PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023
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	Secretary	CHRISTINE MARIE DeBIASE #

OTHER

ELIZABETH ANN BRADY, 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	ROBERT ALEXANDER TOOHEY, Executive Vice President
ROLAND KARL WILEY #, Executive Vice President		

DIRECTORS OR TRUSTEES

ELIZABETH ANN BRADY	JOHN EDWARD DUGENSKE	CHRISTINE MARIE DeBIASE #
SUREN GUPTA	ZULFIKAR JEEVANJEE #	JESSE EDWARD MERTEN
MARK QUINN PRINDIVILLE	MARIO RIZZO	ROBERT ALEXANDER TOOHEY
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
9TH day of FEBRUARY 2024

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.....

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

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

ASSETS

		Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	34,222,722,698		34,222,722,698	29,072,441,342
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	90,972,469		90,972,469	85,901,228
	2.2 Common stocks	2,332,121,352	2,360,762	2,329,760,590	4,569,016,223
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	714,614,240		714,614,240	671,046,303
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	60,785,548		60,785,548	90,521,888
	4.2 Properties held for the production of income (less $ 45,780,309 encumbrances)	190,992,979		190,992,979	163,331,787
	4.3 Properties held for sale (less $ ..... encumbrances)	9,808,624		9,808,624	41,769,690
5.	Cash ($ (1,137,911,049), Schedule E - Part 1), cash equivalents ($ 3,565,713,080, Schedule E - Part 2) and short-term investments ($ 100,563,759, Schedule DA)	2,528,365,790		2,528,365,790	2,670,665,405
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives (Schedule DB)	3,575,554		3,575,554	22,553,890
8.	Other invested assets (Schedule BA)	10,174,843,728	41,478,083	10,133,365,645	10,013,358,463
9.	Receivable for securities	158,940,608		158,940,608	17,010,652
10.	Securities lending reinvested collateral assets (Schedule DL)	32,488,000		32,488,000	14,776,208
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	50,520,231,591	43,838,845	50,476,392,746	47,432,393,079
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	389,516,573	2,657,443	386,859,130	291,758,166
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,838,595,545	82,042,452	2,756,553,092	2,252,033,009
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	6,029,734,247		6,029,734,247	5,630,359,460
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	120,681,506		120,681,506	144,277,664
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				38,568,301
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	528,144,764		528,144,764	505,805,533
18.2	Net deferred tax asset	1,094,860,531		1,094,860,531	939,546,776
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	422,696,599	368,540,189	54,156,410	62,165,321
21.	Furniture and equipment, including health care delivery assets ($ .....)	72,003,600	72,003,600		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	459,810,055		459,810,055	319,833,664
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	912,124,551	588,326,578	323,797,973	356,180,807
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	63,388,399,563	1,157,409,107	62,230,990,455	57,972,921,780
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	63,388,399,563	1,157,409,107	62,230,990,455	57,972,921,780
	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	346,868,186	33,782,136	313,086,050	308,654,797
2502.	Collateral	8,606,269		8,606,269	47,311,959
2503.	Prepaid assessments	171,497,404	169,391,749	2,105,655	214,051
2598.	Summary of remaining write-ins for Line 25 from overflow page	385,152,693	385,152,693		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	912,124,551	588,326,578	323,797,973	356,180,807

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	23,746,401,080	20,759,137,969
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	374,994,161	309,205,727
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	3,441,237,581	3,390,893,872
4.	Commissions payable, contingent commissions and other similar charges	281,553,870	271,896,812
5.	Other expenses (excluding taxes, licenses and fees)	1,536,707,661	1,661,881,211
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	178,893,951	171,392,208
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 $ .....904,650,725 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)	16,404,795,113	14,363,375,547
10.	Advance premium	382,174,883	370,903,039
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	114,488,456	830,146,391
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	32,530,901	78,914,359
14.	Amounts withheld or retained by company for account of others	46,006,662	44,293,344
15.	Remittances and items not allocated	52,969,296	23,865,520
16.	Provision for reinsurance (including $ ..... certified) (Schedule F, Part 3, Column 78)	52,994,125	25,293,878
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	78,520,882	117,896,436
20.	Derivatives	10,188,503	24,090,053
21.	Payable for securities	917,660,337	732,151,435
22.	Payable for securities lending	1,890,368,136	1,998,184,383
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	700,246,869	554,915,798
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	50,242,732,466	45,728,437,984
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	50,242,732,466	45,728,437,984
29.	Aggregate write-ins for special surplus funds	8,266,481	12,006,408
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)	8,691,340,244	8,943,826,124
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)	11,988,257,988	12,244,483,796
38.	TOTALS (Page 2, Line 28, Col. 3)	62,230,990,455	57,972,921,780
	DETAILS OF WRITE-INS		
2501.	Accounts payable	463,844,873	366,015,760
2502.	Reserve for uncashed checks	202,052,252	160,335,950
2503.	Limited partnership distributions with clawback provisions	15,605,084	
2598.	Summary of remaining write-ins for Line 25 from overflow page	18,744,661	28,564,088
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	700,246,869	554,915,798
2901.	Deferred gain on sale/leaseback	5,298,028	9,046,815
2902.	SCOR retroactive reinsurance account	2,968,453	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)	8,266,481	12,006,408
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)	43,412,875,798	39,258,018,042
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	32,470,656,008	29,599,733,333
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	3,874,581,151	3,567,568,213
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	9,747,518,460	9,499,822,281
5.	Aggregate write-ins for underwriting deductions		
6.	Total underwriting deductions (Lines 2 through 5)	46,092,755,619	42,667,123,827
7.	Net income of protected cells		
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	(2,679,879,822)	(3,409,105,786)
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	1,663,061,217	1,510,564,869
10.	Net realized capital gains (losses) less capital gains tax of $ 29,846,403 (Exhibit of Capital Gains (Losses))	(135,610,834)	(348,659,619)
11.	Net investment gain (loss) (Lines 9 + 10)	1,527,450,383	1,161,905,249
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 314,334,571)	(314,334,571)	(273,301,875)
13.	Finance and service charges not included in premiums	523,148,780	489,675,179
14.	Aggregate write-ins for miscellaneous income	342,889,470	372,434,826
15.	Total other income (Lines 12 through 14)	551,703,679	588,808,130
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(600,725,760)	(1,658,392,406)
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)	(600,725,760)	(1,658,392,406)
19.	Federal and foreign income taxes incurred	(132,872,540)	(191,671,849)
20.	Net income (Line 18 minus Line 19)(to Line 22)	(467,853,219)	(1,466,720,557)
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	12,244,483,796	18,431,019,669
22.	Net income (from Line 20)	(467,853,219)	(1,466,720,557)
23.	Net transfers (to) from Protected Cell accounts		
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ 36,494,238	(25,370,927)	(777,511,999)
25.	Change in net unrealized foreign exchange capital gain (loss)	79,837,109	(142,560,443)
26.	Change in net deferred income tax	191,807,992	482,094,813
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	14,569,484	(78,603,786)
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	(27,700,247)	5,907,146
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		
	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)
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	(21,516,000)	(6,141,048)
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	(256,225,808)	(6,186,535,873)
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	11,988,257,988	12,244,483,796
	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	360,217,872	374,361,933
1402.	Transition service agreement income / (expense)	8,097,078	2,567,142
1403.	(Loss) on sale of subsidiary	(15,419,512)	(20,946,716)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(10,005,967)	16,452,467
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	342,889,470	372,434,826
3701.	Transition obligation for postretirement benefits	(21,516,000)	(6,799,000)
3702.	Deferred tax liability on asset transfer		645,948
3703.	Deferred gain on sale/leaseback		12,004
3798.	Summary of remaining write-ins for Line 37 from overflow page		
3799.	Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	(21,516,000)	(6,141,048)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	43,879,407,561	40,420,464,060
2.	Net investment income	1,686,835,783	1,689,473,986
3.	Miscellaneous income	551,703,679	588,808,130
4.	Total (Lines 1 through 3)	46,117,947,023	42,698,746,176
5.	Benefit and loss related payments	29,459,796,739	25,403,117,201
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	13,613,982,219	13,437,590,670
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ 130,710,590 tax on capital gains (losses)	(80,686,905)	173,494,601
10.	Total (Lines 5 through 9)	42,993,092,053	39,014,202,472
11.	Net cash from operations (Line 4 minus Line 10)	3,124,854,970	3,684,543,704
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	19,243,303,685	25,053,469,125
	12.2 Stocks	3,520,158,560	8,796,425,605
	12.3 Mortgage loans	67,806,909	154,969,495
	12.4 Real estate	28,051,851	151,542,402
	12.5 Other invested assets	984,530,391	1,353,016,671
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(587,080)	(2,235,659)
	12.7 Miscellaneous proceeds		1,186,698,925
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	23,843,264,316	36,693,886,565
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	24,352,939,980	26,784,502,616
	13.2 Stocks	1,202,610,222	7,191,264,732
	13.3 Mortgage loans	111,576,844	88,150,032
	13.4 Real estate	18,359,794	35,240,525
	13.5 Other invested assets	993,874,155	1,423,545,290
	13.6 Miscellaneous applications	295,780,603	199,430,738
	13.7 Total investments acquired (Lines 13.1 to 13.6)	26,975,141,597	35,722,133,932
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)	(3,131,877,281)	971,752,633
	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
	16.6 Other cash provided (applied)	(135,277,303)	251,485,698
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(135,277,303)	(3,951,514,302)
	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)	(142,299,615)	704,782,034
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	2,670,665,405	1,965,883,370
	19.2 End of period (Line 18 plus Line 19.1)	2,528,365,790	2,670,665,405

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

20.0001. Portfolio investments exchanged	720,081,521	847,393,827
20.0002. Change in payable for securities acquired	244,237,352	217,389,901
20.0003. Low income housing commitment	160,335,031	235,367,235
20.0004. Change in receivable for securities sold	130,194,185	286,550,379
20.0005. Assets transferred from/to affiliates	122,175,268	114,233,113
20.0006. Income from other invested assets	89,465,640	11,525,925
20.0007. Reinvestment of non-cash distributions from other invested assets	63,649,941	58,728,135
20.0008. Real estate - sale	29,556,412	
20.0009. Liability associated with other invested assets	15,605,084	

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

20.0010. Stock dividends received	6,493,847	7,450,290
20.0011. Real estate - capitalized investment expenses	163,273	414,677
20.0012. Real estate - transferred to LP		44,497,515
20.0013. Bonds transferred to limited partnerships as contribution		35,984,251
20.0014. Donations		14,735,050

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	82,451,949	38,085,266	44,988,332	75,548,883
2.1	Allied lines	21,739,592	7,893,648	10,624,881	19,008,359
2.2	Multiple peril crop		1,409,802	91,789	1,318,013
2.3	Federal flood				
2.4	Private crop				
2.5	Private flood	31,524,921	9,989,023	17,734,766	23,779,178
3.	Farmowners multiple peril	26,539,582	9,088,015	13,335,023	22,292,573
4.	Homeowners multiple peril	11,754,829,390	5,689,260,755	6,516,680,092	10,927,410,053
5.1	Commercial multiple peril (non-liability portion)	850,498,722	367,720,744	431,792,288	786,427,178
5.2	Commercial multiple peril (liability portion)	151,240,040	71,937,108	78,363,581	144,813,567
6.	Mortgage guaranty				
8.	Ocean marine	7,922,417	3,859,820	3,643,946	8,138,292
9.	Inland marine	197,709,947	97,040,648	96,278,637	198,471,958
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	5,044,059	2,612,697	2,503,633	5,153,123
13.1	Comprehensive (hospital and medical) individual				
13.2	Comprehensive (hospital and medical) group	1,837,316			1,837,316
14.	Credit accident and health (group and individual)				
15.1	Vision only	461,729			461,729
15.2	Dental only	45,377,620	993,968	1,247,990	45,123,598
15.3	Disability income	165,383	6,441	5,229	166,595
15.4	Medicare supplement	58,960,538	2,690,483	5,904,664	55,746,356
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	710,964,258	12,890,940	12,781,285	711,073,913
16.	Workers' compensation	(27,592)		230	(27,822)
17.1	Other liability - occurrence	474,981,759	243,503,074	268,119,536	450,365,297
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	207,355	158,544	82,634	283,265
18.2	Products liability - claims-made				
19.1	Private passenger auto no-fault (personal injury protection)	1,381,444,918	368,134,421	411,774,077	1,337,805,262
19.2	Other private passenger auto liability	15,947,094,827	3,866,227,396	4,490,733,730	15,322,588,493
19.3	Commercial auto no-fault (personal injury protection)	16,382,605	6,912,705	5,517,696	17,777,613
19.4	Other commercial auto liability	436,421,558	241,174,945	187,338,534	490,257,969
21.1	Private passenger auto physical damage	12,868,229,538	3,173,999,378	3,632,104,572	12,410,124,345
21.2	Commercial auto physical damage	208,879,551	91,918,531	96,844,740	203,953,343
22.	Aircraft (all perils)				
23.	Fidelity	2,571	1,567	927	3,210
24.	Surety	14	17,316		17,331
26.	Burglary and theft				
27.	Boiler and machinery				
28.	Credit	34,582,409	10,208,452	16,251,844	28,539,016
29.	International				
30.	Warranty	125,274,614	39,741,196	53,820,669	111,195,141
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	13,385,520	5,898,664	6,229,788	13,054,397
35.	TOTALS	45,454,127,109	14,363,375,546	16,404,795,113	43,412,707,542
	DETAILS OF WRITE-INS				
3401.	Identity theft	13,385,520	5,898,664	6,229,788	13,054,397
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)	13,385,520	5,898,664	6,229,788	13,054,397

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	44,988,332				44,988,332
2.1	Allied lines	10,624,881				10,624,881
2.2	Multiple peril crop	91,789				91,789
2.3	Federal flood					
2.4	Private crop					
2.5	Private flood	17,734,766				17,734,766
3.	Farmowners multiple peril	13,335,023				13,335,023
4.	Homeowners multiple peril	6,516,680,092				6,516,680,092
5.1	Commercial multiple peril (non-liability portion)	431,792,288				431,792,288
5.2	Commercial multiple peril (liability portion)	78,363,581				78,363,581
6.	Mortgage guaranty					
8.	Ocean marine	3,643,946				3,643,946
9.	Inland marine	96,278,637				96,278,637
10.	Financial guaranty					
11.1	Medical professional liability - occurrence					
11.2	Medical professional liability - claims-made					
12.	Earthquake	2,503,633				2,503,633
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	1,247,990				1,247,990
15.3	Disability income	5,229				5,229
15.4	Medicare supplement	5,904,664				5,904,664
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	12,781,285				12,781,285
16.	Workers' compensation	230				230
17.1	Other liability - occurrence	268,119,536				268,119,536
17.2	Other liability - claims-made					
17.3	Excess workers' compensation					
18.1	Products liability - occurrence	82,634				82,634
18.2	Products liability - claims-made					
19.1	Private passenger auto no-fault (personal injury protection)	411,774,077				411,774,077
19.2	Other private passenger auto liability	4,490,733,730				4,490,733,730
19.3	Commercial auto no-fault (personal injury protection)	5,517,696				5,517,696
19.4	Other commercial auto liability	187,338,534				187,338,534
21.1	Private passenger auto physical damage	3,632,104,572				3,632,104,572
21.2	Commercial auto physical damage	96,844,740				96,844,740
22.	Aircraft (all perils)					
23.	Fidelity	927				927
24.	Surety					
26.	Burglary and theft					
27.	Boiler and machinery					
28.	Credit	16,251,844				16,251,844
29.	International					
30.	Warranty	3,777,835	50,042,834			53,820,669
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	6,229,788				6,229,788
35.	TOTALS	16,354,752,279	50,042,834			16,404,795,113
36.	Accrued retrospective premiums based on experience					
37.	Earned but unbilled premiums					
38.	Balance (Sum of Line 35 through 37)					16,404,795,113
	DETAILS OF WRITE-INS					
3401.	Identity theft	6,229,788				6,229,788
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)	6,229,788				6,229,788

