,197	84,197	69,375	02/04/2030
961214-EX-7	WESTPAC BANKING CORP	D	01/27/2022	WELLS FARGO		2,868,090	3,000,000	3,000,000	3,000,000						3,000,000		(131,910)	(131,910)	18,372	11/18/2036
962166-BX-1	WEYERHAEUSER COMPANY		01/06/2022	GOLDMAN, SACHS & CO.		4,617,248	4,203,000	4,180,388	4,185,482		48		48		4,185,529		431,718	431,718	25,685	11/15/2029
969457-BY-5	WILLIAMS COMPANIES INC		01/11/2022	Various		4,112,212	4,200,000	4,221,931	4,221,312		(62)		(62)		4,221,250		(109,039)	(109,039)	35,429	03/15/2031

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
92940P-AB-0	WRKCO INC		11/01/2022	Various		9,451,182	9,757,000	10,353,126	10,242,965		(95,029)		(95,029)		10,147,936		(696,754)	(696,754)	399,124	03/15/2026
92940P-AD-6	WRKCO INC		05/11/2022	BANK OF AMERICA/MERRILL LYNCH		5,841,123	5,716,000	5,713,245	5,713,897		90		90		5,713,987		127,136	127,136	185,167	03/15/2029
984121-CQ-4	XEROX CORPORATION		12/14/2022	ASSIGNMENT OF SECURITIES		7,720,353	7,789,000	7,426,117	7,675,819		104,017		104,017		7,721,950		(1,597)	(1,597)	288,506	03/15/2023
988498-AN-1	YUM! BRANDS INC.		09/01/2022	Various		6,009,375	6,750,000	6,750,000	6,724,688	25,313			25,313		6,750,000		(740,625)	(740,625)	154,214	03/15/2031
988498-AR-2	YUM! BRANDS INC.		05/13/2022	Various		1,292,000	1,360,000	1,363,400	1,363,356		(44)		(44)		1,363,356		(71,356)	(71,356)	9,341	04/01/2032
22944B-AK-4	CSMC 2007-5 1A10		12/27/2022	Various		5,709									5,709					08/25/2037
126685-DW-3	CWL 2006-S2, A2 RMBS		12/27/2022	VARIOUS		164,949									164,949		164,949	164,949		07/25/2027
45669E-AD-8	INDX 2007-AR5 CM		12/27/2022	Various		794									794		794	794		05/26/2037
52524V-AL-3	LXS 2007-15N AF3 RMBS		10/25/2022	Various		858,077									858,077		858,077	858,077		08/25/2047
86364C-AB-8	SARM 2007-6 1A2		10/25/2022	Various		72,196									72,196		72,196	72,196		07/25/2037
83612L-AE-9	SVHE 2006-WF1, M1		12/27/2022	VARIOUS		39,161									39,161		39,161	39,161		10/25/2036
94985L-AG-0	WFMBS 2007-13 A7 RMBS		08/25/2022	CANCELLED TRADE		5,412									5,412		5,412	5,412		09/25/2037
94985L-AH-8	WFMBS 2007-13 A8 RMBS		08/25/2022	CANCELLED TRADE		3,487									3,487		3,487	3,487		09/25/2037
02379D-AA-8	AMERICAN AIRLINES 2019-1 CLASS B C		08/15/2022	SCHEDULED REDEMPTION		383,613	383,613	253,487	268,595		115,018		115,018		383,613				14,769	08/15/2029
02376X-AA-7	AMERICAN AIRLINES INC		10/01/2022	Various		1,378,873	1,378,873	976,554	1,175,526		203,412		203,412		1,378,873				57,518	04/01/2024
023770-AB-6	AMERICAN AIRLINES INC		11/01/2022	SCHEDULED REDEMPTION		165,815	165,815	108,609	119,294		46,520		46,520		165,815				3,068	11/01/2024
02377B-AB-2	AMERICAN AIRLINES INC		09/22/2022	Various		62,808	62,808	60,716	61,937		871		871		62,808				1,578	09/22/2027
02378W-AA-7	AMERICAN AIRLINES INC		08/15/2022	SCHEDULED REDEMPTION		192,313	192,313	135,543	143,767		48,546		48,546		192,313				9,519	08/15/2026
02377B-AC-0	AMERICAN AIRLINES INC ABS		09/22/2022	SCHEDULED REDEMPTION		376,176	376,176	267,547	292,404		83,772		83,772		376,176				8,276	03/22/2025
02377A-AA-6	AMERICAN AIRLINES PASS ABS		10/01/2022	Various		744,519	744,519	676,646	744,519						744,519				13,774	04/01/2028
22944B-AF-5	CSMC 2007-5 1A6		12/27/2022	Various		1,565									1,565		1,565	1,565		08/25/2037
24737B-AA-3	DELTA AIR LINES 2019-1 CLASS AA PA ABS		03/25/2022	THE ALLSTATE CORPORATION		12,746,614	12,626,000	12,325,862	12,449,410		17,065		17,065		12,466,475		280,139	280,139	168,557	04/25/2024
247361-ZV-3	DELTA AIR LINES 2020-1 CLASS AA PA		12/10/2022	Various		597,939	597,939	525,985	597,939						597,939				5,979	06/10/2028
90932P-AB-4	UNITED AIR LINES INC 2014-1-B		04/11/2022	ASSIGNMENT OF SECURITIES		2,614,345	2,614,345	2,531,993	2,555,663		8,711		8,711		2,564,374		49,971	49,971	62,091	10/11/2023
90932K-AA-7	UNITED AIRLINES 2019-2 CLASS B PAS		11/01/2022	SCHEDULED REDEMPTION		770,560	770,560	563,756	584,444		186,116		186,116		770,560				13,485	05/01/2028
90932D-AA-3	UNITED AIRLINES INC ABS		10/07/2022	Various		528,620	528,620	445,951	528,620						528,620				8,194	04/07/2030
90932E-AA-1	UNITED AIRLINES INC ABS		10/07/2022	Various		753,283	753,283	679,238	738,916		17,451	8,846	8,606		753,283				10,828	04/07/2030
90932Q-AB-2	UNITED AIRLINES INC B ABS		09/03/2022	SCHEDULED REDEMPTION		1,556,373	1,556,373	1,448,538	1,513,993		42,379		42,379		1,556,373				68,339	03/03/2024
90932M-AA-3	UNITED AIRLINES PASS THROUGH TRUST		11/01/2022	Various		77,722	77,722	66,525	77,722						77,722				1,127	05/01/2028
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST		10/15/2022	Various		408,000	408,000	394,794	408,000		3,922	3,922			408,000				10,359	01/15/2026
903436-AA-1	US AIRWAYS 2011-1A PTT		10/22/2022	Various		53,851	53,851	54,690	54,398		(547)	350	(897)		53,851				1,918	04/22/2025
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	A	06/14/2022	BANK OF AMERICA/MERRILL LYNCH		4,500,000	5,000,000	5,011,250	5,009,622		(1,537)		(1,537)		5,008,084		(508,084)	(508,084)	144,236	01/15/2028
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO	A	01/26/2022	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000	1,005,000	1,003,008		(74)		(74)		1,002,934		(2,934)	(2,934)	8,872	01/15/2028
68245X-AK-5	1011778 BC UNLIMITED LIABILITY CO	A	03/23/2022	JPMORGAN CHASE & CO.		2,050,000	2,000,000	2,007,500	2,004,470		(428)		(428)		2,004,041		45,959	45,959	51,111	04/15/2025
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	A	10/21/2022	Various		12,088,750	14,000,000	13,985,335	13,755,000	230,366	153		230,519		13,985,519		(1,896,769)	(1,896,769)	254,667	10/15/2030
682357-AA-6	180 MEDICAL INC	C	12/19/2022	Various		1,686,060	1,800,000	1,759,986	1,500,000		183		183		1,760,169		(74,109)	(74,109)	23,121	10/15/2029
024747-AF-4	ABC SUPPLY CO INC		04/01/2022	Various		8,846,338	9,146,000	9,168,500	9,167,953		(809)		(809)		9,167,144		(320,806)	(320,806)	245,548	01/15/2028
024747-AG-2	ABC SUPPLY CO INC		04/27/2022	BNP CAPITAL MARKETS		2,664,375	3,000,000	3,000,000	2,992,500	7,500			7,500		3,000,000		(335,625)	(335,625)	52,635	11/15/2029
00084D-AV-2	ABN AMRO BANK NV	D	01/27/2022	Various		9,664,760	10,000,000	10,000,000	10,000,000						10,000,000		(335,240)	(335,240)	36,010	03/13/2037
00084D-AW-0	ABN AMRO BANK NV	D	01/06/2022	GOLDMAN, SACHS & CO.		7,868,960	8,000,000	8,000,000	8,000,000						8,000,000		(131,040)	(131,040)	14,820	12/13/2029
00404A-AN-9	ACADIA HEALTHCARE CO INC		05/03/2022	Various		5,143,750	5,000,000	5,368,750	5,255,350	17,071	(7,733)		9,338		5,264,688		(120,938)	(120,938)	161,563	07/01/2028
00404A-AP-4	ACADIA HEALTHCARE CO INC		02/09/2022	BANK OF AMERICA/MERRILL LYNCH		2,715,625	2,750,000	2,776,250	2,776,091		(707)		(707)		2,775,384		(59,759)	(59,759)	44,306	04/15/2029
00081T-AK-4	ACCO BRANDS CORP		12/30/2022	Various		7,655,000	9,000,000	9,000,000	8,932,500	67,500			67,500		9,000,000		(1,345,000)	(1,345,000)	354,757	03/15/2029
00489L-AF-0	ACRISURE LLC		02/22/2022	GOLDMAN, SACHS & CO.		6,595,875	7,150,000	7,115,000	6,945,977	169,125	604		169,729		7,115,707		(519,832)	(519,832)	159,534	02/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00653V-AC-5	ADAPTHEALTH LLC		10/26/2022	Various		2,482,500	3,000,000	3,000,000	3,000,000						3,000,000		(517,500)	(517,500)	126,031	08/01/2029
00653V-AE-1	ADAPTHEALTH LLC		06/27/2022	JEFFERIES & COMPANY, INC.		3,725,425	4,370,000	4,370,000	4,370,000						4,370,000		(644,575)	(644,575)	192,857	03/01/2030
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC		02/09/2022	BANK OF AMERICA/MERRILL LYNCH		3,033,750	3,000,000	3,070,000	3,045,337	625	(1,816)		(1,191)		3,044,146		(10,396)	(10,396)	54,583	09/30/2027
008911-BK-4	AIR CANADA	A	06/17/2022	JPMORGAN CHASE & CO.		8,512,500	10,000,000	10,035,573	10,032,730		(3,522)		(3,522)		10,029,208		(1,516,708)	(1,516,708)	334,757	08/15/2026
013092-AA-9	ALBERTSONS COS LLC/SAFEWAY INC/NEW		06/08/2022	BANK OF AMERICA/MERRILL LYNCH		1,567,500	1,500,000	1,661,719	1,590,935		(13,113)		(13,113)		1,577,822		(10,322)	(10,322)	82,813	03/15/2026
013092-AC-5	ALBERTSONS COS LLC/SAFEWAY INC/NEW		07/18/2022	Various		6,400,000	7,000,000	7,000,000	7,000,000						7,000,000		(600,000)	(600,000)	315,271	01/15/2027
013092-AF-8	ALBERTSONS COS LLC/SAFEWAY INC/NEW		06/16/2022	BANK OF AMERICA/MERRILL LYNCH		4,387,500	5,000,000	4,950,000	4,960,671		4,141		4,141		4,964,812		(577,312)	(577,312)	124,583	03/15/2026
013092-AB-7	ALBERTSONS HOLDINGS LLC / SAFEWAY		06/30/2022	Various		10,331,650	11,140,000	11,150,038	11,146,465		(824)		(824)		11,145,642		(813,992)	(813,992)	562,886	02/15/2028
013822-AC-5	ALCOA NEDERLAND HOLDING BV		05/03/2022	Various		5,840,480	5,536,000	5,729,760	5,669,650		(3,864)		(3,864)		5,665,786		174,694	174,694	91,363	05/15/2028
01400E-AB-9	ALCON FINANCE CORP	C	01/06/2022	GOLDMAN, SACHS & CO.		3,891,882	3,784,000	3,770,075	3,772,882		32		32		3,772,913		118,968	118,968	33,741	09/23/2029
01400E-AD-5	ALCON FINANCE CORP	C	01/26/2022	GOLDMAN, SACHS & CO.		4,419,315	4,500,000	4,492,935	4,493,942		49		49		4,493,991		(74,676)	(74,676)	19,825	05/27/2030
01626P-AM-8	ALIMENTATION COUCHE-TARD INC	A	01/13/2022	Various		7,157,439	7,000,000	6,991,600	6,993,034		30		30		6,993,064		164,375	164,375	97,514	01/25/2030
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		06/13/2022	RBC DOMINION SECURITIES		4,693,750	5,000,000	5,092,850	5,054,225		(9,203)		(9,203)		5,045,022		(351,272)	(351,272)	303,646	07/15/2026
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC		06/10/2022	OPPENHEIMER & CO., INC.		1,715,000	2,000,000	1,990,410	1,987,330	2,846	525		3,372		1,990,702		(275,702)	(275,702)	49,590	06/01/2028
019736-AE-7	ALLISON TRANSMISSION INC		06/02/2022	Various		3,537,729	3,722,000	3,794,114	3,775,373		(5,365)		(5,365)		3,770,008		(232,279)	(232,279)	115,744	10/01/2027
019736-AF-4	ALLISON TRANSMISSION INC		04/22/2022	Various		5,966,904	6,047,000	6,395,228	6,317,226		(17,838)		(17,838)		6,299,388		(332,485)	(332,485)	141,809	06/01/2029
019736-AG-2	ALLISON TRANSMISSION INC		03/07/2022	JPMORGAN CHASE & CO.		4,928,735	5,314,000	5,286,439	5,180,684	105,655	460		106,115		5,286,798		(358,063)	(358,063)	121,226	01/30/2031
04650Y-AA-8	AMBIENCE MERGER		01/24/2022	Market Axess		485,940	500,000	500,000	492,500	7,500			7,500		500,000		(14,060)	(14,060)	13,135	07/15/2028
02376R-AC-6	AMERICAN AIRLINES GROUP INC		06/01/2022	MATURED		18,709,000	18,709,000	18,698,400	18,702,188		6,812		6,812		18,709,000				467,725	06/01/2022
02376R-AE-2	AMERICAN AIRLINES GROUP INC		01/26/2022	BANK OF AMERICA/MERRILL LYNCH		2,365,625	2,500,000	2,237,500	2,324,203		3,755		3,755		2,327,958		37,667	37,667	38,281	03/01/2025
025816-CN-7	AMERICAN EXPRESS COMPANY		04/27/2022	EXCHANGE		1,109,965	1,000,000	1,121,050	1,116,892		(6,867)		(6,867)		1,110,025		(59)	(59)	15,950	05/03/2027
00175P-AB-9	AMN HEALTHCARE INC		03/24/2022	SUNTRUST INVESTMENT SERVICES, INC.		3,739,313	3,850,000	3,932,250	3,915,856		(5,504)		(5,504)		3,910,352		(171,040)	(171,040)	87,547	10/01/2027
00175P-AC-7	AMN HEALTHCARE INC		06/24/2022	Various		4,617,813	5,000,000	5,006,900	5,006,835		(689)		(689)		5,006,147		(388,334)	(388,334)	105,083	04/15/2029
032177-AJ-6	AMSTED INDUSTRIES INCORPORATED		06/08/2022	BANK OF AMERICA/MERRILL LYNCH		8,925,000	10,000,000	10,132,138	10,094,472	20,409	(7,032)		13,376		10,107,848		(1,182,848)	(1,182,848)	263,368	05/15/2030
034863-AX-8	ANGLO AMERICAN CAPITAL PLC	D	08/03/2022	Various		8,380,000	10,000,000	9,909,500	9,920,000		4,890		4,890		9,924,889		(1,544,889)	(1,544,889)	236,979	09/10/2030
034863-BA-7	ANGLO AMERICAN CAPITAL PLC	D	08/03/2022	Various		4,543,310	5,400,000	5,384,016	5,384,885		845		845		5,385,731		(842,421)	(842,421)	135,499	03/17/2031
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP / ANT		08/03/2022	Various		8,578,813	9,146,000	9,165,663	6,000,000		(1,831)		(1,831)		9,163,831		(585,019)	(585,019)	286,207	06/15/2029
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP ANT		08/08/2022	WELLS FARGO		4,726,250	4,750,000	4,478,594	4,515,839		20,428		20,428		4,536,266		189,984	189,984	255,296	03/01/2027
038522-AQ-1	ARAMARK SERVICES INC		10/26/2022	Various		7,240,000	8,000,000	8,290,900	8,223,658		(28,932)		(28,932)		8,194,726		(954,726)	(954,726)	379,167	02/01/2028
038522-AR-9	ARAMARK SERVICES INC		10/04/2022	Various		3,283,600	3,170,000	3,178,127	2,900,000		(2,261)		(2,261)		3,175,866		107,734	107,734	58,641	05/01/2025
039524-AA-1	ARCHES BUYER INC		04/25/2022	BANK OF AMERICA/MERRILL LYNCH		2,677,500	3,000,000	2,955,300	2,955,534		1,943		1,943		2,957,477		(279,977)	(279,977)	51,708	06/01/2028
03959K-AC-4	ARCHROCK PARTNERS LP / ARCHROCK PA		06/28/2022	NATIONAL BANK OF CANADA		1,790,000	2,000,000	1,837,850	1,861,715		8,007		8,007		1,869,722		(79,722)	(79,722)	93,403	04/01/2028
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC/ARDAG		04/26/2022	JPMORGAN CHASE & CO.		4,993,750	5,000,000	5,000,000	5,000,000						5,000,000		(6,250)	(6,250)	129,792	04/30/2025
041242-AA-6	ARKO CORP		05/13/2022	STIFEL CAPITAL MARKETS		4,140,038	4,885,000	4,885,000	4,720,131	164,869			164,869		4,885,000		(744,963)	(744,963)	143,259	11/15/2029
04625P-AA-9	ARMOR HOLDCO INC		06/08/2022	STIFEL CAPITAL MARKETS		568,213	655,000	655,000	655,000						655,000		(86,788)	(86,788)	31,704	11/15/2029
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC.		06/17/2022	Various		5,016,250	6,000,000	6,000,000	6,000,000						6,000,000		(983,750)	(983,750)	164,059	11/15/2029
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC.		06/16/2022	Various		6,366,313	7,700,000	7,711,250	7,711,156		(556)		(556)		7,710,599		(1,344,287)	(1,344,287)	223,146	02/15/2032
045054-AP-8	ASHTEAD CAPITAL INC	C	05/04/2022	DEUTSCHE BANK AG		3,078,798	3,800,000	3,773,967	3,774,271		821		821		3,775,091		(696,293)	(696,293)	68,273	08/12/2031
045086-AM-7	ASHTON WOODS USA LLC		10/31/2022	CANTOR FITZGERALD		2,817,188	3,750,000	3,750,000	3,703,125	46,875			46,875		3,750,000		(932,813)	(932,813)	216,797	08/01/2029
045086-AP-0	ASHTON WOODS USA LLC / ASHTON WOOD		10/28/2022	CANTOR FITZGERALD		3,174,188	4,275,000	4,275,000	4,200,188	74,813			74,813		4,275,000		(1,100,813)	(1,100,813)	218,589	04/01/2030
04682R-AE-7	ATHABASCA OIL CORP	A	06/25/2022	Various		30,730	28,000	29,949			(15)		(15)		29,934		(1,934)	(1,934)	3,534	11/01/2026
047649-AA-6	ATKORE INC		06/22/2022	Various		2,007,101	2,317,000	2,317,000	2,317,000						2,317,000		(309,899)	(309,899)	55,528	06/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
049362-AA-4	ATLAS LUXCO 4 SARL		10/03/2022	MORGAN STANLEY		1,906,250	2,500,000	2,498,125	2,453,713	44,455	190		44,645		2,498,358		(592,108)	(592,108)	97,639	06/01/2028
001940-AC-9	ATS AUTOMATION TOOLING SYSTEMS INC	A	02/23/2022	BARCLAYS		2,884,800	3,000,000	3,000,000	3,000,000						3,000,000		(115,200)	(115,200)	24,063	12/15/2028
052528-AL-0	AUSTRALIA AND NEW ZEALAND BANKING	D	01/06/2022	GOLDMAN, SACHS & CO.		4,123,850	4,054,000	4,054,000	4,054,000						4,054,000		69,850	69,850	55,810	07/22/2030
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANKING	D	01/27/2022	BANK OF AMERICA/MERRILL LYNCH		3,711,320	4,000,000	3,828,428	3,828,707		836		836		3,829,543		(118,223)	(118,223)	18,561	11/25/2035
05352T-AA-7	AVANTOR FUNDING INC		02/22/2022	UNION BANK OF SWITZERLAND		3,011,250	3,000,000	3,146,550	3,110,986		(4,363)		(4,363)		3,106,622		(95,372)	(95,372)	84,406	07/15/2028
05523R-AD-9	BAE SYSTEMS PLC	D	01/26/2022	Various		15,087,888	14,500,000	14,397,920	14,413,014		499		499		14,413,513		674,375	674,375	131,193	04/15/2030
05523R-AF-4	BAE SYSTEMS PLC	D	01/12/2022	Various		15,638,896	16,714,000	16,361,997	16,373,969		807		807		16,374,776		(735,880)	(735,880)	127,584	02/15/2031
06675F-AT-4	BANQUE FEDERATIVE DU CREDIT MUTUEL	D	03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		783,252											783,252	783,252		11/21/2024
071734-AC-1	BAUSCH HEALTH COMPANIES INC		01/27/2022	JPMORGAN CHASE & CO.		3,015,000	3,000,000	3,084,740	3,061,711		(1,844)		(1,844)		3,059,866		(44,866)	(44,866)	79,542	08/15/2027
071734-AD-9	BAUSCH HEALTH COMPANIES INC		08/29/2022	GOLDMAN, SACHS & CO.		1,320,000	3,000,000	3,253,500	2,985,000	193,061	(46,566)		146,495		3,131,495		(1,811,495)	(1,811,495)	236,833	01/15/2028
071734-AH-0	BAUSCH HEALTH COMPANIES INC		08/29/2022	GOLDMAN, SACHS & CO.		2,665,000	6,500,000	6,500,000	5,980,000	520,000			520,000		6,500,000		(3,835,000)	(3,835,000)	352,083	01/30/2028
071734-AK-3	BAUSCH HEALTH COMPANIES INC		08/24/2022	BARCLAYS		1,750,750	3,725,000	3,725,000	3,539,644	185,356			185,356		3,725,000		(1,974,250)	(1,974,250)	239,926	02/15/2029
071734-AM-9	BAUSCH HEALTH COMPANIES INC		08/31/2022	BANK OF AMERICA/MERRILL LYNCH		725,625	1,935,000	1,840,669	1,707,638	139,163	6,843		146,007		1,853,644		(1,128,019)	(1,128,019)	101,319	02/15/2029
071734-AN-7	BAUSCH HEALTH COMPANIES INC		10/28/2022	CANTOR FITZGERALD		2,247,553	3,637,000	3,637,000	3,637,000						3,637,000		(1,389,448)	(1,389,448)	73,877	06/01/2028
071813-CJ-6	BAXTER INTERNATIONAL INC		05/13/2022	BNP CAPITAL MARKETS		9,107,600	10,000,000	9,999,800	9,999,803		14		14		9,999,817		(892,217)	(892,217)	88,303	02/01/2027
071813-CM-9	BAXTER INTERNATIONAL INC		06/14/2022	Various		1,995,080	2,000,000	2,000,000	2,000,000						2,000,000		(4,920)	(4,920)	16,586	12/01/2028
07274N-AE-3	BAYER US FINANCE II LLC	C	11/14/2022	BANK OF AMERICA/MERRILL LYNCH		14,751,600	15,000,000	14,951,100	14,981,317		8,188		8,188		14,989,505		(237,905)	(237,905)	410,427	12/15/2023
073685-AF-6	BEACON ROOFING SUPPLY INC		06/15/2022	Various		10,541,666	10,833,000	11,133,323	11,061,371		(28,346)		(28,346)		11,033,025		(491,359)	(491,359)	218,452	11/15/2026
07586P-AA-9	BECLE SAB DE CV	D	05/11/2022	Various		6,207,889	7,000,000	6,928,320	6,929,671		1,511		1,511		6,931,182		(723,294)	(723,294)	79,175	10/14/2031
08576P-AA-9	BERRY GLOBAL INC		08/22/2022	Various		5,118,975	5,381,000	5,235,195	5,285,121		12,950		12,950		5,298,071		(179,096)	(179,096)	227,199	02/15/2026
092174-AA-9	BLACK KNIGHT INFOSERV LLC		03/17/2022	MORGAN STANLEY		6,566,626	7,000,000	7,062,220	6,990,830	56,614	(2,717)		53,897		7,044,727		(478,100)	(478,100)	140,254	09/01/2028
094234-AA-9	BLOOMIN BRANDS INC		07/25/2022	Various		12,265,985	13,936,000	13,871,110	13,872,374		3,918		3,918		13,876,292		(1,610,307)	(1,610,307)	491,297	04/15/2029
05565E-BH-7	BMW US CAPITAL LLC	C	04/20/2022	THE ALLSTATE CORPORATION		31,530,083	31,500,000	31,709,195	31,714,827		(27,977)		(27,977)		31,686,850		(156,768)	(156,768)	501,638	04/18/2024
05565E-BM-6	BMW US CAPITAL LLC	C	03/25/2022	THE ALLSTATE CORPORATION		25,412,675	25,000,000	24,974,250	24,988,773		2,026		2,026		24,990,800		421,876	421,876	445,972	04/06/2023
09659W-2Q-6	BNP PARIBAS SA	D	03/03/2022	BNP CAPITAL MARKETS		14,470,519	15,333,000	15,333,000	15,333,000						15,333,000		862,481	862,481	47,799	06/30/2027
09659W-2R-4	BNP PARIBAS SA	D	01/06/2022	GOLDMAN, SACHS & CO.		3,868,000	4,000,000	4,000,000	4,000,000						4,000,000		132,000	132,000	27,587	09/15/2029
09659W-2E-3	BNP PARIBAS USA INC	D	03/03/2022	JEFFERIES & COMPANY, INC.		13,206,570	13,000,000	12,972,180	12,993,070		1,066		1,066		12,994,137		212,433	212,433	235,083	03/01/2023
09739D-AD-2	BOISE CASCADE CO		04/04/2022	Various		3,216,000	3,200,000	3,486,400	3,376,000	58,027	(7,304)		50,723		3,426,723		210,723	210,723	104,867	07/01/2030
097751-BM-2	BOMBARDIER INC	A	06/29/2022	ASSIGNMENT OF SECURITIES		261,585	260,000	258,050	258,675		84		84		258,759		(199)	(199)	13,266	03/15/2025
097751-BR-1	BOMBARDIER INC	A	06/08/2022	Various		1,321,394	1,345,000	928,050	1,048,619		32,247		32,247		1,080,865		230,478	230,478	58,375	12/01/2024
097751-BX-8	BOMBARDIER INC	A	08/19/2022	BANK OF AMERICA/MERRILL LYNCH		1,755,000	2,000,000	2,000,000	2,000,000						2,000,000		245,000	245,000	123,667	02/15/2028
097793-AE-3	BONANZA CREEK ENERGY INC		08/02/2022	Various		2,819,464	2,975,000	2,975,000	2,975,000						2,975,000		155,536	155,536	120,167	10/15/2026
09951L-AA-1	BOOZ ALLEN HAMILTON INC		10/04/2022	Various		2,588,229	2,710,000	2,675,774	2,420,000		400		400		2,676,174		87,945	87,945	57,618	09/01/2028
09951L-AB-9	BOOZ ALLEN HAMILTON INC		04/13/2022	Various		9,244,955	9,589,000	9,828,725	9,822,321		(9,857)		(9,857)		9,812,464		567,509	567,509	290,128	07/01/2029
103304-BV-2	BOYD GAMING CORPORATION		07/26/2022	Various		20,287,935	22,954,000	23,194,013	20,715,286	46,742	(13,488)		33,253		23,174,932		(2,886,997)	(2,886,997)	819,692	06/15/2031
05583J-AG-7	BPCE SA	D	03/09/2022	HSBC SECURITIES, INC.		11,730,000	12,000,000	11,928,240	11,955,369		2,765		2,765		11,958,135		228,135	228,135	187,625	01/14/2025
05583J-AK-8	BPCE SA	D	03/03/2022	JPMORGAN CHASE & CO.		14,764,680	15,500,000	15,500,000	15,500,000						15,500,000		735,320	735,320	121,507	10/19/2027
11135F-BJ-9	BROADCOM INC		02/23/2022	Various		4,713,380	5,000,000	4,982,700	4,983,275		55		55		4,983,330		269,950	269,950	81,861	02/15/2041
11135F-BP-5	BROADCOM INC		02/15/2022	Various		41,647,045	44,500,000	44,362,850	39,673,900		24,127		24,127		39,698,026		1,949,019	1,949,019	308,995	11/15/2035
669810-AA-4	BRUNDAGE-BONE CONCRETE PUMPING HOL		02/16/2022	CANTOR FITZGERALD		3,230,588	3,255,000	3,326,356	3,311,196		(2,193)		(2,193)		3,309,003		78,416	78,416	106,873	02/01/2026
12008R-AM-9	BUILDERS FIRSTSOURCE INC		06/16/2022	Various		8,317,728	8,042,000	8,512,082	8,343,371		(79,911)		(79,911)		8,263,460		44,312	44,312	270,531	06/01/2027
12429T-AD-6	BWAY HOLDING CO		06/21/2022	Various		18,137,811	18,450,000	18,483,750	18,459,426		(17,375)		(17,375)		18,442,051		304,240	304,240	585,948	04/15/2024

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
05605H-AC-4	BWX TECHNOLOGIES INC		02/09/2022	BANK OF AMERICA/MERRILL LYNCH		2,970,380	3,031,000	3,031,000	3,031,000						3,031,000		(60,620)	(60,620)	40,287	04/15/2029
12467A-AF-5	C&S GROUP ENTERPRISES LLC		10/20/2022	OPPENHEIMER & CO., INC.		3,768,563	5,115,000	5,115,000	4,840,069	274,931			274,931		5,115,000		(1,346,438)	(1,346,438)	168,171	12/15/2028
12685J-AC-9	CABLE ONE INC		10/27/2022	Various		5,700,265	6,873,000	6,807,010	6,301,400	87,114	4,419		91,533		6,811,568		(1,111,303)	(1,111,303)	183,146	11/15/2030
12687G-AA-7	CABLEVISION LIGHTPATH		02/16/2022	DEUTSCHE BANK AG		1,484,000	1,600,000	1,598,000	1,552,000	46,322	34		46,357		1,598,357		(114,357)	(114,357)	26,350	09/15/2027
12769G-AA-8	CAESARS ENTERTAINMENT INC		06/08/2022	Various		9,679,969	11,005,000	11,030,900	10,945,491	83,485	(2,531)		80,953		11,026,444		(1,346,476)	(1,346,476)	311,941	10/15/2029
131347-CM-6	CALPINE CORP		03/30/2022	Various		5,803,935	6,000,000	6,112,500	6,088,158		(4,702)		(4,702)		6,083,456		(279,521)	(279,521)	164,358	02/15/2028
133434-AA-8	CAMERON LNG LLC		01/06/2022	GOLDMAN, SACHS & CO.		6,138,480	6,000,000	6,290,101	6,248,626		(577)		(577)		6,248,049		(109,569)	(109,569)	84,642	07/15/2031
13806C-AA-0	CANPACK SA/CANPACK US LLC	D	10/31/2022	Various		10,704,325	13,250,000	13,250,000	12,935,313	314,688			314,688		13,250,000		(2,545,675)	(2,545,675)	387,866	11/15/2029
14180L-AA-4	CARGO AIRCRAFT MANAGEMENT INC		06/09/2022	SUNTRUST INVESTMENT SERVICES, INC.		13,177,613	13,920,000	14,183,750	14,123,780	34,697	(31,581)		3,116		14,126,896		(949,284)	(949,284)	558,363	02/01/2028
143658-BG-6	CARNIVAL CORP		02/15/2022	GOLDMAN, SACHS & CO.		3,375,000	3,000,000	3,467,250	3,344,571		(14,419)		(14,419)		3,330,152		44,848	44,848	171,500	02/01/2026
143658-BL-5	CARNIVAL CORP		06/27/2022	WELLS FARGO		3,390,000	4,000,000	4,180,563	4,165,567	9,587	(25,254)		(15,667)		4,149,900		(759,900)	(759,900)	252,472	03/01/2026
143658-BN-1	CARNIVAL CORP		10/18/2022	Various		7,528,000	9,400,000	9,400,000	9,400,000						9,400,000		(1,872,000)	(1,872,000)	297,435	03/01/2027
143658-BR-2	CARNIVAL CORP		09/30/2022	Various		11,298,750	14,000,000	14,000,000	13,930,000	70,000			70,000		14,000,000		(2,701,250)	(2,701,250)	509,333	05/01/2029
14739L-AB-8	CASCADES INC.	A	02/14/2022	Various		4,814,253	4,720,000	4,920,600	4,843,286	19,350	(4,948)		14,402		4,857,689		(43,436)	(43,436)	145,389	01/15/2028
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC		11/07/2022	JPMORGAN CHASE & CO.		5,467,500	6,000,000	6,102,877	6,056,919		(18,951)		(18,951)		6,037,969		(570,469)	(570,469)	377,950	07/15/2027
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC		06/22/2022	OPPENHEIMER & CO., INC.		2,878,750	3,500,000	3,500,000	3,452,400	47,600			47,600		3,500,000		(621,250)	(621,250)	93,880	02/15/2029
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC		10/20/2022	Various		12,370,000	14,980,000	14,970,625	14,935,418	35,381	793		36,174		14,971,592		(2,601,592)	(2,601,592)	476,037	04/01/2030
1248EP-BX-0	CCO HOLDINGS LLC		06/22/2022	BANK OF AMERICA/MERRILL LYNCH		3,403,125	3,750,000	3,928,125	3,870,950		(22,395)		(22,395)		3,848,555		(445,430)	(445,430)	168,229	02/01/2028
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		04/25/2022	JPMORGAN CHASE & CO.		2,981,250	3,000,000	3,031,337	3,015,409		(1,382)		(1,382)		3,014,027		(32,777)	(32,777)	75,167	05/01/2027
12508E-AJ-0	CDK GLOBAL INC		07/06/2022	Various		6,305,625	6,250,000	6,347,500	6,319,147		(3,571)		(3,571)		6,315,576		(9,951)	(9,951)	299,297	05/15/2029
150190-AF-3	CEDAR FAIR LP		04/25/2022	Various		11,983,500	11,850,000	12,206,250	12,097,451		(34,697)		(34,697)		12,062,754		(79,254)	(79,254)	270,661	05/01/2025
156700-BB-1	CENTURYLINK INC		10/03/2022	ASSIGNMENT OF SECURITIES		3,136,188	3,610,000	3,610,000	3,610,000						3,610,000		(473,813)	(473,813)	209,681	12/15/2026
156700-BC-9	CENTURYLINK INC		03/16/2022	Various		4,651,491	4,920,000	4,920,000	4,920,000						4,920,000		(268,509)	(268,509)	111,743	02/15/2027
15723R-AC-8	CFX ESCROW CORP		03/23/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		4,820,644	4,668,000	4,970,278	4,819,142	6,694	(18,962)		(12,268)		4,806,874		13,770	13,770	181,031	02/15/2026
159864-AG-2	CHARLES RIVER LABORATORIES INC		10/19/2022	Various		4,116,375	4,650,000	4,650,000	4,650,000						4,650,000		(533,625)	(533,625)	142,125	03/15/2029
159864-AE-7	CHARLES RIVER LABORATORIES INTERNA		02/15/2022	BARCLAYS		1,950,000	2,000,000	2,115,000	2,080,000	5,511	(4,064)		1,448		2,081,448		(131,448)	(131,448)	25,028	05/01/2028
16412X-AK-1	CHENIERE CORPUS CHRISTI HOLDINGS L		04/27/2022	Various		21,555,771	22,000,000	21,624,464	21,625,636		5,840		5,840		21,631,475		(75,704)	(75,704)	131,308	12/31/2039
16411Q-AL-5	CHENIERE ENERGY PARTNERS LP		07/07/2022	EXCHANGE		830,000	830,000	830,000	830,000						830,000				20,981	01/31/2032
166754-AQ-4	CHEVRON PHILLIPS CHEMICAL COMPANY		03/25/2022	THE ALLSTATE CORPORATION		12,117,624	12,000,000	11,992,440	11,997,918		358		358		11,998,276		119,348	119,348	158,400	05/01/2023
166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY		07/27/2022	BARCLAYS		6,832,910	7,000,000	6,971,370	6,980,795		1,549		1,549		6,982,344		(149,434)	(149,434)	171,228	06/01/2028
171484-AE-8	CHURCHILL DOWNS INCORPORATED		06/21/2022	Various		12,708,275	13,810,000	14,170,018	14,133,186	30,377	(58,873)		(28,496)		14,104,690		(1,396,415)	(1,396,415)	598,009	01/15/2028
171484-AG-3	CHURCHILL DOWNS INCORPORATED		06/02/2022	Various		9,415,733	9,429,000	9,556,080	9,503,118		(6,689)		(6,689)		9,496,429		(80,697)	(80,697)	281,276	04/01/2027
184496-AN-7	CLEAN HARBORS INC		10/27/2022	Various		13,676,169	14,327,000	14,945,553	14,681,358	844	(87,260)		(86,417)		14,594,941		(918,773)	(918,773)	750,785	07/15/2027
18452M-AB-2	CLEAR CHANNEL INTERNATIONAL BV		04/25/2022	Various		4,904,350	4,820,000	4,920,000	4,883,957		(8,641)		(8,641)		4,875,316		29,034	29,034	182,725	08/01/2025
18453H-AA-4	CLEAR CHANNEL WORLDWIDE HOLDINGS I		04/26/2022	Various		4,604,363	4,666,000	4,681,000	4,674,363		(691)		(691)		4,673,672		(69,310)	(69,310)	135,172	08/15/2027
18539U-AE-5	CLEARWAY ENERGY OPERATING LLC		06/08/2022	MORGAN STANLEY		5,103,000	6,075,000	6,083,125	6,029,438	53,357	(429)		52,928		6,082,366		(979,366)	(979,366)	157,570	01/15/2032
185899-AJ-0	CLEVELAND-CLIFFS INC		03/21/2022	Penserra Securities LLC		592,328	530,000	500,850	508,112		1,053		1,053		509,165		83,163	83,163	22,534	10/17/2025
19240C-AC-7	COGENT COMMUNICATIONS GROUP INC		06/21/2022	Various		10,566,850	11,320,000	11,320,000	11,320,000						11,320,000		(753,150)	(753,150)	196,996	05/01/2026
19260Q-AC-1	COINBASE GLOBAL INC		03/08/2022	RBC DOMINION SECURITIES		6,077,241	6,820,000	6,820,000	6,368,175	451,825			451,825		6,820,000		(742,759)	(742,759)	108,934	10/01/2028
19260Q-AD-9	COINBASE GLOBAL INC		03/08/2022	Various		5,082,446	5,900,000	5,900,000	5,428,000	472,000			472,000		5,900,000		(817,554)	(817,554)	100,996	10/01/2031
203372-AV-9	COMMSCOPE INC		10/25/2022	GOLDMAN, SACHS & CO.		7,264,194	8,635,000	8,755,000	8,483,888	232,701	(21,170)		211,531		8,695,419		(1,431,225)	(1,431,225)	813,489	07/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20337Y-AA-5	COMMSCOPE INC		05/12/2022	MUFG SECURITIES AMERICAS INC		4,021,235	4,493,000	4,381,307	4,439,502	2,893	4,539		7,432		4,446,934		(425,699)	(425,699)	113,074	06/15/2025
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC		06/29/2022	MUFG SECURITIES AMERICAS INC		755,000	1,000,000	906,625	918,486	6,388	6,123		12,511		930,998		(175,998)	(175,998)	39,722	03/15/2027
12543D-BL-3	COMMUNITY HEALTH SYSTEMS INC		01/26/2022	OPPENHEIMER & CO., INC.		978,750	1,000,000	1,000,000	989,320	10,680			10,680		1,000,000		(21,250)	(21,250)	19,906	04/01/2030
20903X-AF-0	CONSOLIDATED COMMUNICATIONS INC		10/21/2022	Various		4,006,420	4,897,000	4,926,698	4,914,943		(3,016)		(3,016)		4,911,927		(905,507)	(905,507)	240,958	10/01/2028
20903X-AH-6	CONSOLIDATED COMMUNICATIONS INC		07/26/2022	Various		2,212,875	2,810,000	2,810,000	2,810,000						2,810,000		(597,125)	(597,125)	113,399	10/01/2028
212015-AV-3	CONTINENTAL RESOURCES INC		01/06/2022	GOLDMAN, SACHS & CO.		3,221,938	3,360,000	3,357,379	3,357,403	5			5		3,357,408		(135,471)	(135,471)	12,880	04/01/2032
74977R-DF-8	COOPERATIEVE RABOBANK UA	D	03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		544,883											544,883	544,883		07/22/2024
127097-AE-3	COTERRA ENERGY INC		12/23/2022	EXCHANGE		3,661,640	3,669,000	3,663,458	3,660,167		1,473		1,473		3,661,640				158,195	05/15/2027
22303X-AA-3	COVERT MERGECO INC		03/16/2022	Various		2,891,265	3,000,000	3,000,000	3,000,000						3,000,000		(108,735)	(108,735)	40,624	12/01/2029
12770R-AA-1	CRC FINCO INC		06/07/2022	DEUTSCHE BANK AG		2,164,125	2,175,000	2,184,376	2,181,115		(1,016)		(1,016)		2,180,099		(15,974)	(15,974)	117,420	07/01/2025
225310-AN-1	CREDIT ACCEPTANCE CORPORATION		08/04/2022	Various		2,173,500	2,250,000	2,250,000	2,250,000						2,250,000		(76,500)	(76,500)	67,550	12/31/2024
22535W-AG-2	CREDIT AGRICOLE SA (LONDON BRANCH)	D	03/02/2022	BANK OF AMERICA/MERRILL LYNCH		16,981,125	17,500,000	17,500,000	17,500,000						17,500,000		(518,875)	(518,875)	72,307	06/16/2026
225401-AB-4	CREDIT SUISSE GROUP AG	D	01/09/2022	ASSIGNMENT OF SECURITIES		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				151,895	01/09/2023
12636Y-AA-0	CRH AMERICA FINANCE INC	C	08/11/2022	BARCLAYS		4,849,750	5,000,000	4,963,550	4,978,959		2,250		2,250		4,981,210		(131,460)	(131,460)	130,333	05/09/2027
12636Y-AC-6	CRH AMERICA FINANCE INC		08/11/2022	BARCLAYS		2,562,326	2,600,000	2,583,646	2,589,019		973		973		2,589,992		(27,666)	(27,666)	88,721	04/04/2028
227046-AA-7	CROCS INC		10/04/2022	SUNTRUST INVESTMENT SERVICES, INC.		260,000	320,000	269,526			1,030		1,030		270,556		(10,556)	(10,556)	7,593	03/15/2029
233851-CB-8	DAIMLER FINANCE NORTH AMERICA LLC	C	07/19/2022	BANK OF AMERICA/MERRILL LYNCH		3,476,184	3,553,000	3,903,889	3,846,572		(44,670)		(44,670)		3,801,902		(325,718)	(325,718)	120,210	08/03/2025
233851-EC-4	DAIMLER FINANCE NORTH AMERICA LLC	C	05/25/2022	Various		7,361,203	8,000,000	7,954,230	7,955,103		4,213		4,213		7,959,316		(598,113)	(598,113)	84,691	03/02/2026
233851-DD-3	DAIMLER FINANCIAL SERVICES AMERICA	C	03/25/2022	THE ALLSTATE CORPORATION		13,621,363	13,471,000	13,795,649	13,597,090		(25,529)		(25,529)		13,571,561		49,803	49,803	267,006	02/22/2023
233853-AF-7	DAIMLER TRUCKS FINANCE NORTH AMERI	C	08/12/2022	Various		13,492,150	15,000,000	14,934,750	14,935,338		6,836		6,836		14,942,173		(1,450,023)	(1,450,023)	178,611	12/14/2026
233853-AG-5	DAIMLER TRUCKS FINANCE NORTH AMERI	C	05/11/2022	Various		12,061,166	13,000,000	12,960,090	12,960,339		1,211		1,211		12,961,550		(900,384)	(900,384)	85,592	12/14/2028
235822-AB-9	DANA FINANCING LUXEMBOURG SARL		10/04/2022	Various		6,805,950	7,010,000	7,035,000	7,018,607		(3,185)		(3,185)		7,015,422		(209,472)	(209,472)	278,958	04/15/2025
23636A-AS-0	DANSKE BANK A/S	D	01/12/2022	MATURED		4,180,000	4,180,000	4,168,338	4,179,873		127		127		4,180,000				104,500	01/12/2022
23636A-AZ-4	DANSKE BANK A/S	D	03/09/2022	CREDIT SUISSE		9,431,500	10,000,000	10,000,000	10,000,000						10,000,000		(568,500)	(568,500)	81,050	09/11/2026
23636A-BB-6	DANSKE BANK A/S	D	03/02/2022	BNP CAPITAL MARKETS		7,526,640	8,000,000	8,000,000	8,000,000						8,000,000		(473,360)	(473,360)	59,895	09/10/2027
23918K-AS-7	DAVITA INC		06/09/2022	BANK OF AMERICA/MERRILL LYNCH		5,818,750	7,000,000	7,072,363	7,065,042		(3,997)		(3,997)		7,061,045		(1,242,295)	(1,242,295)	172,667	06/01/2030
24703D-BG-5	DELL INTERNATIONAL LLC		03/01/2022	Various		23,633,062	25,484,000	25,394,045	25,394,091		53		53		25,394,144		(1,761,082)	(1,761,082)	60,707	12/15/2051
25277L-AA-4	DIAMOND SPORTS GROUP LLC/DIAMOND S		03/01/2022	EXCHANGE		11,732,652	13,250,000	6,625,000	6,625,000		5,869,969		5,869,969		12,494,969		(762,317)	(762,317)	387,747	08/15/2026
253657-AA-8	DIEBOLD NIXDORF INC		05/11/2022	Various		6,139,038	7,500,000	7,851,870	7,744,169		(33,370)		(33,370)		7,710,800		(1,571,762)	(1,571,762)	581,565	07/15/2025
25461L-AA-0	DIRECTV FINANCING LLC		10/28/2022	BANK OF AMERICA/MERRILL LYNCH		9,005,563	10,000,000	10,247,663	10,174,529	63,192	(38,933)		24,259		10,198,787		(1,193,225)	(1,193,225)	718,743	08/15/2027
23329P-AG-5	DNB BANK ASA	D	03/17/2022	BARCLAYS		7,447,680	8,000,000	8,000,000	8,000,000						8,000,000		(552,320)	(552,320)	39,569	05/25/2027
266233-AH-8	DUQUESNE LIGHT HOLDINGS INC		01/06/2022	GOLDMAN, SACHS & CO.		4,806,150	5,000,000	5,000,000	5,000,000						5,000,000		(193,850)	(193,850)	34,815	10/01/2030
276480-AG-5	EASTERN GAS TRANSMISSION AND STORA		08/30/2022	Various		15,091,546	15,000,000	14,948,231	14,936,774		2,933		2,933		14,939,707		151,839	151,839	241,250	11/15/2029
28228P-AA-9	EG GLOBAL FINANCE PLC	D	02/22/2022	Various		4,383,500	4,400,000	4,566,500	4,455,000	35,604	(8,854)		26,750		4,481,750		(98,250)	(98,250)	79,050	02/07/2025
28415L-AA-1	ELASTIC NV		02/01/2022	Various		3,720,406	3,950,000	3,950,000	3,908,051	41,949			41,949		3,950,000		(229,594)	(229,594)	92,105	07/15/2029
28470R-AH-5	ELDORADO RESORTS INC		12/16/2022	Various		15,225,103	15,537,000	15,866,048	15,758,765		(75,066)		(75,066)		15,683,699		(458,596)	(458,596)	927,993	07/01/2025
28470R-AK-8	ELDORADO RESORTS INC		09/08/2022	Various		2,685,688	2,725,000	2,725,000	2,725,000						2,725,000		(39,313)	(39,313)	245,888	07/01/2027
29269R-AA-3	ENERFLEX LTD	A	10/28/2022	NATIONAL BANK OF CANADA		2,743,585	2,869,000	2,601,494			1,908		1,908		2,603,402		140,183	140,183	12,128	10/15/2027
29357K-AD-5	ENOVA INTERNATIONAL INC		08/17/2022	COWEN and COMPANY		3,395,000	3,500,000	3,570,000	3,563,690		(60,356)		(60,356)		3,503,334		(108,334)	(108,334)	287,583	09/01/2024
29362U-AD-6	ENTEGRIS INC		03/25/2022	MORGAN STANLEY		2,318,750	2,500,000	2,500,000	2,500,000						2,500,000		(181,250)	(181,250)	37,257	05/01/2029
26885B-AF-7	EQM MIDSTREAM PARTNERS LP		06/13/2022	ASSIGNMENT OF SECURITIES		1,487,000	1,487,000	1,487,000	1,487,000		(28,205)		(28,205)		1,458,795		28,205	28,205	85,007	07/01/2025

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
26885B-AK-6	EQM MIDSTREAM PARTNERS LP		07/18/2022	Various		9,671,870	11,000,000	11,094,375	11,092,281		(5,496)		(5,496)		11,086,785		(1,414,915)	(1,414,915)	389,000	01/15/2029
26885B-AL-4	EQM MIDSTREAM PARTNERS LP		02/08/2022	Various		15,051,763	16,045,000	16,007,774	16,011,126		235		235		16,011,361		(959,598)	(959,598)	432,035	01/15/2031
26884L-AM-1	EQT CORP		01/31/2022	CANTOR FITZGERALD		1,710,625	1,750,000	1,750,000	1,750,000						1,750,000		(39,375)	(39,375)	11,697	05/15/2026
29977L-AA-9	EVERARC ESCROW SARL		08/08/2022	STIFEL CAPITAL MARKETS		5,588,148	6,336,000	6,327,521	6,327,662		443		443		6,328,105		(739,958)	(739,958)	218,478	10/30/2029
303250-AF-1	FAIR ISAAC CORP		11/02/2022	Market Axess		252,322	280,000	249,556			346		346		249,901		2,421	2,421	4,324	06/15/2028
335934-AP-0	FIRST QUANTUM MINERALS LTD	D	06/07/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		2,054,300	2,050,000	1,974,938	2,014,903		6,677		6,677		2,021,579		32,721	32,721	102,899	03/01/2024
335934-AR-6	FIRST QUANTUM MINERALS LTD	D	06/10/2022	MORGAN STANLEY		2,450,000	2,500,000	2,628,125	2,592,828		(19,036)		(19,036)		2,573,792		(123,792)	(123,792)	135,113	03/01/2026
335934-AT-2	FIRST QUANTUM MINERALS LTD	D	06/17/2022	Various		9,270,580	9,590,000	9,735,000	9,732,679		(18,500)		(18,500)		9,714,179		(443,599)	(443,599)	437,672	10/15/2027
31944T-AA-8	FIRSTCASH INC		11/21/2022	Jane Street Execution Services, LLC		90,101	100,000	89,739			57		57		89,796		305	305	2,219	01/01/2030
33936Y-AC-9	FLEX ACQUISITION COMPANY INC		04/13/2022	ASSIGNMENT OF SECURITIES		2,916,500	2,806,000	2,771,736	2,781,677		1,245		1,245		2,782,922		23,078	23,078	275,002	07/15/2026
33939H-AA-7	FLEX INTERMEDIATE HOLDCO LLC		01/06/2022	GOLDMAN, SACHS & CO.		1,503,447	1,520,000	1,522,215	1,522,212		(5)		(5)		1,522,206		(18,759)	(18,759)	1,420	06/30/2031
340711-BA-7	FLORIDA GAS TRANSMISSION COMPANY L		01/06/2022	GOLDMAN, SACHS & CO.		2,309,328	2,400,000	2,398,080	2,398,124		4		4		2,398,128		(88,800)	(88,800)	15,487	10/01/2031
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LT	D	06/16/2022	Various		10,870,009	10,781,000	11,212,823	11,059,350	8,479	(33,218)		(24,740)		11,034,610		(164,602)	(164,602)	231,566	05/15/2024
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT	D	06/08/2022	Various		9,907,995	10,306,000	10,455,110	10,438,043		(5,864)		(5,864)		10,432,180		(524,185)	(524,185)	275,480	09/15/2027
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LT	D	01/10/2022	MORGAN STANLEY		5,100,000	5,000,000	5,000,000	5,000,000						5,000,000		100,000	100,000	61,372	04/01/2031
346232-AE-1	FORESTAR GROUP INC		04/28/2022	Various		11,898,078	12,595,000	12,694,744	12,672,575		(4,464)		(4,464)		12,668,111		(770,033)	(770,033)	353,604	03/01/2028
34960P-AD-3	FORTRESS TRANSPORTATION AND INFRAS		02/23/2022	BARCLAYS		1,055,620	1,123,000	1,128,615	1,128,322		(165)		(165)		1,128,158		(72,538)	(72,538)	19,559	05/01/2028
350392-AA-4	FOUNDATION BUILDING MATERIALS INC		10/20/2022	BANK OF AMERICA/MERRILL LYNCH		8,857,500	12,750,000	12,892,500	12,526,875	343,438	(21,340)		322,098		12,848,973		(3,991,473)	(3,991,473)	876,292	03/01/2029
35906A-BE-7	FRONTIER COMMUNICATIONS CORP		03/23/2022	STIFEL CAPITAL MARKETS		1,382,940	1,404,000	1,404,000	1,404,000						1,404,000		(21,060)	(21,060)	36,660	10/15/2027
35906A-BF-4	FRONTIER COMMUNICATIONS CORP		10/17/2022	Various		4,675,000	5,000,000	5,000,000	5,000,000						5,000,000		(325,000)	(325,000)	99,444	05/01/2028
366651-AE-7	GARTNER INC		02/09/2022	BANK OF AMERICA/MERRILL LYNCH		3,618,750	3,750,000	3,795,000	3,788,742		(565)		(565)		3,788,177		(169,427)	(169,427)	50,781	10/01/2030
366651-AG-2	GARTNER INC		06/02/2022	Various		4,645,313	4,955,000	4,960,600	4,960,420		(242)		(242)		4,960,177		(314,865)	(314,865)	46,402	06/15/2029
36166T-AB-6	GCI LLC		11/03/2022	Various		4,316,809	4,688,000	4,688,000	4,688,000						4,688,000		(371,191)	(371,191)	95,141	10/15/2028
37331N-AL-5	GEORGIA-PACIFIC LLC		07/27/2022	Various		29,923,518	31,000,000	30,969,930	30,976,707		794		794		30,977,501		(1,053,983)	(1,053,983)	235,034	04/30/2027
37331N-AN-1	GEORGIA-PACIFIC LLC		05/11/2022	BARCLAYS		1,535,275	1,702,400	1,648,751	1,649,045		4,321		4,321		1,653,366		(118,090)	(118,090)	7,997	05/15/2026
36168Q-AL-8	GFL ENVIRONMENTAL INC	A	06/15/2022	BANK OF AMERICA/MERRILL LYNCH		2,986,890	3,500,000	3,488,750	3,428,973	60,000	674		60,674		3,489,648		(502,758)	(502,758)	122,889	08/01/2028
36168Q-AM-6	GFL ENVIRONMENTAL INC	A	10/04/2022	Various		1,730,000	2,000,000	2,000,000	1,970,000	30,000			30,000		2,000,000		(270,000)	(270,000)	72,676	09/01/2028
36168Q-AP-9	GFL ENVIRONMENTAL INC	A	08/02/2022	Various		4,162,500	5,000,000	5,000,000	4,953,125	46,875			46,875		5,000,000		(837,500)	(837,500)	192,622	08/15/2029
378272-AY-4	GLENCORE FUNDING LLC	C	08/04/2022	BANK OF AMERICA/MERRILL LYNCH		6,406,477	7,700,000	7,666,890	7,670,838		1,827		1,827		7,672,664		(1,266,187)	(1,266,187)	180,201	09/01/2030
378272-BG-2	GLENCORE FUNDING LLC	C	08/03/2022	JPMORGAN CHASE & CO.		1,639,380	2,000,000	1,995,460	1,995,569		239		239		1,995,808		(356,428)	(356,428)	45,500	09/23/2031
37960J-AA-6	GLOBAL AIRCRAFT LEASING CO LTD		06/14/2022	Various		12,385,721	14,908,812	15,016,480	14,387,004	569,131	(15,139)		553,992		14,940,996		(2,555,274)	(2,555,274)	677,613	09/15/2024
37960X-AA-5	GLOBAL INFRASTRUCTURE SOLUTIONS IN		07/12/2022	BTIG, LLC		1,239,225	1,599,000	1,599,000	1,599,000						1,599,000		(359,775)	(359,775)	55,715	06/01/2029
37960X-AB-3	GLOBAL INFRASTRUCTURE SOLUTIONS IN		06/08/2022	BANK OF AMERICA/MERRILL LYNCH		211,875	250,000	250,000							250,000		(38,125)	(38,125)	3,281	04/15/2032
37960B-AA-3	GLOBAL MEDICAL RESPONSE INC		06/23/2022	JEFFERIES & COMPANY, INC.		9,125,000	10,000,000	10,000,000	10,000,000						10,000,000		(875,000)	(875,000)	480,278	10/01/2025
38016L-AC-9	GO DADDY OPERATING COMPANY LLC		06/02/2022	Various		5,858,238	6,385,000	6,385,000	6,336,123	48,877			48,877		6,385,000		(526,763)	(526,763)	130,360	03/01/2029
380355-AF-4	GOEASY LTD	A	02/15/2022	JPMORGAN CHASE & CO.		1,721,563	1,750,000	1,750,000	1,750,000						1,750,000		(28,438)	(28,438)	22,543	05/01/2026
382550-BL-4	GOODYEAR TIRE & RUBBER COMPANY (TH		04/28/2022	Various		6,512,588	7,020,000	7,020,000	7,020,000						7,020,000		(507,413)	(507,413)	326,375	07/15/2029
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL		06/14/2022	Various		11,117,274	12,750,000	12,757,320	12,757,301		(384)		(384)		12,756,917		(1,639,643)	(1,639,643)	256,130	02/01/2030
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL IN		06/09/2022	SMBC Nikko Securities America, Inc		2,434,375	2,500,000	2,500,000	2,500,000						2,500,000		(65,625)	(65,625)	108,194	07/15/2027
389286-AA-3	GRAY ESCROW II INC		04/04/2022	Various		2,375,000	2,500,000	2,500,000	2,500,000						2,500,000		(125,000)	(125,000)	36,953	11/15/2031
398905-AN-9	GROUP 1 AUTOMOTIVE INC		06/27/2022	Various		16,699,050	18,540,000	18,474,292	18,409,707	70,541	3,870		74,412		18,484,119		(1,785,069)	(1,785,069)	528,042	08/15/2028
40139L-AG-8	GUARDIAN LIFE GLOBAL FUNDING		03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		(20,779)											(20,779)	(20,779)		06/23/2025

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
36262G-AA-9	GXO LOGISTICS INC		06/28/2022	EXCHANGE		23,300,159	23,350,000	23,252,583	23,256,843				43,339		23,300,182		(22)	(22)	380,994	07/15/2026
36262G-AC-5	GXO LOGISTICS INC		06/28/2022	Various		6,044,981	6,114,000	6,094,635	6,094,851				12,512		6,107,364		(62,383)	(62,383)	133,125	07/15/2031
404030-AJ-7	H&E EQUIPMENT SERVICES INC		09/06/2022	Various		10,580,408	11,858,000	11,840,585	11,769,065	71,928	1,175		73,103		11,842,168		(1,261,760)	(1,261,760)	159,612	12/15/2028
41283L-AQ-8	HARLEY-DAVIDSON FINANCIAL SERVICES		05/03/2022	CASTLEOAK SECURITIES, L.P.		11,003,454	11,000,000	10,982,510	10,998,375		1,276		1,276		10,999,650		3,804	3,804	113,758	06/09/2022
418751-AE-3	HAT HOLDINGS I LLC & HAT		02/14/2022	Various		5,640,000	6,000,000	6,000,000	6,000,000						6,000,000		(360,000)	(360,000)	33,300	06/15/2026
41984L-AA-5	HAWAIIAN AIRLINES INC		06/22/2022	Various		12,066,685	13,000,000	13,455,998	13,373,561		(54,657)		(54,657)		13,318,904		(1,252,219)	(1,252,219)	497,267	01/20/2026
42226A-AA-5	HEALTHEQUITY INC		08/02/2022	Various		5,617,494	6,000,000	6,011,250	5,940,000	70,778	(417)		70,361		6,010,361		(392,867)	(392,867)	106,386	10/01/2029
423452-AE-1	HELMERICH AND PAYNE INC		06/08/2022	EXCHANGE		6,984,622	7,000,000	6,983,690	6,984,052		621		621		6,984,673		(51)	(51)	140,408	09/29/2031
42704L-AA-2	HERC HOLDINGS INC		04/06/2022	Various		8,091,250	8,000,000	8,101,250	8,065,620		(4,635)		(4,635)		8,060,985		30,265	30,265	312,736	07/15/2027
427169-AA-5	HERENS HOLDCO SARL	D	01/26/2022	STIFEL CAPITAL MARKETS		960,000	1,000,000	1,000,000	980,000	20,000			20,000		1,000,000		(40,000)	(40,000)	9,632	05/15/2028
428102-AC-1	HESS INFRASTRUCTURE PARTNERS LP		06/08/2022	WELLS FARGO		1,613,025	1,605,000	1,496,663	1,523,402		7,678		7,678		1,531,080		81,945	81,945	73,980	02/15/2026
428104-AA-1	HESS MIDSTREAM PARTNERS LP		10/28/2022	Various		9,343,943	9,982,000	10,192,874	10,156,330		(29,293)		(29,293)		10,127,037		(783,095)	(783,095)	359,091	06/15/2028
431318-AV-6	HILCORP ENERGY I LP		08/29/2022	CANTOR FITZGERALD		1,867,500	2,000,000	2,045,000	2,041,153		(3,109)		(3,109)		2,038,043		(170,543)	(170,543)	127,333	02/01/2031
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY		09/06/2022	JPMORGAN CHASE & CO.		11,374,820	11,709,000	12,463,220	12,282,252		(116,432)		(116,432)		12,165,820		(791,000)	(791,000)	444,773	05/01/2028
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY		06/29/2022	Various		12,635,250	14,600,000	14,718,938	14,695,545	14,900	(9,132)		5,768		14,701,313		(2,066,063)	(2,066,063)	351,875	05/01/2029
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY		07/05/2022	Various		7,431,500	8,900,000	8,825,000	8,795,005	31,034	2,659		33,693		8,828,697		(1,397,197)	(1,397,197)	264,373	02/15/2032
40390D-AC-9	HLF FINANCING SARL LLC		06/21/2022	JEFFERIES & COMPANY, INC.		2,092,500	3,000,000	3,000,000	2,943,600	56,400			56,400		3,000,000		(907,500)	(907,500)	82,063	06/01/2029
436440-AP-6	HOLOGIC INC		06/08/2022	Various		16,208,785	17,508,000	17,574,008	17,508,000	50,710	(3,170)		47,540		17,555,540		(1,346,755)	(1,346,755)	344,376	02/15/2029
40434L-AD-7	HP INC		01/24/2022	EXCHANGE		25,756,215	25,800,000	25,737,586	25,742,691		795		795		25,743,486		12,730	12,730	38,449	06/17/2026
40434L-AG-0	HP INC		01/24/2022	EXCHANGE		7,370,069	7,400,000	7,365,780	7,367,212		196		196		7,367,408		2,662	2,662	20,155	06/17/2031
44332P-AG-6	HUB INTERNATIONAL LTD		01/26/2022	BANK OF AMERICA/MERRILL LYNCH		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				27,188	12/01/2029
446413-AX-4	HUNTINGTON INGALLS INDUSTRIES INC		06/27/2022	EXCHANGE		8,200,000	8,200,000	8,173,780	8,173,871		26,139		26,139		8,200,010		(10)	(10)	144,724	08/16/2028
44891A-BD-8	HYUNDAI CAPITAL AMERICA		08/09/2022	BARCLAYS		6,230,110	6,500,000	6,498,375	6,498,836		101		101		6,498,937		(268,827)	(268,827)	140,875	11/02/2026
44891A-BP-1	HYUNDAI CAPITAL AMERICA		08/18/2022	MIZUHO SECURITIES USA INC.		8,407,215	9,500,000	9,497,435	9,497,870		222		222		9,498,092		(1,090,877)	(1,090,877)	192,408	10/15/2027
44891A-BS-5	HYUNDAI CAPITAL AMERICA		05/10/2022	JPMORGAN CHASE & CO.		6,661,094	7,436,000	7,426,333	7,428,179		692		692		7,428,871		(767,776)	(767,776)	81,631	01/08/2026
44891A-BT-3	HYUNDAI CAPITAL AMERICA		06/10/2022	TD SECURITIES		7,551,090	9,000,000	8,990,550	8,991,802		586		586		8,992,388		(1,441,298)	(1,441,298)	150,300	01/10/2028
44891A-BW-6	HYUNDAI CAPITAL AMERICA		05/10/2022	TD SECURITIES		4,457,850	5,000,000	4,991,350	4,992,260		613		613		4,992,873		(535,023)	(535,023)	30,625	06/15/2026
44891A-BX-4	HYUNDAI CAPITAL AMERICA		08/26/2022	BARCLAYS		13,485,280	16,000,000	15,778,732	15,783,796		20,201		20,201		15,803,998		(2,318,718)	(2,318,718)	212,889	06/15/2028
44891A-BY-2	HYUNDAI CAPITAL AMERICA		07/12/2022	Various		2,967,792	3,200,000	3,174,307	3,174,846		4,886		4,886		3,179,732		(211,940)	(211,940)	26,356	09/17/2024
44891A-BZ-9	HYUNDAI CAPITAL AMERICA		08/12/2022	Various		7,175,175	8,099,000	8,095,517	8,095,711		410		410		8,096,121		(920,946)	(920,946)	119,776	09/17/2026
44891A-CA-3	HYUNDAI CAPITAL AMERICA		06/10/2022	Various		3,404,381	4,000,000	3,995,600	3,995,770		248		248		3,996,017		(591,637)	(591,637)	59,544	09/15/2028
449691-AC-8	ILIAD HOLDING SAS	D	06/15/2022	BANK OF AMERICA/MERRILL LYNCH		2,250,000	2,500,000	2,500,000	2,500,000						2,500,000		(250,000)	(250,000)	111,806	10/15/2028
45258L-AA-5	IMOLA MERGER CORP		06/27/2022	Various		15,720,106	17,500,000	17,500,000	17,500,000						17,500,000		(1,779,894)	(1,779,894)	461,292	05/15/2029
45174A-AA-0	INFRASTRUCTURE AND ENERGY ALTERNAT		01/25/2022	Various		5,153,028	5,225,000	5,144,281	5,146,821		450		450		5,147,270		5,757	5,757	148,768	08/15/2029
456837-AU-7	ING GROEP NV	D	03/03/2022	CREDIT SUISSE		14,377,350	15,000,000	14,949,335	14,951,217		1,925		1,925		14,953,142		(575,792)	(575,792)	143,500	07/01/2026
457030-AK-0	INGLES MARKETS INCORPORATED		06/21/2022	Various		5,434,000	6,175,000	6,175,000	6,175,000						6,175,000		(741,000)	(741,000)	127,056	06/15/2031
458665-AS-5	INTERFACE INC		03/30/2022	BANK OF AMERICA/MERRILL LYNCH		4,472,606	4,605,000	4,774,925	4,748,909		(8,459)		(8,459)		4,740,449		(267,843)	(267,843)	84,425	12/01/2028
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY		09/16/2022	Various		5,665,770	5,707,000	6,034,985	5,881,821	20,820	(39,466)		(18,646)		5,863,176		(197,406)	(197,406)	260,804	02/15/2025
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC		11/02/2022	Various		8,782,500	9,500,000	9,497,593	9,496,678		(519)		(519)		9,496,159		(713,659)	(713,659)	645,555	01/15/2029
46266T-AA-6	IQVIA INC		02/15/2022	BARCLAYS		2,264,400	2,220,000	2,358,750	2,289,179		(4,696)		(4,696)		2,284,483		(20,083)	(20,083)	28,367	05/15/2027
44988M-AC-9	IRB HOLDING CORP		07/29/2022	BANK MONTREAL / NESBITT BURNS		12,661,443	12,745,000	13,541,900	13,268,677		(187,322)		(187,322)		13,081,355		(419,912)	(419,912)	508,190	06/15/2025
46284V-AF-8	IRON MOUNTAIN INC		12/19/2022	Market Axess		260,817	290,000	251,758			1,242		1,242		252,999		7,818	7,818	10,839	09/15/2029
46284V-AJ-0	IRON MOUNTAIN INC		06/15/2022	Various		2,193,750	2,500,000	2,500,000	2,500,000						2,500,000		(306,250)	(306,250)	121,042	07/15/2030
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEME		02/15/2022	CREDIT SUISSE		1,402,500	1,500,000	1,500,000	1,500,000						1,500,000		(97,500)	(97,500)	10,208	07/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
45074J-AA-2	ITT HOLDINGS LLC		11/21/2022	Various		4,799,710	5,250,000	5,192,955	4,945,324	45,000	552		45,552		5,193,531		(393,821)	(393,821)	257,833	08/01/2029
47077W-AA-6	JANE STREET GROUP LLC		04/04/2022	Various		4,765,876	5,000,000	5,000,000	5,000,000						5,000,000		(234,124)	(234,124)	85,912	11/15/2029
47216F-AA-5	JAZZ SECURITIES DAC		06/29/2022	Various		15,345,000	17,000,000	17,163,050	17,147,791		(14,556)		(14,556)		17,133,235		(1,788,235)	(1,788,235)	846,319	01/15/2029
46592Q-AB-5	JBS FINANCE LUXEMBOURG SARL		08/19/2022	EXCHANGE		19,817,875	20,000,000	19,789,400	19,793,417		24,458		24,458		19,817,875				369,444	01/15/2027
46590X-AA-4	JBS USA LUX SA		09/20/2022	Various		10,351,118	10,132,000	10,619,300	10,481,551		(42,807)		(42,807)		10,437,131		(86,013)	(86,013)	733,254	04/15/2029
46590X-AC-0	JBS USA LUX SA		09/29/2022	Various		3,201,862	4,040,000	4,075,500	4,073,365		(2,734)		(2,734)		4,066,590		(864,729)	(864,729)	127,092	12/01/2031
46592Q-AA-7	JBS USA LUX SA		08/19/2022	EXCHANGE		7,701,531	7,750,000	7,694,970	7,697,579		2,511		2,511		7,700,090		1,441	1,441	330,882	01/15/2032
472141-AA-8	JBS USA LUX SA/JBS USA FINANCE INC		06/21/2022	Various		2,626,647	2,498,000	2,760,290	2,645,685		(25,244)		(25,244)		2,620,441		6,206	6,206	140,044	02/15/2028
48242W-AC-0	KBR INC		07/29/2022	OPPENHEIMER & CO., INC.		4,958,080	5,432,000	5,432,000	5,432,000						5,432,000		(473,920)	(473,920)	190,566	09/30/2028
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC		07/25/2022	BANK OF AMERICA/MERRILL LYNCH		4,175,000	5,000,000	5,013,425	5,006,219	4,657	(1,196)		3,461		5,009,680		(834,680)	(834,680)	211,250	09/15/2028
50050N-AA-1	KONTOOR BRANDS INC		02/16/2022	BANK OF AMERICA/MERRILL LYNCH		2,357,831	2,505,000	2,505,000	2,505,000						2,505,000		(147,169)	(147,169)	25,833	11/15/2029
50076X-AC-5	KRATON POLYMERS LLC/KRATON POLYMER		01/27/2022	MIZUHO SECURITIES USA INC.		2,829,063	2,750,000	2,750,000	2,750,000						2,750,000		79,063	79,063	14,934	12/15/2025
50155Q-AA-8	KYNDRYL HOLDINGS INC		09/27/2022	EXCHANGE		15,184,154	15,200,000	15,150,704	15,151,579		32,511		32,511		15,184,090		64	64	296,020	10/15/2026
50155Q-AC-4	KYNDRYL HOLDINGS INC		09/27/2022	EXCHANGE		6,195,574	6,200,000	6,159,481	6,159,714		35,838		35,838		6,195,552		22	22	159,030	10/15/2028
50155Q-AE-0	KYNDRYL HOLDINGS INC		09/27/2022	EXCHANGE		3,990,639	4,000,000	3,989,800	3,989,985		652		652		3,990,637		2	2	119,700	10/15/2031
50155Q-AG-5	KYNDRYL HOLDINGS INC		09/27/2022	Various		8,803,620	9,000,000	8,959,860	8,960,137		664		664		8,960,801		(157,181)	(157,181)	262,742	10/15/2041
50168Q-AC-9	LABL INC		02/15/2022	BANK OF AMERICA/MERRILL LYNCH		1,771,375	1,850,000	1,836,921	1,837,184		196		196		1,837,379		(66,004)	(66,004)	32,606	11/01/2028
50168Q-AD-7	LABL INC		02/15/2022	BANK OF AMERICA/MERRILL LYNCH		5,602,500	6,000,000	6,000,000	6,000,000						6,000,000		(397,500)	(397,500)	148,500	11/01/2029
505742-AP-1	LADDER CAPITAL FINANCE HOLDINGS LL		10/03/2022	JPMORGAN CHASE & CO.		2,265,000	3,000,000	3,009,538	3,009,241		(1,458)		(1,458)		3,007,783		(742,783)	(742,783)	101,848	06/15/2029
513272-AD-6	LAMB WESTON HOLDINGS INC		03/17/2022	BANK OF AMERICA/MERRILL LYNCH		10,326,580	11,296,000	11,324,125	11,323,436		(1,075)		(1,075)		11,322,361		(995,781)	(995,781)	171,722	01/31/2030
513272-AE-4	LAMB WESTON HOLDINGS INC		03/18/2022	Various		8,551,750	9,300,000	9,300,000	9,300,000						9,300,000		(748,250)	(748,250)	151,484	01/31/2032
05552B-AA-4	LBM ACQUISITION LLC		04/18/2022	JPMORGAN CHASE & CO.		4,385,000	5,000,000	5,000,000	4,943,750	56,250			56,250		5,000,000		(615,000)	(615,000)	238,194	01/15/2029
521088-AC-8	LD HOLDINGS GROUP LLC		02/23/2022	BARCLAYS		2,284,873	2,591,000	2,591,000	2,442,018	148,983			148,983		2,591,000		(306,127)	(306,127)	63,480	04/01/2028
50187T-AF-3	LGI HOMES INC		09/13/2022	Various		15,282,010	19,450,000	19,283,588	19,246,610	39,806	12,928		52,735		19,299,345		(4,017,335)	(4,017,335)	890,471	07/15/2029
53079E-AW-4	LIBERTY MUTUAL GROUP INC		05/01/2022	MATURED		866,000	866,000	916,372	878,624		(12,624)		(12,624)		866,000				21,434	05/01/2022
53190F-AC-9	LIFE TIME FITNESS INC		02/17/2022	DEUTSCHE BANK AG		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				56,444	04/15/2026
53190F-AA-3	LIFE TIME INC		03/16/2022	Various		7,705,203	7,850,000	7,871,375	7,866,721		(1,095)		(1,095)		7,865,625		(160,423)	(160,423)	296,373	01/15/2026
53219L-AS-8	LIFEPOINT HEALTH INC		07/21/2022	Various		1,834,596	2,000,000	2,025,000	2,015,000	9,752	(5,232)		4,520		2,019,520		(184,923)	(184,923)	73,522	02/15/2027
53219L-AT-6	LIFEPOINT HEALTH INC		06/16/2022	JPMORGAN CHASE & CO.		2,951,250	3,000,000	3,000,000	3,000,000						3,000,000		(48,750)	(48,750)	138,375	04/15/2025
53219L-AU-3	LIFEPOINT HEALTH INC		02/01/2022	JPMORGAN CHASE & CO.		1,824,000	1,900,000	1,890,500	1,890,500	9,500			9,500		1,900,000		(76,000)	(76,000)	56,169	01/15/2029
536797-AE-3	LITHIA MOTORS INC		03/21/2022	Various		4,567,564	4,539,000	4,785,666	4,761,710		(14,942)		(14,942)		4,746,768		(179,204)	(179,204)	55,606	12/15/2027
536797-AF-0	LITHIA MOTORS INC		02/15/2022	BANK OF AMERICA/MERRILL LYNCH		4,987,500	5,000,000	5,281,250	5,260,477		(4,475)		(4,475)		5,256,002		(268,502)	(268,502)	128,819	01/15/2031
536797-AG-8	LITHIA MOTORS INC		10/19/2022	Various		13,468,050	14,584,000	14,939,848	14,841,781	74,909	(35,734)		39,175		14,880,956		(1,412,906)	(1,412,906)	261,265	06/01/2029
538034-AK-5	LIVE NATION ENTERTAINMENT INC		10/04/2022	Various		7,001,398	7,273,000	7,260,250	7,247,037	1,881	(6,972)		(5,091)		7,241,945		(240,548)	(240,548)	220,787	11/01/2024
538034-AN-9	LIVE NATION ENTERTAINMENT INC		06/29/2022	STIFEL CAPITAL MARKETS		953,750	1,000,000	965,000	972,561		2,897		2,897		975,458		(21,708)	(21,708)	44,688	03/15/2026
538034-AR-0	LIVE NATION ENTERTAINMENT INC		06/08/2022	Various		13,857,350	14,562,000	14,620,750	14,596,815		(2,234)		(2,234)		14,594,580		(737,230)	(737,230)	347,947	10/15/2027
538034-AV-1	LIVE NATION ENTERTAINMENT INC		06/10/2022	Various		9,235,590	9,143,000	9,416,840	9,358,270		(22,309)		(22,309)		9,335,961		(100,371)	(100,371)	343,216	05/15/2027
538034-AX-7	LIVE NATION ENTERTAINMENT INC		06/29/2022	Various		10,157,500	11,500,000	11,512,000	11,413,750	97,560	(1,055)		96,505		11,510,255		(1,352,755)	(1,352,755)	381,250	01/15/2028
546347-AM-7	LOUISIANA PACIFIC CORP		09/01/2022	Various		6,073,638	6,370,000	6,372,500	6,372,486		(125)		(125)		6,372,361		(298,724)	(298,724)	107,497	03/15/2029
50212Y-AF-1	LPL HOLDINGS INC		07/21/2022	Various		12,046,500	13,935,000	14,088,438	14,066,589	19,590	(9,311)		10,278		14,076,867		(2,030,367)	(2,030,367)	382,296	05/15/2031
50221D-AA-7	LSF11 A5 HOLDCO LLC		08/05/2022	Various		4,269,690	4,996,000	4,881,230	2,955,000	45,000	4,543		49,543		4,885,773		(616,083)	(616,083)	262,302	10/15/2029
55607P-AF-2	MACQUARIE GROUP LTD	D	03/10/2022	BARCLAYS		13,846,800	15,000,000	15,000,000	15,000,000						15,000,000		(1,153,200)	(1,153,200)	116,066	09/23/2027
55617L-AQ-5	MACYS RETAIL HOLDINGS LLC		12/05/2022	Various		241,704	270,000	228,474			375		375		228,849		12,855	12,855	3,613	03/15/2030

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
55760L-AA-5	MADISON IAQ LLC		03/16/2022	BANK OF AMERICA/MERRILL LYNCH		7,571,730	8,050,000	8,050,000	8,050,000						8,050,000		(478,270)	(478,270)	54,055	06/30/2028
55760L-AB-3	MADISON IAQ LLC		02/14/2022	BANK OF AMERICA/MERRILL LYNCH		2,160,030	2,427,000	2,427,000	2,427,000						2,427,000		(266,970)	(266,970)	18,219	06/30/2029
55903V-AL-7	MAGALLANES INC		04/20/2022	BANK OF AMERICA/MERRILL LYNCH		15,871,365	16,666,000	16,666,000							16,666,000		(794,635)	(794,635)	73,295	03/15/2032
56085R-AA-8	MAJORDRIVE HOLDINGS IV LLC		02/16/2022	Various		4,606,250	5,000,000	5,000,000	4,837,500	162,500			162,500		5,000,000		(393,750)	(393,750)	67,469	06/01/2029
57164P-AH-9	MARRIOTT OWNERSHIP RESORTS INC		01/24/2022	GOLDMAN, SACHS & CO.		996,250	1,000,000	1,000,000	1,000,000						1,000,000		(3,750)	(3,750)	5,125	06/15/2029
571676-AA-3	MARS INCORPORATED		03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		844,165											844,165	844,165		04/01/2025
575385-AD-1	MASONITE INTERNATIONAL CORPORATION		06/01/2022	Various		6,232,833	6,167,000	6,268,910	6,227,417		(3,739)		(3,739)		6,223,678		9,155	9,155	204,912	02/01/2028
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II		04/20/2022	THE ALLSTATE CORPORATION		1,581,535	1,593,000	1,693,665	1,668,976		(9,225)		(9,225)		1,659,751		(78,216)	(78,216)	14,359	06/22/2024
57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING LLC		04/20/2022	THE ALLSTATE CORPORATION		17,978,959	19,000,000	19,319,920	19,238,293		(13,693)		(13,693)		19,224,600		(1,245,641)	(1,245,641)	342,317	01/14/2027
577081-BE-1	MATTEL INC		06/23/2022	Various		8,693,750	9,150,000	9,155,000	9,154,079		(459)		(459)		9,153,620		(459,870)	(459,870)	204,741	04/01/2026
577081-BF-8	MATTEL INC		04/29/2022	Various		14,333,443	14,667,000	14,933,595	14,904,068		(16,038)		(16,038)		14,888,030		(554,588)	(554,588)	259,053	04/01/2029
552704-AE-8	MEG ENERGY CORP	A	08/02/2022	Various		2,830,749	2,809,000	2,946,213	1,584,166		(20,455)		(20,455)		2,921,799		(91,050)	(91,050)	141,720	02/01/2027
59001K-AG-5	MERITOR INC		02/16/2022	JPMORGAN CHASE & CO.		2,419,148	2,343,000	2,343,000	2,343,000						2,343,000		76,148	76,148	31,321	06/01/2025
59001K-AH-3	MERITOR INC		09/29/2022	Various		4,540,694	4,600,000	4,641,688	4,607,125	26,316	(3,822)		22,494		4,629,619		(115,869)	(115,869)	104,744	12/15/2028
59155L-AA-0	METIS MERGER SUB LLC		01/26/2022	JEFFERIES & COMPANY, INC.		6,272,500	6,500,000	6,512,430	6,384,235	126,208	(232)		125,976		6,510,211		(237,711)	(237,711)	85,674	05/15/2029
59217G-AQ-2	METROPOLITAN LIFE GLOBAL FUNDING I		04/11/2022	MATURED		663,000	663,000	692,935	669,517		(6,517)		(6,517)		663,000				12,846	04/11/2022
55303X-AK-1	MGM GROWTH PROPERTIES OPERATING PA		04/29/2022	Various		3,169,187	3,000,000	3,221,250	3,178,152		(16,191)		(16,191)		3,161,961		(274)	(274)	59,146	06/15/2025
55303X-AL-9	MGM GROWTH PROPERTIES OPERATING PA		04/29/2022	Various		6,440,206	6,310,000	6,442,275	6,429,325		(4,877)		(4,877)		6,424,448		(17)	(17)	188,292	02/15/2029
595017-AX-2	MICROCHIP TECHNOLOGY INCORPORATED		06/15/2022	EXCHANGE		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				54,283	09/01/2024
59590A-AA-7	MIDCAP FINANCIAL ISSUER TRUST		02/23/2022	BARCLAYS		3,047,344	3,365,000	3,365,000	3,365,000						3,365,000		(317,656)	(317,656)	123,559	01/15/2030
59565X-AC-4	MIDCONTINENT COMMUNICATIONS		04/26/2022	Various		2,998,838	3,034,000	3,034,240	3,034,120	43	(29)		14		3,034,134		(35,297)	(35,297)	114,607	08/15/2027
59833C-AB-8	MIDWEST CONNECTOR CAPITAL COMPANY		04/01/2022	MATURED		14,417,000	14,417,000	14,407,629	14,416,197		803		803		14,417,000				261,308	04/01/2022
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		12/20/2022	SCHEDULED REDEMPTION		1,449,159	1,449,159	1,431,044	1,436,441		12,718		12,718		1,449,159				46,836	06/20/2027
603051-AA-1	MINERAL RESOURCES LTD	D	11/22/2022	Various		3,041,250	3,000,000	3,178,320	3,153,054		(49,368)		(49,368)		3,103,686		(62,436)	(62,436)	189,800	05/01/2027
603158-AA-4	MINERALS TECHNOLOGIES INC.		06/29/2022	WELLS FARGO		5,024,290	5,767,000	5,824,428	5,814,880		(6,425)		(6,425)		5,808,455		(784,165)	(784,165)	287,961	07/01/2028
60855R-AJ-9	MOLINA HEALTHCARE INC		11/21/2022	Various		7,043,500	7,715,000	7,866,890	7,827,425		(25,253)		(25,253)		7,802,172		(758,672)	(758,672)	246,693	06/15/2028
60855R-AK-6	MOLINA HEALTHCARE INC		02/28/2022	JPMORGAN CHASE & CO.		3,487,875	3,550,000	3,553,750	3,553,396		(55)		(55)		3,553,341		(65,466)	(65,466)	40,887	11/15/2030
60855R-AL-4	MOLINA HEALTHCARE INC		06/28/2022	Various		11,043,000	12,600,000	12,599,250	12,599,257		20		20		12,599,278		(1,556,278)	(1,556,278)	237,166	05/15/2032
62482B-AA-0	MOZART DEBT MERGER SUB INC		10/31/2022	Various		14,748,125	17,500,000	17,496,250	17,438,225	58,117	215		58,333		17,496,558		(2,748,433)	(2,748,433)	449,069	04/01/2029
62482B-AB-8	MOZART DEBT MERGER SUB INC		06/17/2022	Various		2,890,000	3,500,000	3,500,000	3,500,000						3,500,000		(610,000)	(610,000)	125,781	10/01/2029
553283-AC-6	MPH ACQUISITION HOLDINGS LLC		11/14/2022	Various		3,062,723	4,391,000	4,370,130	4,175,841	196,693	1,955		198,648		4,374,489		(1,311,767)	(1,311,767)	252,020	11/01/2028
553283-AD-4	MPH ACQUISITION HOLDINGS LLC		06/16/2022	JEFFERIES & COMPANY, INC.		1,775,000	2,000,000	2,000,000	2,000,000						2,000,000		(225,000)	(225,000)	90,750	09/01/2028
55354G-AH-3	MSCI INC		10/04/2022	Various		3,639,230	3,688,000	3,809,944	3,543,873		(2,597)		(2,597)		3,789,860		(150,629)	(150,629)	39,224	11/15/2029
55354G-AK-6	MSCI INC		06/13/2022	JPMORGAN CHASE & CO.		1,685,000	2,000,000	2,015,000	2,013,517		(903)		(903)		2,012,614		(327,614)	(327,614)	57,194	09/01/2030
55354G-AL-4	MSCI INC		06/17/2022	Various		8,984,515	9,596,000	9,849,695	9,811,603	11,197	(9,083)		2,114		9,813,717		(829,202)	(829,202)	124,844	02/15/2031
55354G-AM-2	MSCI INC		02/15/2022	WELLS FARGO		1,930,000	2,000,000	2,000,000	2,000,000						2,000,000		(70,000)	(70,000)	21,347	11/01/2031
55354G-AQ-3	MSCI INC		02/15/2022	WELLS FARGO		1,845,000	2,000,000	2,000,000	2,000,000						2,000,000		(155,000)	(155,000)	32,500	08/15/2033
637639-AB-1	NATIONAL SECURITIES CLEARING CORP		03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		87,576											87,576	87,576		04/23/2025
63861C-AD-1	NATIONSTAR MORTGAGE HOLDINGS INC		02/01/2022	RBC DOMINION SECURITIES		889,438	950,000	950,000	938,125	11,875			11,875		950,000		(60,563)	(60,563)	6,492	12/15/2030
63861C-AE-9	NATIONSTAR MORTGAGE HOLDINGS INC		02/15/2022	RBC DOMINION SECURITIES		460,020	492,000	492,000	489,540	2,460			2,460		492,000		(31,980)	(31,980)	8,094	11/15/2031

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
63906A-AA-8	NATWEST MARKETS PLC	D	03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		159,793											159,793	159,793		09/29/2022
62886E-BA-5	NCR CORPORATION		03/16/2022	Various		9,461,024	9,725,000	9,731,250	9,730,428		(187)		(187)		9,730,242		(269,218)	(269,218)	192,441	04/15/2029
02608A-AA-7	NECESSITY RETAIL REIT INC		11/07/2022	Various		5,255,000	7,000,000	7,001,245	7,001,220		(133)		(133)		7,001,087		(1,746,087)	(1,746,087)	256,320	09/30/2028
644274-AG-7	NEW ENTERPRISE STONE & LIME CO INC		08/04/2022	BANK OF AMERICA/MERRILL LYNCH		2,433,800	2,830,000	2,830,000	2,830,000						2,830,000		(396,200)	(396,200)	293,554	07/15/2028
644274-AH-5	NEW ENTERPRISE STONE & LIME CO INC		02/04/2022	Various		7,547,500	7,500,000	7,500,000	7,500,000						7,500,000		47,500	47,500	122,318	07/15/2028
644393-AB-6	NEW FORTRESS ENERGY INC		02/17/2022	MORGAN STANLEY		2,812,500	3,000,000	3,000,000	2,977,500	22,500			22,500		3,000,000		(187,500)	(187,500)	76,917	09/30/2026
64952W-CN-1	NEW YORK LIFE GLOBAL FUNDING		03/25/2022	THE ALLSTATE CORPORATION		1,294,646	1,289,000	1,382,830	1,352,163		(7,180)		(7,180)		1,344,983		(50,337)	(50,337)	25,751	01/17/2024
65249B-AA-7	NEWS CORP		03/24/2022	MORGAN STANLEY		7,759,250	8,200,000	8,200,000	8,200,000						8,200,000		(440,750)	(440,750)	117,391	05/15/2029
653420-AL-6	NEXTERA ENERGY OPERATING PARTNERS		02/22/2022	GOLDMAN, SACHS & CO.		1,967,500	2,000,000	2,000,000	2,000,000						2,000,000		(32,500)	(32,500)	27,771	10/15/2026
65409Q-BD-3	NIELSEN FINANCE LLC/NIELSEN FINANC		10/11/2022	ASSIGNMENT OF SECURITIES		8,651,250	9,000,000	9,133,560	9,094,610		(25,599)		(25,599)		9,069,011		(417,761)	(417,761)	520,313	10/01/2028
65409Q-BF-8	NIELSEN FINANCE LLC/NIELSEN FINANC		10/11/2022	ASSIGNMENT OF SECURITIES		8,756,988	9,110,000	9,238,750	9,221,874		(10,895)		(10,895)		9,210,978		(453,991)	(453,991)	550,080	10/01/2030
65409Q-BH-4	NIELSEN FINANCE LLC/NIELSEN FINANC		10/11/2022	ASSIGNMENT OF SECURITIES		1,557,225	1,620,000	1,620,000	1,593,659	26,341			26,341		1,620,000		(62,775)	(62,775)	99,833	07/15/2029
65409Q-BK-7	NIELSEN FINANCE LLC/NIELSEN FINANC		10/11/2022	ASSIGNMENT OF SECURITIES		3,893,063	4,050,000	4,050,000	3,999,375	50,625			50,625		4,050,000		(156,938)	(156,938)	263,447	07/15/2031
65480C-AC-9	NISSAN MOTOR ACCEPTANCE COMPANY LL	C	06/29/2022	Various		7,475,047	8,800,000	8,778,781	8,778,984		2,117		2,117		8,781,102		(1,306,055)	(1,306,055)	126,229	09/16/2026
65480C-AD-7	NISSAN MOTOR ACCEPTANCE COMPANY LL	C	08/08/2022	Various		3,252,384	4,000,000	3,998,480	3,998,538		118		118		3,998,657		(746,273)	(746,273)	85,995	09/15/2028
654740-BS-7	NISSAN MOTOR ACCEPTANCE CORP	C	07/20/2022	Various		5,307,124	6,000,000	5,994,300	5,995,187		467		467		5,995,654		(688,530)	(688,530)	87,978	03/09/2026
654740-BT-5	NISSAN MOTOR ACCEPTANCE CORP	C	08/08/2022	BARCLAYS		5,212,309	6,200,000	6,192,732	6,192,985		631		631		6,193,616		(981,307)	(981,307)	154,160	03/09/2028
654744-AC-5	NISSAN MOTOR CO LTD	D	05/12/2022	BARCLAYS		4,288,545	4,500,000	4,500,000	4,500,000						4,500,000		(211,455)	(211,455)	129,807	09/17/2027
65557C-AY-9	NORDEA BANK AB	D	03/02/2022	BANK OF AMERICA/MERRILL LYNCH		8,209,600	8,000,000	7,989,200	7,996,191		389		389		7,996,580		213,020	213,020	155,000	08/30/2023
66977W-AP-4	NOVA CHEMICALS CORP	A	06/16/2022	Various		12,632,900	12,895,000	12,654,463	12,697,759		13,236		13,236		12,710,994		(78,094)	(78,094)	345,021	05/01/2025
66977W-AR-0	NOVA CHEMICALS CORP	A	06/15/2022	Various		3,449,138	3,800,000	3,211,000	3,325,296		32,488		32,488		3,357,783		91,354	91,354	107,590	06/01/2027
66977W-AS-8	NOVA CHEMICALS CORP	A	02/22/2022	Various		5,756,250	6,000,000	6,000,000	6,000,000						6,000,000		(243,750)	(243,750)	59,500	05/15/2029
670001-AE-6	NOVELIS CORP		06/15/2022	Various		11,129,491	12,364,000	12,227,505	12,241,451		4,876		4,876		12,246,327		(1,116,836)	(1,116,836)	506,383	01/30/2030
629377-CR-1	NRG ENERGY INC		06/07/2022	Various		6,098,925	7,170,000	7,006,175	6,990,750	17,738	6,093		23,831		7,014,581		(915,656)	(915,656)	204,468	02/15/2031
629377-CS-9	NRG ENERGY INC		09/07/2022	DEUTSCHE BANK AG		2,235,765	2,786,000	2,786,000	2,730,280	55,720			55,720		2,786,000		(550,235)	(550,235)	112,756	02/15/2032
62947Q-AZ-1	NXP BV	D	05/19/2022	EXCHANGE		3,207,030	2,993,000	3,310,420	3,239,536		(31,665)		(31,665)		3,207,871		(841)	(841)	104,568	03/01/2024
62954H-AA-6	NXP BV	D	05/19/2022	EXCHANGE		12,543,481	11,989,000	12,818,904	12,595,933		(49,399)		(49,399)		12,546,534		(3,053)	(3,053)	194,863	06/18/2026
62954H-AC-2	NXP BV	D	05/19/2022	EXCHANGE		10,479,665	10,235,000	10,512,394	10,497,984		(18,095)		(18,095)		10,479,889		(224)	(224)	177,321	05/01/2027
62954H-AD-0	NXP BV	D	05/19/2022	Various		5,086,500	5,000,000	4,987,400	4,989,215		270		270		4,989,485		97,015	97,015	69,133	05/01/2030
62954H-AE-8	NXP BV	D	05/19/2022	EXCHANGE		16,549,951	16,500,000	16,583,465	16,556,836		(6,302)		(6,302)		16,550,534		(583)	(583)	245,025	05/01/2025
62947Q-AV-0	NXP BV/NXP FUNDING LLC	D	05/12/2022	BARCLAYS		5,181,044	5,123,000	5,589,743	5,331,007		(54,565)		(54,565)		5,276,442		(95,399)	(95,399)	108,597	06/01/2023
67091G-AE-3	OCI NV	D	02/22/2022	Various		6,773,560	6,701,000	6,701,000	6,701,000						6,701,000		72,560	72,560	105,592	10/15/2025
683715-AD-8	OPEN TEXT CORP	A	06/21/2022	GOLDMAN, SACHS & CO.		1,700,000	2,000,000	2,000,000	2,000,000						2,000,000		(300,000)	(300,000)	44,993	12/01/2029
683720-AC-0	OPEN TEXT HOLDINGS INC	C	08/26/2022	Various		9,593,750	11,500,000	11,500,000	11,500,000						11,500,000		(1,906,250)	(1,906,250)	329,141	12/01/2031
68404L-AA-0	OPTION CARE HEALTH INC		06/30/2022	Various		4,648,405	5,000,000	5,035,750	5,006,500	28,304	(2,613)		25,691		5,032,191		(383,786)	(383,786)	103,598	10/31/2029
68622T-AA-9	ORGANON FINANCE 1 LLC		10/27/2022	Various		19,321,625	21,439,000	21,471,654	21,467,983		(4,305)		(4,305)		21,463,678		(2,142,053)	(2,142,053)	620,104	04/30/2028
68622T-AB-7	ORGANON FINANCE 1 LLC		10/17/2022	Various		10,093,750	11,500,000	11,500,000	11,500,000						11,500,000		(1,406,250)	(1,406,250)	391,721	04/30/2031
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC		06/16/2022	BARCLAYS		817,500	1,000,000	1,000,000	1,000,000						1,000,000		(182,500)	(182,500)	39,667	01/15/2029
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC		10/04/2022	Various		10,556,505	10,701,000	10,780,245	10,470,593		534		534		10,705,052		(148,547)	(148,547)	308,020	01/15/2025
69306R-AA-4	P & L DEVELOPMENT LLC		01/20/2022	BANK OF AMERICA/MERRILL LYNCH		3,428,438	3,450,000	3,570,750	3,454,313	103,505	(2,202)		101,303		3,555,616		(127,178)	(127,178)	51,247	11/15/2025
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP		02/22/2022	CREDIT SUISSE		6,262,781	6,073,000	6,376,114	6,300,836		(19,335)		(19,335)		6,281,501		(18,720)	(18,720)	104,380	05/15/2026
70137W-AG-3	PARKLAND CORP	A	06/08/2022	BANK OF AMERICA/MERRILL LYNCH		5,578,125	6,250,000	6,181,875	6,182,377		3,236		3,236		6,185,613		(607,488)	(607,488)	194,531	10/01/2029
70137W-AL-2	PARKLAND CORP	A	06/28/2022	JPMORGAN CHASE & CO.		4,112,500	5,000,000	5,000,000	4,968,750	31,250			31,250		5,000,000		(887,500)	(887,500)	139,392	05/01/2030
69318F-AK-4	PBF HOLDING COMPANY LLC		07/11/2022	Various		2,221,875	2,250,000	2,225,625	2,140,313	89,193	168		89,361		2,229,674		(7,799)	(7,799)	33,531	05/15/2025

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
70932M-AC-1	PENNYMAC FINANCIAL SERVICES INC		02/09/2022	Various		4,504,169	4,700,000	4,702,031	4,702,012		(20)		(20)		4,701,992		(197,823)	(197,823)	106,348	09/15/2031
69346V-AA-7	PERFORMANCE FOOD GROUP INC		06/21/2022	BANK MONTREAL / NESBITT BURNS		1,433,750	1,550,000	1,604,250	1,603,002		(8,654)		(8,654)		1,594,348		(160,598)	(160,598)	58,728	10/15/2027
71376L-AD-2	PERFORMANCE FOOD GROUP INC		02/15/2022	Various		6,973,038	6,721,000	7,103,257	7,023,445	31,124	(39,292)		(8,168)		7,015,277		(42,239)	(42,239)	136,054	05/01/2025
71376L-AE-0	PERFORMANCE FOOD GROUP INC		06/29/2022	Various		6,304,155	7,342,000	7,363,588	7,283,705	78,190	(2,000)		76,189		7,359,894		(1,055,739)	(1,055,739)	281,158	08/01/2029
71427Q-AA-6	PERNOD RICARD INTERNATIONAL FINANC		01/06/2022	Various		17,373,365	18,500,000	18,424,890	18,436,908		242		242		18,437,150		(1,063,786)	(1,063,786)	63,594	04/01/2028
714264-AH-1	PERNOD RICARD SA	D	07/15/2022	MATURED		5,784,000	5,784,000	6,354,765	5,839,927		(55,927)		(55,927)		5,784,000				245,820	07/15/2022
69336V-AB-7	PGT INNOVATIONS INC		02/17/2022	Various		9,420,481	10,200,000	10,180,000	10,180,372		301		301		10,180,674		(760,192)	(760,192)	179,448	10/01/2029
721283-AA-7	PIKE CORP		01/12/2022	MORGAN STANLEY		7,478,258	7,497,000	7,579,946	7,507,457	56,715	(604)		56,111		7,563,568		(85,310)	(85,310)	152,335	09/01/2028
72147K-AF-5	PILGRIMS PRIDE CORP		10/19/2022	Various		23,917,850	28,222,000	27,938,087	27,954,914		12,290		12,290		27,965,666		(4,047,816)	(4,047,816)	876,876	04/15/2031
72147K-AG-3	PILGRIMS PRIDE CORP OF WEST VIRGIN		10/19/2022	Various		3,040,000	4,000,000	4,000,000	4,000,000		22		22		3,996,022		(956,022)	(956,022)	159,056	03/01/2032
727493-AC-2	PLANTRONICS INC		06/14/2022	Various		9,776,365	9,684,000	9,422,750	9,236,115	202,215	9,179		211,393		9,447,508		328,857	328,857	287,237	03/01/2029
72815L-AA-5	PLAYTIKA HOLDING CORP		02/17/2022	CREDIT SUISSE		3,046,100	3,320,000	3,320,000	3,253,600	66,400			66,400		3,320,000		(273,900)	(273,900)	61,535	03/31/2029
737446-AN-4	POST HOLDINGS INC		10/25/2022	Various		3,780,000	4,000,000	4,225,000	4,220,527		(53,670)		(53,670)		4,166,857		(386,857)	(386,857)	107,813	01/15/2028
737446-AP-9	POST HOLDINGS INC		08/08/2022	Various		7,948,288	8,742,000	8,972,963	8,927,317	27,851	(16,984)		10,867		8,938,184		(989,896)	(989,896)	264,973	12/15/2029
737446-AQ-7	POST HOLDINGS INC		01/31/2022	OPPENHEIMER & CO., INC.		558,975	580,000	584,199	584,108		(49)		(49)		584,059		(25,084)	(25,084)	7,973	04/15/2030
737446-AR-5	POST HOLDINGS INC		05/03/2022	Various		6,420,938	6,750,000	6,717,188	6,699,375	18,345	220		18,565		6,717,940		(297,003)	(297,003)	114,750	09/15/2031
74166M-AE-6	PRIME SECURITY SERVICES BORROWER L		10/04/2022	Market Axess		221,720	250,000	233,123			437		437		233,559		(11,839)	(11,839)	3,516	01/15/2028
74168L-AA-4	PRIMO WATER CORP (MISSISSAUGA)	C	06/09/2022	UNION BANK OF SWITZERLAND		4,362,500	5,000,000	5,000,000	4,950,000	50,000			50,000		5,000,000		(637,500)	(637,500)	135,503	04/30/2029
74256L-EE-5	PRINCIPAL LIFE GLOBAL FUNDING I		03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		14,859											14,859	14,859		06/23/2025
74368C-AP-9	PROTECTIVE LIFE GLOBAL FUNDING		03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		749,860											749,860	749,860		04/15/2024
74841C-AA-9	QUICKEN LOANS LLC		12/16/2022	Various		8,127,300	10,000,000	10,000,000	10,000,000						10,000,000		(1,872,700)	(1,872,700)	434,900	03/01/2029
74841C-AB-7	QUICKEN LOANS LLC		02/15/2022	BARCLAYS		1,835,000	2,000,000	2,000,000	2,000,000						2,000,000		(165,000)	(165,000)	35,736	03/01/2031
74969P-AA-6	RADIOLOGY PARTNERS INC		06/14/2022	CANTOR FITZGERALD		2,640,000	3,000,000	3,026,250	3,008,750	15,824	(3,606)		12,218		3,020,968		(380,968)	(380,968)	79,187	12/15/2025
75419T-AA-1	RATTLER MIDSTREAM LP		06/14/2022	CREDIT SUISSE		1,565,000	1,565,000	1,565,000	1,565,000						1,565,000				80,940	07/15/2025
75606D-AL-5	REALOGY GROUP LLC		11/28/2022	Various		16,099,923	19,075,000	19,540,313	19,387,665	126,572	(71,939)		54,633		19,442,298		(3,342,375)	(3,342,375)	1,081,501	01/15/2029
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICE	D	03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		1,490,249											1,490,249	1,490,249		06/26/2024
75951A-AM-0	RELIANCE STANDARD LIFE GLOBAL FUND		03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		165,121											165,121	165,121		01/21/2023
75951A-AN-8	RELIANCE STANDARD LIFE GLOBAL FUND		04/20/2022	JPMORGAN CHASE & CO.		6,411,555	6,750,000	6,731,235	6,736,088		795		795		6,736,883		(325,328)	(325,328)	139,734	01/21/2027
76174L-AA-1	REYNOLDS GROUP ISSUER LLC		06/29/2022	MORGAN STANLEY		1,710,000	2,000,000	2,000,000	1,945,000	55,000			55,000		2,000,000		(290,000)	(290,000)	56,889	10/15/2027
749571-AG-0	RHP HOTEL PROPERTIES LP / RHP FINA		06/02/2022	Various		2,962,530	3,000,000	3,000,000	3,000,000						3,000,000		(37,470)	(37,470)	60,375	02/15/2029
76774L-AA-5	RITCHIE BROS HOLDINGS INC	C	05/04/2022	ASSIGNMENT OF SECURITIES		14,250,000	14,250,000	14,451,250	14,450,559		(8,505)		(8,505)		14,442,054		(192,054)	(192,054)	250,068	12/15/2031
77314E-AA-6	ROCKET SOFTWARE INC		01/11/2022	GOLDMAN, SACHS & CO.		2,425,000	2,500,000	2,500,000	2,439,000	61,000			61,000		2,500,000		(75,000)	(75,000)	66,806	02/15/2029
77578J-AC-2	ROLLS-ROYCE PLC	D	10/25/2022	Various		19,249,500	21,250,000	22,254,870	22,143,495	1,363	(100,939)		(99,576)		22,043,919		(2,794,419)	(2,794,419)	1,092,637	10/15/2027
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD		01/26/2022	Various		14,068,869	13,932,000	13,781,200	13,782,791		1,155		1,155		13,783,946		284,923	284,923	218,209	04/01/2028
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD		11/02/2022	Jane Street Execution Services, LLC		198,940	250,000	185,075			379		379		185,454		13,486	13,486	3,630	07/01/2026
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD		03/02/2022	Various		6,011,250	6,000,000	6,041,060	4,720,800	2,027	(570)		1,456		6,039,316		(28,066)	(28,066)	143,917	08/31/2026
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD		01/20/2022	Various		3,833,630	3,813,000	3,813,000							3,813,000		20,630	20,630	5,076	07/15/2027
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD		08/19/2022	BANK OF AMERICA/MERRILL LYNCH		1,314,010	1,301,000	1,301,000							1,301,000		13,010	13,010	2,101	08/15/2027
78573N-AC-6	SABRE GLBL INC		02/23/2022	BARCLAYS		1,789,960	1,600,000	1,600,000	1,600,000						1,600,000		189,960	189,960	53,444	04/15/2025
78573N-AF-9	SABRE GLBL INC		02/23/2022	BARCLAYS		6,749,477	6,565,000	6,700,810	6,660,315		(4,890)		(4,890)		6,655,425		94,051	94,051	234,015	09/01/2025
80007R-AM-7	SANDS CHINA LTD	D	08/10/2022	EXCHANGE		2,994,441	3,000,000	2,993,430	2,993,739		696		696		2,994,434		6	6	60,758	03/08/2027
80007R-AP-0	SANDS CHINA LTD	D	08/10/2022	EXCHANGE		4,988,586	5,000,000	4,987,350	4,987,767		940		940		4,988,707		(121)	(121)	125,479	03/08/2029

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
80007R-AR-6	SANDS CHINA LTD	D	07/29/2022	UNION BANK OF SWITZERLAND		2,325,000	3,000,000	2,997,810	2,997,861		112		112		2,997,974		(672,974)	(672,974)	83,688	08/08/2031
78410G-AE-4	SBA COMMUNICATIONS CORP		01/13/2022	GOLDMAN, SACHS & CO.		2,853,750	3,000,000	3,000,000	2,880,000	120,000			120,000		3,000,000		(146,250)	(146,250)	42,448	02/01/2029
806851-AE-1	SCHLUMBERGER HOLDINGS CORP		10/21/2022	ASSIGNMENT OF SECURITIES		994,000	994,000	1,043,045	1,018,308		(24,308)		(24,308)		994,000				30,027	12/21/2022
78397U-AA-8	SCIL IV LLC		10/03/2022	Various		5,115,000	6,000,000	6,000,000	6,000,000						6,000,000		(885,000)	(885,000)	228,438	11/01/2026
810186-AV-8	SCOTTS MIRACLE-GRO CO/THE		01/26/2022	EXCHANGE		5,000,000	5,000,000	5,000,000	4,987,500	12,500			12,500		5,000,000				99,045	02/01/2032
81211K-AW-0	SEALED AIR CORPORATION		02/22/2022	BANK OF AMERICA/MERRILL LYNCH		7,402,145	7,147,000	7,363,175	7,242,876		(4,467)		(4,467)		7,238,409		163,736	163,736	82,740	12/01/2024
816196-AT-6	SELECT MEDICAL CORPORATION		06/22/2022	Various		6,029,000	6,000,000	6,410,000	6,272,127		(30,229)		(30,229)		6,241,898		(212,898)	(212,898)	217,014	08/15/2026
81725W-AK-9	SENSATA TECHNOLOGIES BV		06/14/2022	Various		4,433,440	5,000,000	5,007,500	5,005,973		(862)		(862)		5,005,111		(571,671)	(571,671)	132,067	04/15/2029
82088K-AG-3	SHEA HOMES LIMITED PARTNERSHIP A C		04/13/2022	BANK OF AMERICA/MERRILL LYNCH		6,310,563	6,850,000	6,850,000	6,850,000						6,850,000		(539,438)	(539,438)	178,052	04/01/2029
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		1,062,593									1,062,593		1,062,593			03/16/2024
829259-AU-4	SINCLAIR TELEVISION GROUP INC		02/28/2022	Various		7,439,063	7,500,000	7,653,125	7,560,429	13,260	(4,743)		8,518		7,568,947		(129,884)	(129,884)	197,975	03/15/2026
829259-BA-7	SINCLAIR TELEVISION GROUP INC		02/08/2022	GOLDMAN, SACHS & CO.		6,949,250	7,700,000	7,703,750	7,295,750	407,666	(41)		407,625		7,703,375		(754,125)	(754,125)	60,878	12/01/2030
82967N-BA-5	SIRIUS XM RADIO INC		06/16/2022	Various		9,441,250	10,000,000	10,472,500	10,347,708		(76,962)		(76,962)		10,270,746		(829,496)	(829,496)	437,778	08/01/2027
82967N-BG-2	SIRIUS XM RADIO INC		06/09/2022	Various		7,355,065	8,000,000	8,109,120	7,998,753	94,743	(2,928)		91,815		8,090,568		(735,503)	(735,503)	247,656	07/01/2030
82967N-BL-1	SIRIUS XM RADIO INC		04/21/2022	BANK OF AMERICA/MERRILL LYNCH		8,097,075	8,730,000	8,757,500	8,731,740	24,264	(2,138)		22,126		8,753,866		(656,791)	(656,791)	188,695	09/01/2026
82967N-BM-9	SIRIUS XM RADIO INC		10/26/2022	Various		7,961,733	9,689,000	9,688,320	9,499,578	188,755	47		188,802		9,688,381		(1,726,648)	(1,726,648)	352,828	09/01/2031
83001W-AC-8	SIX FLAGS THEME PARKS INC		04/04/2022	Various		12,032,061	11,553,000	12,272,354	12,024,771		(56,012)		(56,012)		11,968,759		63,302	63,302	561,314	07/01/2025
78448T-AB-8	SMBC AVIATION CAPITAL FINANCE DAC	D	07/15/2022	MATURED		8,600,000	8,600,000	8,589,336	8,598,773		1,227		1,227		8,600,000				258,000	07/15/2022
83368R-AM-4	SOCIETE GENERALE SA	D	03/16/2022	BANK OF AMERICA/MERRILL LYNCH		8,696,095	8,428,000	8,406,087	8,412,206		428		428		8,412,634		283,461	283,461	204,613	09/14/2028
83368R-AV-4	SOCIETE GENERALE SA	D	02/28/2022	Various		26,044,555	26,300,000	26,247,400	26,267,006		1,761		1,761		26,268,768		(224,213)	(224,213)	421,896	01/22/2025
83368R-AZ-5	SOCIETE GENERALE SA	D	03/16/2022	BANK OF AMERICA/MERRILL LYNCH		8,648,610	9,500,000	9,500,000	9,500,000						9,500,000		(851,390)	(851,390)	36,911	12/14/2026
83368R-BC-5	SOCIETE GENERALE SA	D	03/22/2022	BANK OF AMERICA/MERRILL LYNCH		18,105,200	20,000,000	20,000,000	20,000,000						20,000,000		(1,894,800)	(1,894,800)	101,547	06/09/2027
83368R-BD-3	SOCIETE GENERALE SA	D	02/28/2022	JPMORGAN CHASE & CO.		6,021,990	6,500,000	6,500,000	6,500,000						6,500,000		(478,010)	(478,010)	43,295	06/09/2032
83368R-BG-6	SOCIETE GENERALE SA	D	03/16/2022	Various		17,123,080	18,000,000	18,000,000							18,000,000		(876,920)	(876,920)	65,667	01/21/2026
7846EL-AD-9	SPCM SA	D	02/24/2022	OPPENHEIMER & CO., INC.		3,810,000	4,000,000	4,000,000	3,952,720	47,280			47,280		4,000,000		(190,000)	(190,000)	54,861	03/15/2027
7846EL-AE-7	SPCM SA	D	06/08/2022	BANK OF AMERICA/MERRILL LYNCH		4,320,125	5,350,000	5,350,000	5,149,375	200,625			200,625		5,350,000		(1,029,875)	(1,029,875)	130,406	03/15/2030
85205T-AL-4	SPIRIT AEROSYSTEMS INC		06/24/2022	GOLDMAN, SACHS & CO.		4,750,000	5,000,000	5,065,870	5,041,227		(8,365)		(8,365)		5,032,863		(282,863)	(282,863)	263,542	04/15/2025
85205T-AM-2	SPIRIT AEROSYSTEMS INC		06/07/2022	Various		3,988,955	4,009,000	4,170,951	4,111,326	28,936	(27,559)		1,377		4,112,703		(123,748)	(123,748)	198,446	01/15/2025
85208N-AD-2	SPRINT SPECTRUM CO LLC		12/20/2022	SCHEDULED REDEMPTION		3,150,000	3,150,000	3,150,000	3,150,000						3,150,000				74,624	03/20/2025
852234-AM-5	SQUARE INC		07/22/2022	EXCHANGE		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				33,688	06/01/2031
85236F-AA-1	SRM ESCROW ISSUER LLC		10/27/2022	Various		18,434,728	20,216,000	20,508,598	20,483,611		(30,053)		(30,053)		20,453,558		(2,018,830)	(2,018,830)	785,440	11/01/2028
78471R-AB-2	SRS DISTRIBUTION INC		10/31/2022	Various		4,015,888	4,570,000	4,616,038	4,577,763	36,362	(4,514)		31,848		4,609,610		(593,723)	(593,723)	227,215	07/01/2028
78471R-AD-8	SRS DISTRIBUTION INC		10/19/2022	BARCLAYS		5,981,250	7,500,000	7,500,000	7,500,000						7,500,000		(1,518,750)	(1,518,750)	423,750	12/01/2029
853496-AD-9	STANDARD INDUSTRIES INC		07/20/2022	Various		1,691,255	1,894,000	1,945,640	1,934,233		(5,211)		(5,211)		1,929,022		(237,767)	(237,767)	91,360	01/15/2028
853496-AG-2	STANDARD INDUSTRIES INC		03/16/2022	Various		4,415,625	4,750,000	4,720,313	4,720,399		598		598		4,720,997		(305,372)	(305,372)	138,997	07/15/2030
855030-AN-2	STAPLES INC		12/15/2022	Various		14,572,620	16,776,000	16,568,332	16,602,399		27,515		27,515		16,629,914		(2,057,294)	(2,057,294)	1,104,368	04/15/2026
85571B-AU-9	STARWOOD PROPERTY TRUST INC		02/22/2022	Various		3,119,695	3,258,000	3,258,000	3,241,710	16,290			16,290		3,258,000		(138,305)	(138,305)	72,174	07/15/2026
85855C-AA-8	STELLANTIS FINANCE US INC		08/08/2022	Various		13,237,100	15,000,000	15,000,000	15,000,000						15,000,000		(1,762,900)	(1,762,900)	229,797	01/29/2027
85855C-AB-6	STELLANTIS FINANCE US INC		08/03/2022	Various		6,943,260	8,000,000	8,000,000	8,000,000						8,000,000		(1,056,740)	(1,056,740)	145,389	09/15/2031
858912-AG-3	STERICYCLE INC		10/19/2022	Various		6,011,363	7,160,000	7,145,000	7,052,600	92,729	1,001		93,730		7,146,330		(1,134,967)	(1,134,967)	267,505	01/15/2029
86563V-AT-6	SUMITOMO MITSUI TRUST BANK LTD	D	12/27/2022	GOLDMAN, SACHS & CO.		8,942,400	10,000,000	9,987,900	9,990,972		2,394		2,394		9,993,365		(1,050,965)	(1,050,965)	136,208	09/12/2025