(a) State here basis of computation used in each case Monthly pro rata.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

	1	Reinsurance Assumed		Reinsurance Ceded		6
		2	3	4	5	Net Premiums Written
Line of Business	Direct Business (a)	From Affiliates	From Non-Affiliates	To Affiliates	To Non-Affiliates	Cols. 1+2+3-4-5
1. Fire	35,366	62,461,862	29,816,155	9,859,480	1,954	82,451,949
2.1 Allied lines	510,987	27,913,621	515	6,685,488	43	21,739,592
2.2 Multiple peril crop						
2.3 Federal flood	243,755,960				243,755,960	
2.4 Private crop						
2.5 Private flood		39,857,489		8,332,568		31,524,921
3. Farmowners multiple peril		35,481,982		8,942,400		26,539,582
4. Homeowners multiple peril	1,983,355,691	10,025,738,527	50,163,554	174,202,025	130,226,357	11,754,829,390
5.1 Commercial multiple peril (non-liability portion)	123,808,389	823,567,133		90,028,933	6,847,868	850,498,722
5.2 Commercial multiple peril (liability portion)	36,594,806	115,929,835			1,284,601	151,240,040
6. Mortgage guaranty						
8. Ocean marine	256,844	7,658,751			(6,822)	7,922,417
9. Inland marine	45,469,205	154,034,987	367,577	2,161,822		197,709,947
10. Financial guaranty						
11.1 Medical professional liability - occurrence						
11.2 Medical professional liability - claims-made						
12. Earthquake	861,121	4,987,937		804,999		5,044,059
13.1 Comprehensive (hospital and medical) individual						
13.2 Comprehensive (hospital and medical) group		1,837,316				1,837,316
14. Credit accident and health (group and individual)						
15.1 Vision only		461,729				461,729
15.2 Dental only		45,377,620				45,377,620
15.3 Disability income		165,383				165,383
15.4 Medicare supplement		58,960,538				58,960,538
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		710,964,258				710,964,258
16. Workers' compensation	(39,263)	1,189	10,482			(27,592)
17.1 Other liability - occurrence	77,239,948	403,903,028	14,479	6,165,311	10,385	474,981,759
17.2 Other liability - claims-made						
17.3 Excess workers' compensation						
18.1 Products liability - occurrence	197,354		10,001			207,355
18.2 Products liability - claims-made						
19.1 Private passenger auto no-fault (personal injury protection)	141,633,412	1,380,645,594	17,716	140,438,904	412,900	1,381,444,918
19.2 Other private passenger auto liability	891,074,595	15,782,281,426	379,106	725,891,440	748,860	15,947,094,827
19.3 Commercial auto no-fault (personal injury protection)	12,525,889	9,694,102	32,793	2,361,883	3,508,296	16,382,605
19.4 Other commercial auto liability	245,466,174	237,685,501	3,004,747	45,354,087	4,380,777	436,421,558
21.1 Private passenger auto physical damage	1,090,896,619	12,341,257,141	15,778,806	572,915,117	6,787,911	12,868,229,538
21.2 Commercial auto physical damage	67,133,895	183,385,064	232,317	40,460,783	1,410,942	208,879,551
22. Aircraft (all perils)						
23. Fidelity	2,571					2,571
24. Surety		14				14
26. Burglary and theft						
27. Boiler and machinery	2,561,453				2,561,453	
28. Credit		46,907,914		12,325,505		34,582,409
29. International						
30. Warranty	17,084,496		108,190,118			125,274,614
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	1,292,165	13,663,737		1,570,382		13,385,520
35. TOTALS	4,981,717,677	42,514,823,679	208,018,365	1,848,501,127	401,931,486	45,454,127,109
DETAILS OF WRITE-INS						
3401. Identity theft	1,292,165	13,663,737		1,570,382		13,385,520
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)	1,292,165	13,663,737		1,570,382		13,385,520

(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	6,534	53,101,312	7,219,646	45,888,200	29,327,943	31,964,550	43,251,592	57.2
2.1	Allied lines	448,225	14,102,799	6,588,307	7,962,718	3,281,169	1,551,884	9,692,002	51.0
2.2	Multiple peril crop								
2.3	Federal flood	117,073,949		117,073,949					
2.4	Private crop								
2.5	Private flood		7,297,924	3,424,427	3,873,497	5,120,083	4,482,923	4,510,657	19.0
3.	Farmowners multiple peril		25,598,692	5,932,727	19,665,965	10,227,262	4,916,270	24,976,957	112.0
4.	Homeowners multiple peril	1,340,378,646	6,418,463,650	269,048,229	7,489,794,066	3,668,504,068	2,933,802,150	8,224,495,984	75.3
5.1	Commercial multiple peril (non-liability portion)	97,599,126	438,245,788	38,089,346	497,755,569	251,953,759	204,115,310	545,594,017	69.4
5.2	Commercial multiple peril (liability portion)	22,560,964	15,002,399	(104,271)	37,667,634	141,413,721	130,276,094	48,805,261	33.7
6.	Mortgage guaranty								
8.	Ocean marine	20,449	3,624,634	538	3,644,544	826,581	1,112,347	3,358,778	41.3
9.	Inland marine	16,484,987	57,597,926	384,188	73,698,724	18,885,039	17,872,066	74,711,696	37.6
10.	Financial guaranty								
11.1	Medical professional liability - occurrence		825		825	30,813	25,136	6,502	
11.2	Medical professional liability - claims-made								
12.	Earthquake	222,815	250,115		472,930	213,438	304,440	381,928	7.4
13.1	Comprehensive (hospital and medical) individual								
13.2	Comprehensive (hospital and medical) group		2,282,571		2,282,571	409,623	101,462	2,590,732	141.0
14.	Credit accident and health (group and individual)								
15.1	Vision only		72,994		72,994	24,722		97,716	21.2
15.2	Dental only		19,040,903		19,040,903	5,593,999	4,722,038	19,912,864	44.1
15.3	Disability income		71,819		71,819	256,840	278,445	50,214	30.1
15.4	Medicare supplement		50,504,764		50,504,764	7,837,446	4,485,077	53,857,133	96.6
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		451,023,531		451,023,531	196,934,795	198,312,782	449,645,544	63.2
16.	Workers' compensation	822,219	1,658,198	111,302	2,369,115	44,017,466	46,306,508	80,073	(287.8)
17.1	Other liability - occurrence	72,876,592	305,524,746	7,896,925	370,504,414	1,080,643,762	1,021,948,482	429,199,694	95.3
17.2	Other liability - claims-made								
17.3	Excess workers' compensation								
18.1	Products liability - occurrence	37,987,995	20,011,611	20,166,131	37,833,474	684,806,570	686,784,176	35,855,869	12,658.1
18.2	Products liability - claims-made					22		22	
19.1	Private passenger auto no-fault (personal injury protection)	118,138,411	849,041,299	104,640,145	862,539,565	1,367,126,292	1,336,465,183	893,200,674	66.8
19.2	Other private passenger auto liability	780,748,692	10,589,397,307	803,159,573	10,566,986,426	13,870,198,698	11,757,362,475	12,679,822,649	82.8
19.3	Commercial auto no-fault (personal injury protection)	18,696,627	2,903,270	4,305,052	17,294,845	65,751,073	71,035,837	12,010,080	67.6
19.4	Other commercial auto liability	440,949,536	255,922,055	129,724,267	567,147,324	1,384,840,565	1,342,478,150	609,509,739	124.3
21.1	Private passenger auto physical damage	476,523,351	8,123,332,802	432,324,060	8,167,532,093	864,412,887	900,080,081	8,131,864,899	65.5
21.2	Commercial auto physical damage	64,054,585	88,863,913	52,652,351	100,266,146	24,863,308	47,067,855	78,061,599	38.3
22.	Aircraft (all perils)		64,500		64,500	2,085,296	2,133,301	16,495	
23.	Fidelity	(209)			(209)	268	379	(320)	(10.0)
24.	Surety					33,775	33,775		
26.	Burglary and theft								
27.	Boiler and machinery	1,032,557		1,037,739	(5,183)	(637,118)	(131,262)	(511,039)	
28.	Credit		17,920,698	4,104,546	13,816,152	4,915,145	1,850,198	16,881,100	59.2
29.	International								
30.	Warranty		73,856,377		73,856,377	6,541,124	4,472,362	75,925,139	68.3
31.	Reinsurance - nonproportional assumed property	XXX				214		(214)	
32.	Reinsurance - nonproportional assumed liability	XXX	123,525		123,525	1,570,884	1,460,304	234,105	
33.	Reinsurance - nonproportional assumed financial lines	XXX							
34.	Aggregate write-ins for other lines of business	407	668,614	981,901	(312,880)	4,389,761	1,466,998	2,609,884	20.0
35.	TOTALS	3,606,626,456	27,885,571,559	2,008,761,079	29,483,436,936	23,746,401,080	20,759,137,991	32,470,700,026	74.8
	DETAILS OF WRITE-INS								
3401.	Identity theft	407	668,614	981,901	(312,880)	4,389,761	1,466,998	2,609,884	
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)	407	668,614	981,901	(312,880)	4,389,761	1,466,998	2,609,884	20.0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

		Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
	Line of Business	Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire		20,173,041	902,654	19,270,387	96,214	9,978,474	17,133	29,327,943	3,645,388
2.1	Allied lines		2,240,246	699,651	1,540,595	499,819	1,933,037	692,282	3,281,169	1,087,939
2.2	Multiple peril crop									
2.3	Federal flood	380,632		380,632		72,656,000		72,656,000		11,313,000
2.4	Private crop									
2.5	Private flood		761,646	48,296	713,350		4,406,733		5,120,083	944,932
3.	Farmowners multiple peril		4,842,522	449,312	4,393,210		5,834,051		10,227,262	4,565,603
4.	Homeowners multiple peril	287,731,239	974,274,595	42,415,039	1,219,590,795	463,980,560	2,053,064,624	68,131,912	3,668,504,068	482,208,159
5.1	Commercial multiple peril (non-liability portion)	10,172,951	40,846,937	2,004,620	49,015,268	54,513,200	149,665,767	1,240,476	251,953,759	41,766,014
5.2	Commercial multiple peril (liability portion)	39,025,303	25,993,332	338,286	64,680,350	61,811,204	14,922,963	797	141,413,721	24,131,958
6.	Mortgage guaranty									
8.	Ocean marine		315,449	25	315,425	(7,520)	531,364	12,687	826,581	191,224
9.	Inland marine	1,738,729	3,700,701	21,005	5,418,425	1,462,953	12,006,094	2,433	18,885,039	1,887,982
10.	Financial guaranty									
11.1	Medical professional liability - occurrence		22,124		22,124		10,121	1,432	30,813	5,085
11.2	Medical professional liability - claims-made									
12.	Earthquake		78,406		78,406	27,376	107,655		213,438	27,632
13.1	Comprehensive (hospital and medical) individual								(a)	
13.2	Comprehensive (hospital and medical) group						409,623		(a) 409,623	21,117
14.	Credit accident and health (group and individual)									
15.1	Vision only						24,722		(a) 24,722	989
15.2	Dental only		3,304,074		3,304,074		2,289,925		(a) 5,593,999	88,892
15.3	Disability income		230,532		230,532		26,308		(a) 256,840	1,052
15.4	Medicare supplement		1,361,002		1,361,002		6,476,444		(a) 7,837,446	259,056
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		35,546,511		35,546,511		161,388,284		(a) 196,934,795	8,253,613
16.	Workers' compensation	10,245,602	15,321,053	1,233,057	24,333,598	11,959,628	8,168,300	444,059	44,017,466	6,907,033
17.1	Other liability - occurrence	169,503,780	221,781,900	40,254,353	351,031,327	245,258,018	521,014,292	36,659,875	1,080,643,762	113,451,082
17.2	Other liability - claims-made									
17.3	Excess workers' compensation									
18.1	Products liability - occurrence	341,740,770	95,535,593	144,685,122	292,591,241	241,920,900	267,184,131	116,889,702	684,806,570	267,105,478
18.2	Products liability - claims-made						22		22	
19.1	Private passenger auto no-fault (personal injury protection)	967,044,405	733,120,612	541,171,819	1,158,993,198	(139,009,759)	269,422,157	(77,720,697)	1,367,126,292	414,968,604
19.2	Other private passenger auto liability	804,122,360	9,370,893,044	59,816,065	10,115,199,339	280,695,341	3,625,525,330	151,221,312	13,870,198,698	1,759,051,852
19.3	Commercial auto no-fault (personal injury protection)	51,271,327	4,058,825	22,481,151	32,849,001	33,407,625	3,814,937	4,320,490	65,751,073	6,959,975
19.4	Other commercial auto liability	695,008,150	362,712,857	89,137,038	968,583,969	261,974,767	196,708,397	42,426,568	1,384,840,565	161,131,237
21.1	Private passenger auto physical damage	100,280,643	1,266,708,917	13,427,259	1,353,562,300	(60,940,918)	(401,335,119)	26,873,376	864,412,887	128,647,450
21.2	Commercial auto physical damage	12,761,064	5,868,657	440,342	18,189,379	5,711,253	14,828,064	13,865,389	24,863,308	835,220
22.	Aircraft (all perils)		1,211,050		1,211,050		905,308	31,061	2,085,296	109,410
23.	Fidelity					267	1		268	2,177
24.	Surety	33,775			33,775				33,775	1,360
26.	Burglary and theft									
27.	Boiler and machinery	36,982		1,873,434	(1,836,452)	1,199,446		112	(637,118)	272,373
28.	Credit		5,000	1,250	3,750		4,911,395		4,915,145	579,526
29.	International									
30.	Warranty		6,541,124		6,541,124				6,541,124	
31.	Reinsurance - nonproportional assumed property	XXX				XXX				
32.	Reinsurance - nonproportional assumed liability	XXX	1,064,738		1,064,738	XXX	506,147		1,570,884	15,612
33.	Reinsurance - nonproportional assumed financial lines	XXX				XXX				
34.	Aggregate write-ins for other lines of business	722	1,639,700	295,369	1,345,053	124	3,044,584		4,389,761	799,558
35.	TOTALS	3,491,098,432	13,200,154,190	962,075,779	15,729,176,843	1,537,216,500	6,937,774,136	457,766,398	23,746,401,080	3,441,237,581
	DETAILS OF WRITE-INS									
3401.	Identity theft	722	1,639,700	295,369	1,345,053	124	3,044,584		4,389,761	799,558
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)	722	1,639,700	295,369	1,345,053	124	3,044,584		4,389,761	799,558

(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	101,811,558			101,811,558
	1.2 Reinsurance assumed	860,260,913			860,260,913
	1.3 Reinsurance ceded	52,358,808			52,358,808
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	909,713,662			909,713,662
2.	Commission and brokerage:				
	2.1 Direct excluding contingent		438,955,494		438,955,494
	2.2 Reinsurance assumed, excluding contingent		3,889,348,195		3,889,348,195
	2.3 Reinsurance ceded, excluding contingent		643,813,626		643,813,626
	2.4 Contingent - direct		92,590,388		92,590,388
	2.5 Contingent - reinsurance assumed		741,414,553		741,414,553
	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)		4,518,495,004		4,518,495,004
3.	Allowances to managers and agents	71	15,060,612	1	15,060,685
4.	Advertising	100,510	628,955,288		629,055,798
5.	Boards, bureaus and associations	3,879,990	20,238,788	1,316	24,120,094
6.	Surveys and underwriting reports	63,997,527	164,585,081		228,582,609
7.	Audit of assureds' records				
8.	Salary and related items:				
	8.1 Salaries	1,482,590,336	1,433,704,036	69,612,210	2,985,906,582
	8.2 Payroll taxes	112,777,286	100,251,734	3,341,386	216,370,406
9.	Employee relations and welfare	234,172,298	208,419,968	7,549,947	450,142,213
10.	Insurance	2,515,310	5,131,907	151,506	7,798,723
11.	Directors' fees				
12.	Travel and travel items	36,839,116	22,581,273	609,365	60,029,754
13.	Rent and rent items	29,883,948	87,015,354	1,052,294	117,951,596
14.	Equipment	4,260,451	17,733,659	297,671	22,291,782
15.	Cost or depreciation of EDP equipment and software	72,572,572	325,084,749	2,339,611	399,996,931
16.	Printing and stationery	9,932,324	21,529,756	6,164,658	37,626,738
17.	Postage, telephone and telegraph, exchange and express	43,296,999	152,374,248	748,188	196,419,434
18.	Legal and auditing	(933,721)	47,555,041	1,395,151	48,016,472
19.	Totals (Lines 3 to 18)	2,095,885,017	3,250,221,494	93,263,304	5,439,369,815
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $		1,074,274,235		1,074,274,235
	20.2 Insurance department licenses and fees		41,863,109		41,863,109
	20.3 Gross guaranty association assessments		(3,465,937)		(3,465,937)
	20.4 All other (excluding federal and foreign income and real estate)		11,986,787		11,986,787
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)		1,124,658,193		1,124,658,193
21.	Real estate expenses			33,348,738	33,348,738
22.	Real estate taxes			1,750,042	1,750,042
23.	Reimbursements by uninsured plans				
24.	Aggregate write-ins for miscellaneous expenses	868,982,473	854,143,768	24,281,997	1,747,408,238
25.	Total expenses incurred	3,874,581,151	9,747,518,460	152,644,082	(a) 13,774,743,693
26.	Less unpaid expenses - current year	3,441,237,581	1,949,898,282	47,257,199	5,438,393,063
27.	Add unpaid expenses - prior year	3,390,893,872	2,044,300,785	60,869,447	5,496,064,103
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)	3,824,237,442	9,841,920,962	166,256,330	13,832,414,733
	DETAILS OF WRITE-INS				
2401.	Outside clerical	901,274,642	692,010,590	24,480,145	1,617,765,377
2402.	Miscellaneous income and expense	12,894,037	257,824,169	(198,148)	270,520,057
2403.	Change in unallocated loss adjustment expense reserves	14,691,860			14,691,860
2498.	Summary of remaining write-ins for Line 24 from overflow page	(59,878,066)	(95,690,990)		(155,569,056)
2499.	Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	868,982,473	854,143,768	24,281,997	1,747,408,238

(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) 141,361,231	163,159,209
1.1	Bonds exempt from U.S. tax	(a) 155,207,380	153,398,442
1.2	Other bonds (unaffiliated)	(a) 927,371,087	1,026,279,223
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 2,780,334	2,756,820
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	17,421,776	14,796,231
2.21	Common stocks of affiliates	731,850	700,000
3.	Mortgage loans	(c) 28,977,367	29,355,363
4.	Real estate	(d) 53,940,359	53,940,359
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 187,926,649	194,903,261
7	Derivative instruments	(f) (28,519,961)	(28,616,892)
8.	Other invested assets	460,078,832	312,642,458
9.	Aggregate write-ins for investment income	(90,800,159)	(90,800,159)
10.	Total gross investment income	1,856,476,747	1,832,514,318
11.	Investment expenses		(g) 152,644,082
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) 16,809,019
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		169,453,101
17.	Net investment income (Line 10 minus Line 16)		1,663,061,217
	DETAILS OF WRITE-INS		
0901.	Securities Lending Income	(91,556,887)	(91,556,887)
0902.	Swap Collateral Income	756,729	756,729
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(90,800,159)	(90,800,159)
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 $ 85,366,832 accrual of discount less $ 94,645,393 amortization of premium and less $ 90,065,018 paid for accrued interest on purchases.

(b) Includes $ 19,656 accrual of discount less $ ..... amortization of premium and less $ ..... paid for accrued dividends on purchases.

(c) Includes $ 743,544 accrual of discount less $ 840,536 amortization of premium and less $ ..... paid for accrued interest on purchases.

(d) Includes $ 19,841,386 for company's occupancy of its own buildings; and excludes $ 405,450 interest on encumbrances.

(e) Includes $ 72,485,849 accrual of discount less $ 61,618 amortization of premium and less $ 125,137 paid for accrued interest on purchases.

(f) Includes $ 860,497 accrual of discount less $ 1,767,261 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 $ 16,809,019 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	(74,633,253)	(1,464)	(74,634,717)	(286,301)	
1.1	Bonds exempt from U.S. tax	3,548,784		3,548,784	13,909,772	
1.2	Other bonds (unaffiliated)	(278,718,237)	(46,479,491)	(325,197,728)	306,576,330	116,787
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	1,302,571	(179,647)	1,122,923	6,932,763	1,108,976
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	419,956,472	(20,952,730)	399,003,743	(266,627,016)	20,397,241
2.21	Common stocks of affiliates				(82,821,662)	
3.	Mortgage loans					
4.	Real estate	15,167,881	(22,866,291)	(7,698,410)		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	51,267	(731,972)	(680,706)	93,625	
7.	Derivative instruments	(39,470,473)		(39,470,473)	(14,403,783)	(688,927)
8.	Other invested assets	(33,891,072)	(27,866,777)	(61,757,849)	47,749,582	56,393,043
9.	Aggregate write-ins for capital gains (losses)					2,509,989
10.	Total capital gains (losses)	13,313,940	(119,078,372)	(105,764,432)	11,123,311	79,837,109
	DETAILS OF WRITE-INS					
0901.	Cumulative translation adjustment - Square Trade Euro					2,509,989
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)					2,509,989

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	2,360,762	
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)	41,478,083	34,598,497	(6,879,586)
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)	43,838,845	36,959,260	(6,879,586)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	2,657,443		(2,657,443)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	82,042,452	74,357,320	(7,685,132)
	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	368,540,189	386,969,970	18,429,781
21.	Furniture and equipment, including health care delivery assets	72,003,600	97,305,196	25,301,596
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	588,326,577	576,386,845	(11,939,732)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,157,409,108	1,171,978,592	14,569,484
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	1,157,409,108	1,171,978,592	14,569,484
	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	256,420,281	216,502,795	(39,917,486)
2502.	Prepaid assessments	169,391,749	194,348,069	24,956,321
2503.	Advances	80,299,879	36,345,682	(43,954,198)
2598.	Summary of remaining write-ins for Line 25 from overflow page	82,214,669	129,190,299	46,975,630
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	588,326,577	576,386,845	(11,939,732)

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 2023 and 2022.

(in millions)	SSAP #	F/S Page #	F/S Line #	2023	2022
Net Income					
(1) The Company's state basis (Page 4, Line 20, Columns 1 & 2)	xxx	xxx	xxx	$ (468)	$ (1,467)
(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	$ (468)	$ (1,467)
Surplus					
(5) The Company's state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	$ 11,988	$ 12,244
(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	$ 11,988	$ 12,244

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*. 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 and adjusted to eliminate surplus notes issued by subsidiaries and held by the Company. 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 to 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, residual tranche securities and surplus notes. 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. Residual tranche securities are reported at the lower of amortized cost or fair value. Surplus notes are reported at amortized cost or the lower of amortized cost or fair value depending on the NAIC designation.

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, 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.

NOTES TO FINANCIAL STATEMENTS

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

The reserves for losses and loss adjustment expenses are the estimate of amounts necessary to settle all reported and unreported claims for the ultimate cost of insured losses, based upon the facts of 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 catastrophe losses, is an inherently uncertain and complex process. Reserve estimates are regularly reviewed and updated, using the most current data and information available. Any resulting reestimates are reflected in the current Statement of Income.

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

NOTES TO FINANCIAL STATEMENTS

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, 2023 or 2022.

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"). These transactions were accounted for as statutory purchases and reflected as followings as of December 31:

($ in millions)	2023			
1	2	3	4	5
Purchased entity	Acquisition date	Cost of Acquired Entity	Original Amount of Goodwill	Original Amount of Admitted Goodwill
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
ML-AI Venture 5, LLC	7/1/2021	32	2	2
Gridiron Energy, LLC	7/1/2021	9	2	2
Concession Investment Holdings LLC, Project Longhaul	7/1/2021	59	38	38
Pike Petroleum Holdings, LLC	7/1/2021	20	20	20
Total		$ 321	$ 183	$ 183

1	6	7	8	9
Purchased entity	Admitted Goodwill December 31, 2023	Amount of Goodwill Amortized in 2023	Book Value December 31, 2023	Admitted Goodwill as a % of BACV, Gross of Admitted Goodwill
Teays River Investments, LLC	$ 36	$ 5	$ 139	25.9 %
Truamerica Properties II, LLC	9	9	9	100.0 %
Digital Bridge Small Cells Holdings, LLC	18	2	29	62.1 %
ML-AI Venture 4, LLC	11	1	28	39.3 %
ML-AI Venture 5, LLC	2	—	34	5.9 %
Gridiron Energy, LLC	1	1	17	5.9 %
Concession Investment Holdings LLC, Project Longhaul	28	10	70	40.0 %
Pike Petroleum Holdings, LLC	12	8	12	100.0 %
Total	$ 117	$ 36	$ 338	

NOTES TO FINANCIAL STATEMENTS

($ in millions)

1	2022			
	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
Digital Bridge Small Cells Holdings, LLC	07/01/2021	32	23	23
ML-AI Venture 4, LLC	05/01/2021	24	15	15
Eastern Generation Holdings, LLC	07/01/2021	10	10	10
MI-AI Venture 5, LLC	07/01/2021	32	2	2
Gridiron Energy, LLC	07/01/2021	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	—	34	5.9 %
Gridiron Energy, LLC	2	0	13	15.4 %
Total	$ 147	$ 31	$ 315	

B. Statutory Merger - Not applicable

C. Impairment Loss

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

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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:

	2023	
($ in millions)	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital and surplus	$ 10,453	XXX
Less:		
(2) Admitted positive goodwill	81	XXX
(3) Admitted EDP equipment & operating system software	57	XXX
(4) Admitted net deferred taxes	1,133	XXX
(5) Adjusted capital and surplus (Line 1-2-3-4)	$ 9,182	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%]	$ 918	XXX
(7) Current period reported admitted goodwill	XXX	$ 117
(8) Current period admitted goodwill as a % of prior period adjusted capital and surplus (Line 7/Line 5)	XXX	1.3 %

	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	1.3 %

4. Discontinued Operations **-** Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans were 5.29% and 8.86% in 2023 and 3.20% and 5.63% in 2022, respectively. All new mortgage loans were commercial.

2. For loans acquired during 2023 and 2022, the maximum percentage of any one loan to the value of the property at the time of the loan was 71.5% and 79.8%, respectively.

3. Taxes, assessments and amounts advanced were included within the mortgage loan total.

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4. The age analysis of the Company's mortgage loans as of December 31, 2023 and 2022 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)		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current year							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ —	$ —	$ 715	$ —	$ 715
(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	$ —	$ —	$ —	$ —	$ 253	$ —	$ 253
b. Prior year							
1. Recorded investment							
(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

5. None of the Company's mortgage loans were impaired as of December 31, 2023 or 2022.

6. None of the Company's mortgage loans were impaired or in nonaccrual status as of December 31, 2023 or 2022. The Company did not recognize any interest income on mortgage loans using the cash-basis of accounting in 2023 or 2022.

7. The Company did not have any activity to report for 2023 or 2022 within the allowance for credit losses account.

8. None of the Company's mortgage loans were derecognized as a result of foreclosure in 2023 or 2022.

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.

B. Debt Restructuring

(in millions)	2023	2022
1. The total recorded investment in restructured loans, as of December 31	$ 22	$ 1
2. The realized capital losses related to these loans	$ 5	$ —
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.

NOTES TO FINANCIAL STATEMENTS

(in millions)	2023			2022		
	(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	118	2	116	1,876	21	1,855
c. Present value of cash flows expected to be collected is less than the amortized cost basis	—	—	—	—	—	—
d. Total 1st Quarter (a+b+c)	$ 118	$ 2	$ 116	$ 1,876	$ 21	$ 1,855
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	212	5	207	1,418	39	1,379
g. Present value of cash flows expected to be collected is less than the amortized cost basis	17	3	14	—	—	—
h. Total 2nd Quarter (e+f+g)	$ 229	$ 8	$ 221	$ 1,418	$ 39	$ 1,379
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	133	5	128	1,333	16	1,317
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)	$ 133	$ 5	$ 128	$ 1,334	$ 16	$ 1,318
OTTI recognized 4th Quarter						
m. Intent to sell	$ —	$ —	$ —	$ —	$ —	$ —
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	87	—	87	252	4	248
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)	$ 87	$ —	$ 87	$ 258	$ 5	$ 253
q. Annual Aggregate Total (d+h+l+p)		$ 15			$ 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
BAS1FYHC0	$ 10	$ 8	$ 2	$ 8	$ 8	06/30/2023
BAS1FYHD8	$ 7	$ 6	1	$ 6	$ 6	06/30/2023
Total			$ 3			
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			

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)		2023	2022
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ —	$ (2)
	2. 12 months or longer	$ —	$ (3)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ —	$ 26
	2. 12 months or longer	$ 1	$ 22

5. As of December 31, 2023, the aggregate amount of unrealized losses related to LBASS was less than $1 million. All unrealized losses were related to below investment grade LBASS with an unrealized loss position greater than 20% of amortized cost and the LBASS had been in an unrealized position for twelve months or longer. 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 or AAA, AA, A or BBB from S&P Global Ratings, 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. 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, 2023, 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, 2023, 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, 2023 or 2022.

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 2023	Fair Value 2022
Securities lending		
(a) Open	$ 1,890	$ 1,998
(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)	$ 1,890	$ 1,998
(g) Securities received	—	—
(h) Total collateral received (f+g)	$ 1,890	$ 1,998

2. The Company did not enter into dollar repurchase agreements in 2023 or 2022.

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b.

(in millions)	December 31, 2023	December 31, 2022
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 1,848	$ 1,998

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)		2023		2022	
		Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending					
(a)	Open	$ —	$ —	$ —	$ —
(b)	30 days or less	1,027	1,026	1,238	1,238
(c)	31 to 60 days	105	105	161	161
(d)	61 to 90 days	6	6	—	—
(e)	91 to 120 days	—	—	5	5
(f)	121 to 180 days	181	180	5	5
(g)	181 to 365 days	28	28	130	128
(h)	1 to 2 years	48	47	322	316
(i)	2 to 3 years	—	—	60	58
(j)	Greater than 3 years	456	456	87	87
(k)	Subtotal (sum of a through j)	$ 1,851	$ 1,848	$ 2,008	$ 1,998
(l)	Securities received	—	—	—	—
(m)	Total collateral reinvested (k+l)	$ 1,851	$ 1,848	$ 2,008	$ 1,998

2. The Company did not enter into dollar repurchase agreements in 2023 or 2022.

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, 2023, the Company had invested assets with a fair value of $1.85 billion, which included $503 million of investment grade bonds and cash equivalents with remaining maturities greater than one year. As of December 31, 2022, the Company had invested assets with a fair value of $2.00 billion, which included $461 million of investment grade bonds with remaining maturities greater than one year. 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, 2023, two real estate investments are classified as held for sale. In 2023, an impairment loss of $23 million was recognized in realized capital gains or losses as carry value exceeded the estimated fair value as determined by an appraisal. 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.