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
86614R-AN-7	SUMMIT MATERIALS LLC		06/27/2022	Various		6,999,220	7,750,000	7,982,043	7,934,470		(24,044)		(24,044)		7,910,426		(911,206)	(911,206)	386,672	01/15/2029
86614R-AM-9	SUMMIT MATERIALS LLC/SUMMIT MATERI		07/11/2022	BANK OF AMERICA/MERRILL LYNCH		5,872,088	6,015,000	6,173,937	6,092,806		(17,155)		(17,155)		6,075,651		(203,563)	(203,563)	315,515	03/15/2027
86765L-AU-1	SUNOCO LP		07/18/2022	EXCHANGE		2,014,964	2,000,000	2,015,000	2,014,545		(1,345)		(1,345)		2,013,200		1,764	1,764	67,000	04/30/2030
87105N-AA-8	SWITCH LTD		02/23/2022	BARCLAYS		2,353,063	2,500,000	2,516,250	2,507,500	4,811	(467)		4,344		2,511,844		(158,781)	(158,781)	41,667	09/15/2028
87162W-AC-4	SYNNEX CORP		07/15/2022	EXCHANGE		14,992,734	15,000,000	14,989,500	14,990,859		1,866		1,866		14,992,725		9	9	175,000	08/09/2024
87422V-AE-8	TALEN ENERGY SUPPLY LLC		04/19/2022	CREDIT SUISSE		1,123,750	3,100,000	2,917,424	1,333,000	1,620,289	8,888		1,629,177		2,962,177		(1,838,427)	(1,838,427)	249,550	01/15/2026
87422V-AF-5	TALEN ENERGY SUPPLY LLC		04/06/2022	MORGAN STANLEY		2,350,000	2,500,000	2,430,000	2,212,500	204,975	1,337		206,312		2,418,812		(68,812)	(68,812)	71,997	05/15/2027
87422V-AG-3	TALEN ENERGY SUPPLY LLC		04/08/2022	Various		9,904,829	10,607,000	10,521,010	9,307,643	1,231,081	(463)		1,230,618		10,538,260		(633,431)	(633,431)	517,661	01/15/2028
87612B-BT-8	TARGA RESOURCES PARTNERS LP		02/04/2022	EXCHANGE		3,993,000	3,993,000	3,993,000	3,993,000						3,993,000				88,290	01/15/2032
87724R-AG-7	TAYLOR MORRISON COMMUNITIES INC		06/29/2022	Various		5,237,030	5,399,000	5,155,110	5,176,940		168,766		168,766		5,184,482		52,548	52,548	341,787	07/15/2027
879369-AG-1	TELEFLEX INCORPORATED		05/20/2022	Various		4,371,000	4,700,000	4,889,175	4,835,412		(14,724)		(14,724)		4,820,688		(449,688)	(449,688)	94,810	06/01/2028
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC		10/25/2022	Various		3,233,946	4,330,000	4,241,579	3,991,790		864		864		4,242,553		(1,008,607)	(1,008,607)	173,390	10/15/2031
88033G-DC-1	TENET HEALTHCARE CORPORATION		06/02/2022	BARCLAYS		8,167,000	8,167,000	8,268,250	8,225,715		(14,830)		(14,830)		8,210,885		(43,885)	(43,885)	288,539	09/01/2024
88033G-DJ-6	TENET HEALTHCARE CORPORATION		11/30/2022	Various		2,914,015	3,302,000	3,302,000	3,302,000						3,302,000		(387,985)	(387,985)	236,517	10/01/2028
88033G-DL-1	TENET HEALTHCARE CORPORATION		06/08/2022	BANK OF AMERICA/MERRILL LYNCH		9,087,500	10,000,000	10,000,000	10,000,000						10,000,000		(912,500)	(912,500)	223,125	06/01/2029
88033G-DN-7	TENET HEALTHCARE CORPORATION		11/30/2022	Various		13,077,500	15,500,000	15,500,000	15,500,000						15,500,000		(2,422,500)	(2,422,500)	235,885	01/15/2030
880349-AS-4	TENNECO INC		11/17/2022	Various		1,854,994	1,900,000	1,995,000	1,985,186		(6,413)		(6,413)		1,978,773		(123,779)	(123,779)	194,207	01/15/2029
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC		01/06/2022	GOLDMAN, SACHS & CO.		11,600,956	11,602,000	11,578,912	11,582,693		52		52		11,582,745		18,211	18,211	120,564	03/01/2030
88104L-AC-7	TERRAFORM POWER OPERATING LLC		02/14/2022	BARCLAYS		4,989,688	5,000,000	5,157,500	5,089,847		(10,258)		(10,258)		5,079,589		(89,901)	(89,901)	115,694	01/31/2023
885160-AA-9	THOR INDUSTRIES INC		08/04/2022	JEFFERIES & COMPANY, INC.		2,520,000	3,000,000	2,999,375	2,970,000	29,389	41		29,430		2,999,430		(479,430)	(479,430)	98,000	10/15/2029
87264A-CR-4	T-MOBILE US INC		07/01/2022	Various		24,448,953	24,500,000	24,505,715	24,505,665		(719)		(719)		24,504,946		(55,993)	(55,993)	232,233	03/15/2029
87264A-CD-5	T-MOBILE USA INC		07/05/2022	EXCHANGE		3,105,750	3,075,000	3,105,750	3,102,052		3,698		3,698		3,105,750				74,953	04/15/2029
87264A-CE-3	T-MOBILE USA INC		06/14/2022	BNP CAPITAL MARKETS		2,598,375	3,075,000	3,105,750	3,103,577		(1,600)		(1,600)		3,101,977		(503,602)	(503,602)	72,049	04/15/2031
89055F-AB-9	TOPBUILD CORP		02/09/2022	BANK OF AMERICA/MERRILL LYNCH		2,880,000	3,000,000	3,000,000	3,000,000						3,000,000		(120,000)	(120,000)	44,104	03/15/2029
89055F-AC-7	TOPBUILD CORP		10/19/2022	JEFFERIES & COMPANY, INC.		959,400	1,230,000	1,230,000	1,230,000						1,230,000		(270,600)	(270,600)	9,302	02/15/2032
892330-AB-7	TOYOTA INDUSTRIES CORPORATION	D	05/17/2022	JEFFERIES & COMPANY, INC.		25,597,703	25,513,000	25,513,000	25,513,000						25,513,000		84,703	84,703	557,108	03/16/2023
892330-AD-3	TOYOTA INDUSTRIES CORPORATION	D	03/12/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		474,276											474,276	474,276		03/12/2022
893647-BE-6	TRANSDIGM INC		06/28/2022	Various		14,575,000	15,000,000	15,728,868	15,452,755		(122,004)		(122,004)		15,330,752		(755,752)	(755,752)	729,167	03/15/2026
89400P-AK-9	TRANSURBAN FINANCE COMPANY PTY LTD	D	02/28/2022	BARCLAYS		2,508,049	2,673,000	2,671,289	2,671,477		25		25		2,671,502		(163,453)	(163,453)	30,197	03/16/2031
89680E-AA-7	TRITON WATER HOLDINGS INC		06/08/2022	Various		6,290,620	7,612,000	7,736,580	7,300,669	419,371	(8,442)		410,929		7,711,598		(1,420,978)	(1,420,978)	269,733	04/01/2029
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	D	02/23/2022	BARCLAYS		5,086,292	5,075,000	5,206,250	5,147,016		(3,869)		(3,869)		5,143,148		(56,856)	(56,856)	147,316	08/15/2026
75602B-AA-7	TRUCK HERO INC		11/30/2022	Various		13,153,040	16,624,000	16,835,926	16,598,067	225,692	(27,383)		198,308		16,796,375		(3,643,335)	(3,643,335)	1,132,062	02/01/2029
872882-AE-5	TSMC GLOBAL LTD	D	04/20/2022	Various		2,297,471	2,700,000	2,697,489	2,698,112		151		151		2,698,263		(400,792)	(400,792)	11,363	09/28/2025
87305R-AK-5	TTM TECHNOLOGIES INC		07/05/2022	Various		3,270,375	3,825,000	3,821,875	3,801,094	20,838	183		21,022		3,822,115		(551,740)	(551,740)	126,225	03/01/2029
90353T-AK-6	UBER TECHNOLOGIES INC		02/15/2022	BANK OF AMERICA/MERRILL LYNCH		6,397,750	6,650,000	6,650,000	6,650,000						6,650,000		(252,250)	(252,250)	148,281	08/15/2029
902674-YK-0	UBS AG (LONDON BRANCH)	D	03/09/2022	GOLDMAN, SACHS & CO.		17,230,500	18,000,000	17,992,620	17,993,582		475		475		17,994,057		(763,557)	(763,557)	74,200	08/09/2024
902613-AH-1	UBS GROUP AG	D	03/09/2022	UNION BANK OF SWITZERLAND		4,016,291	4,314,000	4,314,000	4,314,000						4,314,000		(297,709)	(297,709)	37,776	08/10/2027
90351D-AB-3	UBS GROUP FUNDING (JERSEY) LTD	D	03/10/2022	UNION BANK OF SWITZERLAND		4,192,644	4,058,000	4,434,258	4,321,673		(13,727)		(13,727)		4,307,946		(115,302)	(115,302)	79,046	09/24/2025
90352J-AE-3	UBS GROUP FUNDING SWITZERLAND AG	D	03/31/2022	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		417,402											417,402	417,402		08/15/2023
90473L-AA-0	UNIFRAX ESCROW ISSUER CORP		03/24/2022	CANTOR FITZGERALD		3,690,750	3,990,000	3,990,000	3,990,000						3,990,000		(299,250)	(299,250)	103,574	09/30/2028
911163-AA-1	UNITED NATURAL FOODS INC		06/10/2022	Various		7,835,000	8,000,000	8,313,540	8,271,450	9,912	(35,009)		(25,096)		8,246,353		(411,353)	(411,353)	356,250	10/15/2028
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC		06/22/2022	Various		3,546,250	4,300,000	4,300,000	4,300,000						4,300,000		(753,750)	(753,750)	143,031	06/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
913229-AA-8	UNITED WHOLESALE MTGE LLC		05/24/2022	Various		8,345,151	9,775,000	9,762,813	9,591,719	171,261	545		171,806		9,763,525		(1,418,373)	(1,418,373)	293,342	04/15/2029
913903-AV-2	UNIVERSAL HEALTH SERVICES INC		12/30/2022	EXCHANGE		28,072,684	28,228,000	28,050,098	28,055,050		17,601		17,601		28,072,651		33	33	903,884	10/15/2030
913903-AX-8	UNIVERSAL HEALTH SERVICES INC		12/30/2022	EXCHANGE		17,404,489	17,485,000	17,381,587	17,383,739		20,834		20,834		17,404,573		(84)	(84)	389,478	09/01/2026
913903-AY-6	UNIVERSAL HEALTH SERVICES INC		12/30/2022	EXCHANGE		2,799,077	2,800,000	2,781,633	2,781,815		17,241		17,241		2,799,056		21	21	100,170	01/15/2032
914906-AU-6	UNIVISION COMMUNICATIONS INC		06/17/2022	Various		16,555,730	17,000,000	17,186,049	17,141,302		(19,648)		(19,648)		17,121,654		(565,924)	(565,924)	608,564	06/01/2027
914906-AV-4	UNIVISION COMMUNICATIONS INC		06/15/2022	Various		4,074,075	4,765,000	4,773,906	4,772,904		(773)		(773)		4,772,132		(698,057)	(698,057)	134,611	05/01/2029
90290M-AC-5	US FOODS INC		03/02/2022	Various		5,175,000	5,000,000	5,000,000	5,000,000						5,000,000		175,000	175,000	92,014	04/15/2025
90290M-AD-3	US FOODS INC		10/06/2022	Various		11,096,750	12,600,000	12,751,875	12,738,553		(17,260)		(17,260)		12,721,293		(1,624,543)	(1,624,543)	429,558	02/15/2029
90290M-AE-1	US FOODS INC		07/29/2022	BANK MONTREAL / NESBITT BURNS		3,525,469	3,875,000	3,875,000	3,875,000						3,875,000		(349,531)	(349,531)	123,430	06/01/2030
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO		10/31/2022	Various		3,484,700	4,350,000	4,435,125	4,371,051		(20,946)		(20,946)		4,350,105		(865,405)	(865,405)	238,414	11/01/2025
91911X-AW-4	VALEANT PHARMACEUTICALS INTERNATIO		10/13/2022	Various		1,380											1,380	1,380		01/31/2027
92240M-BJ-6	VECTOR GROUP LTD ABS		06/29/2022	CREDIT SUISSE		8,053,800	8,660,000	9,253,800	8,973,925	127,155	(126,086)		1,070		8,974,995		(921,195)	(921,195)	606,200	11/01/2026
92346L-AE-3	VERITAS US INC		03/09/2022	Various		7,570,920	8,015,000	8,265,300	8,190,523		(19,215)		(19,215)		8,171,308		(600,388)	(600,388)	309,259	09/01/2025
92535U-AB-0	VERTIV GROUP CORP		12/05/2022	Various		6,499,500	7,550,000	7,420,125	5,761,480		11,649		11,649		7,431,379		(931,879)	(931,879)	292,422	11/15/2028
92564R-AJ-4	VICI PROPERTIES LP		06/14/2022	OPPENHEIMER & CO., INC.		2,503,240	2,580,000	2,652,628			(1,709)		(1,709)		2,650,919		(147,679)	(147,679)	54,998	02/01/2027
92564R-AE-5	VICI PROPERTIES LP/VICI NOTE CO IN		06/24/2022	BARCLAYS		1,473,339	1,700,000	1,797,750	1,790,903		(8,459)		(8,459)		1,782,444		(309,105)	(309,105)	60,970	08/15/2030
92676X-AF-4	VIKIKNG CRUISES LTD		01/20/2022	WELLS FARGO		1,990,000	2,000,000	2,000,000	2,000,000						2,000,000		(10,000)	(10,000)	61,833	02/15/2029
92682R-AA-0	VIKIKNG CRUISES LTD		06/15/2022	Various		7,811,393	8,900,000	8,956,250	8,888,875	58,376	(4,661)		53,716		8,942,591		(1,131,198)	(1,131,198)	357,309	02/15/2029
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC	D	06/14/2022	STIFEL CAPITAL MARKETS		11,102,250	12,060,000	12,447,990	12,365,758	17,415	(32,271)		(14,856)		12,350,902		(1,248,652)	(1,248,652)	387,393	05/15/2029
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC		05/03/2022	Various		3,475,625	3,500,000	3,714,375	3,605,000	256	(14,055)		(13,798)		3,591,202		(115,577)	(115,577)	127,734	02/15/2027
92858R-AA-8	VMED 02 UK FINANCING I PLC	D	09/15/2022	Various		1,772,300	2,174,000	2,174,000	2,130,520	43,480			43,480		2,174,000		(401,700)	(401,700)	50,328	01/31/2031
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANC	C	06/21/2022	CREDIT AGRICOLE		8,844,750	9,000,000	8,899,200	8,925,731		4,408		4,408		8,930,139		(85,389)	(85,389)	261,250	11/13/2028
928668-BL-5	VOLKSWAGEN GROUP OF AMERICA FINANC	C	07/15/2022	Various		11,436,794	12,800,000	12,777,728	12,782,519		2,390		2,390		12,784,909		(1,348,115)	(1,348,115)	103,547	11/24/2025
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FINANC	C	06/21/2022	BNP CAPITAL MARKETS		4,896,418	5,800,000	5,779,410	5,782,497		1,355		1,355		5,783,852		(887,434)	(887,434)	54,737	11/24/2027
928881-AA-9	VONTIER CORP		01/19/2022	EXCHANGE		17,951,646	17,957,000	17,951,646	17,950,355		73		73		17,950,428		1,219	1,219	96,968	04/01/2026
928881-AC-5	VONTIER CORP		01/19/2022	EXCHANGE		11,790,328	11,880,000	11,790,328	11,793,696		632		632		11,794,329		(4,001)	(4,001)	85,536	04/01/2028
91831A-AC-5	VRX ESCROW CORP		05/16/2022	ASSIGNMENT OF SECURITIES		12,244,755	12,121,000	12,211,720	12,136,609		(14,755)		(14,755)		12,121,854		(854)	(854)	558,891	04/15/2025
93627C-AB-7	WARRIOR MET COAL INC		01/21/2022	JPMORGAN CHASE & CO.		6,656,250	6,250,000	6,208,938	6,209,250		300		300		6,209,550		446,700	446,700	66,992	12/01/2028
95081Q-AN-4	WESCO DISTRIBUTION INC		12/05/2022	Various		9,300,660	9,188,000	10,040,070	9,664,838		(135,735)		(135,735)		9,529,102		(228,442)	(228,442)	299,771	06/15/2025
95081Q-AP-9	WESCO DISTRIBUTION INC		11/04/2022	Various		4,679,553	4,560,000	4,566,160	4,562,636		(3,142)		(3,142)		4,559,494		120,058	120,058	190,779	06/15/2028
96350R-AA-2	WHITE CAP BUYER LLC		11/04/2022	Various		4,950,840	5,927,000	6,019,770	4,763,288		(14,649)		(14,649)		5,987,909		(1,037,069)	(1,037,069)	378,825	10/15/2028
96351C-AA-4	WHITE CAP PARENT LLC		10/24/2022	JEFFERIES & COMPANY, INC.		4,290,000	5,000,000	5,048,890	5,031,029		(14,608)		(14,608)		5,016,421		(726,421)	(726,421)	290,354	03/15/2026
96926J-AE-7	WILLIAM CARTER COMPANY (THE)		02/09/2022	BANK OF AMERICA/MERRILL LYNCH		3,324,650	3,220,000	3,273,850	3,253,183		(1,474)		(1,474)		3,251,709		72,941	72,941	42,307	05/15/2025
92933B-AR-5	WMG ACQUISITION CORP		10/27/2022	BTIG, LLC		391,250	500,000	488,900	478,750	10,312	870		11,183		489,933		(98,683)	(98,683)	3,167	02/15/2031
92933B-AT-1	WMG ACQUISITION CORP		10/26/2022	BTIG, LLC		1,675,000	2,000,000	1,982,900	1,983,088		1,533		1,533		1,984,621		(309,621)	(309,621)	30,625	12/01/2029
98311A-AB-1	WYNDHAM HOTELS & RESORTS INC		06/02/2022	Various		4,015,800	4,000,000	4,055,070	4,052,555		(1,003)		(1,003)		4,051,552		(35,752)	(35,752)	78,750	08/15/2028
983793-AH-3	XPO LOGISTICS INC		11/18/2022	ASSIGNMENT OF SECURITIES		14,400,441	14,000,000	14,344,250	14,207,594		(78,218)		(78,218)		14,129,376		13,139	13,139	882,778	05/01/2025
984851-AG-0	YARA INTERNATIONAL ASA	D	01/06/2022	GOLDMAN, SACHS & CO.		3,054,750	3,000,000	3,000,000	3,000,000						3,000,000		54,750	54,750	9,444	06/04/2030
98919V-AA-3	ZAYO GROUP LLC/ZAYO CAPITAL INC		03/28/2022	GOLDMAN, SACHS & CO.		4,313,411	4,791,000	4,774,995	4,721,118	53,946	683		54,629		4,775,747		(462,336)	(462,336)	111,035	03/01/2027
45256H-AE-8	IF_01-A CMBS		12/01/2022	SCHEDULED REDEMPTION		12,156	12,156	12,114	64,431		(17,222)		(17,222)		12,156					07/25/2031
00900P-AL-9	AIMCO 2018-BA AR CLO		10/07/2022	Various		6,075,000	6,250,000	6,101,313	6,250,000		(147,274)		(147,274)		6,102,726		(27,726)	(27,726)	130,130	01/15/2032
00140L-AA-2	AIMCO 2020-12A X CLO		02/02/2022	BANK OF AMERICA/MERRILL LYNCH		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				7,024	01/17/2032
00900G-AC-9	AIMCO_18-AA CLASS A		10/06/2022	Various		12,404,725	12,700,000	12,441,809	12,700,000		(247,890)		(247,890)		12,452,110		(47,385)	(47,385)	256,144	04/17/2031
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	A	09/15/2022	Various		845,547	845,547	792,766	820,559		24,988		24,988		845,547				16,382	09/15/2024
017154-AL-9	ALLPK 2019-1A AR CLO		10/07/2022	Various		47,861,200	50,000,000	48,004,500			13,414	431,170	(417,756)		48,017,914		(156,714)	(156,714)	653,053	01/20/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03328L-AA-0	ANCHC_4R-R CLO		10/28/2022	Various		30,722	30,722	30,247	30,649		73	62	12		30,722				302	01/28/2031
03765Y-AU-8	APID 2015-23A AR		05/23/2022	Various		29,229,000	30,000,000	29,861,100	30,000,000		18,079		18,079		29,879,179		(650,179)	(650,179)	287,800	04/15/2033
04017E-AG-7	ARES 2014-32RA A2A CLO		10/20/2022	Various		5,808,675	6,150,000	5,830,631	5,959,183		59,951	43,854	16,097		5,843,808		(35,133)	(35,133)	157,742	05/15/2030
04018F-AA-6	ARES 2021-60A A CLO		10/04/2022	Various		4,801,250	5,000,000	4,800,200	5,000,000		(199,035)	71,354	(270,389)		4,800,965		285	285	92,218	07/18/2034
04016Q-AC-0	ARES_45 CLO		10/07/2022	Various		4,687,500	5,000,000	4,674,900	4,974,419		(297,777)		(297,777)		4,676,642		10,858	10,858	151,868	10/15/2030
04966H-AG-1	ATRM_13 CLO		10/05/2022	Various		5,604,000	6,000,000	5,584,860	5,864,745		(278,649)		(278,649)		5,586,096		17,904	17,904	162,186	11/21/2030
05068M-69-5	AUCT PT 2006-6B ABS		12/22/2022	Various		18,703	3,250,000										18,703	18,703		04/10/2026
05069G-30-9	AUCT PT 2006-7B ABS		11/17/2022	DISTRIBUTION		123											123	123		06/08/2026
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		12/01/2022	Various		(17,456)	2,350,000										(17,456)	(17,456)		06/01/2027
05069M-30-6	AUCTION PASS THROUGH TRUST ABS		11/22/2022	DISTRIBUTION		46											46	46		06/08/2026
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS		11/28/2022	DISTRIBUTION		5											5	5		05/29/2027
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		11/17/2022	DISTRIBUTION		16											16	16		08/21/2027
07132A-CC-5	BATLN 2015-8A A1R2 CLO		10/18/2022	SCHEDULED REDEMPTION		126,864	126,864	122,265	123,820		3,044		3,044		126,864				1,235	07/18/2030
087598-AA-6	BETHP 2021-1A A CLO		10/03/2022	Various		45,332,500	47,000,000	45,308,260	47,000,000		77,581		77,581		45,312,779		19,721	19,721	872,627	01/15/2035
11043X-AA-1	BRITISH AIR 19-1 AA PTT	C	12/15/2022	Various		403,325	403,325	370,960	403,325						403,325				5,787	12/15/2032
08179C-AJ-0	BSP_11 CLO		11/18/2022	Various		1,918,000	2,000,000	1,917,860	1,982,698		(63,395)		(63,395)		1,919,302		(1,302)	(1,302)	82,109	04/15/2029
13887P-AM-7	CANYC 2016-1A BR		10/14/2022	Various		2,838,960	3,000,000	2,850,000	2,893,781		18,462	20,788	(2,326)		2,869,050		(30,090)	(30,090)	82,799	07/15/2031
19737L-AA-1	CECLO 2021-31A X CLO		10/20/2022	Various		400,000	400,000	395,467	400,000						400,000				3,799	04/20/2034
14311M-AQ-9	CGMS 2015-3A A2R CLO		02/23/2022	ASSIGNMENT OF SECURITIES		2,000,000	2,000,000	1,984,770	1,986,679		76		76		1,986,755		13,245	13,245	11,584	07/28/2028
14317V-AQ-3	CGMS 2019-4A A11R CLO		10/05/2022	Various		47,940,000	50,000,000	47,958,000			6,551	274,301	(267,750)		47,964,551		(24,551)	(24,551)	663,710	04/15/2035
12550M-AJ-9	CIFC 2015-3A AR CLO		10/19/2022	Various		127,138	127,138	124,944	125,694		1,444	47	1,397		127,138				979	04/19/2029
12551R-AC-2	CIFC 2018-1A B		10/14/2022	Various		3,073,070	3,250,000	3,086,655	3,143,406		24,853	66,400	(41,547)		3,090,305		(17,235)	(17,235)	80,447	04/18/2031
26252Q-AJ-1	DRSLF 2019-68A AR CLO		10/07/2022	Various		19,214,240	20,000,000	19,159,200	19,995,640		53,423	55,139	(1,716)		19,164,659		49,581	49,581	428,548	07/15/2035
262431-AD-1	DRSLF_2017-50A B CLO		10/05/2022	Various		5,257,065	5,500,000	5,183,750	5,288,052		38,685	22,306	16,379		5,264,965		(7,900)	(7,900)	141,724	07/15/2030
29002Y-AA-0	ELM12 2021-5A A CLO		10/06/2022	Various		6,262,750	6,500,000	6,266,325	6,500,000		13,509	33,226	(19,717)		6,267,462		(4,712)	(4,712)	128,492	01/20/2035
33883M-AA-2	FLAT 2020-1A A CLO		05/20/2022	Various		39,152,000	40,000,000	39,865,600	40,000,000		1,925		1,925		39,867,525		(715,525)	(715,525)	333,578	11/20/2033
402562-AA-0	GSM 2021-4A A1 CLO		05/23/2022	Various		43,672,500	45,000,000	44,544,150	45,000,000		16,679		16,679		44,560,829		(888,329)	(888,329)	426,150	07/15/2034
39809A-AA-6	GWOLF 2018-2A A1 CLO		10/07/2022	Various		4,852,600	5,000,000	4,877,650	4,945,016		(65,817)		(65,817)		4,879,199		(26,599)	(26,599)	108,410	10/20/2031
44330G-AE-3	HLM 4A-2014 A2R CLO		10/14/2022	Various		4,021,903	4,250,000	4,050,548	4,156,888		25,479	100,230	(74,751)		4,055,151		(33,248)	(33,248)	107,627	01/28/2030
48661C-AA-0	KAYNE 2020-7A A1		05/18/2022	GOLDMAN, SACHS & CO.		19,525,000	20,000,000	19,853,400	20,000,000		17,905		17,905		19,871,305		(346,305)	(346,305)	179,545	04/17/2033
48661Q-AA-9	KAYNE 2020-9A A1 CLO		10/05/2022	Various		9,778,600	10,000,000	9,755,100	10,000,000		20,942	20,045	897		9,755,992		22,608	22,608	232,941	01/15/2034
540543-AA-3	LOGN1 2021-1A A CLO		10/03/2022	Various		19,270,000	20,000,000	19,297,200	20,000,000		(700,900)		(700,900)		19,299,100		(29,100)	(29,100)	515,975	07/20/2034
55818R-BA-3	MDPK 2014-14A BRR		10/14/2022	Various		3,079,375	3,250,000	3,104,725	3,180,486		(72,038)		(72,038)		3,108,448		(29,073)	(29,073)	89,802	10/22/2030
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		11/23/2022	DISTRIBUTION		55											55	55		05/30/2027
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		11/22/2022	DISTRIBUTION		151											151	151		05/22/2027
631704-AA-1	NCC 2021-1A A1 CLO		10/06/2022	Various		3,778,000	4,000,000	3,791,800	4,000,000		(157,615)	214,076	(371,692)		3,793,267		(15,267)	(15,267)	86,534	08/26/2034
64135D-AA-3	NEUB_47 CLO		10/07/2022	Various		24,895,000	26,000,000	25,019,280			5,058	59,827	(54,769)		25,024,338		(129,338)	(129,338)	472,967	04/14/2035
67591J-AL-6	OCT29 2016-1A AR		05/25/2022	Various		19,500,000	20,000,000	19,812,800	20,000,000		11,041		11,041		19,823,841		(323,841)	(323,841)	180,687	01/24/2033
67110U-AL-3	OHALF 2016-1A AR CLO		05/19/2022	Various		14,712,500	15,000,000	14,944,350	15,000,000		4,249		4,249		14,948,599		(236,099)	(236,099)	142,053	01/20/2033
70015Q-AA-6	PAIA 2021-1A A1A CLO		06/28/2022	Various		9,772,000	10,000,000	9,970,000	10,000,000		2,046		2,046		9,972,046		(200,046)	(200,046)	128,356	01/20/2034
74039F-30-4	PPTT 2006-A GS CLASS B ABS		11/15/2022	Various		75,640	1,500,000										75,640	75,640		08/14/2026
74039G-20-3	PPTT 2006-B BAC CLASS B ABS		11/17/2022	Various		55	28,896										55	55		11/15/2026
75888B-AA-2	REG17 2020-1A A1A CLO		10/05/2022	Various		9,703,125	10,000,000	9,754,200	10,000,000		(243,391)		(243,391)		9,756,609		(53,484)	(53,484)	232,941	10/15/2033
75887V-AE-1	REGT9 2017-1A C CLO		10/07/2022	Various		2,875,500	3,000,000	2,860,620	2,999,984		(138,520)		(138,520)		2,861,465		14,035	14,035	103,601	04/17/2030
77341K-AA-9	ROCKT 2021-1A A1 CLO		05/25/2022	Various		48,450,000	50,000,000	49,467,500	50,000,000		18,552		18,552		49,486,052		(1,036,052)	(1,036,052)	459,039	07/20/2034
83607E-AA-0	SNDPT 2014-1RA A		10/07/2022	Various		17,033,850	17,500,000	17,046,225	17,297,390		(247,205)		(247,205)		17,050,185		(16,335)	(16,335)	370,715	07/18/2031
82670Q-AA-7	SPEAK 2021-9A A1 CLO		05/23/2022	Various		20,380,500	21,000,000	20,739,810	21,000,000		7,417	43,365	(35,948)		20,747,227		(366,727)	(366,727)	233,340	07/21/2034
87167G-AA-8	SYMP 2020-22A A1A CLO		09/30/2022	Various		8,761,500	9,000,000	8,824,320	9,000,000		(603,993)		(603,993)		8,396,007		365,493	365,493	198,632	04/18/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87250R-AA-2	TICP 2020-15A A CLO		05/31/2022	Various		14,745,000	15,000,000	14,919,600	15,000,000						14,929,239		(184,239)	(184,239)	151,654	04/20/2033
89532T-AA-4	TREST 2020-3A A1		10/05/2022	Various		16,515,500	17,000,000	16,615,630	17,000,000		(381,813)		(381,813)		16,618,187		(102,687)	(102,687)	384,343	01/20/2033
92914X-AL-3	VOYA_15-2R CLO		03/18/2022	Various		2,368,574	2,368,574	2,361,964	2,362,428		271		271		2,362,699		5,875	5,875	10,619	07/23/2027
98625U-AY-8	YCLO 2016-1A CR CLO		10/07/2022	Various		3,842,000	4,000,000	3,851,840	3,991,158		(138,325)		(138,325)		3,852,833		(10,833)	(10,833)	137,105	10/22/2029
98625T-AN-5	YCLO_2R CLO		10/05/2022	Various		7,315,756	7,945,000	7,365,412	7,771,078		(404,108)		(404,108)		7,366,970		(51,214)	(51,214)	220,293	01/22/2031
98888B-AN-6	ZAIS 2020-14A A1AR CLO		08/10/2022	Various		7,841,294	8,000,000	7,884,720	8,000,000		6,560		6,560		7,888,621		(47,327)	(47,327)	124,105	04/15/2032
98875J-AS-3	ZAIS 2020-16A A1R CLO		06/13/2022	Various		28,880,300	30,000,000	29,987,100	30,000,000		271		271		29,987,371		(1,107,071)	(1,107,071)	340,782	10/20/2034
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	06/01/2022	Various		1,930,005	2,065,826	2,065,826	1,920,534	66,505	(741)		65,765		2,038,563		(108,558)	(108,558)	52,265	03/31/2024
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	06/01/2022	Various		1,523,228	1,653,003	1,653,003	1,437,847	167,347	2,033		169,380		1,641,962		(118,733)	(118,733)	34,734	03/31/2024
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	06/01/2022	Various		5,235,060	5,826,501	5,826,501	4,998,705	667,671	6,578		674,249		5,793,586		(558,526)	(558,526)	120,632	03/31/2024
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	06/01/2022	Various		7,094,262	7,941,924	7,941,924	6,769,956	942,559	14,032		956,591		7,888,857		(794,596)	(794,596)	162,310	03/31/2024
BAS1B8-VD-3	OCEANA AUS FIXED INCOME TRUST CL A	B	12/17/2022	EXCHANGE		7,506,570	7,506,570	8,064,090	8,171,974	(107,883)			(107,883)		8,064,090	(1,402,950)		(1,402,950)	780,349	01/17/2023
BAS1B8-VM-3	OCEANA AUS FIXED INCOME TRUST CL B	B	12/17/2022	EXCHANGE		1,876,642	1,876,642	2,016,023	2,042,993	(26,971)			(26,971)		2,016,023	(139,380)		(139,380)	235,506	01/17/2023
G3616#-AA-7	PARMALAT SPA (FOOD HOLDINGS) SERIES A1	D	03/22/2022	CANCELLED TRADE		202,241											202,241	202,241		12/30/2005
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC		12/01/2022	SCHEDULED REDEMPTION		600,000	600,000	580,259	581,699		18,301		18,301		600,000				18,427	12/30/2024
81620*-AB-6	SELECT REHABILITATION INC		10/19/2022	EXCHANGE		14,000,000	14,000,000	14,025,758	13,994,432		75,568		75,568		14,000,000				1,698,667	02/29/2024
64015#-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		12/01/2022	SCHEDULED REDEMPTION		33,915	34,647	17,733	19,817	2,905	10,677		13,583		33,400				536	10/01/2041
45256#-AB-8	IMPACT CIL PARENT CMBS		12/11/2022	SCHEDULED REDEMPTION		156,316	156,316	156,314	66,479		3		3		156,316				5,495	10/28/2056
45255#-AD-7	IMPACT COMMUNITY CAPITAL CMBS		12/01/2022	SCHEDULED REDEMPTION		799,935	799,935	798,592	797,325	1,261	1,349		2,610		799,935				1,288	07/25/2031
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,330,736,573	7,670,653,657	7,687,999,084	7,316,450,176	24,495,299	(2,495,228)	1,469,309	20,530,762		7,670,306,258	(1,542,330)	(345,530,668)	(347,072,998)	179,263,820	XXX
064058-AH-3	BANK OF NEW YORK MELLON CORP/THE		02/17/2022	BANK OF AMERICA/MERRILL LYNCH		9,303,750	9,000,000	9,000,000	9,000,000						9,000,000		303,750	303,750	178,600	12/31/2049
064058-AJ-9	BANK OF NEW YORK MELLON CORP/THE		02/01/2022	Various		7,019,318	7,000,000	7,000,000	7,000,000						7,000,000		19,318	19,318	30,720	12/31/2049
14040H-CF-0	CAPITAL ONE FINANCIAL CORPORATION		02/16/2022	Various		8,339,660	8,800,000	8,797,000	8,797,001		8		8		8,797,009		(457,349)	(457,349)	68,778	12/31/2049
808513-BJ-3	CHARLES SCHWAB CORPORATION (THE)		02/17/2022	Various		13,775,000	15,000,000	15,000,000	15,000,000						15,000,000		(1,225,000)	(1,225,000)	130,556	12/31/2049
125896-BV-1	CMS ENERGY CORPORATION		03/01/2022	Various		3,640,000	4,000,000	4,000,000	4,000,000						4,000,000		(360,000)	(360,000)	33,750	12/01/2050
25746U-DM-8	DOMINION ENERGY INC		02/17/2022	RBC DOMINION SECURITIES		6,757,625	7,000,000	7,000,000	7,000,000						7,000,000		(242,375)	(242,375)	59,378	12/31/2049
29273V-AH-3	ENERGY TRANSFER LP		11/07/2022	Various		9,220,450	11,000,000	9,020,000	9,556,910	1,444,663	(1,181)		1,443,482		11,000,392		(1,779,942)	(1,779,942)	749,261	12/31/2049
316773-DB-3	FIFTH THIRD BANCORP		02/16/2022	DEUTSCHE BANK AG		5,050,000	5,000,000	5,000,000	5,000,000						5,000,000		50,000	50,000	86,250	12/31/2049
446150-AV-6	HUNTINGTON BANCSHARES INC		02/18/2022	RBC DOMINION SECURITIES		9,947,500	10,000,000	10,000,000	10,000,000						10,000,000		(52,500)	(52,500)	157,604	12/31/2049
48128B-AN-1	JPMORGAN CHASE & CO		02/16/2022	Various		2,860,000	3,000,000	3,000,000	3,000,000						3,000,000		(140,000)	(140,000)	20,379	12/31/2049
59156R-CA-4	METLIFE INC		01/31/2022	Various		9,823,125	9,750,000	9,750,000	9,750,000						9,750,000		73,125	73,125	142,851	12/31/2049
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC (		02/16/2022	Various		8,287,500	9,000,000	9,000,000	9,000,000						9,000,000		(712,500)	(712,500)	49,583	12/31/2049
744320-BH-4	PRUDENTIAL FINANCIAL INC		02/08/2022	CREDIT SUISSE		4,825,000	5,000,000	5,000,000	5,000,000						5,000,000		(175,000)	(175,000)	66,292	10/01/2050
816851-BK-4	SEMPRA ENERGY		02/25/2022	Various		12,180,000	12,000,000	12,000,000	12,000,000						12,000,000		180,000	180,000	212,063	12/31/2049
89832Q-AF-6	TRUIST FINANCIAL CORP		02/18/2022	RBC DOMINION SECURITIES		10,475,000	10,000,000	10,000,000	10,000,000						10,000,000		475,000	475,000	242,958	12/31/2049
949746-TD-3	WELLS FARGO & COMPANY		02/16/2022	Various		13,418,920	14,000,000	14,000,000	14,000,000						14,000,000		(581,080)	(581,080)	90,719	12/31/2049
808513-BK-0	CHARLES SCHWAB CORPORATION (THE)		02/01/2022	CREDIT SUISSE		4,956,250	5,000,000	5,000,000	5,000,000						5,000,000		(43,750)	(43,750)	34,444	01/01/9999
25746U-DD-8	DOMINION ENERGY INC		02/18/2022	BARCLAYS		4,925,000	5,000,000	5,000,000	5,000,000						5,000,000		(75,000)	(75,000)	43,917	01/01/9999
48128B-AG-6	JPMORGAN CHASE & CO		02/01/2022	BANK OF AMERICA/MERRILL LYNCH		9,962,503	10,000,000	10,000,000	10,000,000						10,000,000		(37,498)	(37,498)	231,704	01/01/9999
23311P-AA-8	DCP MIDSTREAM PARTNERS		06/22/2022	STIFEL CAPITAL MARKETS		6,456,075	7,295,000	7,240,937	7,199,069	43,444	277		43,722		7,242,790		(786,715)	(786,715)	282,453	12/31/2049
05565A-HN-6	BNP PARIBAS SA	D	02/17/2022	DEUTSCHE BANK AG		1,108,745	1,061,000	1,157,816	1,129,049		(4,146)		(4,146)		1,124,903		(16,158)	(16,158)	28,702	12/31/2049
05565A-SK-0	BNP PARIBAS SA	D	01/28/2022	BNP CAPITAL MARKETS		6,746,250	7,000,000	7,000,000	7,000,000						7,000,000		(253,750)	(253,750)	140,292	12/31/2049
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP		02/17/2022	MORGAN STANLEY		2,607,500	2,800,000	2,801,000	2,800,995		(29)		(29)		2,800,965		(193,465)	(193,465)	16,275	12/31/2049
53079E-BL-7	LIBERTY MUTUAL GROUP INC		02/16/2022	BNP CAPITAL MARKETS		6,640,000	8,000,000	8,000,000	7,520,000	480,000			480,000		8,000,000		(1,360,000)	(1,360,000)	188,244	02/01/2061
53079E-BM-5	LIBERTY MUTUAL GROUP INC		02/16/2022	BNP CAPITAL MARKETS		4,825,000	5,000,000	5,000,000	4,987,500	12,500			12,500		5,000,000		(175,000)	(175,000)	104,271	12/31/2049
65559C-AD-3	NORDEA BANK ABP	D	01/28/2022	GOLDMAN, SACHS & CO.		5,989,500	6,600,000	6,600,000	6,600,000						6,600,000		(610,500)	(610,500)	103,125	12/31/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
853254-CD-0	STANDARD CHARTERED PLC	D	02/28/2022	BNP CAPITAL MARKETS		1,787,500	2,000,000	2,000,000	1,925,000	75,000			75,000		2,000,000		(212,500)	(212,500)	46,106	12/31/2049
1309999999. Subtotal - Bonds - Hybrid Securities						190,927,171	199,306,000	197,366,753	197,265,524	2,055,607	(5,071)		2,050,535		199,316,060		(8,388,889)	(8,388,889)	3,539,275	XXX
46434V-40-7	ISHARES -5 YEAR HIGH YIELD CORPORA		02/18/2022	BANK OF AMERICA/MERRILL LYNCH	0.000	37,469,209		39,516,797	38,505,000	1,011,797			1,011,797		39,516,797		(2,047,588)	(2,047,588)	148,747	
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		12/01/2022	Various	0.000	17,602,075		18,223,014							18,223,014		(620,939)	(620,939)	84,411	
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		12/20/2022	Various	0.000	4,512,721		4,611,577							4,611,577		(98,857)	(98,857)	3,172	
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR		11/30/2022	Various	0.000	226,504,774		232,702,866	188,701,661	1,255,380			1,255,380		232,702,866		(6,198,092)	(6,198,092)	315,492	
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		12/01/2022	Various	0.000	13,293,494		15,537,962	8,252,340	173,695			173,695		15,537,962		(2,244,468)	(2,244,468)	277,967	
1619999999. Subtotal - Bonds - SVO Identified Funds						299,382,273		310,592,217	235,459,001	2,440,872			2,440,872		310,592,217		(11,209,944)	(11,209,944)	829,789	XXX
BAS0X0-WE-5	AEP I HOLDCO LLC LOAN		03/31/2022	DIRECT								(67,041)	67,041							03/27/2025
06646#-AD-5	BANKRUPTCY MGMT SOLUTION TLB		12/30/2022	SCHEDULED REDEMPTION		62,500	62,500	62,438	62,135	365			365		62,500				510	02/28/2025
30233P-AB-6	EYECARE PARTNERS LLC TL		06/07/2022	Various		6,250,673	6,542,947	6,499,064	1,144,513	6,396	5,341,623		5,348,019		6,500,485		(249,811)	(249,811)	105,147	02/18/2027
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN TL		03/31/2022	SCHEDULED REDEMPTION		220,110	220,110	219,628	219,213	416	481		896		220,110				3,027	11/10/2023
35645@-AC-9	FREEDOM SCIENTIFIC INCR TL		03/31/2022	SCHEDULED REDEMPTION		66,145	66,145	65,997	65,876	121	148		269		66,145				910	11/10/2023
45674@-AA-6	INFOBASE HOLDINGS INC TERM LOAN		06/29/2022	SCHEDULED REDEMPTION		10,611,552	10,611,552	10,578,823	2,772,292		7,839,260		7,839,260		10,611,552				397,540	12/20/2022
L5137L-AF-2	INTELSAT JACKSON HOLD SA TLB-3	D	02/01/2022	Various		4,384,859	4,400,000	4,401,518	4,387,152	14,362	(1,514)		12,848		4,400,000		(15,141)	(15,141)	31,801	11/27/2023
L6232U-AN-7	MALLINCKRODT INTL FINANCE TL		08/05/2022	Various		(3,251)												(3,251)		09/30/2027
58401D-AC-8	MED PARENTCO LP TERM LOAN		09/02/2022	Various		4,351,536	4,544,519	4,495,178	486,264		4,009,375		4,009,375		4,495,640		(144,104)	(144,104)	72,064	08/31/2026
63689E-AR-6	NATIONAL MENTOR HOLDING INC TL		07/07/2022	Various		5,752,707	6,474,897	6,462,642	498,628	3,966	5,959,938		5,963,904		6,462,532		(709,825)	(709,825)	107,190	03/02/2028
63689E-AS-4	NATIONAL MENTOR HOLDINGS DDTL		05/19/2022	Various															4,919	03/02/2028
64746P-AC-3	NEW MILANI GROUP TL		12/30/2022	SCHEDULED REDEMPTION		81,250	81,250	80,885	43,163	5,352	32,735		38,087		81,250				2,031	06/06/2024
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		12/30/2022	SCHEDULED REDEMPTION		540,093	540,093	526,918	129,757	1,788	408,548		410,336		540,093				23,988	06/07/2024
70323K-AE-8	PATHWAY VET ALLIANCE 2021 TL		05/11/2022	Various		4,280,350	4,345,419	4,318,557	223,449		4,077,104		4,077,104		4,318,733		(38,383)	(38,383)	52,077	03/31/2027
87294#-AA-6	TDBBS LLC TERM LOAN		12/30/2022	SCHEDULED REDEMPTION		586,309	586,309	580,445	461,644		198,270		198,270		586,309				11,541	12/31/2024
88166@-AC-7	TEX-TECH INDUSTRIES AMEND INCR TL		09/30/2022	SCHEDULED REDEMPTION		194,840	194,840	193,577	193,507		1,333		1,333		194,840				2,892	08/24/2023
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		09/30/2022	SCHEDULED REDEMPTION		159,686	159,686	158,319	158,238		1,449		1,449		159,686				3,551	08/24/2023
88166@-AB-9	TEX-TECH INDUSTRIES REVOLVER		11/18/2022	SCHEDULED REDEMPTION		789,969	789,969	787,536	559,752	26,189	5,050		31,239		789,969				12,761	08/24/2023
87261S-AE-9	TMS INTERNATIONAL CORP TLB3		12/30/2022	SCHEDULED REDEMPTION		23,750	23,750	23,672	3,722		20,028		20,028		23,750				64	08/14/2024
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB		12/30/2022	Various		1,098,139	1,106,725	1,097,806	1,080,748		65		66		1,098,114		26	26	5,229	08/14/2024
91116K-AB-1	UNITED NATURAL FOODS INITIAL TL		11/08/2022	Various		3,118,026	3,167,545	3,136,065	36,155		2,485,650		2,485,650		3,141,062		(23,035)	(23,035)	9,404	10/18/2025
C6901L-AH-0	1011778 B.C. Unlimited Liability	A	12/30/2022	Various		6,940,090	7,106,495	7,079,705	3,769,477	42,823	3,268,162		3,310,985		7,080,462		(140,372)	(140,372)	11,709	11/19/2026
00076V-AY-6	ABG INTERMEDIATE 2ND LIEN TL		01/05/2022	Various		334,116	333,400	330,900	330,902		3		3		330,905		3,212	3,212	482	12/20/2029
00076V-AZ-3	ABG INTERMEDIATE HLDGS TLB1		04/07/2022	Various		(2,862)											(2,862)	(2,862)		12/21/2028
04747L-AJ-2	ACCELERATED HEALTH SYSTEMS LLC TLB		02/15/2022	Various		332,959	332,959	331,983	330,462	1,501	996		2,497		332,959				1,600	10/31/2025
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		12/30/2022	SCHEDULED REDEMPTION		30,886	30,886	30,506	29,759	877	30,132		31,010		30,886				565	11/17/2023
00488P-AP-0	ACRISURE LLC 2021-2 ADD TL		05/24/2022	Various		1,443,891	1,500,000	1,488,872	1,488,877		746		746		1,489,623		(45,732)	(45,732)	28,747	02/15/2027
00488P-AL-9	ACRISURE LLC 220 TL		03/22/2022	Various		2,194,276	2,259,229	2,251,143	2,230,989	20,137	308		20,445		2,251,434		(57,158)	(57,158)	17,760	02/15/2027
00510D-AB-0	ACURIS FINANCE US INITIAL TL		06/22/2022	Various		4,947,349	5,078,125	5,121,980	168,708		4,952,870		4,952,870		5,121,579		(174,230)	(174,230)	96,899	02/16/2028
00687M-AC-5	ADIENT US LLC TLB		06/21/2022	Various		7,609,654	7,960,000	7,953,675	678,580		7,258,832		7,258,832		7,953,749		(344,095)	(344,095)	144,870	04/10/2028
00709L-AJ-6	ADMI (ASPEN DENTAL) AMEND 5 TL		12/31/2022	Various		(2,370)											(2,370)	(2,370)		12/23/2027
00709L-AH-0	ADMI CORP (AKA ASPEN DENTAL) TL		05/25/2022	Various		4,352,618	4,466,250	4,455,638	221,249		4,210,857		4,210,857		4,455,710		(103,092)	(103,092)	57,028	12/23/2027
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS INC		01/25/2022	Various		211,163	211,983	212,160	212,159		(2)		(2)		212,157		(995)	(995)	769	07/31/2026
00766W-AV-5	AECOM TECHNOLOGIES TLB		03/10/2022	Various		9,455,296	9,452,500	9,412,849	4,948,871		4,462,847		4,462,847		9,411,718		43,578	43,578	18,506	04/09/2028
00912Y-AL-6	AIR METHODS CORP TERM LOAN B		12/30/2022	Various		2,781,549	3,070,454	8,636,875			(5,636,436)		(5,636,436)		2,933,729		(152,180)	(152,180)	15,182	04/22/2024
00162D-AB-1	AL GCX HOLDINGS LLC TERM LOAN B		10/07/2022	Various		311	2,500	2,488			8,448		8,448		2,500		(2,189)	(2,189)		05/17/2029
01608U-AE-7	ALI GROUP S.R.L. TL B		12/30/2022	SCHEDULED REDEMPTION		635,556	635,556	629,200			6,356		6,356		635,556				7,089	07/30/2029
01642P-BB-1	ALIXPARTNERS LLP		06/03/2022	Various		4,329,948	4,466,250	4,473,498	466,649	1,161	3,978,362		3,979,522		4,473,470		(143,522)	(143,522)	63,685	02/04/2028
01957T-AH-0	ALLIED UNIVERSAL HOLDCO USDOL TL		06/06/2022	Various		7,225,060	7,693,099	7,699,394	558,669	103	7,099,434		7,099,537		7,699,363		(474,303)	(474,303)	139,003	05/12/2028
46124C-AJ-6	ALTERRA MOUNTAIN (INTRAWEST)TLB2		12/30/2022	Various		1,972,530	2,049,530	2,040,261			2,040,507		2,040,507		2,040,507		(67,977)	(67,977)	8,629	08/17/2028

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
02376C-BA-2	AMERICAN AIRLINES 2017 CLASS B TL		12/19/2022	Various		1,273,196	1,273,196	1,225,264	272,861		1,000,335		1,000,335		1,273,196				45,738	12/14/2023
02474R-AH-6	AMERICAN BUILDERS & CONTRACTORS		12/30/2022	Various		6,885,563	7,069,241	7,055,499	242,542	947	6,812,324		6,813,271		7,055,813		(170,250)	(170,250)	11,822	01/15/2027
03275U-AB-1	ANASTASIA BEVERLY HILLS LLC TLB		12/30/2022	Various		2,498,762	3,026,243	4,769,873	(133,716)	9,112	(548,162)		(539,051)		1,860,305		638,457	638,457	33,921	08/11/2025
00124T-AS-6	AP GAMING I LLC AKA AGS LLC TL		02/15/2022	Various		985,000	985,000	966,711	483,051		501,949		501,949		985,000				55,076	02/15/2024
00124T-AR-8	AP GAMING I LLC AKA AGS LLC TLB		02/15/2022	Various		7,633,005	7,753,470	7,630,575	267,128	226	7,350,127		7,350,353		7,632,853		152	152	44,582	02/15/2024
00185N-AE-6	AP GAMING I LLC TLB		12/30/2022	Various		4,790,651	5,020,651	4,942,646			80,882		80,882		4,945,993		(155,342)	(155,342)	80,272	02/15/2029
03827F-AX-9	APPLIED SYSTEMS INC TLB		07/11/2022	Various		3,283,113	3,401,406	3,391,310	493,737	494	2,897,328		2,897,822		3,391,560		(108,446)	(108,446)	93,413	09/19/2024
03852J-AS-0	ARAMARK SERVICES INC TLB		06/03/2022	JPMORGAN CHASE & CO.		2,910,000	3,000,000	2,988,205	871,377	4,363	2,112,481		2,116,843		2,988,221		(78,221)	(78,221)	6,831	04/06/2028
03952H-AD-6	ARCHES BUYER INC (AKA ANCESTRY) TL		06/15/2022	Various		5,204,553	5,440,038	5,422,664	936,884		4,450,188		4,450,188		5,422,793		(218,240)	(218,240)	76,806	12/06/2027
04044P-AH-7	ARISTOCRAT LEISURE LTD TLB	D	02/11/2022	SCHEDULED REDEMPTION		394,000	394,000	387,792	387,787		6,213		6,213		394,000				2,183	10/19/2024
04270Y-AB-6	ARRAY TECHNOLOGIES INC TLB		08/08/2022	Various		456,437	497,266	476,333	203,374		274,022		274,022		477,396		(20,959)	(20,959)	14,613	10/14/2027
73937U-AK-4	ARTERA SERVICES LLC INCREMENTAL		11/02/2022	Various		1,225,666	1,492,500	1,484,589	1,442,128	40,346	2,441		42,787		1,484,915		(259,249)	(259,249)	140	03/06/2025
04538F-AD-1	ASPLUNDH TREE EXPERT LLC AMEND TL		12/30/2022	Various		2,009,752	2,059,859	2,058,834	966,767	157	1,092,038		1,092,195		2,058,962		(49,211)	(49,211)	2,741	09/07/2027
04621H-AN-3	ASSUREDPARTNERS CAPITAL INC		06/13/2022	Various		4,217,216	4,434,685	4,437,481	446,141	2,944	3,948,867		3,951,810		4,437,454		(220,239)	(220,239)	92,255	02/12/2027
04686R-AB-9	ATHENAHEALTH INC. TERM LOAN B		05/24/2022	Various		1,340									1,340		1,340			02/15/2029
04765B-AJ-1	ATKORE INTERNATIONAL ITL		06/07/2022	JPMORGAN CHASE & CO.		1,960,000	2,000,000	1,990,667	463,939		1,526,755		1,526,755		1,990,694		(30,694)	(30,694)	4,383	05/26/2028
75466D-8F-0	AURIS LUXCO (AKA SIVANTOS GROUP) T	D	06/10/2022	Various		5,395,172	5,896,479	5,855,872	525,019	4,191	5,327,715		5,331,906		5,856,925		(461,753)	(461,753)	94,200	02/27/2026
05278H-AB-2	AUTOKINITON US HOLDINGS INC TLB		12/30/2022	Various		1,939,887	2,029,887	2,016,198	503,871		1,512,587		1,512,587		2,016,458		(76,572)	(76,572)	9,522	04/06/2028
05549D-AK-4	AVEANNA HEALTHCARE LLC DD TL		11/16/2022	Various		(123)											(123)	(123)		07/17/2028
05549D-AJ-7	AVEANNA HEALTHCARE LLC TLB		07/22/2022	Various		2,643,854	2,852,756	3,239,698	421,950		(419,283)		(419,283)		2,819,071		(175,218)	(175,218)	555	07/17/2028
05400K-AH-3	Avolon TLB Borrower 1 (US) LLC T		08/29/2022	Various		(66,690)											(66,690)	(66,690)		12/01/2027
05400K-AG-5	AVOLON TLB BORROWER 1 (US) LLC TLB		07/29/2022	Various		(4,742)											(4,742)	(4,742)		12/01/2027
05459*-AA-3	AXIA ACQ HLDG (AMES) TL		10/01/2022	LBC-P CREDIT FUND, L.P.																09/15/2022
F6456U-AB-9	BANIJAY GROUP S.A.S TL	D	12/30/2022	SCHEDULED REDEMPTION		60,150	60,150	59,975			60,150		60,150		60,150				204	03/01/2025
C0787F-AB-8	BAUSCH & LOMB INCORPORATED TL		12/30/2022	SCHEDULED REDEMPTION		10,000	10,000	9,875			125		125		10,000				25	05/10/2027
C9413P-AZ-6	BAUSCH HEALTH (VALEANT) INIT TL		02/16/2022	Various		6,138,792	6,146,828	6,156,447	6,113,972	42,723	(380)		42,342		6,156,314		(17,523)	(17,523)	24,914	06/02/2025
C9413P-BB-8	Bausch Health Companies Inc. (fk		05/10/2022	Various		6,121,100	6,121,100	6,069,076	346,808		5,742,962		5,742,962		6,121,100				66,619	11/27/2025
07368R-AF-8	BEACON ROOFING SUPPLY 2028 TL		12/30/2022	Various		5,909,953	6,074,314	6,055,074	147,098	878	5,907,555		5,908,433		6,055,531		(145,578)	(145,578)	20,772	05/19/2028
08078U-AD-5	BELRON FIN 1ST INCRE LOAN		02/16/2022	Various		4,786,230	4,815,357	4,820,558	3,321,434	24,019	1,463,788		1,487,807		4,820,411		(34,181)	(34,181)	21,876	11/13/2025
08078U-AF-0	Belron Finance US LLC Term Loan		12/30/2022	Various		5,006,349	5,093,849	4,986,565	368,732		4,619,816		4,619,816		4,988,548		17,800	17,800	33,771	04/13/2028
08078U-AE-3	BELRON FINANCE US LLC TL B		02/16/2022	Various		2,331,712	2,343,586	2,332,268	356,980	1,486	1,965,066		1,966,553		2,332,370		(658)	(658)	17,611	10/30/2026
08579J-BG-6	BERRY GLOBAL INC (FKA BERRY PL) TL		06/15/2022	Various		6,924,288	7,033,559	7,022,751	1,938,397	9,806	5,074,567		5,084,373		7,022,770		(98,482)	(98,482)	83,359	07/01/2026
09179F-AU-6	BJS WHOLESALE CLUB INC		12/20/2022	Various		5,035,348	5,054,098	5,061,769	498,755	634	4,558,809		4,559,443		5,058,198		(22,850)	(22,850)	8,865	02/03/2024
10330J-AU-2	BOYD GAMING REFI TERM B LOANS		03/02/2022	Various		24,482,937	24,482,937	24,464,369	209,356	341	24,273,239		24,273,581		24,482,937				110,601	09/15/2023
10801X-AH-0	BRIGHTVIEW LANDSCAPES LLC TL		12/30/2022	SCHEDULED REDEMPTION		2,376	2,376	2,373			3		3		2,376				19	04/20/2029
10801X-AG-2	BRIGHTVIEW LANDSCAPES LLC TLB		04/22/2022	Various		475,789	476,392	475,776	473,615	2,119	55		2,173		475,788				4,049	08/15/2025
11284E-AM-5	BROOKFIELD WEC HOLDINGS INC TL		06/02/2022	Various		6,472,633	6,721,770	6,714,404	434,918	2,682	6,230,793		6,233,475		6,714,481		(241,848)	(241,848)	74,006	08/01/2025
11565H-AB-2	BROWN GROUP HOLDINGS LLC INITIA		06/07/2022	Various		(557)											(557)	(557)		06/07/2028
11823L-AK-1	BUCKEYE PARTNERS LP 2021 B1 TL		12/30/2022	SCHEDULED REDEMPTION		79,862	79,862	79,917			79,862		79,862		79,862				274	11/01/2026
12685L-AG-5	CABLE ONE INC TL B4		12/30/2022	Various		9,954,941	10,037,091	10,000,292	2,975,996		7,024,183		7,024,183		10,000,178		(45,238)	(45,238)	26,936	05/03/2028
12687H-AB-3	CABLEVISION LIGHTPATH LLC TLB		03/04/2022	Various		784,021	792,000	787,718	296,607		491,146		491,146		787,753		(3,731)	(3,731)	6,508	11/30/2027
12769L-AD-1	CAESARS RESORT COLLECTION LLC TL		12/30/2022	Various		2,168,158	2,168,911	2,169,516			862,684		862,684		2,168,911		(753)	(753)	10,495	07/21/2025
12769L-AB-5	CAESARS RESORT COLLECTION TLB		12/30/2022	SCHEDULED REDEMPTION		1,729,705	1,729,705	1,721,397	230,193	1,108	1,498,405		1,499,513		1,729,705				8,944	12/23/2024
13134M-BQ-5	CALPINE CONSTRUCTION FINANCE TLB9		06/09/2022	Various		3,837,833	3,901,810	3,888,008	3,854,871	32,827	340		33,167		3,888,038		(50,205)	(50,205)	6,147	04/05/2026
13134M-BT-9	CALPINE CORP		03/04/2022	Various		3,058,945	3,093,750	3,059,856			3,059,915		3,059,915		3,059,915		(970)	(970)	14,165	12/16/2027
L2000A-AD-2	CAMELOT U.S. ACQUISITION 1 CO TLB		10/31/2022	SCHEDULED REDEMPTION		126,984	126,984	126,535	28,103		98,881		98,881		126,984				656	10/31/2026
L2000A-AC-4	CAMELOT U.S. ACQUISITION 1 CO. TL		10/31/2022	Various		2,381,580	2,472,647	2,468,710			2,470,156		2,470,156		2,470,156		(88,576)	(88,576)	4,513	10/30/2026
14852D-AC-5	CASTLE US HOLDING CORPORATION (U		06/09/2022	Various		3,536,819	3,957,161	3,945,338	470,225	3,232	3,447,271		3,450,503		3,945,396		(408,577)	(408,577)	71,684	01/29/2027

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
14880B-AH-4	CATALENT PHARMA SOLUTIONS INC TLB		12/30/2022	SCHEDULED REDEMPTION		70,050	70,050	70,094					70,050		70,050				170	02/22/2028
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC TL B		12/30/2022	Various		2,973,694	3,072,444	3,065,355	748,333				2,317,290		3,065,623		(91,930)	(91,930)	21,400	09/17/2028
12510E-AC-1	CCI BUYER INC TL		12/30/2022	Various		9,583,420	10,059,242	10,083,167	932,315				9,162,449		10,081,366		(497,946)	(497,946)	135,341	12/17/2027
15643X-AC-2	CENTURI GROUP INC TLB		09/30/2022	SCHEDULED REDEMPTION		94,836	94,836	93,934	43,249				51,587		94,836				450	08/27/2028
15669G-AH-7	CENTURYLINK INC TERM LOAN B		06/03/2022	Various		4,928,172	5,145,000	5,140,382	1,175,835	13,921			3,906,584		5,140,413		(212,241)	(212,241)	41,958	03/15/2027
15963C-AC-0	CHARIOT BUYER ITL		12/30/2022	Various		3,887,930	4,044,925	4,024,825	498,492				3,496,896		4,025,426		(137,496)	(137,496)	43,561	11/03/2028
16117L-BW-8	Charter Communications Operating		12/30/2022	SCHEDULED REDEMPTION		30,612	30,612	29,991	4,980				25,632		30,612				95	04/30/2025
16117L-BX-6	CHARTER COMMUNICATIONS TLB2		12/30/2022	Various		2,935,112	3,026,147	3,016,972	955,571				2,061,482		3,017,054		(81,942)	(81,942)	4,979	02/01/2027
16308T-AD-3	CHEFS WAREHOUSE INC THE 2020 TL		08/23/2022	Various		3,788,887	3,874,495	3,786,589	364,275				3,416,471		3,788,817		70	70	159,158	06/22/2025
16308T-AE-1	CHEFS WAREHOUSE INC THE 2022 TL		12/30/2022	SCHEDULED REDEMPTION		9,637	9,637	9,423	214				214		9,637					08/23/2029
17148P-AF-8	Churchill Downs Incorporated TLB		06/08/2022	Various		947,691	992,500	990,410	(5,215)				990,422		990,422		(42,731)	(42,731)	10,394	03/17/2028
17187M-AS-9	CINCINNATI BELL INC TLB2		12/30/2022	Various		13,867	13,913	13,889	4,975				3,578		13,913		(46)	(46)	180	11/22/2028
17273L-AM-9	CIRCOR INTERNATIONAL INC TERM		11/18/2022	Various		1,525,387	1,586,120	1,571,777	172,922				172,922		1,551,806		(26,419)	(26,419)	13,361	12/20/2028
17288Y-AD-4	CITADEL SECURITIES LP TL B		10/31/2022	Various		2,012,445	2,069,774	2,066,571	640,603	3,806			1,424,917		2,066,857		(54,412)	(54,412)	5,676	02/02/2028
C8000C-AG-8	CLARIOS GLOBAL LP AMENDMENT 1 TL		06/28/2022	Various		5,176,376	5,375,000	5,347,965	(7,218)				5,348,712		5,348,712		(172,335)	(172,335)	87,411	04/30/2026
18143E-AF-6	CLARK EQUIPMENT COMPANY TL		04/20/2022	Various		6,911,986	6,947,500	6,920,831	2,004,138				4,935,832		6,939,970		(27,984)	(27,984)	50,519	05/18/2024
18143E-AK-5	CLARK EQUIPMENT COMPANY TLB		12/30/2022	Various		7,489	7,500	7,388	113				113		7,500		(11)	(11)	88	04/20/2029
18449E-AF-7	CLEAN HARBORS INC ITLB		12/30/2022	Various		4,992,406	5,042,406	5,019,261					5,019,509		5,019,509		(27,103)	(27,103)	10,252	09/21/2028
18948T-AB-9	CLUBCORP HOLDINGS INC TLB		12/30/2022	Various		1,916,808	2,041,939	1,998,205	8,870	102			1,973,248		1,973,350		(85,265)	(85,265)	19,234	09/18/2024
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS TL		06/09/2022	Various		(1,009)									2,002,073		(1,009)	(1,009)		04/13/2029
20337E-AQ-4	COMMSCOPE INC TLB		06/08/2022	Various		8,072,281	8,443,432	8,459,654	1,548,607	20,773			6,796,522		8,459,479		(387,198)	(387,198)	85,675	04/06/2026
L20000-AD-6	CONNECT FINCO SARL AKA INMARSAL TL	D	08/03/2022	Various		692,454	736,875	724,279	240,931				483,450		724,381		(31,928)	(31,928)	20,339	12/11/2026
20903E-BB-0	CONSOLIDATED COMMUNICATIONS TLB1		06/10/2022	Various		3,537,182	4,000,000	4,029,008	422,848				3,606,029		4,028,877		(491,695)	(491,695)	5,097	10/02/2027
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB		09/30/2022	SCHEDULED REDEMPTION		30,480	30,480	30,273	28,677	661			1,142		30,480				551	10/17/2025
40416V-AE-5	CORE & MAIN LP TLB		10/28/2022	SCHEDULED REDEMPTION		8,444	8,444	8,415	8,384	30			30		8,444				74	07/27/2028
72431H-AD-2	CORNERSTONE BUILDING BRANDS TLB		12/30/2022	Various		1,772,225	2,092,225	2,076,408	499,478	28			1,577,403		2,076,910		(304,685)	(304,685)	8,556	04/12/2028
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB		07/27/2022	Various		3,713,122	3,956,941	3,947,056	489,159	642			3,457,326		3,947,127		(234,005)	(234,005)	119,215	06/26/2026
64072U-AH-5	CSC HOLDINGS 2018 INCRE TL		06/09/2022	Various		1,395,321	1,473,485	1,431,449	1,095,261				337,119		1,432,380		(37,060)	(37,060)	18,685	01/15/2026
64072U-AE-2	CSC HOLDINGS MARCH 2017 REFI TL		06/02/2022	Various		18,910,999	19,630,032	19,499,630	3,713,019	26,281			15,762,127		19,501,428		(590,429)	(590,429)	138,157	07/17/2025
23343F-AB-0	DA VINCI PURCHASER CORP		07/22/2022	Various		1,182,452	1,231,250	1,232,119	490,621	12			741,452		1,232,086		(49,634)	(49,634)	17,238	01/08/2027
23308U-AG-9	DCG ACQUISITION CORP TL		03/23/2022	Various		3,042,223	3,112,448	3,098,302	142,311	76			2,946,442		3,098,512		(56,289)	(56,289)	33,558	09/30/2026
24701P-AC-0	DELIVER BUYER INC (MHS HLDGS) TL		12/31/2022	Various		(349)											(349)	(349)		05/01/2024
L2465B-AQ-9	DELTA 2 (LUX) SARL TLB3	D	11/23/2022	Various		6,000,000	6,000,000	5,970,164	230,953	298			5,750,119		6,000,000				230,920	02/01/2024
25277B-AG-3	DIAMOND SPORTS GROUP 2ND LIEN TL		12/30/2022	SCHEDULED REDEMPTION		19,550	19,550	19,484					66		19,550				59	08/24/2026
25277B-AB-4	DIAMOND SPORTS GROUP TERM LOAN		03/01/2022	Various		1,948,382	1,955,000	1,948,378	(73,156)	523,617			974,151		1,948,229		152	152	11,060	08/24/2026
25460H-AB-8	DIRECTV FINANCING LLC TL		12/30/2022	Various		4,228,688	4,416,688	4,427,300	813,796	887			3,610,314		4,424,996		(196,308)	(196,308)	26,837	08/02/2027
26209H-AC-0	DRIVEN HOLDINGS LLC 2021TL		09/30/2022	SCHEDULED REDEMPTION		5,000	5,000	4,975	25				25		5,000				80	12/17/2028
23345N-AB-1	DT MIDSTREAM INC. TL B		04/11/2022	SCHEDULED REDEMPTION		5,956,720	5,956,720	5,945,116	5,945,463		11,257		11,257		5,956,720				71,532	06/26/2028
23341M-AC-5	DUNN PAPER TLB		11/14/2022	Various		1,895,945	3,577,254	3,574,396	3,434,164	131,764	8,468	626,731	(486,499)		2,947,666		(1,051,721)	(1,051,721)		08/26/2023
26826Y-AB-8	E2OPEN INC TERM LOAN B		11/30/2022	SCHEDULED REDEMPTION		49,954	49,954	49,909	7,438				42,516		49,954				555	02/04/2028
26825U-AK-7	ECI MACOLA/MAX HOLDING LLC TL		06/21/2022	Various		4,565,820	4,702,500	4,689,313	494,337	22			4,186,682		4,689,630		(123,811)	(123,811)	98,697	11/09/2027
27943U-AK-2	EDELMAN FINANCIAL CENTER LLC T		12/30/2022	Various		7,152,684	7,545,142	7,506,246	968,430				6,538,340		7,506,770		(354,087)	(354,087)	22,310	04/07/2028
28031F-AD-2	EDGEWATER GENERATION LLC TER		05/26/2022	Various		4,421,712	4,776,940	4,737,319	1,285,730	51,508	3,220,037		3,271,545		4,737,633		(315,921)	(315,921)	60,483	12/13/2025
N2820E-AC-2	EG GROUP LIMITED	D	06/27/2022	Various		4,327,388	4,511,993	4,490,403	875,927	886	3,615,058		3,615,944		4,491,870		(164,482)	(164,482)	140,384	02/07/2025
N2820E-AB-4	EG GROUP LIMITED TL B	D	12/31/2022	Various		(28,421)											(28,421)	(28,421)		02/07/2025
28414B-AF-3	ELANCO ANIMAL HEALTH INC TL		12/30/2022	Various		6,267,659	6,413,386	6,403,481	4,619,425	56,782	1,728,284		1,785,066		6,404,491		(136,832)	(136,832)	9,346	08/01/2027
284375-LE-0	ELEMENT MATERIALS TECHNOLOGY GRO		07/27/2022	COST OF CARRY		(248)											(248)	(248)		04/12/2029
72766T-AD-1	ELEMENT SOLUTIONS INC TLB1		02/07/2022	Various		495,702	497,455	494,822	494,770		64		64		494,834		868	868	1,105	01/31/2026
29267Y-AS-1	ENERGIZER HOLDINGS INC TLB		03/03/2022	Various		8,900,018	8,952,400	8,927,494	7,333,211	15,857	1,585,342		1,601,198		8,929,944		(29,926)	(29,926)	31,559	12/22/2027

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
29359B-AB-7	ENSEMBLE RCM LLC TERM LOAN TL		09/30/2022	Various		1,985,792	2,033,305	2,028,849	490,459		1,538,658		1,538,658		2,029,117		(43,325)	(43,325)	44,386	08/03/2026
29373U-AE-1	ENVISION HEALTH LLC FIRST OUT TL		12/30/2022	SCHEDULED REDEMPTION		1,186	1,186	1,174			12		12		1,186				19	03/31/2027
29373U-AG-6	ENVISION HEALTHCARE 3RD OUT TL		12/30/2022	SCHEDULED REDEMPTION		17,156	17,156	4,289			12,867		12,867		17,156				186	03/31/2027
29373U-AF-8	ENVISION HEALTHCARE 2ND OUT TL		12/30/2022	SCHEDULED REDEMPTION		7,623	7,623	4,383			3,239		3,239		7,623				69	03/31/2027
29373U-AC-5	ENVISION HEALTHCARE CORP TL		08/01/2022	Various		1,802,148	5,051,664	5,045,279	95	195,995	1,351,628	662,762	884,861		1,683,224		118,924	118,924	141,531	10/10/2025
29426N-AN-4	EPICOR SOFTWARE CORPORATION TL		12/30/2022	Various		3,937,787	4,047,787	3,989,739	612,964		3,376,698		3,376,698		3,989,662		(51,875)	(51,875)	4,622	07/30/2027
29446C-AP-9	EQUINOX HOLDINGS INC TB-1		06/09/2022	Various		1,701,646	1,954,075	1,954,178	(97,116)	267	1,949,026		1,949,293		1,954,129		(252,482)	(252,482)	54,038	03/08/2024
29481P-AH-4	ERESEARCHTECHNOLOGY INC 1L 2020		12/30/2022	Various		3,902,090	4,047,090	3,996,923	611,451		3,386,611		3,386,611		3,998,062		(95,972)	(95,972)	27,401	02/04/2027
30034U-AC-4	EVERI HOLDINGS INC TL B		12/30/2022	SCHEDULED REDEMPTION		25,000	25,000	24,945	4,988	1	20,012		20,012		25,000				145	08/03/2028
30204K-AD-8	EXGEN RENEWABLES IV LLC TL		03/15/2022	Various		851,230	855,309	851,599	364,932		486,683		486,683		851,614		(384)	(384)	8,731	12/15/2027
30233P-AG-5	EYECARE PARTNERS LLC DELAYED DRAW		03/31/2022	Various		136,139	136,364	136,023	135,716	307	11		317		136,033		105	105	1,476	11/15/2028
30233P-AH-3	EYECARE PARTNERS LLC TL		06/07/2022	CITIZENS BANK, NA		752,400	800,000	798,030	796,200	1,831	110		1,941		798,141		(45,741)	(45,741)	15,687	11/15/2028
31556P-AB-3	FERTITTA ENTERTAINMENT LLC ITL		06/10/2022	Various		(1,693)											(1,693)	(1,693)		01/27/2029
31732F-AR-7	FILTRATION GROUP CORP INTL		12/30/2022	Various		35,922	37,000	36,797	6,983		26,292		26,292		37,000		(1,078)	(1,078)	192	10/19/2028
31732F-AM-8	FILTRATION GROUP CORP TL		06/07/2022	Various		5,056,937	5,290,464	5,275,991	(35,076)		5,276,147		5,276,147		5,276,147		(219,210)	(219,210)	72,191	03/27/2025
05554J-AH-0	FIRST EAGLE HOLDINGS INC FKA TLB		02/07/2022	Various		1,714,972	1,725,194	1,723,194	1,706,320	16,869	38		16,908		1,723,228		(8,256)	(8,256)	4,960	02/02/2027
33718F-AD-2	FIRST STUDENT BIDCO INC TL-B		09/26/2022	Various		2,637,527	2,932,635	2,919,209	7,397	19	2,912,426		2,912,445		2,919,842		(282,314)	(282,314)	60,316	07/21/2028
33718F-AB-6	FIRST STUDENT BIDCO INC. TL-C		07/27/2022	Various		972,904	1,082,384	1,077,415			1,077,640		1,077,640		1,077,640		(104,736)	(104,736)	15,657	07/21/2028
33818X-AG-5	FITNESS INTERNATIONAL LLC TL A		12/30/2022	SCHEDULED REDEMPTION		337,838	337,838	314,872	230,358		107,480		107,480		337,838				2,683	01/08/2025
33903R-AY-5	FleetCor Technologies Operating		12/30/2022	Various		6,873,003	7,139,422	7,121,276			7,092,378		7,092,378		7,122,123		(249,120)	(249,120)	8,375	04/28/2028
33936H-AJ-1	FLEX ACQUISITION COMPANY INC		12/31/2022	Various		(255)											(255)	(255)		03/02/2028
33936H-AH-5	FLEX ACQUISITION INCREM 2018 TL		04/13/2022	Various		4,937,955	4,960,455	4,944,168	2,000,703	15,141	2,939,863		2,955,004		4,955,707		(17,752)	(17,752)	81,148	06/29/2025
35039K-AB-2	FOUNDATION BUILDING MATERIALS TL		12/30/2022	Various		5,187,522	5,542,606	5,520,224	98,718	290	5,401,771		5,402,061		5,521,280		(333,758)	(333,758)	65,586	01/31/2028
35645B-AE-5	FREEDOM SCIENTIFIC 2018 TL		03/31/2022	SCHEDULED REDEMPTION		49,175	49,175	49,051			49,175		49,175		49,175				676	11/10/2023
55316H-AB-1	GENESEE & WYOMING INC.		12/30/2022	Various		5,904,994	6,049,742	6,040,768	3,478,543	19,001	2,543,544		2,562,545		6,041,087		(136,094)	(136,094)	27,726	12/30/2026
C7052B-AH-7	GFL Environmental Inc. 2020 Refi	A	10/31/2022	SCHEDULED REDEMPTION		61,064	61,064	61,336	2,920		58,144		58,144		61,064				702	05/30/2025
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC TLB		12/30/2022	Various		1,963,261	2,068,461	2,031,899	1,989,902	213	22,082		22,295		2,032,299		(69,037)	(69,037)	72,838	10/02/2025
38017B-AQ-9	GO DADDY OPERATING CO. LLC TLB4		12/30/2022	Various		2,954,548	3,060,644	2,980,417			2,981,050		2,981,050		2,981,050		(26,502)	(26,502)	2,378	08/10/2027
38017B-AN-6	GO DADDY OPERATING COMPANY TLB2		11/10/2022	Various		3,899,745	3,907,478	3,900,914	489,354	1,823	3,395,090		3,396,912		3,901,130		(1,385)	(1,385)	104,476	02/15/2024
38101J-AC-0	GOLDEN ENTERTAINMENT INC TL		12/28/2022	SCHEDULED REDEMPTION		471,203	471,203	470,562	46,247	26	424,930		424,956		471,203				2,124	10/21/2024
51508P-AG-9	GOLDEN NUGGET INC TLB		02/28/2022	Various		6,125,514	6,144,917	6,123,818	6,101,596	23,095	635		23,730		6,125,326		188	188	31,095	10/04/2023
38469E-AD-5	GRAHAM PACKAGING COMPANY INC IN TL		06/14/2022	Various		3,554,134	3,745,258	3,738,703	275,295		3,448,849		3,448,849		3,738,764		(184,630)	(184,630)	64,793	08/04/2027
38740T-AE-1	GRANITE US HOLDINGS CORP TL		06/27/2022	Various		3,356,390	3,461,200	3,456,647	246,378	26	3,210,358		3,210,384		3,456,761		(100,371)	(100,371)	69,516	09/30/2026
BASONP-X2-6	GREENROCK FINANCE INCRE TLB		08/03/2022	Various		4,129,161	4,130,625	4,119,533	1,132,412	11,414	2,984,219		2,995,633		4,128,045		1,116	1,116	88,661	06/28/2024
39843P-AG-8	GRIFOLS WORLDWIDE OPERATION LIM TL		06/09/2022	Various		3,255,278	3,411,771	3,385,542	419,145		2,936,034		2,936,034		3,385,651		(130,372)	(130,372)	36,002	11/15/2027
36250L-AP-9	GTT COMMUNICATIONS INC CLOSING		07/22/2022	Various		1,586,180	2,000,000	1,841,487	552,110	21,678	1,270,155		1,291,833		1,843,942		(257,763)	(257,763)		05/31/2025
40227U-AC-0	GULF FINANCE LLC TL		12/30/2022	Various		1,604,378	2,043,461	1,724,190	640,156		1,089,187		1,089,187		1,731,271		(126,893)	(126,893)	10,399	08/25/2026
36249V-AH-9	GYP Holdings III Corp. (aka Gyps		10/31/2022	Various		3,975,783	4,085,783	4,076,561	813,439	19	3,263,290		3,263,309		4,076,748		(100,965)	(100,965)	12,542	06/01/2025
41151P-AP-0	HARBOR FREIGHT 2021 ITL		06/23/2022	Various		11,434,524	12,181,372	12,134,995	654,116		11,481,282		11,481,282		12,135,399		(700,875)	(700,875)	174,705	10/19/2027
40409V-AR-5	HB FULLER COMPANY COMMITMENT TL		11/07/2022	WELLS FARGO		1,997,500	2,000,000	1,997,549	274,691		1,722,914		1,722,914		1,997,606		(106)	(106)	6,137	10/20/2024
404122-BH-5	HCA INC TL B14		03/22/2022	Various		1,987,143	1,990,000	1,990,000			1,990,000		1,990,000		1,990,000		(2,857)	(2,857)	8,430	06/30/2028
L4780E-AC-8	HERENS HOLDCO SARL TLB	D	12/30/2022	Various		1,882,302	2,028,306	4,033,342			(1,997,952)		(1,997,952)		2,013,428		(131,126)	(131,126)	22,208	07/03/2028
40422K-AB-7	H-FOOD HLDGS (HEATHSIDE FOOD) TL		06/15/2022	Various		4,507,875	4,894,357	4,881,260	(23,213)		4,881,820		4,881,820		4,879,816		(371,940)	(371,940)	88,944	05/23/2025
G4712J-AR-3	HOWDEN GROUP HOLDINGS LIMITED TLB	D	09/13/2022	Various		5,317,091	5,636,802	5,628,933	402,309	1,938	5,198,144		5,200,082		5,628,980		(311,889)	(311,889)	136,470	11/12/2027
44932E-AD-2	HYSTER-YALE GROUP INC LOAN		12/30/2022	SCHEDULED REDEMPTION		12,188	12,188	12,102	11,974	121	92		213		12,188				57	05/26/2028
44928Q-AE-9	IBC CAPITAL LIMITED GOODPACK TLB1		12/19/2022	Various		6,087,667	6,087,667	6,079,493	442,346	3,305	5,599,687		5,602,992		6,087,667				334,527	09/11/2023
L5000D-AC-1	ICON LUXEMBOURG S.A.R.L. TLB	D	12/30/2022	Various		3,830,252	3,850,852	3,832,923	938,990		2,904,242		2,904,242		3,843,232		(12,980)	(12,980)	51,645	07/03/2028
L5000D-AD-9	ICON LUXEMBOURG S.AR.L. USDTLB	D	12/30/2022	Various		954,310	959,442	957,646	233,671	278	726,352		726,631		960,302		(5,992)	(5,992)	12,867	07/03/2028
45173J-AQ-7	II-VI INCORPORATED		07/15/2022	Various		(2,750)											(2,750)	(2,750)		12/08/2028
45323K-AB-6	IMPRIVATA INC TERM LOAN		12/30/2022	Various		1,008,774	1,033,674	1,027,462	499,736	46	527,615		527,661		1,027,397		(18,623)	(18,623)	229	12/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45674P-AF-1	INDY US BIDCO LLC 2021 REF TL		12/30/2022	Various		7,664,817	8,080,244	8,098,183	502,273	39	7,595,482		7,595,521		8,097,794		(432,977)	(432,977)	44,351	03/06/2028
G4770M-AH-7	INEOS US PETROCHEM LLC TL-B		07/06/2022	Various		5,239,537	5,472,500	5,470,615	477,805		4,975,213		4,975,213		5,470,629		(231,092)	(231,092)	90,806	01/29/2026
45258F-AB-6	INGRAM MICRO INC TL B		12/30/2022	Various		5,853,389	6,067,178	6,052,784	1,257,306	1,081	4,794,495		4,795,575		6,052,882		(199,492)	(199,492)	55,924	06/30/2028
45780Y-AW-6	INSTALLED BUILDING PRODUCTS TLB		12/30/2022	SCHEDULED REDEMPTION		4,000	4,000	3,981			4,000		4,000		4,000				14	12/14/2028
45783U-AB-7	INSTRUCTURE HOLDINGS INC TLB		09/30/2022	SCHEDULED REDEMPTION		2,500	2,500	2,494	2,488	6	6		13		2,500				40	10/30/2028
45004K-AC-0	IRI HOLDINGS INC. INITIAL TL		08/01/2022	Various		6,627,964	6,658,702	6,651,836	231,930	487	6,403,739		6,404,226		6,647,640		(19,675)	(19,675)	176,750	12/01/2025
G5080A-AF-9	JAZZ PHARMA	D	12/30/2022	SCHEDULED REDEMPTION		1,281,290	1,281,290	1,279,561	106,283		1,175,007		1,175,007		1,281,290				7,172	05/05/2028
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B		09/26/2022	Various		10,067,345	10,067,345	10,054,518			10,067,345		10,067,345		10,067,345				199,230	05/01/2026
72584D-AF-1	KFC HOLDING CO (AKA YUM! BRANDS)		01/05/2022	Various		2,386,462	2,396,145	2,394,049	2,394,059		4		4		2,394,063		(7,600)	(7,600)	1,978	03/15/2028
50168E-AN-2	LABL INC TERM LOAN DOLLAR TL		12/30/2022	Various		2,862,116	3,054,944	8,967,951			(5,924,339)		(5,924,339)		3,032,306		(170,190)	(170,190)	8,708	10/29/2028
50179J-AB-4	LBM ACQUISITION LLC TL B		09/30/2022	Various		1,873,966	2,053,529	1,985,655	692,310		1,298,667		1,298,667		1,986,973		(113,008)	(113,008)	5,080	12/17/2027
00165H-AB-9	LEARFIELD COMM (AL PARENT) INI TL		06/16/2022	Various		2,396,834	2,593,064	2,553,579	361,478	17,502	2,099,002		2,116,504		2,554,798		(157,964)	(157,964)	51,130	12/01/2023
05638U-AB-8	LEB HOLDINGS (USA) INC TLB		06/07/2022	Various		1,823,332	1,856,250	1,844,420	371,794		1,472,673		1,472,673		1,844,467		(21,135)	(21,135)	29,195	11/02/2027
52729K-AP-1	LEVEL 3 FINANCING INC TRANCHE		08/03/2022	Various		2,375,928	2,441,378	2,444,894	924,440	14,302	1,507,497		1,521,799		2,446,239		(70,311)	(70,311)	5,130	03/01/2027
50204E-AB-4	LHS BORROWER LLC TLB		09/30/2022	Various		2,347,624	2,660,124	2,633,523			865		865		2,634,388		(286,764)	(286,764)	15,456	02/16/2029
50218K-AG-3	LIFE TIME INC COV LITE TLB		06/17/2022	Various		1,111,609	1,126,691	1,127,594	79,846		1,047,733		1,047,733		1,127,578		(15,969)	(15,969)	36,837	12/16/2024
53226G-AG-6	LIGHTSTONE HOLDCO 2018 REFI TLB		05/19/2022	Various		2,882,465	2,882,111	2,882,476	(50,485)	61,626	2,474,665		2,536,290		2,882,466		(1)	(1)	77,199	01/30/2024
53226G-AH-4	LIGHTSTONE HOLDCO 2018 REFI TLC		05/19/2022	Various		162,572	162,556	162,573	(2,844)	3,475	139,572		143,047		162,572				4,354	01/30/2024
53226G-AK-7	LIGHTSTONE HOLDCO LLC EXT TLB		12/30/2022	SCHEDULED REDEMPTION		196,744	196,744	196,768			(24)		(24)		196,744				3,410	02/01/2027
53226G-AL-5	LIGHTSTONE HOLDCO LLC EXT TLC		12/30/2022	SCHEDULED REDEMPTION		10,673	10,673	10,674			(1)		(1)		10,673				184	02/01/2027
50220K-AB-0	LS GROUP OPCO ACQUISITION TLB		09/30/2022	Various		1,975,248	2,050,248	2,042,874	492,868		1,550,146		1,550,146		2,043,013		(67,765)	(67,765)	31,901	11/02/2027
50216Y-AB-6	LSF11 A5 HOLDCO LLC TERM LOAN B		06/21/2022	Various		360,499	375,000	367,296	373,170		376,790		376,790		367,356		(6,857)	(6,857)	10,674	10/15/2028
50217U-AS-6	LTI HOLDINGS (BOYD) TL		06/23/2022	Various		6,601,242	6,951,347	6,866,477	481,420		6,380,280		6,380,280		6,867,628		(266,386)	(266,386)	124,750	09/06/2025
45232U-AE-8	LUMMUS TECHNOLOGY HOLDINGS V TLB		06/09/2022	Various		5,395,422	5,713,328	5,692,926	556,777		5,092,918		5,092,918		5,693,069		(297,646)	(297,646)	98,254	06/30/2027
55280F-AG-6	MA FINANCE CO AKA MICRO FOCUS TLB3		01/22/2022	SCHEDULED REDEMPTION		58,651	58,651	58,567	58,101	466	84		550		58,651				98	06/21/2024
55759V-AB-4	MADISON IAQ LLC TL		06/23/2022	Various		570,152	597,000	594,282	594,201		181		181		594,383		(24,230)	(24,230)	12,634	06/21/2028
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB		06/16/2022	Various		2,200,133	2,402,926	2,183,292	5,688		2,194,230		2,194,230		2,199,919		215	215	69,053	09/24/2024
56589P-AG-0	MARAVAI INTERMEDIATE HOLDINGS L		01/19/2022	Various		3,739,201	3,760,606	3,739,091	3,729,514	9,531	62		9,592		3,739,107		94	94	12,433	10/19/2027
56589P-AJ-4	MARAVAI INTERMEDIATE HOLDINGS TLB		07/05/2022	Various		(6,049)											(6,049)	(6,049)		10/19/2027
57777Y-AB-2	MAVIS TIRE EXPRESS SERVICES TOPC		12/30/2022	Various		19,790	22,613	22,698			(85)		(85)		22,613		(2,823)	(2,823)	84	05/04/2028
58503U-AC-7	MEDLINE BORROWER DOLLAR TL		12/30/2022	Various		4,722,119	5,062,475	5,039,592	995,112		4,044,822		4,044,822		5,039,934		(317,815)	(317,815)	21,276	10/23/2028
26943P-AB-5	MEGA BROADBAND INVESTMENTS LLC TL		12/30/2022	SCHEDULED REDEMPTION		2,484	2,484	2,462	1,847		947		947		2,484				33	11/12/2027
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		03/18/2022	Various		1,779,288	1,813,287	1,809,438	471,380	1,716	1,331,797		1,333,513		1,809,510		(30,222)	(30,222)	14,074	09/13/2024
45567Y-AL-9	MH SUB I LLC INCREMENTAL TL		12/30/2022	Various		3,877,593	4,034,844	4,008,571	482,670		3,505,863		3,505,863		4,008,836		(131,243)	(131,243)	4,569	09/13/2024
59565T-AH-2	MIDCONTINENT COMMUNICATIONS TL		03/11/2022	Various		976,278	977,500	975,882	975,827		65		65		975,892		386	386	3,556	08/15/2026
59909T-AC-8	MILANO ACQUISITION CORP TLB		06/01/2022	Various		6,054,391	6,322,415	6,284,621	505,151		5,780,520		5,780,520		6,285,670		(231,279)	(231,279)	129,449	10/01/2027
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC TLB		12/20/2022	SCHEDULED REDEMPTION		225,000	225,000	222,473	147,848		77,152		77,152		225,000				4,992	06/21/2027
55316X-AC-4	MIP V WASTE HOLDINGS LLC COV-LI TL		12/30/2022	Various		5,578	5,625	5,597			28		28		5,625		(47)	(47)	27	12/08/2028
60470H-AB-3	MIRION TECHNOLOGIES ITL		06/24/2022	Various		5,815,866	6,000,000	5,970,583	5,225,763		746,440		746,440		5,972,203		(156,338)	(156,338)	109,526	10/20/2028
60662W-AS-1	MITCHELL INTL TL 1ST LIEN		12/30/2022	Various		3,257,355	3,378,750	3,354,702	372,250		2,982,752		2,982,752		3,355,002		(97,647)	(97,647)	30,661	10/15/2028
60662W-AU-6	MITCHELL INTL TL 2ND LIEN		06/07/2022	GOLDMAN SACHS INTERNATIONAL		795,713	825,000	817,188	371,313		445,917		445,917		817,231		(21,518)	(21,518)	6,230	10/15/2029
60935Q-AP-1	MONEYGRAM INTERNATIONAL INC. TLB		12/30/2022	Various		2,974,903	3,048,168	4,452,081	728,315		(694,298)		(694,298)		3,044,582		(69,679)	(69,679)	36,760	07/21/2026
61022Y-AG-6	MONOTYPE IMAGING HLDGS 2021 TL		12/30/2022	Various		1,962,905	2,018,061	2,877,722	425,074		(433,135)		(433,135)		1,997,541		(34,635)	(34,635)	18,291	10/09/2026
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC		12/30/2022	Various		1,864,754	2,012,494	2,278,463	364,479	6,002	(416,317)		(410,315)		1,915,099		(50,345)	(50,345)	22,466	09/01/2028
62984C-AD-5	NAKED JUICE LLC INITIAL TL		05/25/2022	Various		(88)											(88)	(88)		01/20/2029
62984C-AB-9	NAKED JUICE LLC ITL 2ND LIEN		03/07/2022	Various		(557)											(557)	(557)		01/20/2030
63108E-AB-4	NASCAR HOLDINGS INC TERM LOAN		12/19/2022	Various		4,766,559	4,854,650	4,838,488	131,391	79	4,717,016		4,717,095		4,848,487		(81,928)	(81,928)	12,095	10/19/2026
63689E-AT-2	NATIONAL MENTOR HOLDINGS INC TLC		07/06/2022	Various		182,605	205,773	205,336	17,923	148	185,426		185,574		205,336		(22,731)	(22,731)	4,997	03/02/2028

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
65336R-AU-2	NEXSTAR BROADCASTING INC		06/21/2022	Various		305,293	305,293	304,945	(434)						305,293				3,375	01/17/2024
65336R-AW-8	NEXSTAR BROADCASTING INC TLB		06/13/2022	Various		12,241,854	12,450,198	12,439,062	722,627	3,305	11,713,200		11,716,505		12,439,131		(197,277)	(197,277)	187,390	09/21/2026
N8232N-AB-3	NOURYON FIN BV (AKZNVL) TL	D	05/24/2022	Various		364,816	373,630	360,737	371,997	513	1,259,493		1,260,006		361,192		3,624	3,624	6,026	10/01/2025
F6628D-AL-8	NUMERICABLE US TLB-12	D	06/24/2022	Various		10,539,066	11,057,984	11,006,301	10,950,169	55,581	4,811		60,392		11,010,561		(471,495)	(471,495)	286,769	01/31/2026
68163Y-AB-1	OLYMPUS WATER US HOLDING CORPORA		12/31/2022	Various		(3,489)											(3,489)	(3,489)		11/09/2028
68218E-AH-7	ON SEMICONDUCTOR CORPORATION TER		12/30/2022	SCHEDULED REDEMPTION		155,094	155,094	154,840	154,822		272		272		155,094				384	09/16/2026
68277F-AE-9	ONEDIGITAL BORROWER LLC		12/30/2022	SCHEDULED REDEMPTION		14,927	14,927	14,639	7,306		7,622		7,622		14,927				277	11/16/2027
68404X-AB-2	OPTIV INC INITIAL TERM LOAN FI TL		12/30/2022	Various		396,706	403,943	389,446	388,005	310	1,605		1,914		389,919		6,787	6,787	2,081	02/01/2024
68621X-AE-3	ORGANON & CO TL (USD)		06/09/2022	Various		5,246,132	5,377,139	5,353,792	962,540		4,392,211		4,392,211		5,354,751		(108,618)	(108,618)	25,546	06/02/2028
68764J-AB-7	ORYX MIDSTREAM SERVICES PERMIAN		12/30/2022	Various		2,005,087	2,073,087	2,075,517	2,007,642	17,274	50,474		67,748		2,075,391		(70,304)	(70,304)	66,492	10/05/2028
69417W-AB-7	PACIFIC DENTAL SERVICES LLC TL		12/31/2022	Various		(4,811)											(4,811)	(4,811)		05/05/2028
76173F-AY-3	PACTIV EVERGREEN GROUP HOLDING TLB		12/31/2022	Various		704,934	748,125	744,694	744,496		214		214		744,710		(39,776)	(39,776)	10,544	09/20/2028
71911K-AC-8	PAREXEL INTERNATIONAL CORP TL		06/07/2022	Various		1,693,475	1,750,000	1,737,405	372,149		1,365,288		1,365,288		1,737,437		(43,962)	(43,962)	30,849	11/15/2028
70468B-AC-7	PELICAN PRODUCTS INC		12/30/2022	Various		3,437,777	3,728,458	9,676,625			(5,961,102)		(5,961,102)		3,704,262		(266,485)	(266,485)	55,259	12/29/2028
71360H-AB-3	PERATON CORP TLB		06/14/2022	Various		3,678,376	3,811,200	3,788,610	473,397		3,315,810		3,315,810		3,789,207		(110,831)	(110,831)	77,320	02/01/2028
69338C-AH-4	PG&E CORPORATION TERM LOAN		12/30/2022	Various		2,008,718	2,084,534	2,067,448	1,189,503	1,319	876,696		878,014		2,067,517		(58,799)	(58,799)	4,238	06/23/2025
71913B-AE-2	PHOENIX GUAR (BRIGHTSPRING)TLB1		12/30/2022	Various		1,925,068	2,016,160	2,003,601	814,023		1,189,926		1,189,926		2,003,949		(78,881)	(78,881)	12,376	03/05/2026
71913B-AH-5	PHOENIX GUARANTOR INC (AKA BRI) TL		12/30/2022	SCHEDULED REDEMPTION		52,550	52,550	52,486			52,550		52,550		52,550				266	03/05/2026
72108P-AR-5	PIKE CORP		01/24/2022	Various		718,943	719,178	718,383	716,071	2,310	8		2,318		718,389		554	554	1,491	01/21/2028
72165N-BH-1	PILOT TRAVEL CENTERS LLC		12/07/2022	Various		7,836,628	8,064,812	8,027,808	2,972,181	6,047	5,049,961		5,056,009		8,028,190		(191,561)	(191,561)	20,478	08/04/2028
72814C-AF-5	PLAYTIKA HOLDING CORP. TERM LOAN		06/03/2022	Various		10,209,502	10,421,250	10,386,015	3,452,562	3,087	6,913,259		6,916,346		10,386,150		(176,647)	(176,647)	76,588	03/13/2028
72941D-AF-9	PLUTO ACQUISITION I INC 2021 T		12/30/2022	Various		1,894,149	2,014,962	2,009,924			(8,349)		(8,349)		2,001,575		(107,426)	(107,426)	23,396	06/22/2026
73044E-AB-0	PODS INC COV-LITE TLB		04/11/2022	Various		731,481	746,250	742,940	1,857		741,149		741,149		743,006		(11,525)	(11,525)	7,829	03/31/2028
73108R-AB-4	POLARIS NEWCO LLC DOLLAR TERM L		12/31/2022	Various		(776)											(776)	(776)		06/02/2028
73813H-AB-2	POTTERS BORROWER LP COV-LITE TLB		12/30/2022	SCHEDULED REDEMPTION		2,000	2,000	1,984			2,000		2,000		2,000				30	12/14/2027
73931U-AC-8	POWER STOP LLC INITIAL TL		01/26/2022	Various		5,820,000	5,820,000	5,801,807			5,820,000		5,820,000		5,820,000				42,418	10/19/2025
69374N-AC-6	PRECISION VALVE CORPORATION TL		12/30/2022	SCHEDULED REDEMPTION		37,643	37,643	37,511	33,879	3,612	153		3,764		37,643				641	08/02/2024
74045B-AC-1	PREGIS LLC TL		06/13/2022	Various		4,594,499	4,820,555	4,812,523	472,952	753	4,324,259		4,325,012		4,812,562		(218,062)	(218,062)	91,122	07/31/2026
74045B-AE-7	PREGIS TOPCO LLC TL		06/14/2022	Various		236,820	249,375	248,420	(518)		248,430		248,430		248,430		(11,610)	(11,610)	5,250	07/31/2026
74112C-AW-3	PRESTIGE BRANDS INC TLB		03/22/2022	Various		2,742,870	2,750,000	2,737,394	2,737,115		1,188		1,188		2,738,053		4,817	4,817	15,111	07/03/2028
74167N-AC-7	PRIMARY PRODUCTS FINANCE LLC TL		04/28/2022	Various		(3,936)											(3,936)	(3,936)		10/25/2028
74345H-AB-7	PROOFPOINT TL		06/17/2022	Various		2,177,058	2,250,000	2,239,772	497,540	58	1,742,269		1,742,327		2,239,867		(62,810)	(62,810)	32,607	08/31/2028
74530D-AC-9	PUG LLC TERM LOAN (USD)		12/30/2022	Various		2,883,205	3,048,036	3,438,809	443,439	6,319	(421,647)		(415,328)		2,990,226		(107,021)	(107,021)	4,554	02/12/2027
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN		12/30/2022	Various		1,973,782	2,063,634	2,068,830	484,017	6,965	1,577,704		1,584,670		2,068,687		(94,905)	(94,905)	4,644	02/01/2027
44969C-BF-6	QUINTILES IMS INC B1 DOL TL		03/18/2022	Various		696,695	702,030	701,380	(879)		701,396		701,396		701,396		(4,701)	(4,701)	2,821	03/07/2024
BAS17X-05-4	RAPTOR ACQUISITION CORP. TLB	A	12/30/2022	Various		398,654	399,005	397,182	397,101		109		109		397,211		1,443	1,443	1,599	11/01/2026
74934K-AC-5	RC BUYER INTITAL TL		02/23/2022	SCHEDULED REDEMPTION		17,500	17,500	17,518	17,445	73	(18)		55		17,500				187	07/26/2028
75605V-AD-4	REALPAGE INC TL		12/30/2022	Various		6,789,971	7,067,236	7,051,509	993,919	1,220	6,056,615		6,057,835		7,051,754		(261,782)	(261,782)	26,868	04/24/2028
75972J-AE-4	RENAISSANCE LEARNING 2ND LIEN TL		02/03/2022	Various		50,489	50,620	50,303	50,298		6		6		50,303		186	186	340	05/25/2026
76133M-AB-7	RESTORATION HARDWARE INC TLB		06/16/2022	Various		4,293,435	4,738,125	4,715,077	506,753		4,208,522		4,208,522		4,715,275		(421,840)	(421,840)	68,146	10/15/2028
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		03/31/2022	SCHEDULED REDEMPTION		13,861	27,721	12,535	4,470		9,391		9,391		13,861				105	09/07/2023
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS INC		12/30/2022	SCHEDULED REDEMPTION		9,000	9,000	8,992	4,968	27	4,005		4,032		9,000				28	02/04/2027
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC TL		05/24/2022	Various		1,429,453	1,485,000	1,482,126	487,328	2,213	988,217		990,430		1,482,182		(52,729)	(52,729)	21,139	02/03/2026
76680Y-AG-7	RING CONTAINER TECH GROUP TLB		12/31/2022	Various		713,805	750,000	744,545	744,486		333		333		744,818		(31,013)	(31,013)	21,721	08/05/2028
77313D-AN-1	ROCKET SOFTWARE INC TL		05/24/2022	Various		4,013,739	4,091,625	4,089,078	182,417		3,868,739		3,868,739		4,089,096		(75,358)	(75,358)	55,937	11/28/2025
74968Y-AC-4	RPI INTERMEDIATE FINANCE TRUST T		04/22/2022	Various		170,546	170,546	170,102			170,546		170,546		170,546				803	02/11/2027
75001C-AB-0	RV RETAILER LLC TL-B		09/30/2022	Various		919,160	1,031,709	2,386,244	368,868		(1,334,385)		(1,334,385)		1,025,716		(106,556)	(106,556)	14,344	02/08/2028
78350U-AE-5	RYAN SPECIALTY GROUP LLC TL		12/30/2022	Various		2,008,922	2,078,922	2,067,337	633,417		1,433,694		1,433,694		2,067,111		(58,189)	(58,189)	409	09/01/2027
78404X-AH-8	SBA SENIOR FINANCE II LLC INITI TL		06/15/2022	Various		11,804,912	12,041,845	12,015,752	3,349,183	26,551	8,551,139		8,577,690		12,016,009		(211,096)	(211,096)	73,658	04/11/2025

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
80875A-AT-8	SCIENTIFIC GAMES CORP ITLB		12/30/2022	SCHEDULED REDEMPTION		5,000	5,000	4,963			38		38		5,000				12	04/14/2029
80875A-AP-6	SCIENTIFIC GAMES INT. TLB-5		04/14/2022	Various		2,610,193	2,610,193	2,593,548	480,816		2,129,377		2,129,377		2,610,193				22,063	08/14/2024
81271E-AB-7	SEATTLE SPINCO INC TERM LOAN B		05/02/2022	SCHEDULED REDEMPTION		168,587	168,587	168,349	119,240	956	48,391		49,347		168,587				426	06/21/2024
81527C-AM-9	SEDGWICK CLAIMS MANAGEMENT SERVI		06/13/2022	Various		472,091	487,500	485,918	485,778		156		156		485,934		(13,843)	(13,843)	10,801	09/03/2026
81527C-AL-1	SEDGWICK CMS HOLDINGS INC TLB		06/13/2022	Various		8,493,639	8,859,743	8,831,831	(44,890)		8,832,087		8,832,087		8,832,087		(338,449)	(338,449)	142,937	12/31/2025
816194-AV-6	SELECT MEDICAL TRANCHE B TERM LOAN		02/16/2022	Various		5,393,994	5,448,346	5,428,092	3,550,547	19,989	1,857,784		1,877,772		5,428,319		(34,325)	(34,325)	5,519	03/06/2025
81683U-AN-7	SEMINOLE TRIBE OF FL NEW REFI TL		02/04/2022	Various		2,250,671	2,252,154	2,247,413	2,247,237		200		200		2,247,436		3,235	3,235	4,060	07/08/2024
82087U-AL-1	SHEARERS FOODS LLC REFINANCING TL		06/07/2022	Various		5,244,947	5,445,000	5,432,029	(8,344)		5,432,104		5,432,104		5,432,104		(187,156)	(187,156)	75,029	09/23/2027
82925B-AE-5	SINCLAIR TELEVISION GROUP INC TLB		05/26/2022	Various		5,567,129	5,817,241	5,765,642	1,629,433	25,377	4,033,132		4,058,509		5,766,094		(198,965)	(198,965)	51,264	09/30/2026
82981M-AC-6	SITEL WORLDWIDE CORPORATION TLB	D	06/07/2022	Various		3,007,738	3,117,188	3,120,068	494,755	20	2,617,124		2,617,145		3,120,052		(112,315)	(112,315)	59,166	08/28/2028
78453J-AD-8	SMG US MIDCO 2 INC 2020 REFINA TL		06/23/2022	Various		5,176,714	5,383,777	5,174,438	738,069	10,931	4,426,665		4,437,596		5,178,629		(1,915)	(1,915)	92,294	01/23/2025
83283E-AH-6	SMYRNA READY MIX CONCRETE LLC TLB		12/30/2022	SCHEDULED REDEMPTION		6,250	6,250	6,063			188		188		6,250				40	04/01/2029
83417U-AH-9	SOLARWINDS HOLDINGS INC 2018 R TL		11/23/2022	Various		3,292,136	3,308,530	3,287,069	321,290		2,959,061		2,959,061		3,298,243		(6,106)	(6,106)	119,517	02/05/2024
BAS16S-26-2	SPA HOLDINGS 3 OY TL B	D	11/05/2022	GOLDMAN SACHS INTERNATIONAL															20,008	02/04/2028
84673E-AB-5	SPARTA US HOLCO ITL		12/31/2022	Various		(2,477)											(2,477)	(2,477)		08/02/2028
84748E-AF-7	SPECIALTY BUILDING PRODUCTS TLB		12/31/2022	Various		(6,258)											(6,258)	(6,258)		10/15/2028
84850X-AK-8	SPIN HOLDCO INC (AKA COINMACH) TL		09/08/2022	Various		7,751,876	8,053,801	7,985,505	610,999		7,372,979		7,372,979		7,986,338		(234,462)	(234,462)	24,730	03/04/2028
78466Y-AN-8	SRS DISTRIBUTION 2021 REFI TL		10/31/2022	Various		3,919,153	4,110,068	4,109,369	711,563	124	3,385,965		3,386,089		4,107,531		(188,378)	(188,378)	59,082	06/02/2028
78466D-BD-5	SS&C TECHNOLOGIES HLDGS TLB3		11/30/2022	Various		2,541,471	2,605,918	2,588,010	538,092	2,704	2,047,714		2,050,418		2,588,510		(47,039)	(47,039)	5,148	04/16/2025
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS INC TL		12/30/2022	SCHEDULED REDEMPTION		39,225	39,225	39,198			39,225		39,225		39,225				33	04/16/2025
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB		12/30/2022	Various		2,059,557	2,111,874	2,097,674	436,877	2,207	1,658,977		1,661,184		2,098,062		(38,505)	(38,505)	4,217	04/16/2025
85350E-AB-2	STANDARD INDUSTRIES INC TL		12/22/2022	Various		21,726	22,500	22,349	7,428		10,427		10,427		22,500		(774)	(774)	239	09/22/2028
855031-AR-1	STAPLES INC TERM LOAN 2019 TL		12/31/2022	Various		(399)											(399)	(399)		09/12/2024
855031-AQ-3	STAPLES INC TL		06/13/2022	Various		3,572,987	3,888,283	3,763,685	291,336	132	3,423,299		3,423,431		3,766,290		(193,302)	(193,302)	107,636	04/16/2026
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	12/30/2022	Various		4,003,939	4,117,265	4,099,054	812,593		3,287,077		3,287,077		4,099,670		(95,732)	(95,732)	136,380	07/21/2026
85769E-AZ-4	STATION CASINOS LLC TLB		06/09/2022	Various		2,293,555	2,384,186	2,359,864	579,513	4,100	1,776,435		1,780,535		2,360,049		(66,494)	(66,494)	28,444	02/08/2027
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		07/29/2022	SCHEDULED REDEMPTION		446,641	446,641	413,143	424,309	15,370	3,751		19,121		446,641				6,472	12/31/2022
83600V-AE-1	STERIGENICS NORDION HOLDING LLC TL		02/16/2022	Various		1,266,922	1,275,000	1,275,000	444,020	2,111	825,000		827,111		1,275,000		(8,078)	(8,078)	12,661	12/13/2026
86089G-AB-3	STITCH ACQUISITION CORPORATION T		12/30/2022	SCHEDULED REDEMPTION		3,750	3,750	3,509	3,498		252		252		3,750				82	07/27/2028
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII SARL TLB	D	06/09/2022	Various		5,705,207	5,950,112	5,967,214	492,104	27	5,463,890		5,463,916		5,966,530		(261,323)	(261,323)	116,673	10/01/2026
86875T-AB-3	SURF HOLDINGS S.A R.L. AKA SOPHOS	D	09/30/2022	Various		3,916,966	4,030,710	4,022,389	427,109	3,547	3,591,889		3,595,435		4,022,544		(105,578)	(105,578)	22,922	03/05/2027
86880N-AX-1	SURGERY CENTER HOLDINGS INC TL		06/16/2022	Various		7,273,505	7,566,704	7,398,144	1,390,665		6,011,743		6,011,743		7,402,408		(128,904)	(128,904)	178,388	08/31/2026
78489H-AB-4	SWF HOLDINGS I CORP		09/30/2022	Various		1,741,273	2,008,750	4,003,739			(2,010,780)		(2,010,780)		1,992,959		(251,686)	(251,686)	10,025	10/06/2028
87114U-AB-9	SYCAMORE BUYER LLC TLB		12/23/2022	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500				13	07/23/2029
87422L-AM-2	TALEN ENERGY SUPPLY INTL TL		05/03/2022	Various		1,261,328	1,370,357	1,378,593	(167,554)		1,378,573		1,378,573		1,378,573		(117,246)	(117,246)	17,754	07/08/2026
87583F-AK-4	TANK HOLDINGS CORP		03/31/2022	Various		475,417	475,417	469,614	234,715		240,702		240,702		475,417				13,724	03/26/2026
87583F-AJ-7	TANK HOLDINGS CORP 2020 REFI TL		03/31/2022	Various		3,580,320	3,580,541	3,555,139	392,292	2,038	3,190,776		3,192,814		3,580,541		(221)	(221)	51,621	03/26/2026
87817J-AG-3	TEAM HEALTH HOLDINGS INC ETL		12/30/2022	SCHEDULED REDEMPTION		4,437	4,437	4,244			193		193		4,437				47	03/02/2027
87817J-AE-8	TEAM HEALTH INC TL		03/02/2022	Various		570,481	593,518	593,056	565,771	27,249	126		27,376		593,146		(22,665)	(22,665)	3,771	02/06/2024
88023H-AE-0	TEMPO ACQUISITION LLC		01/31/2022	EXCHANGE		2,985,405	2,992,500	2,985,337	2,985,322		80		80		2,985,402		3	3	9,019	08/31/2028
88023H-AD-2	TEMPO ACQUISITION LLC TL		01/31/2022	EXCHANGE		9,672,707	9,728,825	9,671,901	9,658,261	13,525	887		14,412		9,672,673		34	34	31,416	11/02/2026
88023H-AF-7	TEMPO ACQUISITION LLC TLB1		12/30/2022	Various		5,965,207	6,082,100	12,032,817			(5,973,889)		(5,973,889)		6,058,928		(93,721)	(93,721)	493	08/31/2028
81760H-AG-7	THE SERVICEMASTER COMPANY TLB		02/17/2022	Various		869,537	870,625	868,484	495,938	1,118	371,448		372,567		868,505		1,032	1,032	2,177	11/05/2026
90010L-AC-6	THOUGHTWORKS INC COV LITE TLB		06/02/2022	Various		2,960,016	3,029,314	3,031,284	(12,540)		3,031,275		3,031,275		3,031,275		(71,259)	(71,259)	43,236	03/24/2028
88675U-AB-8	TIGER ACQUISITION LLC ITL		06/09/2022	Various		446,644	498,750	494,360	494,112		287		287		494,400		(47,756)	(47,756)	9,980	06/01/2028
D9000B-AD-4	TK ELEVATOR MIDCO GMBH FACILITY B1	D	12/30/2022	Various		1,976,531	2,054,031	2,047,051	2,023,037		24,979		24,979		2,048,016		(71,484)	(71,484)	89,390	07/30/2027
89148P-AF-7	TOSCA SERVICES LLC 2021 REFI TL		12/30/2022	SCHEDULED REDEMPTION		5,000	5,000	4,943	4,938		62		62		5,000				31	08/18/2027
89334G-AX-2	TRANS UNION TLB-5		12/30/2022	SCHEDULED REDEMPTION		122,876	122,876	122,729	10,937	78	111,860		111,938		122,876				382	11/16/2026
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TL		12/28/2022	SCHEDULED REDEMPTION		669,578	669,578	649,780	360,854	86	308,639		308,724		669,578				16,926	09/27/2024

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
89778P-AG-2	TRUCK HERO INC TLB		12/30/2022	Various		4,796,280	5,374,293	8,872,283	1,430,788	6,951	(73,880)		(66,929)		5,366,620		(570,340)	(570,340)	19,504	01/31/2028
89787R-AH-5	TRUGREEN LIMITED PARTNERSHIP TL		12/30/2022	Various		2,976,728	3,059,228	3,021,116	722,503		2,298,534		2,298,534		3,021,037		(44,309)	(44,309)	8,141	10/29/2027
90266U-AJ-2	UFC HOLDINGS LLC TL B3		12/22/2022	Various		6,854,345	7,127,845	7,127,122	872,557	2,087	6,252,248		6,254,335		7,126,892		(272,547)	(272,547)	94,267	04/29/2026
90385K-AG-6	UKG INC 2021 INCREMENTAL TL		10/06/2022	Various															44,738	05/04/2026
90385K-AK-7	UKG INC TERM LOAN (1ST LIEN)		12/30/2022	Various		4,657,563	4,834,716	4,846,591	266,696	1,187	4,578,062		4,579,249		4,845,944		(188,381)	(188,381)	68,121	05/04/2026
90385K-AB-7	ULTIMATE SOFTWARE GROUP INC TL		12/30/2022	Various		1,936,075	2,011,075	2,014,020	671,249	3,344	1,339,355		1,342,699		2,013,947		(77,872)	(77,872)	14,114	05/04/2026
90932R-AJ-3	UNITED AIRLINES INC		12/30/2022	Various		6,507,316	6,741,019	6,753,423			6,752,173		6,752,173		6,752,173		(244,857)	(244,857)	28,506	04/21/2028
91335P-AJ-8	UNIVAR SOLUTIONS USA INC TERM LO		12/30/2022	Various		3,964,060	4,064,786	4,047,055	495,174		3,552,273		3,552,273		4,047,447		(83,388)	(83,388)	11,458	06/03/2028
914908-BB-3	UNIVISION COMMUNICATIONS INC TLB		12/30/2022	Various		2,855,535	3,007,500	2,997,500			(27,042)		(27,042)		2,970,458		(114,922)	(114,922)	9,016	01/31/2029
90349Y-AF-3	US ECOLOGY INC TLB		05/02/2022	Various		10,659,269	10,659,269	10,637,295	471,310		10,170,574		10,170,574		10,659,269				98,584	11/02/2026
90290H-AP-7	USIC HOLDINGS INC		12/31/2022	Various		(994)											(994)	(994)		05/12/2028
92531H-AD-9	VERSCEND HOLDING CORP TL B		12/30/2022	Various		3,984,159	4,078,159	4,087,684	482,959		3,604,614		3,604,614		4,087,573		(103,413)	(103,413)	6,124	08/27/2025
D9000B-AB-8	VERTICAL MIDCO GMBH USD TL	D	05/03/2022	Various															2,554	07/30/2027
92537E-AC-2	VERTIV GROUP CORPORATION TL-B		12/20/2022	Various		3,726,088	3,907,922	3,916,998	609,725	2,050	3,306,142		3,308,192		3,917,916		(191,829)	(191,829)	17,516	03/02/2027
58506P-AF-8	VIANT MEDICAL HOLDINGS ITL		07/06/2022	Various		5,128,633	5,476,241	5,387,964	84,701		5,076,461		5,076,461		5,388,637		(260,004)	(260,004)	106,977	07/02/2025
G9368P-BE-3	VIRGIN MEDIA BRISTOL LLC		06/28/2022	Various		6,322,703	6,500,000	6,467,491			6,467,684		6,467,684		6,467,684		(144,981)	(144,981)	25,935	01/31/2029
88233F-AK-6	VISTRA OPERATIONS COMPANY LLC TLB		06/06/2022	Various		6,171,445	6,248,919	6,243,416	6,243,362		78		78		6,243,440		(71,995)	(71,995)	10,074	12/31/2025
00215N-AK-6	VM CONSOLIDATED INC TLB		09/16/2022	Various		6,641,721	6,848,629	6,838,018	4,441,825	8,088	2,387,753		2,395,840		6,837,665		(195,944)	(195,944)	143,914	03/24/2028
91834W-AC-4	VS BUYER LLC TERM LOAN B		12/31/2022	Various		606,998	615,625	613,300	610,489	2,669	169		2,838		613,327		(6,329)	(6,329)	5,608	02/28/2027
92943H-AB-5	W. R. GRACE HOLDINGS LLC TLB		12/30/2022	Various		34,467	35,000	34,965	4,988		13,750		13,750		35,000		(533)	(533)	472	09/22/2028
63939W-AG-8	WAYSTAR TECHNOLOGIES INC TLB		12/30/2022	Various		1,970,212	2,041,219	2,023,830	589,636		1,403,833		1,403,833		2,023,964		(53,753)	(53,753)	4,154	10/22/2026
56356X-AE-9	WELBILT INC FKA MANITOWOC TLB		07/28/2022	Various		5,304,175	5,304,175	5,261,190	1,163,406		4,125,424		4,125,424		5,304,175				95,959	10/23/2025
96208U-AT-8	WEX INC TERM LOAN		07/07/2022	Various		6,771,202	6,947,500	6,918,114	(11,990)		6,918,381		6,918,381		6,918,381		(147,178)	(147,178)	103,194	03/31/2028
96244U-AF-4	WHATABRANDS LLC TLB		12/31/2022	Various		232,416	250,000	248,880	248,813		76		76		248,888		(16,472)	(16,472)	3,570	08/03/2028
96350T-AC-4	WHITE CAP BUYER LLC INITIAL TL		11/30/2022	Various		6,766,423	7,078,642	7,044,672	1,001,987	74	6,020,263		6,020,337		7,044,879		(278,457)	(278,457)	53,438	10/19/2027
96925H-AF-9	WILLIAM MORRIS ENDEAVOR TLB-1 L		06/23/2022	Various		7,027,083	7,295,148	7,223,399	677,686	14,850	6,532,418		6,547,268		7,224,954		(197,871)	(197,871)	110,624	05/18/2025
97246F-AH-9	WILSONART LLC TL		07/28/2022	Various		7,927,597	8,790,906	8,768,194	22,098		8,752,763		8,752,763		8,768,807		(841,211)	(841,211)	299,445	12/31/2026
92929L-AV-0	WMG ACQUISITION TRANCHE G TL		06/23/2022	Various		6,849,370	7,000,000	6,984,832	3,215,322	3,970	3,765,561		3,769,531		6,984,853		(135,483)	(135,483)	9,396	01/20/2028
97939D-AD-5	WOODFORD EXPRESS LLC ITL		06/16/2022	Various		1,443,633	1,474,506	1,382,422	483,598	2,775	902,218		904,994		1,388,591		55,042	55,042	41,001	01/27/2025
92937J-AM-5	WP CPP HOLDINGS INITIAL TL		12/30/2022	Various		1,787,965	2,038,432	1,994,712	449,657	7,218	1,540,144		1,547,362		1,997,019		(209,054)	(209,054)	16,703	04/30/2025
BAS1AF-9F-8	WPG HOLDINGS LLC ITL		12/30/2022	Various		147,730	149,209	150,571			90,817		90,817		149,209		(1,480)	(1,480)	1,251	10/20/2025
98310C-AC-6	WYNDHAM HOTELS & RESORTS INC TLB		06/03/2022	Various		9,562,617	9,786,349	9,780,156	(106,958)		9,780,884		9,780,884		9,780,884		(218,267)	(218,267)	71,022	05/30/2025
98379E-AE-6	XPO LOGISTICS TL		06/10/2022	Various		2,923,495	3,000,000	2,994,674			2,994,695		2,994,695		2,994,695		(71,200)	(71,200)	32,690	02/24/2025
25471Y-AK-8	ZOOMINFO LLC INITIAL TL		07/06/2022	Various		4,894,977	5,000,000	4,985,611	1,003,624		3,982,048		3,982,048		4,985,672		(90,695)	(90,695)	7,828	02/02/2026
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,028,093,280	1,069,188,112	1,101,140,444	251,804,831	1,912,430	718,570,842	1,222,451	719,260,820		1,058,873,998		(30,780,717)	(30,780,717)	12,618,507	XXX
2509999997. Total - Bonds - Part 4						13,476,055,145	13,637,749,916	14,093,828,956	12,112,884,031	30,904,208	705,357,688	2,691,760	733,570,135		13,968,815,748	(1,542,330)	(498,721,586)	(500,263,915)	244,567,394	XXX
2509999998. Total - Bonds - Part 5						12,684,072,102	11,970,969,066	12,841,947,522			(2,134,065)	27,085,652	(29,219,717)		12,833,920,016		(150,885,201)	(150,885,201)	59,260,336	XXX
2509999999. Total - Bonds						26,160,127,247	25,608,718,982	26,935,776,478	12,112,884,031	30,904,208	703,223,623	29,777,412	704,350,418		26,802,735,764	(1,542,330)	(649,606,786)	(651,149,116)	303,827,729	XXX
060505-81-5	BANK OF AMERICA		12/13/2022	ASSIGNMENT OF SECURITIES	164,609.000	3,163,785	1.00		4,205,760	(4,205,760)			(4,205,760)				3,163,785	3,163,785	182,760	
060505-58-3	BANK OF AMERICA DEPOSITARY SHARE		12/13/2022	ASSIGNMENT OF SECURITIES	812,000.000	15,566,040	25.00		20,592,320	(20,592,320)			(20,592,320)				15,566,040	15,566,040	887,491	
126128-20-6	CNB FINANCIAL CORP INC		04/04/2022	JONES TRADING	23,000.000	614,756	1.00	575,000	617,780	(42,780)			(42,780)		575,000		39,756	39,756	5,825	
32043P-20-5	FIRST GUARANTY BANCSHARES INC		05/19/2022	JONES TRADING	50,000.000	1,253,398	1.00	1,250,000	1,344,750	(94,750)			(94,750)		1,250,000		3,398	3,398	26,195	
S50767-05-2	HENKEL VORZUG	B	01/26/2022	GOLDMAN, SACHS & CO.	3,319.000	290,055	1.00	268,508	268,508	3,341			3,341	(3,341)	268,508	1,056	20,491	21,547		
56064Y-30-8	MAINSTREET BANCSHARES INC		04/08/2022	JONES TRADING	24,080.000	631,583	1.00	602,000	649,919	(47,919)			(47,919)		602,000		29,583	29,583	2,724	
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	B	11/17/2022	Various	11,838.000	862,634	0.00	942,719	1,123,284	(208,327)		1,445	(209,772)	29,207	942,719	(86,569)	6,484	(80,085)	17,803	
S58433-29-3	SARTORIUS PREF AG	B	01/26/2022	GOLDMAN, SACHS & CO.	488.000	243,598	1.00	310,949	330,308	(28,291)			(28,291)	8,932	310,949	(10,796)	(56,556)	(67,351)		
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	01/26/2022	GOLDMAN, SACHS & CO.	3,458.000	713,298	1.00	697,929	697,929	(18,872)			(18,872)	18,872	697,929	(24,231)	39,601	15,370		

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
675022-40-4	OCEAN SPRAY CRANBERRIES, INC PERPETUAL P		08/09/2022	CALLED @ 100.000	200,000.000	20,000,000	100.00	13,600,000	18,400,000	(4,800,000)			(4,800,000)		13,600,000		6,400,000	6,400,000	861,111	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						43,339,148	XXX	18,247,105	48,230,558	(30,035,678)		1,445	(30,037,123)	53,670	18,247,105	(120,540)	25,212,584	25,092,043	1,983,908	XXX
4509999997. Total - Preferred Stocks - Part 4						43,339,148	XXX	18,247,105	48,230,558	(30,035,678)		1,445	(30,037,123)	53,670	18,247,105	(120,540)	25,212,584	25,092,043	1,983,908	XXX
4509999998. Total - Preferred Stocks - Part 5						5,685,102	XXX	7,356,930				241,322	(241,322)		7,115,609	(173,811)	(1,256,695)	(1,430,506)	26,091	XXX
4509999999. Total - Preferred Stocks						49,024,251	XXX	25,604,035	48,230,558	(30,035,678)		242,767	(30,278,445)	53,670	25,362,714	(294,352)	23,955,888	23,661,537	2,009,999	XXX
G88473-14-8	3I GROUP PLC	B	06/14/2022	GOLDMAN, SACHS & CO.	14,083.000	250,785		243,342	276,393	(34,490)			(34,490)	1,439	243,342	(2,332)	9,775	7,443	3,711	
88579Y-10-1	3M COMPANY		07/20/2022	Various	16,261.000	2,308,351		2,692,323	2,888,441	(171,483)		24,636	(196,119)		2,692,323		(383,972)	(383,972)	29,907	
S71088-99-1	ABB LTD-REG CMN STK	B	02/23/2022	Various	89,921.000	3,060,407		3,081,415	3,444,266	(357,557)			(357,557)	(5,294)	3,081,415	(26,945)	5,937	(21,008)		
002824-10-0	ABBOTT LABS		09/07/2022	Various	91,153.000	10,805,852		11,717,826	12,828,873	(1,111,047)			(1,111,047)		11,717,826		(911,974)	(911,974)	42,842	
00287Y-10-9	ABBVIE INC		06/14/2022	GOLDMAN, SACHS & CO.	60,030.000	8,260,839		7,108,933	8,128,062	(1,019,129)			(1,019,129)		7,108,933		1,151,906	1,151,906		
003654-10-0	ABIOMED INC		12/21/2022	Various	1,153.000	438,140		260,545	414,123	(107,521)		46,057	(153,578)		260,545		177,595	177,595		
00404A-10-9	ACADIA HEALTHCARE CO INC		09/27/2022	Various	4,350.000	333,506		126,091	264,045	(137,954)			(137,954)		126,091		207,415	207,415		
G1151C-10-1	ACCENTURE PLC		09/07/2022	Various	45,431.000	14,214,100		15,753,675	15,457,740	(1,964,969)			(1,964,969)		15,753,675		(1,539,576)	(1,539,576)	44,839	
F00189-12-0	ACCOR S.A.	B	01/26/2022	GOLDMAN, SACHS & CO.	6,597.000	239,563		213,435	213,435	(5,771)			(5,771)	5,771	213,435	(7,410)	33,538	26,128		
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV	B	08/11/2022	Various	2.000	51		45	54	(10)			(10)	1	45	(3)	9	5		
00507V-10-9	ACTIVISION BLIZZARD INC		06/14/2022	Various	50,959.000	4,047,022		3,320,447	3,390,302	(69,855)			(69,855)		3,320,447		726,575	726,575	6,071	
00509B-10-8	ACUSHNET HOLDINGS CORP		12/30/2022	Various	5,530.000	253,565		144,770	293,532	(148,762)			(148,762)		144,770		108,795	108,795	1,415	
D0066B-18-5	ADIDAS SALOMON AG	B	09/07/2022	Various	4,310.000	1,160,626		1,221,506	1,241,017	(45,744)			(45,744)	26,233	1,221,506	(34,855)	(26,026)	(60,880)		
G0110T-10-6	ADMIRAL GROUP PLC	B	02/23/2022	Various	12,487.000	516,091		493,509	533,944	(45,392)			(45,392)	4,957	493,509	(3,789)	26,372	22,582		
00724F-10-1	ADOBE INC		09/07/2022	Various	33,320.000	14,967,228		17,189,708	15,461,458	(578,117)			(578,117)		17,189,708		(2,222,480)	(2,222,480)		
00751Y-10-6	ADVANCED AUTO PARTS INC.		03/22/2022	Various	5,863.000	1,153,803		1,352,365	1,406,416	(54,052)			(54,052)		1,352,365		(198,561)	(198,561)	5,863	
007903-10-7	ADVANCED MICRO DEVICES INC		07/20/2022	Various	64,994.000	6,421,597		7,332,941	9,352,637	(993,481)		1,026,215	(2,019,696)		7,332,941		(911,344)	(911,344)		
S68704-90-7	ADVANTEST CORP	B	06/14/2022	Various	13,800.000	1,056,897		1,133,843	1,306,239	(194,846)			(194,846)	22,450	1,133,843	(12,314)	(64,632)	(76,946)		
N3501V-10-4	ADYEN NV	B	06/14/2022	Various	203.000	288,694		361,315	533,613	(171,108)			(171,108)	(1,190)	361,315	(20,026)	(52,595)	(72,621)		
SB1G5X-P1-4	AEDIFICA REIT SA	B	08/03/2022	Various	2,513.000	330,596		324,480	328,359	(529)			(529)	(3,349)	324,480	1,542	4,573	6,116		
S59273-75-5	AEGON	B	03/22/2022	GOLDMAN, SACHS & CO.	276,319.000	1,440,554		1,290,478	1,380,412	(99,061)			(99,061)	9,126	1,290,478	(36,954)	187,031	150,077		
S64800-48-5	AEON LTD	B	06/14/2022	Various	37,100.000	794,767		848,791	872,770	(44,307)		4,456	(48,763)	24,783	848,791	(26,427)	(27,596)	(54,024)	275	
00130H-10-5	AES CORP		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	86,333.000	1,773,414		2,097,892	2,097,892						2,097,892		(324,478)	(324,478)	13,641	
001055-10-2	AFLAC INC.		06/14/2022	GOLDMAN, SACHS & CO.	56,614.000	3,278,582		3,170,415	3,305,691	(135,277)			(135,277)		3,170,415		108,168	108,168	36,429	
SB86S2-N0-6	AGEAS NV	B	01/26/2022	GOLDMAN, SACHS & CO.	5,460.000	266,458		270,959	282,825	(19,513)			(19,513)	7,648	270,959	(9,407)	4,906	(4,502)		
00846U-10-1	AGILENT TECHNOLOGIES INC		04/26/2022	Various	27,790.000	3,875,990		4,350,736	4,436,674	(85,937)			(85,937)		4,350,736		(474,746)	(474,746)	5,836	
00848J-10-4	AGILITI INC		10/25/2022	Various	479.000	8,465		6,680	11,094	(4,414)			(4,414)		6,680		1,785	1,785		
00123Q-10-4	AGNC INVESTMENT REIT CORP		06/14/2022	Various	28,105.000	358,196		422,699	422,699						422,699		(64,503)	(64,503)	6,745	
S20098-23-2	AGNICO EAGLE MINES LTD COM	B	09/07/2022	GOLDMAN, SACHS & CO.	5,420.000	241,798		251,309	288,303	(10,126)		16,181	(26,308)	(10,686)	251,309	2,083	(11,595)	(9,512)	2,917	
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	B	04/26/2022	Various	330,000.000	3,678,126		3,061,354	3,326,964	(274,260)			(274,260)	8,649	3,061,354	(5,062)	621,835	616,773		
009158-10-6	AIR PRODUCTS & CHEM		07/20/2022	Various	14,799.000	3,463,322		4,160,345	3,444,832	(103,772)			(103,772)		4,160,345		(697,024)	(697,024)	22,616	
009066-10-1	AIRBNB INC CLASS A		11/17/2022	Various	25,550.000	3,708,883		4,057,917	3,723,049						4,057,917		(349,034)	(349,034)		
J00882-12-6	AJINOMOTO	B	02/24/2022	Various	46,100.000	1,279,970		1,374,843	1,399,954	(43,233)			(43,233)	18,122	1,374,843	(13,058)	(81,815)	(94,873)		
00973Y-10-8	AKERO THERAPEUTICS INC		11/03/2022	Various	1,571.000	66,912		14,846	33,227	(1,869)		16,511	(18,381)		14,846		52,066	52,066		
SBJ2KS-G2-8	AKZO NOBEL NV	B	07/20/2022	Various	19,227.000	1,874,996		1,983,666	2,109,967	(93,643)		36,423	(130,066)	3,766	1,983,666	(30,642)	(78,029)	(108,671)	2,746	
012348-10-8	ALBANY INTERNATIONAL CORP.		10/05/2022	Various	3,170.000	269,056		156,947	280,387	(123,440)			(123,440)		156,947		112,109	112,109	2,663	
012653-10-1	ALBEMARLE CORP		03/22/2022	Various	5,806.000	1,056,658		1,357,269	1,357,269						1,357,269		(300,611)	(300,611)	2,264	
H01301-12-8	ALCON INC	B	11/17/2022	Various	32,073.000	2,398,706		2,662,520	2,842,094	(144,278)		19,763	(164,041)	(15,533)	2,662,520	(16,278)	(247,536)	(263,814)	416	
015271-10-9	ALEXANDRIA REAL ESTATE		12/02/2022	Various	28,038.000	4,687,904		4,966,337	3,897,118	(385,356)		25,691	(411,047)		4,966,337		(278,433)	(278,433)	37,766	
W04008-15-2	ALFA LAVAL	B	02/23/2022	Various	16,988.000	548,466		678,455	683,734	(31,197)			(31,197)	25,918	678,455	(42,019)	(87,971)	(129,989)		
016255-10-1	ALIGN TECHNOLOGY INC		11/17/2022	Various	6,234.000	2,909,845		3,806,708	4,096,860	(264,091)		26,061	(290,152)		3,806,708		(896,863)	(896,863)		
01626P-30-4	ALIMENTATION COUCHE TARD MULTI VOT	B	09/07/2022	Various	36,125.000	1,236,969		1,240,044	1,515,754	(266,349)			(266,349)	(9,362)	1,240,044	(7,100)	4,026	(3,075)	1,915	

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
017175-10-0	ALLEGHANY CORP.		10/20/2022	MERGER	1,046.000	887,029		511,703	698,299	(186,596)			(186,596)		511,703		375,326	375,326		
01749D-10-5	ALLEGRO MICROSYSTEMS INC		11/22/2022	Various	4,007.000	102,289		59,442	144,973	(84,530)		1,001	(85,531)		59,442		42,847	42,847		
SBM04Z-X7-3	ALLEIMA	B	09/07/2022	Various	1,254.600	4,610		2,533							2,533	(463)	2,540	2,077		
D03080-11-2	ALLIANZ SE-REG COM STK	B	07/20/2022	Various	15,006.000	3,473,581		3,520,320	3,543,510	(81,097)			(81,097)	57,906	3,520,320	(117,835)	71,097	(46,738)		
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		06/14/2022	Various	5,930.000	882,545		983,556	1,005,609	(22,053)			(22,053)		983,556		(101,012)	(101,012)		
02079K-30-5	ALPHABET INC CLASS A		09/07/2022	Various	24,018.000	35,485,260		38,100,058	38,712,566			449,758	(449,758)		38,100,058		(2,614,797)	(2,614,797)		
02079K-10-7	ALPHABET INC CLASS C		11/17/2022	Various	95,379.000	37,870,210		38,898,961	42,935,088	(443,004)		3,593,124	(4,036,128)		38,898,961		(1,028,750)	(1,028,750)		
F0259M-47-5	ALSTOM S.A.	B	11/17/2022	Various	17,165.000	512,244		609,415	609,416	(11,814)			(11,814)	11,814	609,415	(14,526)	(82,645)	(97,171)		
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		12/30/2022	Various	9,278.000	548,065		238,115	478,466	(161,844)		78,507	(240,351)		238,115		309,950	309,950	3,111	
02209S-10-3	ALTRIA GROUP INC.		07/20/2022	Various	72,387.000	3,256,733		3,135,550	3,430,420	(238,743)		56,128	(294,870)		3,135,550		121,183	121,183		
00166B-10-5	ALX ONCOLOGY HOLDINGS INC		01/26/2022	Various	4,275.000	71,583		91,870	91,870						91,870		(20,287)	(20,287)		
E04908-11-2	AMADEUS IT HOLDING CMN STK	B	03/04/2022	GOLDMAN, SACHS & CO.	13,781.000	885,684		866,236	934,663	(92,517)			(92,517)	24,089	866,236	(30,585)	50,033	19,448	290	
023135-10-6	AMAZON COM INC		07/20/2022	Various	142,478.000	60,437,103		59,882,061	67,910,169	(389,417)		7,638,692	(8,028,109)		59,882,061		555,043	555,043		
00165C-10-4	AMC ENTERTAINMENT HOLDINGS INC CLA		11/17/2022	Various	52,373.000	946,113		1,424,546	1,424,546						1,424,546		(478,432)	(478,432)		
G0250X-10-7	AMCOR PLC	D	11/17/2022	Various	16,359.000	193,513		189,601	196,472	(6,871)			(6,871)		189,601		3,912	3,912		
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		05/24/2022	Various	21,470.000	1,389,118		1,007,853	1,230,016	(222,163)			(222,163)		1,007,853		381,265	381,265	10,091	
025537-10-1	AMERICAN ELEC PWR INC		03/22/2022	GOLDMAN, SACHS & CO.	27,659.000	2,634,368		2,359,313	2,460,821	(101,509)			(101,509)		2,359,313		275,055	275,055	21,574	
025816-10-9	AMERICAN EXPRESS CO		07/20/2022	Various	54,350.000	8,410,342		8,566,645	8,891,660			325,015	(325,015)		8,566,645		(156,303)	(156,303)	5,428	
025932-10-4	AMERICAN FINANCIAL GROUP INC		03/22/2022	GOLDMAN, SACHS & CO.	7,781.000	1,124,388		1,067,519	1,068,487	(968)			(968)		1,067,519		56,869	56,869	19,919	
02665T-30-6	AMERICAN HOMES RENT REIT CLASS A		12/27/2022	BANK OF AMERICA/MERRILL LYNCH	92,189.000	3,039,754		3,044,961	816,946	(281,526)			(281,526)		3,044,961		(5,206)	(5,206)	19,892	
03027X-10-0	AMERICAN TOWER CORP		06/14/2022	Various	44,446.000	10,734,363		11,523,668	7,872,345	(336,331)			(336,331)		11,523,668		(789,305)	(789,305)	47,325	
030420-10-3	AMERICAN WATER WORKS CO INC		11/17/2022	Various	13,583.000	1,992,956		2,401,474	2,565,285	(163,811)			(163,811)		2,401,474		(408,519)	(408,519)	8,184	
03064D-10-8	AMERICOLD REALTY TRUST		06/03/2022	Various	58,874.000	1,621,378		1,641,407	1,930,478	(239,503)		49,568	(289,071)		1,641,407		(20,029)	(20,029)	25,905	
03076C-10-6	AMERIPRISE FINL INC		07/20/2022	Various	5,838.000	1,699,582		1,761,091	1,761,091						1,761,091		(61,509)	(61,509)	6,597	
03076K-10-8	AMERIS BANCORP		10/18/2022	NATIONAL BANK OF CANADA	811.000	40,848		18,475	40,290	(21,816)			(21,816)		18,475		22,374	22,374	487	
03073E-10-5	AMERISOURCEBERGEN CORP		06/14/2022	GOLDMAN, SACHS & CO.	9,131.000	1,323,580		1,143,201	1,213,419	(70,217)			(70,217)		1,143,201		180,379	180,379	6,955	
031162-10-0	AMGEN INC		06/14/2022	GOLDMAN, SACHS & CO.	12,892.000	3,042,484		2,762,240	2,900,313	(138,073)			(138,073)		2,762,240		280,244	280,244	40,065	
03152W-10-9	AMICUS THERAPEUTICS INC		06/22/2022	Various	5,379.000	53,994		50,939	62,127	(10,758)		430	(11,188)		50,939		3,055	3,055		
032095-10-1	AMPHENOL CORP.		03/04/2022	GOLDMAN, SACHS & CO.	9,127.000	695,702		710,446	798,247	(87,802)			(87,802)		710,446		(14,744)	(14,744)	1,825	
032654-10-5	ANALOG DEVICES INC		09/07/2022	Various	78,627.000	12,291,938		12,944,824	6,914,616	(42,228)			(42,228)		12,944,824		(652,886)	(652,886)	53,794	
SB1XZS-82-2	ANGLO AMERICAN PLC CMN STK	B	06/14/2022	GOLDMAN, SACHS & CO.	22,096.000	990,727		792,880	902,626	(115,610)			(115,610)	5,863	792,880	(31,738)	229,585	197,847	10,174	
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	B	09/07/2022	GOLDMAN, SACHS & CO.	21,405.000	1,230,553		1,205,534	1,294,251	(101,858)			(101,858)	13,141	1,205,534	(65,380)	90,399	25,018	3,983	
03571Q-83-9	ANNALY CAPITAL MANAGEMENT REIT INC		11/17/2022	Various	29,440.250	585,990		505,195							505,195		80,795	80,795	25,907	
03662Q-10-5	ANSYS INC		11/17/2022	Various	9,756.000	3,251,805		3,747,976	3,913,327	(165,351)			(165,351)		3,747,976		(496,171)	(496,171)		
036752-10-3	ANTHEM INC		06/14/2022	GOLDMAN, SACHS & CO.	9,674.000	4,547,426		4,065,015	4,484,286	(419,271)			(419,271)		4,065,015		482,411	482,411	14,011	
S60655-86-7	ANZ NATIONAL BANK	B	12/23/2022	Various	72,193.000	1,159,087		998,026	1,443,943	(154,810)		230,561	(385,372)	(60,545)	998,026	(18,837)	179,898	161,061	42,521	
G0403H-10-8	AON PLC CLASS A		06/14/2022	Various	8,559.000	2,398,605		2,572,493	2,572,493						2,572,493		(173,888)	(173,888)	4,365	
S62473-06-1	APA GROUP UNITS	B	07/20/2022	Various	56,044.000	420,855		383,830	409,913	(23,430)			(23,430)	(2,652)	383,830	(9,789)	46,814	37,025	12,511	
03750L-10-9	APARTMENT INCOME REIT CORP		12/08/2022	Various	37,795.000	1,941,080		1,882,707	2,066,253	(183,546)			(183,546)		1,882,707		58,373	58,373	18,795	
03753U-10-6	APELLIS PHARMACEUTICALS INC		09/09/2022	Various	2,328.000	141,287		78,708	110,068	(31,360)			(31,360)		78,708		62,580	62,580		
037833-10-0	APPLE INC.		12/16/2022	Various	674,580.000	105,257,060		101,512,142	119,785,171	(17,839,076)		433,952	(18,273,029)		101,512,142		3,744,918	3,744,918		
03820C-10-5	APPLIED INDUSTRIAL TECH INC		11/10/2022	Various	2,190.000	236,345		100,127	224,913	(124,786)			(124,786)		100,127		136,218	136,218	1,368	
038222-10-5	APPLIED MATERIALS INC		09/07/2022	Various	45,397.000	5,732,767		6,454,820	7,143,672	(688,852)			(688,852)		6,454,820		(722,053)	(722,053)	10,895	
038336-10-3	APTARGROUP INC		11/02/2022	Various	1,199.000	133,061		118,383	146,854	(27,505)		965	(28,470)		118,383		14,678	14,678	941	
03852U-10-6	ARAMARK		06/14/2022	Various	48,381.000	1,550,757		1,755,041	1,782,840	(27,799)			(27,799)		1,755,041		(204,284)	(204,284)	9,144	
S57692-09-7	ARCADIS NV	B	01/26/2022	GOLDMAN, SACHS & CO.	1,654.000	69,943		77,387	79,639	(4,404)			(4,404)	2,153	77,387	(2,687)	(4,757)	(7,444)		
L0302D-21-0	ARCELORMITTAL SA	B	06/14/2022	GOLDMAN, SACHS & CO.	7,408.000	226,831		227,172	237,104	(16,343)			(16,343)	6,411	227,172	(8,303)	7,962	(341)	60	

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
G0450A-10-5	ARCH CAPITAL GROUP		09/07/2022	Various	31,399.000	1,453,210		1,356,550	1,395,686	(39,136)			(39,136)		1,356,550		96,661	96,661		
039483-10-2	ARCHER DANIELS MIDLAND CO		06/14/2022	GOLDMAN, SACHS & CO.	14,930.000	1,234,160		945,208	1,009,119	(63,911)			(63,911)		945,208		288,953	288,953	11,944	
040047-60-7	ARENA PHARMACEUTICALS INC		03/11/2022	MERGER	4,107.000	410,700		191,992	381,705	(189,713)			(189,713)		191,992		218,708	218,708		
SBNHKY-X4-4	ARGENX	B	01/26/2022	Various	3,444.000	968,786		1,050,550	1,234,877	(190,881)			(190,881)	6,553	1,050,550	(9,518)	(72,246)	(81,763)		
040413-10-6	ARISTA NETWORKS INC		07/20/2022	Various	28,912.000	3,339,899		3,086,737	4,156,100	(890,256)		179,106	(1,069,363)		3,086,737		253,161	253,161		
F0392W-12-5	ARKEMA EUR10	B	11/17/2022	Various	9,291.000	1,027,925		1,043,885	933,080	(71,829)		17,174	(89,003)	3,719	1,043,885	(25,305)	9,345	(15,961)	2,622	
363576-10-9	ARTHUR J GALLAGHER & CO		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	18,251.000	2,768,206		2,986,493	3,096,647	(110,154)			(110,154)		2,986,493		(218,286)	(218,286)		
S60544-09-5	ASAHI GROUP HOLDINGS LTD	B	07/20/2022	Various	45,100.000	1,779,947		1,739,624	1,752,224	(41,821)			(41,821)	29,221	1,739,624	(27,409)	67,733	40,323	18,301	
S60546-03-3	ASAHI KASEI CORP	B	09/07/2022	Various	25,900.000	258,266		192,077	243,132	(69,648)			(69,648)	18,593	192,077	(12,205)	78,393	66,188		
04342Y-10-4	ASANA INC CLASS A		01/20/2022	BANK OF AMERICA/MERRILL LYNCH	12,906.000	689,370		952,463	962,142	(9,680)			(9,680)		952,463		(263,092)	(263,092)		
G05320-10-9	ASHTEAD GROUP PLC	B	06/14/2022	Various	8,115.000	549,679		626,128	653,107	(21,637)		1,474	(23,111)	(3,868)	626,128	585	(77,034)	(76,450)	1,028	
SB929F-46-4	ASML HOLDING N.V.	B	04/26/2022	Various	9,820.000	6,908,540		7,725,036	7,891,932	(318,505)			(318,505)	151,610	7,725,036	(179,186)	(637,310)	(816,496)		
045327-10-3	ASPEN TECHNOLOGY		05/17/2022	Various	3,558.000	551,957		381,740	541,528	(159,788)			(159,788)		381,740		170,218	170,218		
S40567-19-0	ASSICURAZIONI GENERALI S.P.A.	B	07/20/2022	Various	35,172.000	577,444		482,931	745,155	(284,077)			(284,077)	21,853	482,931	(46,818)	141,331	94,513	20,377	
S06731-23-6	ASSOCD BRIT FOODS ORD GBP0.0568	B	04/26/2022	Various	28,455.000	674,770		692,410	773,901	(61,751)		6,125	(67,876)	(13,615)	692,410	2,287	(19,927)	(17,640)	13,355	
G2386T-10-9	ASSURA REIT PLC	B	04/04/2022	Various	372,194.000	330,079		327,843	351,876	2,714		24,031	(21,317)	(2,716)	327,843	(7,966)	10,201	2,236	6,643	
G0585R-10-6	ASSURED GUARANTY LTD		12/22/2022	Various	1,859.000	115,615		39,651	93,322	(53,671)			(53,671)		39,651		75,964	75,964	1,859	
J96216-12-2	ASTELLAS PHARMA INC	B	03/04/2022	GOLDMAN, SACHS & CO.	29,300.000	479,677		459,654	475,929	(42,969)			(42,969)	26,693	459,654	(22,298)	42,321	20,023		
046353-10-8	ASTRAZENECA ADR REPRESENTING .5 PL	D	08/10/2022	Various	2.000	124		117	117						117		7	7	1	
S09895-29-3	ASTRAZENECA PLC ORD USD0.25	B	06/14/2022	Various	53,603.000	6,396,478		6,249,590	6,300,453	(101,528)			(101,528)	50,666	6,249,590	(107,593)	254,480	146,888	18,164	
00206R-10-2	AT&T INC		09/07/2022	Various	473,842.000	11,859,145		12,227,859	10,998,316			86,382	(86,382)		12,227,859		(368,714)	(368,714)		
SB12TR-11-8	ATEA ASA	B	11/18/2021	DISTRIBUTION	0.000	139									139			139		
T05404-10-7	ATLANTIA S.P.A.	B	12/09/2022	Various	39,210.000	775,977		741,716	778,311	(62,557)			(62,557)	25,962	741,716	(39,852)	74,113	34,261	4,969	
04911A-10-7	ATLANTIC UNION BANKSHARES CORP		12/21/2022	Various	6,031.000	227,258		128,096	224,896	(96,800)			(96,800)		128,096		99,163	99,163	3,177	
SBD97B-N2-3	ATLAS COPCO A	B	05/13/2022	Various	34,914.000	1,668,029		1,899,069	2,413,248	(479,277)		97,421	(576,699)	62,520	1,899,069	(157,566)	(73,475)	(231,040)	4,798	
SBD97B-S7-7	ATLAS COPCO CLASS B	B	05/13/2022	Various	27,562.000	1,277,721		1,481,508	1,620,139	(191,232)		15,501	(206,733)	68,102	1,481,508	(107,822)	(95,966)	(203,787)	807	
052769-10-6	AUTODESK INCORPORATED		07/20/2022	Various	26,058.000	5,786,487		6,521,257	5,447,494	(140,968)			(140,968)		6,521,257		(734,770)	(734,770)		
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		07/20/2022	Various	21,865.000	4,291,750		4,951,109	5,391,472	(440,363)			(440,363)		4,951,109		(659,359)	(659,359)	18,925	
053332-10-2	AUTOZONE INC		06/14/2022	GOLDMAN, SACHS & CO.	1,065.000	2,098,978		1,940,626	2,232,655	(292,029)			(292,029)		1,940,626		158,351	158,351		
053484-10-1	AVALONBAY CMNTYS INC		07/20/2022	Various	27,915.000	6,805,066		5,877,540	7,051,050	(1,173,509)			(1,173,509)		5,877,540		927,525	927,525	49,107	
05352A-10-0	AVANTOR INC		09/07/2022	Various	79,473.000	2,572,398		3,066,887	3,348,992	(282,105)			(282,105)		3,066,887		(494,489)	(494,489)		
S02162-38-6	AVIVA ORD GBP0.25	B	06/28/2022	Various	442,914.080	2,579,740		2,325,185	2,503,743	(136,989)			(136,989)	(41,569)	2,325,185	(16,346)	270,901	254,555	5,744	
F06106-10-2	AXA	B	03/04/2022	GOLDMAN, SACHS & CO.	28,831.000	895,071		841,284	858,517	(20,937)			(20,937)	3,704	841,284	(11,581)	65,367	53,787		
056525-10-8	BADGER METER INC		10/31/2022	Various	1,307.000	130,692		81,617	139,274	(57,657)			(57,657)		81,617		49,075	49,075	747	
S02634-94-7	BAE SYSTEMS ORD GBP0.025	B	01/26/2022	GOLDMAN, SACHS & CO.	31,227.000	255,939		232,540	232,540	(1,488)			(1,488)	1,488	232,540	(2,501)	25,899	23,399		
05722G-10-0	BAKER HUGHES CO		03/04/2022	GOLDMAN, SACHS & CO.	40,802.000	1,355,232		981,696	981,696						981,696		373,535	373,535	7,344	
058498-10-6	BALL CORP COM		09/07/2022	Various	27,042.000	2,330,033		2,466,197	2,603,333	(135,974)		1,163	(137,137)		2,466,197		(136,164)	(136,164)	1,297	
H04530-20-2	BALOISE HOLDING NAMEN	B	01/26/2022	GOLDMAN, SACHS & CO.	644.000	111,117		98,238	105,384	(6,360)			(6,360)	(786)	98,238	(160)	13,039	12,879		
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	07/20/2022	Various	109,746.130	276,686		308,405	366,984	(11,033)		57,805	(68,838)	10,259	308,405	(38,045)	6,327	(31,719)	4,818	
05988J-10-3	BANDWIDTH INC CLASS A		03/16/2022	Various	8,199.000	236,734		583,417	588,360	(4,943)			(4,943)		583,417		(346,683)	(346,683)		
060505-10-4	BANK AMER CORP COM		06/14/2022	Various	441,749.000	13,894,897		18,208,894	19,653,413			1,444,519	(1,444,519)		18,208,894		(4,313,997)	(4,313,997)	185,535	
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	11/17/2022	Various	54,237.000	3,627,090		3,610,538	3,845,088	(273,265)			(273,265)	38,715	3,610,538	(74,086)	90,637	16,552	59,558	
S20760-09-6	BANK OF MONTREAL	B	03/22/2022	GOLDMAN, SACHS & CO.	19,635.000	2,344,744		2,117,002	2,117,002	(29,738)			(29,738)	29,738	2,117,002	(27,215)	254,957	227,742	9,636	
06652K-10-3	BANKUNITED INC		08/15/2022	Various	1,151.000	50,368		24,339	42,268	(23,371)			(23,371)		24,339		26,029	26,029	215	
G08036-12-4	BARCLAYS ORD GBP0.25	B	06/14/2022	GOLDMAN, SACHS & CO.	500,865.000	986,127		887,654	103,917	(44,567)			(44,567)	(7,576)	887,654	(34,375)	132,848	98,473		
S00811-80-2	BARRATT DEVELOPMENTS PLC	B	01/20/2022	BANK OF AMERICA/MERRILL LYNCH	66,707.000	617,671		511,936	675,828	(146,514)			(146,514)	(17,378)	511,936	13,485	92,250	105,735		
S20246-44-3	BARRICK GOLD CORP COM NPV	B	07/20/2022	Various	74,408.000	1,242,579		1,319,116	1,416,706	(77,754)		35,826	(113,580)	15,991	1,319,116	(31,513)	(45,024)	(76,537)	17,910	

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
S50865-77-3	BASF SE	B	07/20/2022	Various	13,799.000	1,046,827		856,077	969,465	(121,485)			(121,485)	8,097	856,077	(17,076)	207,826	190,750		
070830-10-4	BATH AND BODY WORKS INC		07/20/2022	Various	26,042.000	1,310,297		1,817,471	1,817,471						1,817,471		(507,175)	(507,175)	5,208	
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC		09/07/2022	Various	80,326.000	1,689,411		1,984,333	2,221,898	(180,326)		47,088	(227,414)	(10,151)	1,984,333	(8,930)	(285,992)	(294,922)		
071813-10-9	BAXTER INTL INC		07/20/2022	Various	40,898.000	3,137,443		3,219,096	3,510,684	(230,551)		61,038	(291,589)		3,219,096		(81,653)	(81,653)	19,681	
S50692-11-0	BAYER AG ORD NPV	B	11/17/2022	Various	1,126.000	61,529		52,303							52,303	2,646	6,580	9,226		
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	04/26/2022	GOLDMAN, SACHS & CO.	16,474.000	1,487,832		1,657,792	1,657,792	(19,125)			(19,125)	19,125	1,657,792	(51,768)	(118,191)	(169,959)		
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49	B	09/07/2022	Various	44,279.000	196,877		189,213							189,213	(6,333)	13,997	7,664		
075887-10-9	BECTON DICKINSON		11/17/2022	Various	19,089.000	4,769,947		4,609,368	4,800,502	(157,045)		63,482	(220,528)		4,609,368		160,579	160,579	29,985	
S51074-01-1	BEIERSDORF AG	B	03/04/2022	Various	22,440.000	2,132,044		2,301,271	2,306,386	(28,290)			(28,290)	23,175	2,301,271	(79,317)	(89,909)	(169,226)		
079823-10-0	BELLRING BRANDS INC CLASS A		03/11/2022	MERGER	10,160.000	338,125		245,976	289,865	(43,889)			(43,889)		245,976		92,149	92,149		
G1191G-13-8	BERKELEY GROUP HOLDINGS (THE) PLC	B	01/20/2022	BANK OF AMERICA/MERRILL LYNCH	1.000	60		55	65	(11)			(11)	1	55	(1)	6	5		
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		03/22/2022	GOLDMAN, SACHS & CO.	32,907.000	11,514,923		9,474,913	9,839,193	(364,280)			(364,280)		9,474,913		2,040,011	2,040,011		
086516-10-1	BEST BUY CO INC		11/17/2022	Various	24,056.000	2,219,650		2,444,090	2,444,090						2,444,090		(224,439)	(224,439)	16,839	
S61446-90-2	BHP BILLITON LTD COMN STOCK	B	05/25/2022	Various	37,361.000	1,444,532		1,110,538	1,127,278	(273,879)			(273,879)	29,415	1,110,538	(38,919)	372,912	333,994		
G10879-10-7	BHP GROUP PLC	B	01/31/2022	Various	87,932.000	2,786,707		2,036,185	2,619,594	(575,716)			(575,716)	(7,692)	2,036,185	384,723	365,799	750,522		
G1093E-10-8	BIG YELLOW GROUP PLC	B	11/02/2022	Various	13,923.000	174,605		164,748	321,906	(72,995)		50,504	(123,499)	5,108	164,748	(27,766)	37,623	9,857	4,135	
090043-10-0	BILL COM HOLDINGS INC		11/17/2022	Various	7,983.000	1,353,950		1,988,964	1,988,964						1,988,964		(635,015)	(635,015)		
090572-20-7	BIO RAD LABORATORIES INC		11/17/2022	Various	4,040.000	2,373,064		3,046,367	3,052,503	(6,136)			(6,136)		3,046,367		(673,303)	(673,303)		
09077B-10-4	BIOATLA INC		02/18/2022	Various	5,031.000	45,827		98,759	98,759						98,759		(52,932)	(52,932)		
09062X-10-3	BIOGEN INC		09/07/2022	Various	588.000	117,988		119,917	141,073	(11,619)		9,537	(21,156)		119,917		(1,928)	(1,928)		
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		06/14/2022	GOLDMAN, SACHS & CO.	4,285.000	306,263		327,031							327,031		(20,768)	(20,768)		
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		09/23/2022	Various	5,821.000	381,630		159,936	389,832	(229,896)			(229,896)		159,936		221,693	221,693		
09180C-10-6	BJS RESTAURANTS INC		03/31/2022	JPMORGAN CHASE & CO.	13,586.000	377,077		469,396	469,396						469,396		(92,319)	(92,319)		
09215C-10-5	BLACK KNIGHT INC		06/14/2022	GOLDMAN, SACHS & CO.	34,091.000	2,168,929		1,809,516							1,809,516		359,412	359,412		
09247X-10-1	BLACKROCK INC		09/07/2022	Various	5,625.000	4,631,925		5,118,010	5,045,651						5,118,010		(486,085)	(486,085)	556	
09260D-10-7	BLACKSTONE INC		07/20/2022	Various	38,151.000	4,255,913		4,936,358	4,936,358						4,936,358		(680,445)	(680,445)		
S73096-81-0	BNP PARIBAS S.A.	B	07/20/2022	Various	66,517.000	3,916,670		4,473,565	4,596,832	(167,045)			(167,045)	43,778	4,473,565	(135,491)	(421,403)	(556,895)		
Y0920U-10-3	BOC HONG KONG HOLDINGS	B	03/22/2022	GOLDMAN, SACHS & CO.	158,000.000	584,993		483,790	517,798	(35,410)			(35,410)	1,402	483,790	(2,286)	103,489	101,203		
097023-10-5	BOEING CO		09/07/2022	Various	38,075.000	6,786,961		7,547,217	7,625,196	(96,750)		12,746	(109,497)		7,547,217		(760,256)	(760,256)		
09857L-10-8	BOOKING HOLDINGS INC		07/20/2022	Various	2,804.000	5,949,384		6,604,141	6,727,441	(104,111)		19,189	(123,300)		6,604,141		(654,757)	(654,757)		
099502-10-6	BOOZ ALLEN HAMILTON		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	19,671.000	1,386,498		1,650,483	1,667,904	(17,421)			(17,421)		1,650,483		(263,985)	(263,985)	8,459	
099724-10-6	BORG WARNER INC.		07/20/2022	Various	40,029.000	1,693,213		1,804,107	1,804,107						1,804,107		(110,894)	(110,894)		
101121-10-1	BOSTON PPTYS INC		12/02/2022	Various	4,632.000	325,948		333,699							333,699		(7,751)	(7,751)		
S07980-59-2	BP PLC	B	11/17/2022	Various	696,434.000	3,419,505		3,064,432	3,117,559	(65,665)			(65,665)	12,538	3,064,432	(58,014)	413,086	355,073	28,713	
104674-10-6	BRADY CORPORATION		06/01/2022	BANK OF AMERICA/MERRILL LYNCH	56.000	2,698		2,524							2,524		174	174	13	
SB4YVF-56-3	BRENNTAG AG	B	07/20/2022	Various	2,878.000	250,348		132,181	260,454	(125,290)			(125,290)	(2,983)	132,181	210	117,957	118,166		
J04578-12-6	BRIDGESTONE	B	07/20/2022	Various	43,800.000	1,829,771		1,830,979	1,882,386	(89,173)			(89,173)	37,766	1,830,979	(26,876)	25,668	(1,208)	27,451	
10918L-10-3	BRIGHAM MINERALS INC CLASS A		12/29/2022	Various	15,637.000	519,955		329,784	329,784						329,784		190,171	190,171	39,829	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS I		02/24/2022	RBC DOMINION SECURITIES	127.000	16,178		11,047	15,987	(4,939)			(4,939)		11,047		5,131	5,131		
110122-10-8	BRISTOL MYERS SQUIBB CO		06/14/2022	GOLDMAN, SACHS & CO.	95,903.000	6,852,633		5,624,388	5,979,552	(355,164)			(355,164)		5,624,388		1,228,245	1,228,245	67,944	
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	01/26/2022	GOLDMAN, SACHS & CO.	16,018.000	680,610		555,712	593,049	(14,338)			(14,338)	(22,998)	555,712	21,190	103,707	124,898	11,696	
11120U-10-5	BRIXMOR PROPERTY GROUP INC		12/27/2022	BANK OF AMERICA/MERRILL LYNCH	20,247.000	506,438		465,681	514,476	(48,795)			(48,795)		465,681		40,757	40,757	4,859	
11135F-10-1	BROADCOM INC		09/20/2022	Various	21,703.000	11,187,428		11,503,024	14,441,393	(2,804,171)		134,199	(2,938,369)		11,503,024		(315,596)	(315,596)		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		06/14/2022	GOLDMAN, SACHS & CO.	15,539.000	2,308,529		2,189,697							2,189,697		118,832	118,832	12,200	
SBM94W-M2-1	BROOKFIELD ASSET MANAGEMENT REINSU	B	08/11/2022	Various	2.000	109		99	126	(25)			(25)	(3)	99	2	8	10	1	