2. As of December 31, 2023, the Company had a gain of $15 million on the sale of three real estate investments. 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. Gains and losses on the sale of real estate investments are reported in realized capital gains or losses. As of December 31, 2023, the Company had two real estate investments classified as held for sale due to market conditions. As of December 31, 2022, the Company had three real estate investments classified as held for sale due to market conditions.

3. As of December 31, 2023, the Company no longer plans to sell one property due to market conditions which have persisted longer than expected. As of December 31, 2022, 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 2023 or 2022.

5. The Company did not hold real estate with participating mortgage loan features in 2023 or 2022.

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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, 2023 and 2022. These investments have a required holding period of up to 15 years.

2. The net amount of LIHTC and other tax benefits recognized during 2023 and 2022 was $191 million and $194 million, respectively.

3. The balance of the admitted LIHTC property investments recognized within other invested assets was $1.41 billion and $1.40 billion as of December 31, 2023 or 2022, 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, 2023 or 2022.

5. The Company's LIHTC property investments did not exceed 10% of total admitted assets as of December 31, 2023 or 2022.

6. The Company did not recognize OTTI losses related to its LIHTC property investments in 2023 or 2022.

7. In 2023 and 2022, 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						
	2023						
	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 12/31/2022	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	1,890	—	—	—	1,890	1,998	(108)
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	73	—	—	—	73	77	(4)
i. FHLB capital stock	—	—	—	—	—	—	—
j. On deposit with states	18	—	—	—	18	19	(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	73	—	—	—	73	197	(124)
n. Other restricted assets	1	—	—	—	1	1	—
o. Total restricted assets (sum of a through n)	$ 2,055	$ —	$ —	$ —	$ 2,055	$ 2,292	$ (237)

(continued)

	2023			
			Percentage	
	8	9	10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total	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	—	1,890	3.0	3.1
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	5	68	0.1	0.1
i. FHLB capital stock	—	—	—	—
j. On deposit with states	—	18	—	—
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	—	73	0.1	0.1
n. Other restricted assets	—	1	—	—
o. Total restricted assets (sum of a through n)	$ 5	$ 2,050	3.2 %	3.3 %

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

NOTES TO FINANCIAL STATEMENTS

($ in millions)

Restricted Asset Category	Gross (Admitted and Nonadmitted) Restricted 2022 1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From 12/31/2021	7 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 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)

Restricted Asset Category	2022 8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 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

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)

Description of Assets	Gross (Admitted and Nonadmitted) Restricted 2023 1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From 12/31/2022	7 Increase/ (Decrease) (5 minus 6)
Collateral pledged for derivatives	$ 73	$ —	$ —	$ —	$ 73	$ 197	$ (124)
Total (c)	$ 73	$ —	$ —	$ —	$ 73	$ 197	$ (124)

NOTES TO FINANCIAL STATEMENTS

(continued)

		Percentage	
	8	9	10
Description of Assets	**Total 12/31/23 Admitted Restricted**	**Gross (Admitted & Nonadmitted) Restricted to Total Assets**	**Admitted Restricted to Total Admitted Assets**
Collateral pledged for derivatives	$ 73	0.1 %	0.1 %
Total (c)	$ 73	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.

	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.

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						
	2023						
	1	2	3	4	5	6	7
Description of Assets	**Total General Account (G/A)**	**G/A Supportin g 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 12/31/2022**	**Increase/ (Decrease) (5 minus 6)**
Puerto Rico bonds required to be held	$ 1	$ —	$ —	$ —	$ 1	$ 1	$ —
Total (c)	$ 1	$ —	$ —	$ —	$ 1	$ 1	$ —

(continued)

		Percentage	
	8	9	10
Description of Assets	**Total 12/31/23 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						
	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	$ —

(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.

NOTES TO FINANCIAL STATEMENTS

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

($ in millions)	2023			
	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	$ 1,858	$ 1,858	2.9 %	2.9 %
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	32	32	0.1	0.1
i. Other	—	—	—	—
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 1,890	$ 1,890	3.0 %	3.0 %
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 dividend 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)

($ in millions)	2022			
	1	2	3	4
Collateral Assets	**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 dividend 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

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*
2023		
u. Recognized obligations to return collateral assets (General Account)	$ 1,890	3.8 %
v. Recognized obligations to return collateral assets (Protected Cell)	$ —	— %
2022		
u. Recognized obligations to return collateral assets (General Account)	$ 1,998	4.4 %
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)	Number of 5GI Securities		Aggregate Book/Adjusted Carrying Value		Aggregate Fair Value	
Investment	2023	2022	2023	2022	2023	2022
(1) Bonds - AC	1	1	$ 16	$ 5	$ 16	$ 5
(2) Bonds - FV	1	2	8	23	8	23
(3) LBASS - AC	—	—	—	—	—	—
(4) LBASS - FV	1	1	1	1	1	2
(5) Preferred stocks - AC	—	—	—	—	—	—
(6) Preferred stocks - FV	—	—	—	—	—	—
(7) Total (1+2+3+4+5+6)	3	4	$ 25	$ 29	$ 25	$ 30

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)	2023		2022	
	General Account	Protected Cell	General Account	Protected Cell
(1) Number of CUSIPs	24	—	73	—
(2) Aggregate amount of investment income	$ 2	$ —	$ 10	$ —

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, 2023 and 2022:

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, 2023 or 2022.

B. The Company recognized impairment write-downs on its investments in partnerships and limited liability companies accounted for in accordance with SSAP No. 48, *Joint Ventures, Partnerships and Limited Liability Companies* ("SSAP No. 48") as follows. All impairment write-downs were identified during the Company's normal ongoing portfolio monitoring process.

NOTES TO FINANCIAL STATEMENTS

($ in millions)	Number of Assets		Impairment Amount			
Asset Description	2023	2022	2023	2022	Facts and Circumstances Leading to Impairment	How Fair Value Determined
Limited liability company	1	—	$ 20	$ —	Decline in the fair value of the underlying investments deemed to be other-than-temporary	Assessment of market value of limited liability company's investments
Partnerships	—	2	$ —	$ 7	Decline in the fair value of the underlying investments deemed to be other-than-temporary	Assessment of market value of partnership's investments

The Company did not recognize impairment write-downs on investments in joint ventures accounted for in accordance with SSAP No. 48 in 2023 or 2022.

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, 2023. As of December 31,2023 and 2022 the Company reported $2.7 million and $0.3 million of non-admitted due and accrued investment income.

C. The gross, nonadmitted and admitted amounts for interest income due and accrued as of December 31, 2023.

(in millions)

Interest Income Due and Accrued	Amount
1. Gross	$ 390
2. Nonadmitted	$ 3
3. Admitted	$ 387

D. The aggregate deferred interest as of December 31, 2023.

(in millions)	Amount
Aggregate Deferred Interest	$ 1

E. The cumulative amounts of paind-in-kind (PIK) interest included in the current principal balance as of December 31, 2023.

(in millions)	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ 1

8. Derivative Instruments

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

1.,
2. &
3. Derivative financial instruments utilized by the Company during 2023 and 2022 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

NOTES TO FINANCIAL STATEMENTS

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.

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 2023 or 2022.

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 2023 or 2022.

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, 2023 or 2022.

9. The Company did not utilize portfolio layer method hedging.

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 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 Company is considered an applicable reporting entity and will not have a CAMT liability in 2023.

Although the CAMT may apply in any given year where the CAMT liability exceeds the regular tax liability, the CAMT would generate a non-expiring tax credit carryforward which would be accounted for as a deferred tax asset. The CAMT credit can be used to reduce regular tax in future years when the regular tax liability is greater than the CAMT liability. There is no CAMT credit carryforward for the year ended December 31, 2023.

The impact of a change in tax law is required to be recognized in the period of enactment. As such in assessing the realizability of our deferred tax assets, including determination of valuation allowance, the Company has made an accounting policy election to disregard the CAMT impact in evaluating the realizability of deferred tax assets.

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

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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 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 at December 31, 2023 or 2022.

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

	2023			2022			Change		
(in millions)	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
			(Col 1+2)			(Col 4+5)	(Col 1-4)	(Col 2-5)	(Col 7+8)
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
(a) Gross DTAs	$ 1,726	$ 346	$ 2,072	$ 1,534	$ 398	$ 1,932	$ 192	$ (52)	$ 140
(b) Valuation allowance	—	—	—	—	—	—	—	—	—
(c) Adjusted gross DTAs (1a-1b)	$ 1,726	$ 346	$ 2,072	$ 1,534	$ 398	$ 1,932	$ 192	$ (52)	$ 140
(d) DTAs nonadmitted	—	—	—	—	—	—	—	—	—
(e) Subtotal – net admitted DTA (1c-1d)	$ 1,726	$ 346	$ 2,072	$ 1,534	$ 398	$ 1,932	$ 192	$ (52)	$ 140
(f) DTLs	716	261	977	724	269	993	$ (8)	(8)	(16)
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 1,010	$ 85	$ 1,095	$ 810	$ 129	$ 939	$ 200	$ (44)	$ 156

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

	2023		
(in millions)	(1)	(2)	(3)
			(Col 1+2)
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 85	$ 85
(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)	1,324	—	1,324
1. Adjusted gross DTAs expected to be realized following the balance sheet date	1,324	—	1,324
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	1,642
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	402	261	663
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 1,726	$ 346	$ 2,072

	2022		
	(4)	(5)	(6)
			(Col 4+5)
	Ordinary	Capital	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

	Change		
	(7)	(8)	(9)
	(Col 1-4)	(Col 2-5)	(Col 7+8)
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ (618)	$ (44)	$ (662)
(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)	698	—	698
1. Adjusted gross DTAs expected to be realized following the balance sheet date	698	—	698
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	(58)
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	112	(8)	104
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 192	$ (52)	$ 140

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

($ in millions)	2023	2022
(a) Ratio percentage used to determine recovery period and threshold limitation amount.	354.4 %	382.1 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 10,893	$ 11,305

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

($ in millions)	2023		2022		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
					(Col 1-3)	(Col
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 1,726	$ 346	$ 1,534	$ 398	$ 192	$ (52)
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)	$ 1,726	$ 346	$ 1,534	$ 398	$ 192	$ (52)
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, 2023 and 2022.

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	(1) 12/31/2023	(2) 12/31/2022	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ (133)	$ (192)	$ 59
(b) Foreign	—	—	—
(c) Subtotal (1a+1b)	$ (133)	$ (192)	$ 59
(d) Federal income tax on net capital gains (losses)	30	131	(101)
(e) Utilization of capital loss carry-forwards	—	—	—
(f) Other	—	—	—
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ (103)	$ (61)	$ (42)
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 258	$ 225	$ 33
(2) Unearned premium reserve	711	625	86
(3) Policyholder reserves	15	21	(6)
(4) Investments	13	7	6
(5) Deferred acquisition costs	—	—	—
(6) Policyholder dividends accrual	188	219	(31)
(7) Fixed assets	7	5	2
(8) Compensation and benefits accrual	121	133	(12)
(9) Pension accrual	—	—	—
(10) Receivables – nonadmitted	243	246	(3)
(11) Net operating loss carry-forward	—	—	—
(12) Tax credit carry-forward	110	—	110
(13) Other	54	53	1
(99) Subtotal (sum of 2a1 through 2a13)	$ 1,719	$ 1,534	$ 185
(b) Valuation allowance	$ —	$ —	$ —
(c) Nonadmitted	$ —	$ —	$ —
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 1,719	$ 1,534	$ 185
(e) Capital			
(1) Investments	$ 307	$ 270	$ 37
(2) Net capital loss carry-forward	—	—	—
(3) Real estate	—	—	—
(4) Unrealized losses	45	128	(83)
(5) Other	—	—	—
(99) Subtotal (2e1+2e2+2e3+2e4+2e5)	$ 352	$ 398	$ (46)
(f) Valuation allowance	$ —	$ —	$ —
(g) Nonadmitted	—	—	—
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 352	$ 398	$ (46)
(i) Admitted DTAs (2d + 2h)	$ 2,072	$ 1,932	$ 140
3. DTLs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 14	$ 21	$ (7)
(2) Investments	196	57	139
(3) Fixed assets	80	92	(12)
(4) Deferred and uncollected premium	—	—	—
(5) Policyholder reserves	28	42	(14)
(6) Premium acquisition expense	7	7	—
(7) Salvage & subrogation discounting	9	7	2
(8) Compensation and benefits accrual	25	34	(9)
(9) Other (including items <5% of total ordinary tax liabilities)	29	7	22
(99) Subtotal(sum of 3a1 through 3a9)	$ 387	$ $ 267	$ 120
(b) Capital			
(1) Investments	$ 157	$ 248	$ (91)
(2) Real estate	—	—	—
(3) Unrealized gains	432	478	(46)
(4) Other	—	—	—
(99) Subtotal (3b1+3b2+3b3+3b4)	$ 589	$ 726	$ (137)
(c) DTLs (3a99 + 3b99)	$ 977	$ 993	$ (16)
4. Net DTAs/DTLs (2i – 3c)	$ 1,095	$ 939	$ 156

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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)	2023	2022	Change
Total DTAs	$ 2,072	$ 1,932	$ 140
Total DTLs	977	993	(16)
Net DTAs (DTLs)	$ 1,095	$ 939	$ 156
Tax effect of unrealized gains (losses)			36
Change in net deferred income tax			192
Surplus adjustments – including stock option forfeitures			(5)
Change in net deferred income tax relating to the provision			$ 187

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)	2023	Effective Tax Rate	2022	Effective Tax Rate
Provision computed at statutory rate	$ (120)	21.0 %	$ (321)	21.0 %
Intercompany dividends	(12)	2.1	(9)	0.6
Adjustment of prior years (perm piece only)	51	(8.9)	—	—
Tax exempt interest deduction	(20)	3.5	—	—
LLC income	(32)	5.6	—	—
Stock Based Compensation	(13)	2.3	—	—
Tax credits	(154)	27.0	(151)	9.9
Other	7	(1.3)	(29)	1.8
Tax effect of nonadmitted assets	3	(0.5)	(34)	2.3
Total statutory income taxes	$ (290)	50.8 %	$ (544)	35.6 %
Federal and foreign income taxes incurred	$ (103)	18.0 %	$ (61)	4.0 %
Change in net deferred income taxes	(187)	32.8	(483)	31.6
Total statutory income taxes	$ (290)	50.8 %	$ (544)	35.6 %

E. 1. As of December 31, 2023, 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, 2023 and 2022 the Company did not incur income taxes that 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, 2023 or 2022.

F. 1. The Allstate Corporation’s (the “Corporation”) federal taxable income for the year ended December 31, 2023 is consolidated with the entities listed below:

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
Comesco Insurance Company
Complete Product Care Corporation
Direct Administration, Inc.
Direct General Insurance Agency, Inc.
Direct General Insurance Company
Direct General Insurance Company of Mississippi
Direct General Life Insurance Company
Direct Insurance Company
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.
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.
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 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
NG Holding, LLC
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
Safe Auto Insurance Group, Inc
Safe Auto Insurance Company
Safe Auto Choice Insurance Company
Safe Auto Value Insurance Company

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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.
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

2. The Company joins the Corporation and its 120 domestic subsidiaries in the filing of the US 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.

   If the controlled group has a CAMT liability for any year, such liability shall be allocated to each member according to the ratio of (i) the excess of the member's separate return tentative minimum tax for the year over the member's separate return regular tax for such year, to (ii) the sum of such excess amounts for all members of the group. The Reporting Entity may be charged with CAMT incurred in a future period by the consolidated group (and credited with a portion of the consolidated group's CAMT credit utilization) subject to additional guidance being issued by the Internal Revenue Service that could require changes to the Reporting Entities tax allocation agreement.