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
S20925-99-6	BROOKFIELD ASSET MANAGEMENT, CL A	B	12/16/2022	Various	85,206.000	3,730,653		4,169,959	5,152,900	(624,232)		383,026	(1,007,258)	24,802	4,170,444	(118,788)	(321,003)	(439,791)	24,775	
115637-20-9	BROWN FORM AN CORP CLASS B		01/20/2022	BANK OF AMERICA/MERRILL LYNCH	24,012.000	1,591,627		1,706,869	1,749,514	(42,646)			(42,646)		1,706,869		(115,241)	(115,241)		
117043-10-9	BRUNSWICK CORP.		08/15/2022	Various	813.000	74,662		28,756	81,893	(53,138)			(53,138)		28,756		45,906	45,906	205	
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	01/26/2022	GOLDMAN, SACHS & CO.	127,202.000	328,457		274,078	292,116	(19,558)			(19,558)	1,520	274,078	(2,627)	57,007	54,380	3,976	
G16968-11-0	BUNZL	B	11/17/2022	Various	4,518.000	167,730		149,555	176,545	(27,909)			(27,909)	919	149,555	(1,433)	19,609	18,175	993	
122017-10-6	BURLINGTON STORES INC		09/07/2022	Various	8,275.000	1,509,031		1,875,700	1,333,658	(20,359)			(20,359)		1,875,700		(366,668)	(366,668)		
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		03/22/2022	GOLDMAN, SACHS & CO.	16,435.000	1,743,334		1,518,923							1,518,923		224,411	224,411	9,039	
127387-10-8	CADENCE DESIGN SYSTEMS INC		06/14/2022	Various	67,439.000	10,284,104		10,396,781	4,688,007	(247,915)			(247,915)		10,396,781		(112,676)	(112,676)		
12769G-10-0	CAESARS ENTERTAINMENT INC		07/20/2022	Various	24,711.000	1,902,120		2,285,176	2,311,220	(26,044)			(26,044)		2,285,176		(383,056)	(383,056)		
E2427M-12-3	CAIXABANK SA	B	06/14/2022	GOLDMAN, SACHS & CO.	438,441.000	1,422,099		1,180,917	1,203,608	(38,019)			(38,019)	15,328	1,180,917	(65,686)	306,868	241,182	26,466	
13100M-50-9	CALIX INC		11/09/2022	Various	696.000	45,769		23,761	55,659	(25,766)		6,132	(31,898)		23,761		22,007	22,007		
133131-10-2	CAMDEN PROP		08/31/2022	Various	17,322.000	2,778,833		2,663,957	3,095,095	(375,603)		55,535	(431,138)		2,663,957		114,877	114,877	18,115	
S21661-60-8	CAMECO CORP COM	B	02/23/2022	Various	34,646.000	725,171		753,571	756,471	(7,061)			(7,061)	4,161	753,571	(1,009)	(27,391)	(28,400)		
134429-10-9	CAMPBELL SOUP CO		03/04/2022	GOLDMAN, SACHS & CO.	21,526.000	980,397		898,559	935,520	(36,961)			(36,961)		898,559		81,838	81,838	7,965	
S21705-25-6	CANADIAN IMP BANK COM NPV	B	01/26/2022	GOLDMAN, SACHS & CO.	8,107.000	1,035,748		902,307	946,346	(26,466)			(26,466)	(17,573)	902,307	16,709	116,732	133,441	8,686	
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	B	11/17/2022	Various	9,179.000	660,425		648,054	661,129	17,736			17,736	(30,811)	648,054	20,996	(8,625)	12,371	2,034	
S61723-23-5	CANON	B	04/26/2022	GOLDMAN, SACHS & CO.	49,300.000	1,163,847		1,122,114	1,199,160	(94,257)			(94,257)	17,211	1,122,114	(89,073)	130,807	41,734	20,106	
14040H-10-5	CAPITAL ONE FINL CORP		11/17/2022	Various	50,537.000	6,383,667		6,752,041	5,506,456	(7,890)			(7,890)		6,752,041		(368,373)	(368,373)	33,205	
SBNHXF-J6-2	CAPITALAND INVESTMENT LTD	B	06/14/2022	GOLDMAN, SACHS & CO.	333,100.000	892,016		605,342	842,540	(226,279)			(226,279)	(10,918)	605,342	(3,934)	290,608	286,674	19,673	
14149Y-10-8	CARDINAL HEALTH INC		06/14/2022	GOLDMAN, SACHS & CO.	14,071.000	719,082		687,931	724,516	(36,585)			(36,585)		687,931		31,151	31,151	13,812	
14161W-10-5	CARDLYTICS INC		05/31/2022	Various	4,201.000	114,054		211,454	277,644	(39,127)		27,064	(66,191)		211,454		(97,400)	(97,400)		
141788-10-9	CARGURUS INC CLASS A		04/13/2022	Various	3,360.000	139,199		113,018	113,030	(12)			(12)		113,018		26,180	26,180		
S41692-19-5	CARLSBERG AS CL B	B	04/26/2022	GOLDMAN, SACHS & CO.	19,019.000	2,604,224		3,032,577	3,284,578	(259,219)			(259,219)	7,218	3,032,577	(71,564)	(356,789)	(428,353)		
143130-10-2	CARMAX INC		11/17/2022	Various	12,609.000	1,265,244		1,642,070	1,642,070						1,642,070		(376,826)	(376,826)		
143658-30-0	CARNIVAL CORP		09/07/2022	GOLDMAN, SACHS & CO.	2,350.000	23,065		20,328	47,282	(16,069)		10,885	(26,955)		20,328		2,737	2,737		
14448C-10-4	CARRIER GLOBAL CORP		04/26/2022	Various	46,180.000	2,024,290		2,429,599	2,504,803	(75,204)			(75,204)		2,429,599		(405,309)	(405,309)	6,927	
146229-10-9	CARTER'S INC		02/24/2022	Various	1,866.000	167,391		161,433	188,877	(27,443)			(27,443)		161,433		5,958	5,958		
146869-10-2	CARVANA CLASS A		11/17/2022	Various	8,974.000	1,417,750		2,080,083	2,080,083						2,080,083		(662,333)	(662,333)		
147448-10-4	CASELLA WASTE SYSTEMS INC-A		11/02/2022	Various	2,660.000	214,954		144,655	227,217	(82,562)			(82,562)		144,655		70,299	70,299		
147528-10-3	CASEYS GENERAL STORES, INC.		12/14/2022	Various	1,205.000	264,517		173,177	237,807	(64,630)			(64,630)		173,177		91,340	91,340	1,272	
W2084X-10-7	CASTELLUM	B	06/28/2022	Various	28,797.000	563,409		681,124	775,439	(121,313)		5,148	(126,461)	32,146	681,124	(73,419)	(44,297)	(117,716)	4,051	
148806-10-2	CATALENT INC		11/17/2022	Various	24,266.000	2,475,483		3,060,238	3,106,776	(46,538)			(46,538)		3,060,238		(584,754)	(584,754)		
149123-10-1	CATERPILLAR INC		07/20/2022	Various	33,594.000	6,229,179		6,753,268	6,945,224	(34,459)		157,497	(191,956)		6,753,268		(524,089)	(524,089)	51,630	
149568-10-7	CAVCO INDUSTRIES		04/06/2022	Various	3,332.000	878,402		656,130	1,058,410	(402,279)			(402,279)		656,130		222,271	222,271		
12504L-10-9	CBRE GROUP INC		04/26/2022	Various	33,548.000	3,138,249		3,431,898	3,640,293	(208,396)			(208,396)		3,431,898		(293,649)	(293,649)		
S21715-73-5	CDN NAT RES COM NPV	B	03/22/2022	GOLDMAN, SACHS & CO.	31,973.000	1,821,485		1,352,933	1,352,933	(22,873)			(22,873)	22,873	1,352,933	(21,259)	489,811	468,553	21,393	
S21806-32-8	CDN NATL RAILWAYS COM NPV	B	11/17/2022	Various	14,680.000	1,763,387		1,805,786	1,805,786	(30,529)			(30,529)	30,529	1,805,786	(32,798)	(9,601)	(42,399)		
12514G-10-8	CDW CORP/DE		04/26/2022	Various	14,016.000	2,370,023		2,668,451	2,870,196	(201,745)			(201,745)		2,668,451		(298,428)	(298,428)		
150870-10-3	CELANESE CORP		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	15,315.000	2,121,040		2,429,733	2,573,839	(144,106)			(144,106)		2,429,733		(308,693)	(308,693)	10,414	
E2R41M-10-4	CELLNEX TELECOM SA	B	11/17/2022	Various	50,495.000	2,295,349		2,938,904	2,938,904	(42,997)			(42,997)	42,997	2,938,904	(56,749)	(586,806)	(643,555)		
SB57FG-04-7	CENOVUS ENERGY INC	B	03/22/2022	GOLDMAN, SACHS & CO.	55,016.000	855,534		675,532	675,532	4,172			4,172	(4,172)	675,532	5,074	174,928	180,002	2,193	
15135B-10-1	CENTENE CORP		06/14/2022	GOLDMAN, SACHS & CO.	22,251.000	1,737,649		1,578,409	1,833,482	(255,073)			(255,073)		1,578,409		159,240	159,240		
15189T-10-7	CENTERPOINT ENERGY INC		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	17,038.000	451,249		469,227	475,531	(6,304)			(6,304)		469,227		(17,977)	(17,977)	2,896	
J05523-10-5	CENTRAL JAPAN RAILWAY CO	B	07/20/2022	Various	12,100.000	1,578,551		1,604,129	1,612,388	(36,829)		3,677	(40,506)	32,248	1,604,129	(55,097)	29,519	(25,577)	995	
156727-10-9	CERENCE INC		06/24/2022	Various	1,363.000	37,357		49,204	104,460	(63)		55,193	(55,256)		49,204		(11,847)	(11,847)		
15677J-10-8	CERIDIAN HCM HOLDING INC		06/14/2022	Various	20,526.000	926,845		1,153,356							1,153,356		(226,511)	(226,511)		
156782-10-4	CERNER CORP		06/10/2022	Various	37,519.000	3,557,296		2,819,553	3,484,390	(664,837)			(664,837)		2,819,553		737,743	737,743	18,864	

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
808513-10-5	CHARLES SCHWAB		07/20/2022	Various	95,316.000	6,811,143		7,333,515	8,016,076	(241,345)		441,216	(682,561)		7,333,515		(522,372)	(522,372)	24,017	
16115Q-30-8	CHART INDUSTRIES INC		11/18/2022	Various	2,713.000	366,989		347,473	432,696	(85,223)			(85,223)		347,473		19,515	19,515		
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		09/07/2022	Various	1,140.000	520,740		586,484	383,358	(63,601)			(63,601)		586,484		(65,744)	(65,744)		
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES	D	06/14/2022	GOLDMAN, SACHS & CO.	15,284.000	1,857,415		1,728,306	1,781,503	(53,197)			(53,197)		1,728,306		129,110	129,110		
16359R-10-3	CHEMED CORP		12/20/2022	Various	275.000	134,656		116,448	145,486	(29,038)			(29,038)		116,448		18,208	18,208	250	
16411R-20-8	CHENIERE ENERGY INC		03/22/2022	GOLDMAN, SACHS & CO.	17,786.000	2,388,381		1,803,856	1,803,856						1,803,856		584,525	584,525	5,869	
166764-10-0	CHEVRON CORP		06/14/2022	GOLDMAN, SACHS & CO.	54,219.000	9,083,914		6,195,421	6,362,600	(167,179)			(167,179)		6,195,421		2,888,494	2,888,494		
169656-10-5	CHIPOTLE MEXICAN GRILL		06/14/2022	Various	653.000	927,539		1,141,607	1,141,607						1,141,607		(214,068)	(214,068)		
K1830B-10-7	CHRISTIAN HANSEN HOLDING A/S	B	01/20/2022	BANK OF AMERICA/MERRILL LYNCH	17,332.000	1,478,300		1,354,631	1,365,837	(23,134)			(23,134)	11,928	1,354,631	(15,726)	139,395	123,669		
H1467J-10-4	CHUBB LTD		07/20/2022	Various	31,472.000	6,328,371		5,995,620	6,083,852	(88,233)			(88,233)		5,995,620		332,751	332,751	57,126	
171340-10-2	CHURCH & DWIGHT CO.		11/17/2022	Various	27,383.000	2,679,550		2,449,078	2,806,758	(357,679)			(357,679)		2,449,078		230,472	230,472	7,188	
S73804-82-5	CIE DE ST-GOBAIN EUR4	B	06/14/2022	GOLDMAN, SACHS & CO.	29,392.000	1,759,232		2,023,728	2,067,978	(69,650)			(69,650)	25,399	2,023,728	(64,070)	(200,427)	(264,496)		
171779-30-9	CIENA CORP		01/25/2022	Various	7,614.000	531,233		357,037	586,050	(229,013)			(229,013)		357,037		174,196	174,196		
125523-10-0	CIGNA CORPORATION		06/14/2022	Various	17,178.000	4,147,369		3,654,314	3,944,584	(290,270)			(290,270)		3,654,314		493,055	493,055	20,318	
172062-10-1	CINCINNATI FINL CORP		07/20/2022	Various	13,588.000	1,620,476		1,548,081	1,548,081						1,548,081		72,395	72,395	14,551	
172908-10-5	CINTAS COR P COM		06/14/2022	Various	12,862.000	4,761,045		5,091,821	2,524,296	(40,255)			(40,255)		5,091,821		(330,776)	(330,776)	4,434	
17275R-10-2	CISCO SYS INC		11/17/2022	Various	251,203.000	13,677,788		14,031,999	14,833,269	(1,367,779)		118,651	(1,486,430)		14,031,999		(354,211)	(354,211)	111,891	
172967-42-4	CITIGROUP INC		09/07/2022	Various	144,855.000	9,091,057		8,712,974	8,747,793			34,819	(34,819)		8,712,974		378,083	378,083	37,238	
174610-10-5	CITIZENS FINANCIAL GROUP		03/22/2022	GOLDMAN, SACHS & CO.	23,504.000	1,174,136		1,110,364	1,110,564	(200)			(200)		1,110,364		63,773	63,773	9,167	
SBYZQ0-77-2	CK ASSET HOLDINGS LTD	B	09/07/2022	GOLDMAN, SACHS & CO.	96,500.000	646,693		593,291	608,362	(16,118)			(16,118)	1,047	593,291	(3,265)	56,668	53,402	17,253	
G21765-10-5	CK HUTCHISON HOLDINGS LTD	B	11/17/2022	Various	153,000.000	1,050,224		966,495	987,122	(23,570)			(23,570)	2,943	966,495	(3,721)	87,449	83,729		
G21810-10-9	CLARIVATE PLC	D	11/17/2022	Various	51,952.000	846,034		1,209,959	1,221,911	(11,952)			(11,952)		1,209,959		(363,925)	(363,925)		
184496-10-7	CLEAN HARBORS		10/05/2022	Various	3,795.000	440,435		201,313	378,627	(177,001)		313	(177,314)		201,313		239,122	239,122		
189054-10-9	CLOROX CO		03/22/2022	Various	5,740.000	846,847		949,339	1,000,826	(51,488)			(51,488)		949,339		(102,492)	(102,492)	6,658	
18915M-10-7	CLOUDFLARE INC CLASS A		06/14/2022	Various	21,722.000	2,028,933		2,856,443	2,856,443						2,856,443		(827,510)	(827,510)		
Y1660Q-10-4	CLP HOLDINGS LTD	B	07/20/2022	Various	110,000.000	1,073,475		1,075,050	1,111,105	(38,301)			(38,301)	2,247	1,075,050	(4,306)	2,731	(1,575)	11,523	
12571T-10-0	CMC MATERIALS INC		05/17/2022	Various	4,135.000	749,731		489,133	792,638	(303,505)			(303,505)		489,133		260,598	260,598	2,893	
125723-10-5	CME GROUP INC.		09/07/2022	GOLDMAN, SACHS & CO.	25,809.000	5,540,663		5,619,087	4,813,195	(145,638)		16,345	(161,983)		5,619,087		(78,424)	(78,424)	94,922	
SBDSV2-V0-9	CNH INDUSTRIAL N.V. NV	B	03/22/2022	Various	14,412.000	333,666		328,378	279,766	(38,522)			(38,522)	6,149	328,378	(6,399)	11,688	5,288		
191216-10-0	COCA COLA CO.		06/14/2022	GOLDMAN, SACHS & CO.	37,583.000	2,225,802		2,106,556	2,225,289	(118,733)			(118,733)		2,106,556		119,246	119,246	33,073	
G25839-10-4	COCA-COLA EUROPACIFIC PARTNERS PLC	D	03/22/2022	GOLDMAN, SACHS & CO.	14,828.000	736,509		768,436	829,330	(60,894)			(60,894)		768,436		(31,927)	(31,927)		
S62117-98-1	COCHLEAR LTD	B	11/17/2022	Various	15,298.000	2,295,911		2,372,109	2,403,776	(18,875)			(18,875)	(12,792)	2,372,109	(7,837)	(68,362)	(76,199)		
S41779-88-5	COFINIMMO	B	12/05/2022	Various	9,929.000	1,117,404		1,127,309	727,942	(56,063)		16,369	(72,432)	25,441	1,127,309	(43,496)	33,591	(9,905)		
192422-10-3	COGNEX CORP		06/14/2022	GOLDMAN, SACHS & CO.	1,861.000	80,049		107,663	144,711	(37,048)			(37,048)		107,663		(27,614)	(27,614)	242	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		07/20/2022	Various	26,234.000	2,015,926		2,028,615	2,327,480	(265,965)		32,900	(298,865)		2,028,615		(12,689)	(12,689)	11,655	
Q26203-40-8	COLES GROUP LTD	B	01/27/2022	GOLDMAN, SACHS & CO.	28,262.000	325,324		317,004	237,375	(26,796)			(26,796)	(12,164)	317,004	6,632	1,688	8,319		
194162-10-3	COLGATE PALMOLIVE CO		11/17/2022	Various	53,427.000	4,132,825		4,074,877	4,559,460	(484,583)			(484,583)		4,074,877		57,947	57,947	24,042	
20030N-10-1	COMCAST CORP NEW CL A		09/07/2022	Various	101,466.000	4,479,926		4,996,416	5,106,784	(110,367)			(110,367)		4,996,416		(516,491)	(516,491)	30,617	
200525-10-3	COMMERCE BANCSHARES, INC.		12/23/2022	Various	2,957.000	210,518		135,052	203,264	(68,232)			(68,232)		135,052		75,466	75,466	1,104	
SB90LK-T4-1	COMMERZBANK AG	B	01/26/2022	GOLDMAN, SACHS & CO.	18,666.000	160,981		112,929	141,987	(32,898)			(32,898)	3,839	112,929	(3,921)	51,973	48,052		
S62150-35-4	COMMONWEALTH BANK OF AUSTRALIA	B	06/14/2022	Various	96,651.000	6,732,859		6,617,778	6,415,318	(485,465)			(485,465)	39,014	6,617,778	(113,133)	228,214	115,081	31,024	
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	B	04/26/2022	GOLDMAN, SACHS & CO.	7,804.000	1,014,177		977,482	1,172,977	(196,268)			(196,268)	773	977,482	(28,135)	64,830	36,695		
SBD6K4-57-9	COMPASS GROUP PLC	B	03/22/2022	GOLDMAN, SACHS & CO.	57,472.000	1,291,599		1,160,323	1,285,187	(111,697)			(111,697)	(13,167)	1,160,323	(6,787)	138,063	131,275	10,796	
205887-10-2	CONAGRA BRANDS INC		03/04/2022	GOLDMAN, SACHS & CO.	49,727.000	1,710,351		1,629,660	1,698,177	(68,517)			(68,517)		1,629,660		80,691	80,691	15,540	
20825C-10-4	CONOCOPHILLIPS		03/22/2022	GOLDMAN, SACHS & CO.	36,889.000	3,753,990		2,662,648	2,662,648						2,662,648		1,091,342	1,091,342	24,347	
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		03/04/2022	GOLDMAN, SACHS & CO.	9,506.000	2,069,018		2,097,974	2,385,721	(287,747)			(287,747)		2,097,974		(28,956)	(28,956)	7,225	
21037T-10-9	CONSTELLATION ENERGY CORP		02/23/2022	Various	17,347.330	747,392		736,125							736,125		11,267	11,267		
D16212-14-0	CONTINENTAL AG	B	03/04/2022	Various	7,397.000	665,135		728,511	783,229	(60,919)			(60,919)	6,201	728,511	(14,489)	(48,887)	(63,375)		

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
217204-10-6	COPART INC		09/07/2022	Various	27,260.000	3,500,283		4,099,460	4,133,161	(33,701)			(33,701)		4,099,460		(599,177)	(599,177)		
219350-10-5	CORNING IN C COM		06/14/2022	Various	53,700.000	1,968,116		1,987,918	1,999,251	(10,536)		797	(11,333)		1,987,918		(19,802)	(19,802)	18,802	
22052L-10-4	CORTEVA INC		06/14/2022	GOLDMAN, SACHS & CO.	19,019.000	1,072,362		835,194	899,218	(64,025)			(64,025)		835,194		237,168	237,168	5,325	
22160N-10-9	COSTAR GROUP INC		04/26/2022	Various	4,985.000	275,136		327,446	393,965	(66,519)			(66,519)		327,446		(52,310)	(52,310)		
22160K-10-5	COSTCO WHS L CORP NEW COM		06/14/2022	GOLDMAN, SACHS & CO.	17,906.000	8,584,730		8,899,103	10,165,236	(1,266,133)			(1,266,133)		8,899,103		(314,372)	(314,372)	24,643	
127097-10-3	COTERRA ENERGY INC		09/07/2022	GOLDMAN, SACHS & CO.	52,300.000	1,337,566		992,381	993,700	(1,319)			(1,319)		992,381		345,184	345,184	29,288	
222795-50-2	COUSINS PROPERTIES REIT INC		12/02/2022	BANK OF AMERICA/MERRILL LYNCH	14,710.000	489,657		453,200	317,044	(23,534)			(23,534)		453,200		36,457	36,457	7,147	
SBYTBW-Y9-8	COVESTRO AG		09/07/2022	Various	24,574.000	1,137,614		1,327,499	1,514,649	(172,535)		10,745	(183,280)	(3,870)	1,327,499	(47,860)	(142,025)	(189,885)	14,671	
22304C-10-0	COVETRUS INC		10/14/2022	Various	44,414.000	916,991		745,711	886,948	(52,779)		88,457	(141,237)		745,711		171,280	171,280		
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3		03/22/2022	GOLDMAN, SACHS & CO.	39,997.000	600,724		553,969	570,832	(22,029)			(22,029)	5,166	553,969	(9,507)	56,262	46,755		
S71715-89-0	CREDIT SUISSE GROUP AG CHF0.5		06/14/2022	Various	41,029.000	372,214		378,666	399,506	(6,548)			(6,548)	(14,291)	378,666	9,255	(15,707)	(6,452)	700	
S41822-49-5	CRH PLC ORD EURO.32(DUBLIN LISTING)		07/20/2022	Various	28,018.000	1,227,161		1,359,274	1,482,223	(155,266)			(155,266)	32,318	1,359,274	(55,845)	(76,269)	(132,114)		
G25536-15-5	CRODA INTERNATIONAL PLC		11/17/2022	Various	7,035.000	724,085		923,161	964,290	(48,148)			(48,148)	7,019	923,161	(8,197)	(190,879)	(199,076)		
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		09/07/2022	Various	14,438.000	2,325,861		2,509,361							2,509,361		(183,500)	(183,500)		
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		10/05/2022	Various	24,886.000	3,972,975		4,553,426	4,479,352	(572,326)			(572,326)		4,553,426		(580,451)	(580,451)	5,038	
228368-10-6	CROWN HOLDINGS INC		11/17/2022	Various	14,727.000	1,384,527		1,554,102	1,629,101	(74,999)			(74,999)		1,554,102		(169,575)	(169,575)	6,480	
Q3018U-10-9	CSL LIMITED COMMON STOCK		03/04/2022	GOLDMAN, SACHS & CO.	3,728.000	697,785		501,153	787,980	(252,370)			(252,370)	(34,457)	501,153	23,464	173,168	196,632		
126408-10-3	CSX CORP		11/17/2022	Various	108,103.000	3,610,081		3,876,631	4,064,673	(188,042)			(188,042)		3,876,631		(266,550)	(266,550)		
229663-10-9	CUBESMART		08/31/2022	Various	4,398.000	228,542		123,317	250,290	(126,973)			(126,973)		123,317		105,225	105,225	1,891	
229899-10-9	CULLEN FROST BANKERS, INC.		11/22/2022	Various	1,590.000	227,403		109,301	200,451	(91,150)			(91,150)		109,301		118,102	118,102	948	
G2717B-10-8	CUSHMAN AND WAKEFIELD PLC		02/16/2022	Various	2,940.000	65,399		52,009	65,386	(13,377)			(13,377)		52,009		13,391	13,391		
126650-10-0	CVS HEALTH CORPORATION		06/14/2022	GOLDMAN, SACHS & CO.	55,119.000	5,478,289		5,072,256	5,686,076	(613,820)			(613,820)		5,072,256		406,034	406,034	44,101	
23331A-10-9	D R HORTON INC COM		04/26/2022	Various	16,483.000	1,288,057		1,458,746	1,787,581	(328,836)			(328,836)		1,458,746		(170,688)	(170,688)	3,709	
S62500-25-1	DAIFUKU LTD		03/04/2022	Various	12,400.000	872,626		1,007,167	1,012,201	(28,133)			(28,133)	23,099	1,007,167	(20,603)	(113,937)	(134,541)		
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC		03/04/2022	GOLDMAN, SACHS & CO.	51,300.000	1,097,338		907,824	1,035,979	(164,990)			(164,990)	36,835	907,824	(25,722)	215,236	189,514		
SBQJ7D-91-9	DAIICHI SANKYO LTD		02/24/2022	Various	84,800.000	2,011,422		2,019,167	2,153,967	(188,323)			(188,323)	53,523	2,019,167	(38,739)	30,994	(7,745)		
J10038-11-5	DAIKIN INDUSTRIES JPY50		06/14/2022	Various	6,700.000	1,319,347		1,102,048	1,517,980	(440,794)			(440,794)	24,863	1,102,048	(15,631)	232,930	217,299		
SBJQZC-27-8	DAILY MAIL AND GENERAL TRUST NON V		05/23/2022	Various	22,068.000	74,914		78,451	80,703	(420)		2,252	(2,672)	420	78,451	(6,004)	2,468	(3,536)		
SBP6VL-Q4-0	DAIMLER TRUCK AG		11/17/2022	Various	43,349.000	1,233,084		987,373	193,185	(118,464)			(118,464)	(3,196)	987,373	(64,805)	310,517	245,711		
D1668R-12-3	DAIMLERCHRYSLER		06/14/2022	Various	12,170.000	821,853		787,955	133,204	(18,515)			(18,515)	3,602	787,955	(42,236)	76,134	33,898	40,529	
SBQZ6W-Y0-6	DAIWA HOUSE REIT CORP		01/20/2022	BANK OF AMERICA/MERRILL LYNCH	97.000	274,358		248,022	293,557	(64,246)			(64,246)	18,711	248,022	(13,199)	39,535	26,336		
J11718-11-1	DAIWA SECURITIES		01/20/2022	BANK OF AMERICA/MERRILL LYNCH	203,500.000	1,264,154		1,116,780	1,146,372	(56,951)			(56,951)	27,358	1,116,780	(17,389)	164,763	147,374		
235851-10-2	DANAHER CO RP COM		06/14/2022	Various	52,534.000	14,003,056		15,101,263	8,518,727	(408,058)			(408,058)		15,101,263		1,098,208	1,098,208	10,170	
K22272-11-4	DANSKE BANK		03/04/2022	GOLDMAN, SACHS & CO.	13,251.000	254,413		223,979	228,845	(11,083)			(11,083)	6,218	223,979	(7,976)	38,410	30,434		
237194-10-5	DARDEN RESTAURANTS INC		07/20/2022	Various	9,391.000	1,239,934		1,378,659	1,414,660	(36,001)			(36,001)		1,378,659		138,725	138,725	10,330	
23804L-10-3	DATADOG INC CLASS A		07/20/2022	Various	18,885.000	2,455,132		3,169,368	3,363,607	(194,240)			(194,240)		3,169,368		714,236	714,236		
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		06/14/2022	GOLDMAN, SACHS & CO.	9,351.000	841,243		977,849	1,063,770	(85,920)			(85,920)		977,849		136,606	136,606		
S61752-03-6	DBS GROUP HOLDINGS LTD		11/17/2022	Various	46,200.000	1,203,801		639,249	1,119,232	(451,639)			(451,639)	(28,344)	639,249	15,823	548,730	564,553	7,942	
244199-10-5	DEERE & CO.		07/20/2022	Various	15,020.000	5,522,414		5,083,558	5,150,208			66,650	(66,650)		5,083,558		438,856	438,856	26,169	
SBZCNB-42-5	DELIVERY HERO		02/23/2022	Various	7,853.000	647,340		875,182	875,182	(26,279)			(26,279)	26,280	875,182	(29,509)	198,333	227,842		
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		07/20/2022	Various	29,099.000	1,576,563		1,610,047	1,634,491	(24,444)			(24,444)		1,610,047		33,484	33,484		
J12075-10-7	DENSO CORP		07/20/2022	Various	25,200.000	1,638,338		1,590,356	2,085,283	(551,349)			(551,349)	56,422	1,590,356	(51,960)	99,942	47,982	4,025	
J1207N-10-8	DENTSU GROUP INC		03/22/2022	GOLDMAN, SACHS & CO.	4,900.000	167,648		174,461	174,461	(8,500)			(8,500)	8,500	174,461	(6,898)	85	(6,812)	2,573	
S02652-74-1	DERWENT LONDON PLC		01/27/2022	GOLDMAN, SACHS & CO.	6,003.000	276,923		277,666	277,666	(4,592)			(4,592)	4,592	277,666	(5,203)	4,460	(743)		
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)		04/26/2022	Various	138,019.000	1,502,385		1,726,571	1,729,333	(15,854)			(15,854)	13,092	1,726,571	(50,624)	173,562	224,186		
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV		06/14/2022	GOLDMAN, SACHS & CO.	6,581.000	1,062,297		1,035,542	295,420	(20,045)			(20,045)	9,649	1,035,542	(60,305)	87,060	26,755	13,339	
S46178-59-6	DEUTSCHE POST AG COM STK		06/14/2022	Various	18,369.000	848,712		981,253	1,181,077	(229,163)			(229,163)	29,340	981,253	(64,747)	67,794	132,542	14,287	

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
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	01/26/2022	GOLDMAN, SACHS & CO.	62,105.000	1,134,498		1,151,200	1,151,201	(31,129)			(31,129)	31,129	1,151,200	(39,968)	23,266	(16,702)		
D2046U-17-6	DEUTSCHE WOHNEN	B	04/04/2022	Various	14,732.000	509,295		514,915	619,534	(1,683)		102,329	(104,012)	(608)	514,915	(12,957)	7,337	(5,620)		
25179M-10-3	DEVON ENERGY CORP.		03/22/2022	GOLDMAN, SACHS & CO.	27,268.000	1,653,114		1,147,393	1,201,155	(53,763)			(53,763)		1,147,393		505,721	505,721	27,268	
252131-10-7	DEXCOM INC		07/20/2022	Various	15,284.000	2,256,694		2,026,327	444,058	(217,815)		27,786	(245,601)		2,026,327		230,368	230,368		
Q3190P-10-0	DEXUS PROPERTY GROUP	B	01/27/2022	GOLDMAN, SACHS & CO.	15,794.000	116,290		91,571	127,691	(21,069)			(21,069)	(15,051)	91,571	10,665	14,054	24,720	2,311	
G42089-11-3	DIAGEO	B	02/23/2022	Various	41,735.000	2,065,687		2,119,624	2,281,469	(184,080)			(184,080)	22,234	2,119,624	(22,660)	(31,277)	(53,937)		
25278X-10-9	DIAMONDBACK ENERGY INC		03/22/2022	GOLDMAN, SACHS & CO.	12,300.000	1,692,580		1,326,555	1,326,555						1,326,555		366,025	366,025	7,380	
253868-10-3	DIGITAL REALTY TRUST INC		06/28/2022	Various	19,349.000	2,606,508		2,997,602	3,422,258	(424,656)			(424,656)		2,997,602		(391,094)	(391,094)	27,283	
254709-10-8	DISCOVER FINL SVCS		03/04/2022	GOLDMAN, SACHS & CO.	16,196.000	1,785,033		1,861,695	1,871,610	(9,915)			(9,915)		1,861,695		(76,662)	(76,662)	8,098	
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		04/11/2022	Various	45,200.000	1,134,486		1,033,196	1,035,080	(1,884)			(1,884)		1,033,196		101,290	101,290		
25470M-10-9	DISH NETWORK CORP		11/17/2022	Various	2,396.000	51,967		53,175	77,726	(21,065)		3,486	(24,551)		53,175		(1,208)	(1,208)		
254687-10-6	DISNEY WALT CO		07/20/2022	Various	117,712.000	13,377,319		15,254,673	18,232,412	(1,029,525)		1,948,214	(2,977,738)		15,254,673		(1,877,354)	(1,877,354)		
R1R15X-10-0	DNB BANK	B	03/04/2022	GOLDMAN, SACHS & CO.	58,531.000	1,313,284		1,112,002	1,340,764	(234,545)			(234,545)	5,783	1,112,002	(12,935)	214,216	201,281		
256163-10-6	DOCUSIGN INC		09/07/2022	Various	1,602.000	170,364		234,954	244,001	(9,047)			(9,047)		234,954		(64,590)	(64,590)		
256677-10-5	DOLLAR GENERAL CORP		09/07/2022	Various	9,765.000	1,839,082		2,166,268	2,302,880	(136,612)			(136,612)		2,166,268		(327,186)	(327,186)	4,101	
256746-10-8	DOLLAR TREE INC		06/14/2022	GOLDMAN, SACHS & CO.	4,748.000	740,742		528,690	667,189	(138,499)			(138,499)		528,690		212,052	212,052		
SB4TP9-G2-2	DOLLARAMA INC	B	03/04/2022	GOLDMAN, SACHS & CO.	8,288.000	404,040		380,367	415,401	(34,505)			(34,505)	(528)	380,367	385	23,288	23,673	277	
25746U-10-9	DOMINION ENERGY INC		06/14/2022	GOLDMAN, SACHS & CO.	28,047.000	2,092,118		2,116,671	2,203,372	(86,702)			(86,702)		2,116,671		(24,553)	(24,553)	37,443	
25862V-10-5	DOUBLEVERIFY HOLDINGS INC		10/27/2022	NATIONAL BANK OF CANADA	428.000	12,995		9,318							9,318		3,678	3,678		
260003-10-8	DOVER CORP COM		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	4,303.000	666,553		737,706	781,425	(43,718)			(43,718)		737,706		(71,154)	(71,154)		
26142R-10-4	DRAFTKINGS INC CLASS A		04/26/2022	Various	43,700.000	903,056		1,200,439	1,200,439						1,200,439		(297,383)	(297,383)		
26210V-10-2	DRIVEN BRANDS HOLDINGS INC		10/25/2022	Various	3,306.000	104,354		72,732	111,148	(38,416)			(38,416)		72,732		31,622	31,622		
K3013J-15-4	DSV DE SAMMENSLUT VOGN	B	11/17/2022	Various	4,047.000	790,888		892,094	945,192	(75,121)			(75,121)	22,022	892,094	(33,809)	(67,397)	(101,206)	261	
233331-10-7	DTE ENERGY CO		11/17/2022	MORGAN STANLEY	20,066.000	2,272,121		2,287,363	2,398,690	(109,655)		1,672	(111,327)		2,287,363		(15,241)	(15,241)	71,034	
264120-10-6	DUCK CREEK TECH INC		10/19/2022	Various	10,015.000	118,111		119,818	301,552	(3,832)		177,902	(181,734)		119,818		(1,706)	(1,706)		
264411-50-5	DUKE RLTY CORP		10/03/2022	Various	42,253.000	2,212,302		2,195,281	2,773,487	(578,206)			(578,206)		2,195,281		17,021	17,021	13,500	
26614N-10-2	DUPONT DE NEMOURS INC		09/07/2022	Various	20,186.000	1,501,528		1,564,213	1,630,625	(66,412)			(66,412)		1,564,213		(62,685)	(62,685)	6,661	
D24914-13-3	E.ON AG CMN STK	B	11/17/2022	Various	215,724.000	2,599,217		2,766,266	2,990,957	(233,160)		10,708	(243,868)	19,177	2,766,266	(83,053)	(83,997)	(167,049)	902	
N3114C-80-8	EADS(EURO AERO DEF EUR1	B	01/26/2022	GOLDMAN, SACHS & CO.	3,898.000	501,801		498,070	498,070	(13,468)			(13,468)	13,468	498,070	(17,292)	21,024	3,731		
277276-10-1	EASTGROUP PROPERTY		09/07/2022	Various	779.000	154,808		81,390	177,495	(96,105)			(96,105)		81,390		73,418	73,418	1,009	
277432-10-0	EASTMAN CH EM CO COM		11/17/2022	Various	13,404.000	1,480,531		1,497,104	1,620,678	(123,574)			(123,574)		1,497,104		(16,572)	(16,572)	20,374	
G29183-10-3	EATON CORP PLC		07/20/2022	Various	28,288.000	4,400,402		4,749,367	4,888,732	(107,946)		31,420	(139,365)		4,749,367		(348,965)	(348,965)	3,026	
278642-10-3	EBAY INC		09/07/2022	Various	2,972.000	132,712		123,843	197,638	(57,670)		16,125	(73,795)		123,843		8,868	8,868	1,962	
278865-10-0	ECOLAB INC		11/17/2022	Various	13,115.000	2,269,605		2,977,773	3,076,648	(98,875)			(98,875)		2,977,773		(708,168)	(708,168)	6,689	
279230-10-9	ECOVYST INC		06/24/2022	Various	24,270.000	259,391		246,952	248,525	(1,573)			(1,573)		246,952		12,439	12,439		
281020-10-7	EDISON INTL		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	30,396.000	1,793,811		1,924,555	2,074,527	(149,972)			(149,972)		1,924,555		(130,745)	(130,745)	21,277	
28176E-10-8	EDWARDS LIFESCIENCES CORP		11/17/2022	Various	26,705.000	2,812,690		3,122,883	3,459,633	(336,750)			(336,750)		3,122,883		(310,193)	(310,193)		
S63072-00-3	EISAI LTD	B	03/22/2022	Various	8,800.000	443,153		477,717	215,516	(12,704)			(12,704)	12,704	477,717	(11,750)	(22,814)	(34,564)		
28414H-10-3	ELANCO ANIMAL HEALTH INC		11/17/2022	Various	63,060.000	1,623,471		1,749,033	1,789,643	(40,610)			(40,610)		1,749,033		(125,561)	(125,561)		
285512-10-9	ELECTRONIC ARTS INC		09/07/2022	Various	2,701.000	339,089		344,621							344,621		(5,531)	(5,531)	513	
532457-10-8	ELI LILLY & CO		03/22/2022	GOLDMAN, SACHS & CO.	24,100.000	6,467,958		6,190,085	6,656,902	(466,817)			(466,817)		6,190,085		277,873	277,873	23,618	
29082K-10-5	EMBECTA CORP		07/22/2022	Various	3,240.800	89,046		93,422							93,422		(4,375)	(4,375)		
S24661-49-8	ENBRIDGE INC	B	01/26/2022	GOLDMAN, SACHS & CO.	14,273.000	593,267		530,864	558,310	(17,078)			(17,078)	(10,368)	530,864	9,830	52,573	62,403		
29261A-10-0	ENCOMPASS HEALTH CORP		11/29/2022	Various	768.000	210,509		205,762	6,004	(373)			(373)		205,762		4,747	4,747	176	
Q3482R-10-3	ENDEAVOUR GROUP	B	01/20/2022	BANK OF AMERICA/MERRILL LYNCH	72,754.000	337,467		338,270	356,518	(13,953)			(13,953)	(4,295)	338,270	4,042	(4,845)	(803)		
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	B	07/20/2022	Various	95,020.000	705,080		732,431	761,368	(43,621)			(43,621)	14,684	732,431	(18,389)	(8,963)	(27,351)	17,314	

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
SB627L-W9-9	ENEOS HOLDINGS INC	B	02/24/2022	Various	158,700.000	625,214		584,768	593,014	(25,467)			(25,467)	17,221	584,768	(13,856)	54,302	40,446		
292765-10-4	ENERPAC TOOL GROUP CORP CLASS A		10/04/2022	Various	22,937.000	411,610		396,781	465,162	(42,415)		25,967	(68,382)		396,781		14,829	14,829		
29275Y-10-2	ENERSYS		02/25/2022	Various	7,577.000	560,294		471,853	599,038	(127,185)			(127,185)		471,853		88,442	88,442		
29332G-10-2	ENHABIT INC		07/07/2022	Various	6,900.500	155,516		158,504							158,504		(2,988)	(2,988)		
S71450-56-3	ENI SPA	B	01/26/2022	GOLDMAN, SACHS & CO.	58,865.000	894,589		692,739	818,022	(147,403)			(147,403)	22,120	692,739	(24,051)	225,901	201,850		
29355A-10-7	ENPHASE ENERGY INC		06/14/2022	Various	7,405.000	937,135		1,354,671	1,354,671						1,354,671		(417,536)	(417,536)		
29364G-10-3	ENTERGY CORP		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	6,093.000	638,147		647,381	686,376	(38,995)			(38,995)		647,381		(9,234)	(9,234)	6,154	
29415F-10-4	ENVISTA HOLDINGS CORP		12/22/2022	Various	2,317.000	83,961		38,531	104,404	(65,873)			(65,873)		38,531		45,429	45,429		
26875P-10-1	EOG RESOUR CES INC COM		03/22/2022	GOLDMAN, SACHS & CO.	28,873.000	3,488,562		2,564,789	2,564,789						2,564,789		923,774	923,774	50,528	
W25918-12-4	EPIROC CLASS A	B	01/26/2022	GOLDMAN, SACHS & CO.	16,720.000	355,659		368,604	423,270	(62,706)			(62,706)	8,040	368,604	(15,521)	2,576	(12,945)		
294429-10-5	EQUIFAX IN C COM		09/07/2022	Various	9,181.000	1,911,061		2,546,360	2,688,105	(141,745)			(141,745)		2,546,360		(635,299)	(635,299)	3,581	
29444U-70-0	EQUINIX REIT INC		10/05/2022	Various	9,739.000	6,852,811		7,021,326	7,661,619	(763,174)		200,861	(964,035)		7,021,326		(168,515)	(168,515)	28,833	
R8413J-10-3	EQUINOR ASA	B	03/22/2022	GOLDMAN, SACHS & CO.	35,545.000	1,181,775		799,615	950,871	(159,948)			(159,948)	8,693	799,615	(12,576)	394,736	382,160	2,952	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		11/17/2022	Various	34,149.000	2,449,802		2,774,669	2,993,501	(122,410)		96,423	(218,833)		2,774,669		(324,866)	(324,866)	8,820	
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		12/08/2022	Various	62,463.000	4,351,055		4,105,574	1,077,946	(449,537)			(449,537)		4,105,574		245,480	245,480	32,870	
W26049-11-9	ERICSSON NAMN-AKTIER B	B	11/17/2022	Various	161,934.000	1,601,658		1,653,218	1,784,809	(137,327)		28,091	(165,418)	33,827	1,653,218	(106,595)	55,035	(51,560)	4,395	
S52898-37-6	ERSTE GROUP BANK	B	07/20/2022	Various	4,272.000	201,018		179,066	200,883	(26,393)			(26,393)	4,576	179,066	(5,456)	27,409	21,952		
297178-10-5	ESSEX PROPERTY		06/14/2022	Various	3,950.000	1,150,343		1,298,434	1,391,309	(92,875)			(92,875)		1,298,434		(148,091)	(148,091)	16,946	
F31668-10-0	ESSILORLUXOTTICA SA	B	03/22/2022	Various	12,364.000	2,309,731		2,614,180	2,632,658	(45,770)			(45,770)	27,292	2,614,180	(41,650)	(262,799)	(304,449)		
SBF1K7-P7-9	ESSITY CLASS B	B	03/22/2022	Various	21,663.000	595,835		686,239	706,799	(58,641)			(58,641)	38,082	686,239	(52,254)	(38,150)	(90,404)		
518439-10-4	ESTEE LAUDER COS.		11/17/2022	Various	14,020.000	4,054,852		4,516,908	4,487,935	(380,589)			(380,589)		4,516,908		(462,056)	(462,056)	2,216	
29786A-10-6	ETSY INC		06/14/2022	Various	11,201.000	1,774,118		2,399,465	2,452,347	(52,882)			(52,882)		2,399,465		(625,347)	(625,347)		
L31839-13-4	EUROFINS SCIENTIFIC	B	09/07/2022	Various	10,347.000	981,895		1,196,265	1,280,207	(102,938)		1,610	(104,548)	20,606	1,196,265	(44,741)	(169,629)	(214,370)	1,205	
SBNBNS-G0-4	EURONEXT NV	B	01/20/2022	BANK OF AMERICA/MERRILL LYNCH	12,974.000	1,286,327		1,277,672	1,346,305	(63,957)			(63,957)	(4,676)	1,277,672	1,409	7,245	8,655		
G3223R-10-8	EVEREST RE GROUP LTD		11/17/2022	Various	5,897.000	1,651,366		1,601,080	1,615,306	(14,226)			(14,226)		1,601,080		50,286	50,286	12,656	
30040W-10-8	EVERSOURCE ENERGY		03/04/2022	Various	20,206.000	1,715,115		1,718,579	1,838,342	(119,763)			(119,763)		1,718,579		(3,464)	(3,464)	10,707	
30063P-10-5	EXACT SCIENCES CORP		07/20/2022	Various	2,536.000	125,196		106,274	197,377	(10,232)		80,871	(91,103)		106,274		18,922	18,922		
30161N-10-1	EXELON CORP COM		11/17/2022	Various	52,041.000	3,240,864		3,173,343	3,005,888	(209,205)		30,287	(239,492)		3,173,343		67,522	67,522	58,900	
SBYSLC-X9-4	EXOR NV	B	03/22/2022	Various	7,078.000	560,331		557,216	635,557	(90,743)			(90,743)	12,402	557,216	(15,670)	18,785	3,115		
30212P-30-3	EXPEDIA IN C DEL COM		11/17/2022	Various	20,126.000	2,468,689		2,823,331	2,426,527	(230,826)			(230,826)		2,823,331		(354,642)	(354,642)		
302130-10-9	EXPEDITORS INTL WA INC COM		07/20/2022	Various	30,266.000	3,084,016		3,598,498	3,249,415	(242,402)			(242,402)		3,598,498		(514,483)	(514,483)	4,066	
SB19NL-V4-3	EXPERIAN PLC COMMON STOCK	B	01/26/2022	Various	22,796.000	942,570		1,022,198	1,121,418	(106,024)			(106,024)	6,805	1,022,198	(3,717)	(75,912)	(79,628)	3,607	
30225T-10-2	EXTRA SPACE STORAGE INC		12/27/2022	Various	16,683.000	3,130,126		3,374,400	3,782,537	(408,137)			(408,137)		3,374,400		(244,274)	(244,274)		
30231G-10-2	EXXON MOBIL CORP		11/17/2022	Various	103,696.000	9,285,194		6,345,158	6,345,158						6,345,158		2,940,035	2,940,035		
30303M-10-2	FACEBOOK INC		11/17/2022	Various	136,534.000	26,925,359		35,818,326	45,923,211	(2,496,280)		7,608,604	(10,104,885)		35,818,326		(8,892,967)	(8,892,967)		
J13440-10-2	FANUC LTD JPY50	B	09/07/2022	Various	5,300.000	972,252		995,878	1,122,088	(156,547)			(156,547)	30,337	995,878	(19,684)	(3,942)	(23,626)		
J1346E-10-0	FAST RETAILING CO	B	11/17/2022	Various	500.000	293,772		231,100	283,574	(70,515)			(70,515)	18,040	231,100	(12,247)	74,920	62,673		
311900-10-4	FASTENAL CO		07/20/2022	Various	41,796.000	2,070,244		2,359,165	2,677,452	(318,287)			(318,287)		2,359,165		(288,920)	(288,920)	13,912	
S44004-46-3	FAURECIA SA	B	08/11/2022	Various	1.000	18		20	48	(24)		7	(31)	3	20	(3)	1	(2)		
31428X-10-6	FEDEX CORP		09/07/2022	Various	18,862.000	4,018,771		4,429,584	3,807,957	(314,920)		1,805	(316,725)		4,429,584		(410,813)	(410,813)	14,244	
G3421J-10-6	FERGUSON LTD		03/04/2022	GOLDMAN, SACHS & CO.	100.000	14,730		15,400	17,750	(2,523)		173	(2,523)		15,400	(378)	(291)	(670)		
SBD6G5-07-6	FERRARI NV	B	06/14/2022	Various	4,977.000	1,088,516		1,189,006	1,287,614	(137,518)			(137,518)	38,910	1,189,006	(43,593)	(56,897)	(100,490)		
E49512-11-9	FERROVIAL SA	B	11/17/2022	Various	68,096.000	2,004,207		2,009,240	2,134,212	(129,341)			(129,341)	4,369	2,009,240	(9,736)	4,703	(5,033)		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		09/07/2022	Various	46,513.000	4,282,158		4,823,154	3,492,473						4,823,154		(540,997)	(540,997)	6,823	
316773-10-0	FIFTH THIRD BANCORP		03/22/2022	GOLDMAN, SACHS & CO.	52,668.000	2,496,714		2,293,691	2,293,691						2,293,691		203,022	203,022	15,800	
T4R999-10-4	FINECOBANK BANCA FINECO	B	09/07/2022	GOLDMAN, SACHS & CO.	87,344.000	1,258,514		1,449,040	1,533,121	(86,020)			(86,020)	1,939	1,449,040	(41,549)	(148,977)	(190,526)	3,913	
31946M-10-3	FIRST CITIZENS BCSH CL A		06/14/2022	Various	128.000	79,710		78,854							78,854		855	855	60	

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
320209-10-9	FIRST FINL BANCORP		11/08/2022	Various	381.000	9,841		7,711	9,289	(691)			(1,578)		7,711		2,130	2,130	193	
32051X-10-8	FIRST HAWAIIAN INC		08/12/2022	Various	5,745.000	167,441		142,789	157,011	(9,302)		4,919	(14,222)		142,789		24,652	24,652	720	
320517-10-5	FIRST HORIZON CORP		03/31/2022	Various	48,185.000	1,078,848		631,236	786,861	(155,626)			(155,626)		631,236		447,613	447,613	9,796	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		11/02/2022	BANK OF AMERICA/MERRILL LYNCH	90,682.000	4,836,091		4,144,889	3,662,449	(1,101,952)			(1,101,952)		4,144,889		691,202	691,202	41,689	
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT		11/30/2022	Various	12,980.000	490,491		438,930	471,691	(83,569)			(83,569)		438,930		51,561	51,561	1,781	
33616C-10-0	FIRST REPUBLIC BANK		09/07/2022	Various	3,016.000	423,264		453,096							453,096		(29,832)	(29,832)	1,002	
336433-10-7	FIRST SOLAR		12/16/2022	Various	6,732.000	1,021,067		394,992	586,761	(111,118)		80,651	(191,769)		394,992		626,074	626,074		
33768G-10-7	FIRSTCASH HOLDINGS INC		03/25/2022	Various	8,961.000	627,405		587,525	670,372	(82,847)			(82,847)		587,525		39,879	39,879	2,688	
337738-10-8	FISERV INC COM		04/26/2022	Various	40,579.000	3,873,094		4,068,651	4,211,694	(143,043)			(143,043)		4,068,651		(195,557)	(195,557)		
343412-10-2	FLUOR CORP		11/09/2022	Various	12,404.000	380,544		194,123	307,247	(113,124)			(113,124)		194,123		186,421	186,421		
SBWT6H-89-8	FLUTTER ENTERTAINMENT PLC	B	04/26/2022	Various	4,373.000	563,699		628,802	691,243	(51,093)		22,075	(73,167)	10,726	628,802	(24,980)	(40,124)	(65,103)		
31620R-30-3	FNF GROUP INC		12/01/2022	Various	18,134.000	875,925		912,160	946,232	(57,794)			(57,794)		912,160		(36,235)	(36,235)		
F3832Y-17-2	FONCIERE DES REGIONS S.A.	B	05/04/2022	Various	9,304.000	726,462		756,120	763,913	(7,517)		7,793	(15,310)	7,517	756,120	(35,554)	5,896	(29,658)	12,533	
345370-86-0	FORD MTR C O DEL COM PAR U		06/14/2022	Various	175,054.000	2,942,062		3,174,657	3,635,872	(453,667)		7,548	(461,215)		3,174,657		(232,595)	(232,595)	18,192	
346375-10-8	FORMFACTOR INC		06/08/2022	CITIGROUP GLOBAL MARKETS	2,975.000	121,533		75,750	136,017	(60,267)			(60,267)		75,750		45,783	45,783		
S60862-53-9	FORTESCUE METALS GROUP LTD	B	06/14/2022	GOLDMAN, SACHS & CO.	40,591.000	560,783		409,493	566,919	(167,494)			(167,494)	10,068	409,493	(19,964)	171,253	151,290	9,577	
34959E-10-9	FORTINET INC		09/07/2022	Various	5,909.000	1,681,131		1,940,693	2,123,695	(183,002)			(183,002)		1,940,693		(259,561)	(259,561)		
S23472-00-4	FORTIS INC COM	B	03/22/2022	GOLDMAN, SACHS & CO.	39,093.000	1,842,069		1,736,455	1,888,806	(160,018)			(160,018)	7,667	1,736,455	(4,553)	110,167	105,613	8,945	
34959J-10-8	FORTIVE CORP		07/20/2022	Various	33,308.000	2,076,288		2,495,894	2,541,067	(42,854)		2,319	(45,173)		2,495,894		(419,606)	(419,606)	190	
X2978Z-11-8	FORTUM OYJ EUR3.40	B	06/14/2022	Various	28,131.000	655,654		724,637	863,425	(131,895)		262	(132,157)	(6,631)	724,637	(8,459)	(60,524)	(68,983)	4,752	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		12/15/2022	Various	14,510.000	1,222,796		1,497,396	1,551,119	(54,711)			(54,711)		1,497,396		(274,600)	(274,600)		
SB29NF-31-2	FRANCO NEVADA CORP	B	03/22/2022	GOLDMAN, SACHS & CO.	12,233.000	1,769,594		1,597,716	1,694,210	(76,780)			(76,780)	(19,714)	1,597,716	20,404	151,474	171,878	1,886	
35671D-85-7	FREEPORT MCMORAN INC		07/20/2022	Various	126,640.000	5,353,228		4,595,115	5,284,687	(405,185)		284,386	(689,572)		4,595,115		758,113	758,113	31,744	
D27348-12-3	FRESENIUS SE & CO KGAA	B	01/26/2022	GOLDMAN, SACHS & CO.	2,336.000	96,401		72,503	94,040	(19,606)			(19,606)	(1,931)	72,503	882	23,015	23,897		
J14208-10-2	FUJI FILM HLDGS CO NPV	B	07/20/2022	Various	24,500.000	1,566,532		1,646,869	1,813,964	(201,540)			(201,540)	34,446	1,646,869	(19,582)	(60,756)	(80,338)		
S63569-45-3	FUJITSU LTD	B	11/17/2022	Various	11,500.000	1,622,976		1,936,186	1,970,344	(61,918)			(61,918)	27,760	1,936,186	(21,262)	(291,949)	(313,210)		
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	B	11/17/2022	Various	164,000.000	926,459		848,356	849,840	(2,452)			(2,452)	968	848,356	(1,131)	79,234	78,103		
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		11/02/2022	Various	80,882.000	3,876,570		3,628,110	3,935,718	(187,754)		119,854	(307,608)		3,628,110		248,459	248,459	125,671	
366505-10-5	GARRETT MOTION INC	D	08/10/2022	Various	10.000	71		29	80	(52)			(52)		29		42	42		
361448-10-3	GATX CORP.		07/15/2022	Various	2,843.000	294,385		178,827	296,212	(117,386)			(117,386)		178,827		115,558	115,558	2,347	
SBOC2C-03-8	GDF SUEZ CMN STK	B	07/20/2022	Various	57,885.000	772,349		781,484	856,670	(69,628)		13,011	(82,639)	7,453	781,484	(35,753)	26,619	(9,135)	14,155	
SB1WGG-93-8	GEBERIT AG	B	09/07/2022	Various	4,440.000	3,063,211		3,386,938	3,631,332	(211,840)		4,787	(216,628)	(27,767)	3,386,938	(7,875)	(315,852)	(323,727)	2,919	
368736-10-4	GENERAC HOLDINGS INC		07/20/2022	Various	7,016.000	1,993,271		2,469,071	2,469,071						2,469,071		(475,800)	(475,800)		
369550-10-8	GENERAL DYNAMICS CORP		06/14/2022	GOLDMAN, SACHS & CO.	11,821.000	2,746,062		2,385,706	2,464,324	(78,618)			(78,618)		2,385,706		360,357	360,357	17,815	
369604-30-1	GENERAL ELECTRIC		07/20/2022	Various	86,454.000	7,726,579		7,672,575	8,167,309	(79,340)		415,394	(494,734)		7,672,575		54,004	54,004	10,334	
370334-10-4	GENERAL MLS INC		03/22/2022	GOLDMAN, SACHS & CO.	39,991.000	2,506,423		2,508,259	2,694,594	(186,335)			(186,335)		2,508,259		(1,836)	(1,836)	20,395	
37045V-10-0	GENERAL MOTORS CO		07/20/2022	Various	69,029.000	3,201,204		3,854,416	4,047,170	(192,755)			(192,755)		3,854,416		(653,212)	(653,212)		
S45957-39-6	GENMAB	B	06/14/2022	Various	1,176.000	352,289		411,142	472,899	(80,199)			(80,199)	18,442	411,142	(33,915)	(24,938)	(58,853)		
372460-10-5	GENUINE PARTS CO		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	11,746.000	1,395,829		1,574,692	1,646,789	(72,097)			(72,097)		1,574,692		(178,863)	(178,863)	4,345	
S29566-62-7	GEORGE WESTON LTD.	B	03/22/2022	Various	14,558.000	1,564,775		1,586,455	1,690,279	(111,073)			(111,073)	7,249	1,586,455	(12,657)	(9,022)	(21,680)	6,255	
375558-10-3	GILEAD SCIENCES INC		07/20/2022	Various	88,527.000	5,475,810		5,804,718	6,427,945	(623,227)			(623,227)		5,804,718		(328,909)	(328,909)		
H3238Q-10-2	GIVAUDAN SA REG	B	03/22/2022	Various	356.000	1,610,852		1,736,933	1,872,306	(123,746)			(123,746)	(11,627)	1,736,933	(426)	(125,655)	(126,081)		
377322-10-2	GLAUKOS CORP		09/09/2022	Various	2,833.000	154,862		121,912	125,899	(3,986)			(3,986)		121,912		32,949	32,949		
S09252-88-3	GLAXOSMITHKLINE PLC	B	08/01/2022	Various	230,002.400	4,810,422		4,991,000	5,254,489	(276,920)			(276,920)	13,431	4,991,000	(152,991)	(27,587)	(180,578)	107,317	
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	01/26/2022	GOLDMAN, SACHS & CO.	139,849.000	752,393		624,801	710,225	(90,512)			(90,512)	5,089	624,801	(7,291)	134,884	127,592		
37940X-10-2	GLOBAL PAYMENTS INC.		11/17/2022	Various	37,080.000	4,587,176		4,680,292	5,012,474	(177,480)		154,702	(332,182)		4,680,292		(93,116)	(93,116)	7,284	
379577-20-8	GLOBUS MEDICAL INC.		11/07/2022	Various	974.000	61,396		41,424	70,323	(28,899)			(28,899)		41,424		19,971	19,971		

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
380237-10-7	GODADDY INC CLASS A		07/20/2022	Various	9,945.000	742,228		691,774	843,933	(142,731)		9,428	(152,159)		691,774		50,454	50,454		
38141G-10-4	GOLDMAN SA CHS GROUP INC		09/07/2022	Various	13,194.000	4,585,355		5,011,357	5,047,365	(23,387)		12,622	(36,008)		5,011,357		(426,001)	(426,001)	2,737	
SB03FY-Z4-4	GOODMAN GROUP UNITS	B	03/22/2022	Various	81,971.000	1,321,825		1,408,658	1,579,321	(205,643)			(205,643)	34,980	1,408,658	(42,790)	(44,043)	(86,833)	7,831	
S63658-66-0	GPT GROUP	B	03/04/2022	GOLDMAN, SACHS & CO.	75,022.000	267,015		205,283	295,632	(71,442)			(71,442)	(18,907)	205,283	14,062	47,670	61,732	3,357	
384802-10-4	GRAINGER W W INC		07/20/2022	Various	2,281.000	1,113,134		1,074,191	1,182,105	(107,914)			(107,914)		1,074,191		38,942	38,942	3,695	
L4459Y-10-0	GRAND CITY PROPERTIES SA	B	10/21/2022	Various	23,675.000	544,521		562,157	562,156	(23,827)			(23,827)	23,827	562,157	(27,116)	9,480	(17,636)		
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		04/18/2022	GOLDMAN, SACHS & CO.	3,787.000	79,224		46,201	73,847	(27,645)			(27,645)		46,201		33,022	33,022	568	
391416-10-4	GREAT WESTERN BANCORP INC		02/08/2022	Various	20,269.000	631,531		639,402	688,335	(48,934)			(48,934)		639,402		(7,871)	(7,871)		
SB1Y9T-B3-1	GROUPE DANONE	B	11/17/2022	Various	46,541.000	2,661,849		2,795,357	2,889,253	(83,861)			(83,861)	(10,035)	2,795,357	(50,167)	(83,341)	(133,508)		
SBN7SW-P6-6	GSK	B	11/17/2022	Various	13,253.400	213,413		193,191							193,191	(2,240)	22,462	20,223	2,411	
40171V-10-0	GUIDEWIRE SOFTWARE INC		07/20/2022	Various	1,372.000	115,777		131,959	155,763	(23,804)			(23,804)		131,959		(16,182)	(16,182)		
405024-10-0	HAEMONETICS CORP		11/03/2022	Various	3,230.000	253,901		171,319	171,319						171,319		82,581	82,581		
406216-10-1	HALLIBURTON CO		03/22/2022	GOLDMAN, SACHS & CO.	20,209.000	749,447		462,180	462,180						462,180		287,267	287,267	2,425	
S04052-07-2	HALMA PLC	B	06/14/2022	Various	41,296.000	1,217,926		1,598,545	1,789,868	(169,508)			(169,508)	(21,815)	1,598,545	(9,898)	(370,721)	(380,619)	4,107	
418056-10-7	HASBRO INC COM		03/22/2022	GOLDMAN, SACHS & CO.	8,252.000	735,786		786,615	839,889	(53,274)			(53,274)		786,615		(50,829)	(50,829)	5,611	
40412C-10-1	HCA Healthcare Inc		03/22/2022	GOLDMAN, SACHS & CO.	6,751.000	1,791,740		1,677,218	1,734,467	(57,248)			(57,248)		1,677,218		114,522	114,522		
42225P-50-1	HEALTHCARE TRUST OF AMERICA REIT C		07/22/2022	Various	5,741.000	139,391		139,391	191,692	(52,301)			(52,301)		139,391				33,436	
42226A-10-7	HEALTHEQUITY INC		10/14/2022	Various	2,572.000	174,165		111,424	113,785	(2,361)			(2,361)		111,424		62,741	62,741		
42250P-10-3	HEALTHPEAK PROPERTIES INC		12/02/2022	Various	118,164.000	3,539,254		3,487,872	1,822,328	(105,391)		8,759	(114,151)		3,487,872		51,382	51,382	28,682	
422806-20-8	HEICO CORP CL A		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	6,296.000	715,757		793,955	809,162	(15,207)			(15,207)		793,955		(78,198)	(78,198)	567	
D31709-10-4	HEIDELBERGCEMENT	B	07/20/2022	Various	28,432.000	1,661,155		1,819,513	1,924,452	(95,280)		9,168	(104,448)	(490)	1,819,513	(56,629)	(101,730)	(158,359)	8,158	
SB0CCH-46-3	HEINEKEN HOLDING	B	11/17/2022	Various	18,292.000	1,602,612		1,554,899	1,688,055	(136,778)			(136,778)	3,622	1,554,899	(20,522)	68,234	47,712	247	
S77925-59-2	HEINEKEN NV	B	11/17/2022	Various	12,420.000	1,248,619		1,266,873	1,396,301	(148,645)			(148,645)	19,217	1,266,873	(45,894)	27,640	(18,254)	1,384	
SBYWH8-S0-4	HELLOFRESH	B	02/23/2022	Various	8,634.000	471,539		663,147	663,147	(14,375)			(14,375)	14,375	663,147	(17,427)	(174,181)	(191,609)		
W41422-10-1	HENNES & MAURITZ SEKO.25'B'	B	02/23/2022	Various	58,093.000	1,060,504		1,041,921	1,142,630	(120,362)			(120,362)	19,653	1,041,921	(47,852)	66,435	18,583		
F48051-10-0	HERMES INTERNATIONAL	B	03/04/2022	Various	937.000	1,387,659		1,518,813	1,636,694	(149,329)			(149,329)	31,448	1,518,813	(41,474)	(89,680)	(131,154)		
42809H-10-7	HESS CORP		03/22/2022	GOLDMAN, SACHS & CO.	20,257.000	2,054,975		1,499,626	1,499,626						1,499,626		555,349	555,349	5,077	
42824C-10-9	HEWLETT PACKARD ENTERPRISE		07/20/2022	Various	136,012.000	2,093,125		1,936,452	2,144,909	(63,308)		145,150	(208,458)		1,936,452		156,673	156,673	33,915	
W4R431-11-2	HEXAGON CLASS B	B	01/26/2022	GOLDMAN, SACHS & CO.	14,895.000	194,256		150,291	236,327	(106,167)			(106,167)	20,131	150,291	(15,024)	58,990	43,965		
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		06/14/2022	GOLDMAN, SACHS & CO.	34,640.000	4,646,786		4,936,831	5,403,494	(466,662)			(466,662)		4,936,831		(290,045)	(290,045)	1,752	
J20454-12-0	HITACHI	B	03/22/2022	Various	40,300.000	2,042,805		1,950,924	2,180,270	(272,925)			(272,925)	43,579	1,950,924	(31,924)	123,806	91,882		
H36940-13-0	HOLCIM	B	06/14/2022	Various	31,499.000	1,526,354		1,433,656							1,433,656	(110,574)	203,273	92,699		
436440-10-1	HOLOGIC, INC.		07/20/2022	Various	18,868.000	1,337,074		1,366,589	1,444,534	(77,945)			(77,945)		1,366,589		(29,515)	(29,515)		
437076-10-2	HOME DEPOT INC		03/22/2022	GOLDMAN, SACHS & CO.	39,676.000	13,082,102		14,705,717	16,465,937	(1,760,220)			(1,760,220)		14,705,717		(1,623,615)	(1,623,615)	75,384	
J22302-11-1	HONDA MOTOR CO., LTD.	B	07/20/2022	Various	24,400.000	697,802		648,054	684,399	(67,542)		8,660	(76,202)	39,857	648,054	(53,501)	103,248	49,747	3,665	
438516-10-6	HONEYWELL INTERNATIONAL INC		07/20/2022	Various	87,108.000	17,062,301		16,946,683	9,985,544	(36,008)			(36,008)		16,946,683		115,617	115,617	71,710	
S64365-57-0	HONG KONG AND CHINA GAS	B	07/20/2022	Various	667,000.000	1,003,224		1,028,966	1,038,619	(11,441)			(11,441)	1,788	1,028,966	(2,946)	(22,796)	(25,742)		
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L	B	06/14/2022	Various	68,200.000	3,689,515		3,608,935	3,463,851	(226,191)			(226,191)	6,328	3,608,935	(4,335)	84,914	80,580		
G46188-10-1	HORIZON THERAPEUTICS PUBLIC PLC		09/07/2022	Various	2,985.000	183,976		214,133	321,664	(97,720)		9,810	(107,530)		214,133		(30,157)	(30,157)		
44107P-10-4	HOST HOTELS & RESORTS INC		07/20/2022	Various	187,816.000	3,315,611		3,064,754	3,266,120	(136,556)		64,810	(201,366)		3,064,754		250,857	250,857	5,824	
J22848-10-5	HOYA CORPORATION	B	04/26/2022	Various	9,460.000	1,164,184		1,044,896	1,405,589	(410,992)			(410,992)	50,299	1,044,896	(29,702)	148,991	119,289	747	
40434L-10-5	HP INC		09/07/2022	GOLDMAN, SACHS & CO.	60,205.000	1,862,304		1,866,957	2,267,922	(400,965)			(400,965)		1,866,957		(4,653)	(4,653)	45,154	
S05405-28-7	HSBC HOLDINGS PLC CMN STK	B	06/14/2022	GOLDMAN, SACHS & CO.	621,831.000	4,213,594		3,704,962	3,778,705	(85,263)			(85,263)	11,521	3,704,962	(147,774)	656,405	508,631	65,390	
443573-10-0	HUBSPOT INC		09/07/2022	Various	5,404.000	2,329,920		3,329,390	3,123,712						3,329,390		(999,470)	(999,470)		
444097-10-9	HUDSON PACIFIC PROPERTIES IN		05/26/2022	BANK OF AMERICA/MERRILL LYNCH	46,418.000	1,096,561		1,146,989	1,146,989						1,146,989		(50,428)	(50,428)	4,987	
S44491-37-1	HUFVUDSTADEN A	B	12/06/2022	Various	24,078.000	350,576		265,352							265,352	3,363	81,861	85,224		
444859-10-2	HUMANA INC COM		03/22/2022	Various	6,712.000	2,780,591		2,903,956	1,356,791	(19,744)			(19,744)		2,903,956		(123,365)	(123,365)	2,048	

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
445658-10-7	HUNT TRANSPORT SVC		04/26/2022	GOLDMAN, SACHS & CO.	8,649.000	1,816,316		1,688,773	1,767,856	(79,083)			(79,083)		1,688,773		127,543	127,543	3,460	
446150-10-4	HUNTINGTON BANCSHARES INC		03/04/2022	GOLDMAN, SACHS & CO.	99,026.000	1,461,121		1,526,981	1,526,981						1,526,981		(65,860)	(65,860)	15,349	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	10,329.000	1,936,402		1,923,829	1,928,837	(5,008)			(5,008)		1,923,829		12,573	12,573		
SBYYXJ-Y9-2	HYDRO ONE LTD	B	02/23/2022	Various	49,160.000	1,210,485		1,157,569	1,280,810	(138,389)			(138,389)	15,148	1,157,569	(19,385)	72,300	52,915	8,809	
44891N-20-8	IAC INTERACTIVE		11/17/2022	Various	1,034.000	109,511		73,409	135,154	(61,745)			(61,745)		73,409		36,101	36,101		
SB288C-92-0	IBERDROLA	B	03/22/2022	Various	215,438.000	2,344,301		2,267,045	2,550,409	(310,250)			(310,250)	26,885	2,267,045	(34,882)	112,138	77,256	55,923	
F4931M-11-9	ICADE S.A.	B	12/05/2022	Various	10,272.000	550,760		523,506	287,173	(15,399)			(15,399)	15,399	523,506	(3,153)	30,407	27,254		
44930G-10-7	ICU MEDICAL		08/05/2022	Various	513.000	94,172		84,938	121,755	(28,092)		8,726	(36,818)		84,938		9,234	9,234		
45168D-10-4	IDEXX LABS CORP		09/07/2022	Various	6,835.000	3,323,256		3,958,571	4,500,574	(542,003)			(542,003)		3,958,571		(635,314)	(635,314)		
G47567-10-5	IHS MARKIT LTD		02/28/2022	Various	31,279.000	3,305,213		3,793,130	4,157,605	(364,475)			(364,475)		3,793,130		(487,917)	(487,917)	6,256	
452308-10-9	ILLINOIS TOOL WKS INC		07/20/2022	Various	16,586.000	3,511,014		3,760,814	3,800,967	(256,119)			(256,119)		3,760,814		(249,801)	(249,801)	20,235	
452327-10-9	ILLUMINA INC		09/07/2022	Various	12,378.000	3,933,712		4,264,367	4,008,316	(93,748)		19,816	(113,564)		4,264,367		(330,656)	(330,656)		
S04544-92-0	IMPERIAL TOBACCO GROUP	B	01/26/2022	GOLDMAN, SACHS & CO.	10,240.000	240,671		215,108	224,202	(10,541)			(10,541)	1,447	215,108	(2,371)	27,934	25,563		
SB1VSK-10-2	INDUSTRIVARDEN A	B	01/20/2022	Various	10,173.630	327,476		323,524	324,069	(3,439)			(3,439)	2,893	323,524	(4,886)	8,838	3,952		
D35415-10-4	INFINEON TECHNOLOGIES AG	B	09/07/2022	Various	90,559.000	3,825,864		4,022,231	4,197,614	(208,663)			(208,663)	33,280	4,022,231	(43,916)	(152,451)	(196,367)		
T6032P-10-2	INFRASTRUTTURE WIRELESS ITALIANE	B	11/17/2022	MORGAN STANLEY	23,431.000	230,284		205,899							205,899	10,415	13,970	24,385		
SBZ573-90-5	ING GROEP NV	B	03/04/2022	GOLDMAN, SACHS & CO.	21,873.000	324,226		288,625	304,507	(24,116)			(24,116)	8,234	288,625	(10,021)	45,622	35,601		
45687V-10-6	INGERSOLL RAND INC		07/20/2022	Various	23,901.000	1,242,726		1,363,857	1,478,755	(114,898)			(114,898)		1,363,857		(121,131)	(121,131)		
E64515-39-3	INMOBILIARIA COLONIAL SA	B	03/31/2022	BANK OF AMERICA/MERRILL LYNCH	35,376.000	325,026		331,894	331,894	(13,447)			(13,447)	13,447	331,894	(18,734)	11,866	(6,868)		
J2467E-10-1	INPEX CORP	B	07/20/2022	Various	49,600.000	503,516		333,814	431,585	(118,800)			(118,800)	21,028	333,814	(50,724)	220,427	169,703	16,803	
45784P-10-1	INSULET CORP		06/14/2022	Various	14,730.000	3,409,651		3,424,195							3,424,195		(14,544)	(14,544)		
SB04YJ-V1-4	INTACT FINACIAL GROUP	B	06/14/2022	GOLDMAN, SACHS & CO.	7,203.000	971,980		937,590	937,590	(585)			(585)	585	937,590	(11,282)	45,672	34,390	9,631	
458140-10-0	INTEL CORP		11/17/2022	Various	213,567.000	9,080,310		9,044,736	10,998,701	(492,781)		1,461,184	(1,953,965)		9,044,736		35,574	35,574		
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		06/14/2022	Various	34,294.000	4,293,587		4,662,369	4,690,390	(28,021)			(28,021)		4,662,369		(368,782)	(368,782)		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		06/14/2022	GOLDMAN, SACHS & CO.	33,185.000	4,282,189		4,034,566	4,435,507	(400,941)			(400,941)		4,034,566		247,623	247,623	68,125	
460146-10-3	INTERNATIONAL PAPER CO		11/17/2022	Various	49,926.000	2,212,910		2,270,870	2,345,523	(51,838)		22,816	(74,654)		2,270,870		(57,959)	(57,959)	28,866	
460690-10-0	INTERPUBLIC GROUP OF COS INC		03/22/2022	Various	52,196.000	1,884,876		1,881,189	1,954,740	(73,552)			(73,552)		1,881,189		3,687	3,687	8,106	
G4911B-10-8	INTERTEK GROUP PLC	B	06/14/2022	GOLDMAN, SACHS & CO.	8,549.000	453,019		585,317	651,909	(70,413)		1,974	(72,387)	5,795	585,317	(60,921)	(71,377)	(132,298)	6,837	
S40768-36-8	INTESA SANPAOLO EURO.52	B	07/20/2022	Various	230,288.000	486,038		429,910	595,522	(180,101)		2,975	(183,077)	17,465	429,910	(41,596)	97,723	56,127	9,838	
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		09/07/2022	Various	23,882.000	3,185,484		3,459,352	3,597,823	(138,471)			(138,471)		3,459,352		(273,868)	(273,868)	18,867	
461202-10-3	INTUIT INC.		11/17/2022	Various	15,026.000	7,109,559		8,559,175	7,681,333	(382,427)			(382,427)		8,559,175		(1,449,616)	(1,449,616)	9,508	
46120E-60-2	INTUITIVE SURGICAL INC		06/14/2022	Various	10,947.000	3,204,444		3,933,257	3,933,257						3,933,257		(728,813)	(728,813)		
W5R777-11-5	INVESTOR CLASS B	B	02/23/2022	Various	98,465.000	2,046,324		2,338,905	2,476,891	(295,535)			(295,535)	157,548	2,338,905	(199,878)	(92,702)	(292,580)		
46187W-10-7	INVITATION HOMES INC		12/08/2022	BANK OF AMERICA/MERRILL LYNCH	103,419.000	3,753,578		3,691,708	2,950,047	(476,980)			(476,980)		3,691,708		61,870	61,870	22,496	
44988Q-10-6	IQHQ INC NPV		06/30/2022	EXCHANGE	1,750,000.000	34,300,000		26,250,000	31,955,000	(5,705,000)			(5,705,000)		26,250,000		8,050,000	8,050,000		
462666C-10-5	IQVIA HOLDINGS INC		07/20/2022	Various	13,134.000	3,209,868		3,437,800	3,705,627	(267,827)			(267,827)		3,437,800		(227,933)	(227,933)		
464287-18-4	ISHARES CHINA LARGE-CAP ETF		10/28/2022	Various	20,000.000	426,249		517,200							517,200		(90,951)	(90,951)		
464286-10-3	ISHARES MSCI AUSTRALIA ETF INC		12/01/2022	BANK OF AMERICA/MERRILL LYNCH	3,540.000	83,834		74,446							74,446		9,388	9,388		
46434G-82-2	ISHARES MSCI JAPAN ETF		12/01/2022	Various	16,030.000	899,308		808,233							808,233		91,076	91,076		
464288-15-8	ISHARES SHORT-TERM NATIONAL MUNI B		06/10/2022	Jane Street Execution Services, LLC	300,000.000	31,679,658		32,214,000	32,211,000	3,000			3,000		32,214,000		(534,342)	(534,342)	25,537	
464287-81-2	ISHARES US CONSUMER STAPLES ETF		12/01/2022	Various	2,766.000	512,067		497,410							497,410		14,657	14,657	3,684	
S64671-04-3	ISUZU MOTORS LTD	B	03/04/2022	Various	63,000.000	804,534		782,884	782,884	(14,341)			(14,341)	14,341	782,884	(12,146)	33,796	21,650		
J2501P-10-4	ITOCHU CORP JPY50	B	01/27/2022	GOLDMAN, SACHS & CO.	26,000.000	839,141		554,225	794,303	(253,116)			(253,116)	13,037	554,225	(11,932)	296,848	284,916		
N47017-10-3	IVECO GROUP NV	B	08/11/2022	Various	10,650.400	100,367		113,240							113,240	(3,365)	(9,507)	(12,872)		
46817M-10-7	JACKSON FINANCIAL INC CLASS A		08/10/2022	Various	1,449.000	47,941			60,612	(57,219)			(57,219)		3,393		44,549	44,549	915	

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
46982L-10-8	JACOBS SOLUTIONS INC		09/07/2022	GOLDMAN, SACHS & CO.	3,888.000	479,204		456,675							456,675		22,530	22,530		
G4253H-11-9	JAMES HARDIE INDUSTRIES CDI PLC	B	11/17/2022	Various	31,957.000	1,059,570		1,071,552	1,284,859	(212,885)			(212,885)	(422)	1,071,552	(20,912)	8,930	(11,982)		
S67438-82-0	JAPAN EXCHANGE GROUP INC	B	11/17/2022	Various	76,900.000	1,531,481		1,655,189	1,681,509	(51,791)			(51,791)	25,471	1,655,189	(16,236)	(107,472)	(123,708)		
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	11/17/2022	Various	79,400.000	1,604,490		1,463,954	919,682	(25,977)			(25,977)	15,886	1,463,954	(88,706)	229,242	140,536	41,511	
477839-10-4	JOHN BEAN TECH		07/21/2022	Various	3,960.000	439,591		373,205	608,098	(180,657)		54,236	(234,892)		373,205		66,385	66,385	792	
478160-10-4	JOHNSON & JOHNSON		03/22/2022	GOLDMAN, SACHS & CO.	107,425.000	18,798,742		17,795,608	18,377,195	(581,587)			(581,587)		17,795,608		1,003,134	1,003,134	113,871	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		07/20/2022	Various	42,462.000	2,710,123		3,151,954	3,452,585	(300,631)			(300,631)		3,151,954		(441,831)	(441,831)	14,437	
46625H-10-0	JP MORGAN CHASE & CO		07/20/2022	Various	149,897.000	21,015,532		23,146,693	23,736,190			589,497	(589,497)		23,146,693		(2,131,161)	(2,131,161)		
SB4R2R-50-7	JULIUS BAER GROUP CMN STK	B	04/26/2022	Various	0.000	40,973		42,239							42,239	(1,265)		(1,265)		
SBYQ7H-Z6-7	JUST EAT TAKEAWA NV	B	11/17/2022	Various	9,861.000	219,927		156,265							156,265	2,409	61,252	63,661		
485170-30-2	KANSAS CITY SOUTHERN		12/22/2021	DISTRIBUTION	0.000	53											53	53		
J30642-16-9	KAO CORP	B	07/20/2022	Various	15,740.000	629,225		645,298	822,709	(70,779)		147,806	(218,584)	41,174	645,298	(105,953)	89,879	(16,073)	8,275	
B5337G-16-2	KBC GROUP NV	B	07/20/2022	Various	2,162.000	127,820		99,277	185,528	(83,002)			(83,002)	(3,249)	99,277	(6,488)	35,031	28,543	9,855	
S62489-90-1	KDDI CORP JPY5000	B	11/17/2022	Various	88,300.000	2,890,041		2,550,884	2,577,956	(95,901)			(95,901)	68,828	2,550,884	(232,400)	571,556	339,157	26,321	
F5433L-10-3	KERING SA	B	09/07/2022	Various	2,919.000	1,891,179		2,084,343	2,346,545	(300,114)		487	(300,600)	38,399	2,084,343	(88,256)	(104,908)	(193,164)	12,259	
G52416-10-7	KERRY A	B	03/22/2022	Various	11,273.000	1,377,993		1,446,338	1,451,826	(18,837)			(18,837)	13,350	1,446,338	(21,572)	(46,773)	(68,345)		
S44900-05-8	KESKO OYJ	B	11/17/2022	Various	38,980.000	1,090,077		1,182,458	1,032,694	(14,431)			(14,431)	13,609	1,182,458	(10,742)	(81,640)	(92,382)	1,408	
49271V-10-0	KEURIG DR PEPPER INC		06/14/2022	GOLDMAN, SACHS & CO.	89,746.000	3,309,313		3,165,231	3,308,038	(142,806)			(142,806)		3,165,231		144,082	144,082	21,490	
J32491-10-2	KEYENCE CORP JPY50	B	09/07/2022	Various	4,700.000	2,484,033		2,253,441	2,950,076	(735,566)			(735,566)	38,931	2,253,441	(21,055)	251,648	230,593		
49338L-10-3	KEYSIGHT TECHNOLOGIES		07/20/2022	Various	14,318.000	2,195,583		2,661,045	2,956,810	(295,765)			(295,765)		2,661,045		(465,463)	(465,463)		
49427F-10-8	KILROY REALTY CORPORATION		12/02/2022	BANK OF AMERICA/MERRILL LYNCH	13,555.000	730,155		685,771	326,252	(4,564)			(4,564)		685,771		44,384	44,384	9,774	
494368-10-3	KIMBERLY-CLARK CORP		11/17/2022	Various	24,933.000	3,219,457		3,280,435	3,563,424	(282,990)			(282,990)		3,280,435		(60,978)	(60,978)	57,346	
49456B-10-1	KINDER MORGAN INC DEL		03/22/2022	Various	171,929.000	2,970,125		2,704,503	2,726,794	(22,291)			(22,291)		2,704,503		265,622	265,622	46,421	
G5256E-44-1	KINGFISHER ORD GBP0.157142857	B	02/23/2022	Various	213,991.000	876,960		971,805	980,528	(2,752)			(2,752)	(5,972)	971,805	7,647	(102,491)	(94,844)		
G52654-10-3	KINGSPAN GROUP	B	07/20/2022	Various	10,969.000	1,004,207		1,162,329	1,309,764	(147,925)		5,096	(153,021)	5,587	1,162,329	(25,062)	(133,060)	(158,122)	449	
W5139V-64-6	KINNEVIK CLASS B	B	01/20/2022	BANK OF AMERICA/MERRILL LYNCH	19,630.000	609,289		695,831	699,767	(31,340)			(31,340)	27,404	695,831	(30,070)	(56,472)	(86,541)		
SB03Z8-41-9	KINROSS GOLD CORP COM	B	01/26/2022	GOLDMAN, SACHS & CO.	13,310.000	74,386		71,338	77,343	(4,568)			(4,568)	(1,436)	71,338	1,321	1,727	3,048	336	
49714P-10-8	KINSALE CAPITAL GROUP INC		11/07/2022	Various	2,801.000	700,444		430,849	666,330	(235,481)			(235,481)		430,849		269,595	269,595	712	
S64937-45-1	KIRIN HOLDINGS CO	B	06/14/2022	Various	83,900.000	1,356,346		1,345,693	1,345,693	(31,257)			(31,257)	31,257	1,345,693	(20,754)	31,407	10,652	20,219	
SBD4G3-49-8	KIRKLAND LAKE GOLD LTD	B	02/17/2022	Various	32,400.000	1,332,131		1,281,117	1,359,715	(80,598)			(80,598)	2,000	1,281,117	2,719	48,295	51,014	5,132	
49803T-30-0	KITE REALTY GROUP TRUST REIT		09/21/2022	Various	56,447.000	1,239,970		1,164,420	1,229,416	(22,026)		42,969	(64,995)		1,164,420		75,550	75,550	21,522	
48251W-10-4	KKR AND CO INC CLASS A		09/07/2022	Various	38,315.000	2,221,509		2,854,468	2,854,468						2,854,468		(632,959)	(632,959)	5,556	
482480-10-0	KLA CORP		09/07/2022	Various	10,812.000	3,706,983		4,227,930	4,650,349	(422,420)			(422,420)		4,227,930		(520,946)	(520,946)	11,353	
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		11/28/2022	Various	3,487.000	180,171		121,146	212,498	(91,351)			(91,351)		121,146		59,025	59,025	939	
50015M-10-9	KODIAK SCIENCES INC		02/23/2022	GOLDMAN, SACHS & CO.	2,184.000	22,992		144,854	185,160	(40,306)			(40,306)		144,854		(121,861)	(121,861)		
X4543E-11-7	KOJAMO	B	10/19/2022	Various	38,418.000	559,963		557,227	927,953	(45,610)		239,072	(284,682)	17,830	557,227	(76,592)	79,328	2,736	10,380	
J35759-12-5	KOMATSU LTD NPV	B	03/04/2022	Various	71,500.000	1,820,653		1,618,376	1,672,400	(99,284)			(99,284)	45,260	1,618,376	(28,309)	230,586	202,278		
N4297B-14-6	KON KPN NV EURO.24	B	01/26/2022	GOLDMAN, SACHS & CO.	43,598.000	138,617		135,352	135,353	(3,660)			(3,660)	3,660	135,352	(4,699)	7,964	3,265		
X4551T-10-5	KONE B	B	03/22/2022	Various	10,674.000	645,641		738,586	765,209	(36,168)			(36,168)	9,545	738,586	(12,975)	(79,969)	(92,945)		
SBD0Q3-98-2	KONINKLIJKE AHOLD DELHAIZE NV	B	06/14/2022	Various	45,520.000	1,408,170		1,364,029	1,559,948	(212,620)			(212,620)	16,701	1,364,029	(35,226)	79,367	44,141		
SB0HZL-93-0	KONINKLIJKE DSM NV EUR1.5	B	11/17/2022	Various	6,790.000	1,195,320		1,373,713	1,528,874	(156,312)		19,492	(175,804)	20,644	1,373,713	(39,874)	(138,520)	(178,394)	2,591	
50050N-10-3	KONTOOR BRANDS INC		08/10/2022	BANK OF AMERICA/MERRILL LYNCH	3.000	118		54	154	(99)			(99)		54		64	64	3	
501044-10-1	KROGER CO		06/14/2022	GOLDMAN, SACHS & CO.	13,945.000	719,062		567,562	631,151	(63,589)			(63,589)		567,562		151,501	151,501	5,298	
J36662-13-8	KUBOTA CORP	B	11/17/2022	Various	31,700.000	627,341		549,880	702,930	(182,341)			(182,341)	29,291	549,880	(15,934)	93,395	77,461	4,965	
501575-10-4	KYMERA THERAPEUTICS INC		07/28/2022	Various	1,348.000	30,616		20,162							20,162		10,455	10,455		
501550-10-0	KYNDRYL HOLDINGS INC WHEN ISSUED		01/20/2022	BANK OF AMERICA/MERRILL LYNCH	1.000	17		18	18						18		(1)	(1)		

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
J37479-11-0	KYOCERA CORP JPY50	B	07/20/2022	Various	19,000.000	1,081,974		1,150,520	1,185,819	(55,925)		3,147	(59,072)	23,772	1,150,520	(49,465)	(19,081)	(68,546)	2,318	
S64995-50-9	KYOWA KIRIN LTD	B	01/20/2022	BANK OF AMERICA/MERRILL LYNCH	65,400.000	1,674,760		1,776,014	1,780,461	(37,706)			(37,706)	33,259	1,776,014	(18,952)	(82,302)	(101,254)	11,098	
502431-10-9	L3HARRIS TECHNOLOGIES INC		07/20/2022	Various	11,616.000	2,917,651		2,476,996	2,476,996						2,476,996		440,655	440,655	13,391	
50540R-40-9	LABORATORY CORP AMER HLDGS		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	6,226.000	1,671,517		1,775,106	1,956,271	(181,165)			(181,165)		1,775,106		(103,589)	(103,589)		
SB1YXB-J7-6	L'AIR LIQUIDE S.A.	B	06/28/2022	Various	17,739.000	2,836,464		2,879,292	3,092,892	(245,035)			(245,035)	31,420	2,879,292	(116,423)	73,596	(42,828)	8,734	
512807-10-8	LAM RESEARCH CORP.		09/07/2022	Various	9,637.000	4,796,306		5,290,353	6,074,660	(1,203,916)		87,509	(1,291,425)		5,290,353		(494,048)	(494,048)	16,254	
513272-10-4	LAMB WESTON HOLDINGS INC		03/22/2022	Various	9,059.000	511,562		517,137	574,159	(57,022)			(57,022)		517,137		(5,575)	(5,575)	2,045	
515098-10-1	LANDSTAR SYSTEMS INC		12/08/2022	Various	730.000	115,161		69,978	130,685	(60,707)			(60,707)		69,978		45,183	45,183	2,049	
517834-10-7	LAS VEGAS SANDS CORP		07/20/2022	Various	52,419.000	1,850,713		1,921,469	1,973,051	(3,541)		48,041	(51,582)		1,921,469		(70,756)	(70,756)		
S65062-67-1	LASERTEC CORP	B	07/20/2022	Various	4,400.000	834,646		1,041,740	1,348,409	(321,104)			(321,104)	14,436	1,041,740	(7,583)	(199,512)	(207,095)	1,104	
G54050-10-2	LAZARD LTD CL A		03/17/2022	Various	13,619.000	491,132		491,957	594,197	(102,240)			(102,240)		491,957		(825)	(825)	5,551	
505336-10-7	LA-Z-BOY CHAIR CO.		04/01/2022	Various	9,076.000	265,978		229,907	329,550	(92,253)		7,389	(99,643)		229,907		36,071	36,071	1,017	
50189K-10-3	LCI INDUSTRIES		08/03/2022	Various	1,160.000	138,242		77,523	180,809	(103,286)			(103,286)		77,523		60,720	60,720	2,262	
521865-20-4	LEAR CORP		06/14/2022	GOLDMAN, SACHS & CO.	4,001.000	505,455		500,174							500,174		5,280	5,280	3,081	
SB9G6L-89-3	LEG IMMOBILIEN AG	B	02/23/2022	Various	1,357.000	176,495		189,348	189,348	(5,120)			(5,120)	5,120	189,348	(6,574)	(6,279)	(12,853)		
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	B	02/23/2022	Various	368,375.000	1,421,238		1,432,350	1,484,363	(16,067)			(16,067)	(35,946)	1,432,350	34,735	(45,847)	(11,112)		
F56196-18-5	LEGRAND	B	07/20/2022	Various	21,121.000	2,037,310		2,393,542	2,471,534	(104,260)			(104,260)	26,268	2,393,542	(36,886)	(319,346)	(356,232)		
525327-10-2	LEIDOS HOLDINGS INC		03/22/2022	GOLDMAN, SACHS & CO.	11,417.000	1,214,934		1,039,518							1,039,518		175,416	175,416	4,110	
526057-10-4	LENNAR COR P CL A		04/26/2022	Various	12,774.000	1,138,605		1,277,272	1,483,828	(206,556)			(206,556)		1,277,272		(138,668)	(138,668)	4,790	
526107-10-7	LENNOX INTERNATIONAL INC		06/14/2022	Various	3,411.000	829,436		1,010,865	1,106,392	(95,527)			(95,527)		1,010,865		(181,428)	(181,428)	3,495	
50187A-10-7	LHC GROUP INC		06/29/2022	Various	4,627.000	721,083		634,963	634,963						634,963		86,119	86,119		
530307-30-5	LIBERTY BROADBAND CORP SERIES C		11/17/2022	Various	19,055.000	2,703,033		2,964,778	3,069,761	(104,982)			(104,982)		2,964,778		(261,745)	(261,745)		
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	07/20/2022	Various	45,108.000	1,172,351		1,225,440	1,267,084	(41,644)			(41,644)		1,225,440		(53,089)	(53,089)		
531229-85-4	LIBERTY MEDIA FORMULA ONE CORP SER		03/04/2022	GOLDMAN, SACHS & CO.	16,662.000	977,305		961,252	1,053,705	(92,453)			(92,453)		961,252		16,053	16,053		
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		07/20/2022	Various	40,711.000	1,942,493		1,976,644	2,070,154	(93,511)			(93,511)		1,976,644		(34,151)	(34,151)		
53223X-10-7	LIFE STORAGE INC		12/02/2022	Various	17,183.000	2,475,422		1,997,660	2,524,560	(604,653)			(604,653)		1,997,660		477,763	477,763	30,220	
533900-10-6	LINCOLN ELEC HLDGS		11/22/2022	Various	2,568.000	357,146		177,192	358,159	(180,967)			(180,967)		177,192		179,954	179,954	3,727	
534187-10-9	LINCOLN NA TL CORP IN COM		11/17/2022	MORGAN STANLEY	695.000	25,120		21,774	47,441	(25,666)			(25,666)		21,774		3,346	3,346	1,251	
G5494J-10-3	LINDE PLC	D	09/07/2022	Various	39,598.000	11,843,900		12,710,467	11,352,858	(605,358)			(605,358)		12,710,467		(866,566)	(866,566)	5,166	
H49983-18-4	LINDT & SPRUENGLI PART	B	03/22/2022	Various	182.000	2,071,642		2,231,992	2,522,812	(272,374)			(272,374)	(18,446)	2,231,992	3,699	(164,049)	(160,350)		
SB0PB4-M7-2	LINK REIT	B	11/17/2022	Various	62,300.000	519,879		536,134	548,580	(14,077)			(14,077)	1,631	536,134	(1,833)	(14,422)	(16,255)	12,753	
538034-10-9	LIVE NATION ENTERTAINMENT INC		11/17/2022	Various	18,923.000	2,127,986		1,950,232	2,264,894	(218,412)		96,250	(314,662)		1,950,232		177,754	177,754		
501889-20-8	LKQ CORP		07/20/2022	Various	20,101.000	914,289		1,141,101	1,206,663	(65,562)			(65,562)		1,141,101		(226,811)	(226,811)		
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	03/04/2022	GOLDMAN, SACHS & CO.	4,082,601.000	2,483,775		2,519,824	2,643,198	(59,365)			(59,365)	(64,009)	2,519,824	31,072	(67,122)	(36,050)		
539481-10-1	LOBLAW COS LTD COM	B	06/14/2022	GOLDMAN, SACHS & CO.	1,873.000	142,266		128,509	153,678	(22,315)			(22,315)	(2,854)	128,509	2,380	11,378	13,758		
539830-10-9	LOCKHEED MARTIN CORP		06/14/2022	GOLDMAN, SACHS & CO.	3,546.000	1,475,687		1,165,081	1,260,284	(95,203)			(95,203)		1,165,081		310,606	310,606	19,858	
540424-10-8	LOEWS CORP		07/20/2022	Various	38,393.000	2,235,527		2,193,161	2,217,580	(24,419)			(24,419)		2,193,161		42,366	42,366	4,799	
S73333-78-3	LONZA GROUP AG	B	05/09/2022	Various	779.000	513,711		587,058	651,140	(60,393)			(60,393)	(4,859)	587,058	(985)	(72,362)	(73,347)		
F58149-13-3	L'OREAL CMN STK	B	06/14/2022	Various	7,482.000	3,029,043		3,123,830	3,547,631	(476,564)			(476,564)	52,764	3,123,830	(95,413)	626	(94,788)	5,647	
546347-10-5	LOUISIANA-PACIFIC CORP.		05/13/2022	Various	2,555.000	184,850		43,895	200,184	(156,289)			(156,289)		43,895		140,955	140,955	479	
548661-10-7	LOWES COS INC USD0.50		07/20/2022	Various	37,653.000	8,020,430		8,501,496	9,732,547	(929,981)		301,071	(1,231,052)		8,501,496		(481,066)	(481,066)	38,827	
550021-10-9	LULULEMON ATHLETICA INC	C	09/07/2022	Various	5,460.000	1,689,076		1,862,824	920,299						1,862,824		(173,748)	(173,748)		
550241-10-3	LUMEN TECHNOLOGIES INC		11/17/2022	Various	81,568.000	710,649		898,041	1,023,678	(57,325)		68,312	(125,637)		898,041		(187,393)	(187,393)	14,764	
F58485-11-5	LVMH MOET HENNESSY EURO.30	B	01/26/2022	Various	5,454.000	4,271,217		4,233,344	4,509,063	(353,623)			(353,623)	77,904	4,233,344	(93,713)	131,587	37,873		
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		06/14/2022	GOLDMAN, SACHS & CO.	20,371.000	2,036,700		1,848,771	1,878,817	(30,046)			(30,046)		1,848,771		187,929	187,929		
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	B	03/04/2022	GOLDMAN, SACHS & CO.	5,130.000	679,188		439,566	766,094	(298,285)			(298,285)	(28,243)	439,566	8,122	231,501	239,623		
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	B	11/17/2022	Various	9,217.000	651,557		746,831	746,831	(12,626)			(12,626)	12,626	746,831	(16,678)	(78,596)	(95,274)	1,887	

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
S65558-05-8	MAKITA CORP	B	09/07/2022	Various	10,300.000	333,075		398,988	436,758	(37,206)		12,135	(49,341)	11,571	398,988	(16,564)	(49,349)	(65,913)	734	
S24925-19-0	MANULIFE FINANCIAL CORP	B	07/20/2022	Various	5,551.000	112,424		75,277	105,953	(23,944)			(23,944)	(6,732)	75,277	5,075	32,072	37,147		
SB87GT-Z4-7	MAPLETREE NORTH ASIA COMMERCIAL TR	B	12/27/2021	VARIOUS	0.000	175												175		
56585A-10-2	MARATHON PETROLEUM CORP		03/22/2022	GOLDMAN, SACHS & CO.	44,506.000	3,526,860		2,840,383	2,847,939	(7,556)			(7,556)		2,840,383		686,477	686,477	25,813	
57060D-10-8	MARKETAXESS HOLDINGS INC		06/14/2022	Various	8,745.000	2,977,956		3,102,128	2,568,792	(118,429)			(118,429)		3,102,128		(124,171)	(124,171)	1,902	
571903-20-2	MARRIOTT I NTL INC NEW CL A		07/20/2022	Various	25,974.000	4,299,949		3,983,060	4,291,944	(155,640)		153,244	(308,884)		3,983,060		316,889	316,889	2,175	
571748-10-2	MARSH + MCLENNAN COS INC		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	23,008.000	3,422,077		3,775,383	3,999,251	(223,868)			(223,868)		3,775,383		(353,305)	(353,305)	12,309	
573284-10-6	MARTIN MARIETTA MATERIALS		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	4,201.000	1,534,975		1,714,222	1,850,625	(136,403)			(136,403)		1,714,222		(179,247)	(179,247)		
J39788-13-8	MARUBENI	B	11/17/2022	Various	80,700.000	843,809		644,348	784,540	(177,319)			(177,319)	37,127	644,348	(100,762)	300,222	199,461	26,867	
573874-10-4	MARVELL TECHNOLOGY INC		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	59,472.000	3,854,658		4,156,529	5,203,205	(1,046,676)			(1,046,676)		4,156,529		(301,871)	(301,871)	3,568	
574599-10-6	MASCO CORP		07/20/2022	Various	34,735.000	1,855,599		2,021,175	1,209,891	(105,620)			(105,620)		2,021,175		(165,576)	(165,576)	4,901	
574795-10-0	MASIMO CORP		11/17/2022	Various	10,655.000	2,361,325		2,954,988	3,119,571	(164,583)			(164,583)		2,954,988		(593,663)	(593,663)		
57636Q-10-4	MASTERCARD INC CLASS A		06/14/2022	Various	33,170.000	10,684,973		11,042,912	11,918,644	(875,733)			(875,733)		11,042,912		(357,939)	(357,939)	32,507	
57667L-10-7	MATCH GROUP INC		11/17/2022	Various	25,529.000	2,848,753		3,318,156	3,376,210	(58,054)			(58,054)		3,318,156		(469,402)	(469,402)		
Y58473-10-2	MAXEON SOLAR TECHNOLOGIES LTD WHEN		09/23/2022	Various	9,186.000	199,061		122,082	127,685			5,603	(5,603)		122,082		76,979	76,979		
580135-10-1	MCDONALDS CORP		06/14/2022	Various	45,081.000	10,663,729		11,140,191	9,610,310	(668,204)			(668,204)		11,140,191		(476,462)	(476,462)	61,490	
580589-10-9	MCGRATH RENTCORP.		10/19/2022	Various	4,166.000	342,322		277,316	334,363	(57,047)			(57,047)		277,316		65,005	65,005	5,666	
581557Q-10-3	MCKESSON CORP		06/14/2022	GOLDMAN, SACHS & CO.	1,420.000	435,241		310,881	352,969	(42,089)			(42,089)		310,881		124,361	124,361	2,002	
58404W-10-9	MEDCATH CORP		08/01/2022	DIRECT	400.000															
58463J-30-4	MEDICAL PPTYS TRUST INC		11/17/2022	Various	258,558.000	5,228,088		5,207,956	6,109,726	(901,769)			(901,769)		5,207,956		20,132	20,132	79,597	
G5960L-10-3	MEDTRONIC PLC		07/20/2022	Various	114,206.000	12,189,144		11,730,671	11,814,611	(64,981)		18,959	(83,940)		11,730,671		458,473	458,473	73,827	
58733R-10-2	MERCADOLIBRE INC	C	09/07/2022	Various	3,634.000	3,715,643		4,474,591	4,900,086	(129,503)		295,992	(425,495)		4,474,591		(758,948)	(758,948)		
SB0LMF-87-0	MERCIALYS REIT SA	B	12/05/2022	JONES TRADING	16,223.000	160,985		141,482							141,482	8,613	10,891	19,503		
58933Y-10-5	MERCK & CO. INC.		03/22/2022	Various	195,386.000	15,550,812		14,920,876	9,848,393						14,920,876		629,937	629,937		
D5357W-10-3	MERCK KGAA ORD NPV	B	03/22/2022	Various	8,792.000	1,788,796		2,198,515	2,269,605	(83,360)			(83,360)	12,270	2,198,515	(21,520)	(388,198)	(409,718)		
589378-10-8	MERCURY SYSTEMS INC		07/06/2022	Various	5,134.000	311,930		241,005	282,678	(41,673)			(41,673)		241,005		70,925	70,925		
58958U-10-3	MERIDIAN BANCORP INC		12/30/2021	CANCELLED TRADE	0.000	18											18	18		
SBNGNB-77-5	MERLIN PROPERTIES REIT SA	B	12/05/2022	Various	16,448.000	166,935		133,038							133,038	(1,372)	35,270	33,897	2,342	
59151K-10-8	METHANEX CORP	A	02/11/2022	Various	3,533.000	169,276		91,162	139,730	(48,569)			(48,569)		91,162		78,114	78,114	375	
592688-10-5	METTLER TOLEDO INTERNATIONAL		07/20/2022	Various	1,740.000	2,402,310		2,591,667	2,953,145	(361,479)			(361,479)		2,591,667		(189,357)	(189,357)		
55303A-10-5	MGM GROWTH PROPERTIES CLASS A		05/03/2022	Various	91,112.000	3,681,150		3,091,619	3,721,925	(588,606)		41,700	(630,306)		3,091,619		589,531	589,531	90,179	
595017-10-4	MICROCHIP TECHNOLOGY INC		09/07/2022	Various	66,147.000	4,415,616		4,749,274	2,919,731	(244,245)			(244,245)		4,749,274		(333,658)	(333,658)	20,062	
595112-10-3	MICRON TEC HNOLOGY INC COM		09/07/2022	Various	68,963.000	4,490,743		4,647,912	5,506,190	(1,287,589)		194,320	(1,481,909)		4,647,912		(157,169)	(157,169)	11,085	
594918-10-4	MICROSOFT CORP		06/14/2022	Various	332,672.000	97,628,840		108,949,945	111,884,247	(1,047,230)		1,887,072	(2,934,302)		108,949,945		(14,534,332)	(14,534,332)		
S66424-06-0	MINEBEA MITSUMI INC	B	02/24/2022	Various	25,300.000	562,074		597,184	717,333	(143,618)			(143,618)	23,468	597,184	(14,359)	(20,750)	(35,109)		
S61619-78-9	MIRVAC GROUP STAPLED UNITS	B	04/26/2022	Various	287,761.000	518,500		549,673	608,822	(40,300)		28,239	(68,539)	9,390	549,673	(14,538)	(16,635)	(31,172)	9,381	
J43293-10-9	MISUMI GROUP INC	B	04/26/2022	Various	13,000.000	410,879		383,851	532,847	(175,665)			(175,665)	26,669	383,851	(18,320)	45,349	27,028	234	
SB0JQT-J0-4	MITSUBISHI CHEM HOLDINGS	B	11/17/2022	Various	134,700.000	904,737		829,478	559,343	(27,252)			(27,252)	27,253	829,478	(15,652)	90,911	75,259	5,889	
J43830-11-6	MITSUBISHI CORPORATION	B	04/26/2022	GOLDMAN, SACHS & CO.	52,240.000	1,760,771		1,417,290	1,656,728	(256,252)			(256,252)	16,814	1,417,290	(120,221)	463,702	343,481	18,648	
J43873-11-6	MITSUBISHI ELECTRIC CORP	B	11/17/2022	Various	125,700.000	1,533,014		1,592,058	1,592,058	(25,343)			(25,343)	25,342	1,592,058	(19,968)	(39,076)	(59,044)		
J44002-12-9	MITSUBISHI HEAVY INDS	B	04/26/2022	GOLDMAN, SACHS & CO.	47,600.000	1,499,132		1,084,715	1,099,114	(68,856)			(68,856)	54,458	1,084,715	(115,933)	530,349	414,416	11,878	
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B	11/17/2022	Various	514,900.000	2,993,723		2,582,009	2,794,156	(234,808)		59,642	(294,450)	82,303	2,582,009	(264,455)	676,169	411,714	40,982	
S65973-02-6	MITSUI & CO NPV	B	04/26/2022	GOLDMAN, SACHS & CO.	56,000.000	1,370,825		1,062,820	1,324,441	(295,069)			(295,069)	33,448	1,062,820	(97,596)	405,601	308,005	14,439	
J4509L-10-1	MITSUI FUDOSAN CO JPY50	B	03/04/2022	Various	87,000.000	1,849,575		1,695,675	1,721,414	(69,111)			(69,111)	43,372	1,695,675	(38,922)	192,822	153,901		
S65910-14-3	MIZUHO FINANCIAL GROUP	B	07/20/2022	Various	90,000.000	1,104,249		1,064,755	1,143,416	(9,613)		78,660	(88,273)	9,612	1,064,755	(114,336)	153,830	39,494	16,008	
60770K-10-7	MODERNA INC		06/14/2022	Various	32,045.000	8,344,041		6,696,494	5,040,995						6,696,494		(1,565,680)	(1,565,680)		
60855R-10-0	MOLINA HEALTHCARE INC		06/14/2022	Various	8,162.000	2,293,878		2,407,003	2,596,169	(189,166)			(189,166)		2,407,003		(113,125)	(113,125)		

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
60878Y-10-8	MOMENTIVE GLOBAL INC		03/22/2022	Various	33,412.000	524,862		577,642	706,664	(129,022)			(129,022)		577,642		(52,781)	(52,781)		
SBGLP2-32-5	MONCLER	B	07/20/2022	Various	16,771.000	941,993		1,041,684	1,220,988	(177,827)		2,671	(180,498)	1,194	1,041,684	(27,479)	(72,212)	(99,691)	2,496	
609207-10-5	MONDELEZ INTERNATIONAL INC		07/20/2022	Various	87,833.000	5,405,661		5,389,816	5,824,206	(434,390)			(434,390)		5,389,816		15,844	15,844	40,861	
SB1CRL-C4-3	MONDI PLC	B	03/04/2022	GOLDMAN, SACHS & CO.	43,744.000	862,945		1,034,892	1,081,888	(32,895)			(32,895)	(14,101)	1,034,892	(314)	(171,633)	(171,947)		
60937P-10-6	MONGODB INC CLASS A		09/07/2022	Various	4,749.000	1,812,204		2,383,563	2,513,883	(130,320)			(130,320)		2,383,563		(571,360)	(571,360)		
609839-10-5	MONOLITHIC POWER SYSTEMS		09/07/2022	GOLDMAN, SACHS & CO.	2,530.000	1,040,172		1,091,467							1,091,467		(51,296)	(51,296)	755	
61174X-10-9	MONSTER BEVERAGE CORP		06/14/2022	Various	31,506.000	2,581,155		2,732,860	3,025,836	(292,977)			(292,977)		2,732,860		(151,704)	(151,704)		
615369-10-5	MOODYS CORP		09/07/2022	Various	9,559.000	3,233,362		3,656,213	3,733,554	(77,342)			(77,342)		3,656,213		(422,851)	(422,851)	1,071	
617446-44-8	MORGAN STANLEY		04/26/2022	Various	80,777.000	7,816,592		7,929,070	7,929,070						7,929,070		(112,478)	(112,478)	12,832	
S66026-48-5	MORINAGA MILK INDUSTRY LTD	B	01/27/2022	GOLDMAN, SACHS & CO.	1,500.000	74,191		71,122	71,122	(3,465)			(3,465)	3,465	71,122	(2,812)	5,881	3,069		
61945C-10-3	MOSAIC COMPANY		07/20/2022	Various	1,792.000	86,059		84,636							84,636		1,423	1,423		
620076-30-7	MOTOROLA SOLUTIONS INC		07/20/2022	Various	14,172.000	2,963,904		3,474,629	3,233,502	(234,874)			(234,874)		3,474,629		(510,725)	(510,725)	11,196	
SB02L4-86-0	MOWI	B	07/20/2022	Various	80,810.000	1,933,072		1,883,604	1,912,505	11,022		23,337	(12,315)	(16,587)	1,883,604	(71,126)	120,594	49,468	8,538	
553498-10-6	MSA SAFETY INC		11/22/2022	Various	79.000	10,932		8,633	2,113	(497)		87	(584)		8,633		2,299	2,299	109	
55354G-10-0	MSCI INC A		04/26/2022	Various	2,084.000	1,075,015		1,276,846	1,276,846						1,276,846		(201,830)	(201,830)		
SB09DH-L9-4	MTU AERO ENGINES HOLDING AG	B	06/14/2022	GOLDMAN, SACHS & CO.	6,105.000	1,204,047		1,209,037	1,245,503	(44,917)			(44,917)	8,450	1,209,037	(78,078)	73,089	(4,990)	6,012	
J46840-10-4	MURATA MANUFACTURING CO LTD	B	09/07/2022	Various	18,295.000	1,261,162		1,189,179	1,454,798	(307,698)			(307,698)	42,079	1,189,179	(27,954)	99,937	71,983		
J48454-10-2	NAMCO BANDAI HLDGS NPV	B	11/17/2022	Various	13,600.000	931,693		965,233	1,062,207	(129,809)		687	(130,496)	33,522	965,233	(52,927)	19,388	(33,539)	3,700	
63009R-10-9	NANOSTRING TECHNOLOGIES INC		05/13/2022	GOLDMAN, SACHS & CO.	7,718.000	120,855		268,201	325,931			57,731	(57,731)		268,201		(147,346)	(147,346)		
631103-10-8	NASDAQ OMX GROUP		07/20/2022	Various	20,710.000	3,727,056		4,285,506	4,349,307	(63,801)			(63,801)		4,285,506		(558,450)	(558,450)		
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION		12/08/2022	Various	3,751.000	170,187		89,649	164,819	(75,170)			(75,170)		89,649		80,538	80,538	968	
SBDR05-C0-9	NATIONAL GRID PLC	B	08/11/2022	Various	159,781.999	2,111,054		2,031,141	2,293,584	(282,222)			(282,222)	19,779	2,031,141	(175,832)	255,744	79,912	84,863	
637417-10-6	NATIONAL RETAIL PROPERTIES		09/21/2022	Various	4,417.000	201,913		183,724	212,325	(25,956)		2,645	(28,601)		183,724		18,189	18,189	6,352	
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST		10/06/2022	Various	14,330.000	616,843		615,047							615,047		1,796	1,796	6,830	
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	03/22/2022	GOLDMAN, SACHS & CO.	74,714.000	1,617,615		1,354,382	1,566,613	(198,908)			(198,908)	(13,323)	1,354,382	6,293	256,939	263,232		
S20773-03-2	NATL BK OF CANADA COMMON STOCK	B	01/26/2022	GOLDMAN, SACHS & CO.	9,496.000	757,151		718,850	725,008	7,304			7,304	(13,463)	718,850	13,312	24,990	38,301	5,537	
G7S86Z-17-2	NATWEST GROUP PLC	B	08/30/2022	Various	399,644.286	1,041,476		1,103,981	1,288,854	(106,609)		63,994	(170,603)	(14,270)	1,103,981	(101,010)	38,506	(62,505)	100,201	
SBM8PJ-Y7-5	NATWEST GROUP PLC	B	08/30/2022	VARIOUS	0.286															
63947U-10-7	NCINO INC		01/10/2022	MERGER	5,602.000	284,638		303,143	307,326	(4,183)			(4,183)		303,143		(18,505)	(18,505)		
S66404-00-5	NEC CORP	B	06/14/2022	Various	20,800.000	876,615		959,125	959,125	(11,412)			(11,412)	11,412	959,125	(9,102)	(73,408)	(82,509)		
SB06YV-46-1	NESTE	B	06/14/2022	Various	12,893.000	550,535		580,546	635,741	(62,068)			(62,068)	6,874	580,546	(21,548)	(8,464)	(30,012)	690	
S71238-70-3	NESTLE SA PAR CHF1	B	06/14/2022	Various	80,325.000	9,911,446		10,190,817	11,234,833	(876,748)			(876,748)	(167,268)	10,190,817	(143,363)	(136,008)	(279,371)	40,795	
64110D-10-4	NETAPP INC		07/20/2022	Various	22,668.000	1,821,251		2,038,384	2,085,229	(46,845)			(46,845)		2,038,384		(217,133)	(217,133)	11,334	
64110L-10-6	NETFLIX INC		07/20/2022	Various	26,571.000	12,503,929		15,463,343	16,007,433	(544,090)			(544,090)		15,463,343		(2,959,414)	(2,959,414)		
64829B-10-0	NEW RELIC INC		02/08/2022	Various	911.000	98,003		57,694	100,174	(42,480)			(42,480)		57,694		40,310	40,310		
S66371-01-4	NEWCREST MINING LTD	B	01/20/2022	BANK OF AMERICA/MERRILL LYNCH	3,134.000	58,216		44,214	55,780	(2,835)			(2,835)	(8,731)	44,214	8,219	5,783	14,002		
651229-10-6	NEWELL RUBBERMAID INC		03/04/2022	GOLDMAN, SACHS & CO.	48,867.000	1,131,021		1,067,255	1,067,255						1,067,255		63,766	63,766	11,239	
651639-10-6	NEWMONT CORP		09/07/2022	Various	30,388.000	1,565,656		1,661,154	1,884,664	(223,510)			(223,510)		1,661,154		(95,498)	(95,498)	41,616	
J4914X-10-4	NEXON LTD	B	02/24/2022	Various	18,800.000	361,531		330,022	115,879	(24,352)			(24,352)	5,646	330,022	(4,387)	35,896	31,509	221	
65339F-10-1	NEXTERA ENERGY INC		03/22/2022	Various	84,610.000	6,118,541		7,261,384	7,899,190	(637,805)			(637,805)		7,261,384		(1,142,844)	(1,142,844)		
SBN7BZ-M3-7	NIBE INDUSTRIER CLASS B	B	03/22/2022	Various	185,058.000	1,930,378		1,970,771	1,087,720	(50,914)			(50,914)	162	1,970,771	(18,341)	(22,052)	(40,393)		
S66471-33-5	NICE LTD	B	11/17/2022	Various	4,676.000	1,076,025		1,304,822	1,326,766	(79,099)			(79,099)	(6,913)	1,304,822	(31,672)	(197,125)	(228,797)		
J52968-10-4	NIDEC CORPORATION JPY50	B	09/07/2022	Various	20,400.000	1,775,137		1,949,907	1,718,838	(394,528)			(394,528)	39,471	1,949,907	(20,824)	(153,946)	(174,770)		
654106-10-3	NIKE INC CL B		09/07/2022	Various	85,984.000	14,437,752		13,265,341	11,795,736	(201,654)		18,835	(220,489)		13,265,341		(2,040,816)	(2,040,816)	18,576	
J51699-10-6	NINTENDO CO LTD COM STK	B	04/26/2022	GOLDMAN, SACHS & CO.	3,400.000	1,652,090		1,481,385	1,584,039	(140,991)			(140,991)	38,338	1,481,385	(85,059)	255,764	170,705	12,143	
S66405-07-7	NIPPON PAINT HOLDINGS LTD	B	01/20/2022	BANK OF AMERICA/MERRILL LYNCH	35,600.000	293,206		375,973	387,672	(18,251)			(18,251)	6,552	375,973	(3,613)	(79,154)	(82,767)	1,306	
SB98BC-67-1	NIPPON PROLOGIS REIT INC	B	02/15/2022	Various	97.000	345,274		276,214	342,834	(88,472)			(88,472)	21,852	276,214	(14,700)	83,760	69,060	3,215	

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
S66425-69-5	NIPPON STEEL CORP	B	02/24/2022	Various	55,700.000	959,799		773,147	908,623	(159,629)			(159,629)	24,153	773,147	(12,953)	199,604	186,651		
S66413-73-3	NIPPON TELEGRAPH & TELEPHONE CORP NTT	B	11/17/2022	Various	73,000.000	2,100,186		1,845,048	1,996,874	(209,192)			(209,192)	57,365	1,845,048	(134,781)	389,919	255,138	14,660	
J57160-12-9	NISSAN MOTOR CO CMN STK	B	11/17/2022	Various	51,700.000	263,537		170,372	249,532	(96,594)			(96,594)	17,434	170,372	(14,094)	107,258	93,165	299	
J58472-11-9	NITTO DENKO CORP	B	03/04/2022	GOLDMAN, SACHS & CO.	4,400.000	328,648		238,292	339,681	(125,021)			(125,021)	23,632	238,292	(13,222)	103,579	90,356		
N64038-10-7	NN GROUP NV	B	01/26/2022	GOLDMAN, SACHS & CO.	13,377.000	742,075		682,869	724,259	(39,816)			(39,816)	(1,574)	682,869	(4,388)	63,594	59,207		
S59029-41-3	NOKIA OYJ EURO.06	B	09/07/2022	Various	273,622.000	1,520,860		1,499,291	1,734,421	(263,945)			(263,945)	28,814	1,499,291	(32,612)	54,181	21,569		
J59009-15-9	NOMURA HOLDINGS INC	B	07/20/2022	Various	102,500.000	449,251		426,599	446,566	(26,585)		9,891	(36,476)	16,510	426,599	(19,515)	42,167	22,652	1,358	
SBYZF9-J9-8	NORDEA BANK	B	03/04/2022	GOLDMAN, SACHS & CO.	72,860.000	780,430		889,238	889,238	(56,562)			(56,562)	56,562	889,238	(92,496)	(16,312)	(108,808)		
655844-10-8	NORFOLK SOUTHERN CORP		07/20/2022	Various	15,470.000	3,953,738		4,372,649	4,605,574	(232,924)			(232,924)		4,372,649		(418,911)	(418,911)	19,183	
665859-10-4	NORTHERN TRUST CORP		07/20/2022	Various	31,437.000	3,378,360		3,714,365	3,760,180	(45,815)			(45,815)		3,714,365		(336,005)	(336,005)	10,971	
666807-10-2	NORTHROP GRUMMAN CORP		03/22/2022	GOLDMAN, SACHS & CO.	1,321.000	589,553		466,577	511,319	(44,742)			(44,742)		466,577		122,975	122,975	2,074	
668074-30-5	NORTHWESTERN CORP		04/18/2022	Various	2,271.000	132,923		126,651	129,810	(3,160)			(3,160)		126,651		6,273	6,273	100	
67000B-10-4	NOVANTA INC		11/23/2022	Various	825.000	127,578		67,669	145,472	(77,803)			(77,803)		67,669		59,909	59,909		
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	11/17/2022	Various	15,742.000	1,337,711		1,253,278	1,387,003	(93,803)			(93,803)	(39,922)	1,253,278	24,866	59,567	84,433	29,243	
670002-40-1	NOVAVAX INC		04/26/2022	Various	6,773.000	477,429		915,004	969,013			54,009	(54,009)		915,004		(437,575)	(437,575)		
G6674U-10-8	NOVOCURE LTD		07/20/2022	Various	17,443.000	1,276,823		1,222,754							1,222,754		54,069	54,069		
SBHC8X-90-3	NOVO-NORDISK B ORD	B	02/23/2022	Various	29,305.000	2,743,101		3,248,601	3,293,326	(107,947)			(107,947)	63,222	3,248,601	(91,077)	(414,422)	(505,499)		
SB798F-W0-4	NOVOZYMES CLASS B	B	11/17/2022	Various	11,460.000	726,562		851,211	941,296	(108,752)			(108,752)	18,667	851,211	(20,881)	(103,769)	(124,650)		
629377-50-8	NRG ENERGY INC		03/04/2022	GOLDMAN, SACHS & CO.	29,494.000	1,107,642		1,146,452	1,270,602	(124,149)			(124,149)		1,146,452		(38,811)	(38,811)	10,323	
J59386-10-2	NTT DATA COMMUNICATIONS SYSTEMS CORP	B	02/24/2022	Various	58,100.000	1,083,032		1,064,594	1,244,189	(206,828)			(206,828)	27,233	1,064,594	(14,448)	32,886	18,437		
67018T-10-5	NU SKIN ASIA PAC INC		02/16/2022	Various	2,600.000	129,970		56,810	131,950	(75,140)			(75,140)		56,810		73,160	73,160		
670346-10-5	NUCOR CORP.		06/14/2022	GOLDMAN, SACHS & CO.	14,645.000	2,009,260		1,578,039	1,671,727	(93,688)			(93,688)		1,578,039		431,221	431,221	8,966	
SBDRJL-N0-2	NUTRIEN LTD	B	06/14/2022	GOLDMAN, SACHS & CO.	18,956.000	1,507,667		1,294,823	1,426,859	(144,145)			(144,145)	12,110	1,294,823	(23,669)	236,513	212,844	11,106	
67066G-10-4	NVIDIA CORP		11/17/2022	Various	121,861.000	28,142,751		27,161,750	35,840,539	(3,289,599)		5,389,190	(8,678,789)		27,161,750		981,002	981,002	6,792	
62944T-10-5	NVR INC		04/26/2022	Various	306.000	1,502,334		1,502,154	1,808,114	(305,960)			(305,960)		1,502,154		180	180		
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	09/07/2022	Various	15,287.000	2,946,954		3,179,067	3,482,073	(303,006)			(303,006)		3,179,067		(232,113)	(232,113)	7,522	
SB0F9V-20-4	OCBC BANK	B	11/17/2022	Various	126,000.000	1,159,514		986,527	1,065,460	(57,611)		5,409	(63,020)	(15,913)	986,527	12,504	160,484	172,988	8,046	
674599-10-5	OCCIDENTAL PETROLEUM CORP		06/14/2022	GOLDMAN, SACHS & CO.	11,511.000	694,277		402,309							402,309		291,967	291,967	1,912	
679295-10-5	OKTA INC CLASS A		11/17/2022	Various	1,786.000	231,612		239,893	400,368	(93,586)		66,889	(160,475)		239,893		(8,280)	(8,280)		
679580-10-0	OLD DOMINION FREIGHT LINE INC		07/20/2022	Various	8,980.000	2,756,711		3,130,226	3,218,252	(88,026)			(88,026)		3,130,226		(373,515)	(373,515)		
681116-10-9	OLLIES BARGAIN OUTLET HOLDINGS INC		03/01/2022	Various	9,915.000	445,023		507,549	507,549						507,549		(62,526)	(62,526)		
S66588-01-3	OLYMPUS CORP	B	07/20/2022	Various	67,700.000	1,374,504		1,375,931	1,557,650	(217,426)			(217,426)	35,707	1,375,931	(25,256)	23,829	(1,427)		
682189-10-5	ON SEMICONDUCTOR CORP		07/20/2022	Various	26,809.000	1,635,488		1,485,402	1,820,867	(270,607)		64,858	(335,465)		1,485,402		150,086	150,086		
682680-10-3	ONEOK INC		03/22/2022	Various	34,812.000	2,227,698		2,045,553	2,045,553						2,045,553		182,145	182,145	32,549	
S66601-07-1	ONO PHARMACEUTICAL CO	B	04/26/2022	GOLDMAN, SACHS & CO.	22,100.000	544,888		481,104	548,110	(82,518)			(82,518)	15,513	481,104	(33,262)	97,046	63,784	1,937	
68389X-10-5	ORACLE CORP COM		06/14/2022	Various	54,250.000	3,931,206		4,731,143	4,731,143						4,731,143		(799,936)	(799,936)	17,360	
67103H-10-7	OREILLY AUTOMOTIVE INC		06/14/2022	GOLDMAN, SACHS & CO.	3,742.000	2,341,219		2,324,156	2,642,713	(318,556)			(318,556)		2,324,156		17,062	17,062		
68622V-10-6	ORGANON & CO		08/10/2022	BANK OF AMERICA/MERRILL LYNCH	2.000	63		50	61	(11)			(11)		50		13	13	1	
S66488-91-7	ORIENTAL LAND LTD	B	07/20/2022	Various	9,700.000	1,458,546		1,360,780	1,633,724	(194,441)		104,704	(299,146)	26,202	1,360,780	(154,369)	252,134	97,766	576	
Q71610-10-1	ORIGIN ENERGY LTD	B	01/20/2022	BANK OF AMERICA/MERRILL LYNCH	130,129.000	560,079		398,829	495,758	(107,075)			(107,075)	10,146	398,829	(7,654)	168,903	161,250		
68629Y-10-3	ORION OFFICE REIT INC		01/20/2022	BANK OF AMERICA/MERRILL LYNCH	1.000	16		19	19						19		(2)	(2)		
R67787-10-2	ORKLA ASA	B	11/17/2022	Various	34,820.000	340,137		328,085	348,899	(15,961)			(15,961)	(4,853)	328,085	6,141	5,912	12,052		
K3192G-10-4	ORSTED	B	11/17/2022	Various	1,254.000	127,195		142,411	160,138	(16,243)			(16,243)	(1,485)	142,411	823	(16,039)	(15,215)		
G6829J-10-7	ORTHO CLINICAL DIAGNOSTICS HOLDING		05/31/2022	Various	29,046.000	498,584		519,167	621,294	(100,655)		1,472	(102,127)		519,167		(20,583)	(20,583)		
68902V-10-7	OTIS WORLDWIDE CORP		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	24,931.000	1,861,962		2,037,084	2,170,742	(133,659)			(133,659)		2,037,084		(175,121)	(175,121)	5,983	

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
J63117-10-5	OTSUKA HOLDINGS CO LTD	B	01/20/2022	BANK OF AMERICA/MERRILL LYNCH	12,100.000	436,925		438,061	438,061	(21,344)			(21,344)	21,344	438,061	(17,375)	16,239	(1,136)	4,486	
69007J-10-6	OUTFRONT MEDIA INC		03/31/2022	Various	2,573.000	71,497		57,011	69,008	(11,996)			(11,996)		57,011		14,486	14,486	474	
690742-10-1	OWENS CORNING INC		06/14/2022	GOLDMAN, SACHS & CO.	8,051.000	665,440		693,674							693,674		(28,234)	(28,234)		
69526K-10-5	PACTIV EVERGREEN INC		07/12/2022	Various	21,839.000	219,639		225,020	276,919	(3,498)		48,400	(51,898)		225,020		(5,381)	(5,381)	3,224	
69608A-10-8	PALANTIR TECHNOLOGIES INC CLASS A		07/20/2022	Various	266,697.000	3,471,618		3,760,342	2,536,562						3,760,342		(288,723)	(288,723)		
697435-10-5	PALO ALTO NETWORKS INC		06/14/2022	Various	4,196.000	2,043,125		2,149,555	2,336,165	(186,610)			(186,610)		2,149,555		(106,430)	(106,430)		
SB44XT-X8-2	PANDORA	B	02/23/2022	Various	8,781.000	976,098		1,094,764	1,094,764	(2,952)			(2,952)	2,952	1,094,764	(8,752)	(109,913)	(118,665)		
69924R-10-8	PARAMOUNT GROUP REIT INC		03/15/2022	BANK OF AMERICA/MERRILL LYNCH	65,281.000	674,383		544,444	544,444						544,444		129,939	129,939	4,570	
700517-10-5	PARK HOTELS RESORTS INC		02/02/2022	BANK OF AMERICA/MERRILL LYNCH	20,231.000	368,623		381,961	381,961						381,961		(13,339)	(13,339)		
701094-10-4	PARKER HAN NIFIN CORP COM		09/07/2022	Various	8,619.000	2,457,452		2,631,687	2,741,876	(110,189)			(110,189)		2,631,687		(174,235)	(174,235)	8,878	
704326-10-7	PAYCHEX INC		07/20/2022	Various	26,658.000	3,290,222		3,282,295	3,471,468	(328,459)			(328,459)		3,282,295		7,927	7,927	17,754	
70435P-10-2	PAYCOR HCM INC		09/28/2022	Various	302.000	9,038		6,843							6,843		2,195	2,195		
70450Y-10-3	PAYPAL HOLDINGS INC		07/20/2022	Various	70,955.000	10,312,731		13,082,340	13,380,694	(298,354)			(298,354)		13,082,340		(2,769,609)	(2,769,609)		
SB4PT2-P8-8	PEMBINA PIPELINE CORP	B	09/07/2022	GOLDMAN, SACHS & CO.	51,355.000	1,788,838		1,506,904	1,559,982	(32,358)			(32,358)	(20,720)	1,506,904	18,667	263,268	281,934	20,548	
712704-10-5	PEOPLES UNITED FINANCIAL INC		04/06/2022	Various	27,364.000	534,615		428,794	487,626	(58,833)			(58,833)		428,794		105,821	105,821	4,994	
713448-10-8	PEPSICO INC.		03/22/2022	GOLDMAN, SACHS & CO.	56,875.000	9,410,890		9,270,630	9,879,756	(609,126)			(609,126)		9,270,630		140,260	140,260		
71377A-10-3	PERFORMANCE FOOD GROUP		12/20/2022	Various	23,333.000	1,266,388		899,002	1,070,751	(171,371)		379	(171,750)		899,002		367,387	367,387		
714046-10-9	PERKINELMER INC		07/20/2022	Various	11,514.000	2,031,347		2,074,113	2,315,005	(240,892)			(240,892)		2,074,113		(42,766)	(42,766)	806	
S46823-29-0	PERNOD RICARD NPV	B	03/22/2022	GOLDMAN, SACHS & CO.	2,845.000	617,730		620,158	684,273	(80,515)			(80,515)	16,400	620,158	(19,593)	17,165	(2,428)		
S06825-38-4	PERSIMMON PLC	B	07/20/2022	Various	19,333.000	575,952		636,745	747,860	(86,135)		14,019	(100,154)	(10,961)	636,745	(8,848)	(51,945)	(60,794)	13,466	
71654V-10-1	PETROL BRASILEIROS SPON ADR REP 1 PRF	D	09/20/2022	VARIOUS	0.000	1,144											1,144	1,144		
G7041J-10-7	PETS AT HOME PLC	B	01/26/2022	GOLDMAN, SACHS & CO.	10,525.000	60,923		66,288	66,288	(345)			(345)	345	66,288	(635)	(4,730)	(5,366)	614	
717081-10-3	PFIZER INC		06/14/2022	Various	177,944.000	8,525,991		8,176,687	10,507,593	(2,328,297)		2,609	(2,330,907)		8,176,687		349,305	349,305		
718172-10-9	PHILIP MORRIS INTL.		07/20/2022	Various	66,464.000	6,224,456		6,247,896	6,314,080	(65,135)		1,049	(66,184)		6,247,896		(23,440)	(23,440)	108,955	
S59866-22-8	PHILIPS ELECTRONICS ORD	B	07/20/2022	Various	18,764.000	612,159		661,596	699,153	(48,184)			(48,184)	10,627	661,596	(17,953)	(31,485)	(49,437)		
72352L-10-6	PINTEREST INC CLASS A		06/14/2022	Various	91,267.000	2,105,849		2,582,862	1,846,107	(41,271)			(41,271)		2,582,862		(477,014)	(477,014)		
723787-10-7	PIONEER NA T RES CO COM		07/20/2022	Various	14,551.000	3,656,866		2,646,536	2,646,536						2,646,536		1,010,330	1,010,330	64,024	
72703H-10-1	PLANET FITNESS INC CLASS A		07/28/2022	NATIONAL BANK OF CANADA	199.000	15,618		12,979							12,979		2,639	2,639		
72919P-20-2	PLUG POWER INC.		07/20/2022	Various	35,447.000	702,024		989,659	1,000,669	(11,010)			(11,010)		989,659		(287,635)	(287,635)		
S26977-01-7	POWER CORP CANADA SUB-VTG NPV	B	02/23/2022	Various	70,048.000	2,249,441		2,317,333	2,318,019	(2,782)			(2,782)	2,096	2,317,333	715	(68,606)	(67,891)	23,241	
739276-10-3	POWER INTEGRATIONS INC		08/01/2022	Various	1,380.000	119,096		60,948	128,188	(67,241)			(67,241)		60,948		58,149	58,149	389	
693506-10-7	PPG INDUSTRIES INC		04/26/2022	GOLDMAN, SACHS & CO.	19,186.000	2,377,997		3,026,151	3,308,434	(282,283)			(282,283)		3,026,151		(648,155)	(648,155)	11,320	
69351T-10-6	PPL CORP		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	116,733.000	3,161,016		3,366,422	3,508,994	(142,572)			(142,572)		3,366,422		(205,406)	(205,406)	20,997	
74167P-10-8	PRIMO WATER CORP		12/21/2022	Various	1,321.000	19,563		15,329	6,541	(3,135)			(3,135)		15,329		4,235	4,235	180	
74251V-10-2	PRINCIPAL FINANCIAL GROUP		03/22/2022	GOLDMAN, SACHS & CO.	20,456.000	1,451,857		1,416,853	1,479,582	(62,729)			(62,729)		1,416,853		35,004	35,004	13,092	
742718-10-9	PROCTER & GAMBLE CO		06/14/2022	Various	83,720.000	12,408,516		12,086,199	13,694,918	(1,608,719)			(1,608,719)		12,086,199		322,317	322,317		
743315-10-3	PROGRESSIVE CORP		06/14/2022	GOLDMAN, SACHS & CO.	10,222.000	1,148,978		967,806	1,049,288	(81,482)			(81,482)		967,806		181,172	181,172	2,044	
74340E-10-3	PROGYNY INC		08/29/2022	Various	21.000	867		557							557		310	310		
74340W-10-3	PROLOGIS INC		09/07/2022	Various	34,542.000	4,130,402		4,992,732	5,446,951	(690,089)		36,813	(726,903)		4,992,732		(862,331)	(862,331)	19,902	
SBJDS7-L3-4	PROSUS NV	B	11/17/2022	Various	61,801.000	4,469,808		4,935,007	4,735,137	(120,354)			(120,354)	46,719	4,935,007	(52,818)	(412,382)	(465,199)	1,149	
G72899-10-0	PRUDENTIAL CORP	B	03/22/2022	Various	54,541.000	884,754		877,330	941,512	(43,433)			(43,433)	(21,741)	876,338	8,240	176	8,416		
69360J-10-7	PS BUSINESS PKS INC CALIF COM		07/22/2022	Various	4,750.000	851,197		663,929	874,808	(210,879)			(210,879)		663,929		187,268	187,268	29,256	
69370C-10-0	PTC INC		04/26/2022	Various	20,388.000	2,239,626		2,454,422	2,470,006	(15,584)			(15,584)		2,454,422		(214,796)	(214,796)		
74460D-10-9	PUBLIC STORAGE		11/17/2022	Various	10,880.000	3,528,170		3,573,138	4,075,213	(483,801)		18,274	(502,075)		3,573,138		(44,968)	(44,968)	42,736	
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		03/22/2022	GOLDMAN, SACHS & CO.	47,872.000	3,211,955		3,059,527	3,194,499	(134,972)			(134,972)		3,059,527		152,429	152,429	25,851	

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
F7607Z-16-5	PUBLICIS GROUPE	B	11/17/2022	Various	529.000	33,865		25,342							25,342	391	8,132	8,523		
745867-10-1	PULTE GROUP INC		04/26/2022	Various	19,185.000	889,892		916,851	1,096,615	(179,763)			(179,763)		916,851		(26,959)	(26,959)	5,756	
S50647-22-1	PUMA	B	11/17/2022	Various	17,435.000	1,672,311		2,039,825	2,131,411	(55,273)		36,144	(91,417)	(168)	2,039,825	(13,256)	(354,259)	(367,515)	671	
Q78063-11-4	QBE INS GROUP NPV	B	02/23/2022	Various	73,360.000	613,372		605,368	605,368	162			162	(162)	605,368	(6,484)	14,488	8,004		
SBYXS6-99-6	QIAGEN NV		11/17/2022	Various	29,648.000	1,449,210		1,583,111	1,651,732	(66,328)		1,616	(67,944)	(677)	1,583,111	(16,495)	(117,406)	(133,901)		
74736K-10-1	QORVO INC		09/07/2022	Various	19,840.000	2,720,943		3,071,300	3,102,778	(31,477)			(31,477)		3,071,300		(350,357)	(350,357)		
747316-10-7	QUAKER CHEMICAL CORP.		11/23/2022	Various	53.000	10,093		7,652							7,652		2,441	2,441	45	
747525-10-3	QUALCOMM INC		09/07/2022	Various	37,888.000	5,537,912		5,096,930	6,928,579	(1,816,659)		14,990	(1,831,649)		5,096,930		440,983	440,983	35,995	
74834L-10-0	QUEST DIAGNOSTICS INC		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	9,380.000	1,210,811		1,352,877	1,622,834	(269,956)			(269,956)		1,352,877		(142,066)	(142,066)	5,816	
749607-10-7	R L I CORP.		12/21/2022	Various	2,861.000	336,001		234,888	320,718	(85,830)			(85,830)		234,888		101,113	101,113	1,374	
S62295-97-7	RAKUTEN GROUP INC	B	09/07/2022	Various	158,800.000	1,028,908		1,173,470	880,871	(60,596)			(60,596)	24,062	1,173,470	(29,953)	(114,608)	(144,562)	3,017	
S60419-95-9	RAMSAY HEALTH CARE LTD	B	02/23/2022	Various	48,469.000	2,295,471		2,450,212	2,519,616	(62,980)			(62,980)	(6,424)	2,450,212	2,341	(157,083)	(154,742)		
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		06/14/2022	GOLDMAN, SACHS & CO.	82,927.000	8,292,282		7,136,698	7,136,698						7,136,698		1,155,584	1,155,584	48,546	
75524B-10-4	RBC BEARING INS		11/21/2022	Various	1,782.000	406,781		202,187	355,669	(157,046)			(157,046)		202,187		204,594	204,594		
756109-10-4	REALTY INCOME CORP		06/03/2022	Various	63,313.000	4,233,317		4,324,993	4,177,706	(179,092)			(179,092)		4,324,993		(91,676)	(91,676)	34,284	
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	03/22/2022	Various	2,114.000	164,115		166,179	181,591	(1,060)			(1,060)	(14,352)	166,179	9,732	(11,796)	(2,064)		
SBQRRZ-00-3	RECRUIT HOLDINGS LTD	B	06/14/2022	Various	20,200.000	976,049		753,689	1,222,999	(520,863)			(520,863)	51,553	753,689	(29,559)	251,919	222,360		
SBD6FX-N3-0	RED ELECTRICA SA	B	03/22/2022	GOLDMAN, SACHS & CO.	33,615.000	656,736		599,522	727,268	(157,391)			(157,391)	29,645	599,522	(35,187)	92,401	57,214	8,426	
758849-10-3	REGENCY CENTERS CORPORATION		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	24,539.000	1,600,548		1,781,826	1,849,014	(67,188)			(67,188)		1,781,826		(181,278)	(181,278)	15,337	
75886F-10-7	REGENERON PHARMACEUTICALS INC		07/20/2022	Various	7,011.000	4,303,211		4,403,030	4,427,587			24,557	(24,557)		4,403,030		(99,818)	(99,818)		
7591EP-10-0	REGIONS FINANCIAL CORP		03/22/2022	GOLDMAN, SACHS & CO.	109,044.000	2,524,965		2,377,159	2,377,159						2,377,159		147,805	147,805	18,537	
75943R-10-2	RELAY THERAPEUTICS INC		09/09/2022	GOLDMAN, SACHS & CO.	2,200.000	67,765		36,850							36,850		30,915	30,915		
G74570-12-1	RELX PLC	B	02/23/2022	Various	43,678.000	1,323,747		1,378,115	1,421,015	(56,749)			(56,749)	13,849	1,378,115	(13,952)	(40,415)	(54,367)		
S66356-77-5	RENESAS ELECTRONICS CORP	B	02/24/2022	Various	17,500.000	198,567		172,601	216,252	(54,187)			(54,187)	10,536	172,601	(6,824)	32,790	25,966		
G7494G-10-5	RENTOKIL INITIAL PLC	B	07/20/2022	Various	100,901.000	694,784		797,063	798,126	(6,145)			(6,145)	5,082	797,063	(8,496)	(93,783)	(102,279)		
S56693-54-2	REPSOL YPF SA EUR1	B	03/17/2022	Various	36,160.410	450,012		392,181	429,145	(48,569)			(48,569)	11,604	392,181	(13,616)	71,447	57,831	9,965	
760759-10-0	REPUBLIC S VCS INC COM		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	10,098.000	1,170,908		1,355,152	1,408,166	(53,015)			(53,015)		1,355,152		(184,244)	(184,244)	4,645	
761152-10-7	RESMED INC.		07/20/2022	Various	11,482.000	2,677,876		2,990,831	2,990,831						2,990,831		(312,956)	(312,956)	4,822	
J6448E-10-6	RESONA HOLDINGS	B	03/04/2022	GOLDMAN, SACHS & CO.	35,800.000	155,298		102,936	139,090	(48,660)			(48,660)	12,506	102,936	(8,544)	60,906	52,362		
SBTF8W-83-0	RESTAURANTS BRANDS INTERNATIONAL I	B	06/14/2022	Various	19,548.000	1,034,629		1,107,749	1,186,978	(60,996)			(60,996)	(18,232)	1,107,749	6,663	(79,784)	(73,121)	9,974	
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		12/06/2022	Various	62,384.000	1,059,784		935,656	1,222,726	(149,963)		73,446	(223,408)		935,656		124,128	124,128	26,114	
76131V-20-2	RETAIL PROPERTIES OF AMERICA REIT		11/01/2021	CANCELLED TRADE	0.000	15									15			15		
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC		12/27/2022	BANK OF AMERICA/MERRILL LYNCH	16,472.000	1,248,890		938,832	1,336,044	(395,926)		1,285	(397,211)		938,832		310,057	310,057	9,086	
S07188-75-8	RIO TINTO CMN STK	B	06/14/2022	GOLDMAN, SACHS & CO.	42,120.000	2,916,912		2,617,316	2,790,859	(166,795)			(166,795)	(6,748)	2,617,316	(178,929)	478,525	299,596	131,626	
Q81437-10-7	RIO TINTO LTD		07/20/2022	Various	15,157.000	1,092,672		976,229	1,103,202	(157,865)			(157,865)	30,893	976,229	(63,199)	179,642	116,443	46,087	
767744-10-5	RITCHIE BROS AUCTIONEERS INC	A	09/06/2022	Various	126.000	8,608		7,217	6,182	(407)			(407)		7,217		1,391	1,391	59	
74965L-10-1	RLJ LODGING TRUST		10/06/2022	Various	20,366.000	263,603		262,549	206,373						262,549		1,054	1,054	426	
H69293-22-5	ROCHE HOLDING AG	B	03/04/2022	Various	7,918.000	3,359,739		3,413,694	3,552,520	(92,541)			(92,541)	(46,285)	3,413,694	24,622	(78,576)	(53,954)		
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK	B	09/07/2022	Various	20,057.000	7,466,295		7,614,466	8,345,068	(688,118)			(688,118)	(42,484)	7,614,466	(82,558)	(65,613)	(148,171)	13,035	
77313F-10-6	ROCKET PHARMACEUTICALS INC		12/19/2022	BLAIR, WILLIAM, & COMPANY, L.L.C.	776.000	16,314		9,982							9,982		6,332	6,332		
773903-10-9	ROCKWELL AUTOMATION INC		07/20/2022	Various	7,278.000	1,864,042		2,476,287	2,538,930	(60,098)		2,546	(62,643)		2,476,287		(612,245)	(612,245)	8,363	
S21690-51-6	ROGERS COMMUNICATIONS INC CL B	B	11/17/2022	Various	9,764.000	454,735		401,844	465,571	(44,148)			(44,148)	(19,578)	401,844	6,043	46,847	52,891	8,193	
77543R-10-2	ROKU INC CLASS A		11/17/2022	Various	11,523.000	1,845,109		2,478,776	2,629,549	(131,381)		19,392	(150,773)		2,478,776		(633,667)	(633,667)		
775711-10-4	ROLLINS, INC		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	21,663.000	656,494		741,091	741,091						741,091		(84,597)	(84,597)	2,166	
SB63H8-49-6	ROLLS ROYCE HOLDINGS PLC	B	11/17/2022	Various	450,131.000	665,692		714,076	749,176	(17,932)		18,116	(36,048)	948	714,076	(13,797)	(34,587)	(48,384)		

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
776696-10-6	ROPER TECHNOLOGIES INC		04/26/2022	Various	6,791.000	2,914,445		3,252,139	3,340,221	(88,082)			(88,082)		3,252,139		(337,695)	(337,695)	4,210	
778296-10-3	ROSS STORES, INC.		06/14/2022	Various	75,449.000	6,794,983		7,490,333	3,817,866	(27,982)			(27,982)		7,490,333		(695,350)	(695,350)	19,816	
S27543-83-4	ROYAL BK OF CANADA COM NPV	B	03/22/2022	GOLDMAN, SACHS & CO.	5,911.000	664,700		607,781	628,232	(14,955)			(14,955)	(5,497)	607,781	5,092	51,827	56,919	4,682	
V7780T-10-3	ROYAL CARIBBEAN GROUP LTD		07/20/2022	Various	3,189.000	124,225		111,328	245,234	(27,346)		106,560	(133,906)		111,328		12,897	12,897		
SB03ML-X2-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	B	01/31/2022	Various	155,292.000	3,217,695		3,053,470	3,411,217	(371,557)			(371,557)	13,810	3,053,470	(37,294)	201,520	164,226		
SB03MM-40-4	ROYAL DUTCH SHELL 'B'SHS	B	01/31/2022	Various	145,032.000	3,117,442		2,973,177	3,187,020	(229,073)			(229,073)	15,229	2,973,177	(38,659)	182,924	144,265		
D6629K-10-9	RWE AG (NEU) CMN STK	B	03/22/2022	GOLDMAN, SACHS & CO.	11,969.000	487,656		460,653	486,190	(35,186)			(35,186)	9,650	460,653	(12,833)	39,836	27,003		
78409V-10-4	S&P GLOBAL INC		04/26/2022	Various	14,659.000	6,016,298		6,789,585	6,918,022	(128,437)			(128,437)		6,789,585		(773,286)	(773,286)	1,912	
78573L-10-6	SABRA HEALTHCARE REIT INC		01/05/2022	BANK OF AMERICA/MERRILL LYNCH	190,822.000	2,697,251		2,497,230	2,583,730	(86,500)			(86,500)		2,497,230		200,021	200,021		
78645L-10-0	SAFEHOLD INC		11/03/2022	Various	17,286.000	593,540		583,684							583,684		9,856	9,856	2,165	
SB1N7Z-09-2	SAFESTORE HOLDINGS PLC	B	05/04/2022	BANK OF AMERICA/MERRILL LYNCH	29,510.000	505,926		349,623	563,175	(198,762)			(198,762)	(14,790)	349,623	(6,275)	162,579	156,304	2,428	
F03381-13-8	SAFRAN	B	11/17/2022	Various	4,970.000	566,729		467,764	608,482	(149,185)		9,898	(159,083)	18,365	467,764	(32,084)	131,050	98,966	1,049	
G77732-17-3	SAINSBURY(J) ORD GBP0.25	B	01/20/2022	BANK OF AMERICA/MERRILL LYNCH	79,550.000	311,175		279,303	297,165	(18,087)			(18,087)	224	279,303	1,941	29,931	31,873		
79466L-30-2	SALESFORCE.COM INC		09/07/2022	Various	51,013.000	10,948,106		12,808,067	12,963,934	(147,803)		8,063	(155,866)		12,808,067		(1,859,961)	(1,859,961)		
S52260-38-7	SAMPO PLC	B	06/14/2022	Various	17,904.000	826,686		832,426	897,080	(61,541)		307	(61,848)	(2,806)	832,426	(22,737)	16,996	(5,740)	16,738	
SB1VQ2-52-6	SANDVIK	B	08/26/2022	Various	45,043.000	1,122,491		1,158,717	1,256,688	(180,439)			(180,439)	79,934	1,158,717	(98,806)	62,581	(36,225)		
S56717-35-8	SANOFI S.A.	B	07/05/2022	Various	0.000	6									6				6	
Q82869-11-8	SANTOS	B	01/27/2022	GOLDMAN, SACHS & CO.	58,352.000	290,914		181,392	267,701	(72,197)			(72,197)	(14,112)	181,392	5,344	104,178	109,523		
D66992-10-4	SAP AG	B	09/07/2022	Various	57,211.000	7,369,822		7,800,277	8,126,036	(475,488)			(475,488)	149,729	7,800,277	(174,903)	(255,552)	(430,455)		
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		03/22/2022	Various	6,308.000	1,837,795		2,260,051	2,453,938	(193,887)			(193,887)		2,260,051		(422,256)	(422,256)		
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	B	06/14/2022	Various	370,641.000	795,363		707,876	851,540	(134,019)			(134,019)	(9,645)	707,876	1,682	85,805	87,487	13,119	
S48341-08-5	SCHNEIDER ELECTRIC	B	09/07/2022	Various	16,271.000	2,653,718		2,781,283	3,191,092	(481,891)			(481,891)	72,081	2,781,283	(76,209)	(51,356)	(127,564)		
81141R-10-0	SEA ADS REPRESENTING LTD CLASS A	D	09/07/2022	Various	10,755.000	1,828,932		2,406,001	2,406,001						2,406,001		(577,069)	(577,069)		
811707-80-1	SEACOAST BANKING CORP FL		07/19/2022	Various	3,861.000	132,149		69,614	136,641	(67,027)			(67,027)		69,614		62,535	62,535	759	
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS PLC	D	09/07/2022	Various	14,694.000	1,221,575		1,330,301	1,660,128	(310,925)		18,902	(329,827)		1,330,301		(108,725)	(108,725)	17,177	
81181C-10-4	SEAGEN INC		11/17/2022	Various	1,705.000	217,428		235,286	88,431	(2,237)			(2,237)		235,286		(17,858)	(17,858)		
Q8382E-10-2	SEEK LTD	B	01/20/2022	BANK OF AMERICA/MERRILL LYNCH	35,147.000	759,879		837,648	837,648	12,443			12,443	(12,443)	837,648	12,864	(90,633)	(77,769)		
G80277-14-1	SEGRO REIT PLC	B	10/18/2022	Various	61,841.000	793,863		609,774	501,924	(168,566)			(168,566)	3,025	609,774	14,616	169,472	184,089		
J70746-13-6	SEKISUI HOUSE	B	07/20/2022	Various	54,000.000	1,083,621		1,110,983	1,157,796	(71,155)			(71,155)	24,342	1,110,983	(18,699)	(8,663)	(27,362)	11,946	
816300-10-7	SELECTIVE INSURANCE GROUP		07/11/2022	BANK OF AMERICA/MERRILL LYNCH	3,687.000	312,604		166,958	302,113	(135,155)			(135,155)		166,958		145,645	145,645	1,420	
816851-10-9	SEMPRA ENERGY		06/14/2022	GOLDMAN, SACHS & CO.	15,141.000	2,242,675		1,938,488	2,002,851	(64,364)			(64,364)		1,938,488		304,188	304,188	29,684	
81762P-10-2	SERVICENOW INC		09/07/2022	Various	15,501.000	7,950,744		9,926,294	10,061,854	(132,889)		2,672	(135,560)		9,926,294		(1,975,550)	(1,975,550)		
81768T-10-8	SERVISFIRST BANCSHARES INC		10/14/2022	RBC DOMINION SECURITIES	40.000	3,530		2,993							2,993		537	537	18	
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV	B	04/26/2022	GOLDMAN, SACHS & CO.	54,500.000	2,517,092		2,294,110	2,392,879	(154,045)			(154,045)	55,277	2,294,110	(136,937)	359,919	222,982	13,732	
H7485A-10-8	SGS	B	11/17/2022	Various	29.000	69,380		61,749							61,749	3,560	4,071	7,631		
82028K-20-0	SHAW COMMUNICATIONS INC CL B	B	11/17/2022	Various	13,628.000	401,579		386,906	414,186	(19,589)			(19,589)	(7,691)	386,906	7,165	7,508	14,673	896	
824348-10-6	SHERWIN WILLIAMS CO		09/07/2022	Various	9,098.000	2,359,964		2,813,693	3,203,952	(390,259)			(390,259)		2,813,693		(453,729)	(453,729)		
S68043-69-4	SHIMADZU CORP	B	03/04/2022	Various	11,300.000	387,020		379,714	476,414	(115,132)			(115,132)	18,431	379,714	(10,013)	17,319	7,306		
J72262-10-8	SHIMANO	B	11/17/2022	Various	4,500.000	1,026,955		1,037,194	1,198,124	(199,914)			(199,914)	38,984	1,037,194	(23,983)	13,744	(10,239)	3,921	
J72810-12-0	SHIN ETSU CHEMICAL CO.	B	07/20/2022	Various	5,000.000	798,038		591,092	864,921	(300,492)			(300,492)	26,663	591,092	(19,718)	226,664	206,946		
S68046-82-0	SHIONOGI & CO	B	04/26/2022	Various	17,900.000	1,030,478		1,098,799	1,262,972	(159,690)		35,781	(195,471)	31,298	1,098,799	(71,114)	2,792	(68,322)	3,253	
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA	B	09/07/2022	Various	9,542.000	4,486,360		5,973,474	6,331,663	(345,423)			(345,423)	(28,200)	5,973,474	62,550	(1,549,663)	(1,487,114)		
825690-10-0	SHUTTERSTOCK INC		06/22/2022	Various	6,327.000	372,436		498,084	701,538	(174,772)		28,681	(203,454)		498,084		(125,648)	(125,648)	2,153	
D69671-21-8	SIEMANS AG	B	07/20/2022	Various	30,785.000	5,023,245		4,937,995	5,345,128	(489,992)			(489,992)	82,860	4,937,995	(102,641)	187,892	85,251		
SBMTVQ-K9-7	SIEMENS ENERGY N AG	B	11/17/2022	Various	39,398.000	680,395		671,539	502,740	(20,716)		37,747	(58,462)	7,084	671,539	(13,408)	22,263	8,855	388	

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
SBD594-Y4-9	SIEMENS HEALTHINEERS AG	B	03/22/2022	Various	16,015.000	982,589		994,645	1,198,731	(230,759)			(230,759)	26,673	994,645	(29,169)	17,113	(12,056)	11,367	
82669G-10-4	SIGNATURE BK NEW YORK NY		11/17/2022	Various	5,885.000	1,897,182		1,808,774	1,903,621	(94,847)			(94,847)		1,808,774		88,408	88,408	3,183	
H7631K-27-3	SIKA AG	B	06/14/2022	Various	6,642.000	2,203,770		2,291,102	2,771,540	(481,711)			(481,711)	1,274	2,291,102	(25,230)	(62,102)	(87,332)		
828730-20-0	SIMMONS FIRST NATL CORP CL A		04/04/2022	Various	24,159.000	630,675		623,029	714,623	(66,741)			(91,595)		623,029		7,646	7,646	8,939	
828806-10-9	SIMON PPTY GROUP INC		11/02/2022	Various	30,384.000	3,920,493		3,878,498	2,893,754	(116,668)			(116,668)		3,878,498		41,995	41,995	4,194	
G8192H-10-6	SIRIUSPOINT LTD	D	06/28/2022	Various	50,027.000	275,156		362,626	406,720	(26,828)		17,265	(44,093)		362,626		(87,470)	(87,470)		
82981J-10-9	SITE CENTERS CORP		03/15/2022	BANK OF AMERICA/MERRILL LYNCH	18,867.000	303,004		272,940	298,665	(25,724)			(25,724)		272,940		30,064	30,064	2,264	
W25381-14-1	SKAND ENSKILDA A	B	03/22/2022	Various	83,051.000	1,053,512		1,154,423	1,154,422	(20,908)			(20,908)	20,908	1,154,423	(50,331)	(50,579)	(100,910)		
W83567-11-0	SKANSKA B	B	02/23/2022	Various	62,930.000	1,514,545		1,595,755	1,627,839	(80,969)			(80,969)	48,885	1,595,755	(88,503)	7,294	(81,210)		
J75734-10-3	SMC CORP	B	09/07/2022	Various	1,800.000	1,007,251		997,841	1,212,818	(241,910)			(241,910)	26,934	997,841	(21,140)	30,551	9,411		
T8578L-10-7	SNAM RETE GAS	B	02/23/2022	Various	60,107.000	330,471		341,563	362,275	(28,990)			(28,990)	8,279	341,563	(9,507)	(1,585)	(11,092)	6,041	
83304A-10-6	SNAP INC CLASS A		07/20/2022	Various	65,845.000	1,810,338		2,653,091	3,096,690	(249,830)		193,769	(443,599)		2,653,091		(842,753)	(842,753)		
833445-10-9	SNOWFLAKE CLASS A		04/26/2022	Various	19,203.000	4,937,640		6,505,016	6,505,016						6,505,016		(1,567,377)	(1,567,377)		
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	04/26/2022	Various	6,181.000	230,447		185,892	212,312	(32,161)			(32,161)	5,741	185,892	(6,454)	51,010	44,556		
F84941-12-3	SODEXO	B	03/04/2022	GOLDMAN, SACHS & CO.	15,028.000	1,208,030		1,306,211	1,316,943	(11,538)			(11,538)	806	1,306,211	(27,751)	(70,429)	(98,180)		
83406F-10-2	SOFI TECHNOLOGIES INC		04/26/2022	Various	71,128.000	710,921		1,113,864	1,124,534	(10,669)			(10,669)		1,113,864		(402,944)	(402,944)		
SBF5M0-K5-2	SOFTBANK CORP	B	07/20/2022	Various	186,300.000	2,278,896		2,311,182	2,353,118	(79,168)		34,308	(113,477)	71,541	2,311,182	(102,378)	70,091	(32,287)	7,865	
J75963-10-8	SOFTBANK GROUP CORP	B	09/07/2022	Various	41,000.000	1,778,229		1,830,123	1,934,731	(126,445)			(126,445)	21,837	1,830,123	(19,113)	(32,781)	(51,894)		
83417M-10-4	SOLAREDGE TECHNOLOGIES INC		06/14/2022	GOLDMAN, SACHS & CO.	4,121.000	1,280,349		953,270							953,270		327,079	327,079		
J58699-10-9	SOMPO HOLDINGS INC	B	03/04/2022	GOLDMAN, SACHS & CO.	6,600.000	309,284		278,489	278,489	(13,569)			(13,569)	13,569	278,489	(11,010)	41,805	30,795		
Q8563C-10-7	SONIC HEALTHCARE	B	11/17/2022	Various	31,513.000	831,251		968,631	1,068,365	(126,003)			(126,003)	26,269	968,631	(31,373)	(106,006)	(137,380)		
S71560-36-1	SONOVA HOLDING AG	B	11/17/2022	Various	221.000	75,855		84,150	86,785	(1,987)			(1,987)	(648)	84,150	(137)	(8,157)	(8,295)		
S68215-06-0	SONY GROUP CORP	B	07/20/2022	Various	40,200.000	4,135,327		3,912,917	5,053,146	(1,283,650)			(1,283,650)	143,422	3,912,917	(68,902)	291,311	222,410		
SBWSW5-D9-1	SOUTH32 LTD	B	07/20/2022	Various	188,368.000	501,871		432,394	549,181	(106,031)		881	(106,912)	(9,876)	432,394	(5,779)	75,256	69,477	6,340	
842587-10-7	SOUTHERN CO		06/14/2022	GOLDMAN, SACHS & CO.	15,593.000	1,041,199		974,266	1,069,368	(95,102)			(95,102)		974,266		66,933	66,933	20,895	
84612U-10-7	SOVOS BRANDS INC		07/15/2022	RBC DOMINION SECURITIES	1,266.000	17,669		14,702							14,702		2,967	2,967		
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		08/08/2022	Various	6,594.000	460,812		540,840	670,742	(12,436)		117,466	(129,902)		540,840		(80,027)	(80,027)	5,539	
84860W-30-0	SPIRIT REALTY CAPITAL REIT INC		04/21/2022	Various	4,897.000	233,322		225,360	235,986	(10,529)		98	(10,626)		225,360		7,962	7,962	6,249	
85209W-10-9	SPROUT SOCIAL INC CLASS A		02/23/2022	Various	2,505.000	174,792		157,129	227,178	(70,049)			(70,049)		157,129		17,663	17,663		
78469X-10-7	SPX FLOW INC		04/06/2022	Various	9,803.000	848,351		506,123	847,763	(341,640)			(341,640)		506,123		342,227	342,227		
852234-10-3	SQUARE INC CLASS A		07/20/2022	Various	35,072.000	4,501,215		5,531,995	5,664,479	(132,483)			(132,483)		5,531,995		(1,030,780)	(1,030,780)		
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		11/17/2022	Various	37,702.000	2,702,263		2,849,669	3,090,810	(204,890)		36,252	(241,141)		2,849,669		(147,406)	(147,406)	1,839	
G8842P-10-2	SSE PLC	B	01/26/2022	Various	95,933.000	2,069,453		2,112,259	2,142,652	(13,480)			(13,480)	(16,913)	2,112,259	29,534	(72,340)	(42,806)	32,116	
S07669-37-7	ST JAMESS PLACE PLC	B	06/14/2022	Various	102,845.000	1,902,896		1,943,855	2,345,089	(336,941)			(336,941)	(64,294)	1,943,855	13,111	(54,069)	(40,958)	13,560	
S04082-84-8	STANDARD CHARTERED ORD USD0.50	B	06/14/2022	GOLDMAN, SACHS & CO.	331,902.000	2,390,432		1,906,290	2,015,757	(76,143)			(76,143)	(33,325)	1,906,290	(105,054)	589,196	484,142	18,563	
SBF806-K6-7	STANDARD LIFE ABERDEEN PLC	B	09/07/2022	GOLDMAN, SACHS & CO.	267,303.000	718,196		799,285	872,175	(46,622)			(46,622)	(26,268)	799,285	11,837	(92,926)	(81,089)		
854502-10-1	STANLEY BLACK & DECKER INC		07/20/2022	Various	15,973.000	2,414,036		2,802,633	3,012,827	(167,916)		42,278	(210,194)		2,802,633		(388,597)	(388,597)	2,738	
855244-10-9	STARBUCKS CORP		07/20/2022	Various	77,064.000	7,313,276		8,424,001	9,014,176	(590,175)			(590,175)		8,424,001		(1,110,725)	(1,110,725)	4,948	
857477-10-3	STATE STREET CORPORATION		04/26/2022	Various	0.000	3,110									3,110		3,110	3,110		
N82405-10-6	STELLANTIS NV		09/07/2022	Various	47,946.000	622,762		759,324	909,354	(24,589)		150,030	(174,620)	24,589	759,324	(85,687)	(50,874)	(136,562)	44,713	
SBMD8K-X7-1	STELLANTIS NV		03/04/2022	Various	111,040.000	1,865,424		2,083,674	2,107,018	(33,884)			(33,884)	10,539	2,083,674	(48,276)	(169,974)	(218,249)		
85914M-10-7	STEPSTONE GROUP INC CLASS A		11/02/2022	JEFFERIES & COMPANY, INC.	684.000	20,589		16,765							16,765		3,824	3,824	274	
G8473T-10-0	STERIS		11/17/2022	Various	18,274.000	4,096,082		4,232,683	4,448,074	(215,391)			(215,391)		4,232,683		(136,601)	(136,601)	771	
556269-10-8	STEVEN MADDEN LTD		06/29/2022	Various	167.000	5,403		6,453	7,760	(1,139)		169	(1,308)		6,453		(1,049)	(1,049)	70	
S59623-32-2	STMICROELECTRONICS NV	B	04/26/2022	Various	19,424.000	858,019		940,142	957,998	(35,015)			(35,015)	17,158	940,142	(23,145)	(58,978)	(82,123)		
S68508-56-3	STOCKLAND	B	11/17/2022	Various	42,221.000	116,600		106,623	130,154	(14,081)		9,904	(23,985)	454	106,623	(3,548)	13,525	9,976	4,521	

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
S50726-73-6	STORA ENSO OYJ	B	06/14/2022	GOLDMAN, SACHS & CO.	20,196.000	369,712		337,405	370,685	(42,365)			(42,365)	9,085	337,405	(18,874)	51,181	32,307	2,572	
862121-10-0	STORE CAPITAL CORP		03/15/2022	BANK OF AMERICA/MERRILL LYNCH	11,337.000	328,255		377,643	389,993	(12,350)			(12,350)		377,643		(49,387)	(49,387)	4,365	
863667-10-1	STRYKER CORP		07/20/2022	Various	11,636.000	2,520,190		2,559,757	1,380,155	(81,093)		27,376	(108,469)		2,559,757		(39,568)	(39,568)	9,863	
J14406-13-6	SUBARU CORP	B	03/22/2022	Various	80,400.000	1,492,374		1,436,176	1,436,176	(30,427)			(30,427)	30,427	1,436,176	(19,373)	75,571	56,198		
S68588-49-0	SUMITOMO METAL MINING LTD	B	03/22/2022	GOLDMAN, SACHS & CO.	23,500.000	1,143,850		824,679	887,717	(83,447)			(83,447)	20,410	824,679	(32,225)	351,396	319,170		
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	04/26/2022	Various	30,500.000	1,046,247		916,870	1,044,345	(162,823)		13,652	(176,475)	49,000	916,870	(71,258)	200,635	129,377	8,208	
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	B	03/22/2022	GOLDMAN, SACHS & CO.	34,200.000	1,195,294		1,068,797	1,141,336	(117,481)			(117,481)	44,942	1,068,797	(59,713)	186,210	126,498		
J77841-11-2	SUMITOMO REALTY & JPY50	B	01/20/2022	BANK OF AMERICA/MERRILL LYNCH	46,700.000	1,390,699		1,359,013	1,371,943	(35,673)			(35,673)	22,743	1,359,013	(11,368)	43,053	31,685		
866674-10-4	SUN COMMUNITIES		09/21/2022	Various	32,041.000	5,619,679		5,739,478	4,726,215	(517,497)			(517,497)		5,739,478		(119,799)	(119,799)	23,249	
S25661-24-0	SUN LIFE FINANCIAL COM NPV	B	03/04/2022	GOLDMAN, SACHS & CO.	57,300.000	3,076,623		3,131,438	3,193,994	(42,829)			(42,829)	(19,727)	3,131,438	1,516	(56,331)	(54,815)	13,502	
SB3NB1-P2-8	SUNCOR ENERGY INC	B	03/22/2022	GOLDMAN, SACHS & CO.	31,146.000	899,144		758,206	780,407	(25,208)			(25,208)	3,007	758,206	(2,732)	143,669	140,938	1,448	
Q8802S-10-3	SUNCORP GROUP LTD	B	06/14/2022	GOLDMAN, SACHS & CO.	103,533.000	805,073		760,519	833,279	(46,950)			(46,950)	(25,810)	760,519	2,805	41,749	44,554	5,341	
J78529-13-8	SUZUKI MOTOR CORP JPY50	B	07/20/2022	Various	51,500.000	1,894,138		1,860,582	1,442,295	(49,720)			(49,720)	29,237	1,860,582	(73,881)	107,438	33,556		
78486Q-10-1	SVB FINANCIAL GROUP		11/17/2022	Various	501.000	197,777		182,063	339,798	(92,029)		65,706	(157,735)		182,063		15,714	15,714		
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	B	07/20/2022	Various	44,324.000	699,176		606,608	786,967	(192,529)		16,665	(209,195)	28,835	606,608	(69,905)	162,472	92,568	7,518	
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	B	03/15/2022	Various	119,590.000	1,225,701		1,270,751	1,292,608	(57,336)			(57,336)	35,480	1,270,751	(83,173)	38,123	(45,050)		
W94232-10-0	SWEDBANK AB	B	07/20/2022	Various	25,667.000	477,923		516,240	516,240	(15,196)			(15,196)	15,196	516,240	(27,647)	(10,670)	(38,317)		
H8404J-16-2	SWISS LIFE HOLDING	B	07/20/2022	Various	713.000	457,051		401,322	437,433	(33,498)			(33,498)	(2,612)	401,322	(1,187)	56,916	55,729		
SB545M-G5-2	SWISS RE LTD	B	04/26/2022	GOLDMAN, SACHS & CO.	9,202.000	890,108		908,579	911,565	(2,171)			(2,171)	(815)	908,579	(7,774)	(10,696)	(18,470)		
SB1JB4-K8-5	SYMRISE AG	B	07/20/2022	Various	7,436.000	876,765		1,035,865	1,101,845	(76,436)		9,651	(86,088)	20,107	1,035,865	(27,455)	(131,646)	(159,100)	331	
87165B-10-3	SYNCHRONY FINANCIAL		07/20/2022	Various	65,370.000	2,719,051		3,032,514	3,032,514						3,032,514		(313,463)	(313,463)	14,381	
871607-10-7	SYNOPSYS INC		04/26/2022	Various	12,239.000	3,630,255		4,136,715	4,510,072	(373,356)			(373,356)		4,136,715		(506,460)	(506,460)		
S68838-07-7	SYSMEX CORP	B	09/07/2022	Various	10,700.000	995,085		1,146,463	1,336,850	(273,874)			(273,874)	35,400	1,146,463	(20,497)	(130,882)	(151,379)		
74144T-10-8	T. ROWE PRICE GROUP		07/20/2022	Various	2,062.000	249,692		234,264	405,472	(152,336)		18,872	(171,208)		234,264		15,428	15,428	4,949	
S68732-62-7	TABCORP HOLDINGS LTD	B	01/20/2022	BANK OF AMERICA/MERRILL LYNCH	96,698.000	361,355		231,490	352,927	(116,875)			(116,875)	(4,563)	231,490	3,097	126,769	129,865		
S57356-31-3	TAG IMMOBILIEN AG	B	12/05/2022	Various	47,400.000	584,283		689,426	581,671	(2,258)		98,255	(100,513)	(5,933)	689,426	(32,372)	(72,770)	(105,143)		
S68701-00-2	TAISEI CORP	B	01/27/2022	GOLDMAN, SACHS & CO.	4,700.000	154,403		142,647	142,647	(6,950)			(6,950)	6,950	142,647	(5,640)	17,396	11,756		
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	04/26/2022	Various	116,400.000	3,401,221		3,170,916	3,170,915	(78,971)			(78,971)	78,972	3,170,916	(183,555)	413,861	230,306	25,995	
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		11/17/2022	Various	13,472.000	2,089,282		2,259,278	2,394,244	(130,969)		3,996	(134,965)		2,259,278		(169,996)	(169,996)		
875465-10-6	TANGER FACTORY OUTLETS		01/27/2022	GOLDMAN, SACHS & CO.	37,762.000	646,241		663,301	728,051	(64,750)			(64,750)		663,301		(17,060)	(17,060)		
87612E-10-6	TARGET CORP		09/07/2022	Various	29,781.000	6,614,706		6,892,515	6,892,515						6,892,515		(277,809)	(277,809)	4,479	
SBJMY6-G0-1	TC ENERGY CORP	B	03/22/2022	GOLDMAN, SACHS & CO.	12,391.000	656,412		539,463	577,099	(18,314)			(18,314)	(19,322)	539,463	18,617	98,333	116,949	7,205	
J82141-13-6	TDK CORP.	B	03/22/2022	GOLDMAN, SACHS & CO.	11,400.000	394,218		397,542	444,497	(65,976)			(65,976)	19,022	397,542	(18,857)	15,533	(3,324)		
H84989-10-4	TE CONNECTIVITY LTD		11/17/2022	Various	28,840.000	3,802,154		3,975,916	2,864,753	(164,953)			(164,953)		3,975,916		(173,762)	(173,762)	18,301	
D8T895-10-0	TEAMVIEWER AG	B	01/20/2022	BANK OF AMERICA/MERRILL LYNCH	3,866.000	63,030		51,966	51,966	(1,405)			(1,405)	1,405	51,966	(1,488)	12,552	11,064		
SB0190-C7-7	TECHTRONIC INDUSTRIES CO	B	07/20/2022	Various	73,000.000	1,176,722		1,279,574	1,453,202	(177,398)			(177,398)	3,769	1,279,574	(3,271)	(99,580)	(102,851)		
87918A-10-5	TELADOC HEALTH INC		07/20/2022	Various	21,425.000	1,632,255		1,967,244	1,967,244						1,967,244		(334,988)	(334,988)		
879360-10-5	TELEDYNE TECHNOLOGIES INC		07/20/2022	Various	497.000	198,629		186,430	217,134	(23,240)		7,465	(30,705)		186,430		12,199	12,199		
S57325-24-3	TELEFONICA DE ESPANA	B	03/22/2022	Various	8,624.000	41,448		37,777	37,777	176			176	(176)	37,777	52	3,619	3,670		
S59993-30-3	TELEPERFORMANCE	B	06/14/2022	Various	877.000	255,218		294,291	390,951	(116,264)			(116,264)	19,604	294,291	(37,443)	(1,630)	(39,073)	2,283	
S60872-89-2	TELSTRA CORP NPV	B	03/04/2022	Various	164,345.000	495,859		421,675	499,456	(86,227)			(86,227)	8,446	421,675	(8,451)	82,635	74,184		
S71478-92-9	TEMENOS GROUP AG	B	02/23/2022	Various	14,710.000	1,568,437		1,995,806	2,035,006	(21,030)			(21,030)	(18,170)	1,995,806	(3,100)	(424,269)	(427,369)		
880770-10-2	TERADYNE I NC COM		07/20/2022	Various	12,366.000	1,378,987		1,764,237	2,022,212	(257,975)			(257,975)		1,764,237		(385,250)	(385,250)	1,360	
G8T67X-10-2	TESCO PLC	B	03/22/2022	GOLDMAN, SACHS & CO.	334,874.000	1,260,925		1,173,748	1,314,900	(158,354)			(158,354)	17,203	1,173,748	(36,818)	123,994	87,176		
88160R-10-1	TESLA INC		09/20/2022	Various	58,826.000	36,622,759		39,137,815	44,450,280	(5,312,261)		205	(5,312,466)		39,137,815		(2,515,056)	(2,515,056)		

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
882508-10-4	TEXAS INST RS INC COM		09/07/2022	Various	60,718.000	10,108,338		11,178,367	10,008,322						11,178,367		(1,070,029)	(1,070,029)	71,218	
883203-10-1	TEXTRON IN C COM		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	12,720.000	872,015		948,679	981,984	(33,305)			(33,305)		948,679		(76,664)	(76,664)	30	
88339P-10-1	THE REALREAL INC		04/11/2022	Various	31,108.000	237,298		333,750	361,164			27,414	(27,414)		333,750		(96,453)	(96,453)		
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		06/14/2022	Various	24,618.000	15,398,737		15,367,255	14,762,685	(682,915)			(682,915)		15,367,255		(1,793,533)	(1,793,533)	6,500	
SBFXPT-B0-6	THOMSON REUTERS CORP	B	06/14/2022	Various	11,304.000	1,195,308		1,272,055	1,353,724	(69,650)			(69,650)	(12,019)	1,272,055	11,544	(88,291)	(76,747)		
885160-10-1	THOR INDUSTRIES, INC.		12/21/2022	Various	1,229.000	99,504		51,152	127,533	(76,381)			(76,381)		51,152		48,352	48,352	2,138	
SBMV3M-27-6	THUNGELA RESOURCES LTD	B	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	5,215.000	29,725		13,529	26,989	(13,377)			(13,377)	(84)	13,529	110	16,086	16,196		
872540-10-9	TJX COMPANIES INC		09/07/2022	Various	67,820.000	4,241,102		4,598,850	5,148,894	(550,044)			(550,044)		4,598,850		(357,748)	(357,748)	17,633	
872590-10-4	T-MOBILE US INC		06/14/2022	Various	27,423.000	2,944,484		3,175,638	3,180,520	(4,881)			(4,881)		3,175,638		(231,154)	(231,154)		
J86298-10-6	TOKIO MARINE HOLDINGS	B	04/26/2022	GOLDMAN, SACHS & CO.	24,200.000	1,348,917		1,122,182	1,343,289	(269,794)			(269,794)	48,688	1,122,182	(100,027)	326,762	226,735	13,141	
J86957-11-5	TOKYO ELECTRON	B	07/20/2022	Various	4,200.000	2,043,736		1,557,505	2,417,403	(921,130)			(921,130)	61,232	1,557,505	(33,490)	519,721	486,232		
J87000-10-5	TOKYO GAS CO LTD	B	02/24/2022	Various	16,200.000	323,153		282,627	290,082	(11,079)			(11,079)	3,624	282,627	(2,354)	42,880	40,526		
S68971-43-1	TORAY INDUSTRIES	B	01/27/2022	GOLDMAN, SACHS & CO.	20,500.000	130,034		90,313	121,375	(40,603)			(40,603)	9,542	90,313	(5,977)	45,697	39,721		
891092-10-8	TORO CO.		12/29/2022	Various	3,551.000	359,619		231,135	354,780	(123,646)			(123,646)		231,135		128,485	128,485	3,971	
S28972-22-2	TORONTO-DOMINION COM NPV	B	03/22/2022	GOLDMAN, SACHS & CO.	30,287.000	2,428,348		2,222,600	2,325,324	(125,693)			(125,693)	22,968	2,222,600	(21,025)	226,773	205,748	18,016	
J89752-11-7	TOSHIBA CORP NPV	B	07/20/2022	Various	37,400.000	1,473,771		1,516,110	1,536,208	(19,225)		17,278	(36,503)	16,405	1,516,110	(52,880)	10,540	(42,339)	10,235	
SB15C5-57-0	TOTAL SA EUR 2.5	B	06/14/2022	GOLDMAN, SACHS & CO.	61,185.000	3,358,233		3,030,818	3,105,336	(143,190)			(143,190)	68,672	3,030,818	(133,788)	426,784	292,996	39,006	
M87915-27-4	TOWER SEMICONDUCTOR LTD	D	12/30/2022	Various	11,129.000	456,864		212,027	441,599	(229,572)			(229,572)		212,027		244,837	244,837		
S69005-46-0	TOYOTA INDUSTRIES CORP	B	03/04/2022	GOLDMAN, SACHS & CO.	5,400.000	413,622		263,884	430,950	(200,639)			(200,639)	33,573	263,884	(17,038)	166,777	149,738		
J92676-11-3	TOYOTA MOTOR	B	07/20/2022	Various	401,100.000	7,141,874		6,653,933	7,333,732	(784,584)		72,811	(857,396)	177,596	6,653,933	(437,261)	925,203	487,941	31,254	
S69005-80-9	TOYOTA TSUSHO	B	02/24/2022	Various	6,300.000	255,991		272,714	289,957	(21,894)			(21,894)	4,651	272,714	(2,508)	(14,215)	(16,723)		
892356-10-6	TRACTOR SUPPLY CO		09/07/2022	GOLDMAN, SACHS & CO.	6,849.000	1,519,957		1,476,918	1,634,171	(157,253)			(157,253)		1,476,918		43,038	43,038	6,301	
88339J-10-5	TRADE DESK INC CLASS A		06/14/2022	Various	28,954.000	1,846,421		2,155,032	2,653,345	(443,087)		55,225	(498,312)		2,155,032		(308,611)	(308,611)		
G8994E-10-3	TRANE TECHNOLOGIES PLC		06/14/2022	Various	10,338.000	1,539,992		1,891,854	2,088,586	(196,732)			(196,732)		1,891,854		(351,862)	(351,862)		
893641-10-0	TRANSDIGM GROUP INC		11/17/2022	Various	81.000	48,767		42,510							42,510		6,257	6,257		
Q9194A-10-6	TRANSURBAN GROUP	B	11/17/2022	Various	403,387.000	3,806,711		3,692,727	1,375,387	(122,846)			(122,846)	76,960	3,692,727	(93,001)	206,985	113,984	25,489	
S61252-86-2	TREND MICRO INC	B	06/14/2022	Various	13,200.000	681,049		691,199	732,474	(65,909)			(65,909)	24,634	691,199	(27,340)	17,190	(10,150)	18,751	
896288-10-7	TRINET GROUP INC		07/22/2022	MORGAN STANLEY	356.000	28,843		13,407	33,913	(20,506)			(20,506)		13,407		15,436	15,436		
90041T-10-8	TURNING POINT THERAPEUTICS INC		08/18/2022	Various	4,542.000	342,273		121,953	216,653			94,701	(94,701)		121,953		220,320	220,320		
90138F-10-2	TWILIO INC CLASS A		09/07/2022	Various	14,054.000	2,774,298		3,567,400	3,700,980	(133,581)			(133,581)		3,567,400		(793,101)	(793,101)		
90184L-10-2	TWITTER INC		10/31/2022	Various	75,911.000	2,957,294		3,138,118	3,280,873	(98,278)		44,477	(142,755)		3,138,118		(180,824)	(180,824)		
902252-10-5	TYLER TECHNOLOGIES		09/07/2022	GOLDMAN, SACHS & CO.	1,643.000	613,983		601,272							601,272		12,711	12,711		
902494-10-3	TYSON FOODS INC CLASS A		09/07/2022	GOLDMAN, SACHS & CO.	26,469.000	2,109,548		2,173,231	2,307,038	(133,807)			(133,807)		2,173,231		(63,683)	(63,683)	25,531	
902681-10-5	U G I CORP.		06/14/2022	GOLDMAN, SACHS & CO.	15,768.000	626,054		501,580	723,909	(222,329)			(222,329)		501,580		124,474	124,474	16,556	
90353T-10-0	UBER TECHNOLOGIES INC		04/26/2022	GOLDMAN, SACHS & CO.	43,076.000	1,284,735		1,735,380	1,806,177	(70,796)			(70,796)		1,735,380		(450,645)	(450,645)		
H42097-10-7	UBS GROUP AG	B	04/12/2022	Various	158,071.000	2,763,585		2,865,994	2,848,626	12,401			12,401	(18,590)	2,865,994	(8,522)	(93,887)	(102,409)		
B93562-12-0	UCB	B	11/17/2022	Various	11,034.000	1,070,053		1,202,678	1,133,306	(10,007)			(10,007)	2,907	1,202,678	(5,125)	(127,500)	(132,625)		
902653-10-4	UDR INC		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	22,804.000	1,227,875		1,258,781	1,368,012	(109,231)			(109,231)		1,258,781		(30,906)	(30,906)	8,266	
90384S-30-3	ULTA BEAUTY INC		06/14/2022	Various	4,643.000	1,769,884		1,767,722	1,914,495	(146,773)			(146,773)		1,767,722		2,162	2,162		
B95505-18-4	UMICORE SA	B	09/07/2022	Various	27,371.000	1,080,479		1,112,765	1,112,765	(5,304)			(5,304)	5,304	1,112,765	(10,714)	(21,572)	(32,286)		
SBYMXP-S7-5	UNICREDIT	B	06/14/2022	GOLDMAN, SACHS & CO.	91,755.000	1,070,238		1,180,811	1,413,232	(261,378)			(261,378)	28,957	1,180,811	(48,187)	(62,386)	(110,573)		
SBLRB2-62-8	UNILEVER PLC	B	03/22/2022	GOLDMAN, SACHS & CO.	7,502.000	355,016		308,472	401,439	(111,237)			(111,237)	18,270	308,472	(19,179)	65,723	46,544	2,574	
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	04/26/2022	GOLDMAN, SACHS & CO.	22,260.000	1,149,586		1,155,707	1,189,571	(73,175)			(73,175)	39,312	1,155,707	(32,712)	26,590	(6,122)		
907818-10-8	UNION PACIFIC CORP		09/07/2022	Various	34,710.000	8,336,025		8,292,910	8,744,490	(372,463)		79,117	(451,580)		8,292,910		43,115	43,115	59,564	
SBZ6CZ-43-5	UNIPER SE	B	08/11/2022	Various	11,375.000	218,569		242,004	540,710	(249,940)		71,395	(321,336)	22,629	242,004	(19,760)	(3,676)	(23,435)	437	
V96194-12-7	UNITED OVERSEAS BANK	B	06/14/2022	GOLDMAN, SACHS & CO.	32,700.000	714,688		517,526	652,472	(118,230)			(118,230)	(16,716)	517,526	11,825	185,337	197,163	1,463	
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		09/07/2022	Various	40,161.000	8,073,954		8,225,015	8,608,109	(222,929)		160,165	(383,094)		8,225,015		(151,061)	(151,061)	88,143	

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
911363-10-9	UNITED RENTALS INC		09/30/2022	Various	7,007.000	2,151,909		2,328,356	2,328,356						2,328,356		(176,447)	(176,447)		
91324P-10-2	UNITEDHEALTH GROUP INC		03/22/2022	GOLDMAN, SACHS & CO.	27,131.000	13,709,631		12,398,468	13,623,560	(1,225,093)			(1,225,093)		12,398,468		1,311,164	1,311,164	39,340	
91332U-10-1	UNITY SOFTWARE INC		07/20/2022	Various	0.000			(173,372)							(173,372)		173,372	173,372		
913903-10-0	UNIVERSAL HEALTH SERVICES INC		07/20/2022	Various	12,567.000	1,516,784		1,483,150	1,629,437	(104,114)		42,174	(146,287)		1,483,150		33,634	33,634	3,189	
N90313-10-2	UNIVERSAL MUSIC GROUP	B	03/22/2022	Various	34,589.000	828,739		914,568	974,711	(86,084)			(86,084)	25,941	914,568	(29,195)	(56,634)	(85,829)		
X9518S-10-8	UPM-KYMMENE	B	03/04/2022	GOLDMAN, SACHS & CO.	29,634.000	968,206		1,052,621	1,127,594	(99,307)			(99,307)	24,334	1,052,621	(44,254)	(40,161)	(84,415)		
902973-30-4	US BANCORP		11/17/2022	Various	131,142.000	7,441,937		7,366,246	7,366,246						7,366,246		75,691	75,691	60,325	
918090-10-1	UTZ BRANDS INC CLASS A		12/19/2022	Various	479.000	8,398		6,177							6,177		2,221	2,221	52	
91879Q-10-9	VAIL RESORTS INC		09/07/2022	Various	161.000	36,890		34,449	52,792	(18,343)			(18,343)		34,449		2,441	2,441	757	
91913Y-10-0	VALERO ENERGY CORP		03/04/2022	GOLDMAN, SACHS & CO.	24,366.000	2,094,856		1,830,130	1,830,130						1,830,130		264,726	264,726	23,879	
92047W-10-1	VALVOLINE INC		12/30/2022	Various	1,541.000	48,850		39,049	57,464	(16,688)		1,727	(18,415)		39,049		9,801	9,801	771	
922475-10-8	VEEVA SYSTEMS INC CLASS A		09/07/2022	Various	7,242.000	1,301,138		1,374,638	327,525	(26,999)			(26,999)		1,374,638		(73,500)	(73,500)		
92276F-10-0	VENTAS INC		11/17/2022	Various	27,701.000	1,557,398		1,273,953	1,048,573	(144,351)			(144,351)		1,273,953		283,445	283,445	18,461	
92337F-10-7	VERACYTE INC		12/12/2022	Various	249.000	6,965		4,133							4,133		2,831	2,831		
92339V-30-8	VEREIT INC		11/08/2021	DISTRIBUTION	0.000	19											19	19		
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		07/20/2022	Various	9,672.000	1,717,884		2,024,446	2,212,277	(187,830)			(187,830)		2,024,446		(306,563)	(306,563)		
92343V-10-4	VERIZON COMMUNICATIONS		09/07/2022	GOLDMAN, SACHS & CO.	277,484.000	13,834,145		14,308,814	14,198,382	(68,042)		28,994	(97,036)		14,308,814		(474,669)	(474,669)	253,940	
92532F-10-0	VERTEX PHARMACEUTICALS		06/14/2022	GOLDMAN, SACHS & CO.	6,147.000	1,531,029		1,115,066	1,349,881	(234,815)			(234,815)		1,115,066		415,963	415,963		
K9773J-20-1	VESTAS WIND SYSTEMS	B	11/17/2022	Various	20,520.000	540,191		595,909	627,499	(42,616)		9,113	(51,730)	20,139	595,909	(26,438)	(29,280)	(55,718)	105	
918204-10-8	VF CORP		11/17/2022	Various	29,700.000	1,696,307		2,146,805	2,174,634	(27,829)			(27,829)		2,146,805		(450,498)	(450,498)		
B9738D-10-9	VGP NV	B	10/19/2022	Various	1,789.000	467,046		411,770	520,819	(130,232)			(130,232)	21,182	411,770	(24,634)	79,911	55,277		
92556H-20-6	VIACOMCBS INC CLASS B		06/14/2022	Various	2,071.000	52,613		58,009	62,503	(4,494)			(4,494)		58,009		(5,396)	(5,396)	1,491	
92556V-10-6	VIATRIS INC		04/26/2022	Various	2,936.000	30,008		33,111	39,724	(4,986)		1,627	(6,613)		33,111		(3,103)	(3,103)	352	
925652-10-9	VICI PPTYS INC		12/08/2022	Various	243,836.000	6,776,086		6,945,105	7,136,732	(325,616)		69,001	(394,616)		6,945,105		(169,019)	(169,019)	137,222	
926400-10-2	VICTORIAS SECRET AND CO		11/30/2022	UNION BANK OF SWITZERLAND	176.000	7,817		4,923							4,923		2,894	2,894		
F5879X-10-8	VINCI	B	06/14/2022	GOLDMAN, SACHS & CO.	3,648.000	375,421		378,065	385,438	(21,429)			(21,429)	14,056	378,065	(19,488)	16,844	(2,643)		
92763M-10-5	VIPER ENERGY PARTNERS UNITS		06/03/2022	Various	6,222.000	188,738		104,654	132,591	(27,937)			(27,937)		104,654		84,084	84,084	3,947	
F97900-11-6	VIRBAC S.A.	B	01/26/2022	GOLDMAN, SACHS & CO.	470.000	183,365		191,853	226,888	(41,170)			(41,170)	6,135	191,853	(6,661)	(1,827)	(8,488)		
92826C-83-9	VISA INC		06/14/2022	GOLDMAN, SACHS & CO.	57,471.000	12,399,280		11,955,134	12,454,540	(499,407)			(499,407)		11,955,134		444,146	444,146	23,897	
SBMYLG-D7-1	VITESCO TECHNOLOGIES	B	08/11/2022	Various	1.000	57		39	49	(5)		5	(9)	(1)	39	(3)	21	18		
F97982-10-6	VIVENDI EUR5.50	B	09/07/2022	Various	29,320.000	376,147		344,202	396,445	(33,186)			(33,186)	9,005	372,264	(10,316)	14,200	3,883		
928563-40-2	VM WARE INC		06/14/2022	Various	17,795.000	2,171,723		2,039,058	2,062,085	(23,027)			(23,027)		2,039,058		132,665	132,665		
SBH4HK-S3-2	VODAFONE GROUP PLC	B	11/17/2022	Various	734,509.000	947,015		899,595	1,116,828	(38,488)		176,624	(215,112)	(2,122)	899,595	(73,736)	121,156	47,420	61,807	
A9101Y-10-3	VOESTALPINE AG NPV	B	11/17/2022	MORGAN STANLEY	2,464.000	64,643		42,267							42,267	2,138	20,238	22,376		
D94523-14-5	VOLKSWAGEN AG	B	02/23/2022	Various	3,513.000	976,371		1,032,304	1,032,304	(7,099)			(7,099)	7,099	1,032,304	(11,219)	(44,713)	(55,932)		
928856-30-1	VOLVO AB-B SHS NPV	B	06/14/2022	Various	71,172.000	1,333,292		1,265,926	1,270,842	(292,577)			(292,577)	13,799	1,265,926	(76,810)	144,176	67,366	40,922	
SBBJPF-Y1-4	VONOVIA SE	B	07/15/2022	Various	32,933.000	1,568,871		1,620,072	1,816,393	(37,550)		196,320	(233,871)	37,550	1,620,072	(65,290)	14,089	(51,201)	14,253	
928881-10-1	VONTIER CORP		08/10/2022	Various	1.000	24		20	31	(8)		3	(11)		20		5	5		
929042-10-9	VORNADO RLTY TR		11/17/2022	Various	48,405.000	2,047,775		1,928,057	2,026,233	(5,651)		92,526	(98,176)		1,928,057		119,718	119,718	33,059	
929160-10-9	VULCAN MAT LS CO COM		09/07/2022	Various	12,288.000	2,139,293		2,242,406	1,913,472	(107,314)			(107,314)		2,242,406		(103,113)	(103,113)	4,524	
92936U-10-9	W. P. CAREY REIT INC		02/24/2022	Various	37,502.000	2,838,875		2,847,492	3,077,039	(229,547)			(229,547)		2,847,492		(8,618)	(8,618)	39,565	
929740-10-8	WABTEC		07/20/2022	Various	23,304.000	2,077,829		2,029,528	2,146,531	(16,427)		100,576	(117,003)		2,029,528		48,301	48,301	5,148	
931427-10-8	WALGREENS BOOTS ALLIANCE		09/07/2022	Various	65,600.000	3,016,704		3,120,322	3,421,696	(273,704)		27,669	(301,374)		3,120,322		(103,618)	(103,618)	35,758	
931142-10-3	WALMART INC		09/07/2022	Various	82,543.000	11,152,656		11,751,773	11,943,147	(51,259)		140,115	(191,374)		11,751,773		(599,116)	(599,116)	54,756	
934423-10-4	WARNER BROS. DISCOVERY INC SERIES		11/17/2022	Various	69,339.390	953,583		904,436							904,436		49,147	49,147		
94106B-10-1	WASTE CONNECTIONS INC		06/14/2022	Various	19,306.000	2,290,483		2,630,829	2,630,829						2,630,829		(340,345)	(340,345)		
94106L-10-9	WASTE MGMT INC DEL		02/23/2022	BANK OF AMERICA/MERRILL LYNCH	14,855.000	2,088,528		2,395,072	2,479,300	(84,228)			(84,228)		2,395,072		(306,544)	(306,544)		

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
941848-10-3	WATERS CORPORATION		09/07/2022	GOLDMAN, SACHS & CO.	1,297.000	392,431		374,677							374,677		17,753	17,753		
94419L-10-1	WAYFAIR INC CLASS A		11/17/2022	Various	15.000	1,189		1,662	2,850			1,188	(1,188)		1,662		(473)	(473)		
92939U-10-6	WEC ENERGY GROUP INC		03/04/2022	GOLDMAN, SACHS & CO.	32,604.000	3,084,486		2,961,150	2,606,330	(153,488)			(153,488)		2,961,150		123,335	123,335	19,533	
949746-10-1	WELLS FARGO CO		07/20/2022	Various	246,901.000	11,828,205		11,311,895	11,846,310			534,415	(534,415)		11,311,895		516,309	516,309	76,890	
95040Q-10-4	WELLTOWER INC		06/14/2022	GOLDMAN, SACHS & CO.	27,834.000	2,431,172		2,291,632	2,387,322	(95,690)			(95,690)		2,291,632		139,540	139,540	22,876	
95058W-10-0	WENDY'S COMPANY (THE)		12/22/2022	Various	218.000	4,688		4,104	5,199	(908)		187	(1,095)		4,104		584	584	70	
S69488-36-9	WESFARMERS	B	07/20/2022	Various	27,567.000	1,049,290		1,173,539	1,188,526	(99,827)			(99,827)	22,479	1,173,539	(30,355)	(93,894)	(124,249)	10,991	
957638-10-9	WESTERN ALLIANCE BANCORP		01/12/2022	Various	206.000	25,067		6,306	22,176	(15,870)			(15,870)		6,306		18,762	18,762		
Q97417-10-1	WESTPAC BANKING CORP	B	06/14/2022	GOLDMAN, SACHS & CO.	32,507.000	477,323		358,141	504,591	(104,577)			(104,577)	(41,873)	358,141	25,489	93,694	119,183		
96208T-10-4	WEX INC		11/01/2022	Various	1,407.000	239,360		160,169	197,529	(36,807)		553	(37,360)		160,169		79,191	79,191		
962166-10-4	WEYERHAEUSER CO		07/20/2022	Various	16,355.000	575,437		541,678	673,499	(82,266)		49,556	(131,821)		541,678		33,760	33,760	29,603	
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS	B	01/20/2022	BANK OF AMERICA/MERRILL LYNCH	9,019.000	672,556		628,207	632,000	(16,360)			(16,360)	12,567	628,207	(13,499)	57,848	44,349		
G9593A-10-4	WHARF REAL ESTATE INVESTMENT COMPA	B	02/23/2022	Various	103,000.000	509,561		522,753	523,171	(1,179)			(1,179)	760	522,753	(477)	(12,715)	(13,192)		
SBF13K-N5-5	WHEATON PRECIOUS METALS CORP	B	06/14/2022	GOLDMAN, SACHS & CO.	25,002.000	994,624		964,292	1,074,384	(108,452)			(108,452)	(1,641)	964,292	(8,986)	39,318	30,333	2,758	
963320-10-6	WHIRLPOOL CORP COM		07/20/2022	Various	5,962.000	1,195,484		1,255,803	1,399,043	(143,240)			(143,240)		1,255,803		(60,319)	(60,319)		
G9606P-19-7	WHITBREAD	B	03/04/2022	GOLDMAN, SACHS & CO.	36,443.000	1,333,025		1,433,423	1,478,339	(21,959)			(21,959)	(22,957)	1,433,423	6,273	(106,671)	(100,398)		
966387-50-8	WHITING PETROLEUM CORP		07/08/2022	Various	10,521.000	686,025		539,287	680,498	(141,212)			(141,212)		539,287		146,739	146,739	4,683	
969457-10-0	WILLIAMS COS INC		03/22/2022	GOLDMAN, SACHS & CO.	76,256.000	2,448,949		1,985,706	1,985,706						1,985,706		463,243	463,243	32,409	
G96629-10-3	WILLIS TOWERS WATSON PLC		06/14/2022	Various	7,272.000	1,583,219		1,707,083	1,727,027	(19,944)			(19,944)		1,707,083		(123,864)	(123,864)	6,172	
971378-10-4	WILLSCOT MOBILE MINI HOLDINGS CORP		11/09/2022	Various	9,904.000	390,973		100,344	404,479	(304,136)			(304,136)		100,344		290,629	290,629		
974155-10-3	WINGSTOP INC		09/09/2022	Various	1,919.000	253,764		143,484							143,484		110,280	110,280	414	
97650W-10-8	WINTRUST FINANCIAL CORP		10/04/2022	Various	1,286.000	126,831		42,258	116,795	(74,537)			(74,537)		42,258		84,574	84,574	398	
M98068-10-5	WIX.COM LTD	D	01/26/2022	GOLDMAN, SACHS & CO.	443.000	56,742		69,901	69,901						69,901		(13,159)	(13,159)		
978097-10-3	WOLVERINE WORLD WIDE, INC.		01/21/2022	Various	6,515.000	177,414		187,697	187,697						187,697		(10,283)	(10,283)	652	
SBMGT1-67-3	WOODSIDE ENERGY GROUP LTD	B	08/08/2022	Various	31,720.710	724,601		444,565							444,565	(13,927)	293,963	280,036		
980228-10-0	WOODSIDE PETROLEUM	B	05/27/2022	Various	101,538.000	1,541,465		1,396,633	1,618,943	(175,532)			(175,532)	(46,778)	1,396,633	17,572	127,259	144,831	76,230	
980745-10-3	WOODWARD INC		07/29/2022	Various	1,541.000	179,445		153,085	168,678	(15,338)		255	(15,593)		153,085		26,360	26,360	65	
S69812-39-4	WOOLWORTHS GROUP LTD	B	03/22/2022	Various	30,294.000	774,375		776,883	837,180	(77,324)			(77,324)	17,028	776,883	(21,943)	19,435	(2,508)		
98138H-10-1	WORKDAY INC.		09/07/2022	Various	10,477.000	2,199,517		2,771,259	2,862,107	(63,526)		27,322	(90,848)		2,771,259		(571,742)	(571,742)		
983134-10-7	WYNN RESOR TS LTD COM		07/20/2022	Various	18,808.000	1,528,424		1,599,432	1,599,432						1,599,432		(71,008)	(71,008)		
98389B-10-0	XCEL ENERGY INC		03/22/2022	GOLDMAN, SACHS & CO.	38,380.000	2,656,074		2,486,342	1,745,374	(77,085)			(77,085)		2,486,342		169,733	169,733	30,505	
984017-10-3	XENIA HOTELS RESORTS REIT INC		05/27/2022	Various	4,370.000	79,899		39,832	79,141	(39,309)			(39,309)		39,832		40,068	40,068		
98421M-10-6	XEROX HOLDINGS CORP		08/10/2022	Various	2.000	36		30	45	(8)		8	(16)		30		6	6	2	
983919-10-1	XILINX INC COM		02/22/2022	Various	18,303.000	3,831,499		3,048,598	3,880,785	(832,187)			(832,187)		3,048,598		782,900	782,900	6,772	
984241-10-9	Y MABS THERAPEUTICS INC		11/03/2022	Various	9,394.000	30,515		111,601	152,277			40,676	(40,676)		111,601		(81,086)	(81,086)		
R9000C-10-6	YARA INTL ASA CMN STK	B	03/22/2022	GOLDMAN, SACHS & CO.	3,838.000	197,897		123,235	193,678	(48,491)			(48,491)	(21,952)	123,235	16,117	58,545	74,662		
J9690T-10-2	YASKAWA ELECTRIC CORP	B	02/24/2022	Various	8,500.000	327,237		381,847	416,308	(37,961)			(37,961)	3,500	381,847	(2,788)	(51,822)	(54,610)		
988498-10-1	YUM! BRANDS INC		03/04/2022	GOLDMAN, SACHS & CO.	11,416.000	1,355,358		1,430,392	1,585,226	(154,833)			(154,833)		1,430,392		(75,035)	(75,035)	6,507	
J95402-10-3	Z HOLDINGS CORP	B	09/07/2022	Various	127,600.000	605,860		685,904	739,528	(69,933)			(69,933)	16,309	685,904	(10,378)	(69,666)	(80,045)		
D98423-10-2	ZALANDO	B	09/07/2022	Various	10,731.000	825,311		868,142	868,142	(18,947)			(18,947)	18,947	868,142	(22,114)	(20,718)	(42,831)		
989207-10-5	ZEBRA TECHNOLOGIES CORP.		09/07/2022	Various	3,981.000	1,996,123		2,332,775	2,369,491	(36,716)			(36,716)		2,332,775		(336,652)	(336,652)		
98954M-20-0	ZILLOW GROUP INC CLASS C		04/26/2022	Various	23,296.000	1,242,002		1,451,309	1,487,450	(36,140)			(36,140)		1,451,309		(209,307)	(209,307)		
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		07/20/2022	Various	2,091.000	244,114		237,982	265,641	(24,277)		14,473	(38,749)		237,982		6,132	6,132	1,506	
98888T-10-7	ZIMVIE INC		08/10/2022	Various	500.700	12,031		18,260							18,260		(6,229)	(6,229)		
98978V-10-3	ZOETIS INC		09/07/2022	Various	25,395.000	4,800,048		5,448,859	6,197,142	(748,283)			(748,283)		5,448,859		(648,811)	(648,811)	8,253	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		09/07/2022	Various	19,725.000	2,877,298		3,627,625	3,627,625						3,627,625		(750,327)	(750,327)		
98980F-10-4	ZOOMINFO TECHNOLOGIES INC CLASS A		07/20/2022	Various	29,846.000	1,435,735		1,877,612	1,916,113	(38,501)			(38,501)		1,877,612		(441,877)	(441,877)		

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
H9870Y-10-5	ZURICH INSURANCE GROUP AG	B	04/08/2022	Various	644.000	309,438		267,235	283,002	(16,069)			(16,069)	(2,112)	267,235	(363)	42,566	42,203		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,713,140,574	XXX	2,781,274,134	2,863,784,258	(191,737,377)		45,277,731	(237,015,108)	5,885,063	2,781,305,082	(13,476,434)	(66,187,190)	(79,663,625)	9,433,820	XXX
BAS15Q-LU-3	ALHAMBRA HOLDCO LTD (CLASS B ORD)	B	12/08/2022	DISTRIBUTION	0.000	1,136,878		1,343,408							1,343,408	(206,530)		(206,530)		
000850-18-3	AMERICAN COM BARG SER B ANTI DILUT		10/11/2022	VARIOUS	0.010															
BAS006-XT-6	CONREX RESID PTY GROUP REIT II		08/10/2022	DISTRIBUTION	0.000	1,777,272		1,777,272							1,777,272					
BAS09J-N7-6	INVESTEC AFRICA CRDT OPPORT FD 1A	D	09/23/2022	DIRECT	162,449.190	5,558,996		3,569,440	5,282,848	(1,713,408)			(1,713,408)		3,569,440		1,989,557	1,989,557		
BAS0PR-WP-0	MILLENNIUM CORP. CLAIM TRUSTAGRMT		06/24/2022	CANCELLED TRADE	0.000	21,849											21,849	21,849		
BAS0PR-WM-7	MILLENNIUM LENDER CLAIM TRUSTAGRMT		08/01/2022	Various	0.003	23,274											23,274	23,274		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						8,518,269	XXX	6,690,119	5,282,848	(1,713,408)			(1,713,408)		6,690,119	(206,530)	2,034,679	1,828,150		XXX
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	D	02/21/2022	EXCHANGE	324,462.070	6,365,946		6,086,948	6,784,502	(697,554)			(697,554)		6,086,948		278,998	278,998	66,125	
BAS03B-3G-1	INVESTEC GSF EM HARD CURRENCY DEBT FUND	D	02/18/2022	EXCHANGE	91,911.770	3,250,000		2,614,890	3,418,199	(803,309)			(803,309)		2,614,890		635,110	635,110		
46429B-69-7	ISHARES EDGE MSCI MIN VOL USA		09/29/2022	Various	810,000.000	54,061,019		56,870,100							56,870,100		(2,809,081)	(2,809,081)	269,297	
464287-46-5	ISHARES MSCI EAFE INDEX FUND	C	02/15/2022	Various	182,478.000	13,962,381		14,034,436	14,357,369	(322,933)			(322,933)		14,034,436		(72,054)	(72,054)	105,330	
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED	C	07/11/2022	Various	2,220,758.000	108,521,041		108,484,028	108,484,028						108,484,028		37,012	37,012	39,011	
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		11/18/2022	Various	604.000	107,487		120,311							120,311		(12,824)	(12,824)	283	
464287-79-6	ISHARES US ENERGY ETF		12/01/2022	Various	26,353.000	1,287,162		1,081,385							1,081,385		205,777	205,777		
464287-69-7	ISHARES US UTILITIES ETF TRUST		12/01/2022	BANK OF AMERICA/MERRILL LYNCH	1,537.000	141,151		132,162							132,162		8,990	8,990	448	
78462F-10-3	SPDR S&P 500 ETF TRUST		12/13/2022	Various	203,101.000	83,730,757		79,979,029	34,378,555	(1,089,738)			(1,089,738)		79,979,029		3,751,729	3,751,729	295,732	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						271,426,944	XXX	269,403,288	167,422,653	(2,913,535)			(2,913,535)		269,403,288		2,023,656	2,023,656	776,226	XXX
020002-10-1	ALLSTATE CORP		12/16/2022	DIRECT	37,471.000	4,915,820		1,074,949	4,408,463	(3,333,514)			(3,333,514)		1,074,949		3,840,871	3,840,871		
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						4,915,820	XXX	1,074,949	4,408,463	(3,333,514)			(3,333,514)		1,074,949		3,840,871	3,840,871		XXX
5989999997. Total - Common Stocks - Part 4						2,998,001,608	XXX	3,058,442,490	3,040,898,222	(199,697,833)		45,277,731	(244,975,564)	5,885,063	3,058,473,439	(13,682,964)	(58,287,983)	(71,970,947)	10,210,046	XXX
5989999998. Total - Common Stocks - Part 5						5,628,149,080	XXX	5,654,267,816				72,943,583	(72,943,583)		5,582,598,000	(10,979,420)	56,530,500	45,551,080	7,798,678	XXX
5989999999. Total - Common Stocks						8,626,150,688	XXX	8,712,710,306	3,040,898,222	(199,697,833)		118,221,314	(317,919,147)	5,885,063	8,641,071,439	(24,662,384)	(1,757,484)	(26,419,867)	18,008,724	XXX
5999999999. Total - Preferred and Common Stocks						8,675,174,939	XXX	8,738,314,341	3,089,128,780	(229,733,511)		118,464,081	(348,197,592)	5,938,733	8,666,434,153	(24,956,735)	22,198,405	(2,758,331)	20,018,723	XXX
6009999999 - Totals						34,835,302,186	XXX	35,674,090,819	15,202,012,811	(198,829,304)	703,223,623	148,241,493	356,152,826	5,938,733	35,469,169,917	(26,499,065)	(627,408,382)	(653,907,447)	323,846,452	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-YM-6	TNOTE		01/27/2022	JPMORGAN CHASE & CO.	04/22/2022	Various	39,681,500	39,817,905	39,462,641	39,814,007		(3,898)		(3,898)			(351,365)	(351,365)	194,073	146,339
91282C-EJ-6	TREASURY (CPI) NOTE		10/06/2022	Various	11/09/2022	Various	40,000,000	39,090,211	39,030,822	39,134,642		44,431		44,431			(103,820)	(103,820)	28,780	24,985
912810-TG-3	TREASURY BOND		07/05/2022	Various	10/26/2022	Various	56,525,000	54,021,970	47,061,758	54,034,563		12,593		12,593			(6,972,805)	(6,972,805)	623,811	323,773
912810-TH-1	TREASURY BOND		07/18/2022	TRANSFER	12/28/2022	Various	90,000,000	87,352,148	78,745,078	87,392,023		39,874		39,874			(8,646,945)	(8,646,945)	1,694,063	441,135
912810-TJ-7	TREASURY BOND		09/13/2022	TRANSFER	11/04/2022	CITADEL SECURITIES LLC	15,000,000	13,641,797	11,847,656	13,645,617		3,820		3,820			(1,797,961)	(1,797,961)	102,717	36,685
912828-R3-6	TREASURY NOTE		09/13/2022	BANK OF AMERICA/MERRILL LYNCH	10/05/2022	Various	15,000,000	13,937,109	13,754,607	13,953,245		16,136		16,136			(198,638)	(198,638)	95,380	80,808
912828-V9-8	TREASURY NOTE		06/07/2022	Various	10/06/2022	Various	39,563,300	39,339,971	38,298,918	39,346,356		6,385		6,385			(1,047,438)	(1,047,438)	345,854	264,457
912828-Z5-2	TREASURY NOTE		02/15/2022	JPMORGAN CHASE & CO.	04/22/2022	Various	15,000,000	14,820,117	14,425,899	14,830,925		10,808		10,808			(405,026)	(405,026)	47,124	9,686
912828-Z7-8	TREASURY NOTE		02/23/2022	Various	05/19/2022	Various	1,030,000,000	1,018,695,313	1,002,028,711	1,018,865,424		170,111		170,111			(16,836,713)	(16,836,713)	1,564,641	410,635
912828-ZC-7	TREASURY NOTE		02/15/2022	JPMORGAN CHASE & CO.	04/22/2022	Various	20,341,200	19,931,992	19,433,906	19,954,823		22,831		22,831			(520,917)	(520,917)	147,093	107,466
912828-ZD-5	TREASURY NOTE		01/07/2022	Various	02/01/2022	Various	400,000,000	399,835,938	398,613,281	399,844,362		8,425		8,425			(1,231,081)	(1,231,081)	767,956	646,409
912828-ZH-6	TREASURY NOTE		01/07/2022	Various	02/23/2022	Various	400,000,000	398,296,875	395,507,813	398,450,264		153,389		153,389			(2,942,452)	(2,942,452)	353,022	239,011
912828-ZP-8	TREASURY NOTE		02/15/2022	NOMURA SECURITIES INTERNATIONAL INC	04/13/2022	CITADEL SECURITIES LLC	20,298,800	20,003,833	19,918,198	20,040,332		36,499		36,499			(122,134)	(122,134)	10,514	6,589
912828-ZU-7	TREASURY NOTE		02/15/2022	MORGAN STANLEY	05/19/2022	Various	50,735,400	50,000,133	49,714,875	50,103,251		103,118		103,118			(388,376)	(388,376)	46,038	22,301
91282C-AM-3	TREASURY NOTE		01/26/2022	HSBC SECURITIES, INC.	05/19/2022	BNP CAPITAL MARKETS	41,699,200	39,835,767	39,005,442	39,923,446		87,679		87,679			(918,004)	(918,004)	52,837	34,367
91282C-AP-6	TREASURY NOTE		01/26/2022	BANK MONTREAL / NESBITT BURNS	05/19/2022	Various	40,551,300	39,928,774	39,634,242	39,970,711		41,937		41,937			(336,469)	(336,469)	20,512	14,622
91282C-BN-0	TREASURY NOTE		02/15/2022	MORGAN STANLEY	04/13/2022	Various	70,433,000	69,865,475	69,796,312	69,911,555		46,080		46,080			(115,243)	(115,243)	43,763	37,098
91282C-BU-4	TREASURY NOTE		01/06/2022	JPMORGAN CHASE & CO.	02/18/2022	JPMORGAN CHASE & CO.	30,000,000	29,835,938	29,650,781	29,852,762		16,825		16,825			(201,981)	(201,981)	14,938	10,199
91282C-BX-8	TREASURY NOTE		01/06/2022	MORGAN STANLEY	02/22/2022	HSBC SECURITIES, INC.	40,000,000	39,737,500	39,457,813	39,763,381		25,881		25,881			(305,568)	(305,568)	15,884	9,392
91282C-CL-3	TREASURY NOTE		02/10/2022	BANK OF AMERICA/MERRILL LYNCH	04/22/2022	MORGAN STANLEY	30,795,500	29,852,388	29,285,292	29,925,718		73,330		73,330			(640,425)	(640,425)	30,769	8,613
91282C-CZ-2	TREASURY NOTE		01/12/2022	TRANSFER	05/19/2022	BNP CAPITAL MARKETS	12,830,800	12,477,452	11,789,801	12,503,323		25,871		25,871			(713,522)	(713,522)	72,392	32,385
91282C-DB-4	TREASURY NOTE		04/29/2022	JPMORGAN CHASE & CO.	05/19/2022	BARCLAYS	37,894,400	35,915,306	36,057,410	35,960,266		44,960		44,960			97,144	97,144	24,590	11,001
91282C-DD-0	TREASURY NOTE		01/26/2022	JPMORGAN CHASE & CO.	04/29/2022	Various	50,461,200	49,869,858	49,289,789	49,921,656		51,798		51,798			(631,867)	(631,867)	75,858	46,523
91282C-DK-4	TREASURY NOTE		01/27/2022	HSBC SECURITIES, INC.	04/18/2022	Various	25,434,100	24,957,211	24,214,767	24,971,042		13,832		13,832			(756,275)	(756,275)	97,897	51,532
91282C-DQ-1	TREASURY NOTE		01/20/2022	BANK OF AMERICA/MERRILL LYNCH	02/03/2022	JPMORGAN CHASE & CO.	30,000,000	29,518,359	29,522,656	29,520,523		2,164		2,164			2,133	2,133	30,387	21,754
91282C-DS-7	TREASURY NOTE		02/15/2022	Various	04/22/2022	Various	45,703,000	44,863,833	43,894,639	44,911,675		47,842		47,842			(1,017,036)	(1,017,036)	129,673	42,152
91282C-DV-0	TREASURY NOTE		02/18/2022	Various	05/19/2022	Various	1,320,270,100	1,307,942,019	1,296,183,626	1,308,441,297		499,278		499,278			(12,257,671)	(12,257,671)	1,413,648	406,391
91282C-EA-5	TREASURY NOTE		03/02/2022	Various	05/25/2022	Various	190,000,000	189,656,836	189,794,318	189,660,776		3,940		3,940			133,542	133,542	77,699	1,834
91282C-EC-1	TREASURY NOTE		02/24/2022	Various	03/15/2022	JPMORGAN CHASE & CO.	300,000,000	300,493,996	297,234,375	300,489,871		(4,125)		(4,125)			(3,255,496)	(3,255,496)	244,565	
91282C-ED-9	TREASURY NOTE		04/06/2022	Various	06/22/2022	Various	207,000,000	201,466,250	200,248,438	201,717,341		251,091		251,091			(1,468,903)	(1,468,903)	706,658	215,754
91282C-EF-4	TREASURY NOTE		04/13/2022	Various	05/19/2022	Various	52,000,000	52,031,953	51,174,645	52,031,618		(335)		(335)			(856,973)	(856,973)	80,861	7,650
91282C-EG-2	TREASURY NOTE		04/22/2022	HSBC SECURITIES, INC.	05/02/2022	JPMORGAN CHASE & CO.	225,000,000	223,127,930	223,013,672	223,148,675		20,745		20,745			(135,003)	(135,003)	456,455	345,799
91282C-EM-9	TREASURY NOTE		05/02/2022	BARCLAYS	05/26/2022	CITADEL SECURITIES LLC	3,000,000	2,970,586	3,020,391	2,970,834		248		248			49,556	49,556	6,328	703
91282C-EN-7	TREASURY NOTE		05/02/2022	Various	07/13/2022	Various	230,000,000	227,280,859	229,100,000	227,368,409		87,550		87,550			1,731,591	1,731,591	1,139,232	51,563
91282C-EP-2	TREASURY NOTE		07/06/2022	Various	12/23/2022	Various	384,000,000	385,300,820	374,016,758	385,273,614		(27,207)		(27,207)			(11,256,856)	(11,256,856)	3,384,351	971,953
91282C-EQ-0	TREASURY NOTE		06/09/2022	Various	07/28/2022	Various	600,000,000	598,380,859	597,455,078	598,432,000		51,140		51,140			(976,922)	(976,922)	2,139,096	362,432
91282C-ER-8	TREASURY NOTE		06/13/2022	Various	08/08/2022	Various	172,000,000	169,733,438	171,003,203	169,803,052		69,614		69,614			1,200,151	1,200,151	459,016	154,918
91282C-ES-6	TREASURY NOTE		06/16/2022	Various	10/27/2022	Various	105,000,000	100,721,484	96,418,945	100,911,404		189,920		189,920			(4,492,459)	(4,492,459)	1,109,768	111,578
91282C-ET-4	TREASURY NOTE		06/16/2022	Various	08/08/2022	Various	140,083,300	136,562,219	138,208,212	136,631,165		68,946		68,946			1,577,047	1,577,047	543,707	115,119
91282C-EU-1	TREASURY NOTE		06/24/2022	Various	10/03/2022	Various	228,898,300	225,627,460	227,100,372	225,744,270		116,809		116,809			1,356,102	1,356,102	819,627	19,731
91282C-EW-7	TREASURY NOTE		07/12/2022	Various	08/17/2022	HSBC SECURITIES, INC.	20,900,900	21,079,484	21,388,027	21,077,760		(1,724)		(1,724)			310,267	310,267	56,798	22,247
91282C-EX-5	TREASURY NOTE		09/22/2022	Various	10/18/2022	Various	450,000,000	449,218,750	447,228,711	449,246,243		27,493		27,493			(2,017,532)	(2,017,532)	1,634,511	403,533
91282C-EY-3	TREASURY NOTE		08/05/2022	TRANSFER	10/03/2022	Various	99,978,500	99,880,177	96,940,846	99,886,830		6,653		6,653			(2,945,984)	(2,945,984)	627,575	90,364
91282C-FB-2	TREASURY NOTE		08/01/2022	Various	08/17/2022	Various	89,833,700	90,144,353	89,187,404	90,142,694		(1,659)		(1,659)			(955,289)	(955,289)	76,186	11,184
91282C-FC-0	TREASURY NOTE		08/24/2022	Various	12/13/2022	Various	105,000,000	101,467,773	97,812,305	101,587,550		119,777		119,777			(3,775,246)	(3,775,246)	893,427	181,182
91282C-FE-6	TREASURY NOTE		08/24/2022	BARCLAYS	08/25/2022	NOMURA SECURITIES INTERNATIONAL INC	200,000,000	198,531,250	198,648,438	198,532,536		1,286		1,286			115,901	115,901	186,821	169,837
91282C-FF-3	TREASURY NOTE		10/04/2022	Various	11/16/2022	Various	240,000,000	230,176,367	222,796,875	230,301,611		125,244		125,244			(7,504,736)	(7,504,736)	1,384,341	412,874

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
91282C-FG-1	TREASURY NOTE		09/13/2022	Various	11/02/2022	Various	425,000,000	422,239,258	416,013,477	422,361,552		122,294		122,294			(6,348,075)	(6,348,075)	1,604,800	448,895
91282C-FL-0	TREASURY NOTE		10/04/2022	TD SECURITIES	11/15/2022	Various	75,000,000	75,577,148	74,796,875	75,569,996		(7,153)		(7,153)			(773,121)	(773,121)	324,691	39,921
91282C-FM-8	TREASURY NOTE		10/07/2022	Various	11/02/2022	Various	241,500,000	241,455,449	241,396,367	241,457,633		2,184		2,184			(61,266)	(61,266)	789,416	263,422
91282C-FN-6	TREASURY NOTE		09/30/2022	Various	10/31/2022	Various	150,000,000	150,238,281	150,019,531	150,233,877		(4,404)		(4,404)			(214,346)	(214,346)	233,516	17,514
91282C-FP-1	TREASURY NOTE		10/13/2022	MORGAN STANLEY	11/02/2022	Various	200,000,000	198,710,938	199,058,594	198,724,632		13,694		13,694			333,962	333,962	332,761	46,703
91282C-FU-0	TREASURY NOTE		10/31/2022	GOLDMAN, SACHS & CO.	11/10/2022	JPMORGAN CHASE & CO.	25,131,500	24,989,154	25,227,707	24,990,082		929		929			237,624	237,624	40,092	2,864
0109999999. Subtotal - Bonds - U.S. Governments							9,167,544,000	9,080,448,265	8,983,930,296	9,083,283,214		2,834,949		2,834,949			(99,352,918)	(99,352,918)	27,396,514	7,955,884
20772K-RF-8	CONNECTICUT (STATE OF)		05/26/2022	TRANSFER	10/26/2022	UMB BANK	300,000	341,151	332,841	339,926		(1,225)		(1,225)			(7,085)	(7,085)	5,250	
20772K-RN-1	CONNECTICUT (STATE OF)		05/26/2022	TRANSFER	10/14/2022	JPMORGAN CHASE & CO. ASSIGNMENT OF SECURITIES	10,000,000	10,371,200	10,180,300	10,274,872		(96,328)		(96,328)			(94,572)	(94,572)	161,111	
373384-YN-0	GEORGIA ST		04/20/2022	JPMORGAN CHASE & CO.	07/07/2022		19,860,000	20,008,751	19,860,000	19,860,000		(148,751)		(148,751)					513,050	303,417
448492-3L-0	HUTTO TEX INDPT SCH DIST		05/27/2022	TRANSFER	10/27/2022	UMB BANK	750,000	882,765	834,900	878,728		(4,037)		(4,037)			(43,828)	(43,828)	13,333	
70914P-P8-9	PENNSYLVANIA ST		04/12/2022	TRANSFER	12/08/2022	JPMORGAN CHASE & CO.	5,000,000	5,415,650	5,318,250	5,333,706		(81,944)		(81,944)			(15,456)	(15,456)	227,083	61,806
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions							35,910,000	37,019,517	36,526,291	36,687,232		(332,286)		(332,286)			(160,941)	(160,941)	919,828	365,222
537360-RU-5	LITTLE ROCK ARK		10/26/2022	CREWS & ASSOC.	11/01/2022	BANK OF AMERICA/MERRILL LYNCH	325,000	331,708	331,425	331,708							(283)	(283)		
65000B-NL-8	NEW YORK ST SCHOOL DIST FING PG 20		05/13/2022	TRANSFER	12/08/2022	SEIBERT, BRANFORD INC.	4,450,000	4,754,380	4,749,752	4,710,701		(43,679)		(43,679)			39,051	39,051	109,396	
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							4,775,000	5,086,088	5,081,177	5,042,409		(43,679)		(43,679)			38,768	38,768	109,396	
57584Y-JL-4	BETH ISRAEL LAHEY HEALTH INC		11/29/2022	CITIGROUP GLOBAL MARKETS	01/01/2022	VARIOUS		(750)												
57584Y-JM-2	BETH ISRAEL LAHEY HEALTH INC		11/29/2022	CITIGROUP GLOBAL MARKETS	01/01/2022	VARIOUS		(1,125)												
161036-UB-2	CHARLOTTE DOUGLAS INTERNATIONAL AI		05/12/2022	BANK OF AMERICA/MERRILL LYNCH	05/24/2022	UMB BANK	680,000	750,944	771,249	750,944							20,305	20,305		
161036-UC-0	CHARLOTTE DOUGLAS INTERNATIONAL AI		05/12/2022	BANK OF AMERICA/MERRILL LYNCH	06/24/2022	INCAPITAL	660,000	731,036	754,307	730,618		(418)		(418)			23,689	23,689	2,383	
29270C-2B-0	ENERGY NORTHWEST WASH ELEC REV		04/13/2022	BANK OF AMERICA/MERRILL LYNCH	06/13/2022	RBC DOMINION SECURITIES	3,225,000	3,494,320	3,471,777	3,481,494		(12,825)		(12,825)			(9,717)	(9,717)	73,458	47,927
30382V-AC-0	INDUSTRIAL DEVELOPMENT AUTHORITY O		04/14/2022	TRANSFER	11/07/2022	JPMORGAN CHASE & CO.	1,250,000	1,319,275	1,279,675	1,301,154		(18,121)		(18,121)			(21,479)	(21,479)	34,375	
544532-EZ-3	LOS ANGELES CALIF DEPT PWR		06/23/2022	TRANSFER	11/01/2022	JEFFERIES & COMPANY, INC.	4,000,000	4,230,360	4,121,040	4,191,662		(38,698)		(38,698)			(70,622)	(70,622)	68,333	
544532-FA-7	LOS ANGELES CALIF DEPT PWR		06/23/2022	TRANSFER	12/08/2022	BANK OF AMERICA/MERRILL LYNCH	4,000,000	4,318,840	4,265,160	4,272,380		(46,460)		(46,460)			(7,220)	(7,220)	90,000	
544532-FD-1	LOS ANGELES CALIF DEPT PWR		06/23/2022	TRANSFER	09/27/2022	UMB BANK	1,000,000	1,133,180	1,109,180	1,128,075		(5,105)		(5,105)			(18,895)	(18,895)	12,361	
74265L-2A-5	MERCER UNIVERSITY GA		06/08/2022	STIFEL CAPITAL MARKETS	08/16/2022	UMB BANK	375,000	388,935	387,064	387,643		(1,292)		(1,292)			(580)	(580)	2,174	
74265L-2B-3	MERCER UNIVERSITY GA		06/08/2022	STIFEL CAPITAL MARKETS	08/16/2022	UMB BANK	285,000	302,436	302,445	301,548		(888)		(888)			896	896	1,663	
74265L-2C-1	MERCER UNIVERSITY GA		06/08/2022	TRANSFER	09/27/2022	UMB BANK	225,000	243,612	236,075	242,335		(1,277)		(1,277)			(6,261)	(6,261)	2,594	
604146-FY-1	MINNESOTA (STATE OF)		09/28/2022	JPMORGAN CHASE & CO.	10/14/2022	JPMORGAN CHASE & CO.	26,565,000	27,223,015	27,257,018	27,213,958		(9,057)		(9,057)			43,060	43,060	25,827	
604146-FZ-8	MINNESOTA (STATE OF)		09/28/2022	JPMORGAN CHASE & CO.	12/08/2022	MORGAN STANLEY	37,290,000	38,829,331	39,351,391	38,723,729		(105,602)		(105,602)			627,662	627,662	315,929	
604146-GA-2	MINNESOTA (STATE OF)		09/27/2022	JPMORGAN CHASE & CO.	12/09/2022	MORGAN STANLEY ASSIGNMENT OF SECURITIES	38,045,000	40,251,610	40,997,672	40,144,872		(106,738)		(106,738)			852,800	852,800	327,610	
64990F-S2-1	NEW YORK ST DORM AUTH ST PERS		01/13/2022	EXCHANGE	02/15/2022		5,000	5,000	5,090	5,000									151	50
66285W-WU-6	NORTH TEX TWY AUTH REV		04/12/2022	TRANSFER	11/14/2022	EXCHANGE	3,090,000	3,153,716	3,104,921	3,101,688		(52,028)		(52,028)			3,233	3,233	134,329	44,204
68304R-CU-2	ONTARIO CALIF		05/27/2022	SAMUEL A. RAMIREZ & COMPANY, INC.	09/13/2022	UMB BANK	175,000	198,431	199,043	197,586		(845)		(845)			1,458	1,458	2,188	
68304R-CV-0	ONTARIO CALIF		05/27/2022	SAMUEL A. RAMIREZ & COMPANY, INC.	09/08/2022	INCAPITAL	215,000	245,246	248,241	244,353		(894)		(894)			3,889	3,889	2,598	
68304R-DK-3	ONTARIO CALIF		05/27/2022	SAMUEL A. RAMIREZ & COMPANY, INC.	06/08/2022	SAMUEL A. RAMIREZ & COMPANY, INC.	3,000,000	3,330,690	3,357,150	3,330,690							26,460	26,460		
840035-BY-4	SOUTH SAN FRANCISCO CALIF		05/26/2022	UNION BANK OF SWITZERLAND	09/06/2022	INCAPITAL	700,000	788,774	793,940	785,330		(3,444)		(3,444)			8,610	8,610	8,750	
840035-CC-1	SOUTH SAN FRANCISCO CALIF		05/26/2022	UNION BANK OF SWITZERLAND	09/06/2022	INCAPITAL	555,000	631,984	638,766	629,835		(2,149)		(2,149)			8,931	8,931	6,938	
840035-CE-7	SOUTH SAN FRANCISCO CALIF		05/26/2022	UNION BANK OF SWITZERLAND	09/02/2022	INCAPITAL	500,000	561,070	568,035	559,399		(1,671)		(1,671)			8,636	8,636	6,181	
840035-CN-7	SOUTH SAN FRANCISCO CALIF		05/26/2022	Various	09/19/2022	UMB BANK	1,250,000	1,391,950	1,381,963	1,387,902		(4,048)		(4,048)			(5,939)	(5,939)	17,135	
0909999999. Subtotal - Bonds - U.S. Special Revenues							127,090,000	133,521,880	134,601,203	133,112,199		(411,556)		(411,556)			1,488,914	1,488,914	1,134,976	92,181
00287Y-AQ-2	ABBVIE INC		03/01/2022	Various	06/02/2022	Market Axess	1,600,000	1,657,244	1,606,144	1,652,350		(4,894)		(4,894)			(46,206)	(46,206)	32,320	15,740

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
00287Y-CX-5	ABBVIE INC		02/14/2022	GOLDMAN, SACHS & CO.	08/02/2022	RBC DOMINION SECURITIES	1,000,000	1,039,440	998,270	1,033,652	(5,788)			(5,788)			(35,382)	(35,382)	33,672	15,939
00751Y-AF-3	ADVANCE AUTO PARTS INC		02/14/2022	GOLDMAN, SACHS & CO.	09/01/2022	Millennium Advisors	550,000	515,196	465,894	518,380		3,184		3,184			(52,486)	(52,486)	8,957	3,609
00774M-AB-1	AERCAP IRELAND CAPITAL LTD / AERCA	D	02/14/2022	GOLDMAN, SACHS & CO.	11/02/2022	Market Axess	250,000	254,043	218,350	253,549		(493)		(493)			(35,199)	(35,199)	7,173	634
00817Y-AQ-1	AETNA INC		02/14/2022	GOLDMAN, SACHS & CO.	04/04/2022	MITSUBISHI UFJ SECURITIES (USA)	510,000	525,157	514,330	524,415		(742)		(742)			(10,085)	(10,085)	6,991	4,512
008513-AB-9	AGREE LP		09/01/2022	Jane Street Execution Services, LLC	10/24/2022	Jane Street Execution Services, LLC	1,070,000	903,818	851,955	907,263		3,444		3,444			(55,307)	(55,307)	7,787	4,815
012653-AD-3	ALBEMARLE CORP		06/02/2022	JPMORGAN CHASE & CO.	08/02/2022	CREDIT SUISSE	860,000	862,331	862,270	862,263		(68)		(68)			8	8	8,998	2,555
012653-AE-1	ALBEMARLE CORP		05/10/2022	BANK OF AMERICA/MERRILL LYNCH	07/28/2022	Various	12,000,000	11,964,960	11,926,380	11,965,531		571		571			(39,151)	(39,151)	127,933	
02209S-AM-5	ALTRIA GROUP INC ABS		02/14/2022	GOLDMAN, SACHS & CO.	07/05/2022	Millennium Advisors	1,000,000	910,640	731,050	911,645		1,005		1,005			(180,595)	(180,595)	17,472	826
02209S-BP-7	ALTRIA GROUP INC ABS		05/03/2022	Various	07/05/2022	Millennium Advisors	1,370,000	1,016,953	901,981	1,017,468		515		515			(115,488)	(115,488)	23,290	11,658
023135-CD-6	AMAZON.COM INC		04/11/2022	JPMORGAN CHASE & CO.	05/12/2022	Various	45,000,000	45,000,000	45,052,510	45,000,000							52,510	52,510	57,027	
023135-CE-4	AMAZON.COM INC		04/11/2022	JPMORGAN CHASE & CO.	04/20/2022	Various	70,000,000	69,888,700	69,893,840	69,889,159		459		459			4,680	4,680	27,008	
023135-CF-1	AMAZON.COM INC		04/11/2022	JPMORGAN CHASE & CO.	05/04/2022	Various	40,000,000	39,917,600	40,005,971	39,918,058		458		458			87,913	87,913	39,545	
023135-CR-5	AMAZON.COM INC		11/29/2022	JPMORGAN CHASE & CO.	12/06/2022	Various	20,000,000	19,995,200	20,304,840	19,995,207		7		7			309,633	309,633	18,278	
02342T-AE-9	AMDOCS LTD		02/14/2022	GOLDMAN, SACHS & CO.	12/05/2022	Jane Street Execution Services, LLC	540,000	506,763	438,080	509,593		2,830		2,830			(71,513)	(71,513)	13,401	2,322
02361D-AZ-3	AMEREN ILLINOIS COMPANY		11/08/2022	TD SECURITIES	12/15/2022	BARCLAYS	2,000,000	1,993,820	2,344,480	1,993,826		6		6			350,654	350,654	8,850	
024836-AA-6	AMERICAN CAMPUS COMMUNITIES OPERAT		03/01/2022	Millennium Advisors	09/08/2022	ASSIGNMENT OF SECURITIES	530,000	538,899	530,466	534,829		(4,069)		(4,069)			(4,829)	(4,829)	18,299	7,619
025537-AK-7	AMERICAN ELECTRIC POWER COMPANY IN		08/04/2022	Market Axess	12/19/2022	Market Axess	950,000	925,528	915,097	931,051		5,523		5,523			(15,954)	(15,954)	14,792	7,664
025816-CS-6	AMERICAN EXPRESS COMPANY		03/01/2022	BARCLAYS	05/11/2022	CREDIT SUISSE	12,000,000	11,988,840	11,274,960	11,989,244		404		404			(714,284)	(714,284)	58,650	
02666T-AE-7	AMERICAN HOMES 4 RENT		03/31/2022	Various	09/27/2022	WELLS FARGO	10,000,000	9,751,700	8,449,402	9,760,507		8,807		8,807			(1,311,105)	(1,311,105)	156,078	
02666T-AF-4	AMERICAN HOMES 4 RENT		03/31/2022	JPMORGAN CHASE & CO.	08/16/2022	BARCLAYS	4,000,000	3,889,480	3,384,440	3,890,129		649		649			(505,689)	(505,689)	62,589	
031162-CY-4	AMGEN INC		02/14/2022	GOLDMAN, SACHS & CO.	05/03/2022	Market Axess	1,000,000	813,530	692,490	814,213		683		683			(121,723)	(121,723)	18,774	12,696
031162-DD-9	AMGEN INC		02/17/2022	GOLDMAN, SACHS & CO.	05/11/2022	GOLDMAN, SACHS & CO.	500,000	498,435	469,285	498,481		46		46			(29,196)	(29,196)	3,375	
031162-DF-4	AMGEN INC		02/17/2022	GOLDMAN, SACHS & CO.	03/01/2022	BARCLAYS	1,500,000	1,491,630	1,581,660	1,491,634		4		4			90,026	90,026	1,925	
031162-DG-2	AMGEN INC		02/17/2022	GOLDMAN, SACHS & CO.	03/23/2022	RBC DOMINION SECURITIES	1,500,000	1,490,760	1,528,890	1,490,768		8		8			38,122	38,122	6,050	
03512T-AF-8	ANGLOGOLD ASHANTI LTD	D	02/14/2022	GOLDMAN, SACHS & CO.	02/16/2022	HSBC SECURITIES, INC.	560,000	534,425	529,200	534,443		18		18			(5,243)	(5,243)	6,090	5,985
037833-BH-2	APPLE INC		03/07/2022	JPMORGAN CHASE & CO.	07/05/2022	U.S. BANCORP	1,000,000	1,148,470	1,004,130	1,147,085		(1,385)		(1,385)			(142,955)	(142,955)	28,438	14,097
037833-EQ-9	APPLE INC		08/01/2022	GOLDMAN, SACHS & CO.	08/31/2022	RBC DOMINION SECURITIES	500,000	496,695	466,055	496,699		4		4			(30,644)	(30,644)	1,317	
037833-ER-7	APPLE INC		08/01/2022	GOLDMAN, SACHS & CO.	08/31/2022	BARCLAYS	4,000,000	3,985,920	3,717,040	3,985,929		9		9			(268,889)	(268,889)	10,933	
038336-AA-1	APTARGROUP INC		03/02/2022	TRANSFER	10/20/2022	BARCLAYS	5,000,000	4,987,050	3,945,900	4,987,735		685		685			(1,041,835)	(1,041,835)	113,500	
03938L-AS-3	ARCELORMITTAL	D	06/02/2022	RBC DOMINION SECURITIES	08/02/2022	MORGAN STANLEY	790,000	844,478	800,578	844,226		(252)		(252)			(43,648)	(43,648)	22,663	14,072
03938L-BF-0	ARCELORMITTAL SA	D	11/21/2022	JPMORGAN CHASE & CO.	11/30/2022	BANK OF AMERICA/MERRILL LYNCH	15,000,000	14,905,650	15,074,100	14,905,706		56		56			168,394	168,394	8,500	
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC.		07/05/2022	Various	08/02/2022	Market Axess	890,000	798,382	812,119	799,059		677		677			13,060	13,060	12,362	8,954
00206R-KB-7	AT&T INC		05/04/2022	MORGAN STANLEY	08/03/2022	MORGAN STANLEY	700,000	559,251	570,920	559,560		309		309			11,360	11,360	18,266	11,603
00206R-KF-8	AT&T INC		07/05/2022	Jane Street Execution Services, LLC	08/03/2022	Millennium Advisors	1,450,000	1,081,309	1,104,059	1,081,555		247		247			22,504	22,504	25,939	21,992
00206R-LV-2	AT&T INC		05/04/2022	U.S. BANCORP	08/03/2022	HSBC SECURITIES, INC.	1,800,000	1,396,476	1,408,248	1,397,411		935		935			10,837	10,837	25,550	9,308
05329W-AN-2	AUTONATION INC		07/05/2022	PNC CAPITAL MARKETS LLC	10/04/2022	Jane Street Execution Services, LLC	930,000	907,048	896,353	909,341		2,294		2,294			(12,989)	(12,989)	12,749	4,702
05348E-AV-1	AVALONBAY COMMUNITIES		02/14/2022	GOLDMAN, SACHS & CO.	06/02/2022	Market Axess	560,000	578,228	557,530	576,599		(1,629)		(1,629)			(19,069)	(19,069)	9,928	4,025
05351W-AA-1	AVANGRID INC		08/02/2022	WELLS FARGO	10/04/2022	Jane Street Execution Services, LLC	1,010,000	990,709	966,105	992,078		1,369		1,369			(25,972)	(25,972)	11,047	5,568
053807-AS-2	AVNET INC		03/01/2022	Millennium Advisors	10/04/2022	Millennium Advisors	500,000	533,925	484,205	529,293		(4,632)		(4,632)			(45,088)	(45,088)	22,547	8,865
056752-AK-4	BAIDU INC	D	09/01/2022	Various	10/04/2022	Various	2,430,000	2,452,174	2,417,017	2,450,274		(1,900)		(1,900)			(33,257)	(33,257)	48,912	38,913
059165-EF-3	BALTIMORE GAS AND ELECTRIC CO		02/14/2022	GOLDMAN, SACHS & CO.	08/02/2022	Market Axess	1,000,000	1,018,070	999,560	1,011,992		(6,078)		(6,078)			(12,432)	(12,432)	19,821	4,188
59023V-AA-8	BANK OF AMERICA CORP		02/14/2022	GOLDMAN, SACHS & CO.	05/03/2022	Jane Street Execution Services, LLC	340,000	492,031	437,352	490,566		(1,465)		(1,465)			(53,214)	(53,214)	12,516	6,734
06406R-BM-8	BANK OF NEW YORK MELLON CORP/THE		10/18/2022	MORGAN STANLEY	11/30/2022	BARCLAYS	5,000,000	5,000,000	5,220,500	5,000,000							220,500	220,500	29,980	

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
06406R-AW-7	BANK OF NEW YORK MELLON CORP/THE -		02/14/2022	GOLDMAN, SACHS & CO.	10/24/2022	RBC DOMINION SECURITIES	250,000	229,740	184,113	231,057		1,317		1,317			(46,944)	(46,944)	3,350	225
064159-4B-9	BANK OF NOVA SCOTIA	A	02/14/2022	GOLDMAN, SACHS & CO.	11/02/2022	Market Axess	250,000	233,853	186,973	234,926		1,073		1,073			(47,953)	(47,953)	4,076	224
06417X-AB-7	BANK OF NOVA SCOTIA	A	01/03/2022	SCOTIA CAPITAL (USA) INC.	04/20/2022	THE ALLSTATE CORPORATION	10,000,000	9,993,300	9,469,740	9,993,909		609		609			(524,169)	(524,169)	40,278	
06739F-HV-6	BARCLAYS BANK PLC	D	02/14/2022	GOLDMAN, SACHS & CO.	11/02/2022	Market Axess	250,000	259,170	243,908	256,293		(2,877)		(2,877)			(12,385)	(12,385)	9,089	2,370
05526D-BB-0	BAT CAPITAL CORP ABS	C	02/14/2022	GOLDMAN, SACHS & CO.	03/07/2022	Jane Street Execution Services, LLC	1,000,000	1,009,440	1,001,750	1,009,339		(101)		(101)			(7,589)	(7,589)	2,371	99
05526D-BF-1	BAT CAPITAL CORP ABS	C	03/07/2022	CREDIT SUISSE	08/02/2022	Market Axess	1,000,000	909,670	758,450	910,373		703		703			(151,923)	(151,923)	21,313	3,027
05526D-BK-0	BAT CAPITAL CORP ABS	C	02/14/2022	GOLDMAN, SACHS & CO.	05/03/2022	Market Axess	490,000	469,454	397,307	469,531		77		77			(72,225)	(72,225)	15,478	10,362
05526D-BP-9	BAT CAPITAL CORP ABS	C	02/14/2022	GOLDMAN, SACHS & CO.	08/02/2022	Market Axess	870,000	924,497	852,948	919,911		(4,585)		(4,585)			(66,963)	(66,963)	34,302	15,220
075887-BV-0	BECTON DICKINSON AND COMPANY		02/14/2022	GOLDMAN, SACHS & CO.	08/02/2022	JPMORGAN CHASE & CO.	670,000	686,971	664,144	683,605		(3,366)		(3,366)			(19,461)	(19,461)	14,896	4,381
084664-DB-4	BERKSHIRE HATHAWAY FINANCE CORP		03/07/2022	BANK OF AMERICA/MERRILL LYNCH	03/28/2022	WELLS FARGO	9,500,000	9,466,465	9,409,750	9,466,490		25		25			(56,740)	(56,740)	15,240	
084670-BS-6	BERKSHIRE HATHAWAY FINANCE CORP		09/01/2022	Various	10/24/2022	Various	1,290,000	1,296,864	1,249,125	1,296,279		(585)		(585)			(47,154)	(47,154)	25,240	18,055
055451-AR-9	BHP BILLITON FIN USA LTD	D	02/14/2022	GOLDMAN, SACHS & CO.	03/01/2022	MORGAN STANLEY	1,000,000	1,075,040	1,087,910	1,074,919		(121)		(121)			12,991	12,991	21,656	19,708
090572-AQ-1	BIO-RAD LABORATORIES INC		02/23/2022	GOLDMAN, SACHS & CO.	02/25/2022	BARCLAYS	10,000,000	9,973,300	9,960,900	9,973,300							(12,400)	(12,400)		
090572-AR-9	BIO-RAD LABORATORIES INC		02/23/2022	JPMORGAN CHASE & CO.	02/25/2022	GOLDMAN, SACHS & CO.	3,000,000	2,993,760	3,002,730	2,993,760							8,970	8,970		
093662-AG-9	BLOCK FINANCIAL LLC		02/14/2022	GOLDMAN, SACHS & CO.	12/05/2022	BARCLAYS	250,000	269,045	248,883	264,974		(4,071)		(4,071)			(16,091)	(16,091)	15,531	4,922
10112R-AW-4	BOSTON PROPERTIES LP		03/01/2022	MORGAN STANLEY	06/02/2022	Jane Street Execution Services, LLC	600,000	618,708	603,468	616,221		(2,487)		(2,487)			(12,753)	(12,753)	7,917	2,027
05578D-AG-7	BPCE SA	D	08/02/2022	Market Axess	09/01/2022	JPMORGAN CHASE & CO.	800,000	799,432	795,616	799,461		29		29			(3,845)	(3,845)	12,533	9,689
10553Y-AF-2	BRASKEM FINANCE LTD	D	02/14/2022	GOLDMAN, SACHS & CO.	04/04/2022	BARCLAYS	490,000	525,074	514,500	522,644		(2,430)		(2,430)			(8,144)	(8,144)	5,531	1,141
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC	D	02/14/2022	GOLDMAN, SACHS & CO.	06/02/2022	RBC DOMINION SECURITIES	270,000	378,162	350,474	375,048		(3,114)		(3,114)			(24,574)	(24,574)	12,344	4,403
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC	D	02/14/2022	GOLDMAN, SACHS & CO.	05/03/2022	Market Axess	250,000	271,098	253,930	270,497		(601)		(601)			(16,567)	(16,567)	5,374	2,563
11120V-AF-0	BRIXMOR OPERATING PARTNERSHIP LP		02/14/2022	GOLDMAN, SACHS & CO.	10/24/2022	Market Axess	540,000	555,568	522,347	551,018		(4,551)		(4,551)			(28,670)	(28,670)	17,027	3,340
11135F-BC-4	BROADCOM INC		02/14/2022	GOLDMAN, SACHS & CO.	04/15/2022	ASSIGNMENT OF SECURITIES	710,000	753,835	740,956	751,663		(2,173)		(2,173)			(41,663)	(41,663)	47,641	11,216
117043-AU-3	BRUNSWICK CORPORATION		03/22/2022	WELLS FARGO	04/27/2022	BANK OF AMERICA/MERRILL LYNCH	15,000,000	14,977,800	13,999,800	14,977,941		141		141			(978,141)	(978,141)	55,000	
120568-BA-7	BUNGE LIMITED FINANCE CORPORATION		02/14/2022	GOLDMAN, SACHS & CO.	03/10/2022	ASSIGNMENT OF SECURITIES	600,000	624,678	628,796	623,909		(769)		(769)			(23,909)	(23,909)	41,484	10,948
120568-BB-5	BUNGE LIMITED FINANCE CORPORATION		03/01/2022	SUSQUEHANNA FINANCIAL GROUP LLLP	07/05/2022	Millennium Advisors	640,000	624,371	592,294	625,874		1,503		1,503			(33,579)	(33,579)	4,057	464
136375-DB-5	CANADIAN NATIONAL RAILWAY COMPANY	A	08/02/2022	TRANSFER	12/15/2022	MORGAN STANLEY	2,000,000	1,991,740	1,930,840	1,991,790		50		50			(60,950)	(60,950)	32,756	
136385-AT-8	CANADIAN NATURAL RESOURCES LTD	A	02/14/2022	GOLDMAN, SACHS & CO.	08/02/2022	SUSQUEHANNA FINANCIAL GROUP LLLP	550,000	565,813	546,084	562,470		(3,342)		(3,342)			(16,386)	(16,386)	16,778	7,025
14040H-BD-6	CAPITAL ONE FINANCIAL CORP		02/14/2022	GOLDMAN, SACHS & CO.	05/03/2022	HILLTOP SECURITIES INC	250,000	255,420	251,375	254,535		(885)		(885)			(3,160)	(3,160)	3,403	1,483
144285-AM-5	CARPENTER TECHNOLOGY CORPORATION		03/11/2022	TRANSFER	10/17/2022	Various	5,750,000	5,750,000	5,594,610	5,750,000							(155,390)	(155,390)	246,064	
14913R-2S-5	CATERPILLAR FINANCIAL SERVICES COR		01/03/2022	TRANSFER	03/25/2022	THE ALLSTATE CORPORATION	10,000,000	9,998,400	9,765,220	9,998,565		165		165			(233,345)	(233,345)	19,792	
14913R-2U-0	CATERPILLAR FINANCIAL SERVICES COR		01/03/2022	TRANSFER	02/25/2022	Various	10,000,000	9,995,200	9,717,600	9,995,321		121		121			(277,721)	(277,721)	22,194	
14913R-2V-8	CATERPILLAR FINANCIAL SERVICES COR		05/10/2022	BANK OF AMERICA/MERRILL LYNCH	05/10/2022	SCOTIA CAPITAL (USA) INC.	15,000,000	14,980,950	14,985,000	14,980,950							4,050	4,050		
151191-AZ-6	CELULOSA ARAUCO Y CONSTITUCION SA	D	08/02/2022	Various	10/04/2022	Various	1,450,000	1,477,180	1,447,865	1,475,563		(1,617)		(1,617)			(27,698)	(27,698)	11,781	1,309
15135B-AR-2	CENTENE CORPORATION		08/02/2022	BARCLAYS	11/02/2022	Market Axess	590,000	582,507	544,877	582,818		311		311			(37,941)	(37,941)	9,682	3,413
15135B-AT-8	CENTENE CORPORATION		09/26/2022	BANK OF AMERICA/MERRILL LYNCH	10/20/2022	JPMORGAN CHASE & CO.	2,000,000	1,807,500	1,772,500	1,809,025		1,525		1,525			(36,525)	(36,525)	33,146	26,465
15135B-AX-9	CENTENE CORPORATION		02/14/2022	Jane Street Execution Services, LLC	11/02/2022	Market Axess	410,000	370,435	316,106	373,110		2,675		2,675			(57,004)	(57,004)	12,044	4,698
156686-AM-9	CENTURYLINK INC		04/04/2022	Market Axess	10/03/2022	ASSIGNMENT OF SECURITIES	610,000	613,312	530,700	613,077		(235)		(235)			(82,377)	(82,377)	30,055	9,436
12527G-AC-7	CF INDUSTRIES INC		02/14/2022	GOLDMAN, SACHS & CO.	04/04/2022	U.S. BANCORP	520,000	528,876	526,344	527,934		(943)		(943)			(1,590)	(1,590)	6,229	3,738
808513-BY-0	CHARLES SCHWAB CORPORATION (THE)		03/01/2022	CREDIT SUISSE	05/11/2022	MUFG SECURITIES AMERICAS INC	1,000,000	998,920	941,310	998,960		40		40			(57,650)	(57,650)	4,764	
161175-CC-6	CHARTER COMMUNICATIONS OPERATING L		02/14/2022	GOLDMAN, SACHS & CO.	05/03/2022	Millennium Advisors	380,000	339,329	284,130	339,400		72		72			(55,270)	(55,270)	7,152	3,483

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
163851-AE-8	CHEMOURS COMPANY		09/01/2022	Market Axess	10/04/2022	Market Axess ASSIGNMENT OF SECURITIES	500,000	462,210	443,790	462,772		562		562			(18,982)	(18,982)	10,526	8,286
16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDINGS L		09/01/2022	Various	12/14/2022		4,535,000	4,698,560	4,615,133	4,654,456		(44,104)		(44,104)			(39,322)	(39,322)	163,866	56,060
169905-AG-1	CHOICE HOTELS INTERNATIONAL INC		02/14/2022	GOLDMAN, SACHS & CO.	08/02/2022	Market Axess	510,000	517,415	455,512	517,082		(334)		(334)			(61,570)	(61,570)	10,431	1,625
125523-BZ-2	CIGNA CORP		02/14/2022	GOLDMAN, SACHS & CO.	04/04/2022	HSBC SECURITIES, INC.	410,000	440,459	427,946	439,456		(1,003)		(1,003)			(11,510)	(11,510)	11,326	8,764
125523-CN-8	CIGNA CORP		06/02/2022	Market Axess	07/05/2022	MITSUBISHI UFJ SECURITIES (USA)	3,070,000	2,939,065	2,928,412	2,945,253		6,188		6,188			(16,841)	(16,841)	5,855	4,234
17325F-AS-7	CITIBANK NA		02/14/2022	GOLDMAN, SACHS & CO.	10/24/2022	Market Axess	250,000	258,455	246,033	255,455		(3,000)		(3,000)			(9,423)	(9,423)	6,920	583
17329F-XG-4	CITIGROUP GLOBAL MARKETS HOLDINGS		02/14/2022	GOLDMAN, SACHS & CO.	10/24/2022	Market Axess	250,000	242,878	233,288	244,986		2,108		2,108			(11,698)	(11,698)	1,661	359
177376-AE-0	CITRIX SYSTEMS INC		03/02/2022	Various	09/30/2022	Various	1,060,000	1,092,531	1,088,044	1,090,839		(1,692)		(1,692)			(7,795)	(7,795)	30,128	11,063
18683K-AC-5	CLIFFS NATURAL RESOURCES		04/04/2022	Various	06/02/2022	Market Axess	1,040,000	1,047,152	947,066	1,047,097		(55)		(55)			(100,031)	(100,031)	36,424	21,201
12572Q-AK-1	CME GROUP INC		09/01/2022	Various	12/05/2022	Various	6,580,000	6,488,172	6,203,421	6,489,858		1,686		1,686			(286,436)	(286,436)	21,643	7,600
191241-AH-1	COCA-COLA FEMSA SAB DE CV	D	09/14/2022	CITIGROUP GLOBAL MARKETS	01/01/2022	VARIOUS		(48,870)												
20030N-DZ-1	COMCAST CORPORATION		10/31/2022	TD SECURITIES	11/10/2022	SOCIETE GENERALE	10,000,000	9,997,300	10,111,200	9,997,319		19		19			113,881	113,881	11,667	
202795-JV-3	COMMONWEALTH EDISON COMPANY		03/08/2022	MORGAN STANLEY	03/28/2022	MORGAN STANLEY	5,000,000	4,991,150	5,011,350	4,991,157		7		7			20,193	20,193	8,021	
202795-JW-1	COMMONWEALTH EDISON COMPANY		03/08/2022	MORGAN STANLEY	04/20/2022	MIZUHO SECURITIES USA INC.	5,000,000	4,993,600	4,685,750	4,993,656		56		56			(307,906)	(307,906)	16,188	
205887-CF-7	CONAGRA BRANDS INC		02/14/2022	GOLDMAN, SACHS & CO.	06/02/2022	Millennium Advisors	780,000	713,521	667,758	716,796		3,276		3,276			(49,038)	(49,038)	6,405	3,128
20826F-AV-8	CONOCOPHILLIPS CO		02/22/2022	TD SECURITIES	03/01/2022	BARCLAYS	2,000,000	1,996,780	2,046,620	1,996,780							49,840	49,840		
209111-FC-2	CONSOLIDATED EDISON CO OF NEW YORK		02/14/2022	GOLDMAN, SACHS & CO.	10/04/2022	Market Axess	350,000	355,929	276,773	355,806		(123)		(123)			(79,033)	(79,033)	15,169	6,336
209111-GD-9	CONSOLIDATED EDISON COMPANY OF NEW		11/09/2022	BANK OF AMERICA/MERRILL LYNCH	12/15/2022	MORGAN STANLEY	5,000,000	4,969,500	5,759,600	4,969,535		35		35			790,065	790,065	29,896	
209115-AE-4	CONSOLIDATED EDISON INC		08/02/2022	SUSQUEHANNA FINANCIAL GROUP LLLP	11/02/2022	Market Axess	510,000	492,053	486,795	495,375		3,322		3,322			(8,580)	(8,580)	1,409	580
21036P-BL-1	CONSTELLATION BRANDS INC		06/21/2022	Various	08/09/2022	Various	8,000,000	7,818,320	8,182,456	7,820,231		1,911		1,911			362,225	362,225	97,111	46,444
22160K-AP-0	COSTCO WHOLESALE CORPORATION		04/04/2022	Millennium Advisors	06/02/2022	Jane Street Execution Services, LLC	880,000	787,697	754,010	789,394		1,697		1,697			(35,383)	(35,383)	8,839	6,492
228187-AB-6	CROWN AMERICAS LLC		02/14/2022	Jane Street Execution Services, LLC	03/02/2022	Market Axess	320,000	322,912	324,998	322,840		(72)		(72)			2,158	2,158	1,393	633
126408-HV-8	CSX CORP		07/21/2022	Various	12/15/2022	MORGAN STANLEY	3,000,000	2,980,530	2,839,560	2,980,649		119		119			(141,089)	(141,089)	52,875	
126650-DN-7	CVS HEALTH CORP		02/14/2022	GOLDMAN, SACHS & CO.	04/04/2022	Market Axess	990,000	893,782	867,210	895,167		1,385		1,385			(27,956)	(27,956)	10,828	8,422
126650-DP-2	CVS HEALTH CORP		02/14/2022	GOLDMAN, SACHS & CO.	04/04/2022	RBC DOMINION SECURITIES	1,000,000	866,580	856,530	867,285		705		705			(10,755)	(10,755)	16,875	13,125
247025-AE-9	DELL INC		02/14/2022	GOLDMAN, SACHS & CO.	03/07/2022	JPMORGAN CHASE & CO.	440,000	521,162	514,584	520,415		(747)		(747)			(5,831)	(5,831)	12,496	10,500
24702R-AF-8	DELL INC		02/14/2022	GOLDMAN, SACHS & CO.	03/07/2022	MITSUBISHI UFJ SECURITIES (USA)	1,000,000	1,159,130	1,140,300	1,158,723		(408)		(408)			(18,423)	(18,423)	26,000	21,847
251526-CJ-6	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	11/02/2022	MORGAN STANLEY	12/05/2022	MORGAN STANLEY	1,770,000	1,630,276	1,654,791	1,638,045		7,769		7,769			16,745	16,745	8,345	6,888
25179M-BD-4	DEVON ENERGY CORPORATION		02/14/2022	GOLDMAN, SACHS & CO.	05/03/2022	Market Axess	250,000	260,360	256,668	259,114		(1,246)		(1,246)			(2,446)	(2,446)	7,292	4,411
25179M-BE-2	DEVON ENERGY CORPORATION		02/14/2022	GOLDMAN, SACHS & CO.	10/04/2022	Market Axess	270,000	290,215	270,591	284,361		(5,854)		(5,854)			(13,770)	(13,770)	12,822	2,688
23291K-AG-0	DH EUROPE FINANCE II SARL		08/02/2022	Millennium Advisors	10/04/2022	Millennium Advisors	1,030,000	995,711	978,346	998,197		2,486		2,486			(19,851)	(19,851)	8,875	4,973
25243Y-BF-5	DIAGEO CAPITAL PLC	D	10/19/2022	MORGAN STANLEY	11/09/2022	JPMORGAN CHASE & CO.	14,000,000	13,981,520	14,018,060	13,981,840		320		320			36,220	36,220	40,444	
25278X-AT-6	DIAMONDBACK ENERGY INC		03/03/2022	MORGAN STANLEY	05/03/2022	BANK OF AMERICA/MERRILL LYNCH	5,000,000	4,985,700	4,357,150	4,985,732		32		32			(628,582)	(628,582)	28,333	
256677-AH-8	DOLLAR GENERAL CORPORATION		05/03/2022	U.S. BANCORP	10/24/2022	Jane Street Execution Services, LLC	980,000	860,371	725,984	861,338		966		966			(135,354)	(135,354)	22,795	3,593
256746-AK-4	DOLLAR TREE INC		04/04/2022	Jane Street Execution Services, LLC	09/01/2022	MORGAN STANLEY	840,000	735,361	587,672	736,126		765		765			(148,454)	(148,454)	21,656	9,844
25746U-DE-6	DOMINION ENERGY INC		02/14/2022	GOLDMAN, SACHS & CO.	08/02/2022	Jane Street Execution Services, LLC	1,000,000	1,022,900	989,240	1,019,542		(3,358)		(3,358)			(30,302)	(30,302)	29,242	13,842
260543-DD-2	DOW CHEMICAL COMPANY (THE)		05/04/2022	MORGAN STANLEY	07/05/2022	Market Axess	500,000	409,990	387,060	410,246		256		256			(23,186)	(23,186)	11,600	8,550
260543-DG-5	DOW CHEMICAL COMPANY (THE)		10/24/2022	BANK OF AMERICA/MERRILL LYNCH	11/10/2022	GOLDMAN, SACHS & CO.	10,000,000	9,973,800	10,189,900	9,973,895		95		95			216,005	216,005	33,250	
260543-DH-3	DOW CHEMICAL COMPANY (THE)		10/24/2022	BANK OF AMERICA/MERRILL LYNCH	11/08/2022	BANK OF AMERICA/MERRILL LYNCH	5,000,000	4,993,350	5,056,050	4,993,353		3		3			62,697	62,697	13,417	
23338V-AB-2	DTE ELECTRIC CO		02/14/2022	GOLDMAN, SACHS & CO.	03/01/2022	Market Axess	690,000	712,501	712,846	712,003		(498)		(498)			843	843	11,753	10,564
26442C-BG-8	DUKE ENERGY CAROLINAS LLC		03/01/2022	CASTLEOAK SECURITIES, L.P.	04/07/2022	MORGAN STANLEY	3,000,000	2,998,170	2,822,130	2,998,186		16		16			(176,056)	(176,056)	8,788	

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
26444H-AN-1	DUKE ENERGY FLORIDA LLC		11/07/2022	MIZUHO SECURITIES USA INC.	12/15/2022	GOLDMAN, SACHS & CO.	2,000,000	1,987,240	2,307,620	1,987,257		17		17			320,363	320,363	12,892	
23355L-AL-0	DXC TECHNOLOGY CO		02/14/2022	GOLDMAN, SACHS & CO.	04/04/2022	MITSUBISHI UFJ SECURITIES (USA)	570,000	542,760	521,721	543,533		773		773			(21,812)	(21,812)	5,900	4,475
281020-AN-7	EDISON INTERNATIONAL		08/02/2022	Jane Street Execution Services, LLC	10/04/2022	Market Axess	800,000	828,392	793,840	827,496		(896)		(896)			(33,656)	(33,656)	14,183	6,261
28176E-AD-0	EDWARDS LIFESCIENCES CORP		04/05/2022	MITSUBISHI UFJ SECURITIES (USA)	05/03/2022	Jane Street Execution Services, LLC	490,000	505,572	491,465	505,398		(174)		(174)			(13,933)	(13,933)	8,194	6,555
036752-AX-1	ELEVANCE HEALTH INC		10/26/2022	DEUTSCHE BANK AG	12/15/2022	BANK OF AMERICA/MERRILL LYNCH	5,000,000	4,999,550	5,822,450	4,999,551		1		1			822,899	822,899	38,125	
29078E-AA-3	EMBARQ CORP		04/05/2022	Millennium Advisors	10/04/2022	UNION BANK OF SWITZERLAND	900,000	872,910	436,680	873,425		515		515			(436,745)	(436,745)	60,962	25,184
29365P-AP-7	ENTERGY GULF STATES LA		02/14/2022	GOLDMAN, SACHS & CO.	08/02/2022	MORGAN STANLEY	620,000	670,468	644,583	661,719		(8,749)		(8,749)			(17,136)	(17,136)	29,170	12,997
29364W-AS-7	ENTERGY LOUISIANA LLC		02/14/2022	GOLDMAN, SACHS & CO.	03/01/2022	KEYCORP	1,000,000	1,027,050	1,028,470	1,026,238		(812)		(812)			2,232	2,232	20,475	18,563
26884U-AD-1	EPR PROPERTIES		03/01/2022	MORGAN STANLEY	09/01/2022	Market Axess	520,000	535,319	462,597	533,965		(1,354)		(1,354)			(71,368)	(71,368)	17,875	5,980
26884A-BA-0	ERP OPERATING LP		02/14/2022	GOLDMAN, SACHS & CO.	03/01/2022	Jane Street Execution Services, LLC	550,000	557,062	556,303	556,779		(283)		(283)			(476)	(476)	6,325	5,546
30161N-AN-1	EXELON CORPORATION		02/14/2022	GOLDMAN, SACHS & CO.	10/04/2022	Millennium Advisors	540,000	561,935	523,546	557,875		(4,060)		(4,060)			(34,328)	(34,328)	17,242	3,614
30212P-BJ-3	EXPEDIA GROUP INC		02/14/2022	GOLDMAN, SACHS & CO.	05/03/2022	Market Axess	250,000	256,008	249,590	255,300		(707)		(707)			(5,710)	(5,710)	3,500	1,525
30212P-AJ-4	EXPEDIA INC		02/14/2022	GOLDMAN, SACHS & CO.	06/13/2022	ASSIGNMENT OF SECURITIES	410,000	428,934	421,413	426,532		(2,401)		(2,401)			(16,532)	(16,532)	17,460	51
30225V-AF-4	EXTRA SPACE STORAGE LP		02/14/2022	GOLDMAN, SACHS & CO.	03/01/2022	Millennium Advisors	530,000	500,193	500,484	500,323		130		130			161	161	3,454	2,816
30225V-AH-0	EXTRA SPACE STORAGE LP		09/01/2022	Jane Street Execution Services, LLC	11/02/2022	Market Axess	980,000	917,574	845,711	918,875		1,301		1,301			(73,164)	(73,164)	22,720	16,562
31572U-AF-3	FIBRIA OVERSEAS FINANCE LTD	D	02/14/2022	GOLDMAN, SACHS & CO.	03/01/2022	Market Axess	260,000	280,743	278,416	280,560		(183)		(183)			(2,144)	(2,144)	1,827	1,152
316773-DJ-6	FIFTH THIRD BANCORP		10/24/2022	GOLDMAN, SACHS & CO.	11/30/2022	GOLDMAN, SACHS & CO.	30,000,000	30,000,000	30,870,300	30,000,000							870,300	870,300	185,529	
337932-AJ-6	FIRSTENERGY CORPORATION		03/02/2022	Jane Street Execution Services, LLC	04/04/2022	FLOW TRADERS BV	1,380,000	1,453,123	1,444,970	1,452,934		(188)		(188)			(7,964)	(7,964)	16,612	7,374
33938E-AU-1	FLEXTRONICS INTERNATIONAL LTD		04/04/2022	BARCLAYS	07/05/2022	Market Axess	710,000	732,038	716,113	730,389		(1,649)		(1,649)			(14,276)	(14,276)	18,923	10,399
343498-AC-5	FLOWERS FOODS INC		02/14/2022	GOLDMAN, SACHS & CO.	04/04/2022	HSBC SECURITIES, INC.	560,000	525,605	501,267	526,060		455		455			(24,792)	(24,792)	7,504	5,637
302491-AS-4	FMC CORPORATION		05/03/2022	Various	08/02/2022	Market Axess	820,000	839,401	820,697	835,098		(4,303)		(4,303)			(14,401)	(14,401)	17,090	3,920
345370-DB-3	FORD MOTOR COMPANY		08/16/2022	Various	10/25/2022	Various	8,250,000	8,250,000	8,094,349	8,250,000							(155,651)	(155,651)	19,976	
345397-A7-8	FORD MOTOR CREDIT COMPANY LLC		08/02/2022	SCOTIA CAPITAL (USA) INC.	10/04/2022	Market Axess	1,630,000	1,603,268	1,584,979	1,606,751		3,483		3,483			(21,772)	(21,772)	21,209	11,749
345397-C2-7	FORD MOTOR CREDIT COMPANY LLC		03/23/2022	BARCLAYS	05/03/2022	BANK OF AMERICA/MERRILL LYNCH	7,400,000	7,399,038	7,094,750	7,399,055		17		17			(304,305)	(304,305)	37,648	
345397-C3-5	FORD MOTOR CREDIT COMPANY LLC		11/01/2022	MORGAN STANLEY	11/30/2022	Various	8,500,000	8,500,000	8,595,625	8,500,000							95,625	95,625	26,899	
34959E-AA-7	FORTINET INC		03/01/2022	JPMORGAN CHASE & CO.	09/01/2022	Jane Street Execution Services, LLC	570,000	538,086	502,352	541,936		3,850		3,850			(39,584)	(39,584)	5,558	2,660
34964C-AF-3	FORTUNE BRANDS HOME & SECURITY INC		03/22/2022	TRANSFER	11/22/2022	TRUIST BANK	10,000,000	9,990,200	8,612,900	9,990,740		540		540			(1,377,840)	(1,377,840)	266,667	
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		02/14/2022	GOLDMAN, SACHS & CO.	08/02/2022	MORGAN STANLEY	690,000	700,564	689,227	696,032		(4,531)		(4,531)			(6,805)	(6,805)	23,692	11,215
37045X-DZ-6	GENERAL MOTORS FINANCIAL CO INC		10/06/2022	JPMORGAN CHASE & CO.	11/10/2022	BANK OF AMERICA/MERRILL LYNCH	15,000,000	14,980,200	15,052,050	14,980,761		561		561			71,289	71,289	83,188	
372460-AB-1	GENUINE PARTS COMPANY		06/02/2022	Market Axess	07/05/2022	MORGAN STANLEY	910,000	862,798	863,071	864,250		1,452		1,452			(1,179)	(1,179)	7,830	6,458
37954F-AG-9	GLOBAL PART/GLP FINANCE		02/14/2022	Jane Street Execution Services, LLC	07/05/2022	Millennium Advisors	250,000	255,925	218,758	255,315		(610)		(610)			(36,557)	(36,557)	7,583	729
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE		02/14/2022	GOLDMAN, SACHS & CO.	05/03/2022	Jane Street Execution Services, LLC	480,000	503,064	439,310	502,824		(240)		(240)			(63,514)	(63,514)	9,909	5,677
382550-BN-0	GOODYEAR TIRE & RUBBER COMPANY (TH		04/28/2022	EXCHANGE	05/11/2022	STIFEL CAPITAL MARKETS	1,763,000	1,763,000	1,516,180	1,763,000							(246,820)	(246,820)	28,894	25,221
412822-AD-0	HARLEY-DAVIDSON INC		03/01/2022	Millennium Advisors	04/04/2022	Millennium Advisors	510,000	523,280	506,767	522,937		(343)		(343)			(16,171)	(16,171)	3,372	1,735
197677-AH-0	HCA INC		02/14/2022	Jane Street Execution Services, LLC	04/04/2022	Market Axess	1,000,000	1,265,600	1,180,370	1,265,570		(30)		(30)			(85,200)	(85,200)	29,375	18,958
404119-BN-8	HCA INC		08/02/2022	BARCLAYS	09/01/2022	RBC DOMINION SECURITIES	3,030,000	3,064,088	3,044,786	3,062,283		(1,805)		(1,805)			(17,496)	(17,496)	71,963	58,496
42217K-BC-9	HEALTH CARE REIT INC		04/04/2022	Jane Street Execution Services, LLC	09/01/2022	Market Axess	740,000	756,761	740,459	752,910		(3,851)		(3,851)			(12,451)	(12,451)	21,368	7,493

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
422704-AH-9	HECLA MINING COMPANY		03/02/2022	JPMORGAN CHASE & CO.	05/03/2022	JPMORGAN CHASE & CO.	250,000	263,950	252,970	263,422		(528)		(528)			(10,452)	(10,452)	4,028	957
427866-AZ-1	HERSHEY COMPANY THE		04/04/2022	Jane Street Execution Services, LLC	06/02/2022	Jane Street Execution Services, LLC	740,000	751,211	746,246	749,542		(1,669)		(1,669)			(3,296)	(3,296)	13,944	9,782
42824C-AY-5	HEWLETT PACKARD ENTERPRISE CO		02/14/2022	GOLDMAN, SACHS & CO.	06/02/2022	MORGAN STANLEY	1,000,000	1,214,570	1,074,900	1,213,005		(1,565)		(1,565)			(138,105)	(138,105)	40,746	21,343
42824C-BJ-7	HEWLETT PACKARD ENTERPRISE CO		02/14/2022	GOLDMAN, SACHS & CO.	08/02/2022	JPMORGAN CHASE & CO.	370,000	364,735	357,213	365,871		1,136		1,136			(8,659)	(8,659)	4,516	2,012
403949-AB-6	HF SINCLAIR CORP		10/21/2022	EXCHANGE	12/19/2022	Millennium Advisors	820,000	835,591	826,847	834,895		(696)		(696)			(8,048)	(8,048)	10,706	2,676
437076-CP-5	HOME DEPOT INC		03/24/2022	MORGAN STANLEY	03/28/2022	CREDIT SUISSE	8,500,000	8,455,885	8,387,205	8,455,905		20		20			(68,700)	(68,700)	1,535	
437076-CQ-3	HOME DEPOT INC		03/24/2022	MORGAN STANLEY	03/28/2022	BARCLAYS	5,000,000	4,893,150	4,858,800	4,893,161		11		11			(34,361)	(34,361)	1,007	
44107T-AW-6	HOST HOTELS & RESORTS LP		02/14/2022	GOLDMAN, SACHS & CO.	07/05/2022	BARCLAYS	270,000	283,125	267,365	281,897		(1,227)		(1,227)			(14,533)	(14,533)	5,265	506
44107T-AX-4	HOST HOTELS & RESORTS LP		02/14/2022	GOLDMAN, SACHS & CO.	07/05/2022	Jane Street Execution Services, LLC	250,000	256,480	247,703	255,050		(1,430)		(1,430)			(7,348)	(7,348)	6,243	2,449
40434L-AF-2	HP INC		02/14/2022	GOLDMAN, SACHS & CO.	08/02/2022	Millennium Advisors	710,000	675,395	644,652	678,932		3,538		3,538			(34,281)	(34,281)	6,492	1,687
40434C-AD-7	HSBC USA INC		02/14/2022	GOLDMAN, SACHS & CO.	05/03/2022	Millennium Advisors	490,000	505,200	489,652	503,814		(1,386)		(1,386)			(14,162)	(14,162)	6,288	2,525
447010-BE-1	HUNTSMAN INTERNATIONAL LLC		02/14/2022	GOLDMAN, SACHS & CO.	07/05/2022	SUSQUEHANNA FINANCIAL GROUP LLLP	490,000	521,987	463,888	520,445		(1,542)		(1,542)			(56,557)	(56,557)	15,068	6,431
448055-AP-8	HUSKY ENERGY INC.	A	09/13/2022	JPMORGAN CHASE & CO.	01/01/2022	VARIOUS		(205,830)												
448579-AE-2	HYATT HOTELS CORP		02/14/2022	GOLDMAN, SACHS & CO.	10/28/2022	ASSIGNMENT OF SECURITIES	250,000	253,598	250,000	251,830		(1,768)		(1,768)			(1,830)	(1,830)	6,633	727
448579-AF-9	HYATT HOTELS CORP		02/14/2022	GOLDMAN, SACHS & CO.	07/05/2022	Jane Street Execution Services, LLC	370,000	393,099	371,310	391,007		(2,092)		(2,092)			(19,697)	(19,697)	14,555	7,527
451102-CC-9	ICAHN ENTERPRISES LP		02/14/2022	Jane Street Execution Services, LLC	05/03/2022	MORGAN STANLEY	250,000	234,000	215,173	234,420		420		420			(19,248)	(19,248)	2,856	456
45866F-AW-4	INTERCONTINENTAL EXCHANGE INC		05/12/2022	GOLDMAN, SACHS & CO.	07/20/2022	UNION BANK OF SWITZERLAND	1,000,000	999,470	1,005,470	999,476		6		6			5,994	5,994	7,539	
459200-KM-2	INTERNATIONAL BUSINESS MACHINES CO		02/02/2022	HSBC SECURITIES, INC.	02/23/2022	Various	11,000,000	10,998,460	10,854,310	10,998,466		6		6			(144,156)	(144,156)	4,644	
459200-KV-2	INTERNATIONAL BUSINESS MACHINES CO		07/20/2022	JPMORGAN CHASE & CO.	07/27/2022	MORGAN STANLEY	9,500,000	9,367,760	9,589,015	9,367,771		11		11			221,244	221,244	2,586	
46188B-AA-0	INVITATION HOMES OPERATING PARTNER		02/14/2022	GOLDMAN, SACHS & CO.	03/01/2022	JPMORGAN CHASE & CO.	570,000	505,265	511,034	505,540		275		275			5,493	5,493	570	32
462613-AM-2	IPALCO ENTERPRISES INC		04/04/2022	Jane Street Execution Services, LLC	05/03/2022	Jane Street Execution Services, LLC	730,000	733,738	722,131	733,617		(121)		(121)			(11,486)	(11,486)	4,802	2,626
47215P-AC-0	JD.COM INC	D	02/14/2022	GOLDMAN, SACHS & CO.	03/01/2022	BNP CAPITAL MARKETS	530,000	553,198	554,910	552,952		(246)		(246)			1,958	1,958	7,074	6,104
24422E-WF-2	JOHN DEERE CAPITAL CORP		06/01/2022	GOLDMAN, SACHS & CO.	06/08/2022	BANK MONTREAL / NESBITT BURNS	10,000,000	9,997,700	10,003,133	9,997,708		8		8			5,425	5,425	3,778	
24422E-WJ-4	JOHN DEERE CAPITAL CORP		09/06/2022	TRANSFER	12/14/2022	Various	14,000,000	13,993,000	13,892,405	13,993,604		604		604			(101,199)	(101,199)	154,350	
478160-CL-6	JOHNSON & JOHNSON		05/04/2022	WELLS FARGO	09/01/2022	Jane Street Execution Services, LLC	400,000	370,404	353,244	370,859		455		455			(17,615)	(17,615)	8,727	4,193
478160-CT-9	JOHNSON & JOHNSON		05/04/2022	MORGAN STANLEY	09/01/2022	Jane Street Execution Services, LLC	600,000	422,388	388,626	423,055		667		667			(34,429)	(34,429)	7,554	2,654
46625H-MN-7	JPMORGAN CHASE & CO		02/14/2022	GOLDMAN, SACHS & CO.	05/03/2022	Millennium Advisors	480,000	503,626	482,054	502,162		(1,464)		(1,464)			(20,107)	(20,107)	5,720	1,612
46647P-DH-6	JPMORGAN CHASE & CO		07/18/2022	JPMORGAN CHASE & CO.	07/26/2022	JPMORGAN CHASE & CO.	4,000,000	4,000,000	4,076,240	4,000,000							76,240	76,240	1,637	
48203R-AP-9	JUNIPER NETWORKS INC		03/01/2022	Various	06/02/2022	TD SECURITIES	590,000	531,415	477,127	533,029		1,614		1,614			(55,902)	(55,902)	5,769	2,475
487836-BU-1	KELLOGG COMPANY		08/02/2022	Jane Street Execution Services, LLC	11/21/2022	Jane Street Execution Services, LLC	1,060,000	1,028,179	981,337	1,029,822		1,644		1,644			(48,485)	(48,485)	18,821	7,909
49271V-AH-3	KEURIG DR PEPPER INC		02/14/2022	GOLDMAN, SACHS & CO.	06/02/2022	Various	570,000	603,374	564,470	601,292		(2,082)		(2,082)			(36,822)	(36,822)	11,020	5,665
49271V-AL-4	KEURIG DR PEPPER INC		02/14/2022	GOLDMAN, SACHS & CO.	04/04/2022	Millennium Advisors	1,000,000	973,630	964,230	975,355		1,725		1,725			(11,125)	(11,125)	4,188	3,146
49271V-AR-1	KEURIG DR PEPPER INC		04/07/2022	JPMORGAN CHASE & CO.	04/20/2022	HSBC SECURITIES, INC.	15,000,000	14,865,900	14,275,050	14,865,900							(590,850)	(590,850)		
49446R-AR-0	KIMCO REALTY CORPORATION		05/03/2022	Various	07/05/2022	MORGAN STANLEY	840,000	840,827	825,359	840,269		(557)		(557)			(14,911)	(14,911)	15,228	8,123
500255-AU-8	KOHLS CORP		02/14/2022	GOLDMAN, SACHS & CO.	08/02/2022	Millennium Advisors	510,000	520,430	485,897	519,081		(1,349)		(1,349)			(33,183)	(33,183)	11,861	1,746
780641-AH-9	KONINKLIJKE KPN NV	D	05/03/2022	Various	08/02/2022	Market Axess	630,000	827,716	764,965	819,835		(7,880)		(7,880)			(54,871)	(54,871)	33,940	13,912
501797-AL-8	L BRANDS INC		05/05/2022	MORGAN STANLEY	10/20/2022	Market Axess	800,000	768,256	672,704	768,905		649		649			(96,201)	(96,201)	26,431	1,222
513075-BT-7	LAMAR MEDIA CORP		05/03/2022	WELLS FARGO	06/02/2022	MORGAN STANLEY	250,000	225,700	231,148	225,920		220		220			5,228	5,228	4,750	3,889
516806-AF-3	LAREDO PETROLEUM INC		03/02/2022	MORGAN STANLEY	06/02/2022	Market Axess	260,000	273,005	268,549	272,350		(655)		(655)			(3,801)	(3,801)	9,674	3,362
517834-AH-0	LAS VEGAS SANDS CORP		07/05/2022	CREDIT SUISSE	08/02/2022	Jane Street Execution Services, LLC	1,000,000	905,060	939,030	907,271		2,211		2,211			31,759	31,759	3,142	967