G. The Company had no liability for federal income tax loss contingencies as of December 31, 2023 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 Allstate Insurance Holdings, LLC ("AIH")

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

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, 2023 and 2022, the Company's reported investment in the Short term pool was $2.03 billion and $1.76 billion, respectively. See Ref # - 001 in table below.

Transactions with related parties who are not reported on Schedule Y

(1) Detail of material related party transactions

$ in millions)							12/31/2023	12/31/2022
Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	Reporting Period Date Amount Due From (To)	Reporting Period Date Amount Due From (To)
001	7/15/2016	Allstate Short Term Pool, LLC	Affiliate	Investment in liquidity pool	Yes	on demand	$ 2,027	$ 1,758

(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 2023 or 2022 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.

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

(in millions)	2023	2022
Esurance Property and Casualty Insurance Company	$ 109	$ 36
Integon National Insurance Company (“INIC”)	86	31
Castle Key Insurance Company (“CKIC”)	48	4
Esurance Insurance Company	26	15
American Heritage Life Insurance Company	22	24
Pablo Creek Services, Inc.	22	23
ANIHI Newco, LLC	21	10
Allstate Financial Services, LLC (“AFS”)	16	12
First Colonial Insurance Company	14	13
Allstate New Jersey Insurance Company	13	12
National Health Insurance Company	12	—
Signature Motor Club, Inc.	10	23
Arity 875, LLC	9	14
Castle Key Indemnity Company	8	39
Allstate Enterprises, LLC	7	9
Esurance Insurance Company of New Jersey	6	—
Encompass Insurance Company	5	—
SquareTrade Holding Company, Inc.	4	11
Northeast Agencies, Inc.	4	3
North Light Specialty Insurance Company	3	4
Allstate Insurance Company of Canada (“AICC”)	3	3
Direct General Life Insurance Company	3	2
Allstate Fire and Casualty Insurance Company	2	—
Encompass Indemnity Company	2	—
Answer Financial Inc.	1	2
Allstate Investments, LLC (“AILLC”)	1	1
Arity Services, LLC	1	1
ESMI Auto Insurance Company	1	—
InfoArmor, Inc.	1	—
National General Management Corp.	—	19
Allstate Property and Casualty Insurance Company	—	7
Arity International Limited	—	1
LeadCloud	—	1
Total	$ 460	$ 320

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

(in millions)	2023	2022
Esurance Insurance Services, Inc.	$ 46	$ 60
Corporation	13	11
Arity, LLC	6	—
Ivantage Select Agency, Inc.	4	3
Allstate Texas Lloyd’s	3	4
Allstate Vehicle and Property Insurance Company ("AVPIC")	2	10
Allstate Motor Club, Inc.	2	3
E.R.J. Insurance Group, Inc.	2	—
Allstate Northern Ireland Ltd.	1	5
Allstate Non-Insurance Holdings, Inc.	—	17
Allstate Indemnity Company	—	3
Renuant LLC, DBA Transparent.ly	—	1
Encompass Home and Auto Insurance Company	—	1
Total	$ 79	$ 118

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.

E. The Company and the Corporation are parties to the Amended and Restated Intercompany Liquidity Agreement (“Liquidity Agreement”) as well as CKIC and Road Bay Investments, LLC. 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.

NOTES TO FINANCIAL STATEMENTS

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. Amount Deducted from Investment in Upstream Intermediate Entity or Ultimate Parent - Not applicable.

I. The Company did not have investments in subsidiaries, controlled or affiliated ("SCA") entities that exceeded 10% of the Company's December 31, 2023 or 2022 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, 2023 or 2022.

L. The Company utilized the look-through approach to determine the carrying value of investments in AP Real Estate, LLC ("AP Real Estate") and Current Creek Investments, LLC ("Current Creek"), downstream noninsurance holding companies, as of December 31, 2023 and AP Real Estate, Current Creek and NBInv Riverside Management, LLC ("NBInv Management") as of December 31, 2022. The carrying value of these investments as of December 31 is presented in the table below.

(in millions)	2023	2022
AP Real Estate	$ 7	$ 6
Current Creek	$ 2	$ 2
NBInv Management	$ —	$ —

NBInv Management, also a noninsurance holding company, was sold in 2023. AP Real Estate, Current Creek and NBInv Management financial statements are not audited. The Company has limited its investments 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, 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.

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)	2023			
SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities	%	$ —	$ —	$ —
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 %	902	902	—
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 904	$ 902	$ 2
f. Aggregate Total (a+e)		$ 904	$ 902	$ 2

	2022			
SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities	%	$ —	$ —	$ —
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 %	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

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)	2023					
SCA Entity	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	9/5/2023	902	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 902			
f. Aggregate Total (a+e)			$ 902			

	2022					
SCA Entity	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			

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

Investments in ATL, Inc. and AFC were not admitted, therefore, they were excluded from Sub 2 filings requirements in 2023 and 2022.

N. Investment in Insurance SCAs

1. The Company's investments in AVPIC, a wholly owned insurance company domiciled in the State of Illinois, was based on the underlying statutory capital and surplus of AVPIC. AVPIC did not report any permitted or prescribed practices as of December 31, 2023, however as of December 31, 2022, AVPIC's underlying statutory capital and surplus 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.

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 using the Illinois prescribed accounting practice described above, which differed from the NAIC SAP, the amount of the Company's investment in AVPIC based on applying the prescribed practice and the amount of the Company's investment in AVPIC if AVPIC had completed its statutory financial statement in accordance with the APPM, without considering the prescribed practice, as of December 31, 2022:

(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*
AVPIC	$ —	$ (7)	$ 44	$ 51

* Per APPM (without permitted or prescribed practice)

AVPIC did not report any permitted or prescribed practices as of December 31, 2023.

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

NOTES TO FINANCIAL STATEMENTS

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)

	2023				
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	$ 1	$ (7)	$ (7)	No	$ —
Blackstone City Property Co-Investment Partners II LP	$ —	$ —	$ —	No	$ —
Blackstone Tactical Opportunities Fund IV LP	$ —	$ —	$ 4	Yes	$ 31
Brookfield Infrastructure Fund V LP	$ —	$ —	$ 7	Yes	$ 18
Capvest Equity Partners V SCSP	$ (1)	$ (1)	$ —	Yes	$ 36
EMK Capital Partners III LP	$ —	$ —	$ —	Yes	$ 46
Generation IM Sustainable Solutions Fund IV(A) ILP	$ (1)	$ (1)	$ 5	Yes	$ 19
Impact Huntington Capital II LLC	$ —	$ —	$ —	No	$ —
M/C Partners IX LP	$ —	$ —	$ —	Yes	$ 24
Pacific Avenue Fund I LP	$ (1)	$ (1)	$ (1)	Yes	$ 21
STG VII LP	$ —	$ —	$ —	Yes	$ 21

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

(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

The Company's share of losses did not exceed its reported investment for joint ventures as of December 31, 2023 or 2022. 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. Certain employees may become eligible for a 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.

NOTES TO FINANCIAL STATEMENTS

(in millions)	Overfunded 2023	Overfunded 2022	Underfunded 2023	Underfunded 2022
1. Benefit obligation at beginning of year	$ —	$ —	$ 76	$ 99
2. Service cost	—	—	—	—
3. Interest cost	—	—	4	3
4. Contribution by plan participants	—	—	16	16
5. Actuarial (gain) loss	—	—	(7)	(17)
6. Foreign currency exchange rate changes	—	—	—	—
7. Benefits paid	—	—	(25)	(25)
8. Plan amendments	—	—	—	—
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—	—	—
10. Benefit obligation at end of year	$ —	$ —	$ 64	$ 76

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 2023	Pension Benefits 2022	Postretirement Benefits 2023	Postretirement Benefits 2022
a. Components:				
1. Prepaid benefit costs	$ —	$ —	$ 48	$ 70
2. Overfunded plan assets	$ —	$ —	$ —	$ —
3. Accrued benefit costs	$ —	$ —	$ 112	$ 146
4. Liability for pension benefits	$ —	$ —	$ —	$ —
b. Assets and liabilities recognized:				
1. Assets (nonadmitted)	$ —	$ —	$ 48	$ 70
2. Liabilities recognized	$ —	$ —	$ 112	$ 146
c. Unrecognized liabilities	$ —	$ —	$ —	$ —

(4) Components of net periodic benefit cost

(in millions)	Pension Benefits 2023	Pension Benefits 2022	Postretirement Benefits 2023	Postretirement Benefits 2022	Special or Contractual Benefits Per SSAP No. 11 2023	Special or Contractual Benefits Per SSAP No. 11 2022
a. Service cost	$ —	$ —	$ —	$ —	$ —	$ —
b. Interest cost	—	—	4	3	—	—
c. Expected return on plan assets	—	—	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	—	—	(18)	(12)	—	—
f. Prior service cost or credit	—	—	(10)	(12)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h Total net periodic benefit cost	$ —	$ —	$ (24)	$ (21)	$ —	$ —

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

(in millions)	Pension Benefits 2023	Pension Benefits 2022	Postretirement Benefits 2023	Postretirement Benefits 2022
a. Items not yet recognized as a component of net periodic cost - prior year	$ —	$ —	$ (70)	$ (77)
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	—	—	11	12
e. Net gain and loss arising during the period	—	—	(7)	(17)
f. Net gain and loss recognized	—	—	18	12
g. Items not yet recognized as a component of net periodic cost - current	$ —	$ —	$ (48)	$ (70)

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

(in millions)	Pension Benefits 2023	Pension Benefits 2022	Postretirement Benefits 2023	Postretirement Benefits 2022
a. Net transition asset or obligation	$ —	$ —	$ —	$ —
b. Net prior service cost or credit	$ —	$ —	$ (1)	$ (12)
c. Net recognized gains and losses	$ —	$ —	$ (47)	$ (58)

NOTES TO FINANCIAL STATEMENTS

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

	2023	2022
a. Weighted-average discount rate	5.72 %	2.83 %
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:

	2023	2022
a. Weighted-average discount rate	5.47 %	5.72 %
b. Rate of compensation increase	— %	— %
c. 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 2024, 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.	2024	$ 9
b.	2025	$ 9
c.	2026	$ 8
d.	2027	$ 8
e.	2028	$ 7
f.	2029 through 2033	$ 21

(11) The Company was not a sponsor of defined benefit pension plans. The Company contributed $9 million to the other postretirement benefit plans in 2023 and 2022. Contributions by participants were $16 million in 2023 and 2022.

(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.

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 $6 million and $11 million in 2023 and 2022, respectively.

H. Postemployment Benefits and Compensated Absences – Not applicable.

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

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

A. The Company had 42,000 common shares authorized and 38,820 shares issued and outstanding as of December 31, 2023 and 2022. 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, 2023, the maximum ordinary dividend that can be declared and paid in 2024 by the Company is limited to $1.20 billion.

NOTES TO FINANCIAL STATEMENTS

D. The Company did not pay dividends in 2023. The Company paid the following ordinary cash dividends to AIH in 2022:

(in millions)

Date of Payment	
March 25	$ 2,430
April 20	627
July 22	254
Total	$ 3,311

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.

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 $8 million and $16 million as of December 31, 2023 and 2022, 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 $1.55 billion and $1.49 billion as of December 31, 2023 and 2022, 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 $3.07 billion and $2.82 billion as of December 31, 2023 and 2022, respectively. 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, 2023 and 2022. 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, 2023:

(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	$ 26	Historically, there have not been any material payments pursuant to these guarantees.
With affiliates				
The Company and CKIC entered into a Surplus Note Agreement, effective August 30, 2023, whereby the Company agreed to purchase up to a maximum of $50 million of surplus notes from CKIC as needed in order for CKIC to maintain an Authorized Control Level Risk-Based Capital Ratio, as defined by the Code	See [1] below	Investment in common stock of CKIC	$ 46	Effective September 30, 2023, CKIC issued a $4 million surplus note, with an annual interest rate of 3.00% to the Company.

[1] Guarantees made to/or on behalf of a wholly-owned subsidiary are not required to record a liability in accordance with SSAP No. 5R.

The agreement above did not contain a recourse provision that would enable the Company to recover amounts paid to third parties under the guarantee and there were no assets held by the Company as collateral under the agreement.

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 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 Allstate Life Insurance Company of New York on October 1, 2021, the Company agreed to indemnify Wilton Reassurance Company 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.

NOTES TO FINANCIAL STATEMENTS

Related to the sale of ALIC and Allstate Assurance Company on November 1, 2021, the Company and Allstate Financial Insurance Holdings Corporation (collectively, the "Sellers") agreed to indemnify Everlake US Holdings Company 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 obligation if performance under the guarantee had been triggered was as follows as of December 31:

(in millions)	2023	2022
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.)	$ 72	$ 23
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	$ 46	$ —
2. Joint venture	—	2
3. Dividends to stockholders (capital contribution)	—	—
4. Expense	26	21
5. Other	—	—
6. Total (1+2+3+4+5) (should equal (3)a)	$ 72	$ 23

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, 2023 or 2022 the liability balance included in other expenses was $18 million and $23 million, respectively. There were no accruals for premium tax offsets related to future assessments as of December 31, 2023 or 2022.

The Company did not incur assessments related to insolvencies of entities that wrote long-term care contracts as of December 31, 2023 or 2022.

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 issued $2 billion in pre-event bonds in 2013 to build its capacity to reimburse member companies' claims. The FHCF plans to fund these pre-event bonds through current FHCF cash flows. Pursuant to an Order issued by the FL OIR, the emergency assessment is zero for all policies issued or renewed on or after January 1, 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.

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

(in millions)	2023	2022
Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 2	$ 2
Decreases during the year:		
Payments made	7	7
Increases during the year:		
Policy surcharges collected	7	7
Assets recognized from paid and accrued premium tax offsets and policy surcharges at current year-end	$ 2	$ 2

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C. Gain Contingencies

The Company has not recognized gain contingencies subsequent to December 31, 2023, 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 $41 million and $53 million as of December 31, 2023 and 2022, 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 October 31, 2023, the CEA's capital balance was approximately $6.00 billion. Should losses arising from an earthquake cause a deficit in the CEA, an additional $2.10 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 $20.10 billion as of October 31, 2023 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, 2023, the Company's market share was 8.5%. The Company's market share will increase 0.3% with the addition of the National General brand as a participating CEA insurer in 2023. At the current level, the Company's maximum possible CEA assessment was $141 million during 2023. 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.

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, 2023, the NCRF reported a deficit of $122 million in members' equity. The NCRF implemented a loss recoupment surcharge on all private passenger and commercial fleet policies effective October 1, 2023, through March 31, 2024. Member companies are assessed the recoupment surcharge. The loss recoupment surcharge will be adjusted on April 1, 2024 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, 2023, net gain was $25 million, including $1.22 billion of earned premium, $364 million of certain private passenger auto risk recoupment and $153 million of member loss recoupments. As of December 31, 2023, the NCRF recoverables on unpaid claims were $1 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 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 $2 million receivable from the NCJUA as of December 31, 2023 representing its participation in the NCJUA's surplus of $10 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 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, 2023, the NCIUA had a surplus of $1.03 billion. No member company is entitled to the distribution of any portion of the NCIUA's surplus. The Company does not recognize any interest 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 September 30, 2023, the NFIP owes $20.50 billion to the U.S. Treasury.

The amounts recoverable as of December 31, 2023 and 2022 were $73 million and $119 million, respectively. Premiums earned under the NFIP include $228 million and $229 million in 2023 and 2022, respectively. Qualifying losses incurred include $72 million and $404 million in 2023 and 2022, 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.