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
52532X-AD-7	LEIDOS INC		03/02/2022	TD SECURITIES	10/04/2022	Market Axess	400,000	412,364	384,848	410,163		(2,201)		(2,201)			(25,315)	(25,315)	12,929	4,390
529537-AA-0	LEXINGTON REALTY TRUST		02/14/2022	GOLDMAN, SACHS & CO.	06/02/2022	JPMORGAN CHASE & CO.	550,000	500,511	442,756	501,843		1,332		1,332			(59,088)	(59,088)	10,015	6,023
53227J-AD-6	LIFE STORAGE LP		02/14/2022	GOLDMAN, SACHS & CO.	03/01/2022	JPMORGAN CHASE & CO.	570,000	529,450	531,417	529,619		168		168			1,798	1,798	5,548	4,902
53944Y-AQ-6	LLOYDS BANKING GROUP PLC	D	02/14/2022	GOLDMAN, SACHS & CO.	05/03/2022	BARCLAYS	250,000	222,145	184,203	222,288		143		143			(38,086)	(38,086)	3,299	1,451
539830-BD-0	LOCKHEED MARTIN CORP		02/14/2022	GOLDMAN, SACHS & CO.	04/04/2022	MORGAN STANLEY	640,000	672,934	657,658	672,799		(135)		(135)			(15,142)	(15,142)	14,524	11,147
539830-BT-5	LOCKHEED MARTIN CORPORATION		07/06/2022	BARCLAYS	08/02/2022	Market Axess	970,000	923,295	960,446	923,325		30		30			37,121	37,121	5,677	2,665
539830-BX-6	LOCKHEED MARTIN CORPORATION		10/19/2022	MORGAN STANLEY	12/15/2022	U.S. BANCORP	4,500,000	4,463,100	5,152,185	4,463,162		62		62			689,023	689,023	39,188	
539830-BY-4	LOCKHEED MARTIN CORPORATION		10/19/2022	MORGAN STANLEY	12/15/2022	U.S. BANCORP	1,000,000	991,390	1,172,710	991,398		8		8			181,312	181,312	9,014	
548661-EF-0	LOWES COMPANIES INC		03/22/2022	BANK OF AMERICA/MERRILL LYNCH	03/30/2022	Various	24,000,000	23,982,000	24,615,120	23,982,002		2		2			633,118	633,118	9,642	
548661-EG-8	LOWES COMPANIES INC		03/22/2022	BANK OF AMERICA/MERRILL LYNCH	05/10/2022	MORGAN STANLEY	6,000,000	5,995,560	5,852,400	5,995,669		109		109			(143,269)	(143,269)	26,800	
548661-EH-6	LOWES COMPANIES INC		03/22/2022	BANK OF AMERICA/MERRILL LYNCH	05/03/2022	Various	22,000,000	21,996,260	20,917,864	21,996,288		28		28			(1,078,424)	(1,078,424)	74,708	
548661-EJ-2	LOWES COMPANIES INC		03/22/2022	BANK OF AMERICA/MERRILL LYNCH	04/19/2022	RBC DOMINION SECURITIES	19,000,000	18,987,080	18,565,460	18,987,090		10		10			(421,630)	(421,630)	36,951	
548661-EM-5	LOWES COMPANIES INC		09/06/2022	TRANSFER	12/15/2022	GOLDMAN, SACHS & CO.	5,000,000	4,982,150	5,193,700	4,982,213		63		63			211,487	211,487	78,906	
552081-AK-7	LYONDELLBASELL IND NV		05/03/2022	Various	08/02/2022	Jane Street Execution Services, LLC	880,000	928,309	899,466	918,957		(9,351)		(9,351)			(19,492)	(19,492)	32,283	12,329
55616X-AG-2	MACYS RETAIL HLDGS INC		02/14/2022	Jane Street Execution Services, LLC	03/02/2022	Market Axess	620,000	540,392	546,487	540,495		103		103			5,992	5,992	4,325	2,736
55616X-AJ-6	MACYS RETAIL HLDGS INC		02/14/2022	Jane Street Execution Services, LLC	08/02/2022	Market Axess	250,000	203,275	158,720	203,816		541		541			(45,096)	(45,096)	5,047	30
571903-AY-9	MARRIOTT INTERNATIONAL INC		02/14/2022	GOLDMAN, SACHS & CO.	07/05/2022	Market Axess	450,000	468,689	430,718	467,608		(1,081)		(1,081)			(36,890)	(36,890)	13,100	6,050
571903-BA-0	MARRIOTT INTERNATIONAL INC		02/14/2022	GOLDMAN, SACHS & CO.	07/05/2022	RAYMOND JAMES & ASSOCIATES, INC.	250,000	257,838	251,633	256,152		(1,685)		(1,685)			(4,520)	(4,520)	6,225	2,161
576485-AE-6	MATADOR RESOURCES CO		02/14/2022	Jane Street Execution Services, LLC	10/04/2022	BARCLAYS	260,000	261,976	256,334	261,512		(464)		(464)			(5,178)	(5,178)	16,166	6,407
579780-AR-8	MCCORMICK & COMPANY INCORPORATED		02/14/2022	GOLDMAN, SACHS & CO.	07/05/2022	SUSQUEHANNA FINANCIAL GROUP LLLP	640,000	602,259	571,898	605,801		3,542		3,542			(33,903)	(33,903)	2,272	16
58013M-ER-1	MCDONALDS CORP		06/02/2022	Various	12/05/2022	Market Axess	1,540,000	1,455,717	1,253,806	1,457,101		1,383		1,383			(203,294)	(203,294)	51,620	12,476
58013M-FH-2	MCDONALDS CORPORATION		02/14/2022	GOLDMAN, SACHS & CO.	12/05/2022	Millennium Advisors	630,000	698,544	580,532	697,269		(1,275)		(1,275)			(116,737)	(116,737)	35,511	12,849
581557-BE-4	MCKESSON CORP		02/14/2022	GOLDMAN, SACHS & CO.	12/05/2022	JPMORGAN CHASE & CO.	370,000	382,007	364,321	377,404		(4,603)		(4,603)			(13,083)	(13,083)	17,244	5,891
582839-AH-9	MEAD JOHNSON NUTRITION CO		08/02/2022	Jane Street Execution Services, LLC	12/05/2022	Various	940,000	951,919	921,373	951,125		(795)		(795)			(29,752)	(29,752)	17,493	8,509
588056-AW-1	MERCER INTERNATIONAL INC.	C	05/03/2022	Jane Street Execution Services, LLC	07/05/2022	Market Axess	350,000	350,970	335,958	350,733		(236)		(236)			(14,775)	(14,775)	9,197	5,882
59151K-AJ-7	METHANEX CORP	A	02/14/2022	Jane Street Execution Services, LLC	06/02/2022	Market Axess	370,000	350,316	294,291	350,440		124		124			(56,149)	(56,149)	10,743	4,355
552953-CE-9	MGM RESORTS INTERNATIONAL		05/05/2022	Market Axess	08/02/2022	Market Axess	400,000	401,448	396,252	401,346		(102)		(102)			(5,094)	(5,094)	14,631	9,200
552953-CG-4	MGM RESORTS INTERNATIONAL		02/14/2022	Jane Street Execution Services, LLC	04/04/2022	Market Axess	730,000	756,937	754,944	755,308		(1,629)		(1,629)			(363)	(363)	21,216	14,372
595112-BN-2	MICRON TECHNOLOGY INC		02/16/2022	MORGAN STANLEY	03/01/2022	MORGAN STANLEY	560,000	625,470	627,021	625,120		(350)		(350)			1,901	1,901	2,237	994
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC	D	02/14/2022	GOLDMAN, SACHS & CO.	05/03/2022	Market Axess	280,000	293,782	276,842	293,068		(714)		(714)			(16,226)	(16,226)	7,306	4,941
606822-CK-8	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/11/2022	MUFG SECURITIES AMERICAS INC	07/27/2022	RBC DOMINION SECURITIES	8,000,000	8,000,000	8,206,798	8,000,000							206,798	206,798	9,505	
60871R-AG-5	MOLSON COORS BREWING CO		08/02/2022	BARCLAYS	09/01/2022	SUSQUEHANNA FINANCIAL GROUP LLLP	1,060,000	1,008,887	989,648	1,009,952		1,065		1,065			(20,304)	(20,304)	4,505	1,678
609207-BB-0	MONDELEZ INTERNATIONAL INC		03/03/2022	DEUTSCHE BANK AG	04/13/2022	Various	15,250,000	15,137,913	14,147,292	15,138,695		783		783			(991,404)	(991,404)	37,093	
615369-AY-1	MOODYS CORPORATION		02/22/2022	JPMORGAN CHASE & CO.	03/01/2022	BARCLAYS	3,000,000	2,948,460	3,027,300	2,948,481		21		21			78,819	78,819	2,500	
617446-8C-6	MORGAN STANLEY		02/14/2022	GOLDMAN, SACHS & CO.	05/03/2022	Market Axess	480,000	502,690	480,163	501,296		(1,394)		(1,394)			(21,133)	(21,133)	5,440	1,227
61945C-AG-8	MOSAIC CO		02/14/2022	GOLDMAN, SACHS & CO.	07/05/2022	BNP CAPITAL MARKETS	530,000	558,281	523,147	556,505		(1,775)		(1,775)			(33,358)	(33,358)	13,833	5,426
55336V-AE-0	MPLX LP		02/14/2022	GOLDMAN, SACHS & CO.	09/01/2022	Market Axess	680,000	699,693	681,877	692,029		(7,663)		(7,663)			(10,153)	(10,153)	19,635	2,635
626717-AG-7	MURPHY OIL CORP		02/14/2022	Jane Street Execution Services, LLC	07/05/2022	Market Axess	310,000	288,889	231,812	289,070		181		181			(57,258)	(57,258)	11,780	4,117
631103-AM-0	NASDAQ INC		03/02/2022	JPMORGAN CHASE & CO.	05/17/2022	BANK OF AMERICA/MERRILL LYNCH	6,000,000	5,963,460	4,938,000	5,963,588		128		128			(1,025,588)	(1,025,588)	47,400	

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
637432-NW-1	NATIONAL RURAL UTILITIES COOPERATI		02/14/2022	GOLDMAN, SACHS & CO.	08/02/2022	Jane Street Execution Services, LLC	250,000	220,125	198,990	221,481		1,356		1,356			(22,491)	(22,491)	2,991	1,416
63743H-FB-3	NATIONAL RURAL UTILITIES COOPERATI		01/31/2022	MIZUHO SECURITIES USA INC.	03/25/2022	THE ALLSTATE CORPORATION	4,000,000	4,000,000	3,995,992	4,000,000							(4,008)	(4,008)	2,300	
78442F-AZ-1	NAVIENT CORP		02/14/2022	Jane Street Execution Services, LLC	11/02/2022	Market Axess	250,000	218,025	175,470	219,352		1,327		1,327			(43,882)	(43,882)	10,664	586
641423-CE-6	NEVADA POWER COMPANY		05/03/2022	Market Axess	06/02/2022	Millennium Advisors	250,000	192,908	195,763	192,993		86		86			2,769	2,769	2,713	2,040
651229-AY-2	NEWELL RUBBERMAID INC		05/03/2022	Market Axess	06/02/2022	Jane Street Execution Services, LLC	940,000	884,192	845,746	884,282		89		89			(38,535)	(38,535)	9,759	5,105
651587-AG-2	NEWMARKET CORP		10/04/2022	Jane Street Execution Services, LLC	11/21/2022	Jane Street Execution Services, LLC	1,150,000	898,150	899,254	901,180		3,030		3,030			(1,926)	(1,926)	5,606	1,553
651639-AY-2	NEWMONT CORPORATION		02/14/2022	GOLDMAN, SACHS & CO.	06/02/2022	Market Axess	590,000	550,500	507,117	551,726		1,226		1,226			(44,609)	(44,609)	9,034	4,978
65473P-AK-1	NISOURCE INC		07/05/2022	Jane Street Execution Services, LLC	09/01/2022	Market Axess	1,080,000	974,862	980,208	980,058		5,196		5,196			150	150	5,729	4,047
65535H-BB-4	NOMURA HOLDINGS INC	D	01/04/2022	TRANSFER	03/11/2022	HSBC SECURITIES, INC.	5,000,000	5,000,000	4,717,700	5,000,000							(282,300)	(282,300)	24,089	
655844-CP-1	NORFOLK SOUTHERN CORPORATION		06/02/2022	BANK OF AMERICA/MERRILL LYNCH	12/15/2022	MORGAN STANLEY	500,000	499,925	472,830	499,926		1		1			(27,096)	(27,096)	11,754	
664397-AK-2	NORTHEAST UTILITIES		02/14/2022	GOLDMAN, SACHS & CO.	04/04/2022	Market Axess	390,000	393,920	391,166	393,474		(445)		(445)			(2,308)	(2,308)	4,702	3,185
666807-BM-3	NORTHROP GRUMMAN CORP		05/03/2022	JPMORGAN CHASE & CO.	08/02/2022	Market Axess	1,750,000	1,719,340	1,723,908	1,722,025		2,685		2,685			1,882	1,882	28,344	15,667
666807-BN-1	NORTHROP GRUMMAN CORP		03/01/2022	MORGAN STANLEY	04/04/2022	MITSUBISHI UFJ SECURITIES (USA)	1,470,000	1,522,832	1,473,543	1,522,065		(767)		(767)			(48,522)	(48,522)	10,749	6,370
629377-CE-0	NRG ENERGY INC		10/04/2022	Various	12/05/2022	Various	2,690,000	2,622,749	2,542,878	2,624,937		2,188		2,188			(82,059)	(82,059)	67,384	45,056
670346-AR-6	NUCOR CORPORATION		02/14/2022	GOLDMAN, SACHS & CO.	07/05/2022	SUSQUEHANNA FINANCIAL GROUP LLLP	250,000	246,648	236,880	247,032		385		385			(10,152)	(10,152)	3,000	1,042
670346-AU-9	NUCOR CORPORATION		04/04/2022	MORGAN STANLEY	06/02/2022	STIFEL CAPITAL MARKETS	580,000	485,843	417,443	486,072		229		229			(68,628)	(68,628)	8,207	5,327
670346-AV-7	NUCOR CORPORATION		03/02/2022	WELLS FARGO	05/04/2022	JPMORGAN CHASE & CO.	4,000,000	3,986,920	3,579,920	3,987,090		170		170			(407,170)	(407,170)	19,097	
670346-AW-5	NUCOR CORPORATION		03/02/2022	JPMORGAN CHASE & CO.	04/07/2022	GOLDMAN, SACHS & CO.	5,000,000	4,953,250	4,799,400	4,953,319		69		69			(153,919)	(153,919)	16,042	
62947Q-BA-5	NXP BV	D	08/02/2022	Jane Street Execution Services, LLC	09/01/2022	Millennium Advisors	1,900,000	1,926,467	1,904,617	1,925,024		(1,443)		(1,443)			(20,407)	(20,407)	47,599	39,366
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATION		02/14/2022	Jane Street Execution Services, LLC	04/04/2022	Jane Street Execution Services, LLC	1,000,000	896,200	933,510	896,476		276		276			37,034	37,034	23,450	17,617
674599-CY-9	OCCIDENTAL PETROLEUM CORPORATION		02/14/2022	Jane Street Execution Services, LLC	05/03/2022	MORGAN STANLEY	570,000	514,539	476,093	514,748		209		209			(38,655)	(38,655)	5,573	70
674599-DY-8	OCCIDENTAL PETROLEUM CORPORATION		03/29/2022	TRANSFER	11/21/2022	ASSIGNMENT OF SECURITIES	5,000,000	5,587,500	5,326,500	5,479,471		(108,029)		(108,029)			(479,471)	(479,471)	666,500	84,444
674599-EB-7	OCCIDENTAL PETROLEUM CORPORATION		07/05/2022	Market Axess	08/02/2022	FLOW TRADERS BV	1,380,000	1,385,686	1,424,850	1,385,563		(123)		(123)			39,287	39,287	34,457	28,376
681936-BB-5	OMEGA HEALTHCARE INVESTORS INC		07/05/2022	Market Axess	12/05/2022	Jane Street Execution Services, LLC	860,000	866,665	845,518	865,108		(1,557)		(1,557)			(19,591)	(19,591)	29,090	11,352
682691-AA-8	ONEMAIN FINANCE CORP		02/14/2022	Jane Street Execution Services, LLC	12/05/2022	MORGAN STANLEY	410,000	374,002	314,712	376,751		2,749		2,749			(62,039)	(62,039)	20,136	6,879
67103H-AL-1	OREILLY AUTOMOTIVE INC		06/06/2022	TRANSFER	11/07/2022	BANK OF AMERICA/MERRILL LYNCH	15,000,000	14,952,600	13,880,850	14,954,104		1,504		1,504			(1,073,254)	(1,073,254)	282,000	
694308-HC-4	PACIFIC GAS & ELECTRIC		02/14/2022	GOLDMAN, SACHS & CO.	07/05/2022	Millennium Advisors	960,000	966,518	946,829	964,625		(1,894)		(1,894)			(17,796)	(17,796)	17,507	5,287
694308-HG-5	PACIFIC GAS AND ELECTRIC CO		02/14/2022	GOLDMAN, SACHS & CO.	07/05/2022	MORGAN STANLEY	250,000	254,258	244,730	253,440		(817)		(817)			(8,710)	(8,710)	3,698	26
694308-HH-3	PACIFIC GAS AND ELECTRIC CO		02/14/2022	GOLDMAN, SACHS & CO.	06/02/2022	Market Axess	480,000	458,549	386,035	458,714		165		165			(72,679)	(72,679)	7,030	63
694308-HE-0	PACIFIC GAS AND ELECTRIC COMPANY		02/14/2022	GOLDMAN, SACHS & CO.	07/05/2022	Jane Street Execution Services, LLC	1,000,000	1,016,410	988,790	1,012,802		(3,608)		(3,608)			(24,012)	(24,012)	24,811	9,732
695114-CZ-9	PACIFICORP		11/29/2022	WELLS FARGO	12/15/2022	MORGAN STANLEY	3,000,000	2,991,000	3,194,520	2,991,006		6		6			203,514	203,514	8,025	
701094-AR-5	PARKER HANNIFIN CORPORATION		06/06/2022	HSBC SECURITIES, INC.	06/14/2022	RBC DOMINION SECURITIES	15,000,000	14,968,200	14,585,350	14,968,215		15		15			(382,865)	(382,865)	1,771	
70450Y-AM-5	PAYPAL HOLDINGS INC		05/16/2022	MORGAN STANLEY	07/20/2022	BANK OF AMERICA/MERRILL LYNCH	500,000	498,385	509,140	498,389		4		4			10,751	10,751	4,138	
69318U-AB-1	PBF LOGISTICS LP		05/03/2022	WELLS FARGO	06/02/2022	UNION BANK OF SWITZERLAND	320,000	318,896	318,112	318,986		90		90			(874)	(874)	12,283	10,389
712700-EB-8	PEOPLES UNITED BANK		08/02/2022	JPMORGAN CHASE & CO.	12/19/2022	Jane Street Execution Services, LLC	710,000	707,039	699,719	707,599		560		560			(7,880)	(7,880)	12,307	1,499

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
713448-CG-1	PEPSICO INC		02/14/2022	GOLDMAN, SACHS & CO.	03/01/2022	Market Axess	440,000	446,956	446,613	446,644		(313)		(313)			(30)	(30)	6,117	5,546
714295-AA-0	PERRIGO CO		07/05/2022	Market Axess	11/21/2022	Market Axess	1,120,000	828,094	739,894	830,107		2,012		2,012			(90,212)	(90,212)	24,086	3,354
718172-AM-1	PHILIP MORRIS INTERNATIONAL INC ABS		02/14/2022	GOLDMAN, SACHS & CO.	08/02/2022	MORGAN STANLEY	1,000,000	1,045,640	856,700	1,044,925		(715)		(715)			(188,225)	(188,225)	31,476	11,059
723787-AT-4	PIONEER NATURAL RESOURCES COMPANY		02/14/2022	GOLDMAN, SACHS & CO.	03/01/2022	Millennium Advisors	610,000	578,182	582,660	578,549		367		367			4,111	4,111	915	591
69353R-EF-1	PNC BANK NA		02/14/2022	GOLDMAN, SACHS & CO.	03/01/2022	Market Axess	250,000	258,170	258,740	258,031		(139)		(139)			709	709	2,819	2,429
693475-BJ-3	PNC FINANCIAL SERVICES GROUP INC		10/25/2022	PNC CAPITAL MARKETS LLC	11/30/2022	BARCLAYS	14,000,000	14,000,000	14,578,340	14,000,000							578,340	578,340	79,823	
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC (		08/02/2022	MORGAN STANLEY	11/21/2022	SUSQUEHANNA FINANCIAL GROUP LLLP	670,000	578,083	538,774	580,437		2,355		2,355			(41,664)	(41,664)	9,017	4,337
743315-AY-9	PROGRESSIVE CORPORATION (THE)		03/02/2022	GOLDMAN, SACHS & CO.	06/09/2022	GOLDMAN, SACHS & CO.	1,000,000	999,620	945,980	999,639		19		19			(53,659)	(53,659)	6,528	
743315-BA-0	PROGRESSIVE CORPORATION (THE)		03/02/2022	GOLDMAN, SACHS & CO.	03/28/2022	GOLDMAN, SACHS & CO.	2,000,000	1,994,940	1,960,140	1,994,945		5		5			(34,805)	(34,805)	4,317	
74348T-AW-2	PROSPECT CAPITAL CORP		08/02/2022	Jane Street Execution Services, LLC	10/04/2022	Market Axess	790,000	620,916	591,173	624,567		3,651		3,651			(33,394)	(33,394)	12,897	8,221
74456Q-CJ-3	PUBLIC SERVICE ELECTRIC AND GAS CO		03/09/2022	BANK OF AMERICA/MERRILL LYNCH	03/28/2022	MORGAN STANLEY	5,000,000	4,990,600	4,853,500	4,990,643		43		43			(137,143)	(137,143)	8,181	
744573-AN-6	PUBLIC SERVICE ENTERPRISE GROUP IN		02/14/2022	GOLDMAN, SACHS & CO.	08/02/2022	Market Axess	1,000,000	1,014,760	983,210	1,011,865		(2,895)		(2,895)			(28,655)	(28,655)	18,288	4,872
744573-AP-1	PUBLIC SERVICE ENTERPRISE GROUP IN		02/14/2022	GOLDMAN, SACHS & CO.	12/05/2022	Jane Street Execution Services, LLC	560,000	529,155	502,370	536,059		6,904		6,904			(33,688)	(33,688)	3,634	12
74460W-AD-9	PUBLIC STORAGE		02/14/2022	GOLDMAN, SACHS & CO.	06/02/2022	FIFTH THIRD SECURITIES, INC.	580,000	551,887	513,225	553,163		1,276		1,276			(39,938)	(39,938)	6,408	3,130
75513E-CG-4	RAYTHEON TECHNOLOGIES CORPORATION		02/14/2022	GOLDMAN, SACHS & CO.	04/04/2022	MITSUBISHI UFJ SECURITIES (USA)	1,000,000	1,022,730	1,009,070	1,021,244		(1,486)		(1,486)			(12,174)	(12,174)	17,867	13,422
756109-BD-5	REALTY INCOME CORPORATION		02/14/2022	GOLDMAN, SACHS & CO.	11/02/2022	Jane Street Execution Services, LLC	530,000	553,797	525,781	545,264		8,533		8,533			(19,483)	(19,483)	18,150	677
75886F-AE-7	REGENERON PHARMACEUTICALS INC.		04/04/2022	BNP CAPITAL MARKETS	12/05/2022	Jane Street Execution Services, LLC	340,000	295,055	269,508	298,152		3,097		3,097			(28,645)	(28,645)	4,330	347
75886F-AF-4	REGENERON PHARMACEUTICALS INC.		04/04/2022	MORGAN STANLEY	12/05/2022	U.S. BANCORP	470,000	381,899	310,308	383,054		1,156		1,156			(72,746)	(72,746)	9,578	768
76131V-AA-1	RETAIL PROPERTIES OF AMERICA INC		02/14/2022	GOLDMAN, SACHS & CO.	10/04/2022	MORGAN STANLEY	490,000	503,357	468,033	500,689		(2,668)		(2,668)			(32,656)	(32,656)	20,743	8,221
775109-AY-7	ROGERS COMMUNICATIONS INC	A	04/04/2022	Various	08/02/2022	TD SECURITIES	1,640,000	1,671,971	1,646,199	1,664,224		(7,747)		(7,747)			(18,025)	(18,025)	35,889	11,481
78009P-EH-0	ROYAL BANK OF SCOTLAND GROUP PLC	D	02/14/2022	GOLDMAN, SACHS & CO.	03/01/2022	MORGAN STANLEY	250,000	276,233	276,475	276,073		(159)		(159)			402	402	1,269	670
797440-BR-4	SAN DIEGO GAS & ELECTRIC CO		03/01/2022	Various	05/03/2022	Market Axess	1,590,000	1,626,880	1,602,116	1,622,056		(4,824)		(4,824)			(19,940)	(19,940)	28,176	16,618
797440-CC-6	SAN DIEGO GAS & ELECTRIC CO		03/07/2022	RBC DOMINION SECURITIES	03/28/2022	GOLDMAN, SACHS & CO.	2,000,000	1,988,860	1,963,660	1,988,871		11		11			(25,211)	(25,211)	3,906	
80007R-AN-5	SANDS CHINA LTD	D	08/10/2022	TRANSFER	12/13/2022	Various	3,000,000	2,994,441	2,529,400	2,994,825		385		385			(465,425)	(465,425)	59,794	29,133
80007R-AQ-8	SANDS CHINA LTD	D	08/10/2022	TRANSFER	11/16/2022	BARCLAYS	2,000,000	1,995,486	1,530,420	1,995,656		169		169			(465,236)	(465,236)	44,028	24,067
810186-AW-6	SCOTTS MIRACLE-GRO CO/THE		01/26/2022	EXCHANGE	03/22/2022	Various	5,000,000	5,000,000	4,384,375	5,000,000							(615,625)	(615,625)	133,984	99,045
81180W-AT-8	SEAGATE HDD CAYMAN		08/02/2022	Market Axess	09/01/2022	FLOW TRADERS BV	990,000	992,594	968,121	992,453		(141)		(141)			(24,332)	(24,332)	24,802	20,512
81180W-BD-2	SEAGATE HDD CAYMAN		02/14/2022	Jane Street Execution Services, LLC	04/04/2022	Market Axess	880,000	844,712	835,454	845,160		448		448			(9,705)	(9,705)	8,168	3,126
817565-CF-9	SERVICE CORPORATION INTERNATIONAL		05/03/2022	Various	09/01/2022	Various	2,679,000	2,522,481	2,208,036	2,527,952		5,471		5,471			(319,916)	(319,916)	67,626	30,026
827048-AU-3	SILGAN HOLDINGS INC		02/14/2022	Jane Street Execution Services, LLC	03/02/2022	JPMORGAN CHASE & CO.	290,000	290,609	290,792	290,231		(378)		(378)			561	561	6,467	5,778
78454L-AL-4	SM ENERGY CO		02/14/2022	Jane Street Execution Services, LLC	03/02/2022	Jane Street Execution Services, LLC	300,000	296,850	300,669	296,893		43		43			3,776	3,776	4,359	3,516
78454L-AN-0	SM ENERGY CO		03/02/2022	Market Axess	05/03/2022	Market Axess	290,000	296,107	287,935	295,723		(384)		(384)			(7,788)	(7,788)	12,506	9,189
835495-AM-4	SONOCO PRODUCTS COMPANY		09/01/2022	SUSQUEHANNA FINANCIAL GROUP LLLP	11/21/2022	Jane Street Execution Services, LLC	1,020,000	960,208	939,910	965,292		5,085		5,085			(25,383)	(25,383)	5,712	1,785
84265V-AH-8	SOUTHERN COPPER CORP	C	02/14/2022	GOLDMAN, SACHS & CO.	07/05/2022	SANTANDER INVESTMENT SECURITIES INC	520,000	540,712	515,793	538,255		(2,457)		(2,457)			(22,461)	(22,461)	14,217	6,325
843646-AH-3	SOUTHERN POWER CO		02/14/2022	GOLDMAN, SACHS & CO.	12/05/2022	Jane Street Execution Services, LLC	1,000,000	1,130,950	926,910	1,127,373		(3,577)		(3,577)			(200,463)	(200,463)	63,231	21,601
852060-AD-4	SPRINT CAPITAL CORP		02/14/2022	Jane Street Execution Services, LLC	04/04/2022	Market Axess	250,000	290,650	289,245	289,922		(728)		(728)			(677)	(677)	6,732	4,345
85207U-AF-2	SPRINT CORP		09/01/2022	Market Axess	10/04/2022	Various	3,190,000	3,322,158	3,277,694	3,307,944		(14,214)		(14,214)			(30,249)	(30,249)	117,611	86,448
86562M-CM-0	SUMITOMO MITSUI FINANCIAL GROUP IN	D	01/05/2022	TRANSFER	03/02/2022	GOLDMAN, SACHS & CO.	5,000,000	5,000,000	4,876,400	5,000,000							(123,600)	(123,600)	15,097	

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
86765L-AQ-0	SUNOCO LP		02/14/2022	Jane Street Execution Services, LLC	04/04/2022	Market Axess	280,000	287,112	285,790	286,825		(287)		(287)			(1,035)	(1,035)	7,980	5,647
87612G-AB-7	TARGA RESOURCES CORP		03/23/2022	TRANSFER	11/30/2022	BANK OF AMERICA/MERRILL LYNCH	15,000,000	14,899,950	12,146,400	14,900,919		969		969			(2,754,519)	(2,754,519)	486,750	
87612B-BJ-0	TARGA RESOURCES PARTNERS LP		02/14/2022	Jane Street Execution Services, LLC	03/02/2022	U.S. BANCORP	350,000	362,075	361,095	361,528		(547)		(547)			(433)	(433)	7,939	6,911
87612B-BU-5	TARGA RESOURCES PARTNERS LP		02/04/2022	EXCHANGE	03/02/2022	GOLDMAN, SACHS & CO.	3,993,000	3,993,000	3,953,070	3,993,000							(39,930)	(39,930)	21,740	8,430
878744-AB-7	TECK RESOURCES LIMITED	A	02/14/2022	GOLDMAN, SACHS & CO.	07/05/2022	Market Axess	470,000	512,526	427,564	511,985		(541)		(541)			(84,421)	(84,421)	20,774	11,202
87901J-AJ-4	TEGNA INC		02/14/2022	Jane Street Execution Services, LLC	04/04/2022	Market Axess	510,000	500,412	505,777	500,600		188		188			5,177	5,177	13,170	9,894
87927V-AV-0	TELECOM ITALIA CAPITAL	D	02/14/2022	Jane Street Execution Services, LLC	03/02/2022	WELLS FARGO	970,000	1,034,990	1,003,659	1,034,882		(108)		(108)			(31,223)	(31,223)	18,723	14,979
87927V-AF-5	TELECOM ITALIA CAPITAL SA	D	02/14/2022	Jane Street Execution Services, LLC	03/02/2022	MORGAN STANLEY	250,000	253,250	243,800	253,241		(9)		(9)			(9,441)	(9,441)	4,826	4,029
879360-AB-1	TELEDYNE TECHNOLOGIES INCORPORATED		04/04/2022	WELLS FARGO	08/02/2022	BARCLAYS	780,000	747,037	738,847	752,349		5,312		5,312			(13,502)	(13,502)	2,532	103
87938W-AW-3	TELEFONICA EMISIONES SAU	D	07/05/2022	Various	08/02/2022	Jane Street Execution Services, LLC	1,100,000	1,063,689	948,024	1,063,484		(205)		(205)			(115,460)	(115,460)	36,332	22,514
87971M-BD-4	TELUS CORPORATION	A	02/14/2022	GOLDMAN, SACHS & CO.	12/05/2022	Millennium Advisors	520,000	523,931	482,955	523,329		(602)		(602)			(40,374)	(40,374)	11,769	
87971M-BW-2	TELUS CORPORATION	A	05/03/2022	TD SECURITIES	12/05/2022	Market Axess	340,000	310,121	297,833	311,533		1,413		1,413			(13,700)	(13,700)	8,959	2,087
88033G-AV-2	TENET HEALTHCARE CORPORATION		08/02/2022	Market Axess	09/01/2022	Market Axess	1,850,000	1,822,121	1,717,152	1,822,311		190		190			(105,159)	(105,159)	39,216	27,911
87264A-AV-7	T-MOBILE USA INC		09/01/2022	BARCLAYS	12/19/2022	SUSQUEHANNA FINANCIAL GROUP LLLP	2,710,000	2,647,806	2,658,537	2,650,739		2,934		2,934			7,798	7,798	50,060	12,515
87264A-BN-4	T-MOBILE USA INC		02/14/2022	GOLDMAN, SACHS & CO.	05/04/2022	BARCLAYS	810,000	698,941	606,982	699,391		450		450			(92,409)	(92,409)	6,014	74
87264A-BY-0	T-MOBILE USA INC		02/14/2022	GOLDMAN, SACHS & CO.	05/04/2022	Jane Street Execution Services, LLC	990,000	863,993	745,064	864,278		285		285			(119,214)	(119,214)	16,929	9,009
87264A-CV-5	T-MOBILE USA INC		09/12/2022	BARCLAYS	10/28/2022	BANK OF AMERICA/MERRILL LYNCH	3,000,000	2,995,230	2,877,540	2,995,275		45		45			(117,735)	(117,735)	19,933	
892356-AA-4	TRACTOR SUPPLY COMPANY		02/14/2022	GOLDMAN, SACHS & CO.	06/02/2022	FIRST TENNESSEE BANK	570,000	507,044	459,118	508,967		1,924		1,924			(49,850)	(49,850)	5,957	2,909
89346D-AH-0	TRANSALTA CORPORATION	A	11/14/2022	RBC DOMINION SECURITIES	11/16/2022	RBC DOMINION SECURITIES	1,000,000	1,000,000	1,023,750	1,000,000							23,750	23,750	215	
89788M-AC-6	TRUIST FINANCIAL CORP		02/14/2022	GOLDMAN, SACHS & CO.	12/05/2022	Market Axess	250,000	231,985	212,043	234,497		2,512		2,512			(22,455)	(22,455)	2,375	102
89788M-AK-8	TRUIST FINANCIAL CORP		10/26/2022	TRUIST BANK	11/30/2022	RBC DOMINION SECURITIES	19,400,000	19,400,000	20,226,634	19,400,000							826,634	826,634	112,187	
872898-AC-5	TSMC ARIZONA CORP	C	02/14/2022	GOLDMAN, SACHS & CO.	07/05/2022	HSBC SECURITIES, INC.	260,000	251,714	226,845	252,006		292		292			(25,161)	(25,161)	4,550	2,004
898813-AP-5	TUCSON ELECTRIC POWER CO		02/14/2022	GOLDMAN, SACHS & CO.	10/04/2022	Market Axess	560,000	570,108	538,311	568,073		(2,035)		(2,035)			(29,762)	(29,762)	18,076	7,164
902494-BJ-1	TYSON FOODS INC		02/14/2022	GOLDMAN, SACHS & CO.	08/02/2022	CREDIT SUISSE	660,000	695,211	663,920	691,329		(3,882)		(3,882)			(27,409)	(27,409)	24,420	12,100
906548-CU-4	UNION ELECTRIC CO		03/21/2022	JPMORGAN CHASE & CO.	03/28/2022	MORGAN STANLEY	2,000,000	1,995,080	2,008,380	1,995,080							13,300	13,300		
912909-AU-2	UNITED STATES STEEL CORP		03/02/2022	Market Axess	06/02/2022	Market Axess	290,000	301,780	288,657	301,098		(682)		(682)			(12,441)	(12,441)	5,261	166
91324P-DZ-2	UNITEDHEALTH GROUP INC		02/14/2022	GOLDMAN, SACHS & CO.	07/05/2022	MORGAN STANLEY	250,000	225,680	189,060	225,882		202		202			(36,822)	(36,822)	4,672	1,833
91324P-EH-1	UNITEDHEALTH GROUP INC		05/17/2022	BANK OF AMERICA/MERRILL LYNCH	05/19/2022	JPMORGAN CHASE & CO.	1,000,000	996,390	1,004,360	996,394		4		4			7,966	7,966	333	
91324P-EM-0	UNITEDHEALTH GROUP INC		10/25/2022	BANK OF AMERICA/MERRILL LYNCH	11/10/2022	BANK OF AMERICA/MERRILL LYNCH	10,000,000	9,995,600	10,051,400	9,995,702		102		102			55,698	55,698	23,611	
91324P-EN-8	UNITEDHEALTH GROUP INC		10/25/2022	BANK OF AMERICA/MERRILL LYNCH	12/14/2022	BARCLAYS	15,000,000	14,998,650	15,266,250	14,998,707		57		57			267,543	267,543	103,000	
91324P-ES-7	UNITEDHEALTH GROUP INC		10/25/2022	BANK OF AMERICA/MERRILL LYNCH	12/15/2022	Various	15,000,000	14,886,150	16,279,350	14,886,258		108		108			1,393,092	1,393,092	69,358	
91324P-ET-5	UNITEDHEALTH GROUP INC		10/25/2022	BANK OF AMERICA/MERRILL LYNCH	12/15/2022	Various	15,000,000	14,823,000	16,812,300	14,823,085		85		85			1,989,215	1,989,215	74,785	
91159H-JA-9	US BANCORP		02/14/2022	GOLDMAN, SACHS & CO.	10/24/2022	RBC DOMINION SECURITIES	250,000	223,280	182,973	225,252		1,972		1,972			(42,280)	(42,280)	2,616	229
91159H-JJ-0	US BANCORP		10/18/2022	U.S. BANCORP	11/30/2022	BARCLAYS	5,000,000	5,000,000	5,167,550	5,000,000							167,550	167,550	33,313	
90331H-MS-9	US BANK NA/CINCINNATI OH		08/02/2022	MORGAN STANLEY	10/04/2022	MITSUBISHI UFJ SECURITIES (USA)	860,000	846,894	826,107	847,773		879		879			(21,665)	(21,665)	4,615	468
91911T-AQ-6	VALE OVERSEAS LTD	D	10/04/2022	Various	11/02/2022	Various	1,590,000	1,434,593	1,337,325	1,436,720		2,127		2,127			(99,395)	(99,395)	28,863	11,190
92277G-AD-9	VENTAS REALTY LP		03/01/2022	Jane Street Execution Services, LLC	05/03/2022	Market Axess	570,000	588,377	570,747	586,948		(1,429)		(1,429)			(16,202)	(16,202)	10,925	7,244
92343V-GC-2	VERIZON COMMUNICATIONS INC		03/07/2022	WELLS FARGO	04/04/2022	U.S. BANCORP	1,000,000	941,910	946,300	941,957		47		47			4,343	4,343	19,939	17,164
925650-AA-1	VICI PROPERTIES LP		06/02/2022	CREDIT SUISSE	07/05/2022	Jane Street Execution Services, LLC	890,000	887,659	873,571	887,724		65		65			(14,153)	(14,153)	7,355	4,002
925650-AC-7	VICI PROPERTIES LP		04/20/2022	Various	12/15/2022	Various	20,000,000	19,954,200	19,833,351	19,954,982		782		782			(121,631)	(121,631)	158,125	

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
925650-AD-5	VICI PROPERTIES LP		04/20/2022	JPMORGAN CHASE & CO.	07/27/2022	WELLS FARGO	10,000,000	9,977,900	9,810,400	9,978,326		426		426			(167,926)	(167,926)	128,125	
925650-AE-3	VICI PROPERTIES LP		04/20/2022	JPMORGAN CHASE & CO.	07/25/2022	CREDIT SUISSE	5,000,000	4,968,950	4,781,150	4,969,048		98		98			(187,898)	(187,898)	68,750	
928563-AD-7	VMWARE INC		02/14/2022	GOLDMAN, SACHS & CO.	05/03/2022	Market Axess	1,000,000	1,055,490	1,011,700	1,051,900		(3,590)		(3,590)			(40,200)	(40,200)	21,250	11,375
928563-AJ-4	VMWARE INC		02/14/2022	GOLDMAN, SACHS & CO.	08/02/2022	Jane Street Execution Services, LLC	550,000	520,944	493,955	523,802		2,859		2,859			(29,847)	(29,847)	3,615	21
92857W-BC-3	VODAFONE GROUP PLC	D	02/14/2022	GOLDMAN, SACHS & CO.	04/04/2022	JPMORGAN CHASE & CO.	1,000,000	1,015,010	1,006,470	1,012,951		(2,059)		(2,059)			(6,481)	(6,481)	18,601	14,504
92857W-BJ-8	VODAFONE GROUP PLC	D	02/14/2022	GOLDMAN, SACHS & CO.	03/01/2022	MORGAN STANLEY	500,000	525,290	527,820	524,941		(349)		(349)			2,879	2,879	5,328	4,354
92936U-AA-7	W. P. CAREY INC		05/03/2022	Jane Street Execution Services, LLC	12/05/2022	Market Axess	790,000	803,098	783,862	799,143		(3,955)		(3,955)			(15,282)	(15,282)	24,832	3,432
931142-EW-9	WALMART INC		09/06/2022	TRANSFER	12/14/2022	Various	15,000,000	14,989,500	14,846,910	14,990,391		891		891			(143,481)	(143,481)	156,488	
941053-AH-3	WASTE CONNECTIONS INC		05/03/2022	Jane Street Execution Services, LLC	12/05/2022	Jane Street Execution Services, LLC	820,000	821,181	792,596	821,088		(93)		(93)			(28,492)	(28,492)	35,431	14,908
94974B-GP-9	WELLS FARGO & COMPANY		02/14/2022	GOLDMAN, SACHS & CO.	05/03/2022	Market Axess	250,000	258,710	247,790	258,204		(506)		(506)			(10,414)	(10,414)	5,325	3,377
958667-AA-5	WESTERN MIDSTREAM OPERATING LP		07/05/2022	Market Axess	09/01/2022	JPMORGAN CHASE & CO.	500,000	411,550	426,050	411,733		183		183			14,317	14,317	17,049	12,458
958667-AB-3	WESTERN MIDSTREAM OPERATING LP		02/14/2022	Jane Street Execution Services, LLC	04/04/2022	Market Axess	360,000	354,996	357,617	353,128		(1,868)		(1,868)			4,488	4,488	2,340	540
960413-BA-9	WESTLAKE CHEMICAL CORP		05/03/2022	Various	07/05/2022	JPMORGAN CHASE & CO.	1,160,000	922,110	793,544	922,662		553		553			(129,118)	(129,118)	15,443	4,748
962166-BY-9	WEYERHAEUSER COMPANY		02/14/2022	GOLDMAN, SACHS & CO.	04/04/2022	HSBC SECURITIES, INC.	530,000	561,869	543,520	561,394		(475)		(475)			(17,874)	(17,874)	10,070	7,126
962166-CA-0	WEYERHAEUSER COMPANY		02/23/2022	GOLDMAN, SACHS & CO.	05/03/2022	BARCLAYS	7,000,000	6,962,410	6,273,400	6,962,852		442		442			(689,452)	(689,452)	36,750	
962166-CB-8	WEYERHAEUSER COMPANY		02/23/2022	GOLDMAN, SACHS & CO.	04/20/2022	JEFFERIES & COMPANY, INC.	3,000,000	2,947,980	2,695,650	2,948,087		107		107			(252,437)	(252,437)	14,333	
98138H-AG-6	WORKDAY INC		03/30/2022	MORGAN STANLEY	08/10/2022	Various	24,000,000	23,985,840	23,264,402	23,986,708		868		868			(722,306)	(722,306)	278,774	
98138H-AH-4	WORKDAY INC		03/30/2022	MORGAN STANLEY	07/27/2022	Various	13,000,000	12,999,220	12,377,112	12,999,252		32		32			(622,140)	(622,140)	154,811	
98138H-AJ-0	WORKDAY INC		03/30/2022	MORGAN STANLEY	04/19/2022	JPMORGAN CHASE & CO.	5,000,000	4,990,100	4,775,150	4,990,146		46		46			(214,996)	(214,996)	10,556	
98310W-AN-8	WYNDHAM WORLDWIDE CORP		02/14/2022	Jane Street Execution Services, LLC	03/02/2022	BARCLAYS	750,000	776,400	785,400	776,176		(224)		(224)			9,224	9,224	19,125	16,875
98310W-AP-3	WYNDHAM WORLDWIDE CORP		06/02/2022	Millennium Advisors	07/05/2022	Market Axess	870,000	878,691	853,366	878,297		(395)		(395)			(24,931)	(24,931)	13,108	8,875
98388M-AD-9	XCEL ENERGY INC		05/03/2022	BARCLAYS	05/03/2022	BARCLAYS	6,000,000	5,997,840	6,009,000	5,997,840							11,160	11,160		
988498-AN-1	YUM! BRANDS INC.		05/03/2022	Jane Street Execution Services, LLC	09/01/2022	SMBC Nikko Securities America, Inc	1,550,000	1,356,226	1,293,785	1,362,345		6,119		6,119			(68,560)	(68,560)	31,220	10,346
988498-AR-2	YUM! BRANDS INC.		03/24/2022	BANK OF AMERICA/MERRILL LYNCH	05/13/2022	Various	10,000,000	10,000,000	9,548,750	10,000,000							(451,250)	(451,250)	61,474	
02376X-AA-7	AMERICAN AIRLINES INC		09/30/2022	CANTOR FITZGERALD	09/30/2022	CANTOR FITZGERALD							65	(65)						
02377B-AB-2	AMERICAN AIRLINES INC		06/30/2022	DIRECT	06/30/2022	DIRECT							1,175	(1,175)						
02377A-AA-6	AMERICAN AIRLINES PASS ABS		06/30/2022	GOLDMAN, SACHS & CO.	06/30/2022	GOLDMAN, SACHS & CO.							62,833	(62,833)						
247361-ZV-3	DELTA AIR LINES 2020-1 CLASS AA PA		06/30/2022	MORGAN STANLEY	06/30/2022	MORGAN STANLEY							65,173	(65,173)						
90933H-AA-3	UNITED AIRLINES 2016-1 CLASS B PAS ABS		05/03/2022	BARCLAYS	08/02/2022	Various	644,259	604,186	573,315	607,480		3,294		3,294			(34,165)	(34,165)	13,407	7,708
90932D-AA-3	UNITED AIRLINES INC ABS		06/30/2022	CREDIT SUISSE	06/30/2022	CREDIT SUISSE							61,034	(61,034)						
90932E-AA-1	UNITED AIRLINES INC ABS		06/30/2022	CREDIT SUISSE	06/30/2022	CREDIT SUISSE							37,256	(37,256)						
90932M-AA-3	UNITED AIRLINES PASS THROUGH TRUST		06/30/2022	CREDIT SUISSE	06/30/2022	CREDIT SUISSE							8,405	(8,405)						
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST		06/30/2022	GOLDMAN, SACHS & CO.	06/30/2022	GOLDMAN, SACHS & CO.							7,844	(7,844)						
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	A	04/04/2022	Market Axess	05/03/2022	Market Axess	1,210,000	1,118,078	1,035,990	1,119,322		1,244		1,244			(83,332)	(83,332)	26,889	19,683
68251P-AA-5	1375209 BC LTD	A	09/30/2022	EXCHANGE	10/20/2022	RBC DOMINION SECURITIES	94,000	93,295	90,945	93,302		7		7			(2,357)	(2,357)	564	
003000-AA-4	ABERCROMBIE AND FITCH MANAGEMENT C		02/14/2022	Jane Street Execution Services, LLC	06/02/2022	Jane Street Execution Services, LLC	250,000	264,275	255,105	261,811		(2,464)		(2,464)			(6,706)	(6,706)	8,568	1,884
00404A-AN-9	ACADIA HEALTHCARE CO INC		04/04/2022	Jane Street Execution Services, LLC	05/03/2022	JPMORGAN CHASE & CO.	500,000	506,385	484,850	506,239		(146)		(146)			(21,389)	(21,389)	9,472	7,257
00653V-AC-5	ADAPTHEALTH LLC		08/02/2022	Market Axess	09/01/2022	Market Axess	500,000	451,810	405,135	452,306		496		496			(47,171)	(47,171)	2,248	193
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD		04/05/2022	MORGAN STANLEY	12/05/2022	Market Axess	280,000	268,170	262,604	269,791		1,621		1,621			(7,187)	(7,187)	11,072	1,972
00790R-AB-0	ADVANCED DRAINAGE SYSTEMS INC		06/02/2022	TRANSFER	11/02/2022	JEFFERIES & COMPANY, INC.	3,125,000	3,125,000	3,015,625	3,125,000							(109,375)	(109,375)	80,241	
00840K-AA-7	AG TTMT ESCROW ISSUER LLC		08/04/2022	BANK OF AMERICA/MERRILL LYNCH	08/04/2022	BANK OF AMERICA/MERRILL LYNCH	800,000	800,000	818,000	800,000							18,000	18,000		

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
013092-AG-6	ALBERTSONS COS LLC/SAFEWAY INC/NEW		02/14/2022	Jane Street Execution Services, LLC	08/02/2022	MORGAN STANLEY	250,000	230,000	219,028	231,120		1,120		1,120			(12,093)	(12,093)	7,753	3,670
013822-AC-5	ALCOA NEDERLAND HOLDING BV		02/14/2022	Jane Street Execution Services, LLC	05/03/2022	FLOW TRADERS BV	320,000	336,928	323,808	335,705		(1,223)		(1,223)			(11,897)	(11,897)	9,256	4,954
01748X-AD-4	ALLEGIANT TRAVEL CO		08/10/2022	BARCLAYS	08/10/2022	Various	1,600,000	1,591,776	1,610,996	1,591,776							19,220	19,220		
02156L-AA-9	ALTICE FRANCE SA (FRANCE)	D	02/14/2022	Jane Street Execution Services, LLC	08/02/2022	FLOW TRADERS BV	290,000	305,051	289,188	301,734		(3,317)		(3,317)			(12,546)	(12,546)	11,978	982
00253X-AA-9	AMERICAN AIRLINES INC		02/14/2022	Jane Street Execution Services, LLC	04/04/2022	Market Axess	250,000	253,175	251,195	253,027		(148)		(148)			(1,832)	(1,832)	2,903	993
034863-BB-5	ANGLO AMERICAN CAPITAL PLC	D	03/14/2022	MORGAN STANLEY	08/08/2022	BANK OF AMERICA/MERRILL LYNCH	6,000,000	5,961,120	5,553,720	5,963,068		1,948		1,948			(409,348)	(409,348)	93,000	
03674X-AN-6	ANTERO RESOURCES CORP		05/03/2022	BARCLAYS	09/01/2022	Market Axess	310,000	335,281	331,505	332,932		(2,349)		(2,349)			(1,427)	(1,427)	16,659	7,933
00182E-BP-3	ANZ NEW ZEALAND INTL LTD LONDON	D	02/09/2022	TD SECURITIES	03/10/2022	SMBC Nikko Securities America, Inc	7,000,000	7,000,000	6,888,980	7,000,000							(111,020)	(111,020)	10,950	
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC.		05/03/2022	JPMORGAN CHASE & CO.	06/02/2022	JPMORGAN CHASE & CO.	460,000	417,183	422,271	417,572		389		389			4,699	4,699	11,642	9,810
00191U-AA-0	ASGN INC		05/03/2022	WELLS FARGO	06/02/2022	Jane Street Execution Services, LLC	360,000	334,908	335,423	335,208		300		300			215	215	9,296	7,863
04682R-AE-7	ATHABASCA OIL CORP	A	02/14/2022	Jane Street Execution Services, LLC	03/02/2022	Jane Street Execution Services, LLC	250,000	258,275	265,058	258,186		(89)		(89)			6,872	6,872	2,234	1,016
60337J-AA-4	ATHENAHEALTH GROUP INC		01/27/2022	GOLDMAN, SACHS & CO.	02/02/2022	GOLDMAN, SACHS & CO.	6,500,000	6,500,000	6,540,625	6,500,000							40,625	40,625		
047649-AA-6	ATKORE INC		02/14/2022	Jane Street Execution Services, LLC	03/02/2022	BARCLAYS	270,000	261,954	262,232	261,989		35		35			243	243	2,964	2,391
05368V-AA-4	AVIENT CORP		07/27/2022	JPMORGAN CHASE & CO.	07/29/2022	JPMORGAN CHASE & CO.	2,340,000	2,340,000	2,410,200	2,340,000							70,200	70,200		
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		04/04/2022	FLOW TRADERS BV	05/03/2022	Market Axess	540,000	546,372	533,137	546,159		(213)		(213)			(13,022)	(13,022)	9,488	6,986
071734-AF-4	BAUSCH HEALTH COMPANIES INC		02/14/2022	Jane Street Execution Services, LLC	06/02/2022	JPMORGAN CHASE & CO.	700,000	607,110	467,390	609,816		2,706		2,706			(142,426)	(142,426)	26,221	10,714
071734-AQ-0	BAUSCH HEALTH COS INC		10/05/2022	EXCHANGE	10/20/2022	Various	166,000	124,927	132,750	125,198		271		271			7,553	7,553	1,217	
071734-AR-8	BAUSCH HEALTH COS INC		09/30/2022	EXCHANGE	10/20/2022	Market Axess	32,000	17,440	18,322	17,474		34		34			848	848	299	
071813-CC-1	BAXTER INTERNATIONAL INC		02/14/2022	GOLDMAN, SACHS & CO.	04/04/2022	MITSUBISHI UFJ SECURITIES (USA)	750,000	735,143	726,503	736,275		1,133		1,133			(9,773)	(9,773)	2,260	1,356
07317Q-AG-0	BAYTEX ENERGY CORP	A	02/14/2022	Jane Street Execution Services, LLC	06/01/2022	ASSIGNMENT OF SECURITIES	260,000	259,714	260,000	259,748		34		34			252	252	7,313	3,047
073685-AH-2	BEACON ROOFING SUPPLY INC		03/02/2022	Jane Street Execution Services, LLC	11/02/2022	Market Axess	290,000	273,398	237,794	274,694		1,296		1,296			(36,900)	(36,900)	11,597	3,622
07831C-AA-1	BELLRING DISTRIBUTION LLC		03/01/2022	JPMORGAN CHASE & CO.	03/01/2022	JPMORGAN CHASE & CO.	4,500,000	4,500,000	4,556,250	4,500,000							56,250	56,250		
08580B-AA-4	BERRY PETROLEUM COMPANY LLC		03/02/2022	Jane Street Execution Services, LLC	06/02/2022	Jane Street Execution Services, LLC	250,000	252,873	242,558	252,521		(352)		(352)			(9,963)	(9,963)	5,396	924
09624H-AA-7	BLUELINX HOLDINGS INC		02/14/2022	Jane Street Execution Services, LLC	09/01/2022	Jane Street Execution Services, LLC	260,000	254,722	209,620	255,022		300		300			(45,402)	(45,402)	13,477	4,810
09659W-2T-0	BNP PARIBAS SA	D	01/12/2022	BNP CAPITAL MARKETS	03/09/2022	BNP CAPITAL MARKETS	8,000,000	8,000,000	7,631,920	8,000,000							(368,080)	(368,080)	29,365	
09739D-AD-2	BOISE CASCADE CO		02/14/2022	Jane Street Execution Services, LLC	04/04/2022	Market Axess	260,000	264,472	253,643	264,387		(85)		(85)			(10,744)	(10,744)	3,345	1,584
103304-BS-9	BOYD GAMING CORPORATION		03/02/2022	MORGAN STANLEY	06/01/2022	ASSIGNMENT OF SECURITIES	290,000	306,663	302,508	302,508		(4,156)		(4,156)			(12,508)	(12,508)	25,014	6,462
103557-AC-8	BOYNE USA INC		02/02/2022	WELLS FARGO	02/16/2022	Various	2,700,000	2,700,000	2,656,778	2,700,000							(43,223)	(43,223)	33,131	28,144
05578A-AV-0	BPCE SA	D	01/10/2022	Various	03/09/2022	BNP CAPITAL MARKETS	25,000,000	24,923,500	24,205,250	24,927,451		3,951		3,951			(722,201)	(722,201)	64,323	
12008R-AM-9	BUILDERS FIRSTSOURCE INC		02/14/2022	Jane Street Execution Services, LLC	04/04/2022	SMBC Nikko Securities America, Inc	720,000	752,256	746,568	748,467		(3,789)		(3,789)			(1,899)	(1,899)	16,875	10,125
12008R-AR-8	BUILDERS FIRSTSOURCE INC		08/02/2022	Various	09/01/2022	Various	9,670,000	9,667,700	9,556,889	9,667,715		15		15			(110,826)	(110,826)	13,196	7,983
131347-CR-5	CALPINE CORP		02/14/2022	Jane Street Execution Services, LLC	07/05/2022	FLOW TRADERS BV	250,000	224,450	205,325	225,331		881		881			(20,006)	(20,006)	7,969	4,297
131477-AV-3	CALUMET SPECIALTY PRODUCTS PARTNER		01/12/2022	BANK OF AMERICA/MERRILL LYNCH	01/12/2022	BANK OF AMERICA/MERRILL LYNCH	1,000,000	1,000,000	1,016,250	1,000,000							16,250	16,250		
141781-BW-3	CARGILL INC		04/19/2022	BANK OF AMERICA/MERRILL LYNCH	04/20/2022	BARCLAYS	500,000	496,695	500,205	496,695							3,510	3,510		

SCHEDULE D - PART 5

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

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											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
143658-BR-2	CARNIVAL CORP		01/27/2022	TRANSFER	09/30/2022	BANK OF AMERICA/MERRILL LYNCH	1,425,000	1,375,125	961,875	1,378,835		3,710		3,710			(416,960)	(416,960)	78,850	20,900
1248EP-BR-3	CCO HOLDINGS LLC		06/02/2022	JPMORGAN CHASE & CO.	07/05/2022	FLOW TRADERS BV	1,230,000	1,226,642	1,205,154	1,226,709		67		67			(21,555)	(21,555)	12,403	6,577
15118J-AA-3	CELLNEX FINANCE COMPANY SA	D	05/05/2022	RBC DOMINION SECURITIES	12/05/2022	Jane Street Execution Services, LLC	450,000	331,394	317,804	333,297		1,904		1,904			(15,494)	(15,494)	15,984	5,909
15138A-AA-8	CENTENNIAL RESOURCE PRODUCTION LLC		02/14/2022	Jane Street Execution Services, LLC	05/03/2022	Market Axess	270,000	263,358	263,696	263,692		334		334			4	4	4,434	1,250
156700-BB-1	CENTURYLINK INC		09/13/2022	Various	10/03/2022	ASSIGNMENT OF SECURITIES	3,590,000	3,153,903	3,118,813	3,160,318		6,415		6,415			(41,506)	(41,506)	39,650	22,136
163851-AH-1	CHEMOURS COMPANY		02/14/2022	Jane Street Execution Services, LLC	03/02/2022	FLOW TRADERS BV	330,000	305,679	304,940	305,804		125		125			(864)	(864)	4,621	3,858
12511V-AA-6	CHURCHILL DOWNS INCORPORATED		03/31/2022	Various	06/08/2022	Various	11,404,000	11,453,545	11,165,725	11,452,169		(1,376)		(1,376)			(286,444)	(286,444)	51,275	
171484-AG-3	CHURCHILL DOWNS INCORPORATED		03/02/2022	MORGAN STANLEY	06/02/2022	Market Axess	280,000	284,693	279,104	284,328		(365)		(365)			(5,224)	(5,224)	10,481	6,545
171779-AL-5	CIENA CORPORATION		01/11/2022	BANK OF AMERICA/MERRILL LYNCH	02/15/2022	BANK OF AMERICA/MERRILL LYNCH	2,000,000	2,000,000	1,940,000	2,000,000							(60,000)	(60,000)	6,667	
18972E-AA-3	CLYDESDALE ACQUISITION HOLDINGS IN		03/30/2022	MORGAN STANLEY	03/31/2022	Various	2,500,000	2,500,000	2,533,335	2,500,000							33,335	33,335		
22304L-AA-8	COMSTOCK RESOURCES INC		04/04/2022	SUNTRUST INVESTMENT SERVICES, INC.	05/16/2022	ASSIGNMENT OF SECURITIES	520,000	532,168	529,750	529,759		(2,409)		(2,409)			(9,759)	(9,759)	29,250	15,275
21925D-AA-7	CORNERSTONE BUILDING BRANDS INC		06/02/2022	Market Axess	09/01/2022	Various	1,030,000	863,221	746,675	866,908		3,687		3,687			(120,233)	(120,233)	29,776	19,401
127097-AB-9	COTERRA ENERGY INC		02/14/2022	GOLDMAN, SACHS & CO.	09/29/2022	ASSIGNMENT OF SECURITIES	500,000	519,705	500,000	514,491		(5,214)		(5,214)			(14,491)	(14,491)	18,108	4,557
222070-AB-0	COTY INC		09/01/2022	Market Axess	10/04/2022	FLOW TRADERS BV	520,000	493,360	490,152	493,885		525		525			(3,733)	(3,733)	16,055	13,238
222070-AE-4	COTY INC		04/04/2022	BANK MONTREAL / NESBITT BURNS	05/03/2022	FLOW TRADERS BV	530,000	517,333	499,578	517,561		228		228			(17,983)	(17,983)	14,722	12,588
22303X-AA-3	COVERT MERGECO INC		01/04/2022	Various	03/16/2022	Various	2,625,000	2,651,250	2,504,308	2,650,505		(745)		(745)			(146,198)	(146,198)	37,107	17,418
22534P-AB-9	CREDIT AGRICOLE SA	D	01/04/2022	Various	03/02/2022	JPMORGAN CHASE & CO.	20,000,000	20,000,000	19,430,400	20,000,000							(569,600)	(569,600)	59,331	
12661P-AB-5	CSL FINANCE PLC	D	04/20/2022	BANK OF AMERICA/MERRILL LYNCH	04/22/2022	BANK OF AMERICA/MERRILL LYNCH	15,000,000	14,968,350	14,916,900	14,968,350							(51,450)	(51,450)		
12661P-AC-3	CSL FINANCE PLC	D	04/20/2022	BANK OF AMERICA/MERRILL LYNCH	04/22/2022	BANK OF AMERICA/MERRILL LYNCH	5,000,000	4,982,250	4,953,400	4,982,250							(28,850)	(28,850)		
12661P-AD-1	CSL FINANCE PLC	D	04/20/2022	BANK OF AMERICA/MERRILL LYNCH	05/03/2022	RBC DOMINION SECURITIES	5,000,000	4,999,350	4,894,000	4,999,350							(105,350)	(105,350)	5,139	
12661P-AE-9	CSL FINANCE PLC	D	04/20/2022	BANK OF AMERICA/MERRILL LYNCH	04/22/2022	BARCLAYS	5,000,000	4,985,700	4,976,250	4,985,700							(9,450)	(9,450)		
12661P-AF-6	CSL FINANCE PLC	D	04/20/2022	BANK OF AMERICA/MERRILL LYNCH	04/21/2022	RBC DOMINION SECURITIES	5,000,000	4,984,450	4,965,500	4,984,450							(18,950)	(18,950)		
23166M-AA-1	CUSHMAN & WAKEFIELD US BORROWER LL		02/14/2022	Jane Street Execution Services, LLC	05/03/2022	JPMORGAN CHASE & CO.	270,000	282,906	272,425	282,260		(646)		(646)			(9,835)	(9,835)	8,606	4,607
12662P-AB-4	CVR ENERGY INC		04/04/2022	JPMORGAN CHASE & CO.	05/03/2022	Market Axess	510,000	496,495	491,574	496,846		351		351			(5,272)	(5,272)	5,950	3,793
233853-AM-2	DAIMLER TRUCKS FINANCE NORTH AMERI	C	03/31/2022	JPMORGAN CHASE & CO.	05/25/2022	BARCLAYS	10,000,000	9,980,100	9,804,800	9,980,608		508		508			(175,808)	(175,808)	50,694	
235822-AB-9	DANA FINANCING LUXEMBOURG SARL		08/02/2022	BARCLAYS	10/04/2022	BANK OF AMERICA/MERRILL LYNCH	520,000	514,306	493,844	514,640		334		334			(20,796)	(20,796)	14,203	9,053
23585W-AA-2	DANAOS CORP	D	02/14/2022	Jane Street Execution Services, LLC	07/05/2022	Jane Street Execution Services, LLC	240,000	260,712	233,935	258,786		(1,926)		(1,926)			(24,851)	(24,851)	17,340	9,350
237266-AH-4	DARLING INGREDIENTS INC		03/02/2022	MORGAN STANLEY	05/03/2022	FLOW TRADERS BV	270,000	277,641	269,352	276,893		(748)		(748)			(7,541)	(7,541)	7,875	5,473
237266-AJ-0	DARLING INGREDIENTS INC		05/31/2022	BANK OF AMERICA/MERRILL LYNCH	06/15/2022	Various	12,000,000	12,000,000	11,945,000	12,000,000							(55,000)	(55,000)	13,333	
23918K-AT-5	DAVITA INC		02/14/2022	Jane Street Execution Services, LLC	07/05/2022	JPMORGAN CHASE & CO.	560,000	502,488	406,129	504,484		1,996		1,996			(98,355)	(98,355)	8,283	58
24703D-BG-5	DELL INTERNATIONAL LLC		02/14/2022	GOLDMAN, SACHS & CO.	03/01/2022	MITSUBISHI UFJ SECURITIES (USA)	1,000,000	850,070	848,410	850,187		117		117			(1,777)	(1,777)	7,667	6,038
25277L-AA-4	DIAMOND SPORTS GROUP LLC/DIAMOND S		02/04/2022	Various	03/01/2022	EXCHANGE	1,400,000	637,250	1,406,626	644,308		7,058		7,058			762,317	762,317	40,969	35,191
27034R-AA-1	EARTHSTONE ENERGY HOLDINGS LLC		04/07/2022	RBC DOMINION SECURITIES	04/12/2022	OPPENHEIMER & CO., INC.	950,000	950,000	954,750	950,000							4,750	4,750	422	
29082K-AA-3	EMBECTA CORP		01/27/2022	MORGAN STANLEY	01/27/2022	MORGAN STANLEY	1,800,000	1,800,000	1,804,500	1,800,000							4,500	4,500		
29413X-AD-9	ENVIVA PARTNERS LP		02/14/2022	Jane Street Execution Services, LLC	07/05/2022	Jane Street Execution Services, LLC	260,000	268,190	250,572	266,536		(1,654)		(1,654)			(15,963)	(15,963)	8,074	1,455
26885B-AM-2	EQM MIDSTREAM PARTNERS LP		05/31/2022	BANK OF AMERICA/MERRILL LYNCH	06/08/2022	TD SECURITIES	1,750,000	1,750,000	1,763,125	1,750,000							13,125	13,125	1,094	
26885B-AN-0	EQM MIDSTREAM PARTNERS LP		05/31/2022	BANK OF AMERICA/MERRILL LYNCH	06/08/2022	BANK OF AMERICA/MERRILL LYNCH	1,750,000	1,750,000	1,780,625	1,750,000							30,625	30,625	1,094	

SCHEDULE D - PART 5

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

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											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
30161N-BC-4	EXELON CORPORATION		03/02/2022	JPMORGAN CHASE & CO.	04/20/2022	BARCLAYS	4,000,000	3,997,280	3,704,680	3,997,309		29		29			(292,629)	(292,629)	16,750	
31556T-AA-7	FERTITTA ENTERTAINMENT		01/12/2022	JEFFERIES & COMPANY, INC.	03/01/2022	Various	9,000,000	9,000,000	8,627,500	9,000,000							(372,500)	(372,500)	31,347	
31556T-AC-3	FERTITTA ENTERTAINMENT LLC		01/12/2022	JEFFERIES & COMPANY, INC.	01/26/2022	Various	5,000,000	5,000,000	4,977,500	5,000,000							(22,500)	(22,500)	563	
335934-AT-2	FIRST QUANTUM MINERALS LTD	D	02/09/2022	BANK OF AMERICA/MERRILL LYNCH	06/17/2022	Various	3,000,000	3,202,500	2,837,080	3,181,839		(20,661)		(20,661)			(344,759)	(344,759)	140,578	66,458
34960P-AB-7	FORTRESS TRANSPORTATION AND INFRAS		08/02/2022	MORGAN STANLEY	09/01/2022	FLOW TRADERS BV	810,000	803,763	746,496	803,920		157		157			(57,424)	(57,424)	22,669	17,989
35908M-AD-2	FRONTIER COMMUNICATIONS CORP		05/09/2022	JPMORGAN CHASE & CO.	05/09/2022	JPMORGAN CHASE & CO.	4,250,000	4,250,000	4,265,938	4,250,000							15,938	15,938		
366651-AG-2	GARTNER INC		05/03/2022	JPMORGAN CHASE & CO.	06/02/2022	Jane Street Execution Services, LLC	470,000	421,731	427,573	422,209		478		478			5,365	5,365	8,093	6,626
36267V-AL-7	GE HEALTHCARE HOLDING LLC		11/09/2022	MORGAN STANLEY	12/15/2022	HSBC SECURITIES, INC.	2,000,000	2,000,000	2,328,420	2,000,000							328,420	328,420	9,566	
36168Q-AM-6	GFL ENVIRONMENTAL INC	A	02/14/2022	Jane Street Execution Services, LLC	04/04/2022	MORGAN STANLEY	250,000	231,525	234,895	231,862		337		337			3,033	3,033	5,226	4,010
36168Q-AP-9	GFL ENVIRONMENTAL INC	A	07/05/2022	Market Axess	08/02/2022	Market Axess	1,080,000	878,710	966,470	880,289		1,579		1,579			86,182	86,182	22,181	18,638
36237H-AA-9	G-III APPAREL GROUP LTD		05/03/2022	Market Axess	12/05/2022	STIFEL CAPITAL MARKETS	320,000	333,002	274,304	329,802		(3,199)		(3,199)			(55,498)	(55,498)	20,440	5,600
38016L-AC-9	GO DADDY OPERATING COMPANY LLC		05/03/2022	BNP CAPITAL MARKETS	06/02/2022	Market Axess	430,000	384,764	390,496	385,240		476		476			5,256	5,256	3,972	2,676
389286-AA-3	GRAY ESCROW II INC		03/02/2022	MORGAN STANLEY	04/04/2022	Market Axess	310,000	300,557	296,075	300,622		65		65			(4,547)	(4,547)	6,804	5,323
39843U-AA-0	GRIFOLS ESCROW ISSUER SAU	D	03/02/2022	MORGAN STANLEY	08/02/2022	Market Axess	280,000	268,517	249,866	269,126		609		609			(19,260)	(19,260)	11,046	5,505
36264F-AA-9	GSK CONSUMER HEALTHCARE CAPITAL US		03/21/2022	TRANSFER	11/02/2022	EXCHANGE	25,000,000	25,000,000	25,000,000	25,000,000									457,800	
36264F-AB-7	GSK CONSUMER HEALTHCARE CAPITAL US		03/21/2022	TRANSFER	11/02/2022	EXCHANGE	30,000,000	29,934,300	29,943,000	29,941,685		7,385		7,385			1,315	1,315	613,125	
36264F-AC-5	GSK CONSUMER HEALTHCARE CAPITAL US		03/21/2022	BANK OF AMERICA/MERRILL LYNCH	05/10/2022	MUFG SECURITIES AMERICAS INC	15,000,000	14,890,950	14,118,000	14,892,802		1,852		1,852			(774,802)	(774,802)	67,500	
36264F-AD-3	GSK CONSUMER HEALTHCARE CAPITAL US		03/21/2022	BANK OF AMERICA/MERRILL LYNCH	05/03/2022	Various	19,000,000	18,971,500	18,021,052	18,971,727		227		227			(950,675)	(950,675)	65,517	
36264N-AA-2	GSK CONSUMER HEALTHCARE CAPITAL US		04/04/2022	Various	11/02/2022	Various	34,730,000	34,634,577	34,607,518	34,652,078		17,500		17,500			(44,559)	(44,559)	636,363	2,844
40139L-BF-9	GUARDIAN LIFE GLOBAL FUNDING		03/24/2022	DEUTSCHE BANK AG	04/20/2022	THE ALLSTATE CORPORATION	7,000,000	7,000,000	6,847,155	7,000,000							(152,845)	(152,845)	13,255	
410345-AJ-1	HANESBRANDS INC		05/03/2022	JPMORGAN CHASE & CO.	09/01/2022	TD SECURITIES	410,000	406,831	395,732	407,336		505		505			(11,604)	(11,604)	15,328	8,955
41283L-BA-2	HARLEY-DAVIDSON FINANCIAL SERVICES		02/09/2022	GOLDMAN, SACHS & CO.	07/29/2022	Various	7,000,000	6,984,250	6,296,838	6,985,392		1,142		1,142			(688,554)	(688,554)	83,028	
42226A-AA-5	HEALTHEQUITY INC		04/05/2022	Jane Street Execution Services, LLC	08/02/2022	Market Axess	290,000	273,403	272,577	273,996		593		593			(1,420)	(1,420)	4,459	218
423452-AE-1	HELMERICH AND PAYNE INC		03/18/2022	GOLDMAN, SACHS & CO.	06/08/2022	EXCHANGE	3,071,000	2,863,400	2,867,393	2,867,270		3,870		3,870			123	123	61,599	42,798
42704L-AA-2	HERC HOLDINGS INC		02/14/2022	Jane Street Execution Services, LLC	03/02/2022	FLOW TRADERS BV	280,000	286,916	287,028	286,822		(94)		(94)			206	206	2,096	1,326
428102-AF-4	HESS MIDSTREAM OPERATIONS LP		04/06/2022	TRANSFER	10/27/2022	BARCLAYS	3,000,000	3,000,000	2,662,500	3,000,000							(337,500)	(337,500)	93,042	
42829L-AF-1	HEXION INC		03/02/2022	Market Axess	04/04/2022	ASSIGNMENT OF SECURITIES	250,000	264,405	263,840	261,106		(3,299)		(3,299)			(11,106)	(11,106)	18,051	2,680
403949-AD-2	HF SINCLAIR CORP		04/28/2022	Various	12/31/2022	Various	4,500,000	4,493,194	4,495,470	4,495,457		2,263		2,263			13	13	65,625	8,531
403949-AF-7	HF SINCLAIR CORP		07/05/2022	MORGAN STANLEY	10/21/2022	EXCHANGE	820,000	836,785	835,591	835,603		(1,182)		(1,182)			(12)	(12)	26,764	12,847
403949-AH-3	HF SINCLAIR CORP		04/28/2022	Various	12/31/2022	Various	4,500,000	4,488,610	4,489,154	4,489,151		541		541			3	3	112,500	14,625
431318-AZ-7	HILCORP ENERGY I LP		04/05/2022	JPMORGAN CHASE & CO.	07/08/2022	RBC DOMINION SECURITIES	3,375,000	3,375,000	2,919,375	3,375,000							(455,625)	(455,625)	54,609	
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY		02/14/2022	Jane Street Execution Services, LLC	05/05/2022	Jane Street Execution Services, LLC	1,000,000	1,023,700	1,012,590	1,021,336		(2,364)		(2,364)			(8,746)	(8,746)	28,069	15,677
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY		05/05/2022	Various	07/05/2022	MORGAN STANLEY	1,000,000	860,340	805,450	862,246		1,906		1,906			(56,796)	(56,796)	14,299	7,653
43284M-AA-6	HILTON GRAND VACATIONS BORROWER LL		04/04/2022	Jane Street Execution Services, LLC	05/03/2022	Market Axess	530,000	508,678	477,201	508,872		194		194			(31,671)	(31,671)	11,336	9,201
435765-AH-5	HOLLY ENERGY PARTNERS LP		04/21/2022	WELLS FARGO	08/05/2022	Various	3,125,000	2,996,094	2,789,717	2,999,440		3,347		3,347			(209,723)	(209,723)	64,168	36,458
435765-AJ-1	HOLLY ENERGY PARTNERS LP		04/06/2022	WELLS FARGO	04/21/2022	WELLS FARGO	3,125,000	3,125,000	3,187,500	3,125,000							62,500	62,500	9,408	
44055P-AA-4	HORIZON PHARMA USA INC		03/02/2022	MORGAN STANLEY	07/05/2022	Market Axess	250,000	258,318	239,613	257,539		(779)		(779)			(17,926)	(17,926)	5,958	1,260
902104-AC-2	II-VI INCORPORATED		02/14/2022	Jane Street Execution Services, LLC	03/02/2022	Market Axess	280,000	272,860	280,524	272,897		37		37			7,627	7,627	3,267	2,567
449934-AD-0	IMS HEALTH INCORPORATED		07/05/2022	MORGAN STANLEY	08/02/2022	FLOW TRADERS BV	830,000	806,113	834,648	806,484		371		371			28,164	28,164	12,565	9,453
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY		09/21/2022	CREDIT SUISSE	01/01/2022	VARIOUS	(10,242)													
462914-AA-0	INTERTAPE POLYMER GROUP INC.	A	06/15/2022	DEUTSCHE BANK AG	08/08/2022	DEUTSCHE BANK AG	3,750,000	3,075,000	3,234,745	3,083,514		8,514		8,514			151,231	151,231	48,102	
46284V-AL-5	IRON MOUNTAIN INC		03/02/2022	MORGAN STANLEY	08/02/2022	FLOW TRADERS BV	1,340,000	1,343,752	1,257,188	1,343,545		(207)		(207)			(86,357)	(86,357)	41,666	10,259

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
469815-AK-0	JACOBS ENTERTAINMENT INC		01/26/2022	CREDIT SUISSE	01/27/2022	SEAPORT GROUP	2,225,000	2,225,000	2,261,156	2,225,000							36,156	36,156		
46590X-AD-8	JBS USA FOOD CO		08/19/2022	RBC DOMINION SECURITIES	01/01/2022	VARIOUS	(5,500)													
46590X-AE-6	JBS USA FOOD CO		01/19/2022	BARCLAYS	01/26/2022	BNP CAPITAL MARKETS	2,000,000	1,999,340	1,997,680	1,999,340							(1,660)	(1,660)		
46590X-AF-3	JBS USA FOOD CO		08/19/2022	BARCLAYS	01/01/2022	VARIOUS	(5,000)													
46590X-AA-4	JBS USA LUX SA		08/19/2022	BARCLAYS	01/01/2022	VARIOUS	(1,614)													
46590X-AB-2	JBS USA LUX SA		08/19/2022	BARCLAYS	01/01/2022	VARIOUS	(3,495)													
46590X-AC-0	JBS USA LUX SA		08/19/2022	BARCLAYS	01/01/2022	VARIOUS	(1,500)													
46590X-AR-7	JBS USA LUX SA		08/19/2022	EXCHANGE	01/01/2022	VARIOUS	(10,000)													
46590X-AT-3	JBS USA LUX SA		08/19/2022	Various	10/18/2022	Various	3,760,000	3,701,551	2,924,014	3,706,263		(1,101)		(1,101)			(782,249)	(782,249)	34,816	12,873
46592Q-AA-7	JBS USA LUX SA		02/14/2022	Jane Street Execution Services, LLC	08/19/2022	EXCHANGE	260,000	241,098	241,876	241,876		778		778					5,603	812
472141-AA-8	JBS USA LUX SA/JBS USA FINANCE INC		03/04/2022	Various	06/21/2022	Various	9,250,000	9,718,125	9,532,125	9,671,835		(46,290)		(46,290)			(139,710)	(139,710)	215,578	39,469
49461M-AA-8	KINETIK HOLDINGS LP		06/01/2022	JPMORGAN CHASE & CO.	07/28/2022	Various	7,500,000	7,469,100	7,331,565	7,469,384		284		284			(137,819)	(137,819)	41,090	
501797-AW-4	L BRANDS INC		09/21/2022	Various	10/31/2022	JEFFERIES & COMPANY, INC.	3,267,000	3,058,776	2,915,798	3,061,154		2,377		2,377			(145,356)	(145,356)	126,857	98,941
538034-AK-5	LIVE NATION ENTERTAINMENT INC		02/14/2022	Jane Street Execution Services, LLC	10/04/2022	Market Axess	350,000	351,295	339,528	350,000		(1,295)		(1,295)			(10,472)	(10,472)	15,878	4,977
538034-AR-0	LIVE NATION ENTERTAINMENT INC		02/09/2022	BANK OF AMERICA/MERRILL LYNCH	06/08/2022	BARCLAYS	2,000,000	1,992,500	1,850,000	1,992,883		383		383			(142,883)	(142,883)	62,014	30,611
546347-AM-7	LOUISIANA PACIFIC CORP		05/03/2022	WELLS FARGO	09/01/2022	Jane Street Execution Services, LLC	380,000	330,714	301,617	332,688		1,974		1,974			(31,071)	(31,071)	6,543	1,913
502160-AN-4	LSB INDUSTRIES INC		02/14/2022	Jane Street Execution Services, LLC	11/21/2022	BANK OF AMERICA/MERRILL LYNCH	260,000	263,276	233,129	262,806		(470)		(470)			(29,677)	(29,677)	18,010	5,507
55617L-AQ-5	MACYS RETAIL HOLDINGS LLC		05/03/2022	Various	08/02/2022	Various	1,170,000	1,134,879	1,089,349	1,135,726		848		848			(46,377)	(46,377)	15,745	6,014
55617L-AR-3	MACYS RETAIL HOLDINGS LLC		03/02/2022	CREDIT SUISSE	03/02/2022	STIFEL CAPITAL MARKETS	1,000,000	1,000,000	1,017,500	1,000,000							17,500	17,500		
55903V-AQ-6	MAGALLANES INC		03/09/2022	JPMORGAN CHASE & CO.	04/20/2022	MORGAN STANLEY	20,000,000	20,000,000	18,690,080	20,000,000							(1,309,920)	(1,309,920)	105,676	
55903V-AS-2	MAGALLANES INC		03/09/2022	JPMORGAN CHASE & CO.	05/04/2022	Various	11,500,000	11,500,000	10,489,803	11,500,000							(1,010,198)	(1,010,198)	73,022	
559665-AA-2	MAGNOLIA OIL & GAS OPERATING LLC		02/14/2022	Jane Street Execution Services, LLC	10/04/2022	Market Axess	250,000	254,675	240,683	253,514		(1,161)		(1,161)			(12,831)	(12,831)	10,208	625
552704-AE-8	MEG ENERGY CORP	A	02/14/2022	Various	08/02/2022	Various	8,640,000	9,086,407	8,686,623	9,023,054		(63,353)		(63,353)			(336,430)	(336,430)	387,413	125,362
30303M-8B-1	META PLATFORMS INC		08/04/2022	TRANSFER	12/29/2022	EXCHANGE	64,000,000	63,871,360	63,880,558	63,880,558		9,198		9,198					871,111	
30303M-8D-7	META PLATFORMS INC		08/04/2022	TRANSFER	12/29/2022	EXCHANGE	24,000,000	23,994,000	23,994,193	23,994,193		193		193					359,333	
30303M-8E-5	META PLATFORMS INC		08/04/2022	TRANSFER	12/29/2022	EXCHANGE	10,000,000	9,983,500	9,983,604	9,983,604		104		104					173,056	
30303M-8F-2	META PLATFORMS INC		10/27/2022	Various	12/29/2022	EXCHANGE	13,750,000	12,783,725	12,784,640	12,784,640		915		915					248,646	39,719
59217G-ER-6	METLIFE GLOBAL FUNDING INC		01/03/2022	JPMORGAN CHASE & CO.	01/19/2022	JPMORGAN CHASE & CO.	5,000,000	4,994,300	4,941,300	4,994,330		30		30			(53,030)	(53,030)	2,604	
59217G-EZ-8	METROPOLITAN LIFE GLOBAL FUNDING I		03/14/2022	BANK OF AMERICA/MERRILL LYNCH	05/04/2022	BANK OF AMERICA/MERRILL LYNCH	3,000,000	2,991,270	2,843,220	2,991,410		140		140			(148,190)	(148,190)	12,375	
603051-AA-1	MINERAL RESOURCES LTD	D	02/14/2022	Jane Street Execution Services, LLC	09/01/2022	JPMORGAN CHASE & CO.	270,000	287,010	270,062	284,247		(2,763)		(2,763)			(14,185)	(14,185)	18,586	6,398
603051-AC-7	MINERAL RESOURCES LTD	D	04/27/2022	JPMORGAN CHASE & CO.	06/23/2022	JPMORGAN CHASE & CO.	500,000	500,000	498,125	500,000							(1,875)	(1,875)	6,111	
603051-AD-5	MINERAL RESOURCES LTD	D	04/29/2022	Various	06/23/2022	JPMORGAN CHASE & CO.	7,600,000	7,619,125	7,562,000	7,618,742		(383)		(383)			(56,742)	(56,742)	98,694	260
55337P-AA-0	MIWD HLDCO II/MIWD FIN		01/13/2022	RBC DOMINION SECURITIES	01/19/2022	BTIG, LLC	2,150,000	2,150,000	2,171,500	2,150,000							21,500	21,500	657	
60855R-AJ-9	MOLINA HEALTHCARE INC		08/02/2022	Market Axess	11/21/2022	WELLS FARGO	650,000	634,953	587,256	635,630		677		677			(48,374)	(48,374)	12,481	3,871
62482B-AA-0	MOZART DEBT MERGER SUB INC		02/14/2022	Jane Street Execution Services, LLC	04/04/2022	MORGAN STANLEY	250,000	233,775	230,140	234,038		263		263			(3,898)	(3,898)	4,602	3,256
63250D-DZ-1	NATIONAL AUSTRALIA BANK LTD	D	01/04/2022	Various	04/20/2022	Various	30,000,000	30,000,000	28,783,480	30,000,000							(1,216,520)	(1,216,520)	90,798	
63250D-EB-3	NATIONAL AUSTRALIA BANK LTD	D	01/04/2022	TRANSFER	03/03/2022	HSBC SECURITIES, INC.	5,000,000	5,000,000	4,874,500	5,000,000							(125,500)	(125,500)	14,415	
62886H-BE-0	NCL CORPORATION LTD		02/10/2022	JPMORGAN CHASE & CO.	02/16/2022	Various	3,000,000	3,000,000	2,947,500	3,000,000							(52,500)	(52,500)		
62886H-BG-5	NCL CORPORATION LTD		02/10/2022	JPMORGAN CHASE & CO.	02/11/2022	STIFEL CAPITAL MARKETS	2,750,000	2,750,000	2,780,938	2,750,000							30,938	30,938		
644393-AA-8	NEW FORTRESS ENERGY LLC		04/04/2022	Market Axess	05/03/2022	FLOW TRADERS BV	520,000	525,528	510,224	525,357		(171)		(171)			(15,133)	(15,133)	4,875	2,048
64952W-EQ-2	NEW YORK LIFE GLOBAL FUNDING		04/04/2022	CREDIT SUISSE	04/20/2022	THE ALLSTATE CORPORATION	15,000,000	14,997,300	14,784,825	14,997,318		18		18			(212,493)	(212,493)	17,604	
65343H-AA-9	NEXSTAR ESCROW INC		02/14/2022	Jane Street Execution Services, LLC	03/02/2022	MORGAN STANLEY	340,000	341,020	348,789	341,006		(14)		(14)			7,783	7,783	2,603	1,647

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
665531-AG-4	NORTHERN OIL AND GAS INC		03/02/2022	Market Axess	06/02/2022	Market Axess	250,000	266,405	255,405	265,464		(941)		(941)			(10,059)	(10,059)	5,360	169
62954H-AA-6	NXP BV	D	02/04/2022	BANK OF AMERICA/MERRILL LYNCH	05/19/2022	EXCHANGE	5,000,000	5,264,600	5,247,000	5,248,465		(16,135)		(16,135)			(1,465)	(1,465)	81,267	26,910
62954H-AH-1	NXP BV/NXP FUNDING LLC/NXP USA	D	02/25/2022	BARCLAYS	05/20/2022	EXCHANGE	10,000,000	9,285,000	9,298,453	9,298,285		13,285		13,285			168	168	69,931	11,778
68404L-AA-0	OPTION CARE HEALTH INC		04/04/2022	Market Axess	05/03/2022	MORGAN STANLEY	520,000	487,458	463,861	487,738		280		280			(23,878)	(23,878)	11,881	10,111
68622T-AB-7	ORGANON FINANCE 1 LLC		02/14/2022	Jane Street Execution Services, LLC	03/02/2022	RBC DOMINION SECURITIES	800,000	779,360	797,000	779,446		86		86			17,554	17,554	14,122	12,072
70137W-AG-3	PARKLAND CORP	A	02/23/2022	BARCLAYS	06/08/2022	BANK OF AMERICA/MERRILL LYNCH	3,000,000	2,831,250	2,677,500	2,836,552		5,302		5,302			(159,052)	(159,052)	93,375	54,000
69318F-AK-4	PBF HOLDING COMPANY LLC		02/14/2022	Jane Street Execution Services, LLC	07/11/2022	ASSIGNMENT OF SECURITIES	260,000	259,142	272,025	259,235		93		93			765	765	27,791	6,079
71376L-AE-0	PERFORMANCE FOOD GROUP INC		02/14/2022	Jane Street Execution Services, LLC	03/02/2022	FLOW TRADERS BV	350,000	325,640	332,990	325,775		135		135			7,215	7,215	1,364	620
718547-AA-0	PHILLIPS 66 CO		05/05/2022	EXCHANGE	01/01/2022	VARIOUS		(8,500)												
72147K-AE-8	PILGRIMS PRIDE CORP		02/14/2022	Jane Street Execution Services, LLC	03/02/2022	MORGAN STANLEY	740,000	765,456	761,993	765,025		(431)		(431)			(3,032)	(3,032)	18,598	16,424
72147K-AF-5	PILGRIMS PRIDE CORP		09/28/2022	BARCLAYS	01/01/2022	VARIOUS		(1,537)												
72147K-AG-3	PILGRIMS PRIDE CORP OF WEST VIRGIN		09/28/2022	BANK MONTREAL / NESBITT BURNS	01/01/2022	VARIOUS		(4,000)												
737446-AN-4	POST HOLDINGS INC		05/03/2022	JPMORGAN CHASE & CO.	06/02/2022	Market Axess	450,000	423,360	443,115	423,689		329		329			19,426	19,426	9,914	7,734
737446-AR-5	POST HOLDINGS INC		02/14/2022	Jane Street Execution Services, LLC	05/03/2022	Market Axess	910,000	839,384	758,157	840,624		1,240		1,240			(82,467)	(82,467)	26,163	17,176
740212-AL-9	PRECISION DRILLING CORPORATION	A	05/03/2022	Market Axess	10/04/2022	SUNTRUST INVESTMENT SERVICES, INC.	330,000	333,505	311,751	332,671		(834)		(834)			(20,920)	(20,920)	17,047	7,184
74112B-AM-7	PRESTIGE BRANDS INC		02/14/2022	Jane Street Execution Services, LLC	04/04/2022	Market Axess	300,000	271,860	266,364	272,197		337		337			(5,833)	(5,833)	5,781	4,219
74166M-AF-3	PRIME SECURITY SERVICES BORROWER L		02/14/2022	Jane Street Execution Services, LLC	07/05/2022	Jane Street Execution Services, LLC	250,000	228,825	209,778	230,189		1,364		1,364			(20,411)	(20,411)	4,734	1,430
74841C-AB-7	QUICKEN LOANS LLC		02/14/2022	Jane Street Execution Services, LLC	02/15/2022	BARCLAYS	250,000	230,275	229,375	230,280		5		5			(905)	(905)	4,467	4,440
75281A-BK-4	RANGE RESOURCES CORPORATION		01/13/2022	WELLS FARGO	01/20/2022	GOLDMAN, SACHS & CO.	5,000,000	5,000,000	5,043,750	5,000,000							43,750	43,750		
75606D-AL-5	REALOGY GROUP LLC		02/14/2022	Jane Street Execution Services, LLC	03/02/2022	MORGAN STANLEY	320,000	304,960	318,435	305,047		87		87			13,388	13,388	2,504	1,584
75606D-AQ-4	REALOGY GROUP LLC		03/02/2022	Various	11/02/2022	Various	14,645,000	14,604,375	12,631,482	14,604,667		292		292			(1,973,186)	(1,973,186)	265,806	9,509
76117W-AC-3	RESOLUTE FOREST PRODUCTS		05/03/2022	TD SECURITIES	09/01/2022	Jane Street Execution Services, LLC	340,000	326,162	333,067	327,251		1,089		1,089			5,816	5,816	8,518	2,947
749571-AG-0	RHP HOTEL PROPERTIES LP / RHP FINA		02/14/2022	Jane Street Execution Services, LLC	06/02/2022	U.S. BANCORP	300,000	280,260	279,810	280,975		715		715			(1,165)	(1,165)	4,163	38
775109-BZ-3	ROGERS COMMUNICATIONS INC	A	09/09/2022	BANK OF AMERICA/MERRILL LYNCH	01/01/2022	VARIOUS		(313,000)												
775109-CB-5	ROGERS COMMUNICATIONS INC	A	09/09/2022	JPMORGAN CHASE & CO.	01/01/2022	VARIOUS		(459,000)												
775109-CC-3	ROGERS COMMUNICATIONS INC	A	09/09/2022	JPMORGAN CHASE & CO.	01/01/2022	VARIOUS		(727,200)												
775109-CD-1	ROGERS COMMUNICATIONS INC	A	09/09/2022	BANK OF AMERICA/MERRILL LYNCH	01/01/2022	VARIOUS		(617,000)												
780153-AZ-5	ROYAL CARIBBEAN CRUISES LTD		04/04/2022	Various	05/03/2022	Various	1,670,000	1,838,901	1,819,922	1,832,536		(6,365)		(6,365)			(12,614)	(12,614)	53,226	38,739
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD		02/14/2022	Jane Street Execution Services, LLC	03/02/2022	Market Axess	1,000,000	978,000	987,400	978,211		211		211			9,189	9,189	29,792	27,042
78409V-AU-8	S&P GLOBAL INC		03/02/2022	EXCHANGE	03/21/2022	ASSIGNMENT OF SECURITIES	8,400,000	8,375,388	8,691,396	8,376,286		898		898			23,714	23,714	337,596	29,838
78409V-AV-6	S&P GLOBAL INC		03/02/2022	EXCHANGE	03/21/2022	ASSIGNMENT OF SECURITIES	5,885,000	5,866,521	6,097,449	5,866,953		432		432			18,047	18,047	294,250	71,703
78573N-AH-5	SABRE GLBL INC		11/21/2022	BANK OF AMERICA/MERRILL LYNCH	11/21/2022	BANK OF AMERICA/MERRILL LYNCH	1,400,000	1,373,876	1,398,250	1,373,876							24,374	24,374		
81282U-AC-6	SEAWORLD PARKS & ENTERTAINMENT		05/03/2022	Jane Street Execution Services, LLC	07/05/2022	Various	560,000	587,710	582,040	585,821		(1,890)		(1,890)			(3,781)	(3,781)	12,447	6,682
82967N-BM-9	SIRIUS XM RADIO INC		02/14/2022	Jane Street Execution Services, LLC	05/03/2022	Jane Street Execution Services, LLC	1,000,000	904,400	844,730	906,125		1,725		1,725			(61,395)	(61,395)	27,878	19,375

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
83001W-AC-8	SIX FLAGS THEME PARKS INC		02/14/2022	Jane Street Execution Services, LLC	04/04/2022	FLOW TRADERS BV	310,000	322,462	324,012	321,771		(691)		(691)			2,241	2,241	5,726	2,713
83368R-BH-4	SOCIETE GENERALE SA	D	01/11/2022	SOCIETE GENERALE	02/28/2022	JEFFERIES & COMPANY, INC.	7,000,000	7,000,000	6,794,900	7,000,000							(205,100)	(205,100)	23,386	
83368R-BJ-0	SOCIETE GENERALE SA	D	01/11/2022	SOCIETE GENERALE	02/28/2022	BANK OF AMERICA/MERRILL LYNCH	500,000	500,000	478,740	500,000							(21,260)	(21,260)	1,993	
83545G-BD-3	SONIC AUTOMOTIVE INC		05/03/2022	Various	06/02/2022	Market Axess	700,000	619,985	620,340	620,786		801		801			(445)	(445)	17,614	14,167
78471R-AB-2	SRS DISTRIBUTION INC		02/09/2022	Various	10/31/2022	Various	11,750,000	11,540,000	10,475,966	11,558,481		18,481		18,481			(1,082,514)	(1,082,514)	382,432	49,815
853496-AH-0	STANDARD INDUSTRIES INC		02/14/2022	Jane Street Execution Services, LLC	08/02/2022	FLOW TRADERS BV	250,000	216,050	206,000	217,461		1,411		1,411			(11,461)	(11,461)	4,664	727
85571B-AS-4	STARWOOD PROPERTY TRUST INC		02/14/2022	Jane Street Execution Services, LLC	12/05/2022	Various	350,000	357,665	346,936	354,646		(3,019)		(3,019)			(7,710)	(7,710)	18,845	5,615
85571B-AW-5	STARWOOD PROPERTY TRUST INC		09/01/2022	Market Axess	12/05/2022	Jane Street Execution Services, LLC	560,000	520,755	529,962	524,723		3,968		3,968			5,239	5,239	9,158	3,850
858912-AG-3	STERICYCLE INC		02/09/2022	Various	10/19/2022	OPPENHEIMER & CO., INC.	5,000,000	4,806,250	4,405,145	4,818,092		11,842		11,842			(412,947)	(412,947)	109,148	13,993
86765L-AU-1	SUNOCO LP		03/02/2022	JEFFERIES & COMPANY, INC.	07/18/2022	EXCHANGE	3,000,000	2,887,500	2,891,732	2,891,700		4,200		4,200			32	32	100,500	50,250
871503-AU-2	SYMANTEC CORPORATION		02/14/2022	Jane Street Execution Services, LLC	05/03/2022	Market Axess	300,000	300,420	299,814	300,000		(420)		(420)			(186)	(186)	8,333	5,042
87166B-AA-0	SYNEOS HEALTH INC		02/14/2022	Jane Street Execution Services, LLC	09/01/2022	Market Axess	280,000	256,704	233,148	258,294		1,590		1,590			(25,146)	(25,146)	6,513	874
87724R-AB-8	TAYLOR MORRISON COMMUNITIES INC		08/02/2022	Market Axess	09/01/2022	Market Axess	520,000	511,103	473,907	511,227		124		124			(37,320)	(37,320)	4,236	1,578
87724R-AG-7	TAYLOR MORRISON COMMUNITIES INC		06/29/2022	Various	06/29/2022	Various	1,580,000	1,424,139	1,574,356	1,610,887		25,524		25,524			(36,531)	(36,531)	36,535	28,638
87901J-AH-8	TEGNA INC		02/14/2022	Jane Street Execution Services, LLC	04/04/2022	Market Axess	250,000	246,500	250,408	246,553		53		53			3,855	3,855	6,979	5,243
AQ2322-84-2	TELENET FINANCE LUX NOTE	D	02/14/2022	Jane Street Execution Services, LLC	09/01/2022	BANK OF AMERICA/MERRILL LYNCH	400,000	401,160	358,000	401,010		(150)		(150)			(43,010)	(43,010)	14,117	1,894
88033G-CY-4	TENET HEALTHCARE CORPORATION		03/02/2022	WELLS FARGO	04/04/2022	BARCLAYS	1,280,000	1,291,584	1,294,848	1,291,040		(544)		(544)			3,808	3,808	16,467	10,920
88033G-DE-7	TENET HEALTHCARE CORPORATION		02/14/2022	Jane Street Execution Services, LLC	02/23/2022	ASSIGNMENT OF SECURITIES	1,000,000	1,046,100	1,043,737	1,044,762		(1,338)		(1,338)			(44,762)	(44,762)	73,320	28,125
88033G-DJ-6	TENET HEALTHCARE CORPORATION		04/04/2022	JPMORGAN CHASE & CO.	05/03/2022	JPMORGAN CHASE & CO.	1,870,000	1,902,351	1,786,224	1,901,664		(687)		(687)			(115,440)	(115,440)	10,817	1,591
880349-AS-4	TENNECO INC		05/03/2022	Market Axess	06/02/2022	Market Axess	380,000	384,986	380,866	384,936		(49)		(49)			(4,070)	(4,070)	11,721	9,144
88159E-AA-1	TERVITA CORP	A	05/03/2022	Market Axess	07/05/2022	BANK MONTREAL / NESBITT BURNS	290,000	323,530	314,998	321,488		(2,042)		(2,042)			(6,490)	(6,490)	19,140	13,646
87264A-CN-3	T-MOBILE USA INC		02/14/2022	GOLDMAN, SACHS & CO.	03/01/2022	BARCLAYS	1,000,000	870,850	880,840	870,912		62		62			9,928	9,928	10,800	9,100
75602B-AA-7	TRUCK HERO INC		04/07/2022	TRANSFER	11/30/2022	Various	4,860,000	4,558,950	3,458,060	4,579,880		20,930		20,930			(1,121,820)	(1,121,820)	226,028	27,049
872882-AN-5	TSMC GLOBAL LTD	D	07/19/2022	TRANSFER	09/27/2022	MIZUHO SECURITIES USA INC.	4,000,000	3,964,960	3,766,520	3,965,477		517		517			(198,957)	(198,957)	34,431	
87305R-AK-5	TTM TECHNOLOGIES INC		04/05/2022	JPMORGAN CHASE & CO.	07/05/2022	JPMORGAN CHASE & CO.	300,000	280,071	250,569	280,678		607		607			(30,109)	(30,109)	4,200	1,200
90353T-AF-7	UBER TECHNOLOGIES INC		09/01/2022	FLOW TRADERS BV	11/02/2022	FLOW TRADERS BV	850,000	858,755	851,445	857,970		(785)		(785)			(6,525)	(6,525)	29,927	19,656
902674-YU-8	UBS AG (LONDON BRANCH)	D	01/04/2022	Various	04/20/2022	Various	13,000,000	12,969,580	12,365,018	12,971,783		2,203		2,203			(606,765)	(606,765)	39,539	
913903-AV-2	UNIVERSAL HEALTH SERVICES INC		02/10/2022	TRANSFER	12/30/2022	EXCHANGE	10,000,000	9,391,800	9,445,474	9,445,474		53,674		53,674					320,208	87,597
914906-AV-4	UNIVISION COMMUNICATIONS INC		02/14/2022	Jane Street Execution Services, LLC	04/04/2022	SUSQUEHANNA FINANCIAL GROUP LLLP	250,000	238,025	237,615	238,215		190		190			(600)	(600)	4,844	3,281
91705J-AC-9	URBAN ONE INC		02/14/2022	Jane Street Execution Services, LLC	08/02/2022	Market Axess	270,000	273,186	230,855	272,854		(332)		(332)			(41,999)	(41,999)	10,122	830
90367U-AA-9	US ACUTE CARE SOLUTIONS LLC		02/11/2022	EXCHANGE	02/15/2022	JEFFERIES & COMPANY, INC.	965,000	979,475	946,906	979,404		(71)		(71)			(32,497)	(32,497)	28,367	27,342
90367U-AC-5	US ACUTE CARE SOLUTIONS LLC		01/19/2022	BARCLAYS	02/11/2022	Various	1,800,000	1,827,000	1,831,175	1,826,882		(118)		(118)			4,293	4,293	49,521	47,813
90290M-AC-5	US FOODS INC		02/14/2022	Jane Street Execution Services, LLC	03/02/2022	Market Axess	310,000	320,075	321,092	319,854		(221)		(221)			1,237	1,237	7,481	6,512
91911X-AV-6	VALEANT PHARMACEUTICALS INTERNATIO		07/05/2022	Market Axess	08/02/2022	Market Axess	500,000	356,345	337,390	358,296		1,951		1,951			(20,906)	(20,906)	15,802	12,333
91911X-AW-4	VALEANT PHARMACEUTICALS INTERNATIO		06/02/2022	JPMORGAN CHASE & CO.	09/30/2022	EXCHANGE	500,000	402,400	244,365	407,256		4,856		4,856			(162,891)	(162,891)	21,250	14,875
923725-AD-7	VERMILION ENERGY INC	A	04/19/2022	BANK OF AMERICA/MERRILL LYNCH	06/02/2022	BANK OF AMERICA/MERRILL LYNCH	4,000,000	3,969,640	3,860,000	3,969,960		320		320			(109,960)	(109,960)	30,556	

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
92535U-AB-0	VERTIV GROUP CORP		02/25/2022	TRANSFER	12/05/2022	JPMORGAN CHASE & CO.	2,000,000	1,835,000	1,750,000	1,850,897		15,897		15,897			(100,897)	(100,897)	92,812	29,563
92564R-AG-0	VICI PROPERTIES LP		04/29/2022	EXCHANGE	06/24/2022	UNION BANK OF SWITZERLAND	3,000,000	3,161,687	2,887,500	3,153,580		(8,107)		(8,107)			(266,080)	(266,080)	74,385	51,646
92564R-AL-9	VICI PROPERTIES LP		04/29/2022	EXCHANGE	06/08/2022	WELLS FARGO	6,310,000	6,424,431	5,615,900	6,422,726		(1,705)		(1,705)			(806,826)	(806,826)	78,108	50,261
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC	D	02/14/2022	Jane Street Execution Services, LLC	03/02/2022	Market Axess	460,000	423,522	437,865	423,692		170		170			14,173	14,173	1,093	58
92840J-AB-5	VISTAJET MALTA FINANCE PLC	D	01/20/2022	BANK OF AMERICA/MERRILL LYNCH	01/20/2022	Various	4,000,000	4,000,000	4,005,000	4,000,000							5,000	5,000		
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC		04/04/2022	Various	05/03/2022	RBC DOMINION SECURITIES	1,460,000	1,467,086	1,438,830	1,466,606		(480)		(480)			(27,776)	(27,776)	18,250	3,822
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		05/03/2022	Market Axess	08/02/2022	MORGAN STANLEY	1,350,000	1,301,157	1,324,823	1,303,136		1,979		1,979			21,686	21,686	34,500	17,813
947075-AP-2	WEATHERFORD INTERNATIONAL LTD		04/04/2022	Market Axess	05/03/2022	JPMORGAN CHASE & CO.	500,000	524,310	517,975	523,043		(1,267)		(1,267)			(5,068)	(5,068)	23,528	19,097
950810-AN-4	WESCO DISTRIBUTION INC		09/01/2022	Market Axess	12/05/2022	Market Axess	910,000	915,633	924,919	915,020		(613)		(613)			9,899	9,899	27,839	14,588
96926J-AC-1	WILLIAM CARTER COMPANY (THE)		03/02/2022	MORGAN STANLEY	05/03/2022	Market Axess	290,000	296,795	289,382	296,248		(547)		(547)			(6,865)	(6,865)	10,422	7,658
71953L-AA-9	WILLIAMS SCOTSMAN INC		02/14/2022	Jane Street Execution Services, LLC	05/03/2022	Market Axess	270,000	277,749	273,910	277,056		(693)		(693)			(3,146)	(3,146)	6,431	2,802
98311A-AB-1	WYNDHAM HOTELS & RESORTS INC		02/14/2022	Jane Street Execution Services, LLC	06/02/2022	Market Axess	270,000	265,032	256,495	265,234		202		202			(8,740)	(8,740)	3,642	33
983133-AB-5	WYNN RESORTS FINANCE LLC		10/04/2022	Various	10/20/2022	Various	1,570,000	1,595,517	1,567,448	1,595,522		5		5			(28,074)	(28,074)	53,193	49,938
988498-AM-3	YUM! BRANDS INC.		02/14/2022	Jane Street Execution Services, LLC	04/01/2022	ASSIGNMENT OF SECURITIES	990,000	1,031,580	1,028,363	1,028,363		(3,218)		(3,218)			(38,363)	(38,363)	76,725	28,772
98980B-AA-1	ZIPRECRUITER INC		01/07/2022	JPMORGAN CHASE & CO.	01/07/2022	JPMORGAN CHASE & CO.	3,000,000	3,000,000	3,026,250	3,000,000							26,250	26,250		
00900P-AL-9	AIMCO 2018-BA AR CLO		09/30/2022	RBC DOMINION SECURITIES	09/30/2022	RBC DOMINION SECURITIES						163,318		163,318						
00900G-AC-9	AIMCO_18-AA CLASS A		09/30/2022	MORGAN STANLEY	09/30/2022	MORGAN STANLEY						318,737		318,737						
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	A	06/30/2022	MORGAN STANLEY	06/30/2022	MORGAN STANLEY								5,761	(5,761)					
017154-AL-9	ALLPK 2019-1A AR CLO		06/30/2022	WELLS FARGO	06/30/2022	WELLS FARGO								1,632,862	(1,632,862)					
03328L-AA-0	ANCHC_4R-R CLO		06/30/2022	DIRECT	06/30/2022	DIRECT								347	(347)					
03765L-AP-7	APID 2015-20A A1RA CLO		06/30/2022	Various	10/05/2022	Various	12,500,000	12,500,000	12,200,000	12,040,676		(226,788)		232,536	(459,324)		159,324	159,324	217,677	4,192
03765Y-AU-8	APID 2015-23A AR		03/31/2022	BARCLAYS	03/31/2022	BARCLAYS						138,900		138,900						
04017E-AG-7	ARES 2014-32RA A2A CLO		09/30/2022	WELLS FARGO	09/30/2022	WELLS FARGO						131,472		131,472						
04018A-AQ-2	ARES 2020-58A AR CLO		03/31/2022	BARCLAYS	05/13/2022	Various	25,000,000	25,000,000	24,500,000	25,000,000		103,250		103,250			(500,000)	(500,000)	114,479	
04018F-AA-6	ARES 2021-60A A CLO		06/30/2022	GOLDMAN, SACHS & CO.	06/30/2022	GOLDMAN, SACHS & CO.						182,977		182,977						
04016Q-AC-0	ARES_45 CLO		09/30/2022	DIRECT	09/30/2022	DIRECT						309,907		309,907						
04966H-AG-1	ATRM_13 CLO		09/30/2022	DIRECT	09/30/2022	DIRECT						294,079		294,079						
087598-AA-6	BETHP 2021-1A A CLO		09/30/2022	BANK OF AMERICA/MERRILL LYNCH	09/30/2022	BANK OF AMERICA/MERRILL LYNCH								1,764,801	(1,764,801)					
11043X-AA-1	BRITISH AIR 19-1 AA PTT	C	06/30/2022	CITIGROUP GLOBAL MARKETS	06/30/2022	CITIGROUP GLOBAL MARKETS						28,269		28,269	(28,269)					
08179C-AJ-0	BSP_11 CLO		09/30/2022	DIRECT	09/30/2022	DIRECT						68,252		68,252						
08763Q-AA-0	BTNY2 2018-1A A1 CLO		03/31/2022	MORGAN STANLEY	05/18/2022	Various	17,000,000	17,003,400	16,665,100	16,877,698		7,985		133,687	(125,702)		(212,598)	(212,598)	79,370	651
13887P-AM-7	CANYC 2016-1A BR		09/30/2022	CREDIT SUISSE	09/30/2022	CREDIT SUISSE								22,406	(22,406)					
15137E-BN-2	CECLO 2014-21A A1R3 CLO		03/31/2022	MORGAN STANLEY	05/26/2022	Various	26,000,000	25,974,000	25,608,900	25,829,807		8,299		152,492	(144,193)		(220,907)	(220,907)	134,338	
19737L-AA-1	CECLO 2021-31A X CLO		06/30/2022	JEFFERIES & COMPANY, INC.	06/30/2022	JEFFERIES & COMPANY, INC.						4,418		4,418	(4,418)					
14317V-AQ-3	CGMS 2019-4A A11R CLO		06/30/2022	JPMORGAN CHASE & CO.	06/30/2022	JPMORGAN CHASE & CO.						1,822,647		1,822,647	(1,822,647)					
14316M-AA-9	CGMS 2021-1A A1 CLO		03/31/2022	BANK OF AMERICA/MERRILL LYNCH	05/19/2022	BANK OF AMERICA/MERRILL LYNCH	37,000,000	37,085,100	35,984,000	36,576,555		9,216		517,761	(508,545)		(592,555)	(592,555)	205,179	8,518
12550M-AJ-9	CIFC 2015-3A AR CLO		06/30/2022	MUFG SECURITIES AMERICAS INC	06/30/2022	MUFG SECURITIES AMERICAS INC						341		341	(341)					
12551R-AC-2	CIFC 2018-1A B		09/30/2022	BARCLAYS	09/30/2022	BARCLAYS						11,553		11,553	(11,553)					
26252Q-AJ-1	DRSLF 2019-68A AR CLO		09/30/2022	BNP CAPITAL MARKETS	09/30/2022	BNP CAPITAL MARKETS						829,266		829,266	(829,266)					
262431-AD-1	DRSLF_2017-50A B CLO		09/30/2022	GOLDMAN, SACHS & CO.	09/30/2022	GOLDMAN, SACHS & CO.						39,465		39,465	(39,465)					
29002Y-AA-0	ELM12 2021-5A A CLO		09/30/2022	RBC DOMINION SECURITIES	09/30/2022	RBC DOMINION SECURITIES						212,821		212,821	(212,821)					
29001L-AL-5	ELMW2 2019-2A AR CLO		09/27/2022	BLAYLOCK PARTNERS, L.P.	10/04/2022	DEUTSCHE BANK AG	10,000,000	9,662,500	9,650,000	9,663,688		1,188		1,188			(13,688)	(13,688)	83,630	76,125

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
29003U-AA-7	ELMW9 2021-2A A CLO		09/30/2022	Various	10/03/2022	Various	10,000,000	10,025,000	9,615,000	9,638,143		24,689	411,546	(386,857)			(23,143)	(23,143)	172,157	1,538
33883M-AA-2	FLAT 2020-1A A CLO		03/31/2022	JEFFERIES & COMPANY, INC.	03/31/2022	JEFFERIES & COMPANY, INC.							134,400	(134,400)						
38138T-AC-5	GLM 2021-10A A CLO		09/30/2022	Various	10/07/2022	Various	15,000,000	15,036,000	14,415,000	14,402,098		29,505	663,407	(633,902)			12,902	12,902	266,123	2,257
402562-AA-0	GSM 2021-4A A1 CLO		03/31/2022	BARCLAYS	03/31/2022	BARCLAYS							455,850	(455,850)						
39809A-AA-6	GWOLF 2018-2A A1 CLO		09/30/2022	DEUTSCHE BANK AG	09/30/2022	DEUTSCHE BANK AG						87,288	87,288							
39808P-AL-0	GWOLF_5R CLO		03/31/2022	MORGAN STANLEY	05/26/2022	Various	18,207,000	18,232,490	17,928,979	18,100,639		5,546	137,397	(131,851)			(171,660)	(171,660)	166,945	52,595
44330G-AE-3	HLM 4A-2014 A2R CLO		09/30/2022	BANK OF AMERICA/MERRILL LYNCH	09/30/2022	BANK OF AMERICA/MERRILL LYNCH							26,987	(26,987)						
48661C-AA-0	KAYNE 2020-7A A1		03/31/2022	GOLDMAN, SACHS & CO.	03/31/2022	GOLDMAN, SACHS & CO.							146,600	(146,600)						
48661Q-AA-9	KAYNE 2020-9A A1 CLO		09/30/2022	GOLDMAN, SACHS & CO.	09/30/2022	GOLDMAN, SACHS & CO.							244,905	(244,905)						
50200Y-AQ-1	LCM 30A AR CLO		03/31/2022	BANK OF AMERICA/MERRILL LYNCH	05/17/2022	Various	30,000,000	30,030,000	29,381,250	29,655,606		8,552	382,946	(374,394)			(274,356)	(274,356)	244,714	86,824
540543-AA-3	LOGN1 2021-1A A CLO		09/30/2022	BARCLAYS	09/30/2022	BARCLAYS						761,753	761,753							
55955E-AL-2	MAGNE 2020-27A AR CLO		06/30/2022	GOLDMAN, SACHS & CO.	08/17/2022	Various	29,000,000	29,097,150	28,342,000	28,241,330		22,542	878,362	(855,821)			100,671	100,671	288,616	4,492
55818R-BA-3	MDPK 2014-14A BRR		09/30/2022	RBC DOMINION SECURITIES	09/30/2022	RBC DOMINION SECURITIES						106,672	106,672							
631704-AA-1	NCC 2021-IA A1 CLO		09/30/2022	MIZUHO SECURITIES USA INC.	09/30/2022	MIZUHO SECURITIES USA INC.							262,129	(262,129)						
64132M-AN-8	NEUB 2018-30A AR CLO		03/31/2022	BANK OF AMERICA/MERRILL LYNCH	05/20/2022	BANK OF AMERICA/MERRILL LYNCH	29,150,000	29,158,745	28,494,125	28,819,731		11,889	350,903	(339,014)			(325,606)	(325,606)	234,212	79,490
64135D-AA-3	NEUB_47 CLO		06/30/2022	WELLS FARGO	06/30/2022	WELLS FARGO							954,941	(954,941)						
67098U-AN-5	OAKC_6R CLO		09/30/2022	Various	10/07/2022	Various	25,000,000	25,071,250	24,050,000	24,131,375		54,698	994,573	(939,875)			(81,375)	(81,375)	450,899	3,872
67590Q-BK-2	OCT21 2014-1A AAR3 CLO		03/31/2022	MORGAN STANLEY	05/25/2022	Various	25,000,000	25,020,000	24,375,000	24,728,918		10,122	301,204	(291,082)			(353,918)	(353,918)	179,620	59,406
67591J-AL-6	OCT29 2016-1A AR		03/31/2022	CITIGROUP GLOBAL MARKETS	03/31/2022	CITIGROUP GLOBAL MARKETS							187,200	(187,200)						
67577V-AL-7	OCT46 2020-2A AR CLO		09/30/2022	Various	10/11/2022	Various	20,000,000	20,052,000	19,150,000	19,145,270		46,852	953,582	(906,730)			4,730	4,730	362,768	4,671
67592M-AN-4	OCT50 2020-4A AR CLO		03/31/2022	BARCLAYS	05/16/2022	BARCLAYS	33,030,000	33,127,439	31,956,525	32,729,118		(2,063)	396,258	(398,321)			(772,593)	(772,593)	177,494	7,659
67110U-AL-3	OHALF 2016-1A AR CLO		03/31/2022	JPMORGAN CHASE & CO.	03/31/2022	JPMORGAN CHASE & CO.							55,650	(55,650)						
70015Q-AA-6	PAIA 2021-1A A1A CLO		03/31/2022	MORGAN STANLEY	03/31/2022	MORGAN STANLEY							30,000	(30,000)						
69689Q-AA-3	PLMRS 2022-1A A CLO		09/30/2022	Various	10/03/2022	Various	50,000,000	50,000,000	48,062,500	48,056,749		77,043	2,020,294	(1,943,251)			5,751	5,751	773,627	
69701X-AA-2	PLMRS_21-2 CLO		06/30/2022	BARCLAYS	08/18/2022	Various	19,360,000	19,383,232	19,007,648	18,785,493		30,452	628,191	(597,739)			222,155	222,155	247,313	9,727
75888B-AA-2	REG17 2020-1A A1A CLO		09/30/2022	BNP CAPITAL MARKETS	09/30/2022	BNP CAPITAL MARKETS						262,225	262,225							
75887V-AE-1	REGT9 2017-1A C CLO		09/30/2022	DIRECT	09/30/2022	DIRECT						142,286	142,286							
77341K-AA-9	ROCKT 2021-1A A1 CLO		03/31/2022	CREDIT SUISSE	03/31/2022	CREDIT SUISSE							532,500	(532,500)						
83607E-AA-0	SNDPT 2014-1RA A		09/30/2022	Various	10/07/2022	Various	10,000,000	10,010,000	9,716,200	9,744,051		349,684	615,633	(265,949)			(27,851)	(27,851)	183,184	2,705
82670Q-AA-7	SPEAK 2021-9A A1 CLO		03/31/2022	JPMORGAN CHASE & CO.	03/31/2022	JPMORGAN CHASE & CO.							216,825	(216,825)						
87167G-AA-8	SYMP 2020-22A A1A CLO		06/30/2022	NATIXIS	06/30/2022	NATIXIS						183,153	183,153							
87250R-AA-2	TICP 2020-15A A CLO		03/31/2022	JPMORGAN CHASE & CO.	03/31/2022	JPMORGAN CHASE & CO.							80,400	(80,400)						
89532T-AA-4	TREST 2020-3A A1		09/30/2022	CREDIT SUISSE	09/30/2022	CREDIT SUISSE						429,700	429,700							
94950J-AA-9	WELF 2018-1A A CLO		03/31/2022	WELLS FARGO	05/25/2022	Various	25,500,000	25,535,700	24,977,250	25,270,160		14,719	280,259	(265,540)			(292,910)	(292,910)	224,393	76,187
98625U-AY-8	YCLO 2016-1A CR CLO		09/30/2022	DIRECT	09/30/2022	DIRECT						142,855	142,855							
98625T-AN-5	YCLO_2R CLO		09/30/2022	DIRECT	09/30/2022	DIRECT						430,461	430,461							
98888B-AN-6	ZAIS 2020-14A A1AR CLO		06/30/2022	GOLDMAN, SACHS & CO.	06/30/2022	GOLDMAN, SACHS & CO.							117,940	(117,940)						
98875J-AS-3	ZAIS 2020-16A A1R CLO		03/31/2022	JEFFERIES & COMPANY, INC.	03/31/2022	JEFFERIES & COMPANY, INC.							12,900	(12,900)						
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,531,505,259	2,516,008,600	2,463,347,965	2,508,896,923		4,153,964	24,386,286	(20,232,321)			(46,586,156)	(46,586,156)	26,070,116	5,124,852
025537-AU-5	AMERICAN ELECTRIC POWER COMPANY IN		02/14/2022	GOLDMAN, SACHS & CO.	08/02/2022	BARCLAYS	250,000	240,810	212,738	240,854		44	44				(28,116)	(28,116)	4,548	27
125896-BV-1	CMS ENERGY CORPORATION		02/14/2022	GOLDMAN, SACHS & CO.	03/01/2022	Market Axess	630,000	591,142	566,666	591,175		34	34				(24,509)	(24,509)	6,038	4,922
25746U-BY-4	DOMINION RESOURCES INC		02/14/2022	GOLDMAN, SACHS & CO.	10/04/2022	JPMORGAN CHASE & CO.	430,000	445,747	409,016	442,076		(3,670)	(3,670)				(33,060)	(33,060)	25,068	9,272
26441C-BP-9	DUKE ENERGY CORP		02/14/2022	GOLDMAN, SACHS & CO.	05/03/2022	BNP CAPITAL MARKETS	460,000	424,644	386,161	424,682		38	38				(38,521)	(38,521)	4,568	1,287
65339K-CB-4	NEXTERA ENERGY CAPITAL HOLDINGS IN		02/14/2022	GOLDMAN, SACHS & CO.	05/03/2022	JPMORGAN CHASE & CO.	330,000	313,579	286,605	313,594		15	15				(26,989)	(26,989)	4,912	2,160

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
92556H-AE-7	PARAMOUNT GLOBAL		04/04/2022	UNION BANK OF SWITZERLAND	05/03/2022	Market Axess	550,000	556,039	529,194	555,954		(85)		(85)			(26,761)	(26,761)	3,506	682
11102A-AG-6	BRITISH TELECOMMUNICATIONS PLC N10	D	02/14/2022	Jane Street Execution Services, LLC	11/02/2022	SEAPORT GROUP	300,000	292,200	235,530	292,215		15		15			(56,685)	(56,685)	13,853	3,372
50048V-AA-8	KONINKLIJKE KPN NV	D	02/14/2022	Jane Street Execution Services, LLC	04/04/2022	Market Axess	270,000	279,234	275,233	278,111		(1,123)		(1,123)			(2,879)	(2,879)	9,870	7,245
1309999999. Subtotal - Bonds - Hybrid Securities							3,220,000	3,143,395	2,901,142	3,138,662		(4,733)		(4,733)			(237,520)	(237,520)	72,363	28,966
46435U-85-3	ISHARES BROAD USD HIGH YIELD CORPO		03/04/2022	BANK OF AMERICA/MERRILL LYNCH	03/08/2022	BANK OF AMERICA/MERRILL LYNCH	0.000	6,919,632	6,842,125	6,919,632							(77,507)	(77,507)		
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		09/21/2022	Various	10/07/2022	Various	0.000	75,578,524	73,821,767	75,578,524							(1,756,757)	(1,756,757)	390,155	
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		10/28/2022	Various	12/20/2022	Various	0.000	861,641,216	861,816,338	861,641,216							175,122	175,122	1,734,638	
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR		08/18/2022	BANK OF AMERICA/MERRILL LYNCH	11/30/2022	Various	0.000	2,694,419	2,628,130	2,694,419							(66,289)	(66,289)	14,119	
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		08/18/2022	Various	09/29/2022	Various	0.000	16,816,796	15,528,482	16,816,796							(1,288,314)	(1,288,314)	78,664	
1619999999. Subtotal - Bonds - SVO Identified Funds								963,650,587	960,636,842	963,650,587							(3,013,745)	(3,013,745)	2,217,576	
BA50QU-4X-6	INFOBASE HOLDINGS INC REVOLVER		03/24/2022	DIRECT	06/14/2022	SCHEDULED REDEMPTION	1,717,500	1,717,500	1,717,500	1,717,500										
L6232U-AN-7	MALLINCKRODT INTL FINANCE TL		06/16/2022	EXCHANGE	08/05/2022	Various	2,396,620	2,193,826	2,037,472	2,198,368		4,542		4,542			(160,896)	(160,896)	46,343	
00076V-AZ-3	ABG INTERMEDIATE HLDGS TLB1		03/22/2022	BANK OF AMERICA/MERRILL LYNCH	04/07/2022	Various	2,000,000	1,976,940	1,952,500	1,977,108		169		169			(24,608)	(24,608)	3,556	
00709L-AJ-6	ADMI (ASPEN DENTAL) AMEND 5 TL		01/05/2022	UNION BANK OF SWITZERLAND	12/31/2022	Various	448,875	447,337	428,777	447,465		128		128			(18,688)	(18,688)	10,042	
00912Y-AL-6	AIR METHODS CORP TERM LOAN B		04/08/2022	Various	01/01/2022	VARIOUS		(14,503)												
03275U-AB-1	ANASTASIA BEVERLY HILLS LLC TLB		02/18/2022	RBC DOMINION SECURITIES	01/01/2022	VARIOUS		(20,140)												
04686R-AC-7	ATHENAHEALTH INC. DELAYED DRAW		05/12/2022	JPMORGAN CHASE & CO.	05/24/2022	JPMORGAN CHASE & CO.													(10,435)	
04686R-AB-9	ATHENAHEALTH INC. TERM LOAN B		02/23/2022	JPMORGAN CHASE & CO.	05/24/2022	JPMORGAN CHASE & CO.	1,026,087	1,020,957	964,522	1,021,120		163		163			(56,598)	(56,598)	10,829	
05549D-AK-4	AVEANNA HEALTHCARE LLC DD TL		10/14/2022	BARCLAYS	11/16/2022	Various	29,643	29,214	29,220	29,219		5		5					4,048	
05549D-AJ-7	AVEANNA HEALTHCARE LLC TLB		03/15/2022	BARCLAYS	01/01/2022	VARIOUS		(19)												
05400K-AH-3	Avolon TLB Borrower 1 (US) LLC T		07/29/2022	BANK OF AMERICA/MERRILL LYNCH	08/29/2022	Various	5,184,211	5,053,042	5,103,109	5,115,192		62,150		62,150			(12,083)	(12,083)	11,389	
05400K-AG-5	AVOLON TLB BORROWER 1 (US) LLC TLB		07/29/2022	BANK OF AMERICA	07/29/2022	Various	1	1	1	1									13,099	
11565H-AB-2	BROWN GROUP HOLDINGS LLC INITIA		02/02/2022	RBC DOMINION SECURITIES	06/07/2022	Various	2,991,973	2,974,245	2,829,348	2,975,149		904		904			(145,801)	(145,801)	33,973	
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS TL		04/21/2022	CREDIT SUISSE	06/09/2022	Various	5,750,000	5,613,750	5,394,375	5,616,053		2,303		2,303			(221,678)	(221,678)	40,702	
24701P-AC-0	DELIVER BUYER INC (MHS HLDGS) TL		01/26/2022	Various	12/31/2022	Various	6,534,888	6,514,577	6,534,888	6,534,888		20,311		20,311					142,324	
N2820E-AB-4	EG GROUP LIMITED TL B	D	03/24/2022	BARCLAYS	12/31/2022	Various	2,992,228	2,959,302	2,891,765	2,964,172		4,870		4,870			(72,407)	(72,407)	73,299	
29267Y-AS-1	ENERGIZER HOLDINGS INC TLB		02/28/2022	Various	01/01/2022	VARIOUS		2,250												
29373U-AC-5	ENVISION HEALTHCARE CORP TL		06/30/2022	CREDIT SUISSE	06/30/2022	CREDIT SUISSE														
30233P-AG-5	EYECARE PARTNERS LLC DELAYED DRAW		01/26/2022	CREDIT SUISSE	03/31/2022	EXCHANGE	63,636	63,636	63,531	63,636							(105)	(105)	2,020	
30233P-AH-3	EYECARE PARTNERS LLC TL		03/31/2022	EXCHANGE	06/07/2022	CITIZENS BANK, NA	200,000	199,670	188,100	199,678		8		8			(11,578)	(11,578)	1,956	
31556P-AB-3	FERTITTA ENTERTAINMENT LLC ITL		02/01/2022	EXCHANGE	06/10/2022	Various	6,144,917	6,110,151	5,869,447	6,111,626		1,475		1,475			(242,179)	(242,179)	99,340	
33936H-AJ-1	FLEX ACQUISITION COMPANY INC		01/26/2022	Various	12/31/2022	Various	1,985,035	1,978,839	1,985,035	1,985,035		6,196		6,196					18,748	
35039K-AB-2	FOUNDATION BUILDING MATERIALS TL		01/05/2022	CREDIT SUISSE	01/01/2022	VARIOUS		(9)												
38740T-AE-1	GRANITE US HOLDINGS CORP TL		01/26/2022	Various	06/27/2022	Various	1,871,256	2,329,557	1,819,926	1,875,387		(454,208)		(454,208)			(55,462)	(55,462)	37,248	
40422K-AB-7	H-FOOD HLDGS (HEATHSIDE FOOD) TL		05/03/2022	Various	06/15/2022	Various	498,705	480,489	458,808	483,082		589		589			(24,274)	(24,274)	2,713	
G4712J-AR-3	HOWDEN GROUP HOLDINGS LIMITED TLB	D	02/04/2022	Various	08/22/2022	Various	1,994,962	1,985,967	1,870,907	1,994,966		(615,988)		(615,988)			(124,059)	(124,059)	48,279	
45173J-AQ-7	II-VI INCORPORATED		07/14/2022	JPMORGAN CHASE & CO.	07/15/2022	Various	2,000,000	1,955,708	1,935,000	1,955,708							(20,708)	(20,708)	248	
50168E-AN-2	LABL INC TERM LOAN DOLLAR TL		01/26/2022	BANK OF AMERICA/MERRILL LYNCH	01/01/2022	VARIOUS		(11,306)												
05638U-AB-8	LEB HOLDINGS (USA) INC TLB		01/26/2022	Various	06/07/2022	Various	2,992,443	3,003,665	2,856,847	3,002,944		(1,859,227)		(1,859,227)			(146,097)	(146,097)	49,579	
50216Y-AB-6	LSF11 A5 HOLDCO LLC TERM LOAN B		02/18/2022	BANK OF AMERICA/MERRILL LYNCH	06/21/2022	BANK OF AMERICA/MERRILL LYNCH	1,750,000	2,132,969	1,688,750	1,756,266		(376,703)		(376,703)			(67,516)	(67,516)	25,226	
56589P-AJ-4	MARAVAI INTERMEDIATE HOLDINGS TLB		02/16/2022	Various	07/05/2022	Various	3,760,606	3,739,201	3,706,502	3,740,178		977		977			(33,676)	(33,676)	38,452	
03836B-AB-5	MERCURY BORROWER INC ITL		04/13/2022	GOLDMAN SACHS	05/25/2022	Various	2,000,000	1,976,096	1,925,000	1,976,457		361		361			(51,457)	(51,457)	10,646	
55316X-AC-4	MIP V WASTE HOLDINGS LLC COV-LI TL		01/14/2022	TRUIST BANK	01/01/2022	VARIOUS		(1,146)												
61022Y-AG-6	MONOTYPE IMAGING HLDGS 2021 TL		01/19/2022	DEUTSCHE BANK AG	01/01/2022	VARIOUS														
62984C-AE-3	NAKED JUICE LLC DDTL		02/03/2022	CREDIT SUISSE	03/31/2022	EXCHANGE	54,524	54,524	54,524	54,524									318	
62984C-AD-5	NAKED JUICE LLC INITIAL TL		03/31/2022	Various	05/25/2022	Various	999,600	997,101	947,121	997,220		119		119			(50,099)	(50,099)	11,623	

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
62984C-AB-9 ..	NAKED JUICE LLC ITL 2ND LIEN		03/01/2022 .	BANK OF AMERICA/MERRILL LYNCH	03/07/2022 .	Various	100,000	99,049	101,500	99,051		2		2			2,449	2,449	108	
N8232N-AB-3 ...	NOURYON FIN BV (AKZNVL) TL	D	01/28/2022 .	JPMORGAN CHASE & CO.	05/24/2022 .	Various	3,986,662	3,956,762	3,877,247	3,959,147		(1,256,058)		(1,256,058)			(81,899)	(81,899)	43,583	
68163Y-AB-1 ..	OLYMPUS WATER US HOLDING CORPORA		03/21/2022 .	Various	12/31/2022 .	Various	1,750,000	1,744,635	1,689,056	1,744,853		218		218			(55,797)	(55,797)	28,010	
69417W-AB-7 ..	PACIFIC DENTAL SERVICES LLC TL		01/24/2022 .	RBC DOMINION SECURITIES	12/31/2022 .	Various	2,992,481	2,989,316	2,873,083	2,989,504		188		188			(116,421)	(116,421)	50,917	
76173F-AY-3 ..	PACTIV EVERGREEN GROUP HOLDING TLB		01/26/2022 .	Various	12/31/2022 .	Various	2,992,500	2,980,777	2,831,722	2,981,388		611		611			(149,666)	(149,666)	48,293	
70468B-AC-7 ..	PELICAN PRODUCTS INC		02/07/2022 .	BANK OF AMERICA/MERRILL LYNCH	01/01/2022 .	VARIOUS		(11,261)												
73108R-AB-4 ..	POLARIS NEWCO LLC DOLLAR TERM L		03/08/2022 .	GOLDMAN SACHS	12/31/2022 .	Various	2,244,375	2,226,134	2,137,363	2,226,777		643		643			(89,414)	(89,414)	26,250	
74167N-AC-7 ..	PRIMARY PRODUCTS FINANCE LLC TL		04/20/2022 .	BARCLAYS	04/28/2022 .	Various	2,375,000	2,366,729	2,345,313	2,366,777		47		47			(21,464)	(21,464)	1,703	
BAS1CA-1F-5 ..	PROPULSION (BC) FINCO TL	D	09/20/2022 .	CREDIT SUISSE	09/23/2022 .	CREDIT SUISSE	500,000	497,500	498,438	497,502		2		2			935	935	383	
76680Y-AG-7 ..	RING CONTAINER TECH GROUP TLB		01/26/2022 .	Various	12/31/2022 .	Various	7,000,000	7,002,625	6,808,516	7,002,479		(146)		(146)			(193,963)	(193,963)	144,911	
84673E-AB-5 ..	SPARTA US HOLCO ITL		04/08/2022 .	GOLDMAN SACHS	12/31/2022 .	Various	3,990,000	3,944,941	3,886,635	3,946,097		1,156		1,156			(59,462)	(59,462)	32,456	
84748E-AF-7 ..	SPECIALTY BUILDING PRODUCTS TLB		06/01/2022 .	Various	12/31/2022 .	Various	2,625,000	2,567,844	2,238,780	2,569,439		1,595		1,595			(330,658)	(330,658)	29,910	
855031-AR-1 ..	STAPLES INC TERM LOAN 2019 TL		01/26/2022 .	Various	12/31/2022 .	Various	2,000,000	1,976,398	1,930,359	1,979,387		2,990		2,990			(49,028)	(49,028)	38,014	
78489H-AB-4 ..	SWF HOLDINGS I CORP		02/17/2022 .	JPMORGAN CHASE & CO.	01/01/2022 .	VARIOUS		(13,953)												
87583F-AJ-7 ..	TANK HOLDINGS CORP 2020 REFI TL		02/03/2022 .	Various	03/31/2022 .	Various	997,449	988,402	997,449	997,449		4,987		4,987					5,295	
914908-BB-3 ..	UNIVISION COMMUNICATIONS INC TLB		02/11/2022 .	JPMORGAN CHASE & CO.	01/01/2022 .	VARIOUS		(22,186)												
90290H-AP-7 ..	USIC HOLDINGS INC		01/26/2022 .	Various	12/31/2022 .	Various	2,992,500	2,986,695	2,876,085	2,987,027		332		332			(110,942)	(110,942)	50,018	
00215N-AK-6 ..	VM CONSOLIDATED INC TLB		01/26/2022 .	Various	09/16/2022 .	Various	500,000	2,877,503	482,588	497,745		(2,379,758)		(2,379,758)			(15,157)	(15,157)	14,264	
91834W-AC-4 ..	VS BUYER LLC TERM LOAN B		01/26/2022 .	Various	12/31/2022 .	Various	2,992,386	2,981,019	2,883,954	2,981,860		840		840			(97,905)	(97,905)	43,308	
63939W-AG-8 ..	WAYSTAR TECHNOLOGIES INC TLB		02/17/2022 .	JPMORGAN CHASE & CO.	01/01/2022 .	VARIOUS		(7,328)												
96244U-AF-4 ..	WHATABRANDS LLC TLB		01/26/2022 .	Various	12/31/2022 .	Various	3,000,000	2,988,125	2,875,936	2,988,848		723		723			(112,912)	(112,912)	50,802	
96350T-AC-4 ..	WHITE CAP BUYER LLC INITIAL TL		03/22/2022 .	RBC DOMINION SECURITIES	01/01/2022 .	VARIOUS		(8,487)												
97246F-AH-9 ..	WILSONART LLC TL		03/01/2022 .	Various	06/06/2022 .	Various	498,744	494,561	460,188	500,519		(1,508,242)		(1,508,242)			(40,330)	(40,330)	5,778	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							100,924,807	103,069,190	97,047,187	100,108,790		(8,330,725)	2,699,366	(11,030,091)				(3,061,603)	(3,061,603)	1,339,567	
2509999998. Total - Bonds							11,970,969,066	12,841,947,522	12,684,072,102	12,833,920,016		(2,134,065)	27,085,652	(29,219,717)			(150,885,201)	(150,885,201)	59,260,336	13,567,106
S71010-69-8 ..	PORSCHE AUTOMOBIL HOLDING SE	B	09/30/2022 .	Various	11/17/2022 .	Various	72,514.000	7,356,930	5,685,102	7,115,609			241,322	(241,322)		(173,811)	(1,256,695)	(1,430,506)	26,091	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								7,356,930	5,685,102	7,115,609			241,322	(241,322)		(173,811)	(1,256,695)	(1,430,506)	26,091	
4509999998. Total - Preferred Stocks								7,356,930	5,685,102	7,115,609			241,322	(241,322)		(173,811)	(1,256,695)	(1,430,506)	26,091	
88025U-10-9 ..	10X GENOMICS INC CLASS A		04/26/2022 .	Various	06/14/2022 .	Various	62,703.000	4,541,653	3,591,022	4,541,653							(950,631)	(950,631)		
G88473-14-8 ..	3I GROUP PLC	B	04/26/2022 .	Various	06/14/2022 .	GOLDMAN, SACHS & CO.	14,127.000	243,275	208,429	243,275						(8,180)	(26,666)	(34,846)		
88579Y-10-1 ..	3M COMPANY		06/30/2022 .	Various	07/20/2022 .	Various	68,727.000	10,688,188	9,856,742	10,518,436			169,752	(169,752)			(661,694)	(661,694)	65,337	
002824-10-0 ..	ABBOTT LABS		07/20/2022 .	Various	09/07/2022 .	Various	69,783.000	8,149,795	7,705,111	8,071,901			77,894	(77,894)			(366,790)	(366,790)	5,862	
003654-10-0 ..	ABIOMED INC		09/30/2022 .	Various	12/21/2022 .	Various	6,383.000	1,877,249	1,969,370	1,847,684			29,565	(29,565)			121,686	121,686		
G1151C-10-1 ..	ACCENTURE PLC		03/04/2022 .	MORGAN STANLEY	06/14/2022 .	GOLDMAN, SACHS & CO.	13,933.000	4,377,191	4,154,547	4,377,191							(222,644)	(222,644)	7,559	
D0066B-18-5 ..	ADIDAS SALOMON AG	B	07/20/2022 .	MORGAN STANLEY	09/07/2022 .	Various	19,833.000	4,233,540	3,674,258	4,233,540						(139,114)	(420,168)	(559,283)	15,031	
00724F-10-1 ..	ADOBE INC		02/23/2022 .	MORGAN STANLEY	06/14/2022 .	GOLDMAN, SACHS & CO.	12,839.000	5,513,709	5,949,255	5,513,709							435,546	435,546		
00751Y-10-6 ..	ADVANCED AUTO PARTS INC.		03/04/2022 .	MORGAN STANLEY	03/22/2022 .	GOLDMAN, SACHS & CO.	1,088.000	224,803	227,821	224,803							3,018	3,018	1,632	
007903-10-7 ..	ADVANCED MICRO DEVICES INC		06/30/2022 .	Various	07/20/2022 .	Various	51,413.000	6,198,145	5,243,887	5,976,602			221,544	(221,544)			(732,715)	(732,715)		
S68704-90-7 ..	ADVANTEST CORP	B	04/26/2022 .	Various	06/14/2022 .	GOLDMAN, SACHS & CO.	13,000.000	881,694	759,109	881,694						(47,454)	(75,131)	(122,585)	771	
N3501V-10-4 ..	ADYEN NV	B	04/26/2022 .	Various	06/14/2022 .	Various	3,336.000	6,994,643	6,342,608	6,994,396			247	(247)		(43,940)	(607,848)	(651,788)		
SB1G5X-P1-4 ..	AEDIFICA REIT SA	B	07/19/2022 .	Various	08/03/2022 .	Various	10,024.000	1,128,958	1,027,319	964,426			164,532	(164,532)		(43,186)	106,079	62,893	8,480	
SBVRZ8-L1-3 ..	AENA SA	B	03/04/2022 .	MORGAN STANLEY	06/14/2022 .	GOLDMAN, SACHS & CO.	7,088.000	1,030,321	968,576	1,030,321						(59,607)	(2,138)	(61,745)		
S64800-48-5 ..	AEON LTD	B	04/26/2022 .	Various	06/14/2022 .	GOLDMAN, SACHS & CO.	51,500.000	1,026,186	883,431	1,026,186						(52,626)	(90,128)	(142,755)	750	
00130H-10-5 ..	AES CORP		01/20/2022 .	MORGAN STANLEY	02/23/2022 .	BANK OF AMERICA/MERRILL LYNCH	5,875.000	137,416	120,682	137,416							(16,735)	(16,735)	928	
00827B-10-6 ..	AFFIRM HOLDINGS INC CLASS A		07/20/2022 .	Various	09/07/2022 .	Various	61,911.000	2,520,502	1,835,181	2,520,502							(685,321)	(685,321)		
00846U-10-1 ..	AGILENT TECHNOLOGIES INC		02/23/2022 .	MORGAN STANLEY	04/26/2022 .	GOLDMAN, SACHS & CO.	40,094.000	5,051,844	5,171,946	5,051,844							120,102	120,102	3,835	
001230-10-4 ..	AGNC INVESTMENT REIT CORP		04/26/2022 .	Various	06/14/2022 .	Various	199,703.000	2,577,720	2,444,658	2,577,720							(133,062)	(133,062)	22,728	
S20098-23-2 ...	AGNICO EAGLE MINES LTD COM	B	07/20/2022 .	Various	09/07/2022 .	GOLDMAN, SACHS & CO.	17,829.000	846,424	945,472	846,424						(3,581)	102,629	99,048	4,673	
Y002A1-10-5 ..	AIA GROUP LTD COMMON STOCK	B	03/31/2022 .	MORGAN STANLEY	04/26/2022 .	Various	405,200.000	4,362,399	4,030,115	4,362,034			365	(365)		(8,763)	(323,157)	(331,920)		
SBSDHY-K1-2 ..	AIR CANADA ORD	B	09/30/2022 .	MORGAN STANLEY	11/17/2022 .	MORGAN STANLEY	31,215.000	428,553	437,074	377,111			51,442	(51,442)		(13,559)	73,521	59,963		