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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 $56 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, Eleventh 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 Eleventh 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 Eleventh 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 was on 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: *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); *Hill v. Allstate Vehicle and Property Insurance Company* (Circuit Court of Cole Co., Mo. filed October 2022); *Tabuga v. Allstate Vehicle and Property Insurance Company* (D. Md. filed April 2023); and *Hernandez v. Allstate Vehicle and Property Insurance Company* (D. Ariz. filed April 2023) (the Shumway plaintiff was substituted with Hernandez). No classes have been certified in any of these matters.

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 alleged systematic underpayments result from 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; and/or (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. The Company is currently defending the following lawsuits: *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); *Golla v. Allstate Insurance Company* (N.D. Ohio filed June 2023); *Bibbs v. Allstate Insurance Company and Allstate Fire and Casualty Insurance Company* (N.D. Ohio filed August 2023); *Hail v. Allstate Property and Casualty Insurance Company* (State Court of Habersham Co., Ga. filed December 2023); and *Katz v. Esurance Property and Casualty Insurance Company and National General Insurance Company* (E.D.N.Y. filed February 2024). No classes have been certified in any of these matters.

Settlements in principle have been reached in the following cases: *Bass v. Imperial Fire and Casualty Insurance Company* (W.D. La. filed February 2022); and *Cummings v. Allstate Property and Casualty Insurance Company* (M.D. La. filed April 2022).

The Company is defending putative class actions in Arizona federal court that are alleging underpayment of uninsured/underinsured motorist claims. The lawsuits are *Dorazio v. Allstate Fire and Casualty Insurance Company* (D. Ariz. filed December 2022) and *Loughran v. MIC General Insurance Corporation* (D. Ariz. filed December 2022). The plaintiffs allege that uninsured/underinsured motorist coverages must be stacked where the defendants allegedly did not include specified policy language and did not provide specified notice to policyholders. No classes have been certified in these matters. In July 2023, the Arizona Supreme Court issued a ruling in *Franklin v. CSAA General Insurance*, a matter involving another insurer. The *Franklin* decision held, under the factual circumstances of that case, that stacking of uninsured/underinsured motorist coverages was required because the insurer did not include specified policy language and did not issue specified notice.

The Company is currently defending its insureds against plaintiffs' bodily injury lawsuit stemming from a 2018 automobile accident, *Equihua v. Chausse and Nash* (Superior Court of Los Angeles Co., Cal. filed Jan. 2019). On August 18, 2021, a jury returned a verdict against the insureds. The Company then moved to intervene in the lawsuit on September 9, 2021, and, together with the insureds, sought to vacate the judgment and to obtain a new trial. On November 2, 2021, the trial court denied the post-trial motions to vacate the judgment and for a new trial and the Company's motion to intervene. The Company and the insureds subsequently filed an appeal with the California Court of Appeal, Second District, which affirmed judgment in favor of plaintiffs on November 6, 2023. On December 18, 2023, the insureds filed a petition for review with the California Supreme Court. On February 14, 2024, the California Supreme Court entered an order denying the petition for review.

Other proceedings

The Company has pending 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 was completed in the investigatory hearing. Allstate and the California Department of Insurance have reached an agreement in principle to resolve the investigatory hearing. The May 22, 2023 hearing was continued. A new hearing date has not been set.

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,

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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 did not occur. Subsequently, on June 28, 2023, the parties reached an agreement in principle to settle the action, without any admission of liability or wrongdoing. On September 26, 2023, an order was entered by the district court granting preliminary approval of the class settlement. On December 19, 2023, the district court granted final approval of the class settlement. No appeal was filed.

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. On April 19, 2023, the district court certified a class in *Farley*. Lincoln Benefit Life Company is appealing the district court's order in the Ninth Circuit Court of Appeals. There has been no ruling on plaintiff's motion for class certification in *Hewitt*. 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 2030. Total rent expense, net of sublease rental income, was $128 million and $144 million in 2023 and 2022, respectively, before allocation to affiliates. Sublease rental income was $5 million and $4 million in 2023 and 2022, 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 $47 million and $50 million as of December 31, 2023 and 2022, respectively.

2. a. As of December 31, 2023, 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. 2024	$ 125
2. 2025	66
3. 2026	26
4. 2027	16
5. 2028	11
6. Thereafter	9
7. Total (sum of 1 through 6)	$ 253

   b. As of December 31, 2023, 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 $34 million.

3. The Company was not involved in sale-leaseback transactions in 2023 or 2022.

B. Lessor Leases

Leasing activities were not part of the Company's business activities in 2023 or 2022.

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	
	2023	2022	2023	2022
a. Swaps	$ 105	$ 291	$ 533	$ 895
b. Futures	308	69	185	188
c. Options	15	—	—	—
d. Total (a+b+c)	$ 428	$ 360	$ 718	$ 1,083

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 represents 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 2023 and 2022 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 did not have credit exposure related to its outstanding derivative contracts as of December 31, 2023. The Company's credit exposure related to its outstanding over-the-counter and cleared swap contracts was $12 million as of December 31, 2022.

   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.

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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, 2023 and 2022, the Company pledged cash and securities with fair values of $66 million and $177 million, respectively. Cash or securities in the form of margin deposits were not received as of December 31, 2023 or 2022.

   The Company pledges or obtains collateral for over-the-counter derivative transactions when certain predetermined exposure limits are exceeded. As of December 31, 2023, counterparties pledged less than $1 million in cash collateral to the Company, and the Company pledged $6 million in cash to counterparties. 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.

Off-balance-sheet financial instruments

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

(in millions)	2023	2022
Commitments to invest in limited partnership interests	$ 3,068	$ 2,824
Private placement commitments	$ 70	$ 123
Other loan commitments	$ 18	$ 10

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, 2023 and 2022, bonds, including LBASS and common stocks with fair values of $1.83 billion and $1.93 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.

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.

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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)	2023				
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	$ —	$ 1,232	$ 25	$ —	$ 1,257
SVO-identified investments	266	—	—	—	266
Bank loans	—	—	70	—	70
Hybrid securities	—	66	—	—	66
Total bonds	266	1,298	95	—	1,659
Perpetual preferred stocks					
Industrial and miscellaneous	—	36	3	52	91
Unaffiliated common stocks					
Industrial and miscellaneous	261	21	23	284	589
Mutual funds	38	—	—	—	38
Total unaffiliated common stocks	299	21	23	284	627
Cash equivalents					
Money market mutual funds	489	—	—	—	489
Derivative assets					
Foreign currency contracts	—	3	—	—	3
Credit contracts	—	—	—	—	—
Total derivative assets	—	3	—	—	3
Total assets at fair value/NAV	$ 1,054	$ 1,358	$ 121	$ 336	$ 2,869
b. Liabilities at fair value					
Derivative liabilities					
Foreign currency contracts	$ —	$ (8)	$ —	$ —	$ (8)
Credit contracts	—	(2)	—	—	(2)
Total derivative liabilities	—	(10)	—	—	(10)
Total liabilities at fair value	$ —	$ (10)	$ —	$ —	$ (10)

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(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
SVO-identified investments	168	—	—	—	168
Bank loans	—	—	494	—	494
Hybrid securities	—	91	—	—	91
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)

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

(in millions) Description	Beginning balance as of 01/01/2023	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	$ 494	$ 104	$ (161)	$ (12)	$ 19
Industrial and miscellaneous	8	28	—	(10)	1
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	—	—	—	—	—
Hybrid securities	—	—	—	—	—
Perpetual preferred stocks					
Industrial and miscellaneous	9	—	(7)	—	1
Redeemable preferred stocks					—
Industrial and miscellaneous	—	1	—	—	
Unaffiliated common stocks					
Industrial and miscellaneous	30	—	(2)	(1)	(3)
Total assets	$ 541	$ 133	$ (170)	$ (23)	$ 18

NOTES TO FINANCIAL STATEMENTS

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 12/31/2023
Bonds					
Bank loans	$ 130	$ —	$ (391)	$ (113)	$ 70
Industrial and miscellaneous	66	—	(68)	—	25
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	—	—	—	—	—
Hybrid securities	2	—	(2)	—	—
Perpetual preferred stocks					
Industrial and miscellaneous	—	—	—	—	3
Redeemable preferred stocks					
Industrial and miscellaneous	—	—	(1)	—	—
Unaffiliated common stocks					
Industrial and miscellaneous	1	—	(2)	—	23
Total assets	$ 199	$ —	$ (464)	$ (113)	$ 121

(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)	—	—
Hybrid securities	—	—	—	—	—
Perpetual preferred stocks					
Industrial and miscellaneous	3	—	—	—	—
Redeemable preferred stocks					
Industrial and miscellaneous	—	—	—	—	—
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)	—	—	—	—	—
Hybrid securities	—	—	—	—	—
Perpetual preferred stocks					
Industrial and miscellaneous	6	—	—	—	9
Redeemable preferred stocks					
Industrial and miscellaneous	—	—	—	—	—
Unaffiliated common stocks					
Industrial and miscellaneous	5	—	(2)	—	30
Total assets	$ 219	$ —	$ (911)	$ (136)	$ 541

Transfers into Level 3 during 2023 and 2022 included securities measured at lower of cost or market and reported at fair value in 2023 and 2022, and at cost in 2022 and 2021, respectively. Transfers into Level 3 during 2023 also included situations where securities were written down utilizing an internal price where the inputs have not been corroborated to be market observable resulting in the securities being classified as Level 3. Transfers into Level 3 during 2023 included a situation where a quote was not provided by the Company's independent third-party valuation service provider and as a result the price was stale resulting in the security being classified as Level 3.

Transfers out of Level 3 during 2023 and 2022 included securities measured at lower of cost or market and reported at cost in 2023 and 2022, and fair value in 2022 and 2021, respectively. Transfers out of Level 3 during 2023 and 2022 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.

NOTES TO FINANCIAL STATEMENTS

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.

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

Financial assets

(in millions)	2023						
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Assets**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Not Practicable (Carrying Value)**
Bonds:							
Other than LBASS	$ 32,469	$ 32,665	$ 5,959	$ 26,217	$ 293	$ —	$ —
LBASS	$ 1,595	$ 1,558	$ —	$ 1,523	$ 72	$ —	$ —
Preferred stocks	$ 91	$ 91	$ —	$ 36	$ 3	$ 52	$ —
Unaffiliated common stocks	$ 627	$ 627	$ 299	$ 21	$ 23	$ 284	$ —
Mortgage loans on real estate	$ 656	$ 715	$ —	$ —	$ 656	$ —	$ —
Cash equivalents	$ 3,564	$ 3,566	$ 2,392	$ 1,172	$ —	$ —	$ —
Short-term investments	$ 100	$ 101	$ 50	$ 43	$ 7	$ —	$ —
Derivatives	$ 6	$ 4	$ 3	$ 3	$ —	$ —	$ —
Other invested assets:							
LIHTC property investments	$ 1,410	$ 1,410	$ —	$ —	$ 1,410	$ —	$ —
Affiliated collateral loans	$ 168	$ 169	$ —	$ —	$ 168	$ —	$ —
Residual tranche securities	$ 33	$ 23	$ —	$ 33	$ —	$ —	$ —
Affiliated surplus notes	$ 25	$ 25	$ —	$ —	$ 25	$ —	$ —
Securities lending reinvested collateral	$ 32	$ 32	$ —	$ 32	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

	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	$ —	$ —	$ —

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.

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)	2023						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 1,890	$ 1,890	$ —	$ 1,890	$ —	$ —	$ —
Derivatives	$ 12	$ 10	$ 2	$ 10	$ —	$ —	$ —

	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	$ —	$ —	$ —

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.

NOTES TO FINANCIAL STATEMENTS

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 2023 and 2022.

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 $68 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

Macroeconomic Impacts

Macroeconomic factors have and may continue to impact the results of operations, financial condition and liquidity, such as U.S. government fiscal and monetary policies, banking system instability, the Russia/Ukraine and Israel/Hamas conflicts and the remaining impacts of the Novel Coronavirus Pandemic or COVID 19, such as supply chain disruptions, labor shortages and other macroeconomic factors that have increased inflation. These factors have affected operations and may continue to significantly affect results of operations, financial condition and liquidity and should be considered when comparing the current period to prior periods.

Commutation and Amendment of Quota Share Reinsurance Agreement

Following receipt of regulatory approval from IL DOI on September 22, 2023, the Company and National General Re, Ltd. (“NG Re”) entered into a commutation and release agreement, effective July 1, 2023, related to the 40% quota share participation under the previous agreement. NG Re transferred $799 million of loss and loss expense reserves to the Company related to the commuted business. In addition, the Company and NG Re amended their intercompany quota share reinsurance agreement, effective July 1, 2023, whereby the Company will cede 25% of its business assumed from INIC to NG Re.

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. 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.

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 2021, additional assets were transferred into AIMCO II prior to the sale of Allstate Life Insurance Company, a former subsidiary. As of December 31, 2023, AIMCO II consisted of limited partnership investments with a book/adjusted carrying value of $2.20 billion, cash equivalents of $71 million and cash of $3 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 1998 and prior through 2013, for each line of business reported.

Other expenses reported on Page 3, Line 5, Liabilities, Surplus and Other Funds, included $46 million of reserves related to employee medical and dental plans as of December 31, 2023 and 2022.

D. Business Interruption Insurance Recoveries – Not applicable.

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

F. Subprime Mortgage Related Risk Exposure

1. As of December 31, 2023, the Company identified it had exposure to subprime residential mortgage related risk in the form of an asset-backed residential mortgage-backed security ("ABS RMBS"). The ABS RMBS security was collateralized by mortgage loans issued to borrowers that cannot quality for prime or alternative financing terms due in part to an impaired or limited credit history. As of December 31, 2023, the ABS RMBS had an unrealized gain of $2 million. The Company did not have subprime exposure as of December 31, 2022.

   In addition, 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, 2023 and 2022.

   Both ABS RMBS and 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 ABS RMBS or Alt-A portfolios in 2023 or 2022.

   The Company’s practice for acquiring and monitoring ABS RMBS and 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.

NOTES TO FINANCIAL STATEMENTS

3. The Company's direct exposure to other subprime investments is summarized as follows as of December 31, 2023:

(in millions)	Actual Cost	Book/ Adjusted Carrying Value	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securitie	$ —	$ —	$ 2	$ —
b. Commercial mortgage-backed securitie	—	—	—	—
c. Collateralized debt obligation	—	—	—	—
d. Structured securitie	—	—	—	—
e. Equity investments in SCA	—	—	—	—
f. Other asset	—	—	—	—
g. Tota	$ —	$ —	$ 2	$ —

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

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 eleven and nine ILS agreements related to directly-written insurance risks as of December 31, 2023 and 2022, respectively.

As of December 31, 2023, the ILS placements provide $1.80 billion of reinsurance limits (with $1.80 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 six occurrence only placements providing $1.05 billion placed limits; three occurrence and aggregate placements providing $425 million placed limits; and two aggregate only placements providing $325 million placed limits.

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 five occurrence only placements providing $950 million placed limits; three occurrence and aggregate placements providing $425 million placed limits; and one aggregate only placement providing a $175 million placed limit.

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 ceding affiliated property and casualty companies under the agreement as a group as of December 31, 2023 and 2022. 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 $300 million and $321 million were expected to be received under the terms of ILS agreements as of December 31, 2023 and 2022, respectively.