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
009158-10-6	AIR PRODUCTS & CHEM		03/04/2022	MORGAN STANLEY	03/22/2022	Various	9,535.000	2,263,622	2,252,618	2,263,622							(11,004)	(11,004)		
009066-10-1	AIRBNB INC CLASS A		06/30/2022	MORGAN STANLEY	07/20/2022	Various	12,736.000	1,910,909	1,520,776	1,328,376			582,534	(582,534)			192,400	192,400		
S60107-02-6	AISIN CORP	B	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	12,000.000	372,103	346,280	372,103						(12,645)	(13,178)	(25,823)		
00971T-10-1	AKAMAI TECHNOLOGIES		06/30/2022	MORGAN STANLEY	07/20/2022	Various	29,086.000	2,876,024	2,609,566	2,828,225			47,799	(47,799)			(218,659)	(218,659)		
00973Y-10-8	AKERO THERAPEUTICS INC		07/15/2022	RBC DOMINION SECURITIES	11/01/2022	Various	5,337.000	58,535	168,861	58,535							110,326	110,326		
SBJ2KS-G2-8	AKZO NOBEL NV	B	06/30/2022	Various	07/20/2022	Various	6,271.000	531,434	534,450	512,856			18,578	(18,578)		(3,117)	24,710	21,594		
012653-10-1	ALBEMARLE CORP		03/04/2022	MORGAN STANLEY	03/22/2022	Various	5,424.000	1,028,281	1,079,813	1,028,281							51,531	51,531	1,551	
015271-10-9	ALEXANDRIA REAL ESTATE		09/30/2022	Various	12/02/2022	Various	22,396.000	3,751,415	3,496,315	3,266,847			484,568	(484,568)			229,468	229,468	47,693	
016255-10-1	ALIGN TECHNOLOGY INC		09/30/2022	Various	11/17/2022	Various	8,447.000	3,329,693	2,933,570	3,158,525			171,168	(171,168)			(224,955)	(224,955)		
01626P-30-4	ALIMENTATION COUCHE TARD MULTI VOT	B	02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	18,064.000	699,504	686,518	699,504						(2,301)	(10,684)	(12,985)		
G0176J-10-9	ALLEGION PLC		06/30/2022	MORGAN STANLEY	07/20/2022	Various	30,220.000	3,309,549	3,239,770	3,260,184			49,365	(49,365)			(20,414)	(20,414)	14,133	
01749D-10-5	ALLEGRO MICROSYSTEMS INC		09/30/2022	Various	11/22/2022	Various	2,659.000	56,901	75,886	55,765			1,135	(1,135)			20,121	20,121		
D03080-11-2	ALLIANZ SE-REG COM STK	B	06/14/2022	Various	07/20/2022	Various	19,801.000	4,380,030	3,963,470	4,380,030						(97,327)	(319,233)	(416,561)		
02005N-10-0	ALLY FINANCIAL INC		06/30/2022	Various	07/20/2022	Various	51,649.000	2,356,279	2,126,573	2,235,246			121,033	(121,033)			(108,674)	(108,674)	5,129	
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		01/20/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	5,190.000	717,829	754,279	717,829							36,450	36,450		
02079K-10-7	ALPHABET INC CLASS C		09/30/2022	MORGAN STANLEY	11/17/2022	MORGAN STANLEY	18,100.000	2,416,468	1,782,719	1,740,315			676,153	(676,153)			42,404	42,404		
F0259M-47-5	ALSTOM S.A.	B	09/30/2022	MORGAN STANLEY	11/17/2022	MORGAN STANLEY	12,791.000	304,620	329,582	209,827			94,794	(94,794)		3,235	116,520	119,755		
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		09/30/2022	Various	12/16/2022	Various	1,701.000	67,963	101,348	57,188			10,776	(10,776)			44,161	44,161	376	
E04908-11-2	AMADEUS IT HOLDING CMN STK	B	02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	13,767.000	934,692	805,107	934,692						(22,430)	(107,154)	(129,585)		
00165C-10-4	AMC ENTERTAINMENT HOLDINGS INC CLA		09/30/2022	Various	11/17/2022	Various	63,737.000	970,725	941,603	854,870			115,855	(115,855)			86,733	86,733		
G0250X-10-7	AMCOR PLC	D	09/30/2022	MORGAN STANLEY	11/17/2022	Various	115,449.000	1,322,487	1,326,751	1,294,446			28,040	(28,040)			32,305	32,305	1,923	
023586-10-0	AMERCO		04/26/2022	BANK OF AMERICA/MERRILL LYNCH	06/14/2022	GOLDMAN, SACHS & CO.	1,179.000	629,409	547,530	629,409							(81,879)	(81,879)		
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		03/31/2022	Various	05/24/2022	Various	1,668.000	89,686	107,949	88,917			769	(769)			19,032	19,032		
025816-10-9	AMERICAN EXPRESS CO		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	5,306.000	1,002,569	917,641	1,002,569							(84,927)	(84,927)		
02665T-30-6	AMERICAN HOMES 4 RENT REIT CLASS A		07/01/2022	Various	09/22/2022	BANK OF AMERICA/MERRILL LYNCH	56,649.000	2,013,362	1,934,483	2,010,267			3,094	(3,094)			(75,784)	(75,784)	11,864	
026874-78-4	AMERICAN INTL GROUP INC		02/23/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	46,714.000	2,774,512	2,856,987	2,774,512							82,475	82,475	10,592	
030420-10-3	AMERICAN WATER WORKS CO INC		09/30/2022	Various	11/17/2022	Various	4,974.000	795,801	724,219	762,445			33,356	(33,356)			(38,225)	(38,225)	3,072	
03064D-10-8	AMERICOLD REALTY TRUST		05/12/2022	Various	06/03/2022	Various	10,492.000	275,578	299,874	275,578							24,295	24,295	1,481	
03076C-10-6	AMERIPRISE FINL INC		06/30/2022	BANK OF AMERICA/MERRILL LYNCH	07/20/2022	Various	1,279.000	338,359	309,543	303,993			34,367	(34,367)			5,550	5,550	1,599	
031100-10-0	AMETEK INC		02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	41,525.000	5,183,628	5,059,149	5,183,628							(124,479)	(124,479)	14,150	
031162-10-0	AMGEN INC		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	8,947.000	1,990,109	2,083,790	1,990,109							93,682	93,682	3,149	
032095-10-1	AMPHENOL CORP.		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	39,768.000	2,929,709	3,031,300	2,929,709							101,592	101,592		
032654-10-5	ANALOG DEVICES INC		07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	8,266.000	1,348,350	1,245,616	1,348,350							102,734	102,734	6,282	
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	B	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	15,815.000	967,857	864,836	967,857						(24,752)	(78,269)	(103,021)		
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		09/07/2022	Various	09/26/2022	Various	372,292.250	3,079,291	3,183,690	3,039,328			39,963	(39,963)			144,362	144,362	20,933	
036620-10-5	ANSYS INC		09/30/2022	Various	11/17/2022	Various	18,681.000	5,520,857	5,349,988	5,480,197			40,660	(40,660)			(130,209)	(130,209)		
S60655-86-7	ANZ NATIONAL BANK	B	09/30/2022	Various	12/23/2022	Various	120,567.000	2,262,432	1,928,488	2,261,071			1,362	(1,362)		(96,649)	(235,934)	(332,583)	49,080	
G0403H-10-8	AON PLC CLASS A		01/20/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	1,032.000	278,898	259,155	278,898							(19,743)	(19,743)	1,104	
03750L-10-9	APARTMENT INCOME REIT CORP		09/30/2022	Various	12/08/2022	Various	51,088.000	2,233,639	2,003,734	2,105,202			128,436	(128,436)			(101,468)	(101,468)	37,959	
03753U-10-6	APELLIS PHARMACEUTICALS INC		05/09/2022	Various	07/19/2022	RBC DOMINION SECURITIES	1,608.000	57,234	83,465	57,234							26,231	26,231		
03769M-10-6	APOLLO GLOBAL MANAGEMENT INC		03/31/2022	MORGAN STANLEY	04/26/2022	Various	44,516.000	2,982,572	2,665,417	2,937,372			45,200	(45,200)			(271,955)	(271,955)	17,806	
03784Y-20-0	APPLE HOSPITALITY REIT INC		02/24/2022	Various	03/15/2022	BANK OF AMERICA/MERRILL LYNCH	31,674.000	513,671	568,904	513,671							55,233	55,233	1,584	
037833-10-0	APPLE INC.		01/20/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	6,682.000	1,099,256	1,090,263	1,099,256							(8,993)	(8,993)	1,470	
038222-10-5	APPLIED MATERIALS INC		07/20/2022	Various	09/07/2022	Various	28,419.000	3,072,307	2,714,870	3,016,843			55,463	(55,463)			(301,973)	(301,973)	5,824	
03831W-10-8	APPLOVIN CORP CLASS A		09/30/2022	Various	11/17/2022	Various	10,311.000	355,549	148,011	200,961			154,587	(154,587)			(52,950)	(52,950)		
G6095L-10-9	APTIV PLC		07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	35,996.000	4,522,796	3,657,867	4,522,796							(864,929)	(864,929)		
L0302D-21-0	ARCELORMITTAL SA	B	04/26/2022	Various	06/14/2022	GOLDMAN, SACHS & CO.	21,972.000	644,767	699,205	644,767						(5,368)	59,806	54,438	2,030	
G0450A-10-5	ARCH CAPITAL GROUP		06/30/2022	BANK OF AMERICA/MERRILL LYNCH	09/07/2022	Various	270.000	12,558	12,456	12,282			275	(275)			174	174		
040047-60-7	ARENA PHARMACEUTICALS INC		03/04/2022	JEFFERIES & COMPANY, INC.	03/11/2022	MERGER	123.000	11,555	12,300	11,555							745	745		

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
040413-10-6	ARISTA NETWORKS INC		06/30/2022	Various	07/20/2022	Various	4,455.000	527,254	467,252	417,612			109,643	(109,643)			49,640	49,640		
S62539-83-8	ARISTOCRAT LEISURE LTD		03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	49,416.000	1,284,036	1,351,434	1,284,036						17,367	50,030	67,397		
L0269F-10-9	AROUNDTOWN PROPERTY HOLDINGS SA		09/30/2022	Various	11/17/2022	Various	29,046.000	86,982	74,117	64,223			22,759	(22,759)		1,756	8,138	9,894		
042735-10-0	ARROW ELECTRONICS INC		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	27,027.000	3,252,467	3,216,606	3,252,467							(35,862)	(35,862)		
363576-10-9	ARTHUR J GALLAGHER & CO		01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	1,934.000	301,066	293,338	301,066							(7,728)	(7,728)		
S60544-09-5	ASAHI GROUP HOLDINGS LTD		06/30/2022	Various	07/20/2022	Various	14,500.000	527,423	481,979	474,421			53,002	(53,002)		(45,538)	53,095	7,558	5,126	
S60546-03-3	ASAHI KASEI CORP		07/20/2022	MORGAN STANLEY	09/07/2022	Various	284,300.000	2,390,363	2,151,992	2,373,784			16,579	(16,579)		(226,812)	5,020	(221,792)	19,230	
S51652-94-9	ASM INTERNATIONAL NV		02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	8,551.000	2,556,784	2,731,783	2,556,784						(99,391)	274,389	174,999	4,968	
SB929F-46-4	ASML HOLDING N.V.		03/04/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	141.000	83,232	79,903	83,232						(2,671)	(658)	(3,329)		
29109X-10-6	ASPEN TECHNOLOGY CORP		05/17/2022	MERGER	05/23/2022	Various	278.000	51,152	50,647	51,152							(505)	(505)		
W0817X-20-4	ASSA ABLOY B ORD		06/30/2022	GOLDMAN, SACHS & CO.	09/07/2022	GOLDMAN, SACHS & CO.	25,161.000	544,657	499,336	533,549			11,108	(11,108)		(29,865)	(4,347)	(34,212)		
04621X-10-8	ASSURANT I NC		09/30/2022	MORGAN STANLEY	11/17/2022	MORGAN STANLEY	2,310.000	344,444	285,175	335,574			8,870	(8,870)			(50,399)	(50,399)	4,712	
J96216-12-2	ASTELLAS PHARMA INC		02/24/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	113,500.000	1,893,975	1,797,145	1,893,975						(13,508)	(83,322)	(96,830)		
S61292-22-3	ASX LTD		09/30/2022	Various	11/17/2022	Various	57,551.000	3,477,365	3,288,211	3,432,474			44,891	(44,891)		33,800	(178,063)	(144,263)	49,663	
T05404-10-7	ATLANTIA S.P.A.		09/30/2022	GOLDMAN, SACHS & CO.	11/17/2022	Various	2,340.000	54,216	55,986	51,831			2,385	(2,385)		(85)	4,239	4,155		
04911A-10-7	ATLANTIC UNION BANKSHARES CORP		11/18/2022	Various	12/19/2022	Various	1,161.000	39,917	39,840	36,642			3,275	(3,275)			3,198	3,198	484	
W1R924-25-2	ATLAS COPCO CLASS A		05/13/2022	EXCHANGE	06/14/2022	GOLDMAN, SACHS & CO.	60,936.000	676,508	599,921	676,508						(7,657)	(68,930)	(76,587)		
SBD97B-S7-7	ATLAS COPCO CLASS B		03/04/2022	MORGAN STANLEY	05/13/2022	EXCHANGE	3,569.000	146,512	142,009	146,512						(4,503)		(4,503)	963	
W1R924-22-9	ATLAS COPCO CLASS B		06/30/2022	EXCHANGE	07/20/2022	Various	26,248.000	262,799	250,981	219,105			43,694	(43,694)		(2,629)	34,505	31,876		
W1R924-23-7	ATLAS COPCO REDEMPTION SHARES CLAS		05/18/2022	DIRECT	06/13/2022	DIRECT	17,790.000		9,776								9,776	9,776		
W1R924-24-5	ATLAS COPCO REDEMPTION SHARES CLAS		05/18/2022	DIRECT	06/13/2022	DIRECT	6,562.000		3,606								3,606	3,606		
SBVYVF-W2-2	AUTO TRADER GROUP PLC		09/30/2022	Various	11/17/2022	Various	29,889.000	216,743	198,647	171,830			44,913	(44,913)		(993)	27,810	26,817	1,551	
052769-10-6	AUTODESK INCORPORATED		03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	7,119.000	1,478,332	1,542,359	1,478,332							64,028	64,028		
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		06/30/2022	Various	07/20/2022	Various	7,971.000	1,711,343	1,699,920	1,677,194			34,150	(34,150)			22,726	22,726	7,311	
053332-10-2	AUTOZONE INC		02/23/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	203.000	364,239	395,201	364,239							30,963	30,963		
05338G-10-6	AVALARA INC		04/26/2022	Various	06/14/2022	Various	39,882.000	3,742,382	3,382,143	3,742,382							(360,239)	(360,239)		
053484-10-1	AVALONBAY CMNTYS INC		02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	8,255.000	1,934,807	1,528,667	1,934,807							(406,140)	(406,140)	13,125	
05352A-10-0	AVANTOR INC		07/20/2022	Various	09/07/2022	GOLDMAN, SACHS & CO.	29,426.000	893,849	767,811	893,849							(126,037)	(126,037)		
053611-10-9	AVERY DENNISON CORP		06/30/2022	Various	07/20/2022	Various	27,853.000	4,871,849	4,684,392	4,836,910			34,938	(34,938)			(152,519)	(152,519)	19,145	
S02162-38-6	AVIVA ORD GBP0.25		03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	117,131.000	604,408	681,407	604,408						(6,162)	83,160	76,998		
G06830-15-8	AVIVA PLC		05/17/2022	EXCHANGE	06/14/2022	GOLDMAN, SACHS & CO.	23,775.000	104,750	116,527	104,750						(2,839)	14,616	11,777		
F06106-10-2	AXA		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	15,224.000	450,717	374,696	450,717						(10,816)	(65,205)	(76,021)		
05722G-10-0	BAKER HUGHES CO		01/20/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	2.000	53	66	53							13	13		
058498-10-6	BALL CORP COM		07/20/2022	MORGAN STANLEY	09/07/2022	Various	25,209.000	1,968,059	1,551,381	1,963,024			5,035	(5,035)			(411,643)	(411,643)	6,907	
S57059-46-1	BANCO SANTANDER SA EUR 0.5		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	276,539.000	998,257	883,060	998,257						(17,920)	(97,276)	(115,196)		
S60758-08-3	BANK HAPOALIM BM		02/23/2022	MORGAN STANLEY	03/07/2022	GOLDMAN, SACHS & CO.	77,407.000	829,489	754,831	829,489						(13,574)	(61,084)	(74,658)		
064058-10-0	BANK NEW YORK MELLON CORP		04/26/2022	Various	06/14/2022	Various	48,906.000	2,752,071	2,449,928	2,747,136			4,936	(4,936)			(297,208)	(297,208)	16,628	
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM		09/30/2022	MORGAN STANLEY	11/17/2022	MORGAN STANLEY	5,109.000	297,716	263,245	244,286			53,430	(53,430)		(8,783)	27,742	18,959	3,309	
G08036-12-4	BARCLAYS ORD GBP0.25		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	551,494.000	1,469,426	1,153,262	1,469,426						(27,561)	(288,603)	(316,164)	28,966	
S50865-77-3	BASF SE		06/30/2022	Various	07/20/2022	Various	76,973.000	5,174,826	4,090,491	4,916,397			258,429	(258,429)		(136,506)	(689,401)	(825,906)	60,986	
070830-10-4	BATH AND BODY WORKS INC		06/30/2022	Various	07/20/2022	Various	26,303.000	1,358,282	1,184,178	1,175,807			182,476	(182,476)			8,371	8,371	2,995	
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC		07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	9,093.000	83,579	62,788	83,579						(2,000)	(18,791)	(20,791)		
071813-10-9	BAXTER INTL INC		06/30/2022	BANK OF AMERICA/MERRILL LYNCH	07/20/2022	Various	5,096.000	359,421	334,214	327,316			32,105	(32,105)			6,897	6,897	1,478	
S50692-11-0	BAYER AG ORD NPV		06/30/2022	GOLDMAN, SACHS & CO.	07/20/2022	Various	5,601.000	371,332	337,618	332,128			39,205	(39,205)		(5,577)	11,067	5,491		
D12096-10-9	BAYERISCHE MOTOREN WERKS AG		03/22/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	9,455.000	917,644	767,479	917,644						(24,387)	(125,778)	(150,165)		
S55019-06-1	BBVA(BILB-VIZ-ARG) EUR0.49		03/04/2022	MORGAN STANLEY	03/22/2022	Various	245,091.000	1,502,391	1,512,355	1,502,391						(10,093)	20,056	9,964		
08265T-20-8	BENTLEY SYSTEMS INC CLASS B		01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	49,784.000	1,932,799	1,786,860	1,932,799							(145,939)	(145,939)		
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		02/23/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	493.000	152,825	172,512	152,825							19,687	19,687		
086516-10-1	BEST BUY CO INC		09/30/2022	Various	11/17/2022	Various	26,184.000	2,418,633	2,104,315	2,285,244			133,390	(133,390)			(180,929)	(180,929)	15,036	
S60980-32-3	BEZEQ ISRAELI TELECOMMUNICATION CO		09/30/2022	BANK OF AMERICA/MERRILL LYNCH	11/17/2022	Various	75,844.000	133,040	135,393	124,543			8,497	(8,497)		(510)	11,360	10,850	1,703	
S61446-90-2	BHP BILLITON LTD COMN STOCK		02/23/2022	Various	03/22/2022	GOLDMAN, SACHS & CO.	75,491.000	2,413,989	2,737,066	2,413,989						190,951	132,126	323,077		
G1093E-10-8	BIG YELLOW GROUP PLC		09/30/2022	Various	11/02/2022	Various	79,302.000	1,396,987	969,335	938,363			497,392	(497,392)		(74,557)	105,529	30,972	5,411	

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
090043-10-0	BILL COM HOLDINGS INC		09/30/2022	Various	11/17/2022	Various	6,876.000	1,355,582	1,149,906	1,146,376			209,206	(209,206)			3,529	3,529		
090572-20-7	BIO RAD LABORATORIES INC		09/30/2022	Various	11/17/2022	Various	4,475.000	2,411,402	2,085,371	2,283,822			127,581	(127,581)			(198,451)	(198,451)		
09073M-10-4	BIO TECHNE CORP		06/30/2022	BANK OF AMERICA/MERRILL LYNCH	07/20/2022	Various	1,221.000	466,581	435,356	423,247			43,333	(43,333)			12,108	12,108	391	
09062X-10-3	BIOGEN INC		06/30/2022	MORGAN STANLEY	09/07/2022	Various	14,527.000	3,218,129	3,012,274	3,183,736			34,393	(34,393)			(171,463)	(171,463)		
09180C-10-6	BJS RESTAURANTS INC		03/07/2022	Various	03/16/2022	JPMORGAN CHASE & CO.	2,827.000	80,811	78,549	80,811							(2,262)	(2,262)		
SBCBHZ-31-9	BLACKBERRY LTD	B	09/30/2022	MORGAN STANLEY	11/17/2022	MORGAN STANLEY	12,653.000	77,960	59,596	59,948			18,012	(18,012)		(2,155)	1,804	(352)		
09247X-10-1	BLACKROCK INC		02/23/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	12,036.000	8,816,250	8,141,409	8,816,250							(674,841)	(674,841)	58,736	
09260D-10-7	BLACKSTONE INC		06/30/2022	MORGAN STANLEY	07/20/2022	Various	40,410.000	4,882,740	4,475,941	4,535,473			347,267	(347,267)			(59,532)	(59,532)	28,425	
S73096-81-0	BNP PARIBAS S.A.	B	06/30/2022	Various	07/20/2022	Various	13,664.000	762,037	635,000	683,845			78,192	(78,192)		(27,095)	(21,751)	(48,846)	34,922	
Y0920U-10-3	BOC HONG KONG HOLDINGS	B	03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	152,000.000	533,961	553,002	533,961						(717)	19,757	19,040		
097023-10-5	BOEING CO		06/30/2022	Various	09/07/2022	Various	16,021.000	2,952,988	2,108,579	2,816,972			136,016	(136,016)			(708,393)	(708,393)		
09857L-10-8	BOOKING HOLDINGS INC		06/30/2022	MORGAN STANLEY	07/20/2022	Various	1,147.000	2,573,329	2,377,380	2,477,299			96,030	(96,030)			(99,920)	(99,920)		
099724-10-6	BORG WARNER INC.		06/30/2022	Various	07/20/2022	Various	13,326.000	488,743	482,057	444,689			44,054	(44,054)			37,368	37,368	2,265	
101121-10-1	BOSTON PPTYS INC		06/30/2022	GOLDMAN, SACHS & CO.	07/20/2022	Various	7,737.000	701,282	693,258	688,438			12,843	(12,843)			4,820	4,820	7,582	
101137-10-7	BOSTON SCI ENTIFIC CORP COM		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	94,041.000	4,094,543	4,133,551	4,094,543							39,008	39,008		
SB4YVF-56-3	BRENNTAG AG	B	06/30/2022	Various	07/20/2022	Various	69,907.000	5,900,269	5,164,155	5,805,108			95,160	(95,160)		(134,276)	(506,677)	(640,953)		
J04578-12-6	BRIDGESTONE	B	06/30/2022	Various	07/20/2022	Various	44,300.000	1,683,979	1,691,870	1,668,863			15,116	(15,116)		(77,361)	100,368	23,006	9,834	
10918L-10-3	BRIGHAM MINERALS INC CLASS A		11/18/2022	Various	12/29/2022	Various	10,853.000	251,552	346,492	250,111			1,441	(1,441)			96,381	96,381	24,227	
G15540-11-8	BRITISH LAND COMPANY PLC	B	03/31/2022	GOLDMAN, SACHS & CO.	04/04/2022	Various	36,788.000	274,092	251,960	256,910			17,183	(17,183)		(7,663)	2,713	(4,950)		
11120U-10-5	BRIXMOR PROPERTY GROUP INC		09/30/2022	Various	12/27/2022	BANK OF AMERICA/MERRILL LYNCH	97,853.000	2,058,703	2,231,116	1,815,166			243,536	(243,536)			415,950	415,950	37,532	
11135F-10-1	BROADCOM INC		02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	572.000	323,289	297,528	323,289							(25,761)	(25,761)	2,345	
G16968-11-0	BUNZL	B	09/30/2022	MORGAN STANLEY	11/17/2022	Various	3,023.000	112,572	107,326	94,765			17,807	(17,807)		(10,808)	23,368	12,560	1,372	
122017-10-6	BURLINGTON STORES INC		06/30/2022	Various	09/07/2022	Various	6,019.000	1,273,095	1,061,546	1,238,975			34,119	(34,119)			(177,429)	(177,429)		
12685J-10-5	CABLE ONE INC		07/20/2022	Various	09/07/2022	Various	814.000	1,158,427	973,562	1,130,367			28,060	(28,060)			(156,805)	(156,805)	1,129	
12769G-10-0	CAESARS ENTERTAINMENT INC		06/30/2022	MORGAN STANLEY	07/20/2022	Various	15,058.000	1,184,763	932,746	1,082,548			102,215	(102,215)			(149,803)	(149,803)		
13100M-50-9	CALIX INC		06/30/2022	Various	11/08/2022	Various	8,911.000	337,100	520,052	304,222			32,879	(32,879)			215,831	215,831		
133131-10-2	CAMDEN PROP		07/18/2022	Various	08/31/2022	Various	7,266.000	1,128,645	1,132,574	1,128,645							3,929	3,929	612	
134429-10-9	CAMPBELL SOUP CO		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	17,067.000	762,383	777,313	762,383							14,930	14,930		
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	B	09/30/2022	Various	11/17/2022	Various	56,463.000	4,300,955	4,191,948	4,278,178			22,777	(22,777)		(40,112)	(46,118)	(86,230)	467	
F13587-12-0	CAP GEMINI	B	01/20/2022	MORGAN STANLEY	02/23/2022	Various	4,154.000	975,532	898,039	975,532						(4,865)	(72,627)	(77,492)		
14040H-10-5	CAPITAL ONE FINL CORP		07/20/2022	MORGAN STANLEY	09/07/2022	Various	25,192.000	3,316,206	3,138,783	3,191,252			124,955	(124,955)			(52,469)	(52,469)	4,218	
S41692-19-5	CARLSBERG AS CL B	B	03/22/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	4,910.000	591,227	619,113	591,227						(18,154)	46,039	27,885		
14316J-10-8	CARLYLE GROUP INC		07/20/2022	Various	09/07/2022	GOLDMAN, SACHS & CO.	76,741.000	3,071,805	2,738,173	3,056,883			14,922	(14,922)			(318,710)	(318,710)	10,730	
143130-10-2	CARMAX INC		09/30/2022	Various	11/17/2022	Various	16,088.000	1,591,585	1,257,672	1,315,252			276,332	(276,332)			(57,580)	(57,580)		
143658-30-0	CARNIVAL CORP		07/20/2022	Various	09/07/2022	GOLDMAN, SACHS & CO.	129,424.000	2,117,302	1,537,720	2,117,302							(579,581)	(579,581)		
F13923-11-9	CARREFOUR EUR2.50	B	03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	40,349.000	777,784	826,778	777,784						(914)	49,908	48,994		
14448C-10-4	CARRIER GLOBAL CORP		03/04/2022	MORGAN STANLEY	04/26/2022	Various	24,705.000	1,161,320	1,051,341	1,161,320							(109,979)	(109,979)		
146869-10-2	CARVANA CLASS A		09/30/2022	MORGAN STANLEY	11/17/2022	Various	25,330.000	1,827,209	1,027,588	1,740,911			86,298	(86,298)			(713,324)	(713,324)		
147528-10-3	CASEYS GENERAL STORES, INC.		02/24/2022	NATIONAL BANK OF CANADA	11/29/2022	NATIONAL BANK OF CANADA	31.000	5,519	7,411	5,519							1,892	1,892	34	
W2084X-10-7	CASTELLUM	B	01/12/2022	GOLDMAN, SACHS & CO.	04/04/2022	MORGAN STANLEY	6,482.000	158,571	165,162	158,571						(4,681)	11,272	6,591	912	
148806-10-2	CATALENT INC		09/30/2022	MORGAN STANLEY	11/17/2022	Various	27,053.000	2,548,122	2,211,716	2,381,996			166,126	(166,126)			(170,280)	(170,280)		
149123-10-1	CATERPILLAR INC		06/30/2022	Various	07/20/2022	Various	12,759.000	2,502,868	2,735,476	2,454,514			48,354	(48,354)			280,962	280,962	5,240	
149568-10-7	CAVCO INDUSTRIES		03/31/2022	BANK OF AMERICA/MERRILL LYNCH	04/06/2022	Various	83.000	22,371	19,105	19,991			2,380	(2,380)			(885)	(885)		
G2007L-10-5	CAZOO GROUP LTD CLASS A	D	06/30/2022	STOCK DIV.	07/20/2022	MORGAN STANLEY	12,686.000	9,134	7,228	9,134							(1,906)	(1,906)	9,134	
12504L-10-9	CBRE GROUP INC		03/31/2022	MORGAN STANLEY	04/26/2022	Various	10,186.000	932,834	841,716	932,223			611	(611)			(90,507)	(90,507)		
S21806-32-8	CDN NATL RAILWAYS COM NPV	B	09/30/2022	Various	11/17/2022	Various	9,708.000	1,202,353	1,170,949	1,197,330			5,023	(5,023)		(25,842)	(539)	(26,381)	339	
12514G-10-8	CDW CORP/DE		03/22/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	3,174.000	565,448	517,883	565,448							(47,565)	(47,565)		
E2R41M-10-4	CELLNEX TELECOM SA	B	09/30/2022	Various	11/17/2022	Various	78,701.000	3,688,204	3,043,714	3,269,551			418,653	(418,653)		(142,354)	(83,483)	(225,837)		
J05523-10-5	CENTRAL JAPAN RAILWAY CO	B	06/30/2022	Various	07/20/2022	Various	9,200.000	1,136,449	1,082,454	1,118,830			17,619	(17,619)		(64,011)	27,635	(36,376)	1,557	
156727-10-9	CERENCE INC		03/31/2022	Various	06/24/2022	Various	2,336.000	159,520	65,853	84,261			75,259	(75,259)			(18,408)	(18,408)		

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
15677J-10-8	CERIDIAN HCM HOLDING INC		01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	31,518.000	2,483,934	2,067,664	2,483,934							(416,270)	(416,270)		
125269-10-0	CF INDUSTRIES HOLDINGS		06/30/2022	Various	07/20/2022	Various	9,100.000	853,630	783,936	790,884			62,746	(62,746)			(6,948)	(6,948)	1,906	
SBJ2L5-75-0	CGI INC	B	06/30/2022	Various	07/20/2022	Various	40,055.000	3,369,037	3,268,671	3,359,821			9,216	(9,216)		(56,071)	(35,079)	(91,150)		
159864-10-7	CHARLES RIVER LAB		07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	12,282.000	3,293,521	2,999,770	3,293,521							(293,751)	(293,751)		
161150-30-8	CHART INDUSTRIES INC		10/05/2022	Various	11/18/2022	Various	2,998.000	401,943	503,614	401,943							101,671	101,671		
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		03/31/2022	MORGAN STANLEY	04/26/2022	Various	6,986.000	3,999,245	3,787,972	3,974,359			24,886	(24,886)			(186,387)	(186,387)		
169656-10-5	CHIPOTLE MEXICAN GRILL		02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	1,192.000	1,703,237	1,492,546	1,703,237							(210,691)	(210,691)		
J06930-10-1	CHUGAI PHARMACEUTICAL LTD	B	06/30/2022	Various	07/20/2022	Various	18,200.000	518,910	492,525	464,863			54,046	(54,046)		(25,877)	53,539	27,662	4,480	
171340-10-2	CHURCH & DWIGHT CO.		09/30/2022	GOLDMAN, SACHS & CO.	11/17/2022	Various	10,783.000	884,206	811,133	770,338			113,868	(113,868)			40,795	40,795	5,661	
S73804-82-5	CIE DE ST-GOBAIN EUR4	B	04/26/2022	BANK OF AMERICA/MERRILL LYNCH	06/14/2022	GOLDMAN, SACHS & CO.	9,179.000	531,914	461,365	531,914						(14,158)	(56,391)	(70,549)	12,042	
17275R-10-2	CISCO SYS INC		06/30/2022	MORGAN STANLEY	07/20/2022	MORGAN STANLEY	33,632.000	1,830,926	1,483,978	1,434,068			396,858	(396,858)			49,910	49,910	25,560	
172967-42-4	CITIGROUP INC		07/20/2022	MORGAN STANLEY	09/07/2022	Various	56,517.000	3,133,713	2,889,208	3,036,373			97,340	(97,340)			(147,165)	(147,165)	7,956	
177376-10-0	CITRIX SYS INC		06/30/2022	MORGAN STANLEY	10/03/2022	Various	6,403.000	646,063	665,912	622,180			23,883	(23,883)			43,732	43,732		
SBYZ00-77-2	CK ASSET HOLDINGS LTD	B	02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	153,500.000	1,013,308	950,159	1,013,308						(1,602)	(61,548)	(63,149)		
G21765-10-5	CK HUTCHISON HOLDINGS LTD	B	09/30/2022	MORGAN STANLEY	11/17/2022	Various	201,000.000	1,475,521	1,339,718	1,441,078			34,443	(34,443)		(2,080)	(99,280)	(101,360)	2,996	
G21810-10-9	CLARIVATE PLC	D	09/30/2022	Various	11/17/2022	Various	225,195.000	3,327,878	2,821,532	3,141,812			186,067	(186,067)			(320,280)	(320,280)		
184496-10-7	CLEAN HARBORS		07/25/2022	Various	10/05/2022	Various	627.000	59,387	73,429	56,726			2,661	(2,661)			16,703	16,703		
185899-10-1	CLEVELAND CLIFFS INC		06/30/2022	GOLDMAN, SACHS & CO.	07/20/2022	Various	13,925.000	245,637	231,080	214,027			31,610	(31,610)			17,053	17,053		
189054-10-9	CLOROX CO		03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	4,055.000	586,921	552,025	586,921							(34,896)	(34,896)		
18915M-10-7	CLOUDFLARE INC CLASS A		02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	19,150.000	1,749,161	1,169,143	1,749,161							(580,018)	(580,018)		
Y1660Q-10-4	CLP HOLDINGS LTD	B	06/30/2022	Various	07/20/2022	Various	88,000.000	892,452	823,443	857,149			35,304	(35,304)		(2,021)	(31,684)	(33,705)	11,974	
12572Q-10-5	CME GROUP INC.		01/20/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	3,460.000	799,952	843,423	799,952							43,471	43,471		
SBDSV2-V0-9	CNH INDUSTRIAL N.V. NV	B	02/23/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	88,527.000	1,273,828	1,462,917	1,273,828						(32,030)	221,119	189,089		
191216-10-0	COCA COLA CO.		02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	93,420.000	5,695,936	5,532,673	5,695,936							(163,263)	(163,263)	82,210	
G25839-10-4	COCA-COLA EUROPACIFIC PARTNERS PLC	D	02/23/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	10,778.000	570,911	535,718	570,911							(35,193)	(35,193)		
S62117-98-1	COCHLEAR LTD	B	09/30/2022	GOLDMAN, SACHS & CO.	11/17/2022	Various	1,668.000	237,584	230,961	208,633			28,952	(28,952)		(5,211)	27,540	22,329	1,521	
192422-10-3	COGNEX CORP		02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	36,147.000	2,376,923	2,190,188	2,376,923							(186,734)	(186,734)	3,020	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	4,090.000	346,219	363,497	346,219							17,278	17,278		
19260Q-10-7	COINBASE GLOBAL INC CLASS A		03/22/2022	MORGAN STANLEY	04/26/2022	Various	8,617.000	1,807,558	1,357,425	1,807,558							(450,133)	(450,133)		
194162-10-3	COLGATE PALMOLIVE CO		09/30/2022	MORGAN STANLEY	11/17/2022	Various	36,426.000	2,837,067	2,801,502	2,798,855			38,212	(38,212)			2,647	2,647	6,857	
19623P-10-1	COLONY BANKCORP INC		02/08/2022	JANNEY MONTGOMERY SCOTT LLC	03/22/2022	JONES TRADING	120,000.000	1,980,000	2,208,515	1,980,000							228,515	228,515		
SB8FMR-X8-9	COLOPLAST CLASS B	B	02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	26,723.000	3,784,332	3,616,972	3,784,332						(146,951)	(20,409)	(167,360)	3,469	
20030N-10-1	COMCAST CORP NEW CL A		07/20/2022	Various	09/07/2022	Various	431,079.000	20,331,625	18,479,012	20,029,089			302,536	(302,536)			(1,550,077)	(1,550,077)	15,325	
200525-10-3	COMMERCE BANCSHARES, INC.		06/30/2022	BANK OF AMERICA/MERRILL LYNCH	07/26/2022	Various	188.000	12,376	12,959	12,342			33	(33)			617	617	50	
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	B	01/20/2022	MORGAN STANLEY	01/26/2022	GOLDMAN, SACHS & CO.	4,045.000	623,140	584,909	623,140						(2,203)	(36,028)	(38,231)		
F61824-87-0	COMPAGNIE GENERALE DES ETABLISSEME	B	06/30/2022	EXCHANGE	07/20/2022	Various	74,924.000	2,149,886	2,155,290	2,034,603			115,283	(115,283)		(57,307)	177,994	120,687		
J08613-10-1	CONCORDIA FINANCIAL GROUP LTD	B	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	101,200.000	326,653	309,077	326,653						(11,101)	(6,475)	(17,576)		
209115-10-4	CONSOLIDATED EDISON INC		02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	9,043.000	763,229	802,774	763,229							39,545	39,545	7,144	
216648-40-2	COOPER COMPANIES INC		06/30/2022	GOLDMAN, SACHS & CO.	07/20/2022	Various	2,247.000	707,625	690,049	703,581			4,045	(4,045)			(13,532)	(13,532)		
217204-10-6	COPART INC		07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	53,032.000	6,299,836	6,023,106	6,299,836							(276,730)	(276,730)		
219350-10-5	CORNING IN C COM		04/26/2022	BANK OF AMERICA/MERRILL LYNCH	06/14/2022	GOLDMAN, SACHS & CO.	518.000	18,389	16,625	18,389							(1,764)	(1,764)	140	
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		03/31/2022	Various	06/03/2022	Various	15,556.000	444,675	415,534	438,286			6,389	(6,389)			(22,752)	(22,752)	4,278	
22160N-10-9	COSTAR GROUP INC		03/31/2022	MORGAN STANLEY	04/26/2022	Various	81,561.000	5,746,433	4,560,602	5,735,731			10,702	(10,702)			(1,175,130)	(1,175,130)		
127097-10-3	COTERRA ENERGY INC		06/30/2022	GOLDMAN, SACHS & CO.	09/07/2022	GOLDMAN, SACHS & CO.	4,958.000	154,243	144,250	127,867			26,377	(26,377)			16,383	16,383	3,223	
22266L-10-6	COUPA SOFTWARE INC		07/20/2022	Various	09/07/2022	Various	35,394.000	3,259,844	2,837,923	3,256,001			3,843	(3,843)			(418,078)	(418,078)		
222795-50-2	COUSINS PROPERTIES REIT INC		02/24/2022	GOLDMAN, SACHS & CO.	04/21/2022	BANK OF AMERICA/MERRILL LYNCH	2,151.000	80,909	85,388	80,909							4,479	4,479	688	
SBYTBW-Y9-8	COVESTRO AG	B	07/20/2022	MORGAN STANLEY	09/07/2022	Various	19,197.000	785,829	659,551	773,773			12,056	(12,056)		(25,138)	(89,085)	(114,223)	15,805	
22304C-10-0	COVETRUS INC		07/25/2022	Various	10/14/2022	Various	14,116.000	268,812	296,188	238,761			30,052	(30,052)			57,427	57,427		
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	B	03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	195,831.000	2,179,048	2,390,753	2,179,048						(4,624)	216,328	211,705		
S71715-89-0	CREDIT SUISSE GROUP AG CHF0.5	B	05/17/2022	Various	06/14/2022	Various	447,162.000	3,615,134	3,554,984	3,615,134						(49,620)	(10,530)	(60,150)	2,960	

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
S41822-49-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	B	06/30/2022	Various	07/20/2022	Various	76,649.000	3,406,836	3,015,007	3,386,269			20,567	(20,567)		(77,796)	(293,466)	(371,262)		
G25536-15-5	CRODA INTERNATIONAL PLC	B	09/30/2022	Various	11/17/2022	Various	15,101.000	1,597,134	1,448,309	1,564,515			32,619	(32,619)		(13,798)	(102,408)	(116,206)	1,820	
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	786.000	144,860	135,154	144,860							(9,706)	(9,706)		
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		09/30/2022	Various	10/05/2022	Various	39,945.000	7,120,528	6,399,033	6,675,054			445,474	(445,474)			(276,022)	(276,022)	62,350	
228368-10-6	CROWN HOLDINGS INC		09/30/2022	MORGAN STANLEY	11/17/2022	MORGAN STANLEY	3,084.000	289,372	241,395	249,897			39,475	(39,475)			(8,502)	(8,502)	1,357	
Q3018U-10-9	CSL LIMITED COMMON STOCK	B	01/20/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	9,633.000	1,886,812	1,799,919	1,886,812						3,418	(90,312)	(86,893)		
126408-10-3	CSX CORP		09/30/2022	Various	11/17/2022	Various	30,346.000	1,019,580	918,555	849,044			170,536	(170,536)			69,510	69,510	2,969	
229663-10-9	CUBESMART		07/18/2022	Various	08/31/2022	Various	61,790.000	2,718,466	2,883,493	2,639,984			78,482	(78,482)			243,509	243,509	19,572	
231021-10-6	CUMMINS IN C COM		03/31/2022	MORGAN STANLEY	04/26/2022	Various	9,916.000	2,180,774	1,980,722	2,162,753			18,021	(18,021)			(182,031)	(182,031)	8,648	
126650-10-0	CVS HEALTH CORPORATION		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	4,209.000	430,328	442,721	430,328							12,393	12,393		
J1046G-10-8	CYBERAGENT INC	B	09/30/2022	MORGAN STANLEY	11/17/2022	MORGAN STANLEY	48,900.000	493,380	440,282	411,484			81,897	(81,897)		(4,370)	33,169	28,798	4,558	
23331A-10-9	D R HORTON INC COM		03/31/2022	MORGAN STANLEY	04/26/2022	Various	17,429.000	1,524,170	1,330,162	1,465,832			58,338	(58,338)			(135,670)	(135,670)	2,716	
S62500-25-1	DAIFUKU LTD	B	01/20/2022	MORGAN STANLEY	01/27/2022	GOLDMAN, SACHS & CO.	4,100.000	299,773	285,871	299,773						39	(13,941)	(13,902)		
J10038-11-5	DAIKIN INDUSTRIES JPY50	B	04/26/2022	Various	06/14/2022	GOLDMAN, SACHS & CO.	10,200.000	1,736,440	1,794,529	1,736,440						(61,362)	119,451	58,089		
D1668R-12-3	DAIMLERCHRYSLER	B	03/31/2022	MORGAN STANLEY	06/14/2022	Various	16,356.000	1,358,291	1,293,825	1,353,351			4,939	(4,939)		(10,654)	(48,872)	(59,527)	1,592	
J11508-12-4	DAIWA HOUSE INDS JPY50	B	06/30/2022	Various	07/20/2022	Various	61,700.000	1,623,237	1,455,594	1,436,056			187,181	(187,181)		(195,779)	215,317	19,538	20,884	
K22272-11-4	DANSKE BANK	B	02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	25,177.000	458,454	374,448	458,454						(11,078)	(72,928)	(84,006)		
237194-10-5	DARDEN RESTAURANTS INC		06/30/2022	MORGAN STANLEY	07/20/2022	MORGAN STANLEY	1,101.000	149,769	134,192	124,545			25,224	(25,224)			9,647	9,647	2,543	
F24571-45-1	DASSAULT SYSTEMES	B	06/30/2022	Various	07/20/2022	Various	92,383.000	4,633,876	4,156,135	4,546,494			87,382	(87,382)		(39,833)	(350,526)	(390,359)	2,572	
23804L-10-3	DATADOG INC CLASS A		06/30/2022	MORGAN STANLEY	07/20/2022	Various	16,641.000	2,486,831	2,205,916	2,412,198			74,633	(74,633)			(206,281)	(206,281)		
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		06/30/2022	BANK OF AMERICA/MERRILL LYNCH	07/20/2022	Various	4,710.000	219,062	208,012	217,649			1,413	(1,413)			(9,637)	(9,637)	1,554	
247361-70-2	DELTA AIR LINES, INC.		06/30/2022	MORGAN STANLEY	07/20/2022	MORGAN STANLEY	13,007.000	480,999	427,205	376,813			104,186	(104,186)			50,392	50,392		
J12075-10-7	DENSO CORP	B	06/30/2022	Various	07/20/2022	Various	24,600.000	1,631,408	1,488,554	1,607,356			24,052	(24,052)		(24,247)	(94,554)	(118,802)	1,261	
24906P-10-9	DENTSPLY SIRONA INC		07/20/2022	Various	09/07/2022	Various	57,972.000	2,590,801	2,322,623	2,580,414			10,387	(10,387)			(257,791)	(257,791)	1,080	
J1207N-10-8	DENTSU GROUP INC	B	01/20/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	8,100.000	300,722	329,612	300,722						(12,140)	41,030	28,890		
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	B	03/31/2022	MORGAN STANLEY	04/26/2022	Various	10,717.000	138,548	116,094	137,248			1,300	(1,300)		(4,248)	(16,906)	(21,154)		
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	B	01/20/2022	MORGAN STANLEY	01/26/2022	GOLDMAN, SACHS & CO.	2,266.000	414,795	395,986	414,795						(2,596)	(16,213)	(18,809)		
S46178-59-6	DEUTSCHE POST AG COM STK	B	04/26/2022	Various	06/14/2022	Various	95,612.000	4,815,856	4,686,052	4,815,856						(29,223)	(100,581)	(129,804)	26,328	
252131-10-7	DEXCOM INC		01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	8,953.000	3,891,332	3,369,041	3,891,332							(522,290)	(522,290)		
G42089-11-3	DIAGEO	B	01/20/2022	MORGAN STANLEY	01/26/2022	GOLDMAN, SACHS & CO.	72.000	3,675	3,537	3,675						(39)	(99)	(138)		
252784-30-1	DIAMONDROCK HOSPITALITY CO		02/24/2022	Various	04/18/2022	BANK OF AMERICA/MERRILL LYNCH	54,274.000	506,663	544,112	506,663							37,449	37,449		
253868-10-3	DIGITAL REALTY TRUST INC		05/12/2022	Various	06/28/2022	Various	43,399.000	6,236,770	5,855,567	6,236,770							(381,203)	(381,203)	29,946	
25470M-10-9	DISH NETWORK CORP		09/30/2022	Various	11/17/2022	Various	36,669.000	996,563	793,195	858,657			137,907	(137,907)			(65,461)	(65,461)		
256163-10-6	DOCUSIGN INC		07/20/2022	Various	09/07/2022	Various	48,280.000	4,740,793	3,864,018	4,709,400			31,393	(31,393)			(845,382)	(845,382)		
256677-10-5	DOLLAR GENERAL CORP		07/20/2022	MORGAN STANLEY	09/07/2022	Various	4,911.000	1,102,120	1,026,821	1,102,120							(75,299)	(75,299)		
256746-10-8	DOLLAR TREE INC		01/20/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	1,703.000	217,933	265,687	217,933							47,755	47,755		
SB4TP9-G2-2	DOLLARAMA INC	B	02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	10,694.000	540,184	558,387	540,184						(1,777)	19,980	18,203		
25746U-10-9	DOMINION ENERGY INC		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	9,000.000	698,760	744,251	698,760							45,491	45,491	6,008	
25754A-20-1	DOMINIOS PIZZA INC		07/20/2022	Various	09/07/2022	GOLDMAN, SACHS & CO.	5,806.000	2,304,777	2,174,962	2,304,777							(129,815)	(129,815)	4,488	
25809K-10-5	DOORDASH INC CLASS A		07/20/2022	Various	09/07/2022	Various	38,878.000	3,938,625	3,178,943	3,883,096			55,529	(55,529)			(704,153)	(704,153)		
25862V-10-5	DOUBLEVERIFY HOLDINGS INC		05/16/2022	RBC DOMINION SECURITIES	10/27/2022	NATIONAL BANK OF CANADA	2,500.000	52,130	76,090	52,130							23,960	23,960		
260557-10-3	DOW INC		07/20/2022	Various	09/07/2022	GOLDMAN, SACHS & CO.	50,196.000	2,873,265	2,815,463	2,866,127			7,138	(7,138)			(50,665)	(50,665)	35,137	
26142R-10-4	DRAFTKINGS INC CLASS A		03/31/2022	MORGAN STANLEY	04/26/2022	Various	41,543.000	815,489	579,730	808,842			6,647	(6,647)			(229,113)	(229,113)		
26210C-10-4	DROPBOX INC CLASS A		09/30/2022	MORGAN STANLEY	11/17/2022	Various	37,334.000	865,402	815,234	832,054			33,348	(33,348)			(16,820)	(16,820)		
K3013J-15-4	DSV DE SAMMENSLUT VOGN	B	09/30/2022	Various	11/17/2022	Various	11,317.000	2,127,544	1,977,245	2,117,069			10,475	(10,475)		(11,394)	(128,430)	(139,824)	2,065	
264120-10-6	DUCK CREEK TECH INC		09/30/2022	Various	10/05/2022	Various	2,910.000	67,004	34,256	41,825			25,179	(25,179)			(7,569)	(7,569)		
26441C-20-4	DUKE ENERGY HLDG CORP		09/30/2022	Various	11/17/2022	Various	43,588.000	4,472,617	4,320,762	4,384,964			87,653	(87,653)			(64,202)	(64,202)	50,094	
264411-50-5	DUKE RLTY CORP		09/30/2022	Various	10/03/2022	Various	133,963.000	7,373,527	7,233,639	6,870,154			503,372	(503,372)			363,485	363,485	32,631	
26614N-10-2	DUPONT DE NEMOURS INC		07/20/2022	Various	09/07/2022	Various	19,440.000	1,244,514	1,132,386	1,236,447			8,067	(8,067)			(104,061)	(104,061)	8,226	
268150-10-9	DYNATRACE INC		04/26/2022	Various	07/20/2022	Various	66,650.000	3,072,137	2,690,613	3,072,137							(381,524)	(381,524)		

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
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	B	06/30/2022	Various	07/20/2022	Various	17,400.000	964,380	861,128	888,603			75,777	(75,777)		(79,210)	51,734	(27,476)	1,539	
277432-10-0	EASTMAN CH EM CO COM		09/30/2022	MORGAN STANLEY	11/17/2022	MORGAN STANLEY	5,090.000	470,112	423,656	361,645			108,468	(108,468)			62,012	62,012	3,868	
G29183-10-3	EATON CORP PLC		06/30/2022	MORGAN STANLEY	07/20/2022	Various	39,321.000	5,871,019	5,794,519	5,808,381			62,638	(62,638)			(13,862)	(13,862)	11,366	
278642-10-3	EBAY INC		07/20/2022	MORGAN STANLEY	09/07/2022	Various	86,020.000	5,008,252	4,593,996	5,008,252							(414,256)	(414,256)	1,465	
278865-10-0	ECOLAB INC		09/30/2022	Various	11/17/2022	Various	17,949.000	3,135,685	2,874,794	2,960,181			175,504	(175,504)			(85,387)	(85,387)	6,207	
281020-10-7	EDISON INTL		01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	4,437.000	281,217	261,848	281,217							(19,369)	(19,369)		
28176E-10-8	EDWARDS LIFESCIENCES CORP		09/30/2022	Various	11/17/2022	Various	17,782.000	1,855,362	1,655,837	1,828,791			26,571	(26,571)			(172,953)	(172,953)		
S63072-00-3	EISAI LTD	B	03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	2,200.000	108,312	108,352	108,312						(3,195)	3,236	40		
28414H-10-3	ELANCO ANIMAL HEALTH INC		09/30/2022	BANK OF AMERICA/MERRILL LYNCH	11/17/2022	Various	34,332.000	508,114	406,310	426,060			82,053	(82,053)			(19,750)	(19,750)		
W0R34B-15-0	ELECTROLUX CLASS B	B	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	7,447.000	107,128	86,771	107,128						(5,927)	(14,430)	(20,357)		
285512-10-9	ELECTRONIC ARTS INC		03/31/2022	MORGAN STANLEY	04/26/2022	Various	29,808.000	4,046,178	3,759,245	4,034,046			12,132	(12,132)			(274,801)	(274,801)		
X1949T-10-2	ELISA OYJ	B	09/30/2022	BANK OF AMERICA/MERRILL LYNCH	11/17/2022	Various	1,540.000	79,346	79,089	69,926			9,419	(9,419)		3,537	5,626	9,163		
29082K-10-5	EMBECTA CORP		06/30/2022		06/30/2022	VARIOUS	0.000						1,933	(1,933)						
291011-10-4	EMERSON ELEC CO		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	30,142.000	2,784,795	2,760,240	2,784,795							(24,555)	(24,555)	8,380	
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	B	06/30/2022	Various	07/20/2022	Various	154,756.000	929,282	889,000	921,615			7,667	(7,667)		(22,663)	(9,953)	(32,616)	12,511	
292765-10-4	ENERPAC TOOL GROUP CORP CLASS A		07/25/2022	Various	09/19/2022	GOLDMAN, SACHS & CO.	3,461.000	67,248	62,965	67,248							(4,283)	(4,283)		
29332G-10-2	ENHABIT INC		07/01/2022	DISTRIBUTION	07/07/2022	Various	348.000	7,994	7,695	7,994							(299)	(299)		
29355A-10-7	ENPHASE ENERGY INC		03/04/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	278.000	43,966	49,904	43,966							5,938	5,938		
29362U-10-4	ENTEGRIS INC		09/30/2022	Various	11/17/2022	Various	35,489.000	4,009,755	3,553,854	3,721,201			288,553	(288,553)			(167,348)	(167,348)	1,856	
29414B-10-4	EPAM SYSTEMS INC		09/30/2022	Various	11/17/2022	Various	13,076.000	5,727,331	4,976,520	5,665,504			61,827	(61,827)			(688,985)	(688,985)		
W3R27C-10-2	EQT	B	04/26/2022	Various	06/14/2022	GOLDMAN, SACHS & CO.	39,914.000	1,299,245	1,077,537	1,299,245						(62,289)	(159,419)	(221,708)	645	
294429-10-5	EQUIFAX IN C COM		07/20/2022	Various	09/07/2022	Various	17,021.000	3,703,782	3,468,024	3,685,073			18,709	(18,709)			(217,049)	(217,049)	5,365	
29444U-70-0	EQUINIX REIT INC		09/30/2022	Various	10/05/2022	Various	13,038.000	8,705,661	8,873,705	8,605,363			210,611	(210,611)			268,342	268,342	61,836	
29452E-10-1	EQUITABLE HOLDINGS INC		06/30/2022	MORGAN STANLEY	07/20/2022	Various	30,511.000	1,038,207	920,919	1,016,883			21,324	(21,324)			(95,963)	(95,963)	6,212	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		09/30/2022	Various	11/17/2022	Various	73,438.000	5,302,382	5,194,659	5,215,943			86,440	(86,440)			(21,284)	(21,284)	16,913	
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		11/02/2022	Various	12/08/2022	Various	68,078.000	5,370,957	5,622,024	5,370,957							251,067	251,067		
W26049-11-9	ERICSSON NAMN-AKTIER B	B	09/30/2022	MORGAN STANLEY	11/17/2022	Various	95,098.000	739,172	632,674	659,151			80,021	(80,021)		(23,751)	(2,726)	(26,477)	9,055	
29530P-10-2	ERIE IDEMNITY CO CL A		03/31/2022	MORGAN STANLEY	06/14/2022	Various	5,311.000	947,199	913,138	939,114			8,085	(8,085)			(25,976)	(25,976)	2,137	
S52898-37-6	ERSTE GROUP BANK	B	06/30/2022	Various	07/20/2022	Various	17,895.000	747,155	564,920	640,356			106,799	(106,799)		(30,993)	(44,443)	(75,437)	10,269	
G31989-10-9	ESR CAYMAN LTD	B	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	85,400.000	210,600	234,592	210,600						1	23,991	23,992		
29670G-10-2	ESSENTIAL UTILITIES INC		02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	71,186.000	3,192,393	3,175,091	3,192,393							(17,302)	(17,302)	10,812	
297178-10-5	ESSEX PROPERTY		05/12/2022	Various	06/14/2022	Various	15,695.000	4,884,220	4,648,854	4,884,220							(235,366)	(235,366)	13,105	
F31668-10-0	ESSILORLUXOTTICA SA	B	03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	7,429.000	1,172,756	1,386,029	1,172,756						(1,378)	214,651	213,273		
SBF1K7-P7-9	ESSITY CLASS B	B	03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	64,775.000	1,506,974	1,565,386	1,506,974						52,703	5,709	58,412		
518439-10-4	ESTEE LAUDER COS.		07/20/2022	MORGAN STANLEY	09/07/2022	Various	15,528.000	4,449,805	4,267,015	4,399,608			50,197	(50,197)			(132,594)	(132,594)	8,229	
29786A-10-6	ETSY INC		02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	17,503.000	2,039,275	1,926,762	2,039,275							(112,513)	(112,513)		
F33077-10-2	EUROAPI SASU	B	05/10/2022	STOCK DIV.	06/14/2022	GOLDMAN, SACHS & CO.	389.000	5,947	5,634	5,947						(68)	(245)	(313)	5,949	
L31839-13-4	EUROFINS SCIENTIFIC	B	03/31/2022	MORGAN STANLEY	04/26/2022	Various	5,730.000	591,555	555,738	590,058			1,497	(1,497)		(15,859)	(18,461)	(34,320)		
G3223R-10-8	EVEREST RE GROUP LTD		09/30/2022	BANK OF AMERICA/MERRILL LYNCH	11/17/2022	Various	8.000	2,251	2,539	2,100			152	(152)			439	439		
W3287P-11-5	EVOLUTION GAMING GROUP	B	01/20/2022	MORGAN STANLEY	02/23/2022	Various	9,247.000	1,305,096	1,058,478	1,305,096						(27,682)	(218,937)	(246,618)		
30063P-10-5	EXACT SCIENCES CORP		06/30/2022	Various	07/20/2022	Various	48,510.000	3,367,667	3,020,439	3,081,337			286,330	(286,330)			(60,898)	(60,898)		
302130-10-9	EXPEDITORS INTL WA INC COM		03/04/2022	MORGAN STANLEY	03/22/2022	Various	21,222.000	2,323,811	2,203,371	2,323,811							(120,440)	(120,440)		
30225T-10-2	EXTRA SPACE STORAGE INC		10/05/2022	Various	12/27/2022	Various	24,127.000	4,548,525	3,763,458	4,172,491			376,034	(376,034)			(409,033)	(409,033)	22,569	
315616-10-2	F5 NETWORKS INC		02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	11,729.000	2,282,229	2,060,624	2,282,229							(221,605)	(221,605)		
W7888D-19-9	FABEGE	B	07/19/2022	Various	08/03/2022	Various	85,200.000	1,160,844	826,748	803,958			356,886	(356,886)		(56,668)	79,458	22,790	4,360	
303250-10-4	FAIR ISAAC INC		03/31/2022	MORGAN STANLEY	04/26/2022	Various	1,249.000	605,503	461,297	582,609			22,894	(22,894)			(121,311)	(121,311)		
J13440-10-2	FANUC LTD JPY50	B	07/20/2022	Various	09/07/2022	Various	15,000.000	2,527,773	2,455,735	2,527,773						(83,838)	11,800	(72,038)		
J1346E-10-0	FAST RETAILING CO	B	09/30/2022	Various	11/17/2022	Various	7,600.000	4,277,483	4,069,163	4,253,959			23,524	(23,524)		(60,612)	(124,185)	(184,796)	1,039	
311900-10-4	FASTENAL CO		06/30/2022	Various	07/20/2022	Various	47,489.000	2,666,200	2,349,724	2,631,732			34,467	(34,467)			(282,009)	(282,009)	12,950	
W2951M-12-7	FASTIGHETS BALDER CLASS B	B	09/30/2022	MORGAN STANLEY	11/17/2022	MORGAN STANLEY	57,106.000	326,973	248,534	230,302			96,671	(96,671)		(5,934)	24,165	18,232		
31428X-10-6	FEDEX CORP		03/22/2022	MORGAN STANLEY	04/26/2022	Various	5,588.000	1,271,729	1,121,039	1,271,729							(150,690)	(150,690)		

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
G3421J-10-6	FERGUSON LTD		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	8,797.000	1,348,486	1,295,811	1,348,486						(25,292)	(27,382)	(52,675)		
SBD6G5-07-6	FERRARI NV	B	04/26/2022	Various	06/14/2022	GOLDMAN, SACHS & CO.	1,720.000	355,099	291,490	355,099						(9,876)	(53,733)	(63,609)	70	
E49512-11-9	FERROVIAL SA	B	09/30/2022	Various	11/17/2022	Various	14,943.000	386,919	385,032	342,404			44,515	(44,515)		(20,155)	62,783	42,628	6,923	
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		03/04/2022	MORGAN STANLEY	03/22/2022	Various	12,242.000	1,162,359	1,175,262	1,162,359							12,903	12,903	4,620	
T4R999-10-4	FINECOBANK BANCA FINECO	B	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	21,403.000	256,723	230,254	256,723						(8,593)	(17,876)	(26,469)		
31946M-10-3	FIRST CITIZENS BCSH CL A		03/31/2022	MORGAN STANLEY	06/14/2022	Various	196.000	144,960	122,055	130,458			14,502	(14,502)			(8,402)	(8,402)	92	
320209-10-9	FIRST FINL BANCORP		06/30/2022	Various	11/08/2022	Various	1,929.000	40,789	50,152	37,423			3,367	(3,367)			12,729	12,729	815	
32051X-10-8	FIRST HAWAIIAN INC		06/30/2022	Various	08/10/2022	Various	1,447.000	36,305	31,967	36,249			56	(56)			(4,282)	(4,282)	184	
320517-10-5	FIRST HORIZON CORP		02/24/2022	NATIONAL BANK OF CANADA	03/30/2022	RBC DOMINION SECURITIES	346.000	5,901	8,129	5,901							2,228	2,228	52	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		09/30/2022	Various	11/02/2022	BANK OF AMERICA/MERRILL LYNCH	17,253.000	837,895	819,687	803,436			34,459	(34,459)			16,251	16,251	3,817	
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT		04/01/2022	BANK OF NEW YORK	11/30/2022	NATIONAL BANK OF CANADA	668.000	24,498	29,005	24,498							4,507	4,507	862	
33616C-10-0	FIRST REPUBLIC BANK		07/20/2022	MORGAN STANLEY	09/07/2022	Various	26,120.000	4,422,268	4,160,239	4,411,554			10,715	(10,715)			(251,314)	(251,314)	6,121	
336433-10-7	FIRST SOLAR		06/30/2022	UNION BANK OF SWITZERLAND	11/08/2022	Various	202.000	14,440	30,160	13,762			678	(678)			16,398	16,398		
33768G-10-7	FIRSTCASH HOLDINGS INC		03/04/2022	Various	03/25/2022	RAYMOND JAMES & ASSOCIATES, INC.	590.000	41,867	41,296	41,867						(572)	(572)	(572)	116	
337738-10-8	FISERV INC COM		03/22/2022	MORGAN STANLEY	04/26/2022	Various	16,523.000	1,687,549	1,571,484	1,687,549						(116,065)	(116,065)	(116,065)		
S63402-50-7	FISHER & PAYKEL HEALTHCARE CORP. L	B	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	35,993.000	471,813	418,116	471,813						(14,074)	(39,623)	(53,697)		
339041-10-5	FLEETCOR TECHNOLOGIES I		06/30/2022	GOLDMAN, SACHS & CO.	07/20/2022	Various	3,640.000	826,426	803,057	764,800			61,625	(61,625)			38,256	38,256		
SBWT6H-89-8	FLUTTER ENTERTAINMENT PLC	B	03/04/2022	MORGAN STANLEY	04/26/2022	Various	8,050.000	1,022,833	947,196	1,022,833						(16,646)	(58,991)	(75,636)		
31620R-30-3	FNF GROUP INC		04/26/2022	Various	06/14/2022	GOLDMAN, SACHS & CO.	45,914.000	1,983,705	2,048,166	1,983,705							64,461	64,461	11,562	
345370-86-0	FORD MTR C O DEL COM PAR U		04/26/2022	Various	06/14/2022	GOLDMAN, SACHS & CO.	72,446.000	1,124,004	1,010,785	1,124,004							(113,219)	(113,219)		
34959E-10-9	FORTINET INC		06/30/2022	MORGAN STANLEY	09/07/2022	Various	28,247.000	2,853,181	2,803,735	2,748,850			104,331	(104,331)			54,885	54,885		
S23472-00-4	FORTIS INC COM	B	02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	75,894.000	3,445,904	3,584,845	3,445,904						(11,337)	150,278	138,940		
34959J-10-8	FORTIVE CORP		06/30/2022	Various	07/20/2022	Various	27,657.000	1,615,371	1,626,918	1,572,412			42,959	(42,959)			54,506	54,506	1,189	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		04/26/2022	Various	06/14/2022	GOLDMAN, SACHS & CO.	33,159.000	2,534,701	2,269,959	2,534,701							(264,742)	(264,742)	6,187	
35137L-10-5	FOX CORP CLASS A		09/30/2022	MORGAN STANLEY	11/17/2022	MORGAN STANLEY	30,909.000	1,073,779	946,566	948,288			125,491	(125,491)			(1,722)	(1,722)	7,727	
F6866T-10-0	FRANCE TELECOM	B	09/30/2022	Various	11/17/2022	Various	161,164.000	1,815,399	1,855,305	1,788,438			26,961	(26,961)		11,351	55,516	66,867		
354613-10-1	FRANKLIN RES INC		01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	20,667.000	676,224	599,857	676,224							(76,368)	(76,368)		
J14208-10-2	FUJI FILM HLDGS CO NPV	B	06/30/2022	BANK OF AMERICA/MERRILL LYNCH	07/20/2022	Various	11,300.000	633,988	621,136	608,402			25,586	(25,586)		(42,183)	54,917	12,734		
S63569-45-3	FUJITSU LTD	B	09/30/2022	MORGAN STANLEY	11/17/2022	Various	5,600.000	865,260	823,276	823,767			41,493	(41,493)		(9,271)	8,779	(491)	1,540	
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	B	03/22/2022	MORGAN STANLEY	11/17/2022	Various	240,000.000	1,395,789	1,358,888	1,395,789						(2,185)	(34,716)	(36,900)	3,900	
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		09/30/2022	Various	11/02/2022	Various	189,492.000	8,579,884	9,057,185	8,462,865			117,019	(117,019)			594,320	594,320	78,012	
H2906T-10-9	GARMIN LTD		06/30/2022	MORGAN STANLEY	07/20/2022	Various	21,528.000	2,363,559	2,331,477	2,252,233			111,326	(111,326)			79,244	79,244	21,466	
366651-10-7	GARTNER GROUP INC NEW		01/20/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	6,214.000	1,732,028	1,676,746	1,732,028							(55,282)	(55,282)		
SBQC2C-03-8	GDF SUEZ CMN STK	B	03/31/2022	MORGAN STANLEY	04/26/2022	Various	57,754.000	909,281	690,096	905,374			3,907	(3,907)		(22,842)	(192,436)	(215,278)	8,097	
SB1WGG-93-8	GEBERIT AG	B	06/14/2022	Various	09/07/2022	Various	15,879.000	9,995,970	9,554,210	9,966,606			29,364	(29,364)		(8,964)	(403,433)	(412,397)	7,016	
F4268U-17-1	GECINA	B	09/30/2022	Various	10/18/2022	Various	9,584.000	1,064,307	763,369	818,030			246,276	(246,276)		(66,128)	11,466	(54,661)	9,470	
368736-10-4	GENERAC HOLDINGS INC		06/30/2022	MORGAN STANLEY	07/20/2022	Various	4,763.000	1,290,725	1,204,801	1,192,740			97,985	(97,985)			12,060	12,060		
369604-30-1	GENERAL ELECTRIC		03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	17,994.000	1,603,985	1,707,532	1,603,985							103,547	103,547	1,440	
370334-10-4	GENERAL MLS INC		02/23/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	11,296.000	758,075	707,973	758,075							(50,101)	(50,101)		
37045V-10-0	GENERAL MOTORS CO		06/30/2022	Various	07/20/2022	Various	96,169.000	3,895,065	3,827,451	3,821,827			73,237	(73,237)			5,624	5,624		
S45957-39-6	GENMAB	B	01/20/2022	MORGAN STANLEY	02/23/2022	Various	3,997.000	1,409,885	1,280,553	1,409,885						(3,392)	(125,940)	(129,332)		
375558-10-3	GILEAD SCIENCES INC		03/31/2022	MORGAN STANLEY	07/20/2022	Various	38,749.000	2,409,009	2,358,158	2,378,785			30,223	(30,223)			(20,627)	(20,627)	36,310	
H3238Q-10-2	GIVAUDAN SA REG	B	03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	198.000	812,959	812,179	812,959						(9,259)	8,478	(780)		
S09252-88-3	GLAXOSMITHKLINE PLC	B	02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	93,347.000	1,996,293	1,853,190	1,996,293						(37,443)	(105,660)	(143,103)	28,054	
37940X-10-2	GLOBAL PAYMENTS INC.		09/30/2022	BANK OF AMERICA/MERRILL LYNCH	11/17/2022	Various	12,290.000	1,594,505	1,200,152	1,327,935			266,570	(266,570)			(127,782)	(127,782)	3,073	
37959E-10-2	GLOBE LIFE INC		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	5,666.000	584,901	550,647	584,901							(34,254)	(34,254)		
38141G-10-4	GOLDMAN SA CHS GROUP INC		06/30/2022	MORGAN STANLEY	09/07/2022	Various	32,493.000	11,094,216	10,355,212	10,919,923			174,294	(174,294)			(564,710)	(564,710)	73,568	
SB03FY-Z4-4	GOODMAN GROUP UNITS	B	03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	85,339.000	1,371,550	1,411,742	1,371,550						16,458	23,734	40,192		
384802-10-4	GRAINGER W W INC		06/30/2022	MORGAN STANLEY	07/20/2022	Various	1,991.000	920,618	936,640	914,967			5,652	(5,652)			21,673	21,673	3,425	

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
L4459Y-10-0	GRAND CITY PROPERTIES SA	B	09/30/2022	Various	10/21/2022	Various	89,405.000	1,221,014	839,465	879,980			341,034	(341,034)		(25,773)	(14,743)	(40,516)	14,817	
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA	B	03/04/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	10,893.000	1,049,106	1,121,987	1,049,106						(7,057)	79,937	72,880		
SB1Y9T-B3-1	GROUPE DANONE	B	09/30/2022	MORGAN STANLEY	11/17/2022	Various	63,271.000	3,988,348	3,418,575	3,920,935			67,413	(67,413)		(77,832)	(424,527)	(502,360)		
SBN7SW-P6-6	GSK	B	09/30/2022	EXCHANGE	11/17/2022	Various	32,608.000	551,712	525,087	475,315			76,397	(76,397)		(5,511)	55,283	49,772	5,932	
40171V-10-0	GUIDEWIRE SOFTWARE INC		06/30/2022	Various	07/20/2022	Various	42,500.000	4,174,511	3,571,776	4,171,911			2,600	(2,600)			(600,135)	(600,135)		
S04052-07-2	HALMA PLC	B	03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	14,014.000	430,928	465,439	430,928						(4,393)	38,904	34,511		
Y30327-10-3	HANG SENG BANK	B	03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	104,100.000	1,877,092	1,939,726	1,877,092						(2,519)	65,153	62,634	23,943	
416515-10-4	HARTFORD FINANCIAL SVCS GRP		01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	9,884.000	702,752	685,996	702,752							(16,757)	(16,757)		
418056-10-7	HASBRO INC COM		02/23/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	1,145.000	105,500	102,093	105,500							(3,407)	(3,407)		
40412C-10-1	HCA Healthcare Inc		02/23/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	5,610.000	1,351,351	1,460,528	1,351,351							109,177	109,177	3,142	
421946-10-4	HEALTHCARE REALTY TRUST INC		03/31/2022	BANK OF AMERICA/MERRILL LYNCH	05/12/2022	BANK OF AMERICA/MERRILL LYNCH	64,912.000	1,767,250	1,935,700	1,756,576			10,674	(10,674)			179,123	179,123		
42226K-10-5	HEALTHCARE REALTY TRUST INC CLASS		07/22/2022	TRANSFER	09/22/2022	BANK OF AMERICA/MERRILL LYNCH	113,593.000	3,205,241	2,563,074	3,205,241							(642,167)	(642,167)	12,382	
42225P-50-1	HEALTHCARE TRUST OF AMERICA REIT C		07/18/2022	Various	07/22/2022	Various	139,625.000	4,013,485	3,993,496	3,952,634			60,851	(60,851)			40,862	40,862	164,810	
42250P-10-3	HEALTHPEAK PROPERTIES INC		10/18/2022	Various	12/02/2022	BANK OF AMERICA/MERRILL LYNCH	201,749.000	5,006,455	5,207,491	4,642,012			364,443	(364,443)			565,479	565,479	89,606	
SB0CCH-46-3	HEINEKEN HOLDING	B	09/30/2022	Various	11/17/2022	Various	20,357.000	1,741,421	1,502,448	1,741,128			293	(293)		(39,800)	(198,880)	(238,680)		
S77925-59-2	HEINEKEN NV	B	02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	15,639.000	1,662,347	1,442,441	1,662,347						(39,892)	(180,014)	(219,906)		
SBYWH8-S0-4	HELLOFRESH	B	01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	10,806.000	724,776	556,018	724,776						(671)	(168,088)	(168,759)		
426281-10-1	HENRY JACK & ASSOCIATES		09/30/2022	BANK OF AMERICA/MERRILL LYNCH	11/17/2022	Various	423.000	83,238	77,447	77,100			6,138	(6,138)			347	347	207	
F48051-10-0	HERMES INTERNATIONAL	B	01/20/2022	MORGAN STANLEY	03/04/2022	Various	1,546.000	2,403,771	2,047,498	2,403,771						(37,229)	(319,044)	(356,273)	3,225	
431284-10-8	HIGHWOODS PROPERTIES		07/18/2022	Various	09/21/2022	Various	29,120.000	1,073,814	850,692	990,899			82,916	(82,916)			(140,206)	(140,206)	23,168	
J20454-12-0	HITACHI	B	03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	11,400.000	524,478	566,912	524,478						(15,472)	57,906	42,434		
Y3R29Z-10-7	HKT TRUST AND HKT LTD	B	09/30/2022	BANK OF AMERICA/MERRILL LYNCH	11/17/2022	Various	286,000.000	382,058	346,645	335,189			46,869	(46,869)		1,187	10,269	11,456		
436440-10-1	HOLOGIC, INC.		06/30/2022	MORGAN STANLEY	07/20/2022	MORGAN STANLEY	6,393.000	446,551	448,171	443,035			3,516	(3,516)			5,136	5,136		
S64365-57-0	HONG KONG AND CHINA GAS	B	06/30/2022	Various	07/20/2022	Various	1,105,000.000	1,539,784	1,411,361	1,453,736			86,047	(86,047)		(2,843)	(39,532)	(42,375)	15,558	
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L	B	03/04/2022	MORGAN STANLEY	06/14/2022	Various	78,100.000	4,026,804	3,884,107	4,026,804						(6,939)	(135,758)	(142,697)	25,321	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC PLC		07/20/2022	MORGAN STANLEY	09/07/2022	Various	28,454.000	2,457,042	2,538,025	2,445,200			11,843	(11,843)			92,825	92,825		
440452-10-0	HORMEL FOODS CORP		06/14/2022	GOLDMAN, SACHS & CO.	07/20/2022	MORGAN STANLEY	13,975.000	630,552	659,815	630,552							29,263	29,263	3,634	
44107P-10-4	HOST HOTELS & RESORTS INC		02/24/2022	GOLDMAN, SACHS & CO.	05/12/2022	BANK OF AMERICA/MERRILL LYNCH	3,033.000	55,512	57,790	55,512							2,278	2,278	91	
J22848-10-5	HOYA CORPORATION	B	03/31/2022	MORGAN STANLEY	04/26/2022	Various	7,800.000	1,039,295	928,529	995,168			44,127	(44,127)		(30,515)	(36,124)	(66,639)	1,126	
443573-10-0	HUBSPOT INC		03/31/2022	MORGAN STANLEY	06/14/2022	Various	3,606.000	1,725,183	1,424,314	1,716,629			8,554	(8,554)			(292,315)	(292,315)		
444097-10-9	HUDSON PACIFIC PROPERTIES IN		03/04/2022	Various	05/23/2022	BANK OF AMERICA/MERRILL LYNCH	7,168.000	175,660	145,939	175,660							(29,720)	(29,720)	1,792	
S44491-37-1	HUFVUDSTADEN A	B	09/30/2022	Various	12/06/2022	Various	71,820.000	885,509	1,036,249	871,720			13,789	(13,789)		18,059	146,470	164,529	5,803	
445658-10-7	HUNT TRANSPORT SVC		02/23/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	5,847.000	1,112,231	1,032,677	1,112,231							(79,554)	(79,554)	294	
44891N-20-8	IAC INTERACTIVE		09/30/2022	Various	11/17/2022	Various	20,122.000	2,115,229	1,663,225	2,009,897			105,332	(105,332)			(346,671)	(346,671)		
SB288C-92-0	IBERDROLA	B	03/04/2022	Various	03/22/2022	Various	80,719.000	807,627	874,491	807,627						(696)	67,560	66,864		
G4705A-10-0	ICON PLC	D	01/14/2022	VARIOUS	01/18/2022	BANK OF AMERICA/MERRILL LYNCH	1.000		266								266	266		
44930G-10-7	ICU MEDICAL		06/30/2022	CREDIT SUISSE	08/03/2022	Various	53.000	9,668	9,581	8,713			955	(955)			868	868		
45167R-10-4	IDEX CORP		02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	26,351.000	4,888,529	5,028,170	4,888,529							139,641	139,641	4,180	
45168D-10-4	IDEXX LABS CORP		07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	15,023.000	6,850,511	6,651,048	6,850,511							(199,464)	(199,464)		
G47567-10-5	IHS MARKIT LTD		01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	17,974.000	2,120,033	1,896,517	2,120,033							(223,516)	(223,516)	3,595	
452308-10-9	ILLINOIS TOOL WKS INC		06/30/2022	MORGAN STANLEY	07/20/2022	MORGAN STANLEY	1,332.000	283,050	250,830	242,757			40,293	(40,293)			8,073	8,073	3,250	
452327-10-9	ILLUMINA INC		06/30/2022	Various	09/07/2022	Various	8,798.000	2,788,589	2,362,673	2,772,719			15,870	(15,870)			(410,046)	(410,046)		
45337C-10-2	INCYTE CORPORATION		01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	9,155.000	684,428	622,399	684,428							(62,028)	(62,028)		
SBP9DL-90-1	INDITEX SA	B	03/31/2022	MORGAN STANLEY	07/20/2022	Various	131,333.000	3,591,125	3,000,508	3,573,539			17,586	(17,586)		(102,086)	(470,945)	(573,031)	6,053	
D35415-10-4	INFINEON TECHNOLOGIES AG	B	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	103,646.000	2,849,442	2,559,456	2,849,442						(127,244)	(162,741)	(289,986)		

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
G4770L-10-6	INFORMA PLC	B	07/20/2022	Various	09/07/2022	GOLDMAN, SACHS & CO.	142,162.000	1,016,736	883,125	1,016,736						(54,538)	(79,073)	(133,611)	2,254	
SBZ573-90-5	ING GROEP NV	B	02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	72,419.000	1,016,200	763,243	1,016,200						(21,702)	(231,255)	(252,957)		
45687V-10-6	INGERSOLL RAND INC		06/30/2022	Various	07/20/2022	Various	14,901.000	722,774	696,687	705,740			17,034	(17,034)			(9,053)	(9,053)	197	
458140-10-0	INTEL CORP		09/30/2022	Various	11/17/2022	Various	65,741.000	3,256,404	2,804,715	2,986,658			269,746	(269,746)			(181,943)	(181,943)	27,005	
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		04/26/2022	BANK OF AMERICA/MERRILL LYNCH	06/14/2022	GOLDMAN, SACHS & CO.	8,580.000	980,951	806,888	980,951							(174,064)	(174,064)	3,260	
460146-10-3	INTERNATIONAL PAPER CO		09/30/2022	Various	11/17/2022	Various	14,707.000	627,465	577,641	539,513			87,953	(87,953)			38,128	38,128	5,051	
G4911B-10-8	INTERTEK GROUP PLC	B	04/26/2022	Various	06/14/2022	GOLDMAN, SACHS & CO.	7,511.000	507,280	444,019	507,280						(15,565)	(47,696)	(63,261)	3,990	
S40768-36-8	INTESA SANPAOLO EURO.52	B	04/26/2022	Various	06/14/2022	Various	298,715.000	631,730	550,899	631,580			150	(150)		(21,593)	(59,089)	(80,681)	18,626	
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		07/20/2022	Various	09/07/2022	Various	26,919.000	3,353,640	3,183,606	3,353,640							(170,034)	(170,034)	15,774	
461202-10-3	INTUIT INC.		03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	3,474.000	1,615,236	1,653,563	1,615,236							38,327	38,327		
46120E-60-2	INTUITIVE SURGICAL INC		02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	24,605.000	6,803,283	6,068,098	6,803,283							(735,185)	(735,185)		
G491BT-10-8	INVESCO LTD		06/30/2022	BANK OF AMERICA/MERRILL LYNCH	07/20/2022	Various	23,694.000	450,897	406,461	382,184			68,713	(68,713)			24,277	24,277	4,443	
W5R777-12-3	INVESTOR CLASS A	B	02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	214,077.000	4,722,626	4,305,665	4,722,626						(216,284)	(200,677)	(416,960)		
W5R777-11-5	INVESTOR CLASS B	B	01/20/2022	MORGAN STANLEY	01/26/2022	GOLDMAN, SACHS & CO.	4,647.000	106,081	100,174	106,081						(1,998)	(3,908)	(5,907)		
44980X-10-9	IPG PHOTONICS CORP		03/31/2022	MORGAN STANLEY	04/26/2022	Various	23,223.000	2,991,990	2,335,431	2,916,933			75,057	(75,057)			(581,502)	(581,502)		
46266C-10-5	IQVIA HOLDINGS INC		06/30/2022	MORGAN STANLEY	07/20/2022	Various	13,003.000	2,900,709	2,958,720	2,887,573			13,136	(13,136)			71,147	71,147		
46284V-10-1	IRON MOUNTAIN INC		06/14/2022	GOLDMAN, SACHS & CO.	07/20/2022	MORGAN STANLEY	10,064.000	475,826	466,405	475,826							(9,421)	(9,421)		
464289-51-1	ISHARES + YEAR INVESTMENT GRADE CO		09/12/2022	BANK OF AMERICA/MERRILL LYNCH	09/13/2022	BANK OF AMERICA/MERRILL LYNCH	44,802.000	2,329,256	2,290,674	2,329,256							(38,582)	(38,582)		
464287-18-4	ISHARES CHINA LARGE-CAP ETF		03/31/2022	BANK OF AMERICA/MERRILL LYNCH	04/26/2022	Various	63,150.000	2,093,844	1,806,081	2,018,906			74,938	(74,938)			(212,825)	(212,825)		
464287-50-7	ISHARES CORE S&P MID-CAP ETF		03/01/2022	BANK OF AMERICA/MERRILL LYNCH	05/06/2022	BANK OF AMERICA/MERRILL LYNCH	5,890.000	1,528,058	1,456,387	1,528,058							(71,671)	(71,671)	4,987	
464287-67-1	ISHARES CORE S&P US GROWTH ETF		03/04/2022	Jane Street Execution Services, LLC	03/17/2022	Jane Street Execution Services, LLC	1,010,000.000	100,020,250	101,464,082	100,020,250							1,443,833	1,443,833		
464288-52-1	ISHARES CORE US REIT ETF		09/30/2022	Various	11/30/2022	Various	258,750.000	16,643,356	13,251,534	12,290,625			4,352,731	(4,352,731)			960,909	960,909		
464288-69-5	ISHARES GLOBAL MATERIALS ETF		09/30/2022	Various	11/30/2022	Various	91,800.000	8,375,701	7,461,342	6,229,548			2,146,153	(2,146,153)			1,231,794	1,231,794		
464285-20-4	ISHARES GOLD TRUST		09/30/2022	BANK OF AMERICA/MERRILL LYNCH	11/30/2022	BANK OF AMERICA/MERRILL LYNCH	483,000.000	16,906,159	16,043,123	15,228,990			1,677,169	(1,677,169)			814,133	814,133		
464288-28-1	ISHARES JPMORGAN USD EMERGING MARK		03/01/2022	BANK OF AMERICA/MERRILL LYNCH	05/12/2022	BANK OF AMERICA/MERRILL LYNCH	30,653.000	2,983,150	2,731,553	2,983,150							(251,597)	(251,597)	22,884	
464287-39-0	ISHARES LATIN AMERICA ETF		03/01/2022	Jane Street Execution Services, LLC	03/14/2022	BANK OF AMERICA/MERRILL LYNCH	54,875.000	1,474,491	1,458,714	1,474,491							(15,778)	(15,778)		
464286-10-3	ISHARES MSCI AUSTRALIA ETF INC		06/30/2022	BANK OF AMERICA/MERRILL LYNCH	07/06/2022	BANK OF AMERICA/MERRILL LYNCH	22,700.000	565,219	472,660	481,694			83,525	(83,525)			(9,034)	(9,034)	16,875	
464286-42-6	ISHARES MSCI EMERGING MARKETS ASIA		03/31/2022	Various	06/29/2022	Various	84,728.000	6,458,770	5,782,752	6,265,651			193,118	(193,118)			(482,899)	(482,899)	20,873	
46434G-84-8	ISHARES MSCI GLOBAL METALS & MININ		09/30/2022	Various	11/30/2022	Various	368,500.000	16,855,244	15,502,635	12,540,055			4,315,189	(4,315,189)			2,962,580	2,962,580	155,014	
46434G-82-2	ISHARES MSCI JAPAN ETF		09/30/2022	BANK OF AMERICA/MERRILL LYNCH	10/03/2022	Various	35,887.000	1,964,808	1,857,831	1,806,412			158,396	(158,396)			51,419	51,419	7,315	
46435G-33-4	ISHARES MSCI UNITED KINGDOM ETF		08/05/2022	BANK OF AMERICA/MERRILL LYNCH	09/02/2022	BANK OF AMERICA/MERRILL LYNCH	47,137.000	1,513,376	1,361,810	1,424,330			89,046	(89,046)			(62,520)	(62,520)	16,888	
464287-61-4	ISHARES RUSSELL GROWTH ETF TRUST		05/19/2022	Various	06/03/2022	Various	1,647,500.000	401,381,663	409,521,659	401,381,663							8,139,996	8,139,996		
464287-30-9	ISHARES S&P GROWTH ETF TRUST		04/29/2022	Various	05/04/2022	Various	1,875,450.000	134,430,547	135,560,625	134,430,547							1,130,078	1,130,078	5,085	
464287-52-3	ISHARES SEMICONDUCTOR ETF		10/03/2022	BANK OF AMERICA/MERRILL LYNCH	11/01/2022	Various	3,779.000	1,425,015	1,250,442	1,208,317			216,698	(216,698)			42,125	42,125	6,204	
464288-15-8	ISHARES SHORT-TERM NATIONAL MUNI B		04/21/2022	Various	06/10/2022	Jane Street Execution Services, LLC	653,000.000	68,090,094	68,509,881	68,090,094							419,787	419,787	61,373	
464287-83-8	ISHARES US BASIC MATERIALS ETF TRU		09/30/2022	BANK OF AMERICA/MERRILL LYNCH	11/30/2022	Various	60,000.000	8,317,732	7,730,547	6,489,600			1,828,132	(1,828,132)			1,240,947	1,240,947		
464287-19-2	ISHARES US TRANSPORTATION ETF		09/30/2022	BANK OF AMERICA/MERRILL LYNCH	11/30/2022	Various	63,250.000	16,589,638	14,364,852	12,432,420			4,157,218	(4,157,218)			1,932,432	1,932,432		
N47017-10-3	IVECO GROUP NV	B	06/30/2022		06/30/2022	VARIOUS	0.000			6				(6)						
469814-10-7	JACOBS ENGINEERING GROUP INC		02/23/2022	MORGAN STANLEY	08/29/2022	Various	25,326.000	2,974,729	3,130,451	2,974,729							155,723	155,723	12,951	
G4253H-11-9	JAMES HARDIE INDUSTRIES CDI PLC	B	09/30/2022	Various	11/17/2022	Various	20,889.000	470,417	419,467	414,938			55,479	(55,479)		(10,336)	14,865	4,529		
S67438-82-0	JAPAN EXCHANGE GROUP INC	B	09/30/2022	MORGAN STANLEY	11/17/2022	Various	59,900.000	1,034,653	891,659	956,061			78,592	(78,592)		(40,248)	(24,154)	(64,402)	14,564	
J2800D-10-9	JAPAN POST HOLDINGS LTD	B	06/30/2022	MORGAN STANLEY	07/20/2022	MORGAN STANLEY	90,200.000	726,842	637,584	643,427			83,415	(83,415)		(103,749)	97,906	(5,843)	30,074	
G50736-10-0	JARDINE MATHESON (USD)	D	03/22/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	3,900.000	213,135	210,842	213,135							(2,293)	(2,293)		
G5144Y-12-0	JD SPORTS FASHION PLC	B	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	193,165.000	324,931	275,953	324,931						(13,597)	(35,382)	(48,979)		

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
477839-10-4	JOHN BEAN TECH		03/07/2022	NATIONAL BANK OF CANADA	06/29/2022	RBC DOMINION SECURITIES	119.000	12,873	13,072	12,873							199	199	12	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		06/30/2022	Various	07/20/2022	Various	49,359.000	2,993,593	2,972,242	2,861,479			132,115	(132,115)			110,763	110,763	17,276	
SB4R2R-50-7	JULIUS BAER GROUP CMN STK	B	03/04/2022	MORGAN STANLEY	04/26/2022	Various	55,950.000	3,221,273	3,070,732	3,221,273						(66,990)	(83,550)	(150,541)	27,009	
SBYQ7H-Z6-7	JUST EAT TAKEAWA NV	B	01/20/2022	MORGAN STANLEY	02/23/2022	Various	18,474.000	1,024,359	705,070	1,024,359						(1,941)	(317,348)	(319,290)		
J30642-16-9	KAO CORP	B	06/30/2022	Various	07/20/2022	Various	119,800.000	5,385,458	5,183,579	5,381,820			3,637	(3,637)		(141,686)	(56,556)	(198,242)	4,424	
B5337G-16-2	KBC GROUP NV	B	06/30/2022	Various	07/20/2022	Various	19,501.000	1,425,859	1,151,703	1,398,929			26,930	(26,930)		(32,939)	(214,286)	(247,226)	11,156	
S62489-90-1	KDDI CORP JPY5000	B	09/30/2022	Various	11/17/2022	Various	46,500.000	1,439,080	1,453,342	1,421,133			17,947	(17,947)		(367)	32,576	32,209	12,179	
487836-10-8	KELLOGG CO.		06/14/2022	GOLDMAN, SACHS & CO.	07/20/2022	MORGAN STANLEY	7,095.000	484,872	500,222	484,872							15,349	15,349		
F5433L-10-3	KERING SA	B	07/20/2022	MORGAN STANLEY	09/07/2022	Various	2,026.000	1,201,488	1,059,395	1,184,557			16,931	(16,931)		(38,193)	(86,968)	(125,161)		
G52416-10-7	KERRY A	B	03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	10,515.000	1,156,475	1,190,544	1,156,475						(1,359)	35,428	34,069		
J32491-10-2	KEYENCE CORP JPY50	B	06/30/2022	BANK OF AMERICA/MERRILL LYNCH	09/07/2022	Various	400.000	158,236	143,936	136,557			21,679	(21,679)		(14,190)	21,569	7,379		
49338L-10-3	KEYSIGHT TECHNOLOGIES		06/30/2022	Various	07/20/2022	Various	9,923.000	1,644,206	1,509,933	1,632,772			11,434	(11,434)			(122,839)	(122,839)		
494368-10-3	KIMBERLY-CLARK CORP		09/30/2022	Various	11/17/2022	Various	21,747.000	2,862,738	2,807,685	2,841,014			21,724	(21,724)			(33,329)	(33,329)	25,227	
G52654-10-3	KINGSPAN GROUP	B	06/30/2022	GOLDMAN, SACHS & CO.	07/20/2022	Various	2,064.000	150,584	122,849	123,858			26,726	(26,726)		(2,080)	1,070	(1,009)		
S64937-45-1	KIRIN HOLDINGS CO	B	04/26/2022	Various	06/14/2022	Various	121,400.000	1,758,756	1,866,531	1,755,052			3,704	(3,704)		(99,728)	211,206	111,479		
49803T-30-0	KITE REALTY GROUP TRUST REIT		07/18/2022	Various	09/21/2022	BANK OF AMERICA/MERRILL LYNCH	16,705.000	320,773	337,511	320,773							16,738	16,738	1,396	
48251W-10-4	KKR AND CO INC CLASS A		07/20/2022	MORGAN STANLEY	09/07/2022	Various	28,035.000	1,686,032	1,505,785	1,681,766			4,266	(4,266)			(175,981)	(175,981)	3,185	
482480-10-0	KLA CORP		07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	5,828.000	2,094,062	1,884,825	2,094,062							(209,237)	(209,237)	2,844	
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		06/30/2022	BANK OF AMERICA/MERRILL LYNCH	07/20/2022	Various	22,950.000	1,088,519	1,152,408	1,062,356			26,163	(26,163)			90,052	90,052	2,754	
X4543E-11-7	KOJAMO	B	09/30/2022	BANK OF AMERICA/MERRILL LYNCH	09/30/2022	Various	18,331.000	295,853	320,048	295,853			103,874	(103,874)		116	24,079	24,195		
J35759-12-5	KOMATSU LTD NPV	B	02/24/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	97,700.000	2,238,348	2,295,749	2,238,348						(11,614)	69,015	57,401		
X4551T-10-5	KONE B	B	03/04/2022	MORGAN STANLEY	03/22/2022	Various	21,425.000	1,124,631	1,161,144	1,124,631						(1,320)	37,833	36,513		
SBD0Q3-98-2	KONINKLIJKE AHOLD DELHAIZE NV	B	03/04/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	21,005.000	637,153	583,772	637,153						(25,745)	(27,636)	(53,380)	6,631	
SB0HZL-93-0	KONINKLIJKE DSM NV EUR1.5	B	01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	1,897.000	388,247	344,889	388,247						(359)	(42,999)	(43,358)		
500754-10-6	KRAFT HEINZ ORD		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	43,523.000	1,737,873	1,733,730	1,737,873							(4,143)	(4,143)		
501044-10-1	KROGER CO		02/23/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	11,165.000	497,177	631,545	497,177							134,368	134,368		
J36662-13-8	KUBOTA CORP	B	09/30/2022	Various	11/17/2022	Various	78,300.000	1,351,382	1,455,122	1,332,619			18,763	(18,763)		(43,694)	166,197	122,503	848	
H4673L-14-5	KUEHNE & NAGEL INTL	B	03/31/2022	MORGAN STANLEY	06/14/2022	Various	2,995.000	861,573	817,170	858,244			3,329	(3,329)		(37,497)	(3,577)	(41,074)	7,560	
501575-10-4	KYMERA THERAPEUTICS INC		06/10/2022	RBC DOMINION SECURITIES	07/27/2022	GOLDMAN, SACHS & CO.	1,452.000	21,620	32,166	21,620							10,545	10,545		
J37479-11-0	KYOCERA CORP JPY50	B	06/30/2022	Various	07/20/2022	MORGAN STANLEY	8,800.000	476,444	468,376	466,802			9,641	(9,641)		(45,636)	47,209	1,573	2,081	
50540R-40-9	LABORATORY CORP AMER HLDGS		01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	45.000	12,189	12,081	12,189							(108)	(108)		
SB1YXB-J7-6	L'AIR LIQUIDE S.A.	B	06/08/2022	STOCK DIV.	06/14/2022	GOLDMAN, SACHS & CO.	853.000	132,000	119,967	132,000						(3,801)	(8,233)	(12,034)		
512807-10-8	LAM RESEARCH CORP.		07/20/2022	MORGAN STANLEY	09/07/2022	Various	5,434.000	2,885,210	2,536,142	2,866,727			18,483	(18,483)			(330,585)	(330,585)		
S65062-67-1	LASERTEC CORP	B	06/30/2022	Various	07/20/2022	Various	5,600.000	866,296	810,064	839,718			26,578	(26,578)		(34,122)	4,469	(29,654)	485	
SB9G6L-89-3	LEG IMMOBILIEN AG	B	01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	8,950.000	1,180,884	1,142,421	1,180,884						(1,093)	(37,370)	(38,463)		
F56196-18-5	LEGRAND	B	06/30/2022	Various	07/20/2022	Various	35,356.000	3,190,885	3,340,513	3,066,521			124,364	(124,364)		(27,686)	301,678	273,992	10,328	
526057-10-4	LENNAR COR P CL A		03/31/2022	MORGAN STANLEY	04/26/2022	Various	15,785.000	1,387,772	1,297,993	1,377,164			10,607	(10,607)			(79,172)	(79,172)	5,919	
526107-10-7	LENNOX INTERNATIONAL INC		04/26/2022	Various	06/14/2022	Various	15,952.000	4,065,834	3,672,048	4,065,834							(393,786)	(393,786)		
50187A-10-7	LHC GROUP INC		03/08/2022	Various	06/23/2022	JPMORGAN CHASE & CO.	139.000	18,915	21,961	18,915							3,047	3,047		
530307-30-5	LIBERTY BROADBAND CORP SERIES C		09/30/2022	Various	11/17/2022	Various	34,696.000	4,640,506	4,432,775	4,549,730			90,776	(90,776)			(116,955)	(116,955)		
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	06/30/2022	MORGAN STANLEY	07/20/2022	Various	51,170.000	1,251,107	1,286,997	1,212,948			38,159	(38,159)			74,050	74,050		
531229-85-4	LIBERTY MEDIA FORMULA ONE CORP SER		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	7,884.000	481,161	462,434	481,161							(18,727)	(18,727)		
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		06/30/2022	BANK OF AMERICA/MERRILL LYNCH	07/20/2022	Various	19,277.000	831,123	749,183	694,936			136,188	(136,188)			54,248	54,248		
53223X-10-7	LIFE STORAGE INC		10/05/2022	Various	12/02/2022	Various	33,491.000	3,780,847	3,613,684	3,742,065			38,782	(38,782)			(128,381)	(128,381)	42,834	
534187-10-9	LINCOLN NA TL CORP IN COM		09/30/2022	MORGAN STANLEY	11/17/2022	MORGAN STANLEY	1,778.000	89,611	64,264	78,072			11,539	(11,539)			(13,808)	(13,808)	800	
G5494J-10-3	LINDE PLC	D	06/30/2022	MORGAN STANLEY	07/20/2022	Various	10,485.000	3,272,683	3,154,971	3,239,547			33,136	(33,136)			(84,575)	(84,575)	1,576	
H49983-18-4	LINDT & SPRUENGLI PART	B	02/23/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	161.000	1,740,348	1,884,726	1,740,348						(17,576)	161,954	144,377		
SB0PB4-M7-2	LINK REIT	B	09/30/2022	MORGAN STANLEY	11/17/2022	Various	177,100.000	1,429,060	1,484,980	1,401,947			27,113	(27,113)		(3,369)	86,402	83,033	6,160	
538034-10-9	LIVE NATION ENTERTAINMENT INC		09/30/2022	BANK OF AMERICA/MERRILL LYNCH	11/17/2022	Various	6,646.000	634,948	514,254	516,872			118,076	(118,076)			(2,618)	(2,618)		
501889-20-8	LKQ CORP		03/04/2022	MORGAN STANLEY	07/20/2022	Various	8,321.000	430,123	391,878	430,123							(38,244)	(38,244)	442	

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
539481-10-1	LOBLAW COS LTD COM	B	02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	8,245.000	630,193	718,496	630,193						(9,176)	97,479	88,303	4,242	
SB18ZR-K2-5	LOGITECH INTERNATIONAL	B	04/26/2022	BANK OF AMERICA/MERRILL LYNCH	06/14/2022	GOLDMAN, SACHS & CO.	8,496.000	553,018	441,603	553,018						(21,299)	(90,116)	(111,414)		
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	B	06/30/2022	Various	07/20/2022	Various	27,838.000	2,568,916	2,673,762	2,499,837			69,079	(69,079)		(74,003)	247,928	173,925	5,735	
S73333-78-3	LONZA GROUP AG	B	03/04/2022	MORGAN STANLEY	03/22/2022	Various	5,913.000	4,140,526	3,990,845	4,140,526						(28,369)	(121,312)	(149,681)		
F58149-13-3	L'OREAL CMN STK	B	03/04/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	4,215.000	1,568,581	1,583,527	1,568,581						(28,061)	43,007	14,946	4,811	
548661-10-7	LOWES COS INC USD0.50		06/30/2022	MORGAN STANLEY	07/20/2022	MORGAN STANLEY	2,529.000	566,319	483,091	441,740			124,579	(124,579)			41,351	41,351	4,679	
549498-10-3	LUCID GROUP INC		09/30/2022	Various	11/17/2022	Various	56,418.000	1,291,785	1,048,688	1,163,939			127,846	(127,846)			(115,251)	(115,251)		
550241-10-3	LUMEN TECHNOLOGIES INC		09/30/2022	Various	11/17/2022	Various	87,512.000	924,239	805,398	824,579			99,660	(99,660)			(19,182)	(19,182)	19,458	
S28668-57-2	LUNDIN MINING CORP COM NPV	B	09/30/2022	MORGAN STANLEY	11/17/2022	MORGAN STANLEY	37,383.000	221,617	220,583	189,901			31,716	(31,716)		(6,828)	37,510	30,682	2,176	
55087P-10-4	LYFT INC CLASS A		06/30/2022	Various	09/07/2022	Various	59,607.000	2,089,329	1,608,995	1,543,636			545,693	(545,693)			65,359	65,359		
55261F-10-4	M & T BANK CORP		06/30/2022	Various	07/20/2022	Various	4,800.000	796,247	794,550	765,072			31,175	(31,175)			29,478	29,478	4,588	
SB02K2-M3-6	M3 INC	B	04/26/2022	Various	06/14/2022	Various	81,900.000	3,158,030	2,717,278	3,158,030						(93,682)	(347,070)	(440,752)	1,985	
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	B	02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	20,977.000	2,890,969	2,766,749	2,890,969						38,057	(162,276)	(124,220)		
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	B	09/30/2022	MORGAN STANLEY	11/17/2022	Various	23,617.000	1,677,587	1,449,141	1,657,554			20,033	(20,033)		(13,535)	(194,877)	(208,412)	6,632	
S65558-05-8	MAKITA CORP	B	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	32,100.000	908,381	792,151	908,381						(23,620)	(92,609)	(116,230)		
S24925-19-0	MANULIFE FINANCIAL CORP	B	06/30/2022	MORGAN STANLEY	07/20/2022	MORGAN STANLEY	20,228.000	413,352	354,931	350,005			63,347	(63,347)		(3,998)	8,923	4,926	4,365	
57060D-10-8	MARKETAXESS HOLDINGS INC		02/23/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	3,462.000	1,275,470	1,244,312	1,275,470							(31,158)	(31,158)		
571748-10-2	MARSH + MCLENNAN COS INC		01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	9,017.000	1,426,399	1,341,137	1,426,399							(85,263)	(85,263)	4,824	
573284-10-6	MARTIN MARIETTA MATERIALS		01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	1,612.000	631,017	588,998	631,017							(42,020)	(42,020)		
574599-10-6	MASCO CORP		03/04/2022	MORGAN STANLEY	03/22/2022	Various	21,210.000	1,194,689	1,170,310	1,194,689							(24,378)	(24,378)		
574795-10-0	MASIMO CORP		07/20/2022	MORGAN STANLEY	11/17/2022	Various	12,577.000	1,905,574	1,678,141	1,859,550			46,024	(46,024)			(181,408)	(181,408)		
57636Q-10-4	MASTERCARD INC CLASS A		03/31/2022	MORGAN STANLEY	06/14/2022	Various	69.000	25,116	22,227	24,659			457	(457)			(2,432)	(2,432)	34	
57667L-10-7	MATCH GROUP INC		09/30/2022	Various	11/17/2022	Various	33,052.000	2,393,411	2,153,049	2,157,980			235,431	(235,431)			(4,931)	(4,931)		
Y58473-10-2	MAXEON SOLAR TECHNOLOGIES LTD WHEN		07/25/2022	JPMORGAN CHASE & CO.	08/29/2022	Various	1,822.000	20,827	39,485	20,827							18,657	18,657		
J41551-10-2	MAZDA MOTOR CORP	B	09/30/2022	MORGAN STANLEY	11/17/2022	MORGAN STANLEY	35,100.000	284,130	268,185	231,826			52,305	(52,305)		(2,462)	38,822	36,360	4,664	
579780-20-6	MCCORMICK & CO.		06/30/2022	GOLDMAN, SACHS & CO.	07/20/2022	Various	10,626.000	890,459	871,365	884,615			5,844	(5,844)			(13,249)	(13,249)	3,932	
580135-10-1	MCDONALDS CORP		01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	9,719.000	2,460,170	2,408,210	2,460,170							(51,960)	(51,960)		
58463J-30-4	MEDICAL PPTYS TRUST INC		09/30/2022	Various	11/17/2022	Various	172,762.000	3,340,785	3,340,110	3,261,789			78,997	(78,997)			78,322	78,322	41,195	
G5960L-10-3	MEDTRONIC PLC		06/30/2022	MORGAN STANLEY	07/20/2022	Various	64,303.000	6,625,138	6,091,674	6,291,969			333,169	(333,169)			(200,296)	(200,296)	47,721	
SBNR5M-Z7-6	MELROSE INDUSTRIES PLC	B	09/30/2022	MORGAN STANLEY	11/17/2022	MORGAN STANLEY	60,826.000	120,506	93,507	69,394			51,112	(51,112)		(805)	24,918	24,113	568	
58733R-10-2	MERCADOLIBRE INC	C	06/30/2022	MORGAN STANLEY	09/07/2022	Various	2,202.000	2,324,828	1,999,593	2,232,248			92,579	(92,579)			(232,655)	(232,655)		
D5357W-10-3	MERCK KGAA ORD NPV	B	03/04/2022	MORGAN STANLEY	03/22/2022	Various	4,960.000	1,034,447	1,000,949	1,034,447						(1,070)	(32,428)	(33,498)		
SBNGNB-77-5	MERLIN PROPERTIES REIT SA	B	09/28/2022	Various	12/05/2022	Various	144,987.000	1,345,004	1,475,822	1,345,004			16,898	(16,898)		10,385	120,433	130,818	505	
59156R-10-8	METLIFE INC COM		06/30/2022	MORGAN STANLEY	07/20/2022	MORGAN STANLEY	12,256.000	814,534	750,969	769,554			44,980	(44,980)			(18,585)	(18,585)	12,011	
592688-10-5	METTLER TOLEDO INTERNATIONAL		06/30/2022	Various	07/20/2022	Various	625.000	838,137	794,767	816,762			21,375	(21,375)			(21,994)	(21,994)		
552953-10-1	MGM RESORTS INTERNATIONAL		06/30/2022	Various	07/20/2022	Various	20,323.000	839,323	807,480	790,896			48,427	(48,427)			16,584	16,584	51	
F61824-14-4	MICHELIN (CGDE) CMN STK	B	03/04/2022	MORGAN STANLEY	06/24/2022	Various	85,993.000	3,588,376	3,569,931	3,588,376						(131,105)	112,660	(18,446)	66,944	
595017-10-4	MICROCHIP TECHNOLOGY INC		03/31/2022	MORGAN STANLEY	06/14/2022	Various	11,239.000	837,619	743,847	834,380			3,239	(3,239)			(90,533)	(90,533)	2,903	
595112-10-3	MICRON TEC HNOLOGY INC COM		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	7,242.000	632,156	593,153	632,156							(39,003)	(39,003)		
59522J-10-3	MID AMERICA APT		09/30/2022	Various	11/17/2022	Various	6,288.000	1,007,370	979,868	975,080			32,290	(32,290)			4,788	4,788	15,583	
S66424-06-0	MINEBEA MITSUMI INC	B	01/20/2022	MORGAN STANLEY	02/24/2022	Various	12,000.000	302,781	252,455	302,781						(1,705)	(48,621)	(50,326)		
J43830-11-6	MITSUBISHI CORPORATION	B	02/24/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	36,300.000	1,194,064	1,398,570	1,194,064						(41,239)	245,744	204,505		
J43873-11-6	MITSUBISHI ELECTRIC CORP	B	09/30/2022	MORGAN STANLEY	11/17/2022	Various	152,700.000	1,710,084	1,550,643	1,553,038			157,046	(157,046)		(61,994)	59,599	(2,395)	20,124	
J43916-11-3	MITSUBISHI ESTATE CO	B	06/30/2022	Various	07/20/2022	Various	63,700.000	962,936	886,632	923,229			39,706	(39,706)		(118,165)	81,567	(36,598)	7,406	
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B	09/30/2022	Various	11/17/2022	Various	170,600.000	911,085	878,416	767,874			143,212	(143,212)		(15,364)	125,906	110,542	17,977	
S65973-02-6	MITSUI & CO NPV	B	02/24/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	16,500.000	418,255	399,978	418,255						(42,027)	23,749	(18,278)	6,545	
608190-10-4	MOHAWK INDUSTRIES INC		06/30/2022	BANK OF AMERICA/MERRILL LYNCH	07/20/2022	Various	9,162.000	1,142,501	1,166,753	1,139,783			2,718	(2,718)			26,970	26,970		
60855R-10-0	MOLINA HEALTHCARE INC		02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	1,534.000	466,229	401,416	466,229							(64,813)	(64,813)		
SBGLP2-32-5	MONCLER	B	03/22/2022	MORGAN STANLEY	04/26/2022	Various	10,149.000	587,700	533,855	587,700						(14,405)	(39,440)	(53,845)		
609207-10-5	MONDELEZ INTERNATIONAL INC		02/23/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	14,772.000	979,088	909,434	979,088							(69,655)	(69,655)		

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
60937P-10-6	MONGODB INC CLASS A		07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	5,598.000	1,912,060	1,578,655	1,912,060							(333,404)	(333,404)		
609839-10-5	MONOLITHIC POWER SYSTEMS		07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	856.000	378,429	365,662	378,429							(12,767)	(12,767)		
61174X-10-9	MONSTER BEVERAGE CORP		03/31/2022	MORGAN STANLEY	06/14/2022	Various	7,855.000	638,612	691,656	627,615			10,997	(10,997)			64,042	64,042		
615369-10-5	MOODYS CORP		07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	17,122.000	5,386,401	5,407,088	5,386,401							20,687	20,687	12,726	
617446-44-8	MORGAN STANLEY		03/31/2022	MORGAN STANLEY	04/26/2022	Various	65,850.000	6,173,101	5,610,020	6,042,464			130,637	(130,637)			(432,445)	(432,445)		
61945C-10-3	MOSAIC COMPANY		06/30/2022	BANK OF AMERICA/MERRILL LYNCH	07/20/2022	Various	13,965.000	864,830	707,963	709,225			155,605	(155,605)			(1,263)	(1,263)	1,420	
620076-30-7	MOTOROLA SOLUTIONS INC		03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	1,414.000	315,265	328,167	315,265							12,901	12,901	1,117	
553498-10-6	MSA SAFETY INC		10/14/2022	Various	11/18/2022	Various	560.000	66,158	76,301	61,767			4,391	(4,391)			14,535	14,535	186	
55354G-10-0	MSCI INC A		03/31/2022	MORGAN STANLEY	04/26/2022	Various	7,055.000	3,594,207	3,367,417	3,579,969			14,239	(14,239)			(212,551)	(212,551)		
J46840-10-4	MURATA MANUFACTURING CO LTD	B	07/20/2022	Various	09/07/2022	Various	62,900.000	4,066,975	3,865,365	4,041,969			25,007	(25,007)		(87,967)	(88,637)	(176,604)	4,637	
J48454-10-2	NAMCO BANDAI HLDGS NPV	B	03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	11,900.000	888,782	886,516	888,782						(27,905)	25,639	(2,266)		
631103-10-8	NASDAQ OMX GROUP		06/30/2022	Various	07/20/2022	Various	29,174.000	4,897,754	5,001,255	4,887,537			10,216	(10,216)			113,718	113,718	671	
637417-10-6	NATIONAL RETAIL PROPERTIES		07/18/2022	Various	09/21/2022	Various	36,333.000	1,577,005	1,599,219	1,568,851			8,154	(8,154)			30,368	30,368	12,919	
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST		09/30/2022	Various	10/05/2022	Various	58,618.000	2,916,337	2,784,720	2,777,469			138,868	(138,868)			7,251	7,251	23,830	
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	8,982.000	195,569	189,877	195,569						2,517	(8,209)	(5,692)		
S66404-00-5	NEC CORP	B	04/26/2022	Various	06/14/2022	GOLDMAN, SACHS & CO.	12,900.000	531,066	499,994	531,066						(19,101)	(11,971)	(31,072)		
SB06YV-46-1	NESTE	B	01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	6,304.000	314,254	241,509	314,254						(291)	(72,454)	(72,745)		
64110D-10-4	NETAPP INC		06/30/2022	BANK OF AMERICA/MERRILL LYNCH	07/20/2022	Various	6,181.000	466,727	430,157	403,248			63,479	(63,479)			26,908	26,908	3,091	
64110L-10-6	NETFLIX INC		06/30/2022	MORGAN STANLEY	07/20/2022	Various	22,890.000	8,411,159	6,111,384	7,596,696			814,463	(814,463)			(1,485,313)	(1,485,313)		
SBM94G-Q4-8	NEW WORLD DEVELOPMENT COMPANY-NEW	B	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	51,000.000	172,167	165,717	172,167						1	(6,451)	(6,450)		
651639-10-6	NEWMONT CORP		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	4,652.000	317,499	345,526	317,499							28,027	28,027		
65249B-10-9	NEWS CORP CLASS A		06/30/2022	Various	07/20/2022	Various	46,443.000	822,453	771,633	722,857			99,596	(99,596)			48,776	48,776		
T6S18J-10-4	NEXI	B	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	68,585.000	577,581	556,859	577,581						(19,333)	(1,390)	(20,722)		
S32089-86-4	NEXT ORD GBP0.10	B	03/31/2022	MORGAN STANLEY	06/14/2022	Various	20,410.000	1,627,143	1,497,290	1,620,970			6,173	(6,173)		(119,158)	(4,521)	(123,680)		
65339F-10-1	NEXTERA ENERGY INC		03/04/2022	MORGAN STANLEY	03/22/2022	Various	68,278.000	5,561,286	5,386,169	5,561,286							(175,117)	(175,117)		
S66471-33-5	NICE LTD	B	06/30/2022	BANK OF AMERICA/MERRILL LYNCH	07/20/2022	Various	653.000	131,755	136,279	125,019			6,736	(6,736)		(5,150)	16,410	11,260		
J52968-10-4	NIDEC CORPORATION JPY50	B	07/20/2022	Various	09/07/2022	Various	30,400.000	2,119,193	2,009,272	2,090,889			28,304	(28,304)		(111,092)	29,475	(81,617)		
654106-10-3	NIKE INC CL B		03/31/2022	MORGAN STANLEY	06/14/2022	Various	40,689.000	5,567,476	4,896,640	5,508,349			59,127	(59,127)			(611,710)	(611,710)	18,025	
J51699-10-6	NINTENDO CO LTD COM STK	B	02/24/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	1,300.000	624,511	660,510	624,511						(6,696)	42,695	36,000		
S66413-73-3	NIPPON TELEGRAPH & TELEPHONE CORP NTT	B	02/24/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	37,800.000	1,086,994	1,119,591	1,086,994						(5,640)	38,237	32,597		
S66439-60-5	NIPPON YUSEN	B	09/30/2022	BANK OF AMERICA/MERRILL LYNCH	11/17/2022	Various	9,000.000	218,399	179,726	153,394			65,005	(65,005)		(12,615)	38,948	26,333	20,856	
J57160-12-9	NISSAN MOTOR CO CMN STK	B	09/30/2022	Various	11/17/2022	Various	119,300.000	499,660	455,960	456,031			43,629	(43,629)		(10,826)	10,755	(71)		
J58472-11-9	NITTO DENKO CORP	B	02/24/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	20,600.000	1,448,724	1,421,185	1,448,724						(7,517)	(20,023)	(27,540)		
S59029-41-3	NOKIA OYJ EURO.06	B	07/20/2022	MORGAN STANLEY	09/07/2022	Various	75,790.000	368,086	375,369	352,621			15,466	(15,466)		(31,979)	54,727	22,748	1,833	
J59009-15-9	NOMURA HOLDINGS INC	B	06/30/2022	Various	07/20/2022	Various	138,400.000	594,625	518,951	505,190			89,435	(89,435)		(69,170)	82,931	13,761	8,814	
S63909-21-2	NOMURA RESEARCH INSTITUTE LTD	B	02/24/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	75,500.000	2,487,665	2,459,663	2,487,665						(109,300)	81,298	(28,002)	4,546	
655844-10-8	NORFOLK SOUTHERN CORP		06/30/2022	Various	07/20/2022	Various	7,487.000	2,025,762	1,947,409	1,931,870			93,893	(93,893)			15,539	15,539	4,734	
665859-10-4	NORTHERN TRUST CORP		06/30/2022	BANK OF AMERICA/MERRILL LYNCH	07/20/2022	Various	9,985.000	1,077,681	970,270	963,353			114,328	(114,328)			6,917	6,917	6,990	
666807-10-2	NORTHROP GRUMMAN CORP		02/23/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	828.000	319,674	369,530	319,674							49,856	49,856	1,300	
668074-30-5	NORTHWESTERN CORP		02/24/2022	NATIONAL BANK OF CANADA	02/25/2022	NATIONAL BANK OF CANADA	90.000	5,151	5,404	5,151							252	252		
668771-10-8	NortonLife Lock Inc		06/30/2022	MORGAN STANLEY	07/20/2022	Various	46,332.000	1,229,651	1,189,834	1,093,717			135,934	(135,934)			96,117	96,117	3,710	
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	09/30/2022	MORGAN STANLEY	11/17/2022	Various	37,421.000	3,235,827	3,138,396	3,209,024			26,803	(26,803)		(105,277)	34,649	(70,628)	34,556	
670002-40-1	NOVAVAX INC		03/04/2022	MORGAN STANLEY	03/22/2022	Various	10,193.000	826,404	801,372	826,404							(25,032)	(25,032)		
G6674U-10-8	NOVOCURE LTD		04/26/2022	BANK OF AMERICA/MERRILL LYNCH	06/14/2022	GOLDMAN, SACHS & CO.	15.000	1,169	898	1,169							(271)	(271)		
SBHC8X-90-3	NOVO-NORDISK B ORD	B	01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	26,276.000	2,549,435	2,591,748	2,549,435						(952)	43,265	42,313		
SB798F-W0-4	NOVOZYMES CLASS B	B	09/30/2022	Various	11/17/2022	Various	12,329.000	772,536	782,968	756,487			16,050	(16,050)		(955)	27,437	26,482	5,659	
67066G-10-4	NVIDIA CORP		09/30/2022	MORGAN STANLEY	11/17/2022	MORGAN STANLEY	1,953.000	466,625	312,225	245,682			220,943	(220,943)			66,544	66,544	223	
62944T-10-5	NVR INC		03/31/2022	MORGAN STANLEY	04/26/2022	Various	182.000	843,858	803,558	813,043			30,814	(30,814)			(9,485)	(9,485)		
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	07/20/2022	Various	09/07/2022	GOLDMAN, SACHS & CO.	17,724.000	3,093,620	3,150,601	3,093,620							56,981	56,981	9,757	
J5946V-10-7	OBIC CO	B	06/30/2022	BANK OF AMERICA/MERRILL LYNCH	07/20/2022	Various	5,300.000	779,966	747,220	774,056			5,910	(5,910)		(38,562)	11,725	(26,837)		
G6718L-10-6	OCADO GROUP PLC		09/30/2022	MORGAN STANLEY	11/17/2022	MORGAN STANLEY	52,228.000	486,910	411,945	275,477			211,433	(211,433)		(3,194)	139,661	136,467		

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
S66561-06-9	ODAKYU ELECTRIC RAILWAY LTD	B	09/30/2022	MORGAN STANLEY	11/17/2022	MORGAN STANLEY	50,700.000	670,391	638,357	652,905			17,486	(17,486)		(6,935)	(7,614)	(14,549)		
679295-10-5	OKTA INC CLASS A		09/30/2022	Various	11/17/2022	Various	42,580.000	6,192,767	5,193,240	5,657,404			535,363	(535,363)			(464,164)	(464,164)		
679580-10-0	OLD DOMINION FREIGHT LINE INC		06/30/2022	MORGAN STANLEY	07/20/2022	Various	12,902.000	3,644,557	3,741,476	3,606,043			38,514	(38,514)			135,433	135,433	4,312	
S66588-01-3	OLYMPUS CORP	B	03/31/2022	MORGAN STANLEY	07/20/2022	MORGAN STANLEY	19,400.000	378,404	403,034	373,855			4,549	(4,549)		(60,282)	89,462	29,180	1,870	
681936-10-0	OMEGA HEALTHCARE INVESTORS		09/30/2022	Various	10/18/2022	BANK OF AMERICA/MERRILL LYNCH	85,838.000	2,423,181	2,613,248	2,410,833			12,347	(12,347)			202,415	202,415	74,292	
681919-10-6	OMNICOM GROUP		06/30/2022	Various	07/20/2022	Various	12,296.000	914,654	861,377	782,149			132,505	(132,505)			79,228	79,228	5,994	
J61374-12-0	OMRON CORP	B	02/24/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	35,000.000	2,303,212	2,321,649	2,303,212						(126,412)	144,849	18,437	3,307	
A51460-11-0	OMV AG NPV(VAR)	B	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	3,927.000	170,988	159,305	170,988						(5,723)	(5,960)	(11,683)		
682189-10-5	ON SEMICONDUCTOR CORP		02/23/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	11,221.000	648,013	665,303	648,013							17,290	17,290		
S22608-24-4	OPEN TEXT CORP	B	09/30/2022	Various	11/17/2022	Various	200,365.000	8,259,395	8,147,977	8,222,183			37,213	(37,213)		(20,498)	(53,707)	(74,206)	35,524	
68389X-10-5	ORACLE CORP COM		03/22/2022	MORGAN STANLEY	06/14/2022	Various	68,805.000	5,672,354	5,073,669	5,672,354							(598,685)	(598,685)	9,887	
J61933-12-3	ORIX CORP COMMON STOCK	B	02/24/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	124,500.000	2,429,176	2,542,527	2,429,176						(83,895)	197,246	113,351		
R67787-10-2	ORKLA ASA	B	09/30/2022	Various	11/17/2022	Various	32,965.000	272,304	223,408	239,586			32,718	(32,718)		(2,118)	(14,061)	(16,178)		
K3192G-10-4	ORSTED	B	09/30/2022	Various	11/17/2022	Various	20,511.000	2,394,319	2,098,732	2,391,890			2,430	(2,430)		(22,279)	(270,879)	(293,158)	3,505	
G6829J-10-7	ORTHO CLINICAL DIAGNOSTICS HOLDING		02/24/2022	NATIONAL BANK OF CANADA	05/31/2022	MERGER	263.000	4,610	4,514	4,610							(95)	(95)		
68902V-10-7	OTIS WORLDWIDE CORP		01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	1,712.000	140,744	127,860	140,744							(12,883)	(12,883)	411	
693718-10-8	PACCAR INC		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	23,947.000	2,194,836	2,106,008	2,194,836							(88,828)	(88,828)	2,985	
695156-10-9	PACKAGING CORPORATION OF AMERICA		06/30/2022	GOLDMAN, SACHS & CO.	07/20/2022	Various	3,670.000	540,334	510,210	504,625			35,709	(35,709)			5,585	5,585		
J41121-10-4	PANASONIC CORP	B	06/30/2022	Various	07/20/2022	Various	256,300.000	2,554,103	2,350,375	2,512,873			41,230	(41,230)		(94,036)	(68,462)	(162,498)	7,091	
69924R-10-8	PARAMOUNT GROUP REIT INC		02/24/2022	GOLDMAN, SACHS & CO.	03/15/2022	BANK OF AMERICA/MERRILL LYNCH	7,463.000	68,980	77,096	68,980							8,117	8,117		
701094-10-4	PARKER HAN NIFIN CORP COM		07/20/2022	Various	09/07/2022	GOLDMAN, SACHS & CO.	4,262.000	1,135,012	1,147,808	1,135,012							12,796	12,796	5,668	
SB119Q-G0-0	PARTNERS GROUP HOLDING AG	B	04/26/2022	BANK OF AMERICA/MERRILL LYNCH	06/14/2022	GOLDMAN, SACHS & CO.	1,071.000	1,160,767	914,917	1,160,767						(44,705)	(201,144)	(245,849)	23,841	
70432V-10-2	PAYCOM SOFTWARE INC		09/30/2022	Various	11/17/2022	Various	8,686.000	2,877,402	2,705,268	2,801,921			75,482	(75,482)			(96,653)	(96,653)		
70435P-10-2	PAYCOR HCM INC		06/13/2022	Various	09/28/2022	Various	1,170.000	26,042	36,153	26,042							10,111	10,111		
70450Y-10-3	PAYPAL HOLDINGS INC		06/30/2022	MORGAN STANLEY	07/20/2022	Various	46,796.000	4,713,293	4,660,078	4,672,192			41,101	(41,101)			(12,114)	(12,114)		
70614W-10-0	PELOTON INTERACTIVE CLASS A INC		07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	77,917.000	1,392,129	950,926	1,392,129							(441,203)	(441,203)		
G7S00T-10-4	PENTAIR PLC		07/20/2022	Various	09/07/2022	Various	85,276.000	4,495,812	4,374,851	4,454,731			41,080	(41,080)			(79,880)	(79,880)	11,690	
713448-10-8	PEPSICO INC.		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	14,707.000	2,451,510	2,437,599	2,451,510							(13,911)	(13,911)	15,810	
71377A-10-3	PERFORMANCE FOOD GROUP		11/18/2022	Various	12/20/2022	Various	3,730.000	170,599	195,011	161,318			9,281	(9,281)			33,693	33,693		
714046-10-9	PERKINELMER INC		06/30/2022	Various	07/20/2022	Various	8,874.000	1,386,658	1,378,019	1,384,753			1,904	(1,904)			(6,734)	(6,734)		
S46823-29-0	PERNOD RICARD NPV	B	03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	6,507.000	1,314,062	1,359,923	1,314,062						(1,544)	47,405	45,861		
S06825-38-4	PERSIMMON PLC	B	03/31/2022	MORGAN STANLEY	04/26/2022	Various	15,663.000	480,172	433,975	443,594			36,578	(36,578)		(20,849)	11,230	(9,619)	25,663	
717081-10-3	PFIZER INC		03/31/2022	MORGAN STANLEY	06/14/2022	Various	24,406.000	1,215,903	1,169,387	1,193,042			22,862	(22,862)			(23,655)	(23,655)	13,773	
S59866-22-8	PHILIPS ELECTRONICS ORD	B	06/30/2022	Various	07/20/2022	Various	66,239.000	2,118,869	1,775,809	2,059,864			59,005	(59,005)		(73,992)	(210,063)	(284,055)	22,815	
718546-10-4	PHILLIPS 66		01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	7,523.000	643,217	631,741	643,217							(11,476)	(11,476)	6,921	
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		09/30/2022	Various	10/19/2022	BANK OF AMERICA/MERRILL LYNCH	81,173.000	1,065,645	802,327	857,187			208,458	(208,458)			(54,860)	(54,860)	15,112	
72352L-10-6	PINTEREST INC CLASS A		03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	22,800.000	551,304	602,943	551,304							51,639	51,639		
723787-10-7	PIONEER NA T RES CO COM		06/30/2022	BANK OF AMERICA/MERRILL LYNCH	07/20/2022	Various	1,257.000	287,463	272,518	280,412			7,052	(7,052)			(7,894)	(7,894)	9,277	
72919P-20-2	PLUG POWER INC.		06/30/2022	MORGAN STANLEY	07/20/2022	MORGAN STANLEY	30,127.000	653,041	545,136	499,204			153,836	(153,836)			45,931	45,931		
693475-10-5	PNC FINL SVCS GROUP INC		07/20/2022	Various	09/07/2022	Various	32,922.000	6,093,286	5,985,368	6,093,286							(107,918)	(107,918)		
73278L-10-5	POOL CORP		07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	7,668.000	3,135,853	2,891,450	3,135,853							(244,403)	(244,403)	8,768	
693506-10-7	PPG INDUSTRIES INC		03/22/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	23,140.000	3,127,632	2,892,295	3,127,632							(235,337)	(235,337)		
SBYRJ5-J1-7	PRIMARY HEALTH PROPERTIES REIT PLC	B	04/01/2022	BANK OF AMERICA/MERRILL LYNCH	06/28/2022	Various	271,088.000	531,072	495,366	531,029			43	(43)		(22,049)	(13,614)	(35,663)		
742718-10-9	PROCTER & GAMBLE CO		03/31/2022	MORGAN STANLEY	04/26/2022	Various	9,590.000	1,495,656	1,532,330	1,465,352			30,304	(30,304)			66,978	66,978	8,759	
743315-10-3	PROGRESSIVE CORP		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	11,079.000	1,159,085	1,187,497	1,159,085							28,412	28,412		
74340E-10-3	PROGYNY INC		06/14/2022	Various	08/29/2022	Various	569.000	15,048	24,329	15,048							9,282	9,282		
74340W-10-3	PROLOGIS INC		01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	9,480.000	1,461,247	1,334,351	1,461,247							(126,897)	(126,897)		

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
SBJDS7-L3-4	PROSUS NV	B	03/31/2022	MORGAN STANLEY	04/26/2022	Various	32,912.000	1,919,404	1,499,563	1,778,794			140,609	(140,609)		(55,057)	(224,175)	(279,232)		
G72899-10-0	PRUDENTIAL CORP	B	03/04/2022	MORGAN STANLEY	03/22/2022	Various	167,018.000	2,590,861	2,533,703	2,590,861						(19,581)	(37,577)	(57,158)		
69360J-10-7	PS BUSINESS PKS INC CALIF COM		03/08/2022	UNION BANK OF SWITZERLAND	07/22/2022	MERGER	100.000	16,005	18,225	16,005							2,220	2,220	757	
69370C-10-0	PTC INC		03/31/2022	MORGAN STANLEY	04/26/2022	Various	1,772.000	197,737	173,434	190,880			6,858	(6,858)			(17,446)	(17,446)		
74460D-10-9	PUBLIC STORAGE		09/30/2022	MORGAN STANLEY	11/17/2022	Various	6,738.000	2,281,817	2,308,302	2,220,062			61,755	(61,755)			88,240	88,240	40,344	
F7607Z-16-5	PUBLICIS GROUPE	B	04/26/2022	BANK OF AMERICA/MERRILL LYNCH	06/14/2022	GOLDMAN, SACHS & CO.	12,972.000	798,106	622,953	798,106						(21,243)	(153,910)	(175,153)		
745867-10-1	PULTE GROUP INC		03/31/2022	MORGAN STANLEY	04/26/2022	Various	21,249.000	958,498	907,239	897,390			61,108	(61,108)			9,850	9,850	3,187	
S50647-22-1	PUMA	B	01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	467.000	50,608	45,974	50,608						(47)	(4,587)	(4,634)		
SBYXS6-99-6	QIAGEN NV		03/04/2022	MORGAN STANLEY	03/22/2022	Various	14,400.000	691,227	710,409	691,227						(745)	19,927	19,182		
74736K-10-1	QORVO INC		07/20/2022	MORGAN STANLEY	09/07/2022	Various	41,504.000	5,094,717	4,793,436	5,066,197			28,520	(28,520)			(272,761)	(272,761)		
747316-10-7	QUAKER CHEMICAL CORP.		05/24/2022	Various	11/23/2022	Various	303.000	42,466	59,289	42,466							16,822	16,822	166	
747525-10-3	QUALCOMM INC		07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	13,252.000	2,152,666	2,073,611	2,152,666							(79,055)	(79,055)	9,171	
74834L-10-0	QUEST DIAGNOSTICS INC		01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	4,091.000	561,162	528,084	561,162							(33,078)	(33,078)		
S62295-97-7	RAKUTEN GROUP INC	B	01/20/2022	MORGAN STANLEY	01/27/2022	GOLDMAN, SACHS & CO.	16,900.000	158,447	147,312	158,447						21	(11,155)	(11,134)		
75524B-10-4	RBC BEARING INS		05/20/2022	Various	06/08/2022	Various	179.000	28,105	35,435	28,105							7,330	7,330		
756109-10-4	REALTY INCOME CORP		05/12/2022	Various	05/24/2022	JONES TRADING	20,517.000	1,338,786	1,364,388	1,338,786							25,601	25,601	11,086	
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	03/04/2022	MORGAN STANLEY	03/22/2022	Various	22,053.000	1,818,590	1,794,114	1,818,590						(14,964)	(9,512)	(24,476)		
SBQRRZ-00-3	RECRUIT HOLDINGS LTD	B	04/26/2022	Various	06/14/2022	Various	85,200.000	3,821,670	3,368,312	3,821,670						(90,663)	(362,694)	(453,357)		
75886F-10-7	REGENERON PHARMACEUTICALS INC		06/30/2022	MORGAN STANLEY	07/20/2022	Various	1,370.000	948,917	886,137	900,395			48,522	(48,522)			(14,258)	(14,258)		
S66356-77-5	RENESAS ELECTRONICS CORP	B	01/20/2022	MORGAN STANLEY	02/24/2022	Various	59,900.000	723,997	669,231	723,997						(3,859)	(50,907)	(54,766)		
G7494G-10-5	RENTOKIL INITIAL PLC	B	06/30/2022	Various	07/20/2022	Various	437,898.000	3,015,839	2,889,597	2,980,110			35,729	(35,729)		(25,956)	(64,557)	(90,514)		
760759-10-0	REPUBLIC S VCS INC COM		01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	6,971.000	894,728	808,318	894,728							(86,410)	(86,410)		
761152-10-7	RESMED INC.		06/30/2022	MORGAN STANLEY	07/20/2022	MORGAN STANLEY	3,256.000	774,798	738,753	682,555			92,242	(92,242)			56,198	56,198	2,735	
SBTF8W-83-0	RESTAURANTS BRANDS INTERNATIONAL I	B	04/26/2022	Various	06/14/2022	Various	31,312.000	1,763,085	1,673,066	1,763,085						(30,930)	(59,089)	(90,019)	2,782	
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		10/18/2022	Various	12/05/2022	Various	99,847.000	1,544,988	1,493,048	1,384,627			224,023	(224,023)			108,422	108,422	12,196	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC		12/08/2022	BANK OF AMERICA/MERRILL LYNCH	12/27/2022	BANK OF AMERICA/MERRILL LYNCH	16,978.000	928,529	920,050	928,529							(8,479)	(8,479)		
BAS1F9-7B-8	Rights on AEDIFICA SA-DVD RTS Strike = 1	B	08/01/2022	TRANSFER	10/14/2022	DIRECT	0.000													
Q0R273-68-3	Rights on AUSTRALIA AND NEW ZEALAND BANK	B	07/21/2022	DIRECT	08/19/2022	DIRECT	0.000		11,796								11,796	11,796		
SBNTH1-87-5	Rights on NN GROUP NV-SCRIP Strike = 0.0	B	09/01/2022	DIRECT	11/01/2022	DIRECT	0.000													
BAS1F9-RK-6	Rights on SHELL PLC-EEE AUG22 Strike = 0	B	08/17/2022	DIRECT	10/05/2022	DIRECT	0.000													
76680R-20-6	RINGCENTRAL INC CLASS A		07/20/2022	Various	09/07/2022	Various	47,038.000	4,938,162	3,684,052	4,938,162							(1,254,110)	(1,254,110)		
S07188-75-8	RIO TINTO CMN STK	B	01/20/2022	MORGAN STANLEY	01/26/2022	GOLDMAN, SACHS & CO.	1,668.000	126,851	122,186	126,851						(1,345)	(3,321)	(4,666)		
Q81437-10-7	RIO TINTO LTD	B	02/23/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	5,349.000	448,583	451,203	448,583						12,118	(9,498)	2,620	26,228	
767744-10-5	RITCHIE BROS AUCTIONEERS INC	A	03/01/2022	Various	07/01/2022	Various	1,202.000	62,982	75,488	62,982							12,506	12,506	251	
76954A-10-3	RIVIAN AUTOMOTIVE INC CLASS A		03/22/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	64,977.000	3,808,810	2,775,768	3,808,810							(1,033,042)	(1,033,042)		
74965L-10-1	RLJ LODGING TRUST		09/30/2022	Various	10/06/2022	Various	107,206.000	1,187,061	1,184,774	1,122,208			68,234	(68,234)			62,566	62,566	2,629	
H69293-22-5	ROCHE HOLDING AG	B	02/24/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	13,469.000	5,520,948	5,337,594	5,520,948						(16,800)	(166,554)	(183,354)		
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK	B	03/04/2022	MORGAN STANLEY	03/22/2022	Various	13,397.000	5,235,353	5,063,109	5,235,353						(35,337)	(136,908)	(172,244)	19,380	
77313F-10-6	ROCKET PHARMACEUTICALS INC		06/06/2022	Various	12/19/2022	BLAIR, WILLIAM, & COMPANY, L.L.C.	2,983.000	37,634	62,714	37,634							25,080	25,080		
773903-10-9	ROCKWELL AUTOMATION INC		06/30/2022	Various	07/20/2022	Various	5,247.000	1,568,709	1,347,337	1,542,894			25,815	(25,815)			(195,557)	(195,557)	4,686	
77543R-10-2	ROKU INC CLASS A		09/30/2022	Various	11/17/2022	Various	19,835.000	2,023,939	1,807,207	1,843,123			180,816	(180,816)			(35,916)	(35,916)		
SB63H8-49-6	ROLLS ROYCE HOLDINGS PLC	B	09/30/2022	Various	11/17/2022	Various	395,948.000	445,419	415,484	384,786			60,632	(60,632)		(16,389)	47,087	30,698		
776696-10-6	ROPER TECHNOLOGIES INC		03/22/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	5,861.000	2,597,143	2,678,578	2,597,143							81,435	81,435	510	
S27543-83-4	ROYAL BK OF CANADA COM NPV	B	03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	10,415.000	1,127,942	1,181,132	1,127,942						14,317	38,874	53,191		

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
V7780T-10-3	ROYAL CARIBBEAN GROUP LTD		06/30/2022	Various	07/20/2022	Various	31,310.000	2,479,371	1,883,021	2,087,531			391,840	(391,840)			(204,510)	(204,510)		
D6629K-10-9	RWE AG (NEU) CMN STK	B	02/23/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	14,282.000	607,695	599,494	607,695						(15,280)	7,079	(8,201)		
784117-10-3	S E I CORP.		04/26/2022	BANK OF AMERICA/MERRILL LYNCH	06/14/2022	GOLDMAN, SACHS & CO.	9,651.000	549,045	510,092	549,045							(38,953)	(38,953)	3,860	
78409V-10-4	S&P GLOBAL INC		03/31/2022	Various	04/26/2022	Various	7,362.000	2,998,888	2,806,782	2,974,128			24,760	(24,760)			(167,346)	(167,346)		
78645L-10-0	SAFEHOLD INC		09/30/2022	BANK OF AMERICA/MERRILL LYNCH	11/03/2022	Various	63,465.000	2,139,745	2,239,042	1,917,180			478,250	(478,250)			321,862	321,862	6,470	
F03381-13-8	SAFRAN	B	09/30/2022	Various	11/17/2022	Various	9,975.000	1,248,602	1,080,191	1,232,891			15,711	(15,711)		(26,223)	(126,476)	(152,700)	47	
79466L-30-2	SALESFORCE.COM INC		07/20/2022	MORGAN STANLEY	09/07/2022	Various	58,291.000	11,021,798	10,527,625	10,845,414			176,384	(176,384)			(317,790)	(317,790)		
SB1VQ2-52-6	SANDVIK	B	06/30/2022	MORGAN STANLEY	07/20/2022	MORGAN STANLEY	14,651.000	280,168	248,111	237,120			43,047	(43,047)		(10,045)	21,036	10,991	4,939	
S56717-35-8	SANOFI S.A.	B	01/20/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	30,997.000	3,267,634	3,092,098	3,267,634						(56,630)	(118,905)	(175,535)		
D66992-10-4	SAP AG	B	07/20/2022	Various	09/07/2022	GOLDMAN, SACHS & CO.	44,436.000	4,478,445	4,364,569	4,478,445						(117,739)	3,863	(113,876)		
F8005V-21-0	SARTORIUS STEDIM BIOTECH SA	B	02/23/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	6,122.000	2,310,811	2,055,850	2,310,811						(84,773)	(170,188)	(254,961)	2,577	
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		03/04/2022	MORGAN STANLEY	03/22/2022	Various	5,275.000	1,699,391	1,599,754	1,699,391							(99,637)	(99,637)	1,424	
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	B	03/04/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	289,828.000	627,933	511,757	627,933						(33,715)	(82,461)	(116,176)		
S48341-08-5	SCHNEIDER ELECTRIC	B	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	22,090.000	3,082,124	3,170,031	3,082,124						(81,554)	169,461	87,907	9,968	
81141R-10-0	SEA ADS REPRESENTING LTD CLASS A	D	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	21,745.000	2,575,809	2,328,716	2,575,809							(247,093)	(247,093)		
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS PLC	D	07/20/2022	Various	09/07/2022	Various	18,985.000	1,704,621	1,495,227	1,691,681			12,940	(12,940)			(196,454)	(196,454)	1,161	
81181C-10-4	SEAGEN INC		03/04/2022	MORGAN STANLEY	03/22/2022	Various	16,860.000	2,237,195	2,151,575	2,237,195							(85,620)	(85,620)		
J69972-10-7	SECOM CO. LTD. ORD	B	03/31/2022	MORGAN STANLEY	04/26/2022	Various	6,300.000	467,517	439,688	460,296			7,221	(7,221)		(31,440)	10,832	(20,608)	3,745	
G80277-14-1	SEGRO REIT PLC	B	02/23/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	182,662.000	3,099,285	3,208,487	3,099,285						(89,134)	198,336	109,202	30,874	
J70746-13-6	SEKISUI HOUSE	B	04/26/2022	BANK OF AMERICA/MERRILL LYNCH	07/20/2022	MORGAN STANLEY	38,600.000	674,146	672,880	674,146						(48,801)	47,535	(1,266)		
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING PLC		04/26/2022	Various	06/14/2022	GOLDMAN, SACHS & CO.	69,876.000	3,678,326	3,451,403	3,678,326							(226,924)	(226,924)	2,757	
81762P-10-2	SERVICENOW INC		06/30/2022	MORGAN STANLEY	09/07/2022	Various	12,452.000	6,533,564	6,250,417	6,416,565			116,999	(116,999)			(166,148)	(166,148)		
H7485A-10-8	SGS	B	02/23/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	2,534.000	7,059,750	6,806,016	7,059,750						(24,627)	(229,107)	(253,734)	16,984	
82028K-20-0	SHAW COMMUNICATIONS INC CL B	B	09/30/2022	MORGAN STANLEY	11/17/2022	MORGAN STANLEY	2,873.000	84,811	78,007	70,233			14,578	(14,578)		(3,298)	11,073	7,774	1,662	
SBP6MX-D8-9	SHELL PLC	B	01/31/2022	EXCHANGE	03/22/2022	GOLDMAN, SACHS & CO.	54,392.000	1,172,469	1,441,391	1,172,469						(18,527)	287,449	268,922	13,010	
824348-10-6	SHERWIN WILLIAMS CO		07/20/2022	Various	09/07/2022	Various	10,514.000	2,899,587	2,610,718	2,899,587							(288,869)	(288,869)	2,198	
S68043-69-4	SHIMADZU CORP	B	01/20/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	8,800.000	313,626	303,122	313,626						(2,301)	(8,203)	(10,504)		
J72262-10-8	SHIMANO	B	09/30/2022	Various	11/17/2022	Various	8,400.000	1,601,877	1,335,692	1,574,035			27,842	(27,842)		(55,458)	(182,885)	(238,343)		
J72810-12-0	SHIN ETSU CHEMICAL CO.	B	06/30/2022	Various	07/20/2022	Various	28,200.000	4,256,785	3,964,457	4,199,329			57,456	(57,456)		(222,342)	(12,530)	(234,872)	21,530	
J74358-14-4	SHISEIDO CO. LTD.	B	06/30/2022	Various	07/20/2022	Various	59,400.000	2,985,728	2,787,239	2,795,480			190,248	(190,248)		(143,332)	135,091	(8,241)	3,682	
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA	B	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	6,707.000	1,323,009	961,916	1,323,009						(8,523)	(352,571)	(361,094)		
825690-10-0	SHUTTERSTOCK INC		04/26/2022	Various	05/24/2022	Various	2,017.000	168,490	117,338	168,490							(51,153)	(51,153)	234	
D69671-21-8	SIEMANS AG	B	06/30/2022	MORGAN STANLEY	07/20/2022	Various	18,643.000	2,335,029	2,076,335	2,086,802			248,226	(248,226)		(137,512)	127,045	(10,467)		
SBMTVQ-K9-7	SIEMENS ENERGY N AG	B	01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	6,128.000	159,484	125,993	159,484						(148)	(33,343)	(33,490)		
SBD594-Y4-9	SIEMENS HEALTHINEERS AG	B	03/04/2022	MORGAN STANLEY	03/22/2022	Various	25,109.000	1,688,402	1,564,719	1,688,402						(3,640)	(120,043)	(123,683)	8,828	
82669G-10-4	SIGNATURE BK NEW YORK NY		09/30/2022	BANK OF AMERICA/MERRILL LYNCH	11/17/2022	Various	2,316.000	573,928	402,005	552,146			21,782	(21,782)			(150,141)	(150,141)	1,549	
H7631K-27-3	SIKA AG	B	03/04/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	2,351.000	803,380	673,795	803,380						(28,979)	(100,606)	(129,585)	2,245	
828730-20-0	SIMMONS FIRST NATL CORP CL A		03/31/2022	GOLDMAN, SACHS & CO.	04/04/2022	Various	724.000	20,020	18,891	18,983			1,037	(1,037)			(92)	(92)	138	
828806-10-9	SIMON PPTY GROUP INC		10/05/2022	Various	11/02/2022	Various	82,242.000	8,111,802	8,697,222	7,888,600			223,202	(223,202)			808,622	808,622	79,622	
Y79985-20-9	SINGAPORE TELECOMMUNICATIONS LTD	B	03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	261,100.000	482,468	498,709	482,468						1,175	15,066	16,241		
82968B-10-3	SIRIUS XM HOLDINGS INC		09/30/2022	Various	11/17/2022	Various	73,357.000	469,369	466,173	418,868			50,501	(50,501)			47,305	47,305	2,842	
G8192H-10-6	SIRIUSPOINT LTD	D	03/07/2022	UNION BANK OF SWITZERLAND	06/15/2022	GOLDMAN, SACHS & CO.	1,499.000	10,670	8,078	10,670							(2,592)	(2,592)		
SB61X7-R5-7	SITC INTERNATIONAL HOLDINGS LTD	B	09/30/2022	Various	11/17/2022	Various	95,000.000	279,456	184,415	175,722			103,734	(103,734)		623	8,070	8,693	18,040	
W25381-14-1	SKAND ENSKILDA A	B	03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	47,346.000	478,315	564,319	478,315						16,728	69,275	86,003		
83088M-10-2	SKYWORKS SOLUTIONS INC		07/20/2022	MORGAN STANLEY	09/07/2022	Various	33,867.000	4,619,389	4,216,028	4,588,263			31,126	(31,126)			(372,236)	(372,236)	15,159	
J75734-10-3	SMC CORP	B	07/20/2022	Various	09/07/2022	Various	3,100.000	1,592,096	1,528,737	1,592,096						(51,631)	(11,728)	(63,359)	298	
S09223-20-7	SMITH & NEPHEW ORD USD0.20	B	06/30/2022	Various	07/20/2022	Various	173,903.000	3,016,408	2,804,664	2,954,074			62,334	(62,334)		(69,791)	(79,619)	(149,409)		
831865-20-9	SMITH (A.O.)		03/31/2022	MORGAN STANLEY	04/26/2022	Various	29,545.000	2,006,235	1,942,471	1,961,491			44,744	(44,744)			(19,020)	(19,020)		
83304A-10-6	SNAP INC CLASS A		06/30/2022	MORGAN STANLEY	07/20/2022	Various	64,434.000	2,382,769	1,713,205	2,058,469			324,301	(324,301)			(345,264)	(345,264)		
833445-10-9	SNOWFLAKE CLASS A		03/22/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	11,259.000	2,532,825	2,012,592	2,532,825							(520,232)	(520,232)		
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	03/31/2022	MORGAN STANLEY	04/26/2022	Various	36,585.000	1,248,593	851,087	1,247,490			1,104	(1,104)		(30,908)	(365,495)	(396,403)		
83406F-10-2	SOFI TECHNOLOGIES INC		03/31/2022	MORGAN STANLEY	04/26/2022	Various	48,149.000	520,497	339,496	510,181			10,316	(10,316)			(170,685)	(170,685)		
SBF5M0-K5-2	SOFTBANK CORP	B	06/30/2022	Various	07/20/2022	Various	39,900.000	484,937	478,224	476,059			8,878	(8,878)		(14,574)	16,739	2,165		

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
J75963-10-8	SOFTBANK GROUP CORP	B	06/30/2022	Various	09/07/2022	Various	31,100.000	1,309,989	1,267,253	1,287,431			22,558	(22,558)		(68,948)	48,770	(20,178)		
83417Q-20-4	SOLARWINDS CORP		01/14/2022	VARIOUS	01/18/2022	BANK OF AMERICA/MERRILL LYNCH	1.000		14								14	14		
J58699-10-9	SOMPO HOLDINGS INC	B	02/24/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	14,400.000	643,296	604,037	643,296						(3,338)	(35,921)	(39,259)		
Q8563C-10-7	SONIC HEALTHCARE	B	09/30/2022	MORGAN STANLEY	11/17/2022	MORGAN STANLEY	4,031.000	98,074	88,912	79,255			18,819	(18,819)		(6,129)	15,786	9,657	2,820	
S71560-36-1	SONOVA HOLDING AG	B	09/30/2022	Various	11/17/2022	Various	3,523.000	1,265,028	1,231,951	1,251,899			13,129	(13,129)		(4,065)	(15,883)	(19,948)	424	
S68215-06-0	SONY GROUP CORP	B	06/30/2022	Various	07/20/2022	Various	36,400.000	3,369,715	3,466,594	3,339,861			29,855	(29,855)		(135,632)	262,365	126,733		
842587-10-7	SOUTHERN CO		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	36,863.000	2,316,471	2,491,005	2,316,471							174,534	174,534		
844741-10-8	SOUTHWEST AIRLINES CO		06/30/2022	Various	07/20/2022	Various	9,301.000	406,489	385,936	335,952			70,537	(70,537)			49,984	49,984		
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		06/30/2022	SANFORD C. BERNSTEIN & CO., LLC	07/22/2022	Various	198.000	17,434	14,425	16,240			1,194	(1,194)			(1,815)	(1,815)	83	
SB1FGQ-N1-7	SPIRAX-SARCO ENGINEERING PLC	B	06/30/2022	MORGAN STANLEY	07/20/2022	Various	12,894.000	2,011,414	1,848,952	1,949,942			61,472	(61,472)		(128,655)	27,665	(100,990)	7,502	
84860W-30-0	SPIRIT REALTY CAPITAL REIT INC		03/31/2022	Various	04/21/2022	BANK OF AMERICA/MERRILL LYNCH	16,686.000	778,851	775,017	769,608			9,244	(9,244)			5,409	5,409	2,415	
848637-10-4	SPLUNK INC		06/30/2022	Various	07/20/2022	Various	21,690.000	2,639,209	2,573,675	2,526,833			112,377	(112,377)			46,842	46,842		
852234-10-3	SQUARE INC CLASS A		06/30/2022	MORGAN STANLEY	07/20/2022	Various	55,791.000	4,949,778	5,854,096	4,610,145			339,632	(339,632)			1,243,951	1,243,951		
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		09/30/2022	BANK OF AMERICA/MERRILL LYNCH	11/17/2022	Various	11,692.000	725,081	664,818	625,249			99,831	(99,831)			39,569	39,569	1,298	
SBF806-K6-7	STANDARD LIFE ABERDEEN PLC	B	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	338,185.000	643,464	599,325	643,464						(26,926)	(17,214)	(44,140)	26,601	
854502-10-1	STANLEY BLACK & DECKER INC		06/30/2022	Various	07/20/2022	Various	15,396.000	2,310,707	2,003,925	2,054,277			256,431	(256,431)			(50,351)	(50,351)	12,055	
855244-10-9	STARBUCKS CORP		02/23/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	86,914.000	7,791,840	7,142,777	7,791,840							(649,063)	(649,063)		
857477-10-3	STATE STREET CORPORATION		03/31/2022	MORGAN STANLEY	04/26/2022	Various	34,092.000	3,172,840	2,674,516	3,155,246			17,594	(17,594)			(480,730)	(480,730)	3,124	
85914M-10-7	STEPSTONE GROUP INC CLASS A		07/26/2022	Various	11/02/2022	JEFFERIES & COMPANY, INC.	1,716.000	42,015	51,458	42,015							9,443	9,443	543	
G8473T-10-0	STERIS		09/30/2022	Various	11/17/2022	Various	4,418.000	924,199	770,041	765,285			158,914	(158,914)			4,756	4,756	2,046	
556269-10-8	STEVEN MADDEN LTD		03/31/2022	UNION BANK OF SWITZERLAND	06/29/2022	Various	521.000	20,161	16,857	20,131			30	(30)			(3,274)	(3,274)	219	
S59623-32-2	STMICROELECTRONICS NV	B	03/04/2022	MORGAN STANLEY	04/26/2022	Various	25,822.000	1,073,476	1,019,222	1,073,476						(18,498)	(35,757)	(54,254)	838	
S68508-56-3	STOCKLAND	B	09/30/2022	BANK OF AMERICA/MERRILL LYNCH	11/17/2022	Various	42,817.000	101,133	105,803	90,020			11,112	(11,112)		67	15,715	15,782		
862121-10-0	STORE CAPITAL CORP		02/24/2022	Various	03/15/2022	BANK OF AMERICA/MERRILL LYNCH	23,237.000	739,983	672,812	739,983							(67,171)	(67,171)		
SB07ZV-06-4	STRAUMANN HOLDING AG	B	09/30/2022	BANK OF AMERICA/MERRILL LYNCH	11/17/2022	Various	3,810.000	452,677	436,360	355,510			97,168	(97,168)		6,015	74,835	80,850		
863667-10-1	STRYKER CORP		01/20/2022	MORGAN STANLEY	04/26/2022	Various	16,816.000	4,322,048	4,243,250	4,322,048							(78,799)	(78,799)	3,168	
J14406-13-6	SUBARU CORP	B	03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	133,800.000	2,111,336	2,109,398	2,111,336						(62,286)	60,347	(1,938)		
S68587-08-8	SUMITOMO ELECTRIC INDUSTRIES LTD	B	03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	123,100.000	1,516,743	1,512,080	1,516,743						(44,745)	40,082	(4,663)		
S68588-49-0	SUMITOMO METAL MINING LTD	B	01/20/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	3,900.000	172,318	197,150	172,318						(6,956)	31,789	24,833		
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	02/24/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	12,200.000	444,899	425,720	444,899						(15,365)	(3,814)	(19,179)		
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	B	02/24/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	7,200.000	257,369	250,218	257,369						(8,889)	1,738	(7,151)		
866674-10-4	SUN COMMUNITIES		06/30/2022	Various	09/07/2022	Various	4,722.000	760,032	760,167	743,179			16,853	(16,853)			16,988	16,988	4,971	
S25661-24-0	SUN LIFE FINANCIAL COM NPV	B	02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	3,835.000	203,724	198,953	203,724						(670)	(4,101)	(4,771)	1,722	
86771W-10-5	SUNRUN INC		03/04/2022	MORGAN STANLEY	03/22/2022	Various	52,963.000	1,462,784	1,285,475	1,462,784							(177,309)	(177,309)		
867892-10-1	SUNSTONE HOTEL INVESTORS INC		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	08/31/2022	Various	174,357.000	1,775,247	1,909,008	1,716,587			58,660	(58,660)			192,422	192,422		
784860-10-1	SVB FINANCIAL GROUP		09/30/2022	Various	11/17/2022	Various	5,313.000	3,125,953	2,636,027	2,999,753			126,200	(126,200)			(363,726)	(363,726)		
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	B	02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	172,612.000	1,722,675	1,536,562	1,722,675						(78,894)	(107,218)	(186,112)		
W94232-10-0	SWEDBANK AB	B	06/30/2022	MORGAN STANLEY	07/20/2022	Various	73,724.000	1,052,051	1,133,778	1,021,403			30,649	(30,649)		(6,319)	118,694	112,376	61,511	
W9376L-15-4	SWEDISH MATCH	B	03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	73,798.000	539,551	553,875	539,551						18,870	(4,546)	14,324		
H8404J-16-2	SWISS LIFE HOLDING	B	06/30/2022	MORGAN STANLEY	07/20/2022	MORGAN STANLEY	463.000	261,250	230,319	224,886			36,364	(36,364)		(11,216)	16,649	5,433	7,744	
SB545M-G5-2	SWISS RE LTD	B	03/22/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	6,700.000	672,585	560,196	672,585						(5,357)	(107,032)	(112,389)	8,835	
SB1JB4-K8-5	SYMRISE AG	B	06/30/2022	Various	07/20/2022	Various	12,462.000	1,464,117	1,433,133	1,446,015			18,102	(18,102)		(17,984)	5,101	(12,882)	2,856	
87165B-10-3	SYNCHRONY FINANCIAL		06/30/2022	Various	07/20/2022	Various	64,062.000	2,444,296	2,343,519	2,235,320			208,976	(208,976)			108,200	108,200	6,078	
871607-10-7	SYNOPSYS INC		03/22/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	2,255.000	733,371	637,925	733,371							(95,446)	(95,446)		
871829-10-7	SYSCO CORP		01/20/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	25,101.000	1,958,631	2,035,806	1,958,631							(77,175)	(77,175)		
S68838-07-7	SYSMEX CORP	B	06/30/2022	MORGAN STANLEY	09/07/2022	Various	27,800.000	2,048,357	2,007,068	2,025,282			23,075	(23,075)		(67,855)	49,641	(18,214)	438	
74144T-10-8	T. ROWE PRICE GROUP		03/04/2022	MORGAN STANLEY	04/26/2022	Various	30,570.000	4,955,761	4,244,242	4,955,761							(711,518)	(711,518)	3,773	
S57356-31-3	TAG IMMOBILIEN AG	B	09/28/2022	Various	10/18/2022	Various	27,758.000	390,147	310,641	352,325			37,823	(37,823)		(12,945)	(28,738)	(41,684)		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		09/30/2022	Various	11/17/2022	Various	12,278.000	1,662,141	1,429,686	1,540,270			121,871	(121,871)			(110,584)	(110,584)		

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
87612E-10-6	TARGET CORP		06/30/2022	MORGAN STANLEY	09/07/2022	Various	27,083.000	5,143,062	4,874,653	4,855,276			287,786	(287,786)			19,377	19,377	21,274	
G86954-10-7	TAYLOR WIMPEY PLC 25P	B	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	248,611.000	365,700	305,161	365,700						(15,303)	(45,236)	(60,539)		
SBJMY6-G0-1	TC ENERGY CORP	B	02/23/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	10,210.000	534,273	569,931	534,273						5,001	30,657	35,658		
J82141-13-6	TDK CORP.	B	02/24/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	11,500.000	449,007	394,636	449,007						(15,939)	(38,431)	(54,371)		
H84989-10-4	TE CONNECTIVITY LTD		03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	17,649.000	2,354,906	2,326,568	2,354,906							(28,339)	(28,339)		
SB0190-C7-7	TECHTRONIC INDUSTRIES CO	B	06/30/2022	Various	07/20/2022	Various	84,000.000	1,422,996	1,233,598	1,213,617			209,379	(209,379)		(2,626)	22,606	19,981	4,076	
87918A-10-5	TELADOC HEALTH INC		06/30/2022	MORGAN STANLEY	07/20/2022	Various	28,318.000	1,740,424	1,427,569	1,185,651			554,774	(554,774)			241,918	241,918		
S76343-94-6	TELECOM ITALIA EURO.55	B	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	627,764.000	148,474	125,560	148,474						(4,970)	(17,945)	(22,914)		
879360-10-5	TELEDYNE TECHNOLOGIES INC		02/23/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	4,060.000	1,679,217	1,826,199	1,679,217							146,982	146,982		
879369-10-6	TELEFLEX, INC.		07/20/2022	Various	09/07/2022	GOLDMAN, SACHS & CO.	7,101.000	2,037,447	1,717,107	2,037,447							(320,340)	(320,340)	2,414	
S57325-24-3	TELEFONICA DE ESPANA	B	01/20/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	58,342.000	265,616	272,016	265,616						(5,018)	11,418	6,399		
R21882-10-6	TELENOR	B	03/04/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	14,823.000	213,781	190,697	213,781						(21,457)	(1,627)	(23,084)	5,794	
S59993-30-3	TELEPERFORMANCE	B	03/04/2022	MORGAN STANLEY	06/14/2022	Various	3,403.000	1,279,240	1,106,154	1,279,240						(42,340)	(130,746)	(173,086)	5,021	
W9588J-10-4	TELIASONERA AB SEK3.2	B	03/04/2022	MORGAN STANLEY	07/20/2022	MORGAN STANLEY	104,971.000	373,305	382,801	373,305						(15,814)	25,310	9,496	7,712	
S60872-89-2	TELSTRA CORP NPV	B	02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	1,202,603.000	3,492,669	3,446,710	3,492,669						44,948	(90,907)	(45,959)	72,065	
880770-10-2	TERADYNE I NC COM		06/30/2022	Various	07/20/2022	Various	14,318.000	1,578,584	1,598,420	1,453,799			124,785	(124,785)			144,621	144,621	778	
SB01BN-57-2	TERNA	B	02/23/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	460,761.000	3,533,123	3,603,113	3,533,123						(88,750)	158,740	69,990		
88146M-10-1	TERRENO REALTY CORP		07/18/2022	Various	09/21/2022	BANK OF AMERICA/MERRILL LYNCH	19,544.000	1,295,955	1,161,705	1,222,751			73,204	(73,204)			(61,046)	(61,046)	1,711	
S68850-74-2	TERUMO CORP	B	03/31/2022	MORGAN STANLEY	04/26/2022	Various	106,700.000	3,349,361	3,291,609	3,321,155			28,205	(28,205)		(133,597)	104,051	(29,546)	4,795	
882508-10-4	TEXAS INST RS INC COM		03/04/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	22,340.000	3,797,353	3,761,494	3,797,353							(35,860)	(35,860)	12,694	
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		03/04/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	8,927.000	4,885,926	5,243,291	4,885,926							357,366	357,366	2,678	
SBFXPT-B0-6	THOMSON REUTERS CORP	B	04/26/2022	Various	06/14/2022	Various	52,574.000	5,576,765	5,313,128	5,576,765						(49,936)	(213,701)	(263,637)	10,217	
872540-10-9	TJX COMPANIES INC		06/30/2022	MORGAN STANLEY	09/07/2022	Various	19,663.000	1,229,474	1,223,924	1,198,584			30,889	(30,889)			25,339	25,339	2,769	
872590-10-4	T-MOBILE US INC		02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	12,932.000	1,570,462	1,596,761	1,570,462							26,299	26,299		
J86298-10-6	TOKIO MARINE HOLDINGS	B	02/24/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	18,700.000	1,107,516	1,028,850	1,107,516						(5,747)	(72,919)	(78,666)		
J86957-11-5	TOKYO ELECTRON	B	06/30/2022	Various	07/20/2022	Various	3,900.000	1,798,758	1,860,297	1,744,299			54,459	(54,459)		(66,413)	182,411	115,997		
891092-10-8	TORO CO.		06/30/2022	NATIONAL BANK OF CANADA	09/07/2022	NATIONAL BANK OF CANADA	257.000	19,544	21,076	19,478			66	(66)			1,598	1,598	77	
J89752-11-7	TOSHIBA CORP NPV	B	03/04/2022	MORGAN STANLEY	07/20/2022	MORGAN STANLEY	8,100.000	308,982	318,699	308,982						(49,822)	59,539	9,717	12,561	
S69002-89-7	TOSOH CORP	B	09/30/2022	MORGAN STANLEY	11/17/2022	MORGAN STANLEY	53,000.000	679,160	607,618	589,520			89,641	(89,641)		(6,261)	24,360	18,099	14,084	
SB15C5-57-0	TOTAL SA EUR 2.5	B	02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	9,299.000	522,097	457,635	522,097						(12,529)	(51,932)	(64,462)		
S69005-46-0	TOYOTA INDUSTRIES CORP	B	02/24/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	29,500.000	2,226,756	2,047,760	2,226,756						(11,554)	(167,442)	(178,996)		
J92676-11-3	TOYOTA MOTOR	B	02/24/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	145,700.000	2,648,400	2,486,492	2,648,400						(13,742)	(148,166)	(161,908)		
892356-10-6	TRACTOR SUPPLY CO		07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	5,571.000	1,107,416	1,106,035	1,107,416							(1,380)	(1,380)	5,125	
88339J-10-5	TRADE DESK INC CLASS A		03/31/2022	MORGAN STANLEY	04/26/2022	Various	4,495.000	333,169	267,743	311,279			21,891	(21,891)			(43,535)	(43,535)		
892672-10-6	TRADEWEB MARKETS INC CLASS A		09/30/2022	Various	11/17/2022	Various	5,823.000	384,971	335,659	328,534			56,437	(56,437)			7,125	7,125	466	
G8994E-10-3	TRANE TECHNOLOGIES PLC		04/26/2022	Various	06/14/2022	Various	24,507.000	3,760,260	3,571,513	3,760,260							(188,747)	(188,747)	5,331	
893641-10-0	TRANSDIGM GROUP INC		06/30/2022	Various	07/20/2022	Various	2,744.000	1,714,195	1,786,610	1,663,912			50,282	(50,282)			122,698	122,698		
89400J-10-7	TRANSUNION ORD		09/30/2022	Various	11/17/2022	Various	47,597.000	4,011,270	4,033,331	3,699,969			311,302	(311,302)			333,363	333,363	7,118	
Q9194A-10-6	TRANSURBAN GROUP	B	01/20/2022	MORGAN STANLEY	01/27/2022	GOLDMAN, SACHS & CO.	12,715.000	118,533	114,949	118,533						(993)	(2,591)	(3,584)		
89417E-10-9	TRAVELERS COS INC		02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	8,380.000	1,386,178	1,393,604	1,386,178							7,426	7,426	15,168	
896239-10-0	TRIMBLE NAVIGATION		09/30/2022	MORGAN STANLEY	11/17/2022	Various	43,609.000	3,046,017	2,788,009	2,984,326			61,692	(61,692)			(196,317)	(196,317)		
G9101W-10-1	TRITAX BIG BOX REIT PLC	B	01/05/2022	BANK OF AMERICA/MERRILL LYNCH	03/31/2022	BANK OF AMERICA/MERRILL LYNCH	105,770.000	351,838	337,104	351,838						(9,839)	(4,896)	(14,735)	2,117	
89832Q-10-9	TRUIST FINANCIAL CORP		07/20/2022	Various	09/07/2022	GOLDMAN, SACHS & CO.	132,767.000	7,464,731	7,044,489	7,464,731							(420,242)	(420,242)	57,992	
90041T-10-8	TURNING POINT THERAPEUTICS INC		05/03/2022	Various	06/03/2022	GOLDMAN, SACHS & CO.	2,167.000	67,234	159,748	67,234							92,514	92,514		
90138F-10-2	TWILIO INC CLASS A		07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	38,107.000	5,086,325	4,075,640	5,086,325							(1,010,685)	(1,010,685)		
90184L-10-2	TWITTER INC		02/23/2022	MORGAN STANLEY	10/31/2022	Various	67,669.000	2,216,836	2,930,562	2,216,836							713,726	713,726		
902252-10-5	TYLER TECHNOLOGIES		02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	8,936.000	3,552,801	3,353,502	3,552,801							(199,299)	(199,299)		
902681-10-5	U G I CORP.		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	58,335.000	2,189,786	2,119,591	2,189,786							(70,194)	(70,194)		
90353T-10-0	UBER TECHNOLOGIES INC		03/22/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	105,614.000	3,686,184	3,241,102	3,686,184							(445,083)	(445,083)		
B93562-12-0	UCB	B	01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	183.000	18,972	18,310	18,972						(18)	(644)	(662)		

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
B95505-18-4	UMICORE SA	B	07/20/2022	MORGAN STANLEY	09/07/2022	Various	11,055.000	402,206	355,751	402,206						(11,612)	(34,843)	(46,455)	1,683	
S69114-85-8	UNICHARM CORP	B	03/22/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	88,300.000	3,301,112	3,116,356	3,301,112						(37,118)	(147,638)	(184,756)		
SBYMXP-S7-5	UNICREDIT	B	03/22/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	39,754.000	431,838	402,407	431,838						(24,505)	(4,927)	(29,432)	17,163	
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	03/22/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	109,268.000	5,255,195	5,015,165	5,255,195						(141,479)	(98,551)	(240,031)	30,897	
907818-10-8	UNION PACIFIC CORP		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	4,867.000	1,191,539	1,287,923	1,191,539							96,384	96,384	5,743	
911363-10-9	UNITED RENTALS INC		02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	4,311.000	1,289,851	1,201,573	1,289,851							(88,278)	(88,278)		
91324P-10-2	UNITEDHEALTH GROUP INC		01/20/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	61.000	28,243	30,824	28,243							2,581	2,581	88	
91332U-10-1	UNITY SOFTWARE INC		06/30/2022	Various	07/20/2022	Various	11,348.000	841,533	459,754	411,080			430,453	(430,453)			48,674	48,674		
N90313-10-2	UNIVERSAL MUSIC GROUP	B	03/04/2022	MORGAN STANLEY	03/22/2022	Various	82,825.000	1,912,388	1,985,306	1,912,388						(1,981)	74,899	72,918		
X9518S-10-8	UPM-KYMMENE	B	02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	31,023.000	1,126,975	909,872	1,126,975						(27,045)	(190,058)	(217,103)		
91680M-10-7	UPSTART HOLDINGS INC		07/20/2022	MORGAN STANLEY	09/07/2022	Various	10,895.000	377,709	322,623	365,700			12,009	(12,009)			(43,077)	(43,077)		
902973-30-4	US BANCORP		09/30/2022	BANK OF AMERICA/MERRILL LYNCH	11/17/2022	Various	87,374.000	4,193,205	3,925,387	3,774,529			418,676	(418,676)			150,858	150,858	41,057	
91879Q-10-9	VAIL RESORTS INC		07/20/2022	Various	09/07/2022	Various	13,497.000	3,512,691	3,316,738	3,511,383			1,308	(1,308)			194,646	194,646	69	
92243G-10-8	VAXCYTE INC		10/05/2022	BANK OF AMERICA/MERRILL LYNCH	10/11/2022	GOLDMAN, SACHS & CO.	1,000.000	23,754	25,366	23,754							1,612	1,612		
922475-10-8	VEEVA SYSTEMS INC CLASS A		07/20/2022	MORGAN STANLEY	09/07/2022	Various	22,449.000	4,995,215	4,431,784	4,965,393			29,822	(29,822)			(533,610)	(533,610)		
92276F-10-0	VENTAS INC		09/30/2022	Various	11/17/2022	Various	53,230.000	2,719,734	2,537,283	2,594,469			125,265	(125,265)			(57,186)	(57,186)	27,216	
92337F-10-7	VERACYTE INC		09/30/2022	BAIRD (ROBERT W.) & CO. INC.	12/12/2022	Various	2,459.000	42,295	66,083	40,819			1,475	(1,475)			25,264	25,264		
92343E-10-2	VERISIGN INC.		02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	19,689.000	3,996,226	3,866,411	3,996,226							(129,816)	(129,816)		
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		06/30/2022	Various	07/20/2022	Various	12,339.000	2,462,473	2,199,475	2,397,129			65,344	(65,344)			(197,654)	(197,654)	576	
92343V-10-4	VERIZON COMMUNICATIONS		06/14/2022	Various	09/07/2022	GOLDMAN, SACHS & CO.	81,192.000	4,169,885	3,894,849	4,169,885							(275,037)	(275,037)	26,420	
92532F-10-0	VERTEX PHARMACEUTICALS		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	1,907.000	437,534	455,113	437,534							17,579	17,579		
K9773J-20-1	VESTAS WIND SYSTEMS	B	09/30/2022	Various	11/17/2022	Various	64,150.000	1,859,791	1,681,888	1,839,245			20,546	(20,546)		(604)	(156,753)	(157,357)		
918204-10-8	VF CORP		09/30/2022	Various	11/17/2022	Various	91,566.000	4,917,756	4,463,756	4,441,793			475,963	(475,963)			21,963	21,963	36,419	
B9738D-10-9	VGP NV	B	09/30/2022	Various	10/19/2022	Various	5,685.000	750,119	417,533	538,084			212,035	(212,035)		(3,239)	(117,313)	(120,551)		
92556H-20-6	VIACOMCBS INC CLASS B		04/26/2022	Various	06/14/2022	Various	41,034.000	1,362,191	1,260,050	1,362,191							(102,141)	(102,141)	4,437	
92556V-10-6	VIATRIS INC		03/22/2022	MORGAN STANLEY	04/26/2022	GOLDMAN, SACHS & CO.	185,017.000	2,465,494	1,891,568	2,465,494							(573,926)	(573,926)	8,075	
925652-10-9	VICI PPTYS INC		06/30/2022	Various	12/08/2022	Various	188,915.000	5,361,537	5,903,397	5,360,093			1,444	(1,444)			543,305	543,305		
926400-10-2	VICTORIAS SECRET AND CO		11/18/2022	GOLDMAN, SACHS & CO.	11/30/2022	UNION BANK OF SWITZERLAND	2,334.000	71,863	103,662	71,863							31,799	31,799		
F5879X-10-8	VINCI	B	04/26/2022	Various	06/14/2022	GOLDMAN, SACHS & CO.	23,945.000	2,603,745	2,264,788	2,603,745						(63,079)	(275,878)	(338,957)		
92826C-83-9	VISA INC		01/20/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	5,663.000	1,213,864	1,237,161	1,213,864							23,297	23,297	2,124	
F97982-10-6	VIVENDI EUR5.50	B	07/20/2022	Various	09/07/2022	Various	114,553.000	1,322,893	1,215,563	1,321,223			1,670	(1,670)		(48,638)	(57,023)	(105,661)	8,971	
928563-40-2	VM WARE INC		02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	2,419.000	285,636	288,476	285,636							2,841	2,841		
SBH4HK-S3-2	VODAFONE GROUP PLC	B	09/30/2022	BANK OF AMERICA/MERRILL LYNCH	11/17/2022	Various	49,524.000	62,909	56,773	55,903			7,006	(7,006)		1,765	(895)	870		
W9835L-15-9	VOLVO CAR CLASS B	B	09/30/2022	MORGAN STANLEY	11/17/2022	MORGAN STANLEY	15,032.000	109,993	72,097	66,007			43,986	(43,986)		(1,701)	7,791	6,090		
SBBJPF-Y1-4	VONOVIA SE	B	06/30/2022	Various	07/15/2022	Various	158,591.000	7,595,955	6,783,462	7,275,578			320,377	(320,377)		(106,498)	(385,618)	(492,116)	74,895	
929042-10-9	VORNADO RLTY TR		09/30/2022	Various	11/17/2022	Various	25,904.000	776,418	655,828	631,029			145,389	(145,389)			24,800	24,800	14,516	
929160-10-9	VULCAN MAT LS CO COM		06/30/2022	Various	07/20/2022	Various	1,748.000	321,088	299,493	308,393			12,695	(12,695)			(8,900)	(8,900)	699	
931427-10-8	WALGREENS BOOTS ALLIANCE		07/20/2022	Various	09/07/2022	Various	52,794.000	2,177,403	1,980,772	2,164,406			12,997	(12,997)			(183,635)	(183,635)	25,295	
931142-10-3	WALMART INC		06/30/2022	Various	09/07/2022	Various	27,392.000	4,059,964	3,678,426	4,002,033			57,931	(57,931)			(323,607)	(323,607)	16,302	
SBK8VQ-D9-3	WAREHOUSES DE PAUW REIT	B	03/31/2022	BANK OF AMERICA/MERRILL LYNCH	06/28/2022	BANK OF AMERICA/MERRILL LYNCH	9,762.000	426,550	328,914	424,692			1,858	(1,858)		(21,568)	(74,209)	(95,778)	6,322	
934423-10-4	WARNER BROS. DISCOVERY INC SERIES		06/30/2022	Various	07/20/2022	Various	65,931.000	1,498,308	933,953	1,322,892			742,865	(742,865)			(388,940)	(388,940)		
S45251-89-9	WARTSILA	B	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	9,999.000	86,829	78,630	86,829						(2,906)	(5,292)	(8,199)		
94106B-10-1	WASTE CONNECTIONS INC		01/20/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	4,711.000	579,736	552,847	579,736							(26,889)	(26,889)	1,842	
94106L-10-9	WASTE MGMT INC DEL		01/20/2022	MORGAN STANLEY	02/23/2022	BANK OF AMERICA/MERRILL LYNCH	9,805.000	1,502,420	1,378,527	1,502,420							(123,893)	(123,893)		
94419L-10-1	WAYFAIR INC CLASS A		09/30/2022	MORGAN STANLEY	11/17/2022	Various	20,637.000	2,136,151	1,581,423	1,860,961			275,190	(275,190)			(279,538)	(279,538)		
947890-10-9	WEBSTER FINANCIAL CORP		06/30/2022	BANK OF AMERICA/MERRILL LYNCH	07/20/2022	Various	7,118.000	345,223	329,947	300,024			45,199	(45,199)			29,924	29,924	2,847	
95058W-10-0	WENDY'S COMPANY (THE)		09/30/2022	Various	12/22/2022	Various	1,619.000	30,555	35,392	29,602			952	(952)			5,790	5,790	307	
S69488-36-9	WESFARMERS	B	06/30/2022	MORGAN STANLEY	07/20/2022	Various	24,861.000	948,785	875,205	898,170			50,616	(50,616)		(16,142)	(6,823)	(22,964)	2,802	
955306-10-5	WEST PHARMACEUTICAL SERVICES		06/30/2022	MORGAN STANLEY	07/20/2022	Various	10,100.000	3,773,259	3,603,630	3,720,556			52,703	(52,703)			(116,926)	(116,926)	917	

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
958102-10-5	WESTERN DIGITAL CORP.		09/30/2022	Various	11/17/2022	Various	42,909.000	2,217,360	1,942,919	1,923,149			294,212	(294,212)			19,770	19,770		
959802-10-9	WESTERN UN CO COM		06/14/2022	GOLDMAN, SACHS & CO.	09/07/2022	GOLDMAN, SACHS & CO.	52,442.000	863,195	766,422	863,195							(96,773)	(96,773)	12,324	
Q97417-10-1	WESTPAC BANKING CORP	B	02/23/2022	MORGAN STANLEY	06/14/2022	GOLDMAN, SACHS & CO.	69,852.000	1,077,736	991,241	1,077,736						(34,953)	(51,542)	(86,495)	24,378	
96145D-10-5	WESTROCK		09/30/2022	Various	11/17/2022	Various	30,072.000	1,337,271	1,256,859	1,249,650			87,621	(87,621)			7,209	7,209	7,629	
962166-10-4	WEYERHAEUSER CO		06/30/2022	MORGAN STANLEY	07/20/2022	Various	10,923.000	417,158	413,971	412,694			4,464	(4,464)			1,277	1,277	16,442	
G96007-10-2	WH GROUP LTD	B	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	136,500.000	102,941	91,311	102,941						1	(11,630)	(11,630)	869	
SBF13K-N5-5	WHEATON PRECIOUS METALS CORP	B	01/20/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	30,155.000	1,263,378	1,412,994	1,263,378						(15,329)	164,945	149,617		
963320-10-6	WHIRLPOOL CORP COM		06/30/2022	Various	07/20/2022	Various	2,347.000	440,976	392,656	363,480			77,497	(77,497)			29,176	29,176	4,107	
966387-50-8	WHITING PETROLEUM CORP		06/30/2022	UNION BANK OF SWITZERLAND	07/06/2022	Various	281.000	23,192	18,032	19,116			4,076	(4,076)			(1,085)	(1,085)	70	
SBFZP1-W3-3	WIHLBORGS FASTIGHETER	B	03/31/2022	GOLDMAN, SACHS & CO.	04/04/2022	Various	18,357.000	394,153	400,912	388,634			5,519	(5,519)		(16,516)	28,794	12,278		
W9899F-16-3	WIHLBORGS FASTIGHETER	B	09/30/2022	Various	12/05/2022	JONES TRADING	63,408.000	513,824	447,089	384,819			129,005	(129,005)		(20,881)	83,151	62,270		
G96629-10-3	WILLIS TOWERS WATSON PLC		04/26/2022	Various	06/14/2022	GOLDMAN, SACHS & CO.	12,493.000	2,821,035	2,796,413	2,821,035							(24,622)	(24,622)		
974155-10-3	WINGSTOP INC		06/30/2022	Various	07/28/2022	Various	1,443.000	107,417	160,359	105,459			1,958	(1,958)			54,901	54,901	245	
S56715-19-6	WOLTERS KLUWER	B	02/23/2022	MORGAN STANLEY	03/22/2022	GOLDMAN, SACHS & CO.	16,855.000	1,694,551	1,786,616	1,694,551						(42,609)	134,674	92,065		
SBMGT1-67-3	WOODSIDE ENERGY GROUP LTD	B	05/27/2022	EXCHANGE	06/14/2022	GOLDMAN, SACHS & CO.	3,761.000	49,171	85,915	49,171						(1,540)	38,284	36,744		
980745-10-3	WOODWARD INC		06/30/2022	Various	07/29/2022	Various	113.000	12,191	12,537	11,567			623	(623)			969	969		
S69812-39-4	WOOLWORTHS GROUP LTD	B	03/04/2022	MORGAN STANLEY	03/22/2022	Various	47,067.000	1,194,753	1,195,337	1,194,753						1,119	(536)	583		
98138H-10-1	WORKDAY INC.		04/26/2022	Various	06/14/2022	Various	23,446.000	5,475,478	4,439,754	5,475,478							(1,035,724)	(1,035,724)		
SB67G5-X0-1	WORKSPACE GROUP REIT PLC	B	07/19/2022	Various	09/28/2022	Various	75,465.000	606,276	329,932	505,449			100,827	(100,827)		(73,327)	(102,190)	(175,517)	5,780	
SBNFWR-44-2	WORLDLINE SA	B	02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	47,189.000	2,572,427	2,078,093	2,572,427						(61,732)	(432,602)	(494,334)		
G97880-10-3	WPP PLC	B	06/30/2022	BANK OF AMERICA/MERRILL LYNCH	07/20/2022	Various	60,688.000	763,841	623,281	607,751			156,090	(156,090)		(32,554)	48,084	15,530	13,648	
983134-10-7	WYNN RESOR TS LTD COM		06/30/2022	Various	07/20/2022	Various	13,619.000	993,674	809,333	873,372			120,302	(120,302)			(64,038)	(64,038)		
983919-10-1	XILINX INC COM		01/20/2022	MORGAN STANLEY	02/15/2022	MERGER	5,756.000	1,068,371	1,204,935	1,068,371							136,564	136,564	2,130	
SB05NX-N7-8	XINYI GLASS HOLDING CO LTD	B	09/30/2022	Various	11/17/2022	Various	142,000.000	286,887	252,267	206,581			80,306	(80,306)		732	44,953	45,686	4,535	
98419M-10-0	XYLEM		06/30/2022	Various	07/20/2022	Various	48,668.000	4,203,378	4,055,554	4,132,973			70,406	(70,406)			(77,419)	(77,419)	1,201	
984241-10-9	Y MABS THERAPEUTICS INC		10/05/2022	GOLDMAN, SACHS & CO.	11/01/2022	GOLDMAN, SACHS & CO.	3,160.000	48,689	11,578	44,786			3,903	(3,903)			(33,208)	(33,208)		
J9690T-10-2	YASKAWA ELECTRIC CORP	B	01/20/2022	MORGAN STANLEY	02/24/2022	Various	8,900.000	393,860	373,448	393,860						(85)	(20,328)	(20,413)		
988498-10-1	YUM! BRANDS INC		01/20/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	9,698.000	1,198,867	1,151,389	1,198,867							(47,478)	(47,478)	5,528	
J95402-10-3	Z HOLDINGS CORP	B	07/20/2022	Various	09/07/2022	Various	274,000.000	1,186,185	963,419	1,145,505			40,680	(40,680)		(63,376)	(118,709)	(182,085)	2,828	
D98423-10-2	ZALANDO	B	07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	43,443.000	1,765,561	1,383,523	1,765,561						(57,468)	(324,570)	(382,038)		
989207-10-5	ZEBRA TECHNOLOGIES CORP.		07/20/2022	MORGAN STANLEY	09/07/2022	GOLDMAN, SACHS & CO.	10,423.000	3,919,284	3,612,304	3,919,284							(306,980)	(306,980)		
98936J-10-1	ZENDESK INC		09/30/2022	BANK OF AMERICA/MERRILL LYNCH	11/23/2022	Various	10,357.000	1,041,148	693,217	1,039,041			2,107	(2,107)			(345,824)	(345,824)		
98954M-20-0	ZILLOW GROUP INC CLASS C		03/31/2022	MORGAN STANLEY	04/26/2022	Various	8,951.000	498,034	357,993	441,195			56,839	(56,839)			(83,201)	(83,201)		
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		06/30/2022	Various	07/20/2022	Various	27,191.000	3,342,949	3,303,440	3,263,683			79,266	(79,266)			39,757	39,757	2,746	
98888T-10-7	ZIMVIE INC		06/30/2022	Various	08/10/2022	Various	2,719.100	99,876	65,462	99,874			21	(21)			(34,412)	(34,412)		
98978V-10-3	ZOETIS INC		07/20/2022	Various	09/07/2022	GOLDMAN, SACHS & CO.	18,248.000	3,364,436	3,169,625	3,364,436							(194,811)	(194,811)		
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		07/20/2022	Various	09/07/2022	GOLDMAN, SACHS & CO.	24,178.000	2,504,560	2,356,959	2,504,560							(147,601)	(147,601)		
98980F-10-4	ZOOMINFO TECHNOLOGIES INC CLASS A		06/30/2022	MORGAN STANLEY	07/20/2022	Various	27,288.000	1,336,839	1,128,355	972,636			364,203	(364,203)			155,718	155,718		
98980G-10-2	ZSCALER INC		07/20/2022	MORGAN STANLEY	09/07/2022	Various	17,257.000	4,234,146	3,829,549	4,234,146							(404,597)	(404,597)		
H9870Y-10-5	ZURICH INSURANCE GROUP AG	B	02/23/2022	MORGAN STANLEY	03/04/2022	GOLDMAN, SACHS & CO.	5,573.000	2,571,316	2,396,492	2,571,316						3,353	(178,178)	(174,825)		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								2,430,047,351	2,324,538,944	2,372,270,029			58,939,311	(58,939,311)		(10,979,420)	(36,751,665)	(47,731,084)	5,184,540	
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	D	02/17/2022	STOCK DIV.	02/21/2022	EXCHANGE	6,832.520	133,917	134,054	133,917							137	137		
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	08/25/2022	Various	08/26/2022	Various	224,435.000	14,891,844	14,105,300	14,570,672			321,172	(321,172)			(465,372)	(465,372)	58,469	
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	06/30/2022	BANK OF AMERICA/MERRILL LYNCH	07/18/2022	BANK OF AMERICA/MERRILL LYNCH	67,431.000	3,798,135	3,489,394	3,637,389			160,746	(160,746)			(147,995)	(147,995)	11,397	
464287-20-0	ISHARES CORE S&P 500 ETF		10/14/2022	Various	11/02/2022	Various	795,778.000	302,020,844	311,246,805	300,949,837			1,071,006	(1,071,006)			10,296,967	10,296,967	180,426	
464287-16-8	ISHARES DJ SELECT DIVIDEND		03/01/2022	GOLDMAN, SACHS & CO.	06/01/2022	BANK OF AMERICA/MERRILL LYNCH	37,022.000	4,472,928	4,789,363	4,472,928							316,435	316,435	32,889	
46429B-69-7	ISHARES EDGE MSCI MIN VOL USA		07/06/2022	Various	09/27/2022	Various	3,949,400.000	283,230,940	277,348,480	283,217,139			125,581	(125,581)			(5,868,659)	(5,868,659)	189,403	
464286-50-9	ISHARES MSCI CANADA ETF	C	06/30/2022	BANK OF AMERICA/MERRILL LYNCH	08/05/2022	BANK OF AMERICA/MERRILL LYNCH	21,000.000	801,145	708,261	707,280			93,865	(93,865)			981	981	5,795	
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED FUND	C	06/30/2022	Various	07/11/2022	Various	3,675,000.000	153,105,412	151,560,526	148,997,512			4,107,900	(4,107,900)			2,563,014	2,563,014	129,652	

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
46432F-33-9	ISHARES MSCI USA QUALITY FACTOR ET		05/12/2022	Various	06/07/2022	CITADEL SECURITIES LLC	840,000.000	97,605,804	103,680,043	97,605,804							6,074,239	6,074,239		
464287-59-8	ISHARES RUSSELL VALUE ETF TRUST		08/10/2022	Various	09/16/2022	Various	58,836.000	9,291,165	9,106,996	9,291,165							(184,169)	(184,169)		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		10/17/2022	Various	11/18/2022	Various	40,977.000	7,960,393	7,733,784	7,931,271			29,122	(29,122)			(197,487)	(197,487)	13,140	
464287-79-6	ISHARES US ENERGY ETF		09/30/2022	Various	11/30/2022	Various	614,107.000	21,875,679	28,443,328	21,629,713			245,965	(245,965)			6,813,614	6,813,614	624,194	
464287-76-2	ISHARES US HEALTHCARE ETF		10/03/2022	Various	11/01/2022	CITADEL SECURITIES LLC	15,865.000	4,385,690	4,390,995	4,281,678			104,012	(104,012)			109,317	109,317	4,650	
464287-72-1	ISHARES US TECHNOLOGY ETF TRUST		10/03/2022	Various	12/01/2022	Various	16,631.000	1,486,646	1,356,726	1,222,768			263,878	(263,878)			133,958	133,958	1,709	
78462F-10-3	SPDR S&P 500 ETF TRUST		12/12/2022	Various	12/13/2022	Various	5,795,600.000	2,319,159,922	2,385,516,080	2,311,678,897			7,481,024	(7,481,024)			73,837,183	73,837,183	1,362,414	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								3,224,220,464	3,303,610,136	3,210,327,972			14,004,273	(14,004,273)			93,282,164	93,282,164	2,614,138	
5989999998. Total - Common Stocks								5,654,267,816	5,628,149,080	5,582,598,000			72,943,583	(72,943,583)		(10,979,420)	56,530,500	45,551,080	7,798,678	
5999999999. Total - Preferred and Common Stocks								5,661,624,746	5,633,834,183	5,589,713,609			73,184,905	(73,184,905)		(11,153,231)	55,273,804	44,120,574	7,824,769	
6009999999 - Totals								18,503,572,268	18,317,906,284	18,423,633,625		(2,134,065)	100,270,557	(102,404,622)		(11,153,231)	(95,611,396)	(106,764,627)	67,085,104	13,567,106

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									XXX	XXX
020002-10-1	ALLSTATE CORP				8BII					
1099999. Subtotal - Common Stock - Parent									XXX	XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		10852		8BI	625,752,291			42,000.000	100.0
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE COMPANY		11110		8BI	18,317,674			70,000.000	100.0
66383@-10-6	ALLSTATE NORTHBROOK INDEMNITY COMPANY		36455		8BI	55,016,456			42,000.000	100.0
24420#-10-8	ALLSTATE VEHICLE AND PROPERTY INSURANCE COMPANY		37907		8BI	44,457,717			25,000.000	100.0
02008#-10-4	CASTLE KEY INSURANCE COMPANY		30511		8BI	122,966,941			25,000.000	100.0
66046@-10-5	NORTH LIGHT SPECIALTY INSURANCE COMPANY		13167		8BI	89,731,809			75,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						956,242,888			XXX	XXX
02002#-10-0	ALLSTATE INSURANCE COMPANY OF CANADA				8BIV	829,093,308			12,228.000	100.0
1499999. Subtotal - Common Stock - Alien Insurer						829,093,308			XXX	XXX
02004@-10-0	ALLSTATE TEXAS LLOYD'S INC				8BI	2,359,773		2,359,773	2,001,000.000	100.0
1599999. Subtotal - Common Stock - Non - Insurer						2,359,773		2,359,773	XXX	XXX
02015#-10-5	ALLSTATE FINANCIAL CORPORATION				8BII	989		989	1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						989		989	XXX	XXX
1899999. Total Common Stocks						1,787,696,958		2,360,762	XXX	XXX
1999999 - Totals						1,787,696,958		2,360,762	XXX	XXX

1. Total amount of goodwill nonadmitted $ .....

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
02016@-10-6	ALLSTATE NEW JERSEY PROPERTY AND CASUALTY COMPANY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
29258@-10-6	ENCOMPASS INSURANCE COMPANY NEW JERSEY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
29264*-10-0	ENCOMPASS PROPERTY AND CASUALTY INSURANCE COMPANY OF NEW JERSEY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
02011#-10-9	CASTLE KEY INDEMNITY COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
29263#-10-7	ENCOMPASS FLORIDIAN INDEMNITY COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
29263*-10-1	ENCOMPASS FLORIDIAN INSURANCE COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
	PEMBRIDGE INSURANCE COMPANY	ALLSTATE INSURANCE COMPANY OF CANADA		426,980,641.000	100.0
	PAFCO INSURANCE COMPANY	ALLSTATE INSURANCE COMPANY OF CANADA		46,000.000	100.0
0299999. Subtotal - Common Stock				XXX	XXX
0399999 - Total				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 NOTE	R		07/19/2022	TRANSFER	01/31/2023						9,375				0.125	0.000	JD		
TREASURY NOTE	R		09/30/2022	Various	01/31/2023	99,722,168		833,496			100,000,000	98,888,672	52,310		0.125	3.594	JJ		21,739
TREASURY NOTE	R		12/29/2022	CITADEL SECURITIES LLC	03/31/2023	98,989,088		127,759			100,000,000	98,861,328	31,937		0.125	4.349	MS		28,074
TREASURY NOTE	R		12/29/2022	CITADEL SECURITIES LLC	04/30/2023	98,612,687		131,242			100,000,000	98,481,445	21,409		0.125	4.439	AO		17,524
TREASURY NOTE	R		12/08/2022	CITADEL SECURITIES LLC	09/30/2023	96,781,593		268,898			100,000,000	96,512,695	63,874		0.250	4.708	MS		48,077
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						394,105,535		1,361,395			400,000,000	392,744,141	178,904		XXX	XXX	XXX		115,414
0109999999. Total - U.S. Government Bonds						394,105,535		1,361,395			400,000,000	392,744,141	178,904		XXX	XXX	XXX		115,414
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
CONNECTICUT (STATE OF)	R		05/26/2022	TRANSFER	06/15/2023	2,515,637		(17,788)			2,500,000	2,533,425	4,722		4.250	2.857	JD	51,059	
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						2,515,637		(17,788)			2,500,000	2,533,425	4,722		XXX	XXX	XXX	51,059	
0509999999. Total - U.S. States, Territories and Possessions Bonds						2,515,637		(17,788)			2,500,000	2,533,425	4,722		XXX	XXX	XXX	51,059	
ALAMEDA CNTY CA	R		08/10/2022	TRANSFER	08/01/2023	2,150,000					2,150,000	2,150,000	24,878		3.280	3.280	FA		
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,150,000					2,150,000	2,150,000	24,878		XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds						2,150,000					2,150,000	2,150,000	24,878		XXX	XXX	XXX		
LAS VEGAS NEV CONVENTION & VIS	R		09/01/2022	RBC DOMINION SECURITIES	07/01/2023	1,000,000					1,000,000	1,000,000	11,189		3.800	3.800	JJ		
PORT AUTHORITY OF NEW YORK AND NEW	R		10/18/2022	JPMORGAN CHASE & CO.	07/01/2023	5,206,425		36,063			5,300,000	5,170,362	28,779		1.086	4.700	JJ		17,427
PORT OF SEATTLE INCL SEATTLE TACOM	R		08/03/2022	TRANSFER	08/01/2023	3,700,000					3,700,000	3,700,000	47,843		3.325	3.325	FA		
SSM HEALTH CARE CORP	R		08/18/2022	TRANSFER	06/01/2023	40,017,096		(14,504)			40,000,000	40,031,600	122,933		3.688	3.584	JD	737,600	331,920
UNIVERSITY OF HOUSTON	R		06/02/2022	TRANSFER	02/15/2023	878,743		(15,411)			875,000	894,154	22,118		5.000	1.495	MAT		
UTAH TELECOMMUNICATION OPEN INFRAS	R		11/23/2022	KEYBANC CAPITAL MARKETS	06/01/2023	262,169		(431)			260,000	262,600	1,083		5.000	2.983	MAT		
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						51,064,433		5,717			51,135,000	51,058,716	233,946		XXX	XXX	XXX	737,600	349,347
0909999999. Total - U.S. Special Revenues Bonds						51,064,433		5,717			51,135,000	51,058,716	233,946		XXX	XXX	XXX	737,600	349,347
AMERICAN HONDA FINANCE CORPORATION	R		05/17/2022	Market Axess	05/10/2023	4,990,850		15,600			5,000,000	4,975,250	13,813		1.950	2.467	MN	48,750	2,438
BMW US CAPITAL LLC	R	C	05/17/2022	Market Axess	04/06/2023	5,017,338		(40,212)			5,000,000	5,057,550	44,861		3.800	2.470	AO	95,000	22,694
HF SINCLAIR CORP	R		10/21/2022	EXCHANGE	10/01/2023	4,496,396		926			4,500,000	4,495,470	29,531		2.625	2.734	AO		6,563
PARK AEROSPACE HOLDINGS LTD	R	D	06/02/2022	TRANSFER	03/15/2023	4,449,000					4,449,000	4,449,000	58,949		4.500	4.500	MS	100,103	45,046
RELIANCE STEEL & ALUM	R		05/03/2022	Market Axess	04/15/2023	250,751		(1,684)			250,000	252,435	2,375		4.500	3.443	AO	5,625	625
RELX CAPITAL INC	R		05/03/2022	Market Axess	03/16/2023	270,630		(1,970)			270,000	272,600	2,756		3.500	2.367	MS	4,725	1,286
SANTANDER UK PLC	R	D	02/14/2022	GOLDMAN, SACHS & CO.	01/13/2023	250,075		(1,955)			250,000	252,030	2,450		2.100	1.198	JJ	2,625	481
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						19,725,040		(29,296)			19,719,000	19,754,335	154,735		XXX	XXX	XXX	256,828	79,133
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						19,725,040		(29,296)			19,719,000	19,754,335	154,735		XXX	XXX	XXX	256,828	79,133
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
TEX-TECH INDUSTRIES AMEND INCR TL	R		09/01/2022	DIRECT	08/24/2023			(1)			101		1		9.134	10,000.000	FMAN		
TEX-TECH INDUSTRIES INITIAL TL	R		09/01/2022	DIRECT	08/24/2023						82		1		9.134	10,000.000	MJSD		
1819999999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued								(1)			183		1		XXX	XXX	XXX		
1909999999. Subtotal - Unaffiliated Bank Loans								(1)			183		1		XXX	XXX	XXX		
2419999999. Total - Issuer Obligations						469,560,645		1,320,028			475,504,000	468,240,617	597,185		XXX	XXX	XXX	1,045,487	543,894
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans								(1)			183		1		XXX	XXX	XXX		
2509999999. Total Bonds						469,560,645		1,320,027			475,504,183	468,240,617	597,187		XXX	XXX	XXX	1,045,487	543,894
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals						469,560,645		1,320,027			XXX	468,240,617	597,187		XXX	XXX	XXX	1,045,487	543,894

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A ...$	396,255,535	1B ..$		1C ..$	878,743	1D ..$	7,984,231	1E ..$	43,967,171	1F ..$	6,017,338	1G ..$	4,990,850
1B	2A ...$	270,630	2B ..$	250,751	2C ..$	8,945,396								
1C	3A ...$		3B ..$		3C ..$									
1D	4A ...$		4B ..$		4C ..$									
1E	5A ...$		5B ..$		5C ..$									
1F	6 .....$													

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options														XXX							XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
SINGLE NAME CDS ON DB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	11/20/2018	12/20/2023		7,000,000	credit event/(1.0000)	289,653		(70,972)	1,511		1,511	157,020		(57,012)			2FE	0001
SINGLE NAME CDS ON DB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/03/2018	12/20/2023		5,000,000	credit event/(1.0000)	280,445		(50,694)	1,080		1,080	127,029		(55,595)			2FE	0001
SINGLE NAME CDS ON TDG	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/01/2019	12/20/2023		2,500,000	credit event/(5.0000)	(234,885)		(126,736)	(96,530)		(96,530)	42,893		48,154			4FE	0001
SINGLE NAME CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/23/2019	06/20/2024		2,600,000	credit event/(5.0000)	(498,829)		(131,806)	(152,525)		(152,525)	2,950		98,345			3FE	0001
SINGLE NAME CDS ON GIS	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2019	12/20/2024		1,000,000	credit event/(1.0000)	(31,964)		(10,139)	(15,183)		(15,183)	1,774		6,429			2FE	0001
SINGLE NAME CDS ON MDLZ	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2019	12/20/2024		1,000,000	credit event/(1.0000)	(29,518)		(10,139)	(14,024)		(14,024)	3,046		5,937			2FE	0001
SINGLE NAME CDS ON DD	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/29/2020	06/20/2025		1,000,000	credit event/(1.0000)	(32,585)		(10,139)	(16,911)		(16,911)	1,718		6,553			1FE	0001
SINGLE NAME CDS ON DGX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2020	12/20/2025		1,000,000	credit event/(1.0000)	(35,103)		(10,139)	(20,960)		(20,960)	1,290		7,060			2FE	0001
SINGLE NAME CDS ON CHTR	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/18/2021	12/20/2025		2,000,000	credit event/(5.0000)	(336,699)		(101,389)	(126,454)		(126,454)	95,145		70,843			4FE	0001
SINGLE NAME CDS ON GT	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/18/2021	12/20/2025		2,000,000	credit event/(5.0000)	(199,691)		(101,389)	(93,361)		(93,361)	129,611		42,016			4FE	0001
SINGLE NAME CDS ON TSN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/30/2021	06/20/2026		1,000,000	credit event/(1.0000)	(26,972)		(10,139)	(17,299)		(17,299)	3,504		5,165			2FE	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SINGLE NAME CDS ON NEM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/30/2021	06/20/2026		1,000,000	credit event/(1.0000)	(31,160)		(10,139)	(18,681)		(18,681)	3,939		5,967			2FE	0001
SINGLE NAME CDS ON LUMN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/17/2021	12/20/2026		2,000,000	credit event/(1.0000)	211,087		(20,278)	441,176		441,176	304,466		(42,217)			4FE	0001
SINGLE NAME CDS ON UBER	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/07/2022	12/20/2026		5,000,000	credit event/(5.0000)		(337,411)	(207,639)	(372,911)		(372,911)	(92,910)		57,411			4FE	0001
SINGLE NAME CDS ON CS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/15/2022	06/20/2024		20,000,000	credit event/(1.0000)		218,863	(58,889)	937,811		937,811	755,195		(36,247)			2FE	0001
SINGLE NAME CDS ON XL	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/30/2022	12/20/2023		1,000,000	credit event/(1.0000)		(10,935)	(2,556)	(8,976)		(8,976)	(243)		2,202			1FE	0001
SINGLE NAME CDS ON RTN	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/30/2022	12/20/2023		1,000,000	credit event/(1.0000)		(10,935)	(2,556)	(9,100)		(9,100)	(367)		2,202			1FE	0001
SINGLE NAME CDS ON TOL	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/17/2022	12/20/2027		5,000,000	credit event/(1.0000)		335,699	(6,112)	231,825		231,825	(95,994)		(7,879)			3FE	0001
SINGLE NAME CDS ON BLL	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2022	12/20/2025		1,000,000	credit event/(1.0000)		18,931	(56)	16,757		16,757	(2,157)		(18)			3FE	0001
SINGLE NAME CDS ON SEE	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2022	12/20/2025		1,000,000	credit event/(1.0000)		16,266	(56)	12,055		12,055	(4,196)		(15)			3FE	0001
SINGLE NAME CDS ON TGNA	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2022	12/20/2025		1,000,000	credit event/(5.0000)		35,000	(278)	14,878		14,878	(20,089)		(33)			3FE	0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	12/16/2022	12/20/2027		50,000,000	credit event/(5.0000)		(296,300)	(104,167)	(300,956)		(300,956)	(6,630)		1,974			4FE	0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	11/03/2022	12/20/2027		25,000,000	credit event/(5.0000)		407,225	(201,389)	(150,478)		(150,478)	(545,129)		(12,574)			4FE	0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	11/03/2022	12/20/2027		75,000,000	credit event/(5.0000)		1,278,750	(604,167)	(451,433)		(451,433)	(1,690,699)		(39,485)			4FE	0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	11/04/2022	12/20/2027		25,000,000	credit event/(5.0000)		391,250	(197,917)	(150,478)		(150,478)	(530,264)		(11,464)			4FE	0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	11/04/2022	12/20/2027		75,000,000	credit event/(5.0000)		975,000	(593,750)	(451,433)		(451,433)	(1,397,866)		(28,568)			4FE	0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	12/16/2022	12/20/2027		50,000,000	credit event/(5.0000)		(227,500)	(104,167)	(300,956)		(300,956)	(74,971)		1,516			4FE	0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	12/16/2022	12/20/2027		100,000,000	credit event/(5.0000)		(400,000)	(208,333)	(601,911)		(601,911)	(204,576)		2,665			4FE	0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/27/2022	12/20/2027		35,000,000	credit event/(5.0000)		1,785,000	(407,741)	(210,669)		(210,669)	(1,907,462)		(88,207)			4FE	0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	11/02/2022	12/20/2027		50,000,000	credit event/(5.0000)		239,500	(409,722)	(300,956)		(300,956)	(532,935)		(7,521)			4FE	0001
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(676,222)	4,418,403	(3,773,588)	(2,225,091)	XXX	(2,225,091)	(5,476,911)		(22,396)			XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(676,222)	4,418,403	(3,773,588)	(2,225,091)	XXX	(2,225,091)	(5,476,911)		(22,396)			XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default										(676,222)	4,418,403	(3,773,588)	(2,225,091)	XXX	(2,225,091)	(5,476,911)		(22,396)			XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										(676,222)	4,418,403	(3,773,588)	(2,225,091)	XXX	(2,225,091)	(5,476,911)		(22,396)			XXX	XXX
FX FORWARD (0.7058 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2018	03/24/2023		17,924,212	(0.70581 EUR) / 1 USD				4,299,424		4,299,424		994,515			42,737		0002
FX FORWARD (0.734 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/08/2018	03/24/2023		2,524,387	(0.73403 EUR) / 1 USD				529,891		529,891		146,001			6,019		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FX FORWARD (0.746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/25/2018	03/24/2023		9,524,735	(0.74595 EUR) / 1 USD				1,878,886		1,878,886		560,327			22,710		0002
FX FORWARD (0.7466 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/30/2018	03/24/2023		3,999,572	(0.74657 EUR) / 1 USD				786,308		786,308		235,498			9,536		0002
FX FORWARD (0.7552 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		13,902,695	(0.75524 EUR) / 1 USD				2,415,398		2,415,398		751,024			61,533		0002
FX FORWARD (0.7076 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		4,429,131	(0.70762 GBP) / 1 USD				614,749		614,749		420,490			19,603		0002
FX FORWARD (0.7801 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2019	03/24/2023		1,307,990	(0.78008 EUR) / 1 USD				210,626		210,626		80,667			3,119		0002
FX FORWARD 0.8081 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	03/24/2023		480,490	0.80813 EUR / (1 USD)				(63,070)		(63,070)		(30,756)			1,146		0002
FX FORWARD (0.8006 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	10/13/2023		394,840	(0.80060 EUR) / 1 USD				49,929		49,929		23,179			1,748		0002
FX FORWARD 0.7319 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	10/13/2023		592,815	0.73188 GBP / (1 USD)				(65,568)		(65,568)		(58,698)			2,624		0002
FX FORWARD (0.771 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/09/2019	01/31/2023		20,104,672	(0.77096 GBP) / 1 USD				1,440,359		1,440,359		2,269,520			29,296		0002
FX FORWARD 0.8216 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	10/13/2023		86,419	0.82157 EUR / (1 USD)				(9,039)		(9,039)		(5,260)			382		0002
FX FORWARD (0.79 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	10/13/2023		236,710	(0.78999 GBP) / 1 USD				10,195		10,195		25,750			1,048		0002
FX FORWARD 0.8314 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	03/24/2023		582,126	0.83143 EUR / (1 USD)				(62,013)		(62,013)		(38,392)			1,388		0002
FX FORWARD 0.8341 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/18/2019	03/24/2023		4,031,944	0.83408 EUR / (1 USD)				(418,159)		(418,159)		(266,802)			9,613		0002
FX FORWARD 0.7578 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/26/2019	01/31/2023		2,045,367	0.75781 GBP / (1 USD)				(178,792)		(178,792)		(227,020)			2,980		0002
FX FORWARD 0.7929 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	10/13/2023		235,843	0.79289 GBP / (1 USD)				(9,362)		(9,362)		(25,771)			1,044		0002
FX FORWARD 0.8577 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	10/13/2023		1,393,251	0.85770 EUR / (1 USD)				(93,239)		(93,239)		(90,009)			6,166		0002
FX FORWARD 0.865 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	03/24/2023		2,527,235	0.86497 EUR / (1 USD)				(179,245)		(179,245)		(173,736)			6,026		0002
FX FORWARD (0.8586 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	10/13/2023		1,849,522	(0.85860 EUR) / 1 USD				122,051		122,051		119,657			8,186		0002
FX FORWARD 0.7812 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/08/2020	10/13/2023		424,998	0.78118 GBP / (1 USD)				(22,659)		(22,659)		(45,603)			1,881		0002
FX FORWARD (0.8637 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	03/24/2023		1,512,102	(0.86369 EUR) / 1 USD				109,299		109,299		103,789			3,605		0002
FX FORWARD 0.803 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/30/2020	01/31/2023		9,555,252	0.80301 GBP / (1 USD)				(317,453)		(317,453)		(1,122,718)			13,923		0002
FX FORWARD 0.7364 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2020	01/31/2023		5,682,849	0.73642 GBP / (1 USD)				(642,435)		(642,435)		(613,263)			8,281		0002
FX FORWARD (0.8055 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2020	03/24/2023		972,044	(0.80551 EUR) / 1 USD				130,290		130,290		62,008			2,318		0002
FX FORWARD (0.7993 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/23/2020	12/29/2023		19,142,448	(0.79927 EUR) / 1 USD				2,364,131		2,364,131		1,097,296			95,450		0002
FX FORWARD (0.8022 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/29/2021	01/31/2024		7,149,472	(0.80215 EUR) / 1 USD				851,901		851,901		412,214			37,234		0002
FX FORWARD 0.8103 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/02/2021	10/13/2023		6,141,200	0.81026 EUR / (1 USD)				(714,718)		(714,718)		(366,648)			27,181		0002
FX FORWARD 0.7267 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/02/2021	10/13/2023		1,271,464	0.72672 GBP / (1 USD)				(148,254)		(148,254)		(124,791)			5,627		0002
FX FORWARD (0.8168 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/04/2021	03/24/2023		2,085,043	(0.81676 EUR) / 1 USD				254,573		254,573		134,963			4,971		0002
FX FORWARD 0.8311 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/30/2021	10/13/2023		827,854	0.83106 EUR / (1 USD)				(78,395)		(78,395)		(51,204)			3,664		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FX FORWARD 0.7247 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/30/2021	10/13/2023		182,149	0.72468 GBP / (1 USD)				(21,671)		(21,671)		(17,815)			806		0002
FX FORWARD (0.7173 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2021	01/31/2023		500,490	(0.71729 GBP) / 1 USD				68,056		68,056		52,632			729		0002
FX FORWARD (0.8378 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/23/2021	03/24/2023		551,460	(0.83777 EUR) / 1 USD				55,035		55,035		36,661			1,315		0002
FX FORWARD (0.8303 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/23/2021	12/29/2023		850,300	(0.83029 EUR) / 1 USD				77,706		77,706		51,658			4,240		0002
FX FORWARD 0.8363 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/17/2021	10/13/2023		6,545,488	0.83631 EUR / (1 USD)				(583,989)		(583,989)		(408,401)			28,970		0002
FX FORWARD 0.7281 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/17/2021	10/13/2023		1,802,286	0.72811 GBP / (1 USD)				(207,224)		(207,224)		(177,313)			7,977		0002
FX FORWARD (0.8348 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/27/2021	01/31/2024		758,303	(0.83475 EUR) / 1 USD				64,853		64,853		46,541			3,949		0002
FX FORWARD 0.8353 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/27/2021	12/29/2023		359,155	0.83529 EUR / (1 USD)				(30,963)		(30,963)		(22,018)			1,791		0002
FX FORWARD (0.8351 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/01/2021	09/30/2024		5,518,117	(0.83506 EUR) / 1 USD				426,072		426,072		350,656			36,506		0002
FX FORWARD (0.8369 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/20/2021	01/31/2024		1,384,892	(0.83688 EUR) / 1 USD				115,398		115,398		85,334			7,213		0002
FX FORWARD (0.8711 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2021	03/24/2023		2,178,962	(0.87105 EUR) / 1 USD				140,482		140,482		150,898			5,195		0002
FX FORWARD (1.3672 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/13/2022	01/17/2023		10,057,205	(1.36717 AUD) / 1 USD				726,051		726,051		726,051			10,852		0002
FX FORWARD (0.8722 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/25/2022	01/31/2024		1,429,796	(0.87215 EUR) / 1 USD				67,124		67,124		67,124			7,446		0002
FX FORWARD (1.2515 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/29/2022	03/31/2023		6,586,383	(1.25149 CAD) / 1 USD				492,504		492,504		492,504			16,353		0002
FX FORWARD (0.7593 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/30/2022	01/31/2023		5,555,225	(0.75928 GBP) / 1 USD				475,777		475,777		475,777			8,095		0002
FX FORWARD (0.8694 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/21/2022	09/30/2024		808,577	(0.86942 EUR) / 1 USD				34,396		34,396		34,396			5,349		0002
FX FORWARD (0.908 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/30/2024		5,233,331	(0.90802 EUR) / 1 USD				39,478		39,478		39,478			30,194		0002
FX FORWARD (0.7898 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/30/2024		5,058,437	(0.78976 GBP) / 1 USD				213,622		213,622		213,622			29,185		0002
FX FORWARD (0.9138 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2022	05/31/2023		9,976,031	(0.91381 EUR) / 1 USD				149,807		149,807		149,807			32,083		0002
FX FORWARD (0.792 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/26/2022	05/31/2023		2,105,080	(0.79199 GBP) / 1 USD				91,044		91,044		91,044			6,770		0002
FX FORWARD (0.9164 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	05/26/2022	03/24/2023		2,445,561	(0.91635 EUR) / 1 USD				40,086		40,086		40,086			5,831		0002
FX FORWARD 1.2862 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	06/27/2022	03/31/2023		380,975	1.28617 CAD / (1 USD)				(18,845)		(18,845)		(18,845)			946		0002
FX FORWARD (0.9017 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/28/2022	06/30/2025		992,613	(0.90166 EUR) / 1 USD				4,216		4,216		4,216			7,845		0002
FX FORWARD (0.9676 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/12/2022	07/31/2023		12,826,467	(0.96760 EUR) / 1 USD				(572,826)		(572,826)		(572,826)			48,876		0002
FX FORWARD (6.7307 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2022	01/31/2023		26,672,934	(6.73070 CNH) / 1 USD				669,486		669,486		669,486			38,866		0002
FX FORWARD (0.9604 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	07/27/2022	07/31/2023		43,468,707	(0.96036 EUR) / 1 USD				(1,610,897)		(1,610,897)		(1,610,897)			165,641		0002
FX FORWARD (0.9687 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2022	01/31/2024		686,489	(0.96869 EUR) / 1 USD				(36,145)		(36,145)		(36,145)			3,575		0002
FX FORWARD 0.9777 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2022	07/31/2023		575,831	0.97771 EUR / (1 USD)				31,828		31,828		31,828			2,194		0002
FX FORWARD (10.3903 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/25/2022	07/31/2025		9,095,021	(10.39030 SEK) / 1 USD				(197,587)		(197,587)		(197,587)			73,094		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FX FORWARD 10.4856 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/29/2022	07/31/2025		1,820,688	10.48559 SEK / (1 USD)				54,825		54,825		54,825			14,632		0002
FX FORWARD (1.2996 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	08/29/2022	03/31/2023		443,203	(1.29962 CAD) / 1 USD				17,571		17,571		17,571			1,100		0002
FX FORWARD (1.0024 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/23/2022	07/31/2023		862,937	(1.00239 EUR) / 1 USD				(70,051)		(70,051)		(70,051)			3,288		0002
FX FORWARD (1.0059 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	05/31/2023		491,125	(1.00585 EUR) / 1 USD				(40,341)		(40,341)		(40,341)			1,579		0002
FX FORWARD (11.0911 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	03/31/2023		193,939	(11.09112 SEK) / 1 USD				(13,383)		(13,383)		(13,383)			482		0002
FX FORWARD (0.9073 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	04/30/2024		439,751	(0.90733 GBP) / 1 USD				(39,930)		(39,930)		(39,930)			2,537		0002
FX FORWARD 0.901 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	05/31/2023		518,301	0.90102 GBP / (1 USD)				44,401		44,401		44,401			1,667		0002
FX FORWARD 1.0096 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/23/2022	03/24/2023		1,287,687	1.00956 EUR / (1 USD)				106,292		106,292		106,292			3,070		0002
FX FORWARD (0.9898 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	04/30/2024		355,615	(0.98983 EUR) / 1 USD				(27,062)		(27,062)		(27,062)			2,052		0002
FX FORWARD (1.0093 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/23/2022	03/31/2023		3,364,787	(1.00927 EUR) / 1 USD				(278,183)		(278,183)		(278,183)			8,354		0002
FX FORWARD (1.028 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/28/2022	03/31/2023		71,746,685	(1.02804 EUR) / 1 USD				(7,359,982)		(7,359,982)		(7,359,982)			178,134		0002
FX FORWARD (0.9431 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/28/2022	09/29/2023		28,341,692	(0.94306 GBP) / 1 USD				(3,823,499)		(3,823,499)		(3,823,499)			122,330		0002
FX FORWARD (11.2335 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/28/2022	03/31/2023		1,906,730	(11.23352 SEK) / 1 USD				(157,457)		(157,457)		(157,457)			4,734		0002
FX FORWARD (10.8317 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/27/2022	01/31/2023		1,207,847	(10.83166 SEK) / 1 USD				(49,673)		(49,673)		(49,673)			1,760		0002
FX FORWARD (0.9921 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	10/27/2022	01/31/2023		1,438,400	(0.99207 EUR) / 1 USD				(87,215)		(87,215)		(87,215)			2,096		0002
FX FORWARD (0.8604 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/27/2022	01/31/2023		1,832,802	(0.86043 GBP) / 1 USD				(65,265)		(65,265)		(65,265)			2,671		0002
FX FORWARD (10.9413 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	11/02/2022	01/31/2023		106,386	(10.94126 SEK) / 1 USD				(5,491)		(5,491)		(5,491)			155		0002
FX FORWARD (1.0034 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	11/02/2022	01/31/2023		116,606	(1.00338 EUR) / 1 USD				(8,474)		(8,474)		(8,474)			170		0002
FX FORWARD (0.8673 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	11/02/2022	01/31/2023		215,621	(0.86726 GBP) / 1 USD				(9,444)		(9,444)		(9,444)			314		0002
FX FORWARD 0.8618 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	11/08/2022	01/31/2023		403,817	0.86177 GBP / (1 USD)				15,031		15,031		15,031			588		0002
FX FORWARD (0.9865 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	11/08/2022	01/31/2023		980,188	(0.98654 EUR) / 1 USD				(53,660)		(53,660)		(53,660)			1,428		0002
FX FORWARD (0.9477 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	11/28/2022	05/26/2023		18,771,983	(0.94765 EUR) / 1 USD				(383,537)		(383,537)		(383,537)			59,362		0002
FX FORWARD (0.8265 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/28/2022	05/26/2023		27,803,754	(0.82650 GBP) / 1 USD				70,578		70,578		70,578			87,923		0002
FX FORWARD (0.9374 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/28/2022	11/17/2023		50,847,210	(0.93743 EUR) / 1 USD				(900,757)		(900,757)		(900,757)			238,420		0002
FX FORWARD (0.9374 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/28/2022	11/17/2023		20,453,665	(0.93743 EUR) / 1 USD				(362,336)		(362,336)		(362,336)			95,906		0002
FX FORWARD 10.3255 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/07/2022	01/31/2023		383,418	10.32553 SEK / (1 USD)				(2,811)		(2,811)		(2,811)			559		0002
FX FORWARD (0.9483 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/07/2022	01/31/2023		551,528	(0.94827 EUR) / 1 USD				(7,715)		(7,715)		(7,715)			804		0002
FX FORWARD (0.805 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2022	06/28/2023		19,470,160	(0.80497 GBP) / 1 USD				531,238		531,238		531,238			68,174		0002
FX FORWARD (1.4775 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/16/2022	12/18/2023		9,475,239	(1.47753 AUD) / 1 USD				(112,634)		(112,634)		(112,634)			46,525		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FX FORWARD (10.1337 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2022	07/31/2025		487,185	(10.13372 SEK) / 1 USD				418		418		418			3,915		0002
FX FORWARD 1.3671 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/16/2022	03/31/2023		566,183	1.36705 CAD / (1 USD)				5,413		5,413		5,413			1,406		0002
FX FORWARD (0.9225 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/19/2022	12/29/2023		955,043	(0.92247 EUR) / 1 USD				(3,850)		(3,850)		(3,850)			4,762		0002
FX FORWARD (0.9206 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/19/2022	01/31/2024		398,670	(0.92055 EUR) / 1 USD				(1,193)		(1,193)		(1,193)			2,076		0002
FX FORWARD (0.9142 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/19/2022	09/30/2024		283,299	(0.91422 EUR) / 1 USD				(756)		(756)		(756)			1,874		0002
FX FORWARD (0.9354 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/19/2022	03/31/2023		859,567	(0.93535 EUR) / 1 USD				(3,651)		(3,651)		(3,651)			2,134		0002
FX FORWARD (0.8273 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2023		60,408,859	(0.82731 GBP) / 1 USD				(56,972)		(56,972)		(56,972)			298,297		0002
1439999999. Subtotal - Forwards - Hedging Other													688,927	XXX	688,927		(8,135,375)			2,298,207	XXX	XXX
1479999999. Subtotal - Forwards													688,927	XXX	688,927		(8,135,375)			2,298,207	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										(676,222)	4,418,403	(3,773,588)	(1,536,164)	XXX	(1,536,164)	(5,476,911)	(8,135,375)	(22,396)		2,298,207	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										(676,222)	4,418,403	(3,773,588)	(1,536,164)	XXX	(1,536,164)	(5,476,911)	(8,135,375)	(22,396)		2,298,207	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0002	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
PUT OPTION ON MAR22 HYG @83	BOND PORTFOLIO	SCHEDULE D	FIXED INCOME/INDEX	CBOE 529900RLNSGA90UPEH54	01/25/2022	03/18/2022	03/11/2022	SALE	5,800	49,358,000	83.00		511,153	1,208,975		511,153					697,822			0004
PUT OPTION ON MAR22 HYG @83	BOND PORTFOLIO	SCHEDULE D	FIXED INCOME/INDEX	CBOE 529900RLNSGA90UPEH54	02/02/2022	03/18/2022	03/14/2022	SALE	5,800	49,218,800	83.00		358,947	1,402,749		358,947					1,043,802			0004
PUT OPTION ON SEP22 SPX @4000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2022	09/16/2022	06/16/2022	SALE	6	2,474,004	4,000.00		123,726	231,720		123,726					107,994			0003
PUT OPTION ON SEP22 SPX @4000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2022	09/16/2022	09/16/2022	EXERCISE	6	2,474,004	4,000.00		123,726	77,247		123,726					(46,479)			0003
PUT OPTION ON NOV22 SPX @3925	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/31/2022	11/18/2022	10/17/2022	SALE	1,210	499,990,150	3,925.00		22,175,070	32,801,831		22,175,070					10,626,761			0003
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options													23,292,622	35,722,521		23,292,622	XXX				12,429,899			XXX
0219999999. Subtotal - Purchased Options - Hedging Other													23,292,622	35,722,521		23,292,622	XXX				12,429,899			XXX
CALL OPTION ON MAR22 SPX @3500	CALL OPTION ON MAR22 SPX @3500 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	03/19/2021	03/18/2022	03/18/2022	EXERCISE	9	3,521,790	3,500.00	522,000		818,402						(109,895)	818,402			
CALL OPTION ON MAR22 SPX @3900	CALL OPTION ON MAR22 SPX @3900 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	03/19/2021	03/18/2022	03/18/2022	EXERCISE	25	9,782,750	3,900.00	779,750		1,273,339						(164,158)	1,273,339			
CALL OPTION ON JUN22 SPX @3800	CALL OPTION ON JUN22 SPX @3800 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2021	06/17/2022	06/17/2022	EXPIRATION	9	3,749,805	3,800.00	498,510								(230,613)				
CALL OPTION ON JUN23 SPX @3675	CALL OPTION ON JUN23 SPX @3675 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	06/17/2022	06/16/2023	08/15/2022	SALE	20	7,349,680	3,675.00		764,000	1,635,779		645,156				(118,844)	990,623			
CALL OPTION ON SEP22 SPX @3975	CALL OPTION ON SEP22 SPX @3975 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	09/17/2021	09/16/2022	09/16/2022	EXPIRATION	9	3,989,691	3,975.00	601,740								(430,052)				
CALL OPTION ON SEP22 SPX @4400	CALL OPTION ON SEP22 SPX @4400 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	05/27/2022	09/16/2022	09/16/2022	EXPIRATION	15	6,237,360	4,400.00		122,400							(122,400)				
CALL OPTION ON JUN23 SPX @3675	CALL OPTION ON JUN23 SPX @3675 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	06/17/2022	06/16/2023	11/30/2022	SALE	10	3,674,840	3,675.00		382,000	570,980		209,039				(172,961)	361,941			
CALL OPTION ON JUN23 SPX @3300	CALL OPTION ON JUN23 SPX @3300 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	06/17/2022	06/16/2023	11/30/2022	SALE	9	3,307,356	3,300.00		563,400	786,582		308,305				(255,095)	478,277			
CALL OPTION ON MAR23 SPX @4450	CALL OPTION ON MAR23 SPX @4450 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	03/22/2022	03/17/2023	11/30/2022	SALE	37	16,692,957	4,450.00		1,558,440	166,795		460,152				(1,098,288)	(293,358)			
CALL OPTION ON MAR23 SPX @4000	CALL OPTION ON MAR23 SPX @4000 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	03/22/2022	03/17/2023	11/30/2022	SALE	9	4,060,449	4,000.00		661,290	218,781		195,256				(466,034)	23,525			
CALL OPTION ON SEP23 SPX @3925	CALL OPTION ON SEP23 SPX @3925 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	09/16/2022	09/15/2023	11/30/2022	SALE	16	6,197,328	3,925.00		617,280	748,767		492,456				(124,824)	256,311			
CALL OPTION ON SEP23 SPX @3525	CALL OPTION ON SEP23 SPX @3525 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	09/16/2022	09/15/2023	11/30/2022	SALE	9	3,485,997	3,525.00		570,960	678,831		455,503				(115,457)	223,328			
CALL OPTION ON DEC22 SPX @4225	CALL OPTION ON DEC22 SPX @4225 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	12/17/2021	12/16/2022	11/30/2022	SALE	9	4,158,576	4,225.00	587,680		14,682		24,419				(543,726)	(9,737)			
0229999999. Subtotal - Purchased Options - Replications - Call Options and Warrants												2,989,680	5,239,770	6,912,936		2,790,285	XXX			(3,952,348)	4,122,651			XXX
0289999999. Subtotal - Purchased Options - Replications												2,989,680	5,239,770	6,912,936		2,790,285	XXX			(3,952,348)	4,122,651			XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants												2,989,680	5,239,770	6,912,936		2,790,285	XXX			(3,952,348)	4,122,651			XXX
0449999999. Total Purchased Options - Put Options													23,292,622	35,722,521		23,292,622	XXX				12,429,899			XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												2,989,680	28,532,392	42,635,457		26,082,907	XXX			(3,952,348)	16,552,550			XXX

SCHEDULE DB - PART A - SECTION 2

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0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
CALL OPTION ON NOV22 SPX @4550	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/31/2022	11/18/2022	06/17/2022	SALE	150	61,982,250	4,550.00		(1,339,306)	(202,807)		(1,339,306)					1,136,499			0003
CALL OPTION ON NOV22 SPX @4550	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/31/2022	11/18/2022	06/16/2022	SALE	610	252,061,150	4,550.00		(5,446,511)	(754,140)		(5,446,511)					4,692,371			0003
CALL OPTION ON NOV22 SPX @4550	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/31/2022	11/18/2022	06/16/2022	SALE	450	185,946,750	4,550.00		(4,017,918)	(566,092)		(4,017,918)					3,451,826			0003
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants													(10,803,735)	(1,523,039)		(10,803,735)	XXX				9,280,696			XXX
PUT OPTION ON MAR22 HYG @81	BOND PORTFOLIO	SCHEDULE D	FIXED INCOME/INDEX	CBOE 529900RLNSGA90UPEH54	01/25/2022	03/18/2022	03/11/2022	SALE	5,800	49,358,000	81.00		(292,573)	(410,452)		(292,573)					(117,879)			0004
PUT OPTION ON MAR22 HYG @81	BOND PORTFOLIO	SCHEDULE D	FIXED INCOME/INDEX	CBOE 529900RLNSGA90UPEH54	02/02/2022	03/18/2022	03/14/2022	SALE	5,800	49,218,800	81.00		(185,242)	(469,403)		(185,242)					(284,161)			0004
PUT OPTION ON SEP22 SPX @3400	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2022	09/16/2022	06/16/2022	SALE	6	2,474,004	3,400.00		(45,489)	(64,680)		(45,489)					(19,191)			0003
PUT OPTION ON SEP22 SPX @3400	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2022	09/16/2022	09/16/2022	EXPIRATION	2	824,668	3,400.00		(15,163)			(15,163)					15,163			0003
PUT OPTION ON NOV22 SPX @3575	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/31/2022	11/18/2022	10/17/2022	SALE	1,210	499,990,150	3,575.00		(12,356,570)	(9,617,091)		(12,356,570)					2,739,479			0003
0659999999. Subtotal - Written Options - Hedging Other - Put Options													(12,895,037)	(10,561,627)		(12,895,037)	XXX				2,333,410			XXX
0709999999. Subtotal - Written Options - Hedging Other													(23,698,772)	(12,084,666)		(23,698,772)	XXX				11,614,106			XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants													(10,803,735)	(1,523,039)		(10,803,735)	XXX				9,280,696			XXX
0939999999. Total Written Options - Put Options													(12,895,037)	(10,561,627)		(12,895,037)	XXX				2,333,410			XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options													(23,698,772)	(12,084,666)		(23,698,772)	XXX				11,614,106			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWR1D80TS2G29	09/29/2021	12/20/2026	02/18/2022	SALE		5,000,000	credit event/(5.0000)	(470,830)		(269,917)	(19,907)	(435,267)		8,975		12,773	165,351			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWR1D80TS2G29	01/20/2022	12/20/2026	03/22/2022	SALE		25,000,000	credit event/(5.0000)	(2,008,050)	(1,424,975)	(211,806)	(1,937,672)				70,378	512,697			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWR1D80TS2G29	01/20/2022	12/20/2026	03/22/2022	SALE		5,000,000	credit event/(5.0000)	(399,555)	(284,995)	(24,236)	(385,551)				14,004	100,556			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWR1D80TS2G29	01/20/2022	12/20/2026	02/18/2022	SALE		45,000,000	credit event/(5.0000)	(3,595,995)	(2,429,250)	(218,125)	(3,532,979)				63,016	1,103,729			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWR1D80TS2G29	01/25/2022	12/20/2026	03/22/2022	SALE		50,000,000	credit event/(5.0000)	(3,543,850)	(2,825,000)	(388,889)	(3,429,338)				114,512	604,338			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWR1D80TS2G29	01/25/2022	12/20/2026	03/22/2022	SALE		50,000,000	credit event/(5.0000)	(3,580,000)	(2,825,000)	(388,889)	(3,464,320)				115,680	639,320			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWR1D80TS2G29	01/25/2022	12/20/2026	03/22/2022	SALE		50,000,000	credit event/(5.0000)	(3,585,000)	(2,905,000)	(388,889)	(3,469,159)				115,842	564,159			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWR1D80TS2G29	01/25/2022	12/20/2026	03/22/2022	SALE		50,000,000	credit event/(5.0000)	(3,545,000)	(2,887,500)	(388,889)	(3,430,451)				114,549	542,951			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWR1D80TS2G29	01/25/2022	12/20/2026	03/22/2022	SALE		20,000,000	credit event/(5.0000)	(1,474,000)	(1,139,980)	(162,848)	(1,426,371)				47,629	286,391			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWR1D80TS2G29	01/25/2022	12/20/2026	03/29/2022	SALE		12,000,000	credit event/(5.0000)	(884,400)	(772,800)	(97,709)	(852,313)				32,087	79,513			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWR1D80TS2G29	09/29/2021	12/20/2026	01/24/2022	SALE		25,000,000	credit event/(5.0000)	(2,354,150)	(1,879,500)	(99,537)	(2,210,146)				30,053	330,646			0001

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CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	02/14/2022	12/20/2026	03/22/2022	SALE		50,000,000	credit event/(5.0000)		(2,692,500)	(2,945,000)	(250,000)	(2,633,867)				58,633	(311,133)			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	02/14/2022	12/20/2026	03/22/2022	SALE		50,000,000	credit event/(5.0000)		(2,762,500)	(2,952,500)	(250,000)	(2,702,342)				60,158	(250,158)			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	02/14/2022	12/20/2026	03/22/2022	SALE		50,000,000	credit event/(5.0000)		(2,730,000)	(2,927,500)	(250,000)	(2,670,550)				59,450	(256,950)			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	02/14/2022	12/20/2026	03/29/2022	SALE		50,000,000	credit event/(5.0000)		(2,690,000)	(3,220,000)	(298,611)	(2,620,630)				69,370	(599,370)			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	03/16/2022	12/20/2026	03/29/2022	SALE		50,000,000	credit event/(5.0000)		(2,305,000)	(3,220,000)	(90,278)	(2,287,507)				17,493	(932,493)			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	03/17/2022	12/20/2026	03/29/2022	SALE		50,000,000	credit event/(5.0000)		(2,716,250)	(3,220,000)	(83,333)	(2,697,211)				19,039	(522,789)			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	02/18/2022	12/20/2026	03/29/2022	SALE		50,000,000	credit event/(5.0000)		(2,722,750)	(3,220,000)	(270,833)	(2,663,219)				59,531	(556,781)			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	02/22/2022	12/20/2026	03/29/2022	SALE		50,000,000	credit event/(5.0000)		(2,675,000)	(3,220,000)	(243,056)	(2,618,020)				56,980	(601,980)			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	02/22/2022	12/20/2026	03/29/2022	SALE		50,000,000	credit event/(5.0000)		(2,665,000)	(3,220,000)	(243,056)	(2,608,233)				56,767	(611,767)			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	02/22/2022	12/20/2026	03/29/2022	SALE		50,000,000	credit event/(5.0000)		(2,701,000)	(3,220,000)	(243,056)	(2,643,466)				57,534	(576,534)			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	02/22/2022	12/20/2026	03/29/2022	SALE		50,000,000	credit event/(5.0000)		(2,674,800)	(3,220,000)	(243,056)	(2,617,824)				56,976	(602,176)			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	02/23/2022	12/20/2026	03/29/2022	SALE		50,000,000	credit event/(5.0000)		(2,477,500)	(3,220,000)	(236,111)	(2,426,123)				51,377	(793,877)			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	02/23/2022	12/20/2026	03/29/2022	SALE		50,000,000	credit event/(5.0000)		(2,479,500)	(3,220,000)	(236,111)	(2,428,082)				51,418	(791,918)			0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	02/23/2022	12/20/2026	03/29/2022	SALE		50,000,000	credit event/(5.0000)		(2,492,500)	(3,220,000)	(236,111)	(2,440,812)				51,688	(779,188)			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	03/29/2022	06/20/2027	04/22/2022	SALE		50,000,000	credit event/(5.0000)		(2,850,000)	(1,404,167)	(187,500)	(2,812,101)				37,899	1,407,934			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	03/29/2022	06/20/2027	04/22/2022	SALE		50,000,000	credit event/(5.0000)		(2,850,000)	(1,454,167)	(187,500)	(2,812,101)				37,899	1,357,934			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	03/29/2022	06/20/2027	04/25/2022	SALE		50,000,000	credit event/(5.0000)		(2,850,000)	(1,544,406)	(272,000)	(2,810,585)				39,415	1,266,180			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	03/29/2022	06/20/2027	05/02/2022	SALE		50,000,000	credit event/(5.0000)		(2,850,000)	(722,056)	(272,000)	(2,799,973)				50,027	2,077,918			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	03/29/2022	06/20/2027	05/04/2022	SALE		50,000,000	credit event/(5.0000)		(2,850,000)	(908,056)	(272,000)	(2,796,941)				53,059	1,888,886			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	03/29/2022	06/20/2027	05/09/2022	SALE		50,000,000	credit event/(5.0000)		(2,850,000)	(98,056)	(272,000)	(2,789,362)				60,638	2,691,306			0001
SINGLE NAME CDS ON BHCCN ...	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	10/21/2019	12/20/2024	05/11/2022	SALE		2,600,000	credit event/(5.0000)	(359,892)		702,000	(47,306)	(181,689)		(90,148)		25,375	883,689			0001
SINGLE NAME CDS ON BHCCN ...	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	05/05/2021	06/20/2026	05/11/2022	SALE		3,600,000	credit event/(5.0000)	(280,238)		1,314,000	(65,500)	(224,616)		(218,483)		19,908	1,538,616			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	03/29/2022	06/20/2027	05/18/2022	SALE		62,000,000	credit event/(5.0000)		(3,534,000)	386,811	(337,279)	(3,441,890)				92,110	3,828,702			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	04/26/2022	06/20/2027	06/03/2022	SALE		100,000,000	credit event/(5.0000)		(2,395,000)	(1,298,333)	(569,444)	(2,344,593)				50,407	1,046,259			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	06/03/2022	06/20/2027	06/09/2022	SALE		50,000,000	credit event/(5.0000)		(653,750)	703,389	(237,139)	(642,322)				11,428	1,345,711			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	06/10/2022	06/20/2027	06/30/2022	SALE		99,000,000	credit event/(5.0000)		1,445,400	2,924,350	(288,750)	1,431,002				(14,398)	1,493,348			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	06/10/2022	06/20/2027	07/05/2022	SALE		99,000,000	credit event/(5.0000)		1,445,400	3,043,150	(357,500)	1,427,003				(18,397)	1,616,147			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	06/10/2022	06/20/2027	07/05/2022	SALE		99,000,000	credit event/(5.0000)		1,366,200	2,815,450	(357,500)	1,348,811				(17,389)	1,466,639			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	06/10/2022	06/20/2027	07/05/2022	SALE		99,000,000	credit event/(5.0000)		1,356,300	2,637,250	(357,500)	1,339,037				(17,263)	1,298,213			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	06/10/2022	06/20/2027	07/05/2022	SALE		99,000,000	credit event/(5.0000)		1,440,450	3,072,850	(357,500)	1,422,116				(18,334)	1,650,734			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	06/03/2022	06/20/2027	07/07/2022	SALE		30,000,000	credit event/(5.0000)			(330,000)	422,033	(148,417)	(324,231)				5,769	746,265			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	07/13/2022	06/20/2027	07/13/2022	SALE		99,000,000	credit event/(5.0000)		(1,747,350)	(1,571,350)	(646,250)	(1,747,350)					176,000			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	07/13/2022	06/20/2027	07/29/2022	SALE		99,000,000	credit event/(5.0000)		2,178,000	(948,750)	(261,250)	2,157,152				(20,848)	(3,105,902)			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	07/11/2022	06/20/2027	08/03/2022	SALE		49,500,000	credit event/(5.0000)		616,028	(438,625)	(165,000)	608,405				(7,622)	(1,047,030)			0001
CDS INDEX ON CDX.NA.IG.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	06/10/2022	06/20/2027	08/24/2022	SALE		250,000,000	credit event/(1.0000)		(866,657)	(1,764,885)	(531,250)	(832,125)				34,532	(932,759)			0001
CDS INDEX ON CDX.NA.IG.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	06/10/2022	06/20/2027	08/24/2022	SALE		250,000,000	credit event/(1.0000)		(884,960)	(1,759,381)	(527,778)	(849,699)				35,261	(909,682)			0001
CDS INDEX ON CDX.NA.IG.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	06/10/2022	06/20/2027	08/24/2022	SALE		250,000,000	credit event/(1.0000)		(858,650)	(1,759,381)	(527,778)	(824,438)				34,213	(934,944)			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	07/13/2022	06/20/2027	08/24/2022	SALE		24,750,000	credit event/(5.0000)		546,975	(137,638)	(147,813)	534,348				(12,627)	(671,985)			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	07/13/2022	06/20/2027	08/24/2022	SALE		24,750,000	credit event/(5.0000)		546,975	(140,113)	(147,813)	534,348				(12,627)	(674,460)			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	07/13/2022	06/20/2027	08/24/2022	SALE		49,500,000	credit event/(5.0000)		1,039,500	(275,275)	(295,625)	1,015,503				(23,997)	(1,290,778)			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	07/13/2022	06/20/2027	08/24/2022	SALE		49,500,000	credit event/(5.0000)		1,039,500	(280,225)	(295,625)	1,015,503				(23,997)	(1,295,728)			0001
CDS INDEX ON CDX.NA.IG.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	06/10/2022	06/20/2027	08/25/2022	SALE		250,000,000	credit event/(1.0000)		(866,657)	(1,943,570)	(531,250)	(831,646)				35,012	(1,111,924)			0001
CDS INDEX ON CDX.NA.IG.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	08/08/2022	06/20/2027	09/16/2022	SALE		200,000,000	credit event/(1.0000)		(1,708,734)	(749,190)	(238,889)	(1,669,699)				39,034	920,509			0001
CDS INDEX ON CDX.NA.IG.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	08/08/2022	06/20/2027	09/21/2022	SALE		200,000,000	credit event/(1.0000)		(1,708,734)	(677,512)	(238,889)	(1,666,772)				41,962	989,259			0001
CDS INDEX ON CDX.NA.IG.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	08/29/2022	06/20/2027	09/22/2022	SALE		250,000,000	credit event/(1.0000)		(1,320,556)	(580,872)	(166,667)	(1,303,000)				17,557	722,127			0001
CDS INDEX ON CDX.NA.IG.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	08/26/2022	06/20/2027	09/22/2022	SALE		250,000,000	credit event/(1.0000)		(1,564,724)	(580,872)	(187,500)	(1,543,030)				21,695	962,157			0001
CDS INDEX ON CDX.NA.IG.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	08/26/2022	06/20/2027	09/22/2022	SALE		250,000,000	credit event/(1.0000)		(1,538,716)	(580,872)	(187,500)	(1,517,382)				21,334	936,509			0001
CDS INDEX ON CDX.NA.IG.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	08/26/2022	06/20/2027	09/22/2022	SALE		250,000,000	credit event/(1.0000)		(1,500,315)	(580,872)	(187,500)	(1,479,514)				20,802	898,641			0001
CDS INDEX ON CDX.NA.IG.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	09/22/2022	12/20/2027	09/26/2022	SALE		250,000,000	credit event/(1.0000)		316,323	1,014,400	(27,778)	315,653				(671)	698,747			0001
CDS INDEX ON CDX.NA.IG.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	09/22/2022	12/20/2027	09/26/2022	SALE		500,000,000	credit event/(1.0000)		632,647	2,051,509	(55,556)	631,306				(1,341)	1,420,203			0001
CDS INDEX ON CDX.NA.IG.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	09/22/2022	12/20/2027	09/26/2022	SALE		250,000,000	credit event/(1.0000)		316,323	1,078,655	(27,778)	315,653				(671)	763,002			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	07/29/2022	06/20/2027	09/27/2022	SALE		29,700,000	credit event/(5.0000)		(296,703)	905,108	(247,500)	(287,088)				9,615	1,192,196			0001
CDS INDEX ON CDX.NA.HY.38.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	07/29/2022	06/20/2027	09/27/2022	SALE		69,300,000	credit event/(5.0000)		(692,307)	2,321,550	(577,500)	(669,873)				22,434	2,991,423			0001
SINGLE NAME CDS ON ENELIM ..	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/28/2018	12/20/2023	09/29/2022	SALE		10,000,000	credit event/(1.0000)	170,399		(23,916)	(75,556)	41,173			220,598	(25,172)	(65,089)			0001
SINGLE NAME CDS ON NAB	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/26/2019	06/20/2024	09/30/2022	SALE		10,000,000	credit event/(1.0000)	(219,643)		(131,662)	(76,389)	(71,970)			107,074	31,727	(59,692)			0001
SINGLE NAME CDS ON WSTP	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/26/2019	06/20/2024	09/30/2022	SALE		10,000,000	credit event/(1.0000)	(209,701)		(131,662)	(76,389)	(68,712)			107,449	30,291	(62,950)			0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	09/27/2022	12/20/2027	10/13/2022	SALE		35,000,000	credit event/(5.0000)		1,785,000	1,407,000	(131,842)	1,769,825				(15,175)	(362,825)			0001
SINGLE NAME CDS ON URI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022	12/20/2022	MATURITY		1,760,000	credit event/(5.0000)	(333,348)			(86,533)				17,760		63,090			0001
SINGLE NAME CDS ON UVN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022	12/20/2022	MATURITY		1,760,000	credit event/(5.0000)	(224,950)			(86,533)				6,715		42,575			0001
SINGLE NAME CDS ON TGNA	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022	12/20/2022	MATURITY		1,760,000	credit event/(5.0000)	(267,119)			(86,533)				15,607		50,556			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SINGLE NAME CDS ON XRX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/23/2019	12/20/2022	12/20/2022	MATURITY		2,600,000	credit event/(1.0000)	113,409			(25,567)			37,966		(28,151)				0001
1129999999. Subtotal - Swaps - Hedging Other - Credit Default												(4,436,062)	(82,896,945)	(59,575,276)	(17,015,997)	(84,067,322)	XXX	258,388		2,233,877	24,492,046			XXX
1169999999. Subtotal - Swaps - Hedging Other												(4,436,062)	(82,896,945)	(59,575,276)	(17,015,997)	(84,067,322)	XXX	258,388		2,233,877	24,492,046			XXX
CDS INDEX ON CDX.NA.IG.37.V1	CDS INDEX ON CDX.NA.IG.37.V1 attached to Cash Security-TREASURY NOTE		Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	11/30/2021	12/20/2026	02/22/2022	SALE		250,000,000	..1.0000/(credit event)	5,147,424		3,482,031	368,056	4,915,379				(147,150)	(1,433,348)			
CDS INDEX ON CDX.NA.IG.38.V1	CDS INDEX ON CDX.NA.IG.38.V1 attached to Cash Security-TREASURY NOTE		Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	05/18/2022	06/20/2027	06/03/2022	SALE		150,000,000	..1.0000/(credit event)		631,691	1,316,106	79,167	625,826				(5,865)	690,280			
CDS INDEX ON CDX.NA.IG.38.V1	CDS INDEX ON CDX.NA.IG.38.V1 attached to Cash Security-TREASURY NOTE		Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	05/19/2022	06/20/2027	06/03/2022	SALE		100,000,000	..1.0000/(credit event)		486,083	877,404	81,481	481,833				(4,250)	395,571			
SINGLE NAME CDS ON OLN	SINGLE NAME CDS ON OLN attached to Cash Security-TREASURY NOTE		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUG0FU57RNE97	06/28/2017	06/20/2022	06/20/2022	MATURITY		4,500,000	..1.0000/(credit event)	(137,944)			21,375	(154)				12,862	154			
CDS INDEX ON CDX.NA.IG.38.V1	CDS INDEX ON CDX.NA.IG.38.V1 attached to Cash Security-TREASURY NOTE		Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	05/19/2022	06/20/2027	06/22/2022	SALE		200,000,000	..1.0000/(credit event)		972,166	94,145	162,963	954,636				(17,531)	(860,491)			
CDS INDEX ON CDX.NA.IG.38.V1	CDS INDEX ON CDX.NA.IG.38.V1 attached to Cash Security-TREASURY NOTE		Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	05/31/2022	06/20/2027	06/22/2022	SALE		50,000,000	..1.0000/(credit event)		474,697	23,536	56,806	468,956				(5,741)	(445,420)			
CDS INDEX ON CDX.NA.IG.38.V1	CDS INDEX ON CDX.NA.IG.38.V1 attached to Cash Security-TREASURY NOTE		Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	05/31/2022	06/20/2027	07/11/2022	SALE		250,000,000	..1.0000/(credit event)		2,373,486	968,869	284,028	2,319,987				(53,498)	(1,351,119)			
CDS INDEX ON CDX.NA.IG.38.V1	CDS INDEX ON CDX.NA.IG.38.V1 attached to Cash Security-TREASURY NOTE		Credit	ICE CLEAR CREDIT ... 549300HWIR1D80TS2G29	05/31/2022	06/20/2027	07/13/2022	SALE		200,000,000	..1.0000/(credit event)		1,898,788	574,047	227,222	1,853,902				(44,886)	(1,279,855)			
1189999999. Subtotal - Swaps - Replication - Credit Default												5,009,480	6,836,911	7,336,138	1,281,097	11,620,365	XXX			(266,059)	(4,284,228)			XXX
TR SWAP PAY (1.04409%) RESET MAT / REC IBOXHY RESET MAT	TR SWAP PAY (1.04409%) RESET MAT / REC IBOXHY RESET MAT attached to Cash Security-TREASURY NOTE		FIXED INCOME/INDEX	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/26/2022	12/20/2022	06/01/2022	SALE		50,000,000	.IBOXHY(1.0441%)			82,268	(6,594)						82,268			
TR SWAP PAY (1.9436%) RESET QTR / REC IBOXHY RESET MAT	TR SWAP PAY (1.9436%) RESET QTR / REC IBOXHY RESET MAT attached to Cash Security-TREASURY NOTE		FIXED INCOME/INDEX	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/02/2022	12/20/2022	09/14/2022	SALE		50,000,000	.IBOXHY(1.9436%)			92,731	(54,166)						92,731			
1209999999. Subtotal - Swaps - Replication - Total Return														174,999	(60,760)		XXX				174,999			XXX
1229999999. Subtotal - Swaps - Replication												5,009,480	6,836,911	7,511,137	1,220,337	11,620,365	XXX			(266,059)	(4,109,228)			XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate																	XXX							XXX
1369999999. Total Swaps - Credit Default												573,418	(76,060,034)	(52,239,138)	(15,734,900)	(72,446,956)	XXX	258,388		1,967,819	20,207,819			XXX
1379999999. Total Swaps - Foreign Exchange																	XXX							XXX
1389999999. Total Swaps - Total Return														174,999	(60,760)		XXX				174,999			XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps												573,418	(76,060,034)	(52,064,139)	(15,795,660)	(72,446,956)	XXX	258,388		1,967,819	20,382,818			XXX
FX FORWARD (6.6386 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUG0FU57RNE97	01/27/2021	01/28/2022	01/28/2022	MATURITY		13,531,997	(6.63860 CNH) / 1 USD			(587,448)							(587,448)			0002
FX FORWARD (0.728 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/24/2021	03/31/2022	03/31/2022	MATURITY		1,681,395	(0.72796 GBP) / 1 USD			72,814						(24,177)	72,814			0002
FX FORWARD (1.2632 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/30/2021	03/31/2022	03/31/2022	MATURITY		4,146,402	(1.26321 CAD) / 1 USD			(42,959)						(860)	(42,959)			0002
FX FORWARD (0.7176 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2021	03/31/2022	03/31/2022	MATURITY		3,841,830	(0.71762 GBP) / 1 USD			218,580						(109,000)	218,580			0002
FX FORWARD (0.7181 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/24/2021	03/31/2022	03/31/2022	MATURITY		455,342	(0.71814 GBP) / 1 USD			25,598						(12,601)	25,598			0002
FX FORWARD (1.2302 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/24/2021	03/31/2022	03/31/2022	MATURITY		432,465	(1.23015 CAD) / 1 USD			6,955						(11,399)	6,955			0002
FX FORWARD (0.7218 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/09/2021	03/31/2022	03/31/2022	MATURITY		1,989,470	(0.72180 GBP) / 1 USD			102,279						(45,209)	102,279			0002
FX FORWARD (1.2492 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/09/2021	03/31/2022	03/31/2022	MATURITY		1,979,652	(1.24920 CAD) / 1 USD			1,667						(22,345)	1,667			0002
FX FORWARD (6.5754 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/09/2021	01/28/2022	01/28/2022	MATURITY		13,640,943	(6.57535 CNH) / 1 USD			(629,264)						443,843	(629,264)			0002
FX FORWARD (0.727 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/25/2021	03/31/2022	03/31/2022	MATURITY		4,468,814	(0.72703 GBP) / 1 USD			198,978						(69,873)	198,978			0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX FORWARD (8.5837 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/26/2021	01/28/2022	01/28/2022	MATURITY		163,683	(8.58368 SEK) / 1 USD			11,954					(8,469)		11,954			0002
FX FORWARD (0.7247 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/26/2021	01/28/2022	01/28/2022	MATURITY		205,614	(0.72466 GBP) / 1 USD			4,449					(3,810)		4,449			0002
FX FORWARD (8.5776 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/27/2021	01/28/2022	01/28/2022	MATURITY		1,737,439	(8.57756 SEK) / 1 USD			128,035					(91,073)		128,035			0002
FX FORWARD (0.8602 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/27/2021	01/28/2022	01/28/2022	MATURITY		3,416,800	(0.86016 EUR) / 1 USD			100,726					(72,965)		100,726			0002
FX FORWARD (0.7286 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/27/2021	01/28/2022	01/28/2022	MATURITY		2,196,013	(0.72859 GBP) / 1 USD			35,853					(28,994)		35,853			0002
FX FORWARD 8.5726 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/08/2021	01/28/2022	01/28/2022	MATURITY		777,010	8.57261 SEK / (1 USD)			(57,675)					41,154		(57,675)			0002
FX FORWARD (0.8617 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/08/2021	01/28/2022	01/28/2022	MATURITY		1,066,469	(0.86172 EUR) / 1 USD			29,562					(20,881)		29,562			0002
FX FORWARD 0.737 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/08/2021	01/28/2022	01/28/2022	MATURITY		149,254	0.73699 GBP / (1 USD)			(743)					272		(743)			0002
FX FORWARD (0.884 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/19/2021	01/28/2022	01/28/2022	MATURITY		786,242	(0.88395 EUR) / 1 USD			2,073					4,489		2,073			0002
FX FORWARD (8.9263 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/19/2021	01/28/2022	01/28/2022	MATURITY		66,993	(8.92627 SEK) / 1 USD			2,414					(931)		2,414			0002
FX FORWARD 9.0875 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/06/2021	01/28/2022	01/28/2022	MATURITY		404,951	9.08752 SEK / (1 USD)			(7,540)					(1,584)		(7,540)			0002
FX FORWARD (0.7461 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/23/2021	03/31/2022	03/31/2022	MATURITY		3,992,644	(0.74612 GBP) / 1 USD			77,642					40,682		77,642			0002
FX FORWARD (1188.3 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/27/2021	01/28/2022	01/28/2022	MATURITY		51,577,119	(1188.30000 KRW)/1 USD			374,987					(129,902)		374,987			0002
FX FORWARD (5.7855 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/27/2021	03/31/2022	03/31/2022	MATURITY		9,895,255	(5.78550 BRL) / 1 USD			(2,160,719)					160,394		(2,160,719)			0002
FX FORWARD (9.1007 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/18/2022	01/28/2022	01/28/2022	MATURITY		778,947	(9.10074 SEK) / 1 USD			13,392							13,392			0002
FX FORWARD (0.8807 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/18/2022	01/28/2022	01/28/2022	MATURITY		622,250	(0.88067 EUR) / 1 USD			3,941							3,941			0002
FX FORWARD (0.7378 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/21/2022	03/31/2022	03/31/2022	MATURITY		1,269,962	(0.73781 GBP) / 1 USD			38,556							38,556			0002
FX FORWARD 1197.15 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/24/2022	01/28/2022	01/28/2022	MATURITY		51,195,832	1197.15000 KRW/(1 USD)			6,300							6,300			0002
FX FORWARD (1197.45 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/24/2022	02/04/2022	02/04/2022	MATURITY		51,183,006	(1197.45000 KRW)/1 USD			350,447							350,447			0002
FX FORWARD 4.8047 BRL / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/28/2022	03/31/2022	03/31/2022	MATURITY		11,915,258	4.80468 BRL / (1 USD)			140,717							140,717			0002
FX FORWARD (0.9044 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/29/2022	04/29/2022	MATURITY		16,551,472	(0.90440 EUR) / 1 USD			762,488					515,177		762,488			0002
FX FORWARD (0.906 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/28/2020	04/29/2022	04/29/2022	MATURITY		2,650,037	(0.90602 EUR) / 1 USD			117,544					87,385		117,544			0002
FX FORWARD (0.8159 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/24/2021	04/29/2022	04/29/2022	MATURITY		2,575,221	(0.81585 EUR) / 1 USD			359,158					(179,641)		359,158			0002
FX FORWARD (0.8219 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/28/2021	04/29/2022	04/29/2022	MATURITY		7,007,944	(0.82191 EUR) / 1 USD			932,528					(440,414)		932,528			0002
FX FORWARD (0.8374 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/09/2021	04/29/2022	04/29/2022	MATURITY		12,562,117	(0.83743 EUR) / 1 USD			1,465,981					(567,363)		1,465,981			0002
FX FORWARD 0.8446 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/23/2021	04/29/2022	04/29/2022	MATURITY		959,076	0.84456 EUR / (1 USD)			(104,715)					35,531		(104,715)			0002
FX FORWARD 0.8459 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/25/2021	04/29/2022	04/29/2022	MATURITY		11,299,811	0.84585 EUR / (1 USD)			(1,218,359)					402,002		(1,218,359)			0002
FX FORWARD 0.8821 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/13/2021	04/29/2022	04/29/2022	MATURITY		5,611,506	0.88211 EUR / (1 USD)			(390,450)					(32,149)		(390,450)			0002
FX FORWARD (9.2499 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/26/2022	04/29/2022	04/29/2022	MATURITY		1,476,117	(9.24994 SEK) / 1 USD			90,955							90,955			0002
FX FORWARD (0.8844 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/26/2022	04/29/2022	04/29/2022	MATURITY		5,768,035	(0.88435 EUR) / 1 USD			387,675							387,675			0002
FX FORWARD (0.741 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/26/2022	04/29/2022	04/29/2022	MATURITY		2,211,854	(0.74100 GBP) / 1 USD			153,434							153,434			0002
FX FORWARD (0.7398 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	02/07/2022	04/29/2022	04/29/2022	MATURITY		128,415	(0.73979 GBP) / 1 USD			9,104							9,104			0002
FX FORWARD 0.8729 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/07/2022	04/29/2022	04/29/2022	MATURITY		734,327	0.87290 EUR / (1 USD)			(58,222)							(58,222)			0002
FX FORWARD (9.4408 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/21/2022	04/29/2022	04/29/2022	MATURITY		104,123	(9.44076 SEK) / 1 USD			4,400							4,400			0002
FX FORWARD (0.9082 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/25/2022	04/29/2022	04/29/2022	MATURITY		2,295,762	(0.90819 EUR) / 1 USD			96,576							96,576			0002
FX FORWARD (0.7626 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	04/04/2022	04/29/2022	04/29/2022	MATURITY		272,752	(0.76259 GBP) / 1 USD			11,524							11,524			0002

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX FORWARD (0.9087 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	04/04/2022	04/29/2022	04/29/2022	MATURITY		205,782	(0.90872 EUR) / 1 USD			8,541							8,541			0002
FX FORWARD 9.3959 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/04/2022	04/29/2022	04/29/2022	MATURITY		418,373	9.39592 SEK / (1 USD)			(19,583)							(19,583)			0002
FX FORWARD (0.7151 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/07/2021	05/31/2022	05/31/2022	MATURITY		3,071,092	(0.71512 GBP) / 1 USD			303,219					(98,952)		303,219			0002
FX FORWARD (0.8166 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/07/2021	05/31/2022	05/31/2022	MATURITY		15,471,508	(0.81655 EUR) / 1 USD			1,938,115					(1,053,993)		1,938,115			0002
FX FORWARD (0.8119 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/26/2021	05/31/2022	05/31/2022	MATURITY		29,125,610	(0.81193 EUR) / 1 USD			3,792,692					(2,137,541)		3,792,692			0002
FX FORWARD (0.8369 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/09/2021	05/31/2022	05/31/2022	MATURITY		12,939,598	(0.83688 EUR) / 1 USD			1,339,033					(581,531)		1,339,033			0002
FX FORWARD (0.844 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/23/2021	05/31/2022	05/31/2022	MATURITY		350,703	(0.84401 EUR) / 1 USD			33,613					(12,911)		33,613			0002
FX FORWARD (0.8805 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/23/2021	05/31/2022	05/31/2022	MATURITY		1,023,243	(0.88053 EUR) / 1 USD			58,047					4,921		58,047			0002
FX FORWARD (0.7465 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/23/2021	05/31/2022	05/31/2022	MATURITY		514,370	(0.74654 GBP) / 1 USD			30,415					5,276		30,415			0002
FX FORWARD (0.9168 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	04/21/2022	05/31/2022	05/31/2022	MATURITY		10,535,663	(0.91679 EUR) / 1 USD			188,461							188,461			0002
FX FORWARD 0.935 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2022	05/31/2022	05/31/2022	MATURITY		9,749,855	0.93501 EUR / (1 USD)			15,953							15,953			0002
FX FORWARD 0.7961 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/26/2022	05/31/2022	05/31/2022	MATURITY		2,094,240	0.79608 GBP / (1 USD)			6,935							6,935			0002
FX FORWARD 0.935 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2022	05/31/2022	05/31/2022	MATURITY		4,078,004	0.93501 EUR / (1 USD)			6,672							6,672			0002
FX FORWARD 0.7961 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/26/2022	05/31/2022	05/31/2022	MATURITY		1,146,856	0.79608 GBP / (1 USD)			3,798							3,798			0002
FX FORWARD 0.9351 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/26/2022	05/31/2022	05/31/2022	MATURITY		48,162,568	0.93510 EUR / (1 USD)			83,314							83,314			0002
FX FORWARD (0.7436 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/28/2021	06/30/2022	06/30/2022	MATURITY		9,560,057	(0.74363 GBP) / 1 USD			887,015					58,087		887,015			0002
FX FORWARD (9.0368 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/28/2021	06/30/2022	06/30/2022	MATURITY		2,858,247	(9.03676 SEK) / 1 USD			309,197					10		309,197			0002
FX FORWARD (4.9155 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/25/2022	06/30/2022	06/30/2022	MATURITY		4,063,676	(4.91550 BRL) / 1 USD			235,508							235,508			0002
FX FORWARD (4.9303 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/28/2022	06/30/2022	06/30/2022	MATURITY		11,611,667	(4.93030 BRL) / 1 USD			640,011							640,011			0002
FX FORWARD 9.8967 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/26/2022	06/30/2022	06/30/2022	MATURITY		445,604	9.89668 SEK / (1 USD)			(10,388)							(10,388)			0002
FX FORWARD (0.7961 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/26/2022	06/30/2022	06/30/2022	MATURITY		904,379	(0.79612 GBP) / 1 USD			26,001							26,001			0002
FX FORWARD 5.2101 BRL / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2022	06/30/2022	06/30/2022	MATURITY		14,822,009	5.21009 BRL / (1 USD)			(22,185)							(22,185)			0002
FX FORWARD (0.8417 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/28/2021	07/29/2022	07/29/2022	MATURITY		37,489,046	(0.84173 EUR) / 1 USD			5,507,316					(1,413,405)		5,507,316			0002
FX FORWARD (0.8494 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2021	07/29/2022	07/29/2022	MATURITY		614,578	(0.84936 EUR) / 1 USD			85,536					(17,825)		85,536			0002
FX FORWARD (0.8789 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/23/2021	07/29/2022	07/29/2022	MATURITY		2,879,712	(0.87890 EUR) / 1 USD			314,566					13,548		314,566			0002
FX FORWARD (6.3935 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/26/2022	07/29/2022	07/29/2022	MATURITY		28,079,693	(6.39350 CNH) / 1 USD			1,519,618							1,519,618			0002
FX FORWARD (0.9043 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	03/25/2022	07/29/2022	07/29/2022	MATURITY		6,524,742	(0.90425 EUR) / 1 USD			545,143							545,143			0002
FX FORWARD (0.7961 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/27/2022	07/29/2022	07/29/2022	MATURITY		2,439,504	(0.79606 GBP) / 1 USD			98,326							98,326			0002
FX FORWARD (0.9439 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/27/2022	07/29/2022	07/29/2022	MATURITY		4,923,148	(0.94390 EUR) / 1 USD			213,454							213,454			0002
FX FORWARD (9.8289 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/27/2022	07/29/2022	07/29/2022	MATURITY		1,089,235	(9.82891 SEK) / 1 USD			50,785							50,785			0002
FX FORWARD 0.9449 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	05/03/2022	07/29/2022	07/29/2022	MATURITY		250,831	0.94485 EUR / (1 USD)			(10,634)							(10,634)			0002
FX FORWARD 0.7992 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/03/2022	07/29/2022	07/29/2022	MATURITY		225,228	0.79919 GBP / (1 USD)			(8,229)							(8,229)			0002
FX FORWARD 9.8368 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/03/2022	07/29/2022	07/29/2022	MATURITY		98,609	9.83679 SEK / (1 USD)			(4,522)							(4,522)			0002
FX FORWARD 0.8114 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	05/09/2022	07/29/2022	07/29/2022	MATURITY		383,295	0.81138 GBP / (1 USD)			(8,369)							(8,369)			0002
FX FORWARD 10.0752 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/09/2022	07/29/2022	07/29/2022	MATURITY		53,398	10.07520 SEK / (1 USD)			(1,214)							(1,214)			0002
FX FORWARD (0.9423 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	06/27/2022	07/29/2022	07/29/2022	MATURITY		1,312,712	(0.94232 EUR) / 1 USD			59,023							59,023			0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX FORWARD 0.9499 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/29/2022	07/29/2022	07/29/2022	MATURITY		397,943	0.94988 EUR / (1 USD)			(14,843)							(14,843)			0002
FX FORWARD 10.1621 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	06/29/2022	07/29/2022	07/29/2022	MATURITY		316,174	10.16212 SEK / (1 USD)			(4,523)							(4,523)			0002
FX FORWARD (0.9807 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/21/2022	07/29/2022	07/29/2022	MATURITY		1,318,428	(0.98071 EUR) / 1 USD			7,984							7,984			0002
FX FORWARD (10.2361 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	07/21/2022	07/29/2022	07/29/2022	MATURITY		491,303	(10.23605 SEK) / 1 USD			3,505							3,505			0002
FX FORWARD (0.8381 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/21/2022	07/29/2022	07/29/2022	MATURITY		1,211,120	(0.83806 GBP) / 1 USD			(12,513)							(12,513)			0002
FX FORWARD (0.7288 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/26/2021	08/31/2022	08/31/2022	MATURITY		48,921,173	(0.72884 GBP) / 1 USD			7,007,189					(707,981)		7,007,189			0002
FX FORWARD (0.7305 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/27/2021	08/31/2022	08/31/2022	MATURITY		10,852,166	(0.73045 GBP) / 1 USD			1,533,898					(133,526)		1,533,898			0002
FX FORWARD (0.7471 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/23/2021	08/31/2022	08/31/2022	MATURITY		2,818,979	(0.74707 GBP) / 1 USD			343,354					28,527		343,354			0002
FX FORWARD (0.8135 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	06/27/2022	08/31/2022	08/31/2022	MATURITY		5,271,350	(0.81345 GBP) / 1 USD			230,763							230,763			0002
FX FORWARD (0.793 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/05/2019	09/30/2022	09/30/2022	MATURITY		27,874,611	(0.79301 GBP) / 1 USD			4,270,228					1,999,334		4,270,228			0002
FX FORWARD (0.8186 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/22/2020	09/30/2022	09/30/2022	MATURITY		875,888	(0.81859 GBP) / 1 USD			110,254					93,019		110,254			0002
FX FORWARD (0.7809 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/24/2020	09/30/2022	09/30/2022	MATURITY		1,555,807	(0.78094 GBP) / 1 USD			258,394					86,286		258,394			0002
FX FORWARD (0.848 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2021	09/30/2022	09/30/2022	MATURITY		2,232,421	(0.84795 EUR) / 1 USD			415,842					(63,760)		415,842			0002
FX FORWARD (0.7305 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/27/2021	09/30/2022	09/30/2022	MATURITY		1,063,685	(0.73047 GBP) / 1 USD			233,981					(13,344)		233,981			0002
FX FORWARD (0.8494 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/28/2021	09/30/2022	09/30/2022	MATURITY		74,366,677	(0.84935 EUR) / 1 USD			13,753,088					(2,005,604)		13,753,088			0002
FX FORWARD (0.8776 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/19/2021	09/30/2022	09/30/2022	MATURITY		1,818,537	(0.87762 EUR) / 1 USD			286,967					9,678		286,967			0002
FX FORWARD (0.7384 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	02/23/2022	09/30/2022	09/30/2022	MATURITY		1,576,317	(0.73843 GBP) / 1 USD			333,363							333,363			0002
FX FORWARD (0.9008 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/25/2022	09/30/2022	09/30/2022	MATURITY		718,284	(0.90075 EUR) / 1 USD			97,403							97,403			0002
FX FORWARD (5.344 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2022	09/30/2022	09/30/2022	MATURITY		14,450,518	(5.34403 BRL) / 1 USD			41,442							41,442			0002
FX FORWARD (0.813 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	06/27/2022	09/30/2022	09/30/2022	MATURITY		922,500	(0.81300 GBP) / 1 USD			121,627							121,627			0002
FX FORWARD (0.9379 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	06/27/2022	09/30/2022	09/30/2022	MATURITY		6,886,390	(0.93793 EUR) / 1 USD			688,140							688,140			0002
FX FORWARD (0.8184 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/28/2022	09/30/2022	09/30/2022	MATURITY		9,567,007	(0.81835 GBP) / 1 USD			1,207,038							1,207,038			0002
FX FORWARD (10.0947 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/28/2022	09/30/2022	09/30/2022	MATURITY		2,121,841	(10.09467 SEK) / 1 USD			234,627							234,627			0002
FX FORWARD 5.394 BRL / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/28/2022	09/30/2022	09/30/2022	MATURITY		926,765	5.39403 BRL / (1 USD)			5,988							5,988			0002
FX FORWARD 5.1907 BRL / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	09/14/2022	09/30/2022	09/30/2022	MATURITY		13,914,308	5.19070 BRL / (1 USD)			(437,986)							(437,986)			0002
FX FORWARD 0.9033 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	09/30/2022	09/30/2022	MATURITY		1,992,639	0.90332 GBP / (1 USD)			(70,617)							(70,617)			0002
FX FORWARD (0.9378 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/27/2022	10/31/2022	10/31/2022	MATURITY		24,012,533	(0.93776 EUR) / 1 USD			1,482,865							1,482,865			0002
FX FORWARD (0.8275 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	07/27/2022	10/31/2022	10/31/2022	MATURITY		2,979,887	(0.82754 GBP) / 1 USD			122,114							122,114			0002
FX FORWARD (0.9789 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	07/27/2022	10/31/2022	10/31/2022	MATURITY		5,439,626	(0.97892 EUR) / 1 USD			111,910							111,910			0002
FX FORWARD (10.269 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/27/2022	10/31/2022	10/31/2022	MATURITY		1,072,553	(10.26895 SEK) / 1 USD			62,996							62,996			0002
FX FORWARD (10.1035 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	08/08/2022	10/31/2022	10/31/2022	MATURITY		187,855	(10.10354 SEK) / 1 USD			13,882							13,882			0002
FX FORWARD (10.2743 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/15/2022	10/31/2022	10/31/2022	MATURITY		123,707	(10.27431 SEK) / 1 USD			7,205							7,205			0002
FX FORWARD (0.976 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	08/15/2022	10/31/2022	10/31/2022	MATURITY		461,087	(0.97595 EUR) / 1 USD			10,857							10,857			0002
FX FORWARD 10.7573 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	09/06/2022	10/31/2022	10/31/2022	MATURITY		169,559	10.75730 SEK / (1 USD)			(2,369)							(2,369)			0002
FX FORWARD 1.0047 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	09/06/2022	10/31/2022	10/31/2022	MATURITY		722,591	1.00471 EUR / (1 USD)			3,779							3,779			0002
FX FORWARD 0.8652 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	09/06/2022	10/31/2022	10/31/2022	MATURITY		224,224	0.86520 GBP / (1 USD)			597							597			0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX FORWARD 1.0381 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	09/26/2022	10/31/2022	10/31/2022	MATURITY		776,386	1.03814 EUR / (1 USD)			30,025							30,025			0002
FX FORWARD 0.9364 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	09/26/2022	10/31/2022	10/31/2022	MATURITY		348,154	0.93636 GBP / (1 USD)			29,638							29,638			0002
FX FORWARD 11.35 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	09/26/2022	10/31/2022	10/31/2022	MATURITY		88,370	11.34997 SEK / (1 USD)			3,566							3,566			0002
FX FORWARD (0.9361 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/28/2022	10/31/2022	10/31/2022	MATURITY		6,440,912	(0.93608 GBP) / 1 USD			(546,177)							(546,177)			0002
FX FORWARD (11.3331 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	10/11/2022	10/31/2022	10/31/2022	MATURITY		273,447	(11.33310 SEK) / 1 USD			(10,611)							(10,611)			0002
FX FORWARD 1.0288 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	10/11/2022	10/31/2022	10/31/2022	MATURITY		413,102	1.02880 EUR / (1 USD)			12,115							12,115			0002
FX FORWARD 1.0172 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	10/20/2022	10/31/2022	10/31/2022	MATURITY		1,903,265	1.01719 EUR / (1 USD)			33,723							33,723			0002
FX FORWARD 0.8852 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	10/20/2022	10/31/2022	10/31/2022	MATURITY		416,867	0.88517 GBP / (1 USD)			10,756							10,756			0002
FX FORWARD 11.1816 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/20/2022	10/31/2022	10/31/2022	MATURITY		122,701	11.18162 SEK / (1 USD)			3,058							3,058			0002
FX FORWARD 1.0113 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/24/2022	10/31/2022	10/31/2022	MATURITY		449,933	1.01126 EUR / (1 USD)			5,299							5,299			0002
FX FORWARD 0.8862 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/24/2022	10/31/2022	10/31/2022	MATURITY		6,803,839	0.88615 GBP / (1 USD)			183,250							183,250			0002
FX FORWARD (0.9985 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	10/27/2022	11/14/2022	11/14/2022	MATURITY		22,551,232	(0.99853 EUR) / 1 USD			10,079							10,079			0002
FX FORWARD (0.749 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022	11/30/2022	MATURITY		2,961,449	(0.74903 GBP) / 1 USD			289,902							289,902			0002
FX FORWARD (0.8158 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022	11/30/2022	MATURITY		8,876,594	(0.81578 EUR) / 1 USD			1,333,072							1,333,072			0002
FX FORWARD (0.8218 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022	11/30/2022	MATURITY		534,205	(0.82178 EUR) / 1 USD			76,890							76,890			0002
FX FORWARD (0.7767 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022	11/30/2022	MATURITY		94,764	(0.77666 GBP) / 1 USD			6,124							6,124			0002
FX FORWARD (0.7944 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	11/30/2022	11/30/2022	MATURITY		101,970	(0.79435 GBP) / 1 USD			4,416							4,416			0002
FX FORWARD (0.8403 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	11/30/2022	11/30/2022	MATURITY		748,531	(0.84031 EUR) / 1 USD			93,289							93,289			0002
FX FORWARD (0.78 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2019	11/30/2022	11/30/2022	MATURITY		437,163	(0.78002 GBP) / 1 USD			26,477							26,477			0002
FX FORWARD (0.8482 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/19/2019	11/30/2022	11/30/2022	MATURITY		19,159,283	(0.84815 EUR) / 1 USD			2,229,708							2,229,708			0002
FX FORWARD (0.7417 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	11/30/2022	11/30/2022	MATURITY		1,016,558	(0.74171 GBP) / 1 USD			108,470							108,470			0002
FX FORWARD (0.8512 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	11/30/2022	11/30/2022	MATURITY		2,711,377	(0.85122 EUR) / 1 USD			307,087							307,087			0002
FX FORWARD 0.7964 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	11/30/2022	11/30/2022	MATURITY		217,229	0.79639 GBP / (1 USD)			(8,874)							(8,874)			0002
FX FORWARD 0.8691 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	11/30/2022	11/30/2022	MATURITY		610,976	0.86910 EUR / (1 USD)			(57,823)							(57,823)			0002
FX FORWARD (0.7854 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	11/30/2022	11/30/2022	MATURITY		3,001,144	(0.78536 GBP) / 1 USD			162,467							162,467			0002
FX FORWARD (0.8665 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	11/30/2022	11/30/2022	MATURITY		890,988	(0.86645 EUR) / 1 USD			86,780							86,780			0002
FX FORWARD 0.8431 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/24/2020	11/30/2022	11/30/2022	MATURITY		1,548,981	0.84313 EUR / (1 USD)			(188,495)							49,141			(188,495)	0002
FX FORWARD (0.7815 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/24/2020	11/30/2022	11/30/2022	MATURITY		1,541,822	(0.78154 GBP) / 1 USD			90,568							86,039			0002
FX FORWARD (0.8298 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/30/2022	11/30/2022	MATURITY		2,569,385	(0.82977 EUR) / 1 USD			348,438							90,568			0002
FX FORWARD (0.7556 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/30/2022	11/30/2022	MATURITY		2,024,969	(0.75556 GBP) / 1 USD			182,298							42,239			0002
FX FORWARD (0.7391 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2020	11/30/2022	11/30/2022	MATURITY		4,656,815	(0.73913 GBP) / 1 USD			511,408							511,408			0002
FX FORWARD (0.8079 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2020	11/30/2022	11/30/2022	MATURITY		1,579,411	(0.80789 EUR) / 1 USD			250,176							250,176			0002
FX FORWARD 0.8116 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/24/2021	11/30/2022	11/30/2022	MATURITY		1,309,761	0.81159 EUR / (1 USD)			(202,306)							88,770			(202,306)	0002
FX FORWARD (0.8192 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/04/2021	11/30/2022	11/30/2022	MATURITY		526,153	(0.81915 EUR) / 1 USD			77,172							77,172			0002
FX FORWARD (0.7152 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/04/2021	11/30/2022	11/30/2022	MATURITY		550,874	(0.71522 GBP) / 1 USD			76,356							76,356			0002
FX FORWARD (0.8273 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/24/2021	11/30/2022	11/30/2022	MATURITY		438,778	(0.82729 EUR) / 1 USD			60,597							(18,404)			0002
																					(21,864)			0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX FORWARD (0.8405 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/23/2021	11/30/2022	11/30/2022	MATURITY		3,641,811	(0.84051 EUR) / 1 USD			453,106					(126,438)		453,106			0002
FX FORWARD (0.7271 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/23/2021	11/30/2022	11/30/2022	MATURITY		6,780,640	(0.72706 GBP) / 1 USD			843,145					(118,508)		843,145			0002
FX FORWARD (0.8467 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/27/2021	11/30/2022	11/30/2022	MATURITY		987,381	(0.84668 EUR) / 1 USD			116,419					(27,317)		116,419			0002
FX FORWARD (0.8752 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/23/2021	11/30/2022	11/30/2022	MATURITY		797,525	(0.87520 EUR) / 1 USD			70,334					3,941		70,334			0002
FX FORWARD (0.875 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/23/2021	11/30/2022	11/30/2022	MATURITY		684,536	(0.87504 EUR) / 1 USD			60,546					3,255		60,546			0002
FX FORWARD (0.7479 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/23/2021	11/30/2022	11/30/2022	MATURITY		1,139,115	(0.74794 GBP) / 1 USD			113,000					12,087		113,000			0002
FX FORWARD 0.8969 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/25/2022	11/30/2022	11/30/2022	MATURITY		508,391	0.89694 EUR / (1 USD)			(33,321)							(33,321)			0002
FX FORWARD (0.9251 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/26/2022	11/30/2022	11/30/2022	MATURITY		48,683,578	(0.92509 EUR) / 1 USD			1,763,131							1,763,131			0002
FX FORWARD (0.7946 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/26/2022	11/30/2022	11/30/2022	MATURITY		4,155,351	(0.79463 GBP) / 1 USD			178,554							178,554			0002
FX FORWARD (0.9237 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	05/26/2022	11/30/2022	11/30/2022	MATURITY		2,256,107	(0.92371 EUR) / 1 USD			85,162							85,162			0002
FX FORWARD (0.9334 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	06/27/2022	11/30/2022	11/30/2022	MATURITY		1,206,333	(0.93340 EUR) / 1 USD			33,244							33,244			0002
FX FORWARD (0.9955 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	08/25/2022	11/30/2022	11/30/2022	MATURITY		2,640,888	(0.99549 EUR) / 1 USD			(98,057)							(98,057)			0002
FX FORWARD (0.9955 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	08/25/2022	11/30/2022	11/30/2022	MATURITY		1,426,421	(0.99549 EUR) / 1 USD			(52,963)							(52,963)			0002
FX FORWARD 1.0186 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	09/23/2022	11/30/2022	11/30/2022	MATURITY		1,321,471	1.01856 EUR / (1 USD)			80,684							80,684			0002
FX FORWARD (0.9018 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	09/23/2022	11/30/2022	11/30/2022	MATURITY		1,855,112	(0.90183 GBP) / 1 USD			(159,782)							(159,782)			0002
FX FORWARD (0.7602 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/29/2022	12/16/2022	12/16/2022	MATURITY		16,981,771	(0.76016 GBP) / 1 USD			1,014,629							1,014,629			0002
FX FORWARD (0.7644 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	04/21/2022	12/16/2022	12/16/2022	MATURITY		3,661,482	(0.76444 GBP) / 1 USD			199,399							199,399			0002
FX FORWARD (0.8115 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	06/27/2022	12/16/2022	12/16/2022	MATURITY		934,061	(0.81150 GBP) / 1 USD			(3,509)							(3,509)			0002
FX FORWARD 0.8624 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	10/27/2022	12/16/2022	12/16/2022	MATURITY		919,560	0.86236 GBP / (1 USD)			61,302							61,302			0002
FX FORWARD (1.3992 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/17/2021	12/20/2022	12/20/2022	MATURITY		10,005,800	(1.39918 AUD) / 1 USD			639,100					178,575		639,100			0002
FX FORWARD (0.905 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/28/2021	12/29/2022	12/29/2022	MATURITY		1,186,751	(0.90499 CHF) / 1 USD			23,784					6,866		23,784			0002
FX FORWARD 0.9831 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	06/15/2022	12/29/2022	12/29/2022	MATURITY		1,092,490	0.98307 CHF / (1 USD)			70,477							70,477			0002
FX FORWARD (0.8489 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/26/2022	12/29/2022	12/29/2022	MATURITY		58,871,142	(0.84892 GBP) / 1 USD			(1,368,602)							(1,368,602)			0002
FX FORWARD 0.8312 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/22/2022	12/29/2022	12/29/2022	MATURITY		60,123,931	0.83123 GBP / (1 USD)			115,813							115,813			0002
1439999999. Subtotal - Forwards - Hedging Other														61,589,318			XXX		(6,560,074)		61,589,318			XXX
1479999999. Subtotal - Forwards														61,589,318			XXX		(6,560,074)		61,589,318			XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												(4,436,062)	(83,303,095)	25,651,897	(17,015,997)	(84,473,472)	XXX	258,388	(6,560,074)	2,233,877	110,125,369			XXX
1719999999. Subtotal - Replication												7,999,160	12,076,681	14,424,073	1,220,337	14,410,650	XXX			(4,218,407)	13,423			XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												3,563,098	(71,226,414)	40,075,970	(15,795,660)	(70,062,822)	XXX	258,388	(6,560,074)	(1,984,529)	110,138,791			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0002	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.
0003	Equity options provide an offset to decreases in equity markets.
0004	Rate options provide an offset to corporate bond and leveraged loan markets.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESH3	520	103,191,630	FUTURE S&P500 EMINI MAR 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	12/12/2022	3,968.9089	3,861.0000	(279,500)		(2,805,630)				(2,805,630)	5,512,000	100/100	50
FAH3	106	26,357,555	FUTURE S&P MID 400 EMINI MAR 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	12/12/2022	2,486.5618	2,442.6000	(142,040)		(465,995)				(465,995)	1,431,000	100/100	100
MFSH3	212	21,004,596	FUTURE MSCI EAFE INDEX MAR 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/17/2023	ICE 5493004R83R1LVX2IL36	12/12/2022	1,981.5657	1,949.4000	(213,060)		(340,956)				(340,956)	852,632	100/100	50
RTYH3	391	35,417,633	FUTURE RUSSELL 2000 EMINI CME MAR 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	12/12/2022	1,811.6436	1,770.9000	(121,210)		(796,538)				(796,538)	2,267,800	100/100	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(755,810)		(4,409,119)				(4,409,119)	10,063,432	XXX	XXX
FVH3	21	21,000	FUTURE US 5YR NOTE MAR 23	PENDING - FUTURE US 5YR NOTE MAR 23, effective 12/29/2022, attached to Cash Security - - 9128286F2, 912828YH7		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	108.2414	107.9297	(1,805)					(6,547)	(6,547)	27,300		1,000
FVH3	120	120,000	FUTURE US 5YR NOTE MAR 23	PENDING - FUTURE US 5YR NOTE MAR 23, effective 12/29/2022, attached to Cash Security - - 9128286F2, 912828YH7		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	108.2414	107.9297	(10,312)					(37,410)	(37,410)	156,000		1,000
FVH3	127	127,000	FUTURE US 5YR NOTE MAR 23	PENDING - FUTURE US 5YR NOTE MAR 23, effective 12/29/2022, attached to Cash Security - - 9128286F2, 912828YH7		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	108.2414	107.9297	(10,914)					(39,592)	(39,592)	165,100		1,000
FVH3	128	128,000	FUTURE US 5YR NOTE MAR 23	PENDING - FUTURE US 5YR NOTE MAR 23, effective 12/29/2022, attached to Cash Security - - 9128286F2, 912828YH7		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	108.2414	107.9297	(11,000)					(39,904)	(39,904)	166,400		1,000
FVH3	13	13,000	FUTURE US 5YR NOTE MAR 23	PENDING - FUTURE US 5YR NOTE MAR 23, effective 12/29/2022, attached to Cash Security - - 9128286F2, 912828YH7		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/01/2022	109.1563	107.9297	(1,117)					(15,945)	(15,945)	16,900		1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FVH3	300	300,000	FUTURE US 5YR NOTE MAR 23	PENDING - FUTURE US 5YR NOTE MAR 23, effective 12/29/2022, attached to Cash Security - - 9128286F2, 912828YH7		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/29/2022	108.0227	107.9297	(25,781)					(27,906)	(27,906)	390,000		1,000
FVH3	460	460,000	FUTURE US 5YR NOTE MAR 23	PENDING - FUTURE US 5YR NOTE MAR 23, effective 12/29/2022, attached to Cash Security - - 9128286F2, 912828YH7		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/30/2022	107.8596	107.9297	31,367					32,250	32,250	598,000		1,000
FVH3	150	150,000	FUTURE US 5YR NOTE MAR 23	PENDING - FUTURE US 5YR NOTE MAR 23, effective 12/29/2022, attached to Cash Security - - 9128286F2, 912828YH7		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/30/2022	107.7397	107.9297	28,212					28,500	28,500	195,000		1,000
TUH3	12	24,000	FUTURE US 2YR NOTE MAR 23	PENDING - FUTURE US 2YR NOTE MAR 23, effective 12/19/2022, attached to Cash Security - -912828Y95		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	102.4787	102.5391	(1,875)					1,450	1,450	12,000		2,000
TUH3	113	226,000	FUTURE US 2YR NOTE MAR 23	PENDING - FUTURE US 2YR NOTE MAR 23, effective 12/19/2022, attached to Cash Security - -912828Y95		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	102.4787	102.5391	(17,656)					13,652	13,652	113,000		2,000
TUH3	99	198,000	FUTURE US 2YR NOTE MAR 23	PENDING - FUTURE US 2YR NOTE MAR 23, effective 12/19/2022, attached to Cash Security - -912828Y95		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	102.4787	102.5391	(15,469)					11,961	11,961	99,000		2,000
TUH3	2	4,000	FUTURE US 2YR NOTE MAR 23	PENDING - FUTURE US 2YR NOTE MAR 23, effective 12/19/2022, attached to Cash Security - -912828Y95		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	102.4787	102.5391	(313)					242	242	2,000		2,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TUH3	7	14,000	FUTURE US 2YR NOTE MAR 23	PENDING - FUTURE US 2YR NOTE MAR 23, effective 12/19/2022, attached to Cash Security - -912828Y95		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/19/2022	102.9453	102.5391	(1,094)					(5,688)	(5,688)	7,000		2,000
TYH3	660	660,000	FUTURE US 10YR NOTE MAR 23	PENDING - FUTURE US 10YR NOTE MAR 23, effective 12/30/2022, attached to Cash Security - - 912828SZ9, 912828GG0		Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	113.3371	112.2969	(92,813)					(686,530)	(686,530)	1,287,000		1,000
TYH3	2,080	2,080,000	FUTURE US 10YR NOTE MAR 23	PENDING - FUTURE US 10YR NOTE MAR 23, effective 12/30/2022, attached to Cash Security - - 9128285Z9, 912828GG0		Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/30/2022	112.2418	112.2969	110,345					114,547	114,547	4,056,000		1,000
UXYH3	7	7,000	FUTURE US ULTRA 10YR NOTE MAR 23	PENDING - FUTURE US ULTRA 10YR NOTE MAR 23, effective 11/28/2022, attached to Cash Security - - 91282CCP4		Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	119.6953	118.2813	(438)					(9,898)	(9,898)	19,250		1,000
UXYH3	15	15,000	FUTURE US ULTRA 10YR NOTE MAR 23	PENDING - FUTURE US ULTRA 10YR NOTE MAR 23, effective 11/28/2022, attached to Cash Security - - 91282CCP4		Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/05/2022	120.7188	118.2813	(938)					(36,563)	(36,563)	41,250		1,000
WNH3	440	440,000	FUTURE US ULTRA T-BOND MAR 23	PENDING - FUTURE US ULTRA T-BOND MAR 23, effective 12/30/2022, attached to Cash Security - -912828GG0		Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/30/2022	134.0649	134.3125	107,919					108,931	108,931	2,860,000		1,000
1549999999. Subtotal - Long Futures - Replication												86,320					(594,449)	(594,449)	10,211,200	XXX	XXX
1579999999. Subtotal - Long Futures												(669,490)		(4,409,119)			(594,449)	(5,003,569)	20,274,632	XXX	XXX
ESH3	28	5,556,421	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	12/12/2022	3,968.8723	3,861.0000	15,050					151,021	151,021	296,800	0002	50
ESH3	10	2,009,500	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	12/12/2022	4,019.0000	3,861.0000	5,375					79,000	79,000	106,000	0002	50
ESH3	10	1,937,013	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	12/29/2022	3,874.0250	3,861.0000	5,375					6,513	6,513	106,000	0002	50
ESH3	15	2,976,654	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	12/12/2022	3,968.8723	3,861.0000	8,063					80,904	80,904	159,000	0002	50
FVH3	8,106	8,106,000	FUTURE US 5YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	108.2802	107.9297	696,605					2,840,923	2,840,923	10,537,800	0001	1,000
MFSH3	280	27,740,910	FUTURE MSCI EAFE INDEX MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	ICE 5493004R83R1LVX2IL36	12/12/2022	1,981.4936	1,949.4000	281,400					449,310	449,310	1,126,118	0002	50
TUH3	3,743	7,486,000	FUTURE US 2YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	102.4774	102.5391	584,844					(461,520)	(461,520)	3,743,000	0001	2,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TUH3	390	780,000	FUTURE US 2YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/13/2022	103.0838	102.5391	82,653					424,880	424,880	390,000	0001	2,000
TYH3	700	700,000	FUTURE US 10YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	113.3493	112.2969	98,438					736,677	736,677	1,365,000	0001	1,000
TYH3	17	17,000	FUTURE US 10YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	113.3493	112.2969	2,391					17,891	17,891	33,150	0001	1,000
TYH3	7,230	7,230,000	FUTURE US 10YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	113.3493	112.2969	1,016,719					7,608,826	7,608,826	14,098,500	0001	1,000
USH3	574	574,000	FUTURE US LONG BOND MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	127.4772	125.3438	89,688					1,224,576	1,224,576	2,410,800	0001	1,000
USH3	307	307,000	FUTURE US LONG BOND MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	127.4532	125.3438	47,969					647,586	647,586	1,289,400	0001	1,000
USH3	3	3,000	FUTURE US LONG BOND MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	127.4772	125.3438	469					6,400	6,400	12,600	0001	1,000
USH3	2	2,000	FUTURE US LONG BOND MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	127.4532	125.3438	313					4,219	4,219	8,400	0001	1,000
UXYH3	64	64,000	FUTURE US ULTRA 10YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	119.7154	118.2813	4,000					91,784	91,784	176,000	0001	1,000
UXYH3	3	3,000	FUTURE US ULTRA 10YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	119.7154	118.2813	188					4,302	4,302	8,250	0001	1,000
WNH3	80	80,000	FUTURE US ULTRA T-BOND MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	137.7307	134.3125	40,000					273,459	273,459	520,000	0001	1,000
WNH3	7	7,000	FUTURE US ULTRA T-BOND MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/01/2022	139.9297	134.3125	3,500					39,320	39,320	45,500	0001	1,000
WNH3	1	1,000	FUTURE US ULTRA T-BOND MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	137.7307	134.3125	500					3,418	3,418	6,500	0001	1,000
WNH3	23	23,000	FUTURE US ULTRA T-BOND MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	137.7307	134.3125	11,500					78,619	78,619	149,500	0001	1,000
1609999999. Subtotal - Short Futures - Hedging Other												2,995,036					14,308,110	14,308,110	36,588,318	XXX	XXX
1649999999. Subtotal - Short Futures												2,995,036					14,308,110	14,308,110	36,588,318	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(755,810)		(4,409,119)				(4,409,119)	10,063,432	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												2,995,036					14,308,110	14,308,110	36,588,318	XXX	XXX
1719999999. Subtotal - Replication												86,320					(594,449)	(594,449)	10,211,200	XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												2,325,547		(4,409,119)			13,713,661	9,304,541	56,862,950	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.
0002	Equity futures provide an offset to decreases in equity markets.