($ in millions)	December 31, 2023		December 31, 2022	
	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Management of Risk Related To:				
(1) Directly-Written Insurance Risks				
a. ILS Contracts as Issuer	—	$ —	—	$ —
b. ILS Contracts as Ceding Insurer	11	$ 1,800	9	$ 1,550
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, 2024 for the Annual Statement issued on February 23, 2024. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

A. Unsecured Reinsurance Recoverables

The Company had unsecured reinsurance recoverables that exceeded 3% of the policyholders surplus of $322 million as of December 31, 2023 with New Jersey Unsatisfied Claim and Judgment Fund (NAIC Group Code 0000, FEIN AA-9991160). The Company did not have any unsecured reinsurance recoverables that exceeded 3% of the policyholders surplus 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)	2023					
	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 15,221	$ —	$ 762	$ 248	$ 14,459	$ (248)
b. All other	58	14	—	—	58	14
c. Total (a+b)	$ 15,279	$ 14	$ 762	$ 248	$ 14,517	$ (234)

d. Direct unearned premium reserve $ 2.01 billion

	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

2. The Company accrued return commission of $4 million for one reinsurance agreement as of December 31, 20203, resulting from an existing contractual arrangement that was predicated on loss experience or another form of profit sharing was accrued as follows:

(in millions)	2023			
	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ —	$ 4	$ —	$ 4
b. Sliding Scale Adjustments	—	—	—	—
c. Other Profit Commission Arrangements	—	—	—	—
d. Total	$ —	$ 4	$ —	$ 4

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

3. The Company had no protected cells as of December 31, 2023 or 2022.

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 millions)	2023
a. Losses incurred	$ 6
b. Loss adjustment expenses incurred	$ —
c. Premiums earned	$ —
d. Other	$ —

e. Company	Amount
R&Q Reinsurance Company	$ 6

The Company reported $6 million net underwriting losses as a result of uncollectible reinsurance as of December 31, 2023. The Company did not write off uncollectible reinsurance as of December 31, 2022.

E. Commutation of Ceded Reinsurance

The Company has reported in its operations as a result of commutations of reinsurance with the companies below, amounts that are reflected as of December 31, 2023. The Company did not commute reinsurance in 2022.

(in millions)	
1 Losses incurred	$ —
2 Loss adjustment expenses incurred	$ —
3 Premiums earned	$ —
4 Other	$ 250

5 Company	Amount
NG Re	$ 250

Net underwriting losses as a result of commutations were $250 million as of December 31, 2023. The Company did not commute reinsurance in 2022.

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.

NOTES TO FINANCIAL STATEMENTS

(in millions)	2023		2022	
	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				
A. 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:

	2023		2022	
	Assumed	**Ceded**	**Assumed**	**Ceded**
Company	**Amount**	**Amount**	**Amount**	**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, 2023 or 2022.

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 $848 million $847 million as of December 31, 2023 and 2022. Inception-to-date net adjustments related to the reserve agreement reduced the reserves on deposit by $187 million as of December 31, 2023. The balance of the reserves on deposit was $12 million and $13 million as of December 31, 2023 and 2022.

NOTES TO FINANCIAL STATEMENTS

(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
Year 25 (-%)			$ 13
End of year 2023	$ —	$ (1)	$ 12

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, 2023, none of the certified reinsurers with which the Company transacted business have been downgraded.

2. The Company was not a certified reinsurer in 2023 or 2022.

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.

NOTES TO FINANCIAL STATEMENTS

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.

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 2023 and 2022 subject to retrospective rating features was $8.04 billion and $7.04 billion, respectively. These amounts represented 17.7% and 17.3% of total net premiums written in 2023 and 2022, 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 Holdings Corp. 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. Premium adjustments receivable and payable due to ACA risk adjustment were immaterial as of December 31, 2023 and 2022.

(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) None

(3) None

(4) None

(5) 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. Supply chain disruptions and inflation 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 settlements and changes in mix of claim types. When such changes in claim data occur, actuarial judgment is used to determine appropriate development factors to establish reserves. The Company's reserving process incorporates changes in loss patterns, operational statistics and changes in claims reporting processes to determine its 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)	2023	2022
Balance as of January 1	$ 24,150	$ 20,000
Incurred related to:		
Current year	35,892	31,474
Prior years	453	1,693
Total incurred	36,345	33,167
Paid related to:		
Current year	20,902	18,147
Prior years	12,405	10,870
Total paid	33,307	29,017
Balance as of December 31	$ 27,188	$ 24,150

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 $5.40 billion and $3.00 billion in 2023 and 2022, 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 $453 million and $1.69 billion as a result of the reestimation of unpaid losses and loss adjustment expenses for the years ended December 31, 2023 and 2022, respectively. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

NOTES TO FINANCIAL STATEMENTS

Anticipated salvage and subrogation of $1.59 billion and $1.60 billion was included as a reduction of loss reserves as of December 31, 2023 and 2022, respectively.

B. In addition to the previous methods utilized, methods which account for accelerated claim settlement were used in calculating the liability of unpaid losses and loss adjustment expenses for injury coverages for the most recent reporting period presented. There were no significant changes in methodologies used in calculating the liability of unpaid losses and loss adjustment expenses for non-injury coverages.

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	
2023	2022	2023	2022
$ 204	$ 208	$ 204	$ 208

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, 2023 or 2022.

28. Health Care Receivables

A. Health Care Receivables- Not applicable.
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)	2023	2022
1. Liability carried for premium deficiency reserves	$ —	$ —
2. Date of the most recent evaluation of this liability	01/31/2024	02/01/2023
3. Was anticipated investment income utilized in the calculation?	Yes [x] No [ ]	Yes [x] No [ ]

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)		2023			
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	$ 29	$ 29	$ —	$ 29

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

(2) Unsecured Amounts of High Deductible

($ in thousands)	2023	2022
a. Total high deductibles and billed recoverables on paid claims	$ 29	$ 33
b. Collateral on balance sheet	$ —	$ —
c. Collateral off balance sheet	$ —	$ —
d. Total unsecured deductibles and billed recoverables on paid claims	$ 29	$ 33
e. Percentage unsecured	100 %	100 %

(3) High Deductible Recoverables Amounts on Paid Claims

(in thousands)	2023	2022
a. Amount of overdue nonadmitted (either due to aging or collateral)	$ —	$ —
b. Total over 90 days overdue admitted	$ —	$ —
c. Total overdue (a+b)	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

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

(in thousands)	Top Ten Unsecured High Deductibles Amounts	
Counterparty Ranking	**2023**	**2022**
Counterparty 1	$ 29	$ 33
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, 2023 or 2022.

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 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

NOTES TO FINANCIAL STATEMENTS

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.

	2019	2020	2021	2022	2023
Direct					
Beginning reserves	$ 755,454,000	$ 676,095,000	$ 724,927,000	$ 752,750,000	$ 760,898,000
Incurred losses and loss adjustment expenses	25,035,000	114,996,000	92,792,000	69,268,000	57,143,000
Calendar year payments for losses and loss adjustment expenses	(104,394,000)	(66,164,000)	(64,969,000)	(61,120,000)	(55,977,000)
Ending reserves	$ 676,095,000	$ 724,927,000	$ 752,750,000	$ 760,898,000	$ 762,064,000
Assumed Reinsurance					
Beginning reserves	$ 495,816,000	$ 480,256,000	$ 463,902,000	$ 437,830,000	$ 418,129,000
Incurred losses and loss adjustment expenses	14,179,000	17,221,000	1,178,000	(2,069,000)	(236,000)
Calendar year payments for losses and loss adjustment expenses	(29,739,000)	(33,575,000)	(27,250,000)	(17,632,000)	(24,568,000)
Ending reserves	$ 480,256,000	$ 463,902,000	$ 437,830,000	$ 418,129,000	$ 393,325,000
Net of Ceded Reinsurance					
Beginning reserves	$ 862,310,000	$ 805,562,000	$ 822,553,000	$ 825,378,000	$ 810,129,000
Incurred losses and loss adjustment expenses	27,739,000	77,988,000	62,573,000	35,984,000	43,951,000
Calendar year payments for losses and loss adjustment expenses	(84,487,000)	(60,997,000)	(59,748,000)	(51,233,000)	(51,564,000)
Ending reserves	$ 805,562,000	$ 822,553,000	$ 825,378,000	$ 810,129,000	$ 802,516,000

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

	2022	2023
Direct basis	$ 311,775,000	$ 307,299,000
Assumed reinsurance basis	$ 311,520,000	$ 290,000,000
Net of ceded reinsurance basis	$ 445,886,000	$ 438,423,000

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

	2022	2023
Direct basis	$ 268,898,000	$ 267,750,000
Assumed reinsurance basis	$ 45,692,000	$ 42,251,000
Net of ceded reinsurance basis	$ 193,140,000	$ 194,712,000

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.

NOTES TO FINANCIAL STATEMENTS

	2019	2020	2021	2022	2023
Direct					
Beginning reserves	$ 114,464,000	$ 122,686,000	$ 136,367,000	$ 155,267,000	$ 206,805,000
Incurred losses and loss adjustment expenses	31,972,000	23,067,000	30,176,000	69,473,000	5,779,000
Calendar year payments for losses and loss adjustment expenses	(23,750,000)	(9,386,000)	(11,276,000)	(17,935,000)	(10,247,000)
Ending reserves	$122,686,000	$136,367,000	$ 155,267,000	$ 206,805,000	$ 202,337,000
Assumed Reinsurance					
Beginning reserves	$ 85,185,000	$ 85,774,000	$ 101,925,000	$ 111,927,000	$ 121,633,000
Incurred losses and loss adjustment expenses	9,647,000	26,166,000	20,102,000	15,023,000	19,674,000
Calendar year payments for losses and loss adjustment expenses	(9,058,000)	(10,015,000)	(10,100,000)	(5,317,000)	(11,751,000)
Ending reserves	$ 85,774,000	$101,925,000	$ 111,927,000	$ 121,633,000	$ 129,556,000
Net of Ceded Reinsurance					
Beginning reserves	$164,090,000	$172,797,000	$ 199,888,000	$ 223,609,000	$ 267,702,000
Incurred losses and loss adjustment expenses	36,003,000	43,990,000	39,922,000	$ 58,779,000	$ 20,353,000
Calendar year payments for losses and loss adjustment expenses	(27,296,000)	(16,899,000)	(16,201,000)	$ (14,686,000)	$ (19,729,000)
Ending reserves	$172,797,000	$199,888,000	$ 223,609,000	$ 267,702,000	$ 268,326,000

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

	2022	2023
Direct basis	$ 94,344,000	$ 89,186,000
Assumed reinsurance	$ 88,805,000	$ 96,893,000
Net of Ceded reinsurance	$ 155,262,000	$ 156,760,000

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

	2022	2023
Direct basis	$ 38,814,000	$ 37,783,000
Assumed reinsurance	$ 28,276,000	$ 29,866,000
Net of Ceded reinsurance	$ 55,810,000	$ 57,470,000

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. 0000899051

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

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

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

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	151 NORTH 18TH STREET, SUITE 450, LINCOLN, NE 68508				YES
ALLSTATE FINANCIAL SERVICES, LLC	151 NORTH 18TH STREET, SUITE 450, LINCOLN, NE 68508				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, 1601 MARKET STREET, PHILADELPHIA, PA 19103

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 219

12.13 Total book/adjusted carrying value ..... $ 2,742,695,765

12.2 If yes, provide explanation
THE COMPANY HOLDS INTEREST IN MULTIPLE LIMITED LIABILITY COMPANIES AND JOINT VENTURE'S, 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 [ ] No [X]

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $ .....
- 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. $ 1,890,559,493

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. $ 1,848,044,607
25.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 1,851,353,902
25.093 Total payable for securities lending reported on the liability page. $ 1,890,368,136

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 $ 68,000,000
26.27 FHLB Capital Stock $
26.28 On deposit with states $ 18,307,589
26.29 On deposit with other regulatory bodies $
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 73,000,000
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $
26.32 Other $ 1,000,000

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [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
THE BANK OF NEW YORK MELLON CONTACT: MAGGIE CARNIE 315-414-3179	2 N. LASALLE STREET, SUITE 1020 CHICAGO, IL 60602

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

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

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
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	
30.2999 - Total		

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
IEMDTSI LX Equity	BNTNF 10 01/01/25	51,317,793	12/31/2023
IEMDTSI LX Equity	KTB 3 ? 09/10/27	47,660,663	12/31/2023
IEMDTSI LX Equity	STATE ST USD LIQ LNAV-PRM AC	42,705,841	12/31/2023
IEMDTSI LX Equity	CGB 2.64 01/15/28	39,166,683	12/31/2023
IEMDTSI LX Equity	MGS 3.478 06/14/24	39,048,711	12/31/2023

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	37,888,999,537	37,728,790,024	(160,209,513)
31.2 Preferred stocks	90,972,469	90,972,469	
31.3 Totals	37,979,972,006	37,819,762,493	(160,209,513)

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. THESE 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? ..... $ 39,896,223

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
AUTOMOBILE INSURANCE PLANS	10,153,953

41.1 Amount of payments for legal expenses, if any? ..... $ 38,659,297

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? ..... $ 3,707,854

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

ALLSTATE INSURANCE COMPANY (AIC)
GENERAL INTERROGATORIES #12 - SCH. BA WITH REAL ESTATE AND MORTGAGE HOLDINGS
FOR THE PERIOD ENDING December 31, 2023