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH2	17	3,960,621	FUTURE S&P500 EMINI MAR 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2022	CME LCZ7XYGSLJUHFXXNXD88	12/10/2021	4,659.5544	02/01/2022	4,506.3235	SALE	(130,282)	(214,386)			100/100	50
ESH2	518	120,682,460	FUTURE S&P500 EMINI MAR 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2022	CME LCZ7XYGSLJUHFXXNXD88	12/10/2021	4,659.5544	03/14/2022	4,201.5000	SALE	(11,864,703)	(14,427,393)			100/100	50
ESH2	52	12,114,842	FUTURE S&P500 EMINI MAR 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2022	CME LCZ7XYGSLJUHFXXNXD88	12/10/2021	4,659.5544	01/03/2022	4,772.7500	SALE	294,199	36,940			100/100	50
ESH2	1	216,925	FUTURE S&P500 EMINI MAR 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2022	CME LCZ7XYGSLJUHFXXNXD88	03/01/2022	4,338.5000	03/14/2022	4,201.5000	SALE	(6,852)	(6,852)			100/100	50
FAH2	4	1,108,580	FUTURE S&P MID 400 EMINI MAR 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2022	CME LCZ7XYGSLJUHFXXNXD88	12/10/2021	2,771.4504	02/01/2022	2,637.0000	SALE	(53,789)	(80,288)			100/100	100
FAH2	1	277,145	FUTURE S&P MID 400 EMINI MAR 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2022	CME LCZ7XYGSLJUHFXXNXD88	12/10/2021	2,771.4504	03/01/2022	2,631.0000	SALE	(14,047)	(20,672)			100/100	100
FAH2	6	1,662,870	FUTURE S&P MID 400 EMINI MAR 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2022	CME LCZ7XYGSLJUHFXXNXD88	12/10/2021	2,771.4504	01/03/2022	2,829.6833	SALE	34,927	(4,823)			100/100	100
FAH2	102	28,268,795	FUTURE S&P MID 400 EMINI MAR 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2022	CME LCZ7XYGSLJUHFXXNXD88	12/10/2021	2,771.4504	03/14/2022	2,568.3000	SALE	(2,072,350)	(2,748,095)			100/100	100
MFSH2	2	228,876	FUTURE MSCI EAFE INDEX MAR 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2022	ICE 5493004R83R1LVX2IL36	12/10/2021	2,288.7632	02/01/2022	2,245.9000	SALE	(4,291)	(7,594)			100/100	50
MFSH2	193	22,086,565	FUTURE MSCI EAFE INDEX MAR 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2022	ICE 5493004R83R1LVX2IL36	12/10/2021	2,288.7632	03/14/2022	2,058.1080	SALE	(2,226,237)	(2,545,042)			100/100	50
MFSH2	17	1,945,449	FUTURE MSCI EAFE INDEX MAR 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2022	ICE 5493004R83R1LVX2IL36	12/10/2021	2,288.7632	01/03/2022	2,332.6647	SALE	37,280	9,198			100/100	50
MFSH2	3	319,345	FUTURE MSCI EAFE INDEX MAR 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2022	ICE 5493004R83R1LVX2IL36	03/01/2022	2,128.9667	03/14/2022	2,058.1080	SALE	(10,635)	(10,635)			100/100	50
RTYH2	43	4,763,078	FUTURE RUSSELL 2000 EMINI CME MAR 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2022	CME LCZ7XYGSLJUHFXXNXD88	12/10/2021	2,215.3849	02/01/2022	2,027.8000	SALE	(403,398)	(462,341)			100/100	50
RTYH2	391	43,310,775	FUTURE RUSSELL 2000 EMINI CME MAR 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2022	CME LCZ7XYGSLJUHFXXNXD88	12/10/2021	2,215.3849	03/14/2022	1,978.3000	SALE	(4,635,835)	(5,171,800)			100/100	50
RTYH2	27	2,990,770	FUTURE RUSSELL 2000 EMINI CME MAR 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2022	CME LCZ7XYGSLJUHFXXNXD88	12/10/2021	2,215.3849	01/03/2022	2,255.0259	SALE	53,458	16,448			100/100	50
ESM2	18	3,773,425	FUTURE S&P500 EMINI JUN 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	03/14/2022	4,192.6947	06/01/2022	4,114.5833	SALE	(70,338)	(70,338)			100/100	50
ESM2	4	838,539	FUTURE S&P500 EMINI JUN 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	03/14/2022	4,192.6947	05/02/2022	4,072.2500	SALE	(24,097)	(24,097)			100/100	50
ESM2	497	104,188,463	FUTURE S&P500 EMINI JUN 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	03/14/2022	4,192.6947	06/14/2022	3,750.5000	SALE	(10,989,587)	(10,989,587)			100/100	50
ESM2	20	4,517,450	FUTURE S&P500 EMINI JUN 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	04/01/2022	4,517.4500	06/14/2022	3,750.5000	SALE	(766,992)	(766,992)			100/100	50
FAM2	1	256,053	FUTURE S&P MID 400 EMINI JUN 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	03/14/2022	2,560.5284	06/01/2022	2,501.0000	SALE	(5,955)	(5,955)			100/100	100
FAM2	2	512,106	FUTURE S&P MID 400 EMINI JUN 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	03/14/2022	2,560.5284	05/02/2022	2,463.1500	SALE	(19,480)	(19,480)			100/100	100
FAM2	99	25,349,231	FUTURE S&P MID 400 EMINI JUN 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	03/14/2022	2,560.5284	06/14/2022	2,292.9000	SALE	(2,649,730)	(2,649,730)			100/100	100
FAM2	2	538,920	FUTURE S&P MID 400 EMINI JUN 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	04/01/2022	2,694.6000	06/14/2022	2,292.9000	SALE	(80,344)	(80,344)			100/100	100
MFSM2	196	19,919,187	FUTURE MSCI EAFE INDEX JUN 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2022	ICE 5493004R83R1LVX2IL36	03/14/2022	2,032.5701	06/14/2022	1,838.6217	SALE	(1,901,115)	(1,901,115)			100/100	50
MFSM2	3	323,480	FUTURE MSCI EAFE INDEX JUN 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2022	ICE 5493004R83R1LVX2IL36	04/01/2022	2,156.5333	06/14/2022	1,838.6217	SALE	(47,693)	(47,693)			100/100	50
MFSM2	2	197,310	FUTURE MSCI EAFE INDEX JUN 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2022	ICE 5493004R83R1LVX2IL36	05/02/2022	1,973.1000	06/14/2022	1,838.6217	SALE	(13,452)	(13,452)			100/100	50
MFSM2	6	607,885	FUTURE MSCI EAFE INDEX JUN 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2022	ICE 5493004R83R1LVX2IL36	06/01/2022	2,026.2833	06/14/2022	1,838.6217	SALE	(56,311)	(56,311)			100/100	50
RTYM2	5	493,466	FUTURE RUSSELL 2000 EMINI CME JUN 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	03/14/2022	1,973.8645	06/01/2022	1,860.0600	SALE	(28,462)	(28,462)			100/100	50
RTYM2	4	394,773	FUTURE RUSSELL 2000 EMINI CME JUN 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	03/14/2022	1,973.8645	04/01/2022	2,072.9250	SALE	19,804	19,804			100/100	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTYM2	3	296,080	FUTURE RUSSELL 2000 EMINI CME JUN 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	03/14/2022	1,973.8645	05/02/2022	1,840.7667	SALE	(19,971)	(19,971)			100/100	50
RTYM2	379	37,404,731	FUTURE RUSSELL 2000 EMINI CME JUN 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	03/14/2022	1,973.8645	06/14/2022	1,715.4000	SALE	(4,898,701)	(4,898,701)			100/100	50
ESU2	3	563,063	FUTURE S&P500 EMINI SEP 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	06/14/2022	3,753.7500	07/01/2022	3,780.2500	SALE	3,969	3,969			100/100	50
ESU2	2	375,375	FUTURE S&P500 EMINI SEP 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	06/14/2022	3,753.7500	09/01/2022	3,951.0000	SALE	19,721	19,721			100/100	50
ESU2	512	96,096,000	FUTURE S&P500 EMINI SEP 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	06/14/2022	3,753.7500	09/12/2022	4,067.2500	SALE	8,024,520	8,024,520			100/100	50
ESU2	12	2,470,950	FUTURE S&P500 EMINI SEP 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	08/01/2022	4,118.2500	09/12/2022	4,067.2500	SALE	(30,625)	(30,625)			100/100	50
FAU2	1	240,930	FUTURE S&P MID 400 EMINI SEP 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/01/2022	2,409.3000	09/12/2022	2,497.7000	SALE	8,838	8,838			100/100	100
FAU2	101	23,139,275	FUTURE S&P MID 400 EMINI SEP 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	06/14/2022	2,291.0173	09/12/2022	2,497.7000	SALE	2,087,282	2,087,282			100/100	100
MFSU2	2	180,240	FUTURE MSCI EAFE INDEX SEP 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/16/2022	ICE 5493004R83R1LVX2IL36	09/01/2022	1,802.4000	09/12/2022	1,878.0262	SALE	7,558	7,558			100/100	50
MFSU2	207	19,015,385	FUTURE MSCI EAFE INDEX SEP 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/16/2022	ICE 5493004R83R1LVX2IL36	06/14/2022	1,837.2353	09/12/2022	1,878.0262	SALE	421,741	421,741			100/100	50
MFSU2	3	275,625	FUTURE MSCI EAFE INDEX SEP 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/16/2022	ICE 5493004R83R1LVX2IL36	07/01/2022	1,837.5000	09/12/2022	1,878.0262	SALE	6,072	6,072			100/100	50
MFSU2	2	195,240	FUTURE MSCI EAFE INDEX SEP 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/16/2022	ICE 5493004R83R1LVX2IL36	08/01/2022	1,952.4000	09/12/2022	1,878.0262	SALE	(7,442)	(7,442)			100/100	50
RTYU2	379	32,513,460	FUTURE RUSSELL 2000 EMINI CME SEP 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	06/14/2022	1,715.7499	09/12/2022	1,882.9000	SALE	3,166,695	3,166,695			100/100	50
ESZ2	7	1,430,228	FUTURE S&P500 EMINI DEC 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,086.3670	10/03/2022	3,672.2500	SALE	(144,956)	(144,956)			100/100	50
RTYZ2	2	189,010	FUTURE RUSSELL 2000 EMINI CME DEC 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	1,890.1049	10/03/2022	1,706.6500	SALE	(18,350)	(18,350)			100/100	50
ESZ2	10	2,043,183	FUTURE S&P500 EMINI DEC 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,086.3670	11/01/2022	3,868.7500	SALE	(108,830)	(108,830)			100/100	50
MFSZ2	2	188,464	FUTURE MSCI EAFE INDEX DEC 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2022	ICE 5493004R83R1LVX2IL36	09/12/2022	1,884.6416	11/01/2022	1,768.5000	SALE	(11,618)	(11,618)			100/100	50
RTYZ2	9	850,547	FUTURE RUSSELL 2000 EMINI CME DEC 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	1,890.1049	12/01/2022	1,879.6778	SALE	(4,711)	(4,711)			100/100	50
ESZ2	507	103,589,403	FUTURE S&P500 EMINI DEC 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,086.3670	12/12/2022	3,936.2500	SALE	(3,806,535)	(3,806,535)			100/100	50
ESZ2	13	2,650,050	FUTURE S&P500 EMINI DEC 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	12/01/2022	4,077.0000	12/12/2022	3,936.2500	SALE	(91,515)	(91,515)			100/100	50
FAZ2	102	25,556,000	FUTURE S&P MID 400 EMINI DEC 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	2,505.4902	12/12/2022	2,469.2000	SALE	(370,375)	(370,375)			100/100	100
FAZ2	4	1,029,050	FUTURE S&P MID 400 EMINI DEC 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	12/01/2022	2,572.6250	12/12/2022	2,469.2000	SALE	(41,378)	(41,378)			100/100	100
MFSZ2	212	19,977,201	FUTURE MSCI EAFE INDEX DEC 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2022	ICE 5493004R83R1LVX2IL36	09/12/2022	1,884.6416	12/12/2022	1,968.2690	SALE	885,995	885,995			100/100	50
RTYZ2	368	34,777,930	FUTURE RUSSELL 2000 EMINI CME DEC 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	1,890.1049	12/12/2022	1,797.2000	SALE	(1,710,226)	(1,710,226)			100/100	50
RTYZ2	23	2,133,265	FUTURE RUSSELL 2000 EMINI CME DEC 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	11/01/2022	1,855.0130	12/12/2022	1,797.2000	SALE	(66,534)	(66,534)			100/100	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(34,335,687)	(38,970,466)			XXX	XXX
FVH2	284	284,000	FUTURE US 5YR NOTE MAR 22	FUTURE US 5YR NOTE MAR 22 attached to Cash Security-TREASURY NOTE .		Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/21/2022	119.5625	01/27/2022	118.9487	SALE	(174,873)	(174,873)				1,000
FVM2	66	66,000	FUTURE US 5YR NOTE JUN 22	FUTURE US 5YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE .		Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/01/2022	119.0547	03/04/2022	118.7188	SALE	(22,322)	(22,322)				1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVM2	264	264,000	FUTURE US 5YR NOTE JUN 22	FUTURE US 5YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/01/2022	119.0547	03/18/2022	116.1484	SALE	(767,757)	(767,757)				1,000
TUM2	61	122,000	FUTURE US 2YR NOTE JUN 22	FUTURE US 2YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/01/2022	107.8359	03/16/2022	106.5195	SALE	(160,721)	(160,721)				2,000
TYH2	15	15,000	FUTURE US 10YR NOTE MAR 22	FUTURE US 10YR NOTE MAR 22 attached to Cash Security-TREASURY NOTE		Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/19/2021	130.3375	02/23/2022	126.3203	SALE	(60,303)	(62,272)				1,000
TYM2	31	31,000	FUTURE US 10YR NOTE JUN 22	FUTURE US 10YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/18/2022	126.6250	03/18/2022	124.5625	SALE	(64,000)	(64,000)				1,000
UXYH2	121	121,000	FUTURE US ULTRA 10YR NOTE MAR 22	FUTURE US ULTRA 10YR NOTE MAR 22 attached to Cash Security-TREASURY NOTE		Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/19/2021	145.6619	02/23/2022	140.5288	SALE	(621,354)	(715,199)				1,000
UXYH2	25	25,000	FUTURE US ULTRA 10YR NOTE MAR 22	FUTURE US ULTRA 10YR NOTE MAR 22 attached to Cash Security-TREASURY NOTE		Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/19/2021	145.6619	02/23/2022	140.5288	SALE	(128,379)	(147,768)				1,000
WNH2	1,020	1,020,000	FUTURE US ULTRA T-BOND MAR 22	FUTURE US ULTRA T-BOND MAR 22 attached to Cash Security-TREASURY NOTE		Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/19/2021	196.3846	01/05/2022	189.7962	SALE	(6,722,763)	(7,477,926)				1,000
ESM2	3	660,450	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	04/21/2022	4,403.0000	04/28/2022	4,298.5000	SALE	(15,681)	(15,681)				50
ESM2	1	213,988	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	04/22/2022	4,279.7500	05/03/2022	4,177.5000	SALE	(5,115)	(5,115)				50
ESM2	2	427,975	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	04/22/2022	4,279.7500	05/02/2022	4,148.2500	SALE	(13,154)	(13,154)				50
ESM2	4	855,950	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	04/22/2022	4,279.7500	04/28/2022	4,298.5000	SALE	3,742	3,742				50
ESM2	1,150	246,659,938	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	04/25/2022	4,289.7380	05/04/2022	4,263.3871	SALE	(1,517,996)	(1,517,996)				50
ESM2	190	39,764,688	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	04/26/2022	4,185.7566	06/03/2022	4,136.7500	SALE	(466,028)	(466,028)				50
ESM2	3	630,750	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	04/26/2022	4,205.0000	05/03/2022	4,177.5000	SALE	(4,132)	(4,132)				50
ESM2	8	1,657,989	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	04/29/2022	4,144.9722	05/04/2022	4,291.0625	SALE	58,417	58,417				50
ESM2	1	207,249	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	04/29/2022	4,144.9722	05/03/2022	4,177.5000	SALE	1,624	1,624				50
ESM2	400	81,580,000	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	06/09/2022	4,079.0000	06/10/2022	3,910.3620	SALE	(3,373,840)	(3,373,840)				50
ESM2	600	120,540,313	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	06/09/2022	4,018.0104	06/10/2022	3,910.3620	SALE	(3,231,073)	(3,231,073)				50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESM2	245	50,301,125	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/02/2022	4,106.2143	05/04/2022	4,263.3871	SALE	1,924,767	1,924,767				50
ESM2	15	3,120,468	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/04/2022	4,160.6234	05/05/2022	4,230.1318	SALE	52,091	52,091				50
ESM2	260	54,088,105	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/04/2022	4,160.6234	05/04/2022	4,263.3871	SALE	1,335,291	1,335,291				50
ESM2	450	93,614,028	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/04/2022	4,160.6234	05/04/2022	4,286.7722	SALE	2,837,132	2,837,132				50
ESM2	245	50,825,300	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/03/2022	4,149.0041	05/04/2022	4,263.3871	SALE	1,400,592	1,400,592				50
ESM2	1	210,550	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/05/2022	4,211.0000	05/11/2022	4,020.5250	SALE	(9,526)	(9,526)				50
ESM2	8	1,641,600	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/05/2022	4,104.0000	05/11/2022	4,020.5250	SALE	(33,410)	(33,410)				50
ESM2	1	206,438	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/06/2022	4,128.7500	05/11/2022	4,020.5250	SALE	(5,414)	(5,414)				50
ESM2	4	825,750	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/06/2022	4,128.7500	05/13/2022	4,017.5250	SALE	(22,255)	(22,255)				50
ESM2	11	2,213,888	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/09/2022	4,025.2500	05/13/2022	4,017.5250	SALE	(4,276)	(4,276)				50
ESM2	5	995,938	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/09/2022	3,983.7500	05/13/2022	4,017.5250	SALE	8,432	8,432				50
ESM2	3	597,563	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/09/2022	3,983.7500	05/13/2022	4,022.5357	SALE	5,811	5,811				50
ESM2	4	779,368	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/12/2022	3,896.8393	05/13/2022	4,022.5357	SALE	25,129	25,129				50
ESM2	10	1,948,420	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/12/2022	3,896.8393	05/17/2022	4,070.5667	SALE	86,839	86,839				50
ESM2	14	2,752,032	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/18/2022	3,931.4737	05/23/2022	3,973.1029	SALE	29,106	29,106				50
ESM2	975	190,271,161	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/19/2022	3,902.9982	05/27/2022	4,114.7287	SALE	10,319,232	10,319,232				50
ESM2	245	47,811,728	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/19/2022	3,902.9982	05/27/2022	4,115.0000	SALE	2,596,361	2,596,361				50
ESM2	205	40,005,731	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/19/2022	3,902.9982	05/20/2022	3,891.1890	SALE	(121,597)	(121,597)				50
ESM2	350	68,302,468	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/19/2022	3,902.9982	05/19/2022	3,902.8757	SALE	(3,000)	(3,000)				50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESM2	10	1,953,738	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/24/2022	3,907.4750	05/25/2022	3,971.7500	SALE	32,113	32,113				50
ESM2	1	223,113	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	04/19/2022	4,462.2500	04/25/2022	4,287.5000	SALE	(8,740)	(8,740)				50
ESM2	4	892,450	FUTURE S&P500 EMINI JUN 22	FUTURE S&P500 EMINI JUN 22 attached to Cash Security-TREASURY NOTE		Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	04/19/2022	4,462.2500	04/28/2022	4,298.5000	SALE	(32,758)	(32,758)				50
FVM2	96	96,000	FUTURE US 5YR NOTE JUN 22	FUTURE US 5YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/01/2022	119.0547	05/25/2022	113.5781	SALE	(525,934)	(525,934)				1,000
FVM2	80	80,000	FUTURE US 5YR NOTE JUN 22	FUTURE US 5YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/02/2022	112.2813	05/25/2022	113.5781	SALE	103,596	103,596				1,000
FVM2	32	32,000	FUTURE US 5YR NOTE JUN 22	FUTURE US 5YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/12/2022	113.1953	05/25/2022	113.5781	SALE	12,189	12,189				1,000
FVU2	3,500	3,500,000	FUTURE US 5YR NOTE SEP 22	FUTURE US 5YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/13/2022	109.4467	06/16/2022	110.6120	SALE	4,071,678	4,071,678				1,000
TUM2	22	44,000	FUTURE US 2YR NOTE JUN 22	FUTURE US 2YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/18/2022	107.4336	04/07/2022	105.6523	SALE	(78,424)	(78,424)				2,000
TUM2	34	68,000	FUTURE US 2YR NOTE JUN 22	FUTURE US 2YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/18/2022	107.4336	05/25/2022	105.9688	SALE	(99,678)	(99,678)				2,000
TUM2	45	90,000	FUTURE US 2YR NOTE JUN 22	FUTURE US 2YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	107.2344	05/25/2022	105.9688	SALE	(113,997)	(113,997)				2,000
TUM2	113	226,000	FUTURE US 2YR NOTE JUN 22	FUTURE US 2YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/01/2022	107.8359	05/25/2022	105.9688	SALE	(422,212)	(422,212)				2,000
TUM2	25	50,000	FUTURE US 2YR NOTE JUN 22	FUTURE US 2YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/02/2022	107.5273	05/25/2022	105.9688	SALE	(77,980)	(77,980)				2,000
TUM2	47	94,000	FUTURE US 2YR NOTE JUN 22	FUTURE US 2YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/18/2022	106.5327	05/25/2022	105.9688	SALE	(53,102)	(53,102)				2,000
TUM2	14	28,000	FUTURE US 2YR NOTE JUN 22	FUTURE US 2YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/18/2022	106.5391	04/07/2022	105.6523	SALE	(24,859)	(24,859)				2,000
TUM2	41	82,000	FUTURE US 2YR NOTE JUN 22	FUTURE US 2YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/18/2022	106.5391	05/25/2022	105.9688	SALE	(46,848)	(46,848)				2,000
TUM2	80	160,000	FUTURE US 2YR NOTE JUN 22	FUTURE US 2YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/02/2022	105.3633	05/25/2022	105.9688	SALE	96,714	96,714				2,000
TUM2	52	104,000	FUTURE US 2YR NOTE JUN 22	FUTURE US 2YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/06/2022	105.5117	05/25/2022	105.9688	SALE	47,427	47,427				2,000
TUU2	6	12,000	FUTURE US 2YR NOTE SEP 22	FUTURE US 2YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	105.6104	06/03/2022	105.3320	SALE	(3,351)	(3,351)				2,000
TYM2	62	62,000	FUTURE US 10YR NOTE JUN 22	FUTURE US 10YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/18/2022	126.6250	05/25/2022	120.3750	SALE	(387,625)	(387,625)				1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYM2	15	15,000	FUTURE US 10YR NOTE JUN 22	FUTURE US 10YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/02/2022	127.4844	05/25/2022	120.3750	SALE	(106,671)	(106,671)				1,000
TYM2	20	20,000	FUTURE US 10YR NOTE JUN 22	FUTURE US 10YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/18/2022	119.7031	05/25/2022	120.3750	SALE	13,397	13,397				1,000
UXYM2	121	121,000	FUTURE US ULTRA 10YR NOTE JUN 22	FUTURE US ULTRA 10YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	139.6772	04/22/2022	128.3323	SALE	(1,372,976)	(1,372,976)				1,000
UXYM2	20	20,000	FUTURE US ULTRA 10YR NOTE JUN 22	FUTURE US ULTRA 10YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	139.6772	04/18/2022	129.0938	SALE	(211,710)	(211,710)				1,000
UXYM2	5	5,000	FUTURE US ULTRA 10YR NOTE JUN 22	FUTURE US ULTRA 10YR NOTE JUN 22 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	139.6772	04/22/2022	128.3323	SALE	(56,735)	(56,735)				1,000
TUU2	60	120,000	FUTURE US 2YR NOTE SEP 22	FUTURE US 2YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	105.6104	07/05/2022	105.2898	SALE	(38,577)	(38,577)				2,000
TUU2	1,700	3,400,000	FUTURE US 2YR NOTE SEP 22	FUTURE US 2YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/13/2022	104.1042	07/25/2022	105.0026	SALE	3,050,632	3,050,632				2,000
TUU2	104	208,000	FUTURE US 2YR NOTE SEP 22	FUTURE US 2YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	105.6104	08/03/2022	104.9068	SALE	(146,531)	(146,531)				2,000
TUU2	40	80,000	FUTURE US 2YR NOTE SEP 22	FUTURE US 2YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/06/2022	105.3320	08/03/2022	104.9068	SALE	(34,090)	(34,090)				2,000
TUU2	23	46,000	FUTURE US 2YR NOTE SEP 22	FUTURE US 2YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	105.6104	08/03/2022	104.9068	SALE	(32,406)	(32,406)				2,000
TUU2	23	46,000	FUTURE US 2YR NOTE SEP 22	FUTURE US 2YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/03/2022	105.3281	08/03/2022	104.9068	SALE	(19,422)	(19,422)				2,000
TYU2	59	59,000	FUTURE US 10YR NOTE SEP 22	FUTURE US 10YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	119.9922	08/03/2022	120.3906	SALE	23,389	23,389				1,000
TUU2	18	36,000	FUTURE US 2YR NOTE SEP 22	FUTURE US 2YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	105.6104	08/05/2022	104.6016	SALE	(36,351)	(36,351)				2,000
WNU2	7	7,000	FUTURE US ULTRA T-BOND SEP 22	FUTURE US ULTRA T-BOND SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/05/2022	155.6875	08/24/2022	148.3115	SALE	(51,647)	(51,647)				1,000
FVU2	104	104,000	FUTURE US 5YR NOTE SEP 22	FUTURE US 5YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/03/2022	113.0042	08/25/2022	111.3139	SALE	(175,997)	(175,997)				1,000
FVU2	24	24,000	FUTURE US 5YR NOTE SEP 22	FUTURE US 5YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/03/2022	113.0042	08/25/2022	111.3139	SALE	(40,615)	(40,615)				1,000
FVU2	17	17,000	FUTURE US 5YR NOTE SEP 22	FUTURE US 5YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/05/2022	112.3594	08/25/2022	111.3139	SALE	(17,807)	(17,807)				1,000
FVU2	80	80,000	FUTURE US 5YR NOTE SEP 22	FUTURE US 5YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	113.1875	08/25/2022	111.3139	SALE	(150,046)	(150,046)				1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVU2	128	128,000	FUTURE US 5YR NOTE SEP 22	FUTURE US 5YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	113.1875	08/25/2022	111.3139	SALE	(240,073)	(240,073)				1,000
TUU2	12	24,000	FUTURE US 2YR NOTE SEP 22	FUTURE US 2YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	105.6104	08/25/2022	104.4570	SALE	(27,703)	(27,703)				2,000
TUU2	2	4,000	FUTURE US 2YR NOTE SEP 22	FUTURE US 2YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	105.6104	08/25/2022	104.4570	SALE	(4,617)	(4,617)				2,000
TUU2	113	226,000	FUTURE US 2YR NOTE SEP 22	FUTURE US 2YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	105.6104	08/25/2022	104.4570	SALE	(260,869)	(260,869)				2,000
TUU2	99	198,000	FUTURE US 2YR NOTE SEP 22	FUTURE US 2YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	105.6104	08/25/2022	104.4570	SALE	(228,549)	(228,549)				2,000
TYU2	14	14,000	FUTURE US 10YR NOTE SEP 22	FUTURE US 10YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/06/2022	120.2344	08/25/2022	117.2500	SALE	(41,810)	(41,810)				1,000
TYU2	5	5,000	FUTURE US 10YR NOTE SEP 22	FUTURE US 10YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/03/2022	120.4063	08/25/2022	117.2500	SALE	(15,791)	(15,791)				1,000
TYU2	329	329,000	FUTURE US 10YR NOTE SEP 22	FUTURE US 10YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/11/2022	119.4446	08/25/2022	117.2500	SALE	(722,696)	(722,696)				1,000
TYU2	341	341,000	FUTURE US 10YR NOTE SEP 22	FUTURE US 10YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/12/2022	119.2494	08/25/2022	117.2500	SALE	(682,470)	(682,470)				1,000
TYU2	295	295,000	FUTURE US 10YR NOTE SEP 22	FUTURE US 10YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/19/2022	118.1796	08/25/2022	117.2500	SALE	(274,815)	(274,815)				1,000
TYU2	295	295,000	FUTURE US 10YR NOTE SEP 22	FUTURE US 10YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/19/2022	118.1798	08/25/2022	117.2500	SALE	(274,893)	(274,893)				1,000
TYU2	38	38,000	FUTURE US 10YR NOTE SEP 22	FUTURE US 10YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	119.9922	08/25/2022	117.2500	SALE	(104,280)	(104,280)				1,000
USU2	1,025	1,025,000	FUTURE US LONG BOND SEP 22	FUTURE US LONG BOND SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/16/2022	134.3782	08/25/2022	137.2182	SALE	2,908,902	2,908,902				1,000
UXYU2	23	23,000	FUTURE US ULTRA 10YR NOTE SEP 22	FUTURE US ULTRA 10YR NOTE SEP 22 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/03/2022	130.5156	08/25/2022	126.1016	SALE	(101,570)	(101,570)				1,000
ESU2	2,000	414,910,438	FUTURE S&P500 EMINI SEP 22	FUTURE S&P500 EMINI SEP 22 attached to Cash Security-TREASURY NOTE		Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	08/24/2022	4,149.1044	08/26/2022	4,165.2810	SALE	1,612,263	1,612,263				50
WNZ2	7	7,000	FUTURE US ULTRA T-BOND DEC 22	FUTURE US ULTRA T-BOND DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2022	148.1083	09/12/2022	144.0536	SALE	(28,398)	(28,398)				1,000
ESZ2	550	102,767,252	FUTURE S&P500 EMINI DEC 22	FUTURE S&P500 EMINI DEC 22 attached to Cash Security-TREASURY NOTE		Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/23/2022	3,736.9910	10/03/2022	3,674.1041	SALE	(1,730,874)	(1,730,874)				50
TYZ2	5	5,000	FUTURE US 10YR NOTE DEC 22	FUTURE US 10YR NOTE DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	117.3470	10/05/2022	112.7188	SALE	(23,151)	(23,151)				1,000
TYZ2	52	52,000	FUTURE US 10YR NOTE DEC 22	FUTURE US 10YR NOTE DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	117.3470	10/05/2022	112.7188	SALE	(240,772)	(240,772)				1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYZ2	2	2,000	FUTURE US 10YR NOTE DEC 22	FUTURE US 10YR NOTE DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/07/2022	115.9844	10/05/2022	112.7188	SALE	(6,535)	(6,535)				1,000
ESZ2	540	100,898,756	FUTURE S&P500 EMINI DEC 22	FUTURE S&P500 EMINI DEC 22 attached to Cash Security-TREASURY NOTE		Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/23/2022	3,736.9910	10/14/2022	3,643.5644	SALE	(2,523,977)	(2,523,977)				50
TYZ2	600	600,000	FUTURE US 10YR NOTE DEC 22	FUTURE US 10YR NOTE DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	117.3470	10/20/2022	109.7526	SALE	(4,557,841)	(4,557,841)				1,000
ESZ2	525	98,096,013	FUTURE S&P500 EMINI DEC 22	FUTURE S&P500 EMINI DEC 22 attached to Cash Security-TREASURY NOTE		Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/23/2022	3,736.9910	10/24/2022	3,818.4343	SALE	2,136,470	2,136,470				50
FVZ2	21	21,000	FUTURE US 5YR NOTE DEC 22	FUTURE US 5YR NOTE DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	111.3621	10/24/2022	106.1406	SALE	(109,692)	(109,692)				1,000
ESZ2	295	55,120,617	FUTURE S&P500 EMINI DEC 22	FUTURE S&P500 EMINI DEC 22 attached to Cash Security-TREASURY NOTE		Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/23/2022	3,736.9910	10/25/2022	3,857.5548	SALE	1,777,519	1,777,519				50
ESZ2	230	42,642,158	FUTURE S&P500 EMINI DEC 22	FUTURE S&P500 EMINI DEC 22 attached to Cash Security-TREASURY NOTE		Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/26/2022	3,708.0138	10/25/2022	3,857.5548	SALE	1,719,101	1,719,101				50
ESZ2	315	58,401,217	FUTURE S&P500 EMINI DEC 22	FUTURE S&P500 EMINI DEC 22 attached to Cash Security-TREASURY NOTE		Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/26/2022	3,708.0138	10/26/2022	3,844.2937	SALE	2,145,558	2,145,558				50
USZ2	1,025	1,025,000	FUTURE US LONG BOND DEC 22	FUTURE US LONG BOND DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	136.6587	11/01/2022	121.1750	SALE	(15,872,911)	(15,872,911)				1,000
WNZ2	4	4,000	FUTURE US ULTRA T-BOND DEC 22	FUTURE US ULTRA T-BOND DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/13/2022	142.4688	11/01/2022	129.1875	SALE	(53,133)	(53,133)				1,000
FVZ2	3	3,000	FUTURE US 5YR NOTE DEC 22	FUTURE US 5YR NOTE DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	111.3621	11/02/2022	106.5234	SALE	(14,522)	(14,522)				1,000
ESZ2	515	96,968,067	FUTURE S&P500 EMINI DEC 22	FUTURE S&P500 EMINI DEC 22 attached to Cash Security-TREASURY NOTE		Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	11/09/2022	3,765.7502	11/10/2022	3,887.9646	SALE	3,145,630	3,145,630				50
ESZ2	785	147,805,695	FUTURE S&P500 EMINI DEC 22	FUTURE S&P500 EMINI DEC 22 attached to Cash Security-TREASURY NOTE		Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	11/09/2022	3,765.7502	11/10/2022	3,959.2755	SALE	7,593,748	7,593,748				50
FVZ2	83	83,000	FUTURE US 5YR NOTE DEC 22	FUTURE US 5YR NOTE DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	111.3621	11/28/2022	107.8672	SALE	(290,239)	(290,239)				1,000
FVZ2	21	21,000	FUTURE US 5YR NOTE DEC 22	FUTURE US 5YR NOTE DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	111.3621	11/28/2022	107.8672	SALE	(73,434)	(73,434)				1,000
FVZ2	97	97,000	FUTURE US 5YR NOTE DEC 22	FUTURE US 5YR NOTE DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	111.3621	11/28/2022	107.8672	SALE	(339,195)	(339,195)				1,000
FVZ2	128	128,000	FUTURE US 5YR NOTE DEC 22	FUTURE US 5YR NOTE DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	111.3621	11/28/2022	107.8672	SALE	(447,597)	(447,597)				1,000
FVZ2	16	16,000	FUTURE US 5YR NOTE DEC 22	FUTURE US 5YR NOTE DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/07/2022	110.4297	11/28/2022	107.8672	SALE	(41,031)	(41,031)				1,000
FVZ2	30	30,000	FUTURE US 5YR NOTE DEC 22	FUTURE US 5YR NOTE DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/01/2022	106.5234	11/28/2022	107.8672	SALE	40,255	40,255				1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVZ2	11	11,000	FUTURE US 5YR NOTE DEC 22	FUTURE US 5YR NOTE DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/02/2022	106.5781	11/28/2022	107.8672	SALE	14,159	14,159				1,000
FVZ2	10	10,000	FUTURE US 5YR NOTE DEC 22	FUTURE US 5YR NOTE DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/21/2022	107.5000	11/28/2022	107.8672	SALE	3,653	3,653				1,000
TUZ2	99	198,000	FUTURE US 2YR NOTE DEC 22	FUTURE US 2YR NOTE DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	104.3392	11/28/2022	102.1758	SALE	(428,533)	(428,533)				2,000
TUZ2	113	226,000	FUTURE US 2YR NOTE DEC 22	FUTURE US 2YR NOTE DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	104.3392	11/28/2022	102.1758	SALE	(489,133)	(489,133)				2,000
TUZ2	2	4,000	FUTURE US 2YR NOTE DEC 22	FUTURE US 2YR NOTE DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	104.3392	11/28/2022	102.1758	SALE	(8,657)	(8,657)				2,000
TUZ2	12	24,000	FUTURE US 2YR NOTE DEC 22	FUTURE US 2YR NOTE DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	104.3392	11/28/2022	102.1758	SALE	(51,943)	(51,943)				2,000
TYZ2	660	660,000	FUTURE US 10YR NOTE DEC 22	FUTURE US 10YR NOTE DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	117.3470	11/28/2022	113.0313	SALE	(2,849,701)	(2,849,701)				1,000
TYZ2	8	8,000	FUTURE US 10YR NOTE DEC 22	FUTURE US 10YR NOTE DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/02/2022	110.6875	11/28/2022	113.0313	SALE	18,734	18,734				1,000
UXYZ2	23	23,000	FUTURE US ULTRA 10YR NOTE DEC 22	FUTURE US ULTRA 10YR NOTE DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	125.4531	11/28/2022	119.6406	SALE	(133,734)	(133,734)				1,000
WNZ2	1	1,000	FUTURE US ULTRA T-BOND DEC 22	FUTURE US ULTRA T-BOND DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/13/2022	142.4688	11/28/2022	137.1875	SALE	(5,283)	(5,283)				1,000
WNZ2	2	2,000	FUTURE US ULTRA T-BOND DEC 22	FUTURE US ULTRA T-BOND DEC 22 attached to Cash Security-TREASURY NOTE		Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/13/2022	142.4688	11/28/2022	137.1875	SALE	(10,567)	(10,567)				1,000
UXYH3	425	425,000	FUTURE US ULTRA 10YR NOTE MAR 23	FUTURE US ULTRA 10YR NOTE MAR 23 attached to Cash Security-TREASURY NOTE		Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/01/2022	120.5260	12/01/2022	120.4623	SALE	(27,905)	(27,905)				1,000
WNH3	1	1,000	FUTURE US ULTRA T-BOND MAR 23	FUTURE US ULTRA T-BOND MAR 23 attached to Cash Security-TREASURY NOTE		Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	137.7325	12/01/2022	139.9297	SALE	2,195	2,195				1,000
WNH3	2	2,000	FUTURE US ULTRA T-BOND MAR 23	FUTURE US ULTRA T-BOND MAR 23 attached to Cash Security-TREASURY NOTE		Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	137.7377	12/01/2022	139.9297	SALE	4,380	4,380				1,000
ESH3	1,130	226,219,063	FUTURE S&P500 EMINI MAR 23	FUTURE S&P500 EMINI MAR 23 attached to Cash Security-TREASURY NOTE		Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	12/12/2022	4,003.8772	12/13/2022	4,109.7487	SALE	5,978,687	5,978,687				50
FVH3	910	910,000	FUTURE US 5YR NOTE MAR 23	FUTURE US 5YR NOTE MAR 23 attached to Cash Security-TREASURY NOTE		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/12/2022	108.6944	12/13/2022	109.5592	SALE	785,237	785,237				1,000
TYH3	8	8,000	FUTURE US 10YR NOTE MAR 23	FUTURE US 10YR NOTE MAR 23 attached to Cash Security-TREASURY NOTE		Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	113.3371	12/19/2022	114.0469	SALE	5,662	5,662				1,000
UXYH3	16	16,000	FUTURE US ULTRA 10YR NOTE MAR 23	FUTURE US ULTRA 10YR NOTE MAR 23 attached to Cash Security-TREASURY NOTE		Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	119.6953	12/19/2022	120.7148	SALE	16,280	16,280				1,000
1549999999. Subtotal - Long Futures - Replication														2,789,180	1,918,815			XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange		Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures															(31,546,507)	(37,051,652)			XXX	XXX
ESH2	800	174,225,400	FUTURE S&P500 EMINI MAR 22	Equity Portfolio	SCHEDULE D	Equity/Index	03/18/2022	CME	LCZ7XYGSLJUHFXXNXD88	03/03/2022	4,355.6350	03/04/2022	4,311.0089	SALE	1,782,886	1,782,886			0002	50
ESH2	725	157,763,525	FUTURE S&P500 EMINI MAR 22	Equity Portfolio	SCHEDULE D	Equity/Index	03/18/2022	CME	LCZ7XYGSLJUHFXXNXD88	03/03/2022	4,352.0972	03/04/2022	4,311.0089	SALE	1,487,497	1,487,497			0002	50
FVH2	11,400	11,400,000	FUTURE US 5YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/19/2021	121.2314	02/23/2022	117.7676	SALE	39,465,827	36,560,273			0001	1,000
FVH2	500	500,000	FUTURE US 5YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/19/2021	121.2448	01/13/2022	119.8198	SALE	711,355	577,240			0001	1,000
FVH2	6,335	6,335,000	FUTURE US 5YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	12/09/2021	120.8094	02/23/2022	117.7676	SALE	19,257,706	20,316,608			0001	1,000
FVH2	5,200	5,200,000	FUTURE US 5YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	01/13/2022	119.7937	02/23/2022	117.7676	SALE	10,525,832	10,525,832			0001	1,000
FVH2	70	70,000	FUTURE US 5YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/19/2021	121.2448	01/13/2022	119.8198	SALE	99,590	80,814			0001	1,000
FVM2	4,000	4,000,000	FUTURE US 5YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/23/2022	117.4254	03/15/2022	116.5421	SALE	3,525,776	3,525,776			0001	1,000
FVM2	1,000	1,000,000	FUTURE US 5YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/23/2022	117.4254	03/15/2022	116.5313	SALE	891,920	891,920			0001	1,000
FVM2	288	288,000	FUTURE US 5YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	03/10/2022	117.3516	03/11/2022	117.1513	SALE	57,135	57,135			0001	1,000
MESH2	1,475	90,353,865	FUTURE MSCI EMER MKT INDEX -ICE MAR 22	Equity Portfolio	SCHEDULE D	Equity/Index	03/18/2022	ICE	5493004R83R1LVX2IL36	02/01/2022	1,225.1372	02/08/2022	1,226.0923	SALE	(74,826)	(74,826)			0002	50
MFSH2	340	35,610,425	FUTURE MSCI EAFE INDEX MAR 22	Equity Portfolio	SCHEDULE D	Equity/Index	03/18/2022	ICE	5493004R83R1LVX2IL36	03/03/2022	2,094.7309	03/14/2022	2,058.0510	SALE	622,673	622,673			0002	50
MFSH2	300	31,527,320	FUTURE MSCI EAFE INDEX MAR 22	Equity Portfolio	SCHEDULE D	Equity/Index	03/18/2022	ICE	5493004R83R1LVX2IL36	03/03/2022	2,101.8213	03/14/2022	2,058.0510	SALE	655,774	655,774			0002	50
MFSH2	493	49,863,215	FUTURE MSCI EAFE INDEX MAR 22	Equity Portfolio	SCHEDULE D	Equity/Index	03/18/2022	ICE	5493004R83R1LVX2IL36	03/04/2022	2,022.8485	03/14/2022	2,058.0510	SALE	(869,026)	(869,026)			0002	50
MFSH2	482	48,943,620	FUTURE MSCI EAFE INDEX MAR 22	Equity Portfolio	SCHEDULE D	Equity/Index	03/18/2022	ICE	5493004R83R1LVX2IL36	03/04/2022	2,030.8556	03/14/2022	2,058.0510	SALE	(656,664)	(656,664)			0002	50
MFSH2	500	49,422,445	FUTURE MSCI EAFE INDEX MAR 22	Equity Portfolio	SCHEDULE D	Equity/Index	03/18/2022	ICE	5493004R83R1LVX2IL36	03/07/2022	1,976.8978	03/14/2022	2,058.0510	SALE	(2,030,132)	(2,030,132)			0002	50
MFSH2	890	100,231,300	FUTURE MSCI EAFE INDEX MAR 22	Equity Portfolio	SCHEDULE D	Equity/Index	03/18/2022	ICE	5493004R83R1LVX2IL36	02/15/2022	2,252.3888	03/14/2022	2,058.0510	SALE	8,646,118	8,646,118			0002	50
MFSM2	890	90,442,726	FUTURE MSCI EAFE INDEX JUN 22	Equity Portfolio	SCHEDULE D	Equity/Index	06/17/2022	ICE	5493004R83R1LVX2IL36	03/14/2022	2,032.4208	03/15/2022	2,027.9001	SALE	198,529	198,529			0002	50
MFSM2	2,115	214,928,499	FUTURE MSCI EAFE INDEX JUN 22	Equity Portfolio	SCHEDULE D	Equity/Index	06/17/2022	ICE	5493004R83R1LVX2IL36	03/14/2022	2,032.4208	03/15/2022	2,027.9001	SALE	471,786	471,786			0002	50
MFSM2	1,150	121,126,499	FUTURE MSCI EAFE INDEX JUN 22	Equity Portfolio	SCHEDULE D	Equity/Index	06/17/2022	ICE	5493004R83R1LVX2IL36	03/17/2022	2,106.5478	03/22/2022	2,151.2042	SALE	(2,570,582)	(2,570,582)			0002	50
TUH2	6,650	13,300,000	FUTURE US 2YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	12/09/2021	109.0399	02/23/2022	107.6234	SALE	18,827,357	19,439,773			0001	2,000
TUH2	3,700	7,400,000	FUTURE US 2YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	01/13/2022	108.7552	02/23/2022	107.6234	SALE	8,368,657	8,368,657			0001	2,000
TUH2	325	650,000	FUTURE US 2YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	01/25/2022	108.6289	01/26/2022	108.3607	SALE	173,626	173,626			0001	2,000
TUH2	350	700,000	FUTURE US 2YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	01/25/2022	108.6172	01/26/2022	108.3607	SALE	178,778	178,778			0001	2,000
TUH2	200	400,000	FUTURE US 2YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/11/2022	107.6875	02/23/2022	107.6234	SALE	25,000	25,000			0001	2,000
TUH2	125	250,000	FUTURE US 2YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/14/2022	107.5039	02/23/2022	107.6234	SALE	(30,273)	(30,273)			0001	2,000
TUM2	1,250	2,500,000	FUTURE US 2YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/23/2022	107.2715	03/15/2022	106.8351	SALE	1,088,885	1,088,885			0001	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUM2	365	730,000	FUTURE US 2YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	107.2715	03/11/2022	107.0105	SALE	189,824	189,824			0001	2,000
TUM2	400	800,000	FUTURE US 2YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	107.2715	03/03/2022	107.4883	SALE	(174,305)	(174,305)			0001	2,000
TUM2	350	700,000	FUTURE US 2YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	107.2715	03/21/2022	106.2084	SALE	743,374	743,374			0001	2,000
TYH2	7,705	7,705,000	FUTURE US 10YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/19/2021	130.2656	02/23/2022	126.3096	SALE	30,465,395	32,030,809			0001	1,000
TYH2	3,200	3,200,000	FUTURE US 10YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/19/2021	130.2656	02/10/2022	125.9531	SALE	13,793,397	14,443,536			0001	1,000
TYH2	28	28,000	FUTURE US 10YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/19/2021	130.2569	02/23/2022	126.3096	SALE	110,524	116,456			0001	1,000
TYH2	3,200	3,200,000	FUTURE US 10YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/11/2022	128.2228	02/23/2022	126.3096	SALE	6,115,914	6,115,914			0001	1,000
TYH2	3,400	3,400,000	FUTURE US 10YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/13/2022	128.5377	02/23/2022	126.3096	SALE	7,568,671	7,568,671			0001	1,000
TYH2	3,200	3,200,000	FUTURE US 10YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/09/2022	126.5879	02/23/2022	126.3096	SALE	884,117	884,117			0001	1,000
TYH2	700	700,000	FUTURE US 10YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/19/2021	130.2569	02/23/2022	126.3096	SALE	2,761,624	2,909,934			0001	1,000
TYM2	1,500	1,500,000	FUTURE US 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	126.2420	03/15/2022	125.0052	SALE	1,852,128	1,852,128			0001	1,000
TYM2	15	15,000	FUTURE US 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	126.2420	02/23/2022	126.2500	SALE	(165)	(165)			0001	1,000
USH2	1,900	1,900,000	FUTURE US LONG BOND MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/13/2022	156.0816	02/23/2022	152.9688	SALE	5,909,840	5,909,840			0001	1,000
USM2	5	5,000	FUTURE US LONG BOND JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/18/2022	154.6250	03/02/2022	157.0625	SALE	(12,200)	(12,200)			0001	1,000
USM2	7	7,000	FUTURE US LONG BOND JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/01/2022	158.9688	03/17/2022	152.0625	SALE	48,327	48,327			0001	1,000
WNH2	80	80,000	FUTURE US ULTRA T-BOND MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/19/2021	196.4658	02/23/2022	182.7188	SALE	1,099,582	1,152,316			0001	1,000
WNM2	4	4,000	FUTURE US ULTRA T-BOND JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/01/2022	188.5625	03/16/2022	177.9688	SALE	42,366	42,366			0001	1,000
WNM2	29	29,000	FUTURE US ULTRA T-BOND JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/01/2022	188.5528	03/18/2022	178.6563	SALE	286,939	286,939			0001	1,000
WNM2	500	500,000	FUTURE US ULTRA T-BOND JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/03/2022	184.1463	03/08/2022	184.3631	SALE	(109,636)	(109,636)			0001	1,000
WNM2	750	750,000	FUTURE US ULTRA T-BOND JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/03/2022	184.2345	03/08/2022	184.3631	SALE	(98,235)	(98,235)			0001	1,000
WNM2	1,580	1,580,000	FUTURE US ULTRA T-BOND JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	184.0341	03/08/2022	184.3631	SALE	(523,694)	(523,694)			0001	1,000
TUH2	108	216,000	FUTURE US 2YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/26/2022	108.6190	02/04/2022	108.1211	SALE	107,344	107,344			0001	2,000
TUH2	217	434,000	FUTURE US 2YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/26/2022	108.6190	01/26/2022	108.3607	SALE	111,625	111,625			0001	2,000
TUH2	200	400,000	FUTURE US 2YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/28/2022	108.2656	02/23/2022	107.6234	SALE	256,250	256,250			0001	2,000
TUH2	300	600,000	FUTURE US 2YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/28/2022	108.3047	02/23/2022	107.6234	SALE	407,813	407,813			0001	2,000
TUH2	300	600,000	FUTURE US 2YR NOTE MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/28/2022	108.3101	02/23/2022	107.6234	SALE	411,086	411,086			0001	2,000
WNH2	1,580	1,580,000	FUTURE US ULTRA T-BOND MAR 22	Bond Portfolio	Schedule D	Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/26/2022	186.8007	02/23/2022	182.7188	SALE	6,445,584	6,445,584			0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESM2	465	98,350,564	FUTURE S&P500 EMINI JUN 22	Equity Portfolio	SCHEDULE D	Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/05/2022	4,230.1318	05/19/2022	3,912.4866	SALE	7,383,996	7,383,996			0002	50
ESM2	400	82,331,238	FUTURE S&P500 EMINI JUN 22	Equity Portfolio	SCHEDULE D	Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/27/2022	4,116.5619	06/08/2022	4,119.7616	SALE	(65,075)	(65,075)			0002	50
ESM2	400	82,629,730	FUTURE S&P500 EMINI JUN 22	Equity Portfolio	SCHEDULE D	Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	06/03/2022	4,131.4865	06/09/2022	4,088.0000	SALE	868,650	868,650			0002	50
ESM2	546	112,789,582	FUTURE S&P500 EMINI JUN 22	Equity Portfolio	SCHEDULE D	Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	06/03/2022	4,131.4865	06/08/2022	4,119.7616	SALE	318,615	318,615			0002	50
ESM2	4	858,213	FUTURE S&P500 EMINI JUN 22	Equity Portfolio	SCHEDULE D	Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/04/2022	4,291.0625	05/05/2022	4,211.0000	SALE	16,001	16,001			0002	50
ESM2	5	1,017,642	FUTURE S&P500 EMINI JUN 22	Equity Portfolio	SCHEDULE D	Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/17/2022	4,070.5667	05/18/2022	3,931.4737	SALE	34,761	34,761			0002	50
ESM2	3	595,965	FUTURE S&P500 EMINI JUN 22	Equity Portfolio	SCHEDULE D	Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	05/23/2022	3,973.1029	05/24/2022	3,907.5000	SALE	9,833	9,833			0002	50
ESM2	125	28,006,250	FUTURE S&P500 EMINI JUN 22	Equity Portfolio	SCHEDULE D	Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	03/23/2022	4,481.0000	05/02/2022	4,099.4700	SALE	2,384,225	2,384,225			0002	50
ESM2	100	22,916,250	FUTURE S&P500 EMINI JUN 22	Equity Portfolio	SCHEDULE D	Equity/Index	06/17/2022	CME LCZ7XYGSLJUHFXXNXD88	03/30/2022	4,583.2500	05/02/2022	4,099.4700	SALE	2,418,630	2,418,630			0002	50
ESU2	1,325	249,822,188	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	06/21/2022	3,770.9009	06/21/2022	3,767.6025	SALE	214,948	214,948			0002	50
FVM2	200	200,000	FUTURE US 5YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/12/2022	113.1596	05/20/2022	113.2217	SALE	(12,879)	(12,879)			0001	1,000
FVM2	473	473,000	FUTURE US 5YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/04/2022	112.7258	05/25/2022	113.7720	SALE	(495,767)	(495,767)			0001	1,000
FVM2	3,527	3,527,000	FUTURE US 5YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/04/2022	112.7258	05/25/2022	113.7420	SALE	(3,591,035)	(3,591,035)			0001	1,000
FVM2	1,000	1,000,000	FUTURE US 5YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/04/2022	112.7492	05/06/2022	112.4883	SALE	258,640	258,640			0001	1,000
FVM2	1,000	1,000,000	FUTURE US 5YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/04/2022	112.7492	05/25/2022	113.7720	SALE	(1,024,773)	(1,024,773)			0001	1,000
FVM2	2,000	2,000,000	FUTURE US 5YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/04/2022	112.7492	05/05/2022	112.3937	SALE	707,168	707,168			0001	1,000
FVM2	5,282	5,282,000	FUTURE US 5YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	117.4254	05/25/2022	113.7720	SALE	19,287,254	19,287,254			0001	1,000
FVM2	729	729,000	FUTURE US 5YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	117.4254	05/25/2022	113.7411	SALE	2,684,520	2,684,520			0001	1,000
FVM2	11,924	11,924,000	FUTURE US 5YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	117.4254	05/25/2022	113.7420	SALE	43,898,018	43,898,018			0001	1,000
FVM2	300	300,000	FUTURE US 5YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/15/2022	116.3921	04/12/2022	113.6172	SALE	831,880	831,880			0001	1,000
FVM2	2,100	2,100,000	FUTURE US 5YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/11/2022	113.0926	04/12/2022	113.6172	SALE	(1,105,742)	(1,105,742)			0001	1,000
FVM2	2,100	2,100,000	FUTURE US 5YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/11/2022	113.0926	04/12/2022	113.7649	SALE	(1,416,059)	(1,416,059)			0001	1,000
FVM2	75	75,000	FUTURE US 5YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/11/2022	113.0926	04/18/2022	113.1641	SALE	(5,509)	(5,509)			0001	1,000
FVM2	25	25,000	FUTURE US 5YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/11/2022	113.0926	05/20/2022	113.2217	SALE	(3,286)	(3,286)			0001	1,000
FVM2	300	300,000	FUTURE US 5YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/11/2022	113.0926	04/12/2022	113.7649	SALE	(202,294)	(202,294)			0001	1,000
FVU2	1,473	1,473,000	FUTURE US 5YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	113.3684	06/10/2022	111.1818	SALE	3,217,486	3,217,486			0001	1,000
FVU2	3,527	3,527,000	FUTURE US 5YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	113.3367	06/10/2022	111.1818	SALE	7,592,360	7,592,360			0001	1,000
FVU2	4,000	4,000,000	FUTURE US 5YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/01/2022	112.2953	06/10/2022	111.1818	SALE	4,444,843	4,444,843			0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVU2	200	200,000	FUTURE US 5YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/01/2022	112.2945	06/14/2022	109.2891	SALE	600,625	600,625			0001	1,000
FVU2	100	100,000	FUTURE US 5YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/01/2022	112.3672	06/14/2022	109.2891	SALE	307,586	307,586			0001	1,000
FVU2	100	100,000	FUTURE US 5YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/01/2022	112.3672	06/13/2022	109.7344	SALE	263,054	263,054			0001	1,000
MFSM2	350	36,864,587	FUTURE MSCI EAFE INDEX JUN 22	Equity Portfolio	SCHEDULE D	Equity/Index	06/17/2022	ICE 5493004R83R1LVX2IL36	03/17/2022	2,106.5478	05/02/2022	1,988.6736	SALE	2,061,934	2,061,934			0002	50
MFSM2	500	52,737,288	FUTURE MSCI EAFE INDEX JUN 22	Equity Portfolio	SCHEDULE D	Equity/Index	06/17/2022	ICE 5493004R83R1LVX2IL36	03/17/2022	2,109.4915	05/03/2022	2,004.1186	SALE	2,632,838	2,632,838			0002	50
MFSM2	500	52,737,288	FUTURE MSCI EAFE INDEX JUN 22	Equity Portfolio	SCHEDULE D	Equity/Index	06/17/2022	ICE 5493004R83R1LVX2IL36	03/17/2022	2,109.4915	05/04/2022	1,999.0996	SALE	2,758,313	2,758,313			0002	50
MFSM2	150	15,821,187	FUTURE MSCI EAFE INDEX JUN 22	Equity Portfolio	SCHEDULE D	Equity/Index	06/17/2022	ICE 5493004R83R1LVX2IL36	03/17/2022	2,109.4915	05/02/2022	1,988.6736	SALE	905,764	905,764			0002	50
MFSM2	350	36,916,102	FUTURE MSCI EAFE INDEX JUN 22	Equity Portfolio	SCHEDULE D	Equity/Index	06/17/2022	ICE 5493004R83R1LVX2IL36	03/17/2022	2,109.4915	05/19/2022	1,945.6589	SALE	2,866,032	2,866,032			0002	50
TUM2	195	390,000	FUTURE US 2YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/04/2022	105.4922	05/20/2022	105.7966	SALE	(119,154)	(119,154)			0001	2,000
TUM2	213	426,000	FUTURE US 2YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/04/2022	105.4922	05/25/2022	105.9688	SALE	(203,433)	(203,433)			0001	2,000
TUM2	192	384,000	FUTURE US 2YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/04/2022	105.4922	05/25/2022	105.9688	SALE	(183,376)	(183,376)			0001	2,000
TUM2	4,311	8,622,000	FUTURE US 2YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	107.2715	05/25/2022	105.9688	SALE	11,224,364	11,224,364			0001	2,000
TUM2	1,057	2,114,000	FUTURE US 2YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	107.2715	05/25/2022	105.9996	SALE	2,687,291	2,687,291			0001	2,000
TUM2	3,732	7,464,000	FUTURE US 2YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	107.2715	05/25/2022	105.9688	SALE	9,716,486	9,716,486			0001	2,000
TUM2	10	20,000	FUTURE US 2YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	107.2715	04/18/2022	105.7266	SALE	30,880	30,880			0001	2,000
TUM2	190	380,000	FUTURE US 2YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/24/2022	107.3945	05/04/2022	105.2258	SALE	823,713	823,713			0001	2,000
TUM2	60	120,000	FUTURE US 2YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/24/2022	107.3945	04/18/2022	105.7266	SALE	200,044	200,044			0001	2,000
TUM2	90	180,000	FUTURE US 2YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/03/2022	107.3594	05/06/2022	105.5020	SALE	334,134	334,134			0001	2,000
TUM2	110	220,000	FUTURE US 2YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/03/2022	107.3594	05/04/2022	105.2258	SALE	469,152	469,152			0001	2,000
TUM2	300	600,000	FUTURE US 2YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/03/2022	107.3594	05/04/2022	105.2266	SALE	1,279,022	1,279,022			0001	2,000
TUM2	365	730,000	FUTURE US 2YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/10/2022	107.0703	05/06/2022	105.5020	SALE	1,144,085	1,144,085			0001	2,000
TUM2	245	490,000	FUTURE US 2YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/15/2022	106.7740	05/06/2022	105.5020	SALE	622,757	622,757			0001	2,000
TUM2	105	210,000	FUTURE US 2YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/15/2022	106.7740	05/20/2022	105.7966	SALE	205,022	205,022			0001	2,000
TUU2	192	384,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	105.6150	06/01/2022	105.4973	SALE	44,775	44,775			0001	2,000
TUU2	213	426,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	105.5913	06/01/2022	105.4973	SALE	39,580	39,580			0001	2,000
TUU2	213	426,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/01/2022	105.3730	06/01/2022	105.4973	SALE	(53,421)	(53,421)			0001	2,000
TYM2	187	187,000	FUTURE US 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/12/2022	119.8786	04/12/2022	120.6183	SALE	(138,702)	(138,702)			0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYM2	4,754	4,754,000	FUTURE US 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	126.2420	05/25/2022	120.5543	SALE	27,029,438	27,029,438			0001	1,000
TYM2	325	325,000	FUTURE US 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	126.2420	05/25/2022	120.5151	SALE	1,860,565	1,860,565			0001	1,000
TYM2	10,926	10,926,000	FUTURE US 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	126.2420	05/25/2022	120.5145	SALE	62,556,253	62,556,253			0001	1,000
TYM2	492	492,000	FUTURE US 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	126.2420	05/25/2022	120.5145	SALE	2,816,923	2,816,923			0001	1,000
TYM2	208	208,000	FUTURE US 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	126.2420	05/25/2022	120.5543	SALE	1,182,610	1,182,610			0001	1,000
TYM2	13	13,000	FUTURE US 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	126.2420	04/06/2022	120.7656	SALE	71,127	71,127			0001	1,000
TYM2	13	13,000	FUTURE US 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/06/2022	120.4531	04/08/2022	120.1875	SALE	3,427	3,427			0001	1,000
TYM2	387	387,000	FUTURE US 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/06/2022	120.4531	04/06/2022	120.7656	SALE	(121,719)	(121,719)			0001	1,000
TYM2	387	387,000	FUTURE US 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/06/2022	120.7266	04/08/2022	120.1875	SALE	207,843	207,843			0001	1,000
TYM2	13	13,000	FUTURE US 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/06/2022	120.7266	04/12/2022	120.4466	SALE	3,613	3,613			0001	1,000
TYM2	2,450	2,450,000	FUTURE US 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/06/2022	120.7733	04/08/2022	120.1064	SALE	1,629,027	1,629,027			0001	1,000
TYM2	1,298	1,298,000	FUTURE US 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/11/2022	119.7101	04/12/2022	120.4466	SALE	(958,643)	(958,643)			0001	1,000
TYM2	1,402	1,402,000	FUTURE US 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/11/2022	119.7101	04/12/2022	120.6183	SALE	(1,276,176)	(1,276,176)			0001	1,000
TYM2	189	189,000	FUTURE US 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/11/2022	119.7101	04/12/2022	120.4466	SALE	(139,587)	(139,587)			0001	1,000
TYM2	31	31,000	FUTURE US 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/11/2022	119.7101	04/12/2022	120.6183	SALE	(28,217)	(28,217)			0001	1,000
TYM2	9	9,000	FUTURE US 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/12/2022	119.8786	05/25/2022	120.5145	SALE	(5,741)	(5,741)			0001	1,000
TYM2	4	4,000	FUTURE US 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/12/2022	119.8786	05/25/2022	120.5543	SALE	(2,711)	(2,711)			0001	1,000
USM2	20	20,000	FUTURE US LONG BOND JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/18/2022	154.6250	04/07/2022	144.2188	SALE	208,077	208,077			0001	1,000
USM2	11	11,000	FUTURE US LONG BOND JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/18/2022	154.6250	05/25/2022	141.9063	SALE	139,883	139,883			0001	1,000
USM2	4	4,000	FUTURE US LONG BOND JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/18/2022	154.6250	05/25/2022	141.9063	SALE	50,867	50,867			0001	1,000
USM2	3	3,000	FUTURE US LONG BOND JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/18/2022	152.3438	05/25/2022	141.9063	SALE	31,306	31,306			0001	1,000
USM2	780	780,000	FUTURE US LONG BOND JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	154.6141	05/25/2022	141.9063	SALE	9,910,501	9,910,501			0001	1,000
USM2	19	19,000	FUTURE US LONG BOND JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	154.6141	05/25/2022	141.7385	SALE	244,597	244,597			0001	1,000
USM2	1,101	1,101,000	FUTURE US LONG BOND JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	154.6141	05/25/2022	141.9063	SALE	13,989,053	13,989,053			0001	1,000
USM2	5	5,000	FUTURE US LONG BOND JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	153.7813	05/25/2022	141.9063	SALE	59,365	59,365			0001	1,000
USM2	86	86,000	FUTURE US LONG BOND JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/18/2022	154.6250	05/25/2022	141.9063	SALE	1,093,634	1,093,634			0001	1,000
USM2	42	42,000	FUTURE US LONG BOND JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/18/2022	154.6250	05/25/2022	141.9063	SALE	534,101	534,101			0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USM2	7	7,000	FUTURE US LONG BOND JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/23/2022	148.5938	05/25/2022	141.9063	SALE	46,798	46,798			0001	1,000
USM2	5	5,000	FUTURE US LONG BOND JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/31/2022	150.0000	05/25/2022	141.9063	SALE	40,458	40,458			0001	1,000
USU2	7	7,000	FUTURE US LONG BOND SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	140.9454	06/03/2022	138.1563	SALE	19,510	19,510			0001	1,000
UXYM2	34	34,000	FUTURE US ULTRA 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/22/2022	128.3125	05/25/2022	130.5625	SALE	(76,569)	(76,569)			0001	1,000
UXYM2	14	14,000	FUTURE US ULTRA 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/16/2022	137.1719	05/25/2022	130.5625	SALE	92,503	92,503			0001	1,000
UXYM2	39	39,000	FUTURE US ULTRA 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/01/2022	142.9143	05/25/2022	130.5625	SALE	481,640	481,640			0001	1,000
UXYM2	59	59,000	FUTURE US ULTRA 10YR NOTE JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/01/2022	142.9139	05/25/2022	130.5625	SALE	728,615	728,615			0001	1,000
UXYU2	34	34,000	FUTURE US ULTRA 10YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	129.3750	06/30/2022	127.1654	SALE	75,056	75,056			0001	1,000
UXYU2	14	14,000	FUTURE US ULTRA 10YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	129.3750	06/13/2022	122.6283	SALE	94,425	94,425			0001	1,000
UXYU2	39	39,000	FUTURE US ULTRA 10YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	129.3750	06/13/2022	123.3029	SALE	236,734	236,734			0001	1,000
WNM2	80	80,000	FUTURE US ULTRA T-BOND JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2022	184.0341	05/25/2022	158.3125	SALE	2,057,556	2,057,556			0001	1,000
WNM2	1,000	1,000,000	FUTURE US ULTRA T-BOND JUN 22	Bond Portfolio	Schedule D	Interest Rate	06/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/06/2022	170.9019	04/08/2022	168.0967	SALE	2,803,130	2,803,130			0001	1,000
UXYU2	59	59,000	FUTURE US ULTRA 10YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	129.3750	07/05/2022	129.1250	SALE	14,631	14,631			0001	1,000
TUU2	275	550,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/01/2022	105.3730	07/06/2022	104.9751	SALE	218,310	218,310			0001	2,000
TUU2	130	260,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/01/2022	105.3730	07/06/2022	104.9790	SALE	102,182	102,182			0001	2,000
TUU2	135	270,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/06/2022	105.1992	07/06/2022	104.9790	SALE	59,194	59,194			0001	2,000
TUU2	10	20,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/07/2022	105.1758	07/06/2022	104.9790	SALE	3,917	3,917			0001	2,000
USU2	20	20,000	FUTURE US LONG BOND SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	140.9515	07/06/2022	141.8125	SALE	(17,262)	(17,262)			0001	1,000
TUU2	115	230,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/07/2022	105.1758	07/15/2022	104.7439	SALE	99,073	99,073			0001	2,000
TUU2	200	400,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/01/2022	105.2285	07/15/2022	104.7439	SALE	193,382	193,382			0001	2,000
TUU2	350	700,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/01/2022	105.2941	07/15/2022	104.7439	SALE	384,357	384,357			0001	2,000
ESU2	510	101,236,688	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	07/20/2022	3,970.0662	07/20/2022	3,962.0245	SALE	203,686	203,686			0002	50
ESU2	510	101,290,663	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	07/21/2022	3,972.1828	07/21/2022	3,997.2441	SALE	(640,440)	(640,440)			0002	50
FVU2	10	10,000	FUTURE US 5YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/01/2022	112.2945	07/22/2022	112.9281	SALE	(6,359)	(6,359)			0001	1,000
FVU2	340	340,000	FUTURE US 5YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/08/2022	111.8828	07/22/2022	112.9281	SALE	(356,176)	(356,176)			0001	1,000
FVU2	188	188,000	FUTURE US 5YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/09/2022	111.7266	07/22/2022	112.9281	SALE	(226,319)	(226,319)			0001	1,000
FVU2	8,500	8,500,000	FUTURE US 5YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/12/2022	112.2923	07/22/2022	112.8957	SALE	(5,148,178)	(5,148,178)			0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUU2	650	1,300,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/15/2022	104.6420	07/22/2022	105.0255	SALE	(499,960)	(499,960)			0001	2,000
TUU2	300	600,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/28/2022	105.3581	07/29/2022	105.2491	SALE	64,830	64,830			0001	2,000
FVU2	388	388,000	FUTURE US 5YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/22/2022	112.9112	08/01/2022	113.8448	SALE	(362,969)	(362,969)			0001	1,000
FVU2	150	150,000	FUTURE US 5YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/22/2022	112.9609	08/01/2022	113.8448	SALE	(132,869)	(132,869)			0001	1,000
MESU2	1,000	49,115,000	FUTURE MSCI EMER MKT INDEX -ICE SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	ICE 5493004R83R1LVX2IL36	07/26/2022	982.3000	08/01/2022	990.8365	SALE	(429,296)	(429,296)			0002	50
MESU2	1,010	49,592,000	FUTURE MSCI EMER MKT INDEX -ICE SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	ICE 5493004R83R1LVX2IL36	07/26/2022	982.0198	08/01/2022	990.8365	SALE	(447,739)	(447,739)			0002	50
TUU2	15	30,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/15/2022	104.6420	08/01/2022	105.2197	SALE	(17,361)	(17,361)			0001	2,000
TUU2	650	1,300,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/22/2022	105.1169	08/01/2022	105.2197	SALE	(134,936)	(134,936)			0001	2,000
TYU2	3	3,000	FUTURE US 10YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/03/2022	118.5625	08/03/2022	120.4063	SALE	(5,537)	(5,537)			0001	1,000
USU2	7	7,000	FUTURE US LONG BOND SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	140.9515	08/03/2022	143.4906	SALE	(17,789)	(17,789)			0001	1,000
USU2	2	2,000	FUTURE US LONG BOND SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	140.9454	08/03/2022	143.4906	SALE	(5,095)	(5,095)			0001	1,000
USU2	39	39,000	FUTURE US LONG BOND SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	140.9515	08/03/2022	143.4906	SALE	(99,108)	(99,108)			0001	1,000
USU2	86	86,000	FUTURE US LONG BOND SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	140.9454	08/03/2022	143.4906	SALE	(219,065)	(219,065)			0001	1,000
USU2	20	20,000	FUTURE US LONG BOND SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/03/2022	138.0938	08/03/2022	143.4906	SALE	(107,979)	(107,979)			0001	1,000
USU2	5	5,000	FUTURE US LONG BOND SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/11/2022	138.4688	08/03/2022	143.4906	SALE	(25,120)	(25,120)			0001	1,000
USU2	1	1,000	FUTURE US LONG BOND SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/26/2022	142.0625	08/03/2022	143.4906	SALE	(1,430)	(1,430)			0001	1,000
ESU2	5	984,391	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	07/19/2022	3,937.5658	08/05/2022	4,146.0000	SALE	(52,121)	(52,121)			0002	50
ESU2	510	100,096,738	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	07/26/2022	3,925.3623	08/10/2022	4,211.3483	SALE	(7,293,895)	(7,293,895)			0002	50
ESU2	490	101,174,488	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	08/01/2022	4,129.5709	08/10/2022	4,211.3483	SALE	(2,004,747)	(2,004,747)			0002	50
ESU2	200	41,970,721	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	08/10/2022	4,197.0721	08/10/2022	4,211.3483	SALE	(143,253)	(143,253)			0002	50
TYU2	4	4,000	FUTURE US 10YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	120.1667	08/11/2022	119.4375	SALE	2,909	2,909			0001	1,000
TYU2	9	9,000	FUTURE US 10YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	120.1391	08/11/2022	119.4375	SALE	6,296	6,296			0001	1,000
ESU2	6	1,181,270	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	07/19/2022	3,937.5658	08/18/2022	4,283.2083	SALE	(103,707)	(103,707)			0002	50
ESU2	7	1,378,148	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	07/19/2022	3,937.5658	08/19/2022	4,231.0000	SALE	(102,719)	(102,719)			0002	50
ESU2	1	196,878	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	07/19/2022	3,937.5658	08/22/2022	4,140.7500	SALE	(10,162)	(10,162)			0002	50
ESU2	8	1,588,200	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	07/20/2022	3,970.5000	08/22/2022	4,140.7500	SALE	(68,120)	(68,120)			0002	50
ESU2	1,000	209,853,604	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	08/10/2022	4,197.0721	08/24/2022	4,146.8365	SALE	2,509,079	2,509,079			0002	50
FVU2	8,500	8,500,000	FUTURE US 5YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/22/2022	112.9844	08/24/2022	111.1524	SALE	15,556,184	15,556,184			0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVU2	1,500	1,500,000	FUTURE US 5YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/27/2022	113.0837	08/24/2022	111.1524	SALE	2,894,031	2,894,031			0001	1,000
FVU2	2,000	2,000,000	FUTURE US 5YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/27/2022	113.1048	08/24/2022	111.1524	SALE	3,901,018	3,901,018			0001	1,000
TUU2	300	600,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/28/2022	105.3581	08/24/2022	104.4583	SALE	539,284	539,284			0001	2,000
TUU2	1,300	2,600,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/28/2022	105.2426	08/24/2022	104.4583	SALE	2,036,753	2,036,753			0001	2,000
WNU2	5	5,000	FUTURE US ULTRA T-BOND SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/03/2022	159.0938	08/24/2022	148.3129	SALE	53,893	53,893			0001	1,000
WNU2	48	48,000	FUTURE US ULTRA T-BOND SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/03/2022	159.0938	08/24/2022	148.3129	SALE	517,370	517,370			0001	1,000
WNU2	80	80,000	FUTURE US ULTRA T-BOND SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	158.1172	08/24/2022	148.3129	SALE	784,158	784,158			0001	1,000
ESU2	6	1,191,150	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	07/20/2022	3,970.5000	08/25/2022	4,193.7500	SALE	(66,990)	(66,990)			0002	50
FVU2	538	538,000	FUTURE US 5YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/01/2022	113.7634	08/25/2022	111.2642	SALE	1,343,543	1,343,543			0001	1,000
FVU2	5,282	5,282,000	FUTURE US 5YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	113.3684	08/25/2022	111.2642	SALE	11,104,147	11,104,147			0001	1,000
FVU2	11,924	11,924,000	FUTURE US 5YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	113.3367	08/25/2022	111.2642	SALE	24,689,750	24,689,750			0001	1,000
TUU2	665	1,330,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/01/2022	105.2089	08/25/2022	104.4570	SALE	998,796	998,796			0001	2,000
TUU2	650	1,300,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/11/2022	104.7238	08/25/2022	104.4570	SALE	345,574	345,574			0001	2,000
TUU2	650	1,300,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/12/2022	104.6776	08/25/2022	104.4570	SALE	285,503	285,503			0001	2,000
TUU2	562	1,124,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/19/2022	104.5848	08/25/2022	104.4570	SALE	142,543	142,543			0001	2,000
TUU2	563	1,126,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/19/2022	104.5770	08/25/2022	104.4570	SALE	134,025	134,025			0001	2,000
TUU2	4,311	8,622,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	105.6150	08/25/2022	104.4570	SALE	9,975,897	9,975,897			0001	2,000
TUU2	3,732	7,464,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	105.5913	08/25/2022	104.4570	SALE	8,459,220	8,459,220			0001	2,000
TUU2	28	56,000	FUTURE US 2YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/03/2022	104.9081	08/25/2022	104.4570	SALE	25,205	25,205			0001	2,000
TYU2	4,754	4,754,000	FUTURE US 10YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	120.1667	08/25/2022	117.2500	SALE	13,856,190	13,856,190			0001	1,000
TYU2	10,926	10,926,000	FUTURE US 10YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	120.1391	08/25/2022	117.2500	SALE	31,544,532	31,544,532			0001	1,000
TYU2	208	208,000	FUTURE US 10YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	120.1667	08/25/2022	117.2500	SALE	606,245	606,245			0001	1,000
TYU2	492	492,000	FUTURE US 10YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	120.1391	08/25/2022	117.2500	SALE	1,420,457	1,420,457			0001	1,000
USU2	2	2,000	FUTURE US LONG BOND SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	140.9454	08/25/2022	137.2099	SALE	7,467	7,467			0001	1,000
USU2	780	780,000	FUTURE US LONG BOND SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	140.9515	08/25/2022	137.2099	SALE	2,916,809	2,916,809			0001	1,000
USU2	1,101	1,101,000	FUTURE US LONG BOND SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2022	140.9454	08/25/2022	137.2099	SALE	4,110,529	4,110,529			0001	1,000
USU2	5	5,000	FUTURE US LONG BOND SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/26/2022	142.0625	08/25/2022	137.2099	SALE	24,253	24,253			0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
UXYU2	29	29,000	FUTURE US ULTRA 10YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/05/2022	129.1228	08/25/2022	126.0000	SALE	90,504	90,504			0001	1,000
UXYU2	14	14,000	FUTURE US ULTRA 10YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/03/2022	130.5268	08/25/2022	126.0000	SALE	63,347	63,347			0001	1,000
UXYU2	4	4,000	FUTURE US ULTRA 10YR NOTE SEP 22	Bond Portfolio	Schedule D	Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/04/2022	130.9688	08/25/2022	126.0000	SALE	19,867	19,867			0001	1,000
ESU2	12	2,382,300	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	07/20/2022	3,970.5000	08/26/2022	4,064.7292	SALE	(56,567)	(56,567)			0002	50
ESU2	4	794,100	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	07/20/2022	3,970.5000	08/31/2022	3,973.7143	SALE	(653)	(653)			0002	50
ESU2	3	604,463	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	07/27/2022	4,029.7500	08/31/2022	3,973.7143	SALE	8,398	8,398			0002	50
TUZ2	5	10,000	FUTURE US 2YR NOTE DEC 22	Bond Portfolio	Schedule D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	104.3329	09/07/2022	104.1133	SALE	2,187	2,187			0001	2,000
UXYZ2	15	15,000	FUTURE US ULTRA 10YR NOTE DEC 22	Bond Portfolio	Schedule D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	125.3516	09/07/2022	123.6406	SALE	25,634	25,634			0001	1,000
WNZ2	1	1,000	FUTURE US ULTRA T-BOND DEC 22	Bond Portfolio	Schedule D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2022	148.1027	09/07/2022	144.7813	SALE	3,319	3,319			0001	1,000
WNZ2	6	6,000	FUTURE US ULTRA T-BOND DEC 22	Bond Portfolio	Schedule D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2022	148.1027	09/07/2022	144.7813	SALE	19,916	19,916			0001	1,000
ESU2	8	1,611,900	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	07/27/2022	4,029.7500	09/12/2022	4,067.2500	SALE	(15,017)	(15,017)			0002	50
ESU2	5	1,056,250	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	08/11/2022	4,225.0000	09/12/2022	4,067.2500	SALE	39,427	39,427			0002	50
ESU2	5	1,074,663	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	08/15/2022	4,298.6500	09/12/2022	4,067.2500	SALE	57,840	57,840			0002	50
ESU2	10	2,069,125	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	08/23/2022	4,138.2500	09/12/2022	4,067.2500	SALE	35,479	35,479			0002	50
ESU2	20	4,037,250	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	08/29/2022	4,037.2500	09/12/2022	4,067.2500	SALE	(30,041)	(30,041)			0002	50
ESU2	6	1,212,900	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	08/29/2022	4,043.0000	09/12/2022	4,067.2500	SALE	(7,287)	(7,287)			0002	50
ESU2	9	1,757,475	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/06/2022	3,905.5000	09/12/2022	4,067.2500	SALE	(72,806)	(72,806)			0002	50
ESU2	14	2,785,650	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/07/2022	3,979.5000	09/12/2022	4,067.2500	SALE	(61,454)	(61,454)			0002	50
ESU2	22	4,585,075	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	08/22/2022	4,168.2500	09/12/2022	4,067.2500	SALE	111,054	111,054			0002	50
ESU2	1,000	206,737,213	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	08/26/2022	4,134.7443	09/12/2022	4,067.2500	SALE	3,372,643	3,372,643			0002	50
ESU2	150	30,408,625	FUTURE S&P500 EMINI SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/09/2022	4,054.4833	09/12/2022	4,067.2500	SALE	(96,061)	(96,061)			0002	50
MFSU2	280	25,095,245	FUTURE MSCI EAFE INDEX SEP 22	Equity Portfolio	SCHEDULE D	Equity/Index	09/16/2022	ICE 5493004R83R1LVX2IL36	09/01/2022	1,792.5175	09/12/2022	1,878.1086	SALE	(1,198,967)	(1,198,967)			0002	50
ESZ2	13	2,656,120	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,086.3387	09/13/2022	3,948.5000	SALE	89,563	89,563			0002	50
WNZ2	4	4,000	FUTURE US ULTRA T-BOND DEC 22	Bond Portfolio	Schedule D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/12/2022	144.0547	09/13/2022	142.4688	SALE	6,335	6,335			0001	1,000
ESZ2	7	1,430,219	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,086.3387	09/15/2022	3,923.7500	SALE	56,889	56,889			0002	50
ESZ2	75	15,323,770	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,086.3387	09/15/2022	3,923.0000	SALE	612,336	612,336			0002	50
ESZ2	10	2,043,169	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,086.3387	09/16/2022	3,891.0000	SALE	97,645	97,645			0002	50
ESZ2	22	4,494,973	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,086.3387	09/16/2022	3,880.8182	SALE	226,019	226,019			0002	50
ESZ2	235	48,014,480	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,086.3387	09/16/2022	3,895.5287	SALE	2,241,442	2,241,442			0002	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESZ2	10	2,043,169	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,086.3387	09/21/2022	3,812.4500	SALE	136,920	136,920			0002	50
ESZ2	200	40,863,387	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,086.3387	09/21/2022	3,800.5588	SALE	2,857,260	2,857,260			0002	50
ESZ2	400	81,726,774	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,086.3387	09/22/2022	3,775.4181	SALE	6,217,332	6,217,332			0002	50
FVZ2	538	538,000	FUTURE US 5YR NOTE DEC 22	Bond Portfolio	Schedule D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	111.2989	09/22/2022	107.9607	SALE	1,794,919	1,794,919			0001	1,000
FVZ2	362	362,000	FUTURE US 5YR NOTE DEC 22	Bond Portfolio	Schedule D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/21/2022	108.6849	09/22/2022	107.9607	SALE	261,460	261,460			0001	1,000
ESZ2	240	49,036,065	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,086.3387	09/23/2022	3,736.8042	SALE	4,193,767	4,193,767			0002	50
TUZ2	500	1,000,000	FUTURE US 2YR NOTE DEC 22	Bond Portfolio	Schedule D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	104.3329	09/23/2022	102.6503	SALE	1,681,650	1,681,650			0001	2,000
TUZ2	700	1,400,000	FUTURE US 2YR NOTE DEC 22	Bond Portfolio	Schedule D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	104.3329	09/23/2022	102.6390	SALE	2,370,214	2,370,214			0001	2,000
TUZ2	500	1,000,000	FUTURE US 2YR NOTE DEC 22	Bond Portfolio	Schedule D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	104.3329	09/23/2022	102.6435	SALE	1,688,439	1,688,439			0001	2,000
ESZ2	11	2,247,486	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,086.3387	09/29/2022	3,651.3409	SALE	239,222	239,222			0002	50
WNZ2	1	1,000	FUTURE US ULTRA T-BOND DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2022	148.1027	10/05/2022	137.0000	SALE	11,101	11,101			0001	1,000
WNZ2	4	4,000	FUTURE US ULTRA T-BOND DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2022	148.1027	10/05/2022	137.0000	SALE	44,402	44,402			0001	1,000
ESZ2	16	3,269,071	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,086.3387	10/07/2022	3,647.5000	SALE	351,028	351,028			0002	50
ESZ2	6	1,225,902	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,086.3387	10/12/2022	3,588.5000	SALE	149,337	149,337			0002	50
ESZ2	4	817,268	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,086.3387	10/14/2022	3,605.0000	SALE	96,258	96,258			0002	50
ESZ2	3	619,838	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,132.2500	10/14/2022	3,605.0000	SALE	79,080	79,080			0002	50
ESZ2	25	4,480,938	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	10/13/2022	3,584.7500	10/14/2022	3,723.9100	SALE	(174,011)	(174,011)			0002	50
ESZ2	8	1,652,900	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,132.2500	10/19/2022	3,709.5000	SALE	169,080	169,080			0002	50
ESZ2	6	1,174,238	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/19/2022	3,914.1250	10/19/2022	3,709.5000	SALE	61,373	61,373			0002	50
ESZ2	4	782,825	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/19/2022	3,914.1250	10/24/2022	3,778.5000	SALE	27,114	27,114			0002	50
ESZ2	9	1,679,488	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/28/2022	3,732.1944	10/24/2022	3,778.5000	SALE	(20,862)	(20,862)			0002	50
ESZ2	16	2,952,638	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	10/03/2022	3,690.7969	10/24/2022	3,778.5000	SALE	(70,206)	(70,206)			0002	50
ESZ2	1	189,940	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	10/04/2022	3,798.7955	10/24/2022	3,778.5000	SALE	1,012	1,012			0002	50
ESZ2	6	1,139,639	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	10/04/2022	3,798.7955	10/24/2022	3,805.5000	SALE	(2,026)	(2,026)			0002	50
TUZ2	23	46,000	FUTURE US 2YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	104.3329	10/24/2022	102.1797	SALE	99,005	99,005			0001	2,000
WNZ2	7	7,000	FUTURE US ULTRA T-BOND DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2022	148.1027	10/24/2022	124.0000	SALE	168,704	168,704			0001	1,000
ESZ2	4	759,759	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	10/04/2022	3,798.7955	10/26/2022	3,846.0000	SALE	(9,451)	(9,451)			0002	50
ESZ2	6	1,089,450	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	10/10/2022	3,631.5000	10/26/2022	3,846.0000	SALE	(64,365)	(64,365)			0002	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESZ2	4	726,300	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	10/10/2022	3,631.5000	10/27/2022	3,815.0000	SALE	(36,710)	(36,710)			0002	50
ESZ2	3	554,213	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	10/17/2022	3,694.7500	10/27/2022	3,815.0000	SALE	(18,045)	(18,045)			0002	50
ESZ2	7	1,293,163	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	10/17/2022	3,694.7500	10/31/2022	3,882.0000	SALE	(65,555)	(65,555)			0002	50
ESZ2	4	738,950	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	10/17/2022	3,694.7500	11/02/2022	3,771.1964	SALE	(15,299)	(15,299)			0002	50
ESZ2	9	1,677,488	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	10/18/2022	3,727.7500	11/02/2022	3,771.1964	SALE	(19,573)	(19,573)			0002	50
ESZ2	1	188,257	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	10/21/2022	3,765.1375	11/02/2022	3,771.1964	SALE	(305)	(305)			0002	50
FVZ2	4,500	4,500,000	FUTURE US 5YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/02/2022	106.5399	11/02/2022	106.4006	SALE	618,196	618,196			0001	1,000
TYZ2	3,000	3,000,000	FUTURE US 10YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/02/2022	110.6289	11/02/2022	110.4378	SALE	567,346	567,346			0001	1,000
USZ2	2	2,000	FUTURE US LONG BOND DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	136.6425	11/02/2022	121.0938	SALE	31,093	31,093			0001	1,000
ESZ2	665	124,502,238	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	11/04/2022	3,744.4282	11/09/2022	3,802.7744	SALE	(1,941,808)	(1,941,808)			0002	50
FVZ2	538	538,000	FUTURE US 5YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/21/2022	108.6849	11/09/2022	106.6144	SALE	1,112,891	1,112,891			0001	1,000
FVZ2	1,000	1,000,000	FUTURE US 5YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/10/2022	107.8818	11/10/2022	107.9056	SALE	(25,739)	(25,739)			0001	1,000
ESZ2	10	1,882,569	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	10/21/2022	3,765.1375	11/17/2022	3,944.8000	SALE	(89,856)	(89,856)			0002	50
FVZ2	9,100	9,100,000	FUTURE US 5YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	111.2989	11/17/2022	107.8923	SALE	30,979,169	30,979,169			0001	1,000
TUZ2	4,300	8,600,000	FUTURE US 2YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	104.3329	11/17/2022	102.2673	SALE	17,755,838	17,755,838			0001	2,000
TYZ2	8,450	8,450,000	FUTURE US 10YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	117.3423	11/17/2022	112.6021	SALE	40,034,409	40,034,409			0001	1,000
USZ2	1,000	1,000,000	FUTURE US LONG BOND DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	136.6425	11/17/2022	125.9269	SALE	10,713,511	10,713,511			0001	1,000
ESZ2	8	1,506,055	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	10/21/2022	3,765.1375	11/21/2022	3,957.7500	SALE	(77,065)	(77,065)			0002	50
USZ2	2	2,000	FUTURE US LONG BOND DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	10/05/2022	127.1563	11/21/2022	125.4688	SALE	3,371	3,371			0001	1,000
ESZ2	1	188,257	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	10/21/2022	3,765.1375	11/28/2022	3,966.7500	SALE	(10,083)	(10,083)			0002	50
ESZ2	11	2,152,163	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	10/28/2022	3,913.0227	11/28/2022	3,966.7500	SALE	(29,577)	(29,577)			0002	50
ESZ2	1	188,663	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	11/04/2022	3,773.2500	11/28/2022	3,966.7500	SALE	(9,677)	(9,677)			0002	50
FVZ2	8,106	8,106,000	FUTURE US 5YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	111.2989	11/28/2022	107.9128	SALE	27,432,282	27,432,282			0001	1,000
FVZ2	3,850	3,850,000	FUTURE US 5YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/10/2022	107.8818	11/28/2022	107.9128	SALE	(126,746)	(126,746)			0001	1,000
FVZ2	1,500	1,500,000	FUTURE US 5YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/10/2022	107.8880	11/28/2022	107.9128	SALE	(40,059)	(40,059)			0001	1,000
FVZ2	1,000	1,000,000	FUTURE US 5YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/18/2022	107.6031	11/28/2022	107.9128	SALE	(311,672)	(311,672)			0001	1,000
FVZ2	1,000	1,000,000	FUTURE US 5YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/18/2022	107.5965	11/28/2022	107.9128	SALE	(318,180)	(318,180)			0001	1,000
FVZ2	1,450	1,450,000	FUTURE US 5YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/18/2022	107.5803	11/28/2022	107.9128	SALE	(484,948)	(484,948)			0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVZ2	1,000	1,000,000	FUTURE US 5YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/18/2022	107.5938	11/28/2022	107.9128	SALE	(320,977)	(320,977)			0001	1,000
TUZ2	1,390	2,780,000	FUTURE US 2YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	104.3329	11/28/2022	102.1758	SALE	5,994,227	5,994,227			0001	2,000
TUZ2	3,743	7,486,000	FUTURE US 2YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	104.3329	11/28/2022	102.1758	SALE	16,141,288	16,141,288			0001	2,000
TYZ2	13	13,000	FUTURE US 10YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	10/05/2022	112.7175	11/28/2022	113.0501	SALE	(4,350)	(4,350)			0001	1,000
TYZ2	4	4,000	FUTURE US 10YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/02/2022	110.5938	11/28/2022	113.0501	SALE	(9,834)	(9,834)			0001	1,000
TYZ2	7,230	7,230,000	FUTURE US 10YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	117.3423	11/28/2022	113.0501	SALE	31,017,526	31,017,526			0001	1,000
TYZ2	700	700,000	FUTURE US 10YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	117.3423	11/28/2022	113.0501	SALE	3,003,080	3,003,080			0001	1,000
USZ2	574	574,000	FUTURE US LONG BOND DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	136.6425	11/28/2022	127.5938	SALE	5,192,787	5,192,787			0001	1,000
USZ2	307	307,000	FUTURE US LONG BOND DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	136.6425	11/28/2022	127.5938	SALE	2,777,327	2,777,327			0001	1,000
USZ2	2	2,000	FUTURE US LONG BOND DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	136.6425	11/28/2022	127.5938	SALE	18,093	18,093			0001	1,000
USZ2	3	3,000	FUTURE US LONG BOND DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	136.6425	11/28/2022	127.5938	SALE	27,140	27,140			0001	1,000
UXYZ2	3	3,000	FUTURE US ULTRA 10YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	125.3516	11/28/2022	119.6406	SALE	17,127	17,127			0001	1,000
UXYZ2	29	29,000	FUTURE US ULTRA 10YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	125.3516	11/28/2022	119.6406	SALE	165,559	165,559			0001	1,000
UXYZ2	3	3,000	FUTURE US ULTRA 10YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/01/2022	116.1719	11/28/2022	119.6406	SALE	(10,412)	(10,412)			0001	1,000
UXYZ2	32	32,000	FUTURE US ULTRA 10YR NOTE DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/18/2022	118.4712	11/28/2022	119.6406	SALE	(37,487)	(37,487)			0001	1,000
WNZ2	3	3,000	FUTURE US ULTRA T-BOND DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2022	148.1027	11/28/2022	137.1875	SALE	32,739	32,739			0001	1,000
WNZ2	31	31,000	FUTURE US ULTRA T-BOND DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2022	148.1027	11/28/2022	137.1875	SALE	338,307	338,307			0001	1,000
WNZ2	2	2,000	FUTURE US ULTRA T-BOND DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/02/2022	130.0000	11/28/2022	137.1875	SALE	(14,379)	(14,379)			0001	1,000
WNZ2	80	80,000	FUTURE US ULTRA T-BOND DEC 22	Bond Portfolio	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2022	148.1027	11/28/2022	137.1875	SALE	873,049	873,049			0001	1,000
ESZ2	6	1,131,975	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	11/04/2022	3,773.2500	12/01/2022	4,082.2500	SALE	(92,715)	(92,715)			0002	50
UXYH3	525	525,000	FUTURE US ULTRA 10YR NOTE MAR 23	Bond Portfolio	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/02/2022	120.4677	12/02/2022	121.4891	SALE	(537,326)	(537,326)			0001	1,000
WNH3	10	10,000	FUTURE US ULTRA T-BOND MAR 23	Bond Portfolio	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/01/2022	139.9297	12/02/2022	142.8750	SALE	(29,474)	(29,474)			0001	1,000
ESZ2	1	188,663	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	11/04/2022	3,773.2500	12/05/2022	4,001.7250	SALE	(11,426)	(11,426)			0002	50
ESZ2	8	1,525,713	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	11/07/2022	3,814.2813	12/05/2022	4,001.7250	SALE	(74,997)	(74,997)			0002	50
ESZ2	1	192,302	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	11/08/2022	3,846.0417	12/05/2022	4,001.7250	SALE	(7,787)	(7,787)			0002	50
WNH3	2	2,000	FUTURE US ULTRA T-BOND MAR 23	Bond Portfolio	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	137.7307	12/05/2022	141.4688	SALE	(7,480)	(7,480)			0001	1,000
WNH3	10	10,000	FUTURE US ULTRA T-BOND MAR 23	Bond Portfolio	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	137.7307	12/05/2022	141.4688	SALE	(37,401)	(37,401)			0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESZ2	5	961,510	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	11/08/2022	3,846.0417	12/12/2022	3,936.2500	SALE	(22,562)	(22,562)			0002	50
ESZ2	12	2,377,713	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	11/10/2022	3,962.8542	12/12/2022	3,936.2500	SALE	15,938	15,938			0002	50
ESZ2	18	3,673,350	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	11/30/2022	4,081.5000	12/12/2022	3,936.2500	SALE	130,688	130,688			0002	50
ESZ2	6	1,189,800	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	12/08/2022	3,966.0000	12/12/2022	3,936.2500	SALE	8,913	8,913			0002	50
ESZ2	15	2,972,150	FUTURE S&P500 EMINI DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	11/10/2022	3,962.8667	12/12/2022	3,936.2500	SALE	19,931	19,931			0002	50
FVH3	9,800	9,800,000	FUTURE US 5YR NOTE MAR 23	Bond Portfolio	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	108.2802	12/12/2022	108.6859	SALE	(3,995,048)	(3,995,048)			0001	1,000
MFSZ2	280	26,384,820	FUTURE MSCI EAFE INDEX DEC 22	Equity Portfolio	SCHEDULE D	Equity/Index	12/16/2022	ICE 5493004R83R1LVX2IL36	09/12/2022	1,884.6300	12/12/2022	1,968.2961	SALE	(1,172,017)	(1,172,017)			0002	50
TUH3	1,000	2,000,000	FUTURE US 2YR NOTE MAR 23	Bond Portfolio	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	102.4774	12/12/2022	102.6583	SALE	(363,632)	(363,632)			0001	2,000
ESH3	7	1,389,105	FUTURE S&P500 EMINI MAR 23	Equity Portfolio	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	12/12/2022	3,968.8723	12/14/2022	4,043.5000	SALE	(26,137)	(26,137)			0002	50
ESH3	6	1,190,662	FUTURE S&P500 EMINI MAR 23	Equity Portfolio	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	12/12/2022	3,968.8723	12/23/2022	3,835.7500	SALE	39,922	39,922			0002	50
FVH3	5,000	5,000,000	FUTURE US 5YR NOTE MAR 23	Bond Portfolio	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/13/2022	109.5631	12/23/2022	108.4358	SALE	5,626,423	5,626,423			0001	1,000
FVH3	5,000	5,000,000	FUTURE US 5YR NOTE MAR 23	Bond Portfolio	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/13/2022	109.5135	12/23/2022	108.4704	SALE	5,204,267	5,204,267			0001	1,000
TUH3	250	500,000	FUTURE US 2YR NOTE MAR 23	Bond Portfolio	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	102.4774	12/30/2022	102.5074	SALE	(15,457)	(15,457)			0001	2,000
TUH3	140	280,000	FUTURE US 2YR NOTE MAR 23	Bond Portfolio	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	102.4774	12/30/2022	102.5175	SALE	(11,500)	(11,500)			0001	2,000
TUH3	110	220,000	FUTURE US 2YR NOTE MAR 23	Bond Portfolio	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/13/2022	103.0838	12/30/2022	102.5175	SALE	124,366	124,366			0001	2,000
1609999999. Subtotal - Short Futures - Hedging Other														793,363,507	794,398,910			XXX	XXX
1649999999. Subtotal - Short Futures														793,363,507	794,398,910			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(34,335,687)	(38,970,466)			XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other														793,363,507	794,398,910			XXX	XXX
1719999999. Subtotal - Replication														2,789,180	1,918,815			XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														761,817,001	757,347,258			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.
0002	Equity futures provide an offset to decreases in equity markets.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX			(4,409,119)		3,272,880	(947,333)	3,272,880	56,862,950	56,862,950
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y			2,591	(18,076)		2,591	(18,076)			
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Y	Y	7,557,007		8,200,377	(764,421)		8,200,377	(764,421)		598,368	477,316
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y			43,689	(67,078)		43,689	(67,078)			
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y			7,592,732	(12,049,376)		7,592,732	(12,049,376)		863,315	
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	4,920,000		6,530,108	(1,579,563)	30,545	6,530,108	(1,579,563)	30,545	412,556	412,556
MORGAN STANLEY CAPITAL PARTNERS	I7331LVCZKQKX5T7XV54	Y	Y			184,392	(6,692,270)		184,392	(6,692,270)		423,968	
0299999999. Total NAIC 1 Designation				12,477,007		22,553,890	(21,170,785)	30,545	22,553,890	(21,170,785)	30,545	2,298,207	889,872
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							(2,919,269)			(2,919,269)			
0999999999 - Gross Totals				12,477,007		22,553,890	(28,499,173)	30,545	25,826,769	(25,037,387)	3,303,425	59,161,158	57,752,822
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						22,553,890	(28,499,173)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Cash		CASH	6,270,000	6,270,000	6,270,000		V
CITIBANK N.A. E57ODZWZ7FF32TWEFA76	Cash		CASH	77,733	77,733	77,733		V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		CASH	160,000	160,000	160,000		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash		CASH	4,600,000	4,600,000	4,600,000		V
JPMORGAN CHASE BANK, N.A. (ICE) 549300HWWR1D8QTS2G29	Cash		CASH	32,841,957	32,841,957	32,841,957		I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-6R-6	TREASURY NOTE	8,956,599	9,250,000	9,501,294	04/30/2024	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-J2-7	TREASURY NOTE	19,981,164	21,000,000	20,620,168	02/15/2025	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-2A-7	TREASURY NOTE	4,557,420	5,000,000	4,787,809	08/15/2026	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-BQ-3	TREASURY NOTE	12,419,435	13,937,900	13,344,523	02/28/2026	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-M5-6	TREASURY NOTE	12,515,737	13,223,400	13,348,483	11/15/2025	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-4M-9	TREASURY NOTE	9,676,950	10,000,000	10,456,215	04/30/2025	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-EN-7	TREASURY NOTE	14,327,232	15,118,600	15,025,188	04/30/2027	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-BC-4	TREASURY NOTE	13,959,408	15,619,600	15,360,046	12/31/2025	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-YD-6	TREASURY NOTE	13,679,264	15,088,500	14,972,204	08/31/2026	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-DA-6	TREASURY NOTE	18,851,781	19,500,000	19,475,220	09/30/2023	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-U2-4	TREASURY NOTE	15,255,405	16,500,000	15,682,620	11/15/2026	I
0199999999 - Total				188,130,086	198,187,690	196,523,459	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash		CASH	7,557,007	7,557,007	XXX		V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	4,920,000	4,920,000	XXX		V
0299999999 - Total				12,477,007	12,477,007	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0109999999. Total - U.S. Government Bonds						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
	BNY Mellon Repo	C		14,776,208	14,776,208	01/02/2023
9609999999. Subtotal - Cash (Schedule E Part 1 type)				14,776,208	14,776,208	XXX
9999999999 - Totals				14,776,208	14,776,208	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 3,013,208 — Book/Adjusted Carrying Value $ 3,013,208
2. Average balance for the year — Fair Value $ 24,572,651 — Book/Adjusted Carrying Value $ 24,572,651
3. Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0109999999. Total - U.S. Government Bonds						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
857492-70-6	STATE STR INSTI US GOVT CL INST			25,178,653	25,178,653	12/31/2023
26882S-N5-1	ERAC USA FINANCE COMPANY			29,977,170	29,984,678	01/05/2023
57576K-NL-9	MASSACHUSETTS MUTUAL LIFE INSURANC			24,936,900	24,942,604	01/20/2023
13639D-NK-5	CANADIAN NATIONAL RAILWAY COMPANY			49,879,550	49,893,750	01/19/2023
14912E-NR-4	CATERPILLAR FINANCIAL SERVICES COR			24,922,050	24,929,167	01/25/2023
23102V-P1-2	CUMMINS INC			4,980,025	4,981,486	02/01/2023
6698M5-NH-8	NOVARTIS FINANCE CORP			22,451,580	22,456,800	01/17/2023
66577M-N6-8	NORTHERN STATES POWER COMPANY (MIN			16,984,887	16,989,304	01/06/2023
03028U-NA-9	AMERICAN TRANSMISSION CO			18,475,506	18,480,298	01/10/2023
6698M5-NX-3	NOVARTIS FINANCE CORP			15,938,704	15,942,667	01/31/2023
92780K-P8-5	VIRGINIA ELECTRIC AND POWER COMPAN			4,975,000	4,975,722	02/08/2023
97670S-N3-3	WISCONSIN GAS CO			7,001,554	7,003,268	01/03/2023
03948H-N3-1	ARCHER DANIELS MIDLAND			23,988,552	23,994,333	01/03/2023
92780K-NH-7	VIRGINIA ELECTRIC AND POWER COMPAN			4,988,910	4,990,222	01/17/2023
23102V-NW-6	CUMMINS INC			47,895,585	48,006,187	01/30/2023
67705B-N9-9	OGLETHORPE POWER CORP			33,777,998	33,785,561	01/09/2023
67705B-NC-2	OGLETHORPE POWER CORP			16,150,643	16,153,926	01/12/2023
69372B-NK-2	PACCAR FINANCIAL CORP.			24,939,775	24,946,000	01/19/2023
23336K-NA-6	DTE ELECTRIC CO			11,982,828	11,986,320	01/10/2023
0556C3-N3-1	BMW US CAPITAL LLC			20,989,941	20,995,042	01/03/2023
6698M5-NW-5	NOVARTIS FINANCE CORP			5,479,606	5,480,949	01/30/2023
64106H-NK-3	NESTLE FINANCE INTERNATIONAL LTD			9,976,550	9,978,675	01/19/2023
05531N-N3-6	BAT INTL FINANCE PLC ABS			2,998,485	2,999,233	01/03/2023
57576K-N9-6	MASSACHUSETTS MUTUAL LIFE INSURANC			4,993,995	4,995,278	01/09/2023
54667U-N5-9	LOUISVILLE GAS AND ELECTRIC COMPAN			2,997,723	2,998,467	01/05/2023
02343C-N3-5	AMCOR FLEXIBLES NA INC			999,492	999,744	01/03/2023
86723B-NC-0	SUNCOR ENERGY INC.			9,983,360	9,985,394	01/12/2023
63743D-ND-9	NATIONAL RURAL UTILITIES COOP FINA			19,966,280	19,969,333	01/13/2023
92919U-N9-7	VULCAN MATERIALS COMPANY			13,182,616	13,185,861	01/09/2023
52466K-N3-3	LEGGETT AND PLATT INCORPORATED			19,989,900	19,994,700	01/03/2023
62479M-NW-9	MUFG BANK LTD (NEW YORK BRANCH)			51,809,056	51,819,040	01/30/2023
53522M-NQ-8	LINDE INC			54,836,595	54,848,903	01/24/2023
78355B-NJ-7	RYDER SYSTEM INC.			4,987,745	4,989,021	01/18/2023
09212F-N3-1	BLACK HILLS CORP			3,123,422	3,124,219	01/03/2023
02343C-N5-0	AMCOR FLEXIBLES NA INC			4,256,745	4,257,771	01/05/2023
29279H-N6-8	ENEL FINANCE AMERICA LLC			49,955,550	49,963,889	01/06/2023
58507B-N5-6	MEDTRONIC GLOBAL HOLDINGS SCA			18,985,978	18,990,796	01/05/2023
14912E-NC-7	CATERPILLAR FINANCIAL SERVICES COR			18,471,270	18,475,919	01/12/2023
34108B-NB-7	FLORIDA POWER AND LIGHT CO			24,963,050	24,970,486	01/11/2023
49436U-NA-8	KIMBERLY-CLARK CORP			19,274,447	19,279,204	01/10/2023
68236G-N3-7	ONCOR ELECTRIC DELIVERY CO			6,996,465	6,998,234	01/03/2023
4523EM-N3-3	ILLINOIS TOOL WORKS INC			19,990,380	19,995,344	01/03/2023
91820N-N3-6	VF CORPORATION			49,975,400	49,987,083	01/03/2023
89116F-NR-7	TORONTO DOMINION HOLDINGS USA INC			2,243,003	2,243,475	01/25/2023
34961E-NA-9	FORTIVE CORP			4,992,975	4,994,050	01/10/2023
51843U-P1-9	ESTEE LAUDER COMPANIES INC. (THE)			49,800,250	49,812,708	02/01/2023
63743D-NJ-6	NATIONAL RURAL UTILITIES COOP FINA			3,990,848	3,991,273	01/18/2023
97670S-NB-5	WISCONSIN GAS CO			14,977,830	14,980,833	01/11/2023
85462D-ND-1	STANLEY BLACK & DECKER INC			4,991,565	4,992,667	01/13/2023
69372B-NL-0	PACCAR FINANCIAL CORP.			19,201,298	19,206,110	01/20/2023
4523EM-P1-5	ILLINOIS TOOL WORKS INC			9,960,650	9,962,800	02/01/2023
23336K-N6-5	DTE ELECTRIC CO			999,090	999,375	01/06/2023
03785E-N9-1	APPLE INC			54,933,780	54,948,056	01/09/2023
14178M-N3-8	CARGILL INC			24,988,075	24,994,069	01/03/2023
29251V-N4-4	ENBRIDGE (US) INC			4,397,096	4,398,295	01/04/2023
84364U-N5-2	SOUTHERN POWER COMPANY			1,626,761	1,627,159	01/05/2023
02345D-ND-7	AMCOR FINANCE (USA) INC			34,675,279	34,684,236	01/13/2023
89119B-NB-8	TORONTO-DOMINION			49,928,100	49,941,111	01/11/2023
05916S-N9-7	BALTIMORE GAS AND ELECTRIC CO			34,955,375	34,963,444	01/09/2023
34108B-NC-5	FLORIDA POWER AND LIGHT CO			24,959,975	24,967,153	01/12/2023
63743D-P2-1	NATIONAL RURAL UTILITIES COOP FINA			12,448,475	12,449,000	02/02/2023
71112K-N6-4	PEOPLES GAS LIGHT AND COKE COMPANY			12,489,225	12,492,049	01/06/2023
03040M-N4-5	AMERICAN WATER CAPITAL CORP.			4,996,925	4,998,154	01/04/2023
23102V-NP-1	CUMMINS INC			2,991,324	2,992,025	01/23/2023
23336K-NQ-1	DTE ELECTRIC CO			2,616,584	2,617,202	01/24/2023

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
02343C-N9-2	AMCOR FLEXIBLES NA INC			9,987,080	9,989,644	01/09/2023
14912E-NA-1	CATERPILLAR FINANCIAL SERVICES COR			9,986,860	9,989,300	01/10/2023
37737Q-N4-2	GLAXOSMITHKLINE LLC			54,966,890	54,980,246	01/04/2023
92780K-P1-0	VIRGINIA ELECTRIC AND POWER COMPAN			12,448,913	12,449,733	02/01/2023
03040M-NB-9	AMERICAN WATER CAPITAL CORP.			25,961,572	25,968,583	01/11/2023
74800K-NB-4	QUEBEC (PROVINCE OF)			14,978,550	14,982,083	01/11/2023
01306N-N9-5	ALBERTA (PROVINCE OF)			4,994,040	4,995,256	01/09/2023
262006-82-8	DREYFUS GOVT CASH MGMT-BOLD			61,711,319	61,711,319	12/31/2023
64952W-ET-6	NEW YORK LIFE GLOBAL FUNDING			4,860,775	4,997,078	06/06/2024
69371R-R8-1	PACCAR FINANCIAL CORP			4,882,115	4,999,159	06/13/2024
20030N-CR-0	COMCAST CORPORATION			4,923,785	5,045,949	04/15/2024
30231G-BH-4	EXXON MOBIL CORP			4,816,030	4,975,157	03/19/2025
904764-BN-6	UNILEVER CAPITAL CORP			4,683,240	4,815,021	08/12/2024
58933Y-AR-6	MERCK & CO INC			4,791,315	4,978,297	02/10/2025
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II			5,179,371	5,325,116	06/22/2024
341081-FK-8	FLORIDA POWER & LIGHT CO			4,886,910	5,021,184	06/01/2024
46625H-KC-3	JPMORGAN CHASE & CO			4,825,580	4,968,808	01/23/2025
857477-AN-3	STATE STREET CORP			4,879,695	5,010,098	12/16/2024
63743H-FC-1	NATIONAL RURAL UTILITIES COOPERATI			4,688,870	4,835,501	02/07/2025
084659-AT-8	BERKSHIRE HATHAWAY ENERGY CO			4,923,035	5,077,051	04/15/2025
23338V-AB-2	DTE ELECTRIC CO			3,215,079	3,296,587	03/15/2024
438516-BW-5	HONEYWELL INTERNATIONAL INC			4,800,515	4,958,051	08/15/2024
90327Q-D8-9	USAA CAPITAL CORP			4,822,930	4,986,852	05/01/2025
037833-AS-9	APPLE INC			4,908,915	5,046,328	05/06/2024
06406R-BC-0	BANK OF NEW YORK MELLON/THE			4,840,280	4,998,046	04/25/2025
713448-CM-8	PEPSICO INC			4,938,480	5,049,696	03/01/2024
023135-CE-4	AMAZON.COM INC			4,824,755	4,998,411	04/13/2025
59156R-BB-3	METLIFE INC			4,983,965	5,053,205	09/15/2023
14913R-2V-8	CATERPILLAR FINANCIAL SERVICES COR			4,857,650	5,001,683	05/13/2025
40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING			4,855,760	4,982,381	05/06/2024
747525-AT-0	QUALCOMM INCORPORATED			4,883,600	4,998,115	05/20/2024
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CO			13,615,392	13,851,316	05/15/2024
06368L-AP-1	BANK OF MONTREAL			9,866,790	9,994,607	09/14/2024
37331N-AH-4	GEORGIA-PACIFIC LLC			7,745,440	7,883,847	03/01/2025
67066G-AL-8	NVIDIA CORPORATION			1,282,275	1,289,320	06/14/2024
62954W-AH-8	NTT FINANCE CORP			4,920,630	5,030,523	07/26/2024
822582-BD-3	SHELL INTERNATIONAL FINANCE BV			7,329,350	7,297,957	05/11/2025
440452-AG-5	HORMEL FOODS CORPORATION			5,673,664	5,734,409	06/03/2024
91282C-ER-8	TREASURY NOTE			72,764,625	74,942,287	05/31/2024
91282C-EK-3	TREASURY NOTE			48,578,100	49,898,125	04/30/2024
912828-4U-1	TREASURY NOTE			74,282,250	74,816,109	06/30/2023
912828-V2-3	TREASURY NOTE			48,768,150	49,904,993	12/31/2023
91282C-FG-1	TREASURY NOTE			48,957,050	49,146,723	08/31/2024
91282C-EG-2	TREASURY NOTE			48,511,700	48,424,565	03/31/2024
05565E-BM-6	BMW US CAPITAL LLC			4,988,220	5,017,338	04/06/2023
02665W-DH-1	AMERICAN HONDA FINANCE CORPORATION			4,941,635	4,990,850	05/10/2023
89788L-5G-5	TRUIST BANK			49,997,950	50,000,000	02/01/2023
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				1,983,305,496	1,992,865,682	XXX
9999999999 - Totals				1,983,305,496	1,992,865,682	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 569,089,561 — Book/Adjusted Carrying Value $ 578,664,273
2. Average balance for the year — Fair Value $ 1,817,108,858 — Book/Adjusted Carrying Value $ 1,820,738,373

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 *
Bank of America, N.A.	New York, New York					(1,167,025,258)	XXX
Bank of New York Mellon	New York, New York		2.000	78,318		27,125,361	XXX
Bank of New York Mellon	New York, New York					4,410,104	XXX
Citibank, N.A.	New York, New York					9,305	XXX
JP Morgan Chase Bank, N.A.	New York, New York		0.050	60		(652,991)	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(89,106,650)	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					4,178,066	XXX
Northrim Bank	Anchorage, Alaska		0.400	822		50,266,709	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	79,200		(1,170,795,353)	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				XXX
0399999. Total Cash on Deposit		XXX	XXX	79,200		(1,170,795,353)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	79,200		(1,170,795,353)	XXX

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

1. January	(1,025,841,042)	4. April	(764,698,022)	7. July	(1,054,707,454)	10. October	(1,099,292,481)
2. February	(1,062,581,948)	5. May	(671,740,249)	8. August	(1,197,156,016)	11. November	(1,282,381,167)
3. March	(917,790,584)	6. June	(1,216,451,484)	9. September	(1,175,193,787)	12. December	(1,170,795,353)

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
	TREASURY NOTE	%	12/20/2022	0.130	01/31/2023	74,757,563	39,232	115,962
	TREASURY NOTE	%	12/29/2022	0.130	02/28/2023	99,346,198	42,472	126,471
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						174,103,761	81,705	242,433
0109999999. Total - U.S. Government Bonds						174,103,761	81,705	242,433
	ALBERTA (PROVINCE OF)	%	12/28/2022	0.000	01/09/2023	4,995,256		2,372
	QUEBEC (PROVINCE OF)	%	12/14/2022	0.000	01/11/2023	14,982,083		32,250
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						19,977,339		34,622
0309999999. Total - All Other Government Bonds						19,977,339		34,622
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
	AMCOR FLEXIBLES NA INC	%	12/05/2022	0.000	01/03/2023	999,744		3,458
	AMCOR FLEXIBLES NA INC	%	12/06/2022	0.000	01/05/2023	4,257,771		14,491
	AMCOR FLEXIBLES NA INC	%	12/12/2022	0.000	01/09/2023	9,989,644		25,889
	AMCOR FINANCE (USA) INC	%	12/19/2022	0.000	01/13/2023	34,684,236		71,961
	AMERICAN TRANSMISSION CO	%	12/12/2022	0.000	01/10/2023	18,480,298		43,783
	AMERICAN WATER CAPITAL CORP.	%	12/28/2022	0.000	01/04/2023	4,998,154		2,461
	AMERICAN WATER CAPITAL CORP.	%	12/06/2022	0.000	01/11/2023	25,968,583		81,683
	APPLE INC	%	12/19/2022	0.000	01/09/2023	54,948,056		84,410
	ARCHER DANIELS MIDLAND	%	12/30/2022	0.000	01/03/2023	23,994,333		5,667
	BAT INTL FINANCE PLC ABS	%	12/30/2022	0.000	01/03/2023	2,999,233		767
	BMW US CAPITAL LLC	%	12/30/2022	0.000	01/03/2023	20,995,042		4,958
	BALTIMORE GAS AND ELECTRIC CO	%	12/19/2022	0.000	01/09/2023	34,963,444		59,403
	BLACK HILLS CORP	%	12/30/2022	0.000	01/03/2023	3,124,219		781
	CANADIAN NATIONAL RAILWAY COMPANY	%	12/07/2022	0.000	01/19/2023	49,893,750		147,569
	CARGILL INC	%	12/29/2022	0.000	01/03/2023	24,994,069		8,896
	CATERPILLAR FINANCIAL SERVICES COR	%	12/15/2022	0.000	01/10/2023	9,989,300		20,211
	CATERPILLAR FINANCIAL SERVICES COR	%	12/15/2022	0.000	01/12/2023	18,475,919		37,216
	CATERPILLAR FINANCIAL SERVICES COR	%	12/08/2022	0.000	01/25/2023	24,929,167		67,882
	CUMMINS INC	%	12/06/2022	0.000	01/23/2023	2,992,025		9,425
	CUMMINS INC	%	12/13/2022	0.000	01/30/2023	48,006,187		110,602
	CUMMINS INC	%	12/14/2022	0.000	02/01/2023	4,981,486		10,750
	DTE ELECTRIC CO	%	12/20/2022	0.000	01/06/2023	999,375		1,500
	DTE ELECTRIC CO	%	12/16/2022	0.000	01/10/2023	11,986,320		24,320
	DTE ELECTRIC CO	%	12/28/2022	0.000	01/24/2023	2,617,202		1,356
	ERAC USA FINANCE COMPANY	%	12/07/2022	0.000	01/05/2023	29,984,678		96,400
	ENBRIDGE (US) INC	%	12/05/2022	0.000	01/04/2023	4,398,295		15,345
	ENEL FINANCE AMERICA LLC	%	12/07/2022	0.000	01/06/2023	49,963,889		180,555
	FLORIDA POWER AND LIGHT CO	%	12/12/2022	0.000	01/11/2023	24,970,486		59,028
	FLORIDA POWER AND LIGHT CO	%	12/16/2022	0.000	01/12/2023	24,967,153		47,778
	FORTIVE CORP	%	12/13/2022	0.000	01/10/2023	4,994,050		12,561
	GLAXOSMITHKLINE LLC	%	12/19/2022	0.000	01/04/2023	54,980,246		85,601
	ILLINOIS TOOL WORKS INC	%	12/30/2022	0.000	01/03/2023	19,995,344		4,656
	ILLINOIS TOOL WORKS INC	%	12/16/2022	0.000	02/01/2023	9,962,800		19,200
	KIMBERLY-CLARK CORP	%	12/29/2022	0.000	01/10/2023	19,279,204		6,932
	ESTEE LAUDER COMPANIES INC. (THE)	%	12/15/2022	0.000	02/01/2023	49,812,708		102,708
	LEGGETT AND PLATT INCORPORATED	%	12/16/2022	0.000	01/03/2023	19,994,700		42,400
	LINDE INC	%	12/20/2022	0.000	01/24/2023	54,848,903		72,264
	LOUISVILLE GAS AND ELECTRIC COMPAN	%	12/08/2022	0.000	01/05/2023	2,998,467		9,200
	MASSACHUSETTS MUTUAL LIFE INSURANC	%	12/07/2022	0.000	01/09/2023	4,995,278		14,757
	MASSACHUSETTS MUTUAL LIFE INSURANC	%	12/20/2022	0.000	01/20/2023	24,942,604		36,250
	MEDTRONIC GLOBAL HOLDINGS SCA	%	12/08/2022	0.000	01/05/2023	18,990,796		55,227
	MUFG BANK LTD (NEW YORK BRANCH)	%	12/16/2022	0.000	01/30/2023	51,819,040		99,840
	NATIONAL RURAL UTILITIES COOP FINA	%	12/15/2022	0.000	01/13/2023	19,969,333		43,444
	NATIONAL RURAL UTILITIES COOP FINA	%	12/16/2022	0.000	01/18/2023	3,991,273		8,213

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
	NATIONAL RURAL UTILITIES COOP FINA	%	12/28/2022	0.000	02/02/2023	12,449,000		6,375
	NESTLE FINANCE INTERNATIONAL LTD	%	12/19/2022	0.000	01/19/2023	9,978,675		17,774
	NORTHERN STATES POWER COMPANY (MIN	%	12/19/2022	0.000	01/06/2023	16,989,304		27,809
	NOVARTIS FINANCE CORP	%	12/15/2022	0.000	01/17/2023	22,456,800		45,900
	NOVARTIS FINANCE CORP	%	12/28/2022	0.000	01/30/2023	5,480,949		2,628
	NOVARTIS FINANCE CORP	%	12/30/2022	0.000	01/31/2023	15,942,667		3,822
	OGLETHORPE POWER CORP	%	12/15/2022	0.000	01/09/2023	33,785,561		81,580
	OGLETHORPE POWER CORP	%	12/19/2022	0.000	01/12/2023	16,153,926		28,451
	ONCOR ELECTRIC DELIVERY CO	%	12/19/2022	0.000	01/03/2023	6,998,234		11,476
	PACCAR FINANCIAL CORP.	%	12/15/2022	0.000	01/19/2023	24,946,000		51,000
	PACCAR FINANCIAL CORP.	%	12/15/2022	0.000	01/20/2023	19,206,110		39,270
	PEOPLES GAS LIGHT AND COKE COMPANY	%	12/27/2022	0.000	01/06/2023	12,492,049		7,951
	RYDER SYSTEM INC.	%	12/30/2022	0.000	01/18/2023	4,989,021		1,292
	SOUTHERN POWER COMPANY	%	12/07/2022	0.000	01/05/2023	1,627,159		5,257
	STANLEY BLACK & DECKER INC	%	12/06/2022	0.000	01/13/2023	4,992,667		15,889
	SUNCOR ENERGY INC.	%	12/13/2022	0.000	01/12/2023	9,985,394		25,228
	TORONTO DOMINION HOLDINGS USA INC	%	12/16/2022	0.000	01/25/2023	2,243,475		4,350
	TORONTO-DOMINION	%	12/12/2022	0.000	01/11/2023	49,941,111		117,778
	VF CORPORATION	%	12/07/2022	0.000	01/03/2023	49,987,083		161,458
	VIRGINIA ELECTRIC AND POWER COMPAN	%	12/06/2022	0.000	01/17/2023	4,990,222		15,889
	VIRGINIA ELECTRIC AND POWER COMPAN	%	12/20/2022	0.000	02/01/2023	12,449,733		19,458
	VIRGINIA ELECTRIC AND POWER COMPAN	%	12/30/2022	0.000	02/08/2023	4,975,722		1,278
	VULCAN MATERIALS COMPANY	%	12/15/2022	0.000	01/09/2023	13,185,861		30,045
	WISCONSIN GAS CO	%	12/30/2022	0.000	01/03/2023	7,003,268		1,732
	WISCONSIN GAS CO	%	12/29/2022	0.000	01/11/2023	14,980,833		5,750
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,314,357,628		2,581,237
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,314,357,628		2,581,237
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						1,508,438,728	81,705	2,858,292
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						1,508,438,728	81,705	2,858,292
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL	%	12/30/2022	4.040		3,474,452	12,248	11,166
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES	%	12/23/2021	4.050				17
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3,474,452	12,248	11,183
262006-82-8	DREYFUS GOVT CASH MGMT-BOLD	%	12/30/2022	4.190		61,711,319	59,674	
4812A0-36-7	JPMORGAN PRIME CL CAPITAL	%	11/23/2021	17.810				5,775
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS	%	12/20/2021	4.420				3,198
665279-84-0	NORTHERN INST GVT SLCT WLMS CPT	%	12/30/2021	3.610				305
BAS156-B6-1	INDIRECT SEC LEND REINVESTMENT MMF	%	12/31/2022	0.000		14,776,208		
09248U-55-1	BLACKROCK TREASURY TRUST	%	12/22/2022	3.940			414	1
26188J-20-6	DREYFUS CASH MANAGEMENT INST	%	09/25/2018	4.320				
38141W-27-3	GOLDMAN SACHS FIN SQ GOVT FS	%	12/13/2022	4.160			93,956	
857492-70-6	STATE STR INSTI US GOVT CL INST	%	12/30/2022	4.120		25,178,653	5,689	
8309999999. Subtotal - All Other Money Market Mutual Funds						101,666,180	159,732	9,278
	ALLSTATE SHORT TERM POOL LLC	%	12/30/2022	4.470		1,758,320,752	3,371,871	2,921,660
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						1,758,320,752	3,371,871	2,921,660
8609999999 - Total Cash Equivalents						3,371,900,113	3,625,556	5,800,413

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A ...$	174,103,761	1B ..$	121,102,421	1C ..$		1D ..$	14,982,083	1E ..$	452,809,587	1F ..$	239,047,260	1G ..$	152,914,071
1B	2A ...$	350,355,327	2B ..$	3,124,219	2C ..$									
1C	3A ...$		3B ..$		3C ..$									
1D	4A ...$		4B ..$		4C ..$									
1E	5A ...$		5B ..$		5C ..$									
1F	6 .....$													

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

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
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	PROPERTY & CASUALTY			266,709	266,709
5. California CA	B	WORKERS' COMPENSATION			10,690,690	9,433,608
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	PROPERTY & CASUALTY			119,950	105,840
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	PROPERTY & CASUALTY			208,608	184,070
12. Hawaii HI						
13. Idaho ID	B	PROPERTY & CASUALTY			78,228	69,026
14. Illinois IL	B	PROPERTY & CASUALTY	3,009,962	2,741,550	5,000	5,000
15. Indiana IN	ST	PROPERTY & CASUALTY			110,934	110,934
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	WORKERS' COMPENSATION			183,405	191,447
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	B	PROPERTY & CASUALTY			125,165	110,442
32. New Mexico NM	B	PROPERTY & CASUALTY			365,064	322,123
33. New York NY	B	PROPERTY & CASUALTY			1,960,914	1,730,262
34. North Carolina NC	B	PROPERTY & CASUALTY			338,988	299,114
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR	B	WORKERS' COMPENSATION			1,308,799	1,235,242
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	3,009,962	2,741,550	15,762,452	14,063,819
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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