Asset	Trading Ticker	Schedule BA	CATEGORY	STAT BV 12/31/2023	NON-ADMITTED	ADMITTED
ALTERRA IOS VENTURE II LP	ALTERRAII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	26,110,662.24	-	26,110,662.24
AMHERST SINGLE FAMILY RESIDENTIAL PARTNERS VI LP	AMHERST	2199999	Joint Venture Interests - Real Estate - Unaffiliated	34,250,991.00	-	34,250,991.00
BC CO-INVEST BRAMBLETON TECH PARK LP	BCCIBTPLP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	61,027,089.03	-	61,027,089.03
BC CO-INVEST CTP-I LP	BCCOINVEST	2199999	Joint Venture Interests - Real Estate - Unaffiliated	17,087,860.00	-	17,087,860.00
BC CO-INVEST PARAGON PARK LOT 3B LP	BCPARAGON	2199999	Joint Venture Interests - Real Estate - Unaffiliated	35,458,529.00	-	35,458,529.00
BEACON CAPITAL STRATEGIC PARTNERS VI	BCSPVI	2199999	Joint Venture Interests - Real Estate - Unaffiliated	125,293.00	-	125,293.00
BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND II LP	BLACKCHII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	31,807,452.02	-	31,807,452.02
BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP	BLACKCHLP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	41,762,217.01	-	41,762,217.01
BLACKSTONE REAL ESTATE PARTNERS V	BLACKV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	40,140.00	-	40,140.00
BLACKSTONE REAL ESTATE PARTNERS VI LP	BLACKVI	2199999	Joint Venture Interests - Real Estate - Unaffiliated	258,828.72	-	258,828.72
BLACKSTONE PROPERTY PARTNERS LP	BPPLP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	31,874,615.00	-	31,874,615.00
BREG SAVANNAH INDUSTRIAL FUND, LP	BREGSIFLP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	7,523,559.00	-	7,523,559.00
BLACKSTONE REAL ESTATE PARTNERS IV	BREIV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	95,121.66	-	95,121.66
BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	BREPCITY	2199999	Joint Venture Interests - Real Estate - Unaffiliated	-	-	-
BLACKSTONE REAL ESTATE PARTNERS EUROPE III	BREPEUR3	2199999	Joint Venture Interests - Real Estate - Unaffiliated	1,426,676.35	-	1,426,676.35
BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	BREPEURV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	11,657,357.03	-	11,657,357.03
BLACKSTONE REAL ESTATE PARTNERS VII	BREPVII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	8,457,999.58	-	8,457,999.58
CAPROCK LOGISTICS DEVELOPMENT VENTURE LP	CAPROCKLP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	61,674,714.00	-	61,674,714.00
CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	CBREALPHA	2199999	Joint Venture Interests - Real Estate - Unaffiliated	676.93	676.93	-
CBRE STRATEGIC PTR US OPP V LP	CBREOPPV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	142,024.56	-	142,024.56
CENTRAL PARK NORTH OZ INVESTORS LP	CNTPRKNRTH	2199999	Joint Venture Interests - Real Estate - Unaffiliated	0.50	-	0.50
CONREX RESIDENTIAL SMA I LLC	CONREXSMA	2199999	Joint Venture Interests - Real Estate - Unaffiliated	34,072,013.98	-	34,072,013.98
CRP HIGHLANDER VENTURE LP	CRPHIGHLANDER	2199999	Joint Venture Interests - Real Estate - Unaffiliated	11,823,041.00	-	11,823,041.00
DERMODY PROPERTIES INDUSTRIAL CO-INVEST FUND II LP	DERIICOINV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	12,769,570.00	-	12,769,570.00
DERMODY PROPERTIES INDUSTRIAL FUND II LP	DERMODYII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	15,098,029.99	-	15,098,029.99
DERMODY PROPERTIES INDUSTRIAL FUND III LP	DERMODYIII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	44,873,040.00	-	44,873,040.00
DERMODY PROPERTIES INDUSTRIAL ONTARIO RANCH CO-INVEST FUND LP	DERORCI	2199999	Joint Venture Interests - Real Estate - Unaffiliated	13,195,890.00	-	13,195,890.00
DP AIC HOLDINGS LP	DPAICLP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	39,801,693.00	-	39,801,693.00
ELMTREE U.S. NET LEASE FUND IV LP	ELMTREEIV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	4,571,812.06	-	4,571,812.06
FOCUS SENIOR HOUSING FUND I LP	FSHFILP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	61,305,566.82	-	61,305,566.82
HARRISON STREET EUROPEAN PROPERTY PARTNERS II	HAREURII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	54,974,987.04	-	54,974,987.04
HIGH STREET REAL ESTATE FUND VI LP	HIGHSTVILP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	50,169,950.00	-	50,169,950.00
HEMISFERIO SUL INVESTIMENTOS FUND IV LP	HSIIV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	3,803,736.51	-	3,803,736.51
HSRE BRIGHTVIEW CO-INVESTMENT LP	HSRECOI	2199999	Joint Venture Interests - Real Estate - Unaffiliated	27,719,752.00	-	27,719,752.00
IQHQ HOLDINGS LP	IQHQLP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	34,300,000.00	-	34,300,000.00
LANDMARK REAL ESTATE FUND V, LP	LANDV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	15,093.00	-	15,093.00
LANDMARK REAL ESTATE PARTNERS FUND VI	LANDVI	2199999	Joint Venture Interests - Real Estate - Unaffiliated	120,491.96	-	120,491.96
LONE STAR REAL ESTATE FUND III LP	LONESIII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	132,150.00	-	132,150.00
LONE STAR FUND VII	LONESTAR	2199999	Joint Venture Interests - Real Estate - Unaffiliated	6,442.79	-	6,442.79
ML-AI VENTURE 2, LLC	MLAI2JV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	119,752.00	-	119,752.00
ML-AI VENTURE 3, LLC	MLAI3JV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	25,300,177.00	-	25,300,177.00
ML-AI VENTURE 4, LLC	MLAI4JV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	28,311,754.57	-	28,311,754.57
ML-AI VENTURE 5 LLC	MLAI5JV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	33,445,254.13	-	33,445,254.13
ML-AI VENTURE 1 LLC	MLAIJV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	0.03	-	0.03
MSP GP FUND III LP	MSPGPIII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	14,150,244.00	-	14,150,244.00
NORTH HAVEN REAL ESTATE FUND VII GLOBAL	MSREVII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	259,521.00	-	259,521.00
O'CONNOR NORTH AMERICAN PROPERTIES LP	OCONN	2199999	Joint Venture Interests - Real Estate - Unaffiliated	197,362.00	-	197,362.00
PATRIA BRAZIL REAL ESTATE FUND II	PBREFII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	520,656.00	-	520,656.00
PROSPERITAS REAL ESTATE PARTNERS III	PREPIII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	-	-	-
RANCHO PRESIDIO LAND PARTNERS LLC	PRESIDIO	2199999	Joint Venture Interests - Real Estate - Unaffiliated	17,449,302.37	-	17,449,302.37
RED FORT INDIA REAL ESTATE FUND II	REDFORT	2199999	Joint Venture Interests - Real Estate - Unaffiliated	1,184,949.00	-	1,184,949.00
ROCKBRIDGE HOSPITALITY FUND VII LP	ROCKBRIDGEVII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	8,311,598.68	-	8,311,598.68
ROCKPOINT REAL ESTATE FUND II, LP	RPII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	-	-	-
ROCKPOINT REAL ESTATE FUND III LP	RPIII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	527,139.00	-	527,139.00
RRG SWIF GARDEN CO-INVESTMENT PARTNERS LP	RRGCOINVEST	2199999	Joint Venture Interests - Real Estate - Unaffiliated	29,477,157.11	-	29,477,157.11
SEASONS RESIDENTIAL HOLDINGS, LLC	SEASONJV	2199999	Joint Venture Interests - Real Estate - Unaffiliated	-	-	-
STARWOOD CAPITAL HOSPITALITY FUND II	STARII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	2,911,886.00	-	2,911,886.00
STARWOOD HOSPITALITY I	STHOSP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	1,795,159.00	-	1,795,159.00
TRUAMERICA PROPERTIES II LLC	TRUAMERGP	2199999	Joint Venture Interests - Real Estate - Unaffiliated	8,455,878.26	-	8,455,878.26
WALTON STREET REAL ESTATE FUND VI	WALTVI	2199999	Joint Venture Interests - Real Estate - Unaffiliated	10,277,202.30	-	10,277,202.30
WB SJC CO-INVESTMENT PARTNERSHIP, LP	WBSJCCO	2199999	Joint Venture Interests - Real Estate - Unaffiliated	-	-	-
WESTBROOK REAL ESTATE PARTNERS VI	WBVI	2199999	Joint Venture Interests - Real Estate - Unaffiliated	82,825.00	82,825.00	-
WESTBROOK REAL ESTATE FUND VII	WESTVII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	2,495,013.00	-	2,495,013.00
WESTBROOK REAL ESTATE FUND VIII	WESTVIII	2199999	Joint Venture Interests - Real Estate - Unaffiliated	2,977,780.00	-	2,977,780.00
WESTBROOK REAL ESTATE FUND X	WESTX	2199999	Joint Venture Interests - Real Estate - Unaffiliated	15,290,671.00	-	15,290,671.00
CBRE GIP US FEEDER VEHICLE ALLINV A LP	CBREGIPA	2299999	Joint Venture Interests - Real Estate - Affiliated	1,254,893.00	-	1,254,893.00
CBRE GIP US FEEDER VEHICLE ALLINV B LP	CBREGIPB	2299999	Joint Venture Interests - Real Estate - Affiliated	1,254,893.00	-	1,254,893.00
AP REAL ESTATE LLC	APRELLC	2299999	Joint Venture Interests - Real Estate - Affiliated	7,197,473.64	-	7,197,473.64
AP Timber LLC	APTIMLLC	2299999	Joint Venture Interests - Real Estate - Affiliated	7,849,948.84	-	7,849,948.84
CURRENT CREEK INVESTMENTS LLC	CURCRE	2299999	Joint Venture Interests - Real Estate - Affiliated	3,924,087.15	1,950,698.19	1,973,388.96
NBinv AP7 LLC	F5487	2299999	Joint Venture Interests - Real Estate - Affiliated	9,594,325.38	-	9,594,325.38
PACIFIC SHORES LAND PARTNERS LLC	F4564	2299999	Joint Venture Interests - Real Estate - Affiliated	-	-	-
PULLMAN QOZB	F7132	2299999	Joint Venture Interests - Real Estate - Affiliated	31,905,159.59	-	31,905,159.59
SM202	F6523	2299999	Joint Venture Interests - Real Estate - Affiliated	14,187,258.89	-	14,187,258.89
SW INDUSTRIAL LLC	F6229	2299999	Joint Venture Interests - Real Estate - Affiliated	10,027,886.61	-	10,027,886.61
TBR ONE RIVERSIDE	F7725	2299999	Joint Venture Interests - Real Estate - Affiliated	39,630,600.06	-	39,630,600.06
TDC Brown Deer	F8331	2299999	Joint Venture Interests - Real Estate - Affiliated	14,140,152.55	-	14,140,152.55
TDC 15TH STREET LLC	F7462	2299999	Joint Venture Interests - Real Estate - Affiliated	19,176,784.58	-	19,176,784.58
TDC CITY CENTER LLC	F3631	2299999	Joint Venture Interests - Real Estate - Affiliated	266,141.09	-	266,141.09
TDC CITY CENTER PHASE II LLC	F4884	2299999	Joint Venture Interests - Real Estate - Affiliated	1,459,311.13	-	1,459,311.13
THE ARROYO PARKWAY LLC	F4638	2299999	Joint Venture Interests - Real Estate - Affiliated	51,407,947.48	-	51,407,947.48
White Oak Real Estate 2017-2, LP	BJS0QQNT3	2299999	Joint Venture Interests - Real Estate - Affiliated	1,476.48	-	1,476.48
BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	BPPELP	2599999	Joint Venture Interests - Other - Unaffiliated	14,419,260.79	-	14,419,260.79
FOLIUM TIMBER FUND I LP	FOLIUMLP	2599999	Joint Venture Interests - Other - Unaffiliated	32,422,767.47	-	32,422,767.47
IMPACT C.I.L. PARENT LLC	IMPCILPA	2599999	Joint Venture Interests - Other - Unaffiliated	1,618,901.00	-	1,618,901.00
IMPACT PCCP IV LLC	IMPPCCP	2599999	Joint Venture Interests - Other - Unaffiliated	26,334.37	-	26,334.37
PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP	PARTNERS	2599999	Joint Venture Interests - Other - Unaffiliated	4,729,713.00	-	4,729,713.00
CENTERLINE RE SPEC SIT MTG FUND	ARCAPARES	2599999	Joint Venture Interests - Other - Unaffiliated	9,763.13	9,763.13	-
CONREX- AS CI LLC	CONREXCIV	2599999	Joint Venture Interests - Other - Unaffiliated	1.00	1.00	-
SROA CARDINAL CO-INVEST 2 LP	SROACOI2	2599999	Joint Venture Interests - Other - Unaffiliated	21,928,046.29	-	21,928,046.29
SROA CAPITAL FUND VIII LP	SROAVIII	2599999	Joint Venture Interests - Other - Unaffiliated	26,611,520.50	-	26,611,520.50
FOCUS SENIOR HOUSING FUND II LP	FSHFIILP	2599999	Joint Venture Interests - Other - Unaffiliated	2,387,670.65	-	2,387,670.65
ROCKBRIDGE HOSPITALITY FUND VI LP	ROCKBRIDGEVI	2599999	Joint Venture Interests - Other - Unaffiliated	3,433,659.77	-	3,433,659.77
ROCKBRIDGE HOSPITALITY FUND VIII LP	ROCKBRIDGEVIII	2599999	Joint Venture Interests - Other - Unaffiliated	3,148,371.21	-	3,148,371.21
MSP POOL IV SIDECAR LP	MSPPOOL	2599999	Joint Venture Interests - Other - Unaffiliated	25,788,846.00	-	25,788,846.00
AEGON LIHTC FUND 58 LLC	AEGON58	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	26,613,704.32	-	26,613,704.32
ALLIANT TAX CREDIT FUND 65 LP	ALLIANT65	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	1,366,027.56	-	1,366,027.56
ALLIANT TAX CREDIT FUND 66, LTD	ALLIANT66	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	1,359,264.73	-	1,359,264.73
ALLIANT TAX CREDIT FUND 66, LTD - ALIC	ALNT66ALIC	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	994,822.41	-	994,822.41
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XXXV LP	BOSFIMMA35	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	341,918.72	-	341,918.72
BF GARDEN CORPORATE TAX CREDIT FUND XXXIII	BOSTON33	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	585,200.00	-	585,200.00
BF GARDEN CORPORATE TAX CREDIT FUND XXXIV	BOSTON34	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	514,615.52	-	514,615.52
BF GARDEN CORPORATE TAX CREDIT FUND XXXV	BOSTON35	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	836,074.90	-	836,074.90
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX	BOSTON49	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	16,234,267.16	-	16,234,267.16
CREA CORPORATE TAX CREDIT FUND XXVI, LLC	CREA26	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	604,047.66	-	604,047.66
CREA CORPORATE TAX CREDIT FUND 57 LLC	CREA57	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	20,233,058.76	-	20,233,058.76
CREA CORPORATE TAX CREDIT FUND 61, LLC	CREA61	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	19,509,437.44	-	19,509,437.44
CREA CORPORATE TAX CREDIT FUND 66, LLC	CREA66	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	14,996,837.42	-	14,996,837.42
ENTERPRISE HOUSING PARTNERS XX	ENTERXX	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	832,918.80	-	832,918.80
ENTERPRISE HOUSING PARTNERS XXI LP	ENTERXXI	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	533,333.76	-	533,333.76
NATIONAL EQUITY FUND 2007 LP	NEF2007	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	34,373.63	-	34,373.63
NATIONAL EQUITY FUND 2011 LP	NEF2011	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	2,359,942.26	-	2,359,942.26
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	PNC45	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	254,281.22	-	254,281.22
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	PNC46	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	246,684.60	-	246,684.60
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 65	PNC65	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	13,697,977.30	-	13,697,977.30
PNC LIHTC FUND 71 LLC	PNC71	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	15,900,806.02	-	15,900,806.02
PNC MULTIFAMILY CAPITAL INSTITUTIONAL FUND XXXVI LP	PNCXXXVI	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	-	-	-
R4 HOUSING PARTNERS X LP	R4HPX	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	19,167,945.40	-	19,167,945.40
R4 HOUSING PARTNERS XII LP	R4XIILP	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	23,992,905.66	-	23,992,905.66
R4 HOUSING PARTNERS XI LP	R4XILP	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	22,440,452.16	-	22,440,452.16
RAH CORPORATE PARTNERS FUND 55 LLC	RAH55	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	15,036,306.50	-	15,036,306.50
RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP	RBC13	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	687,546.68	-	687,546.68
RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP	RBC14	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	703,489.00	-	703,489.00
RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP	RBC26	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	12,502,368.06	-	12,502,368.06
RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP	RBC28	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	14,885,583.76	-	14,885,583.76
RED STONE EQUITY - 2011 NATIONAL FUND L.P.	REDSTONE11	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	675,428.28	-	675,428.28
RED STONE EQUITY - 2017 NATIONAL FUND L.P.	REDSTONE17	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	18,602,369.74	-	18,602,369.74
RED STONE EQUITY - 2018 NATIONAL FUND L.P.	REDSTONE18	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	20,833,263.20	-	20,833,263.20
RED STONE EQUITY - 2019 NATIONAL FUND L.P.	REDSTONE19	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	22,039,697.00	-	22,039,697.00
RED STONE EQUITY FUND 75 LP	REDSTONE75	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	21,324,601.68	-	21,324,601.68
USA INSTITUTIONAL TAX CREDIT FUND CXI LP	RICHMAN111	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	15,280,989.00	-	15,280,989.00
USA INSTITUTIONAL TAX CREDIT FUND CXIX LP	RICHMAN119	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	18,201,710.22	-	18,201,710.22
USA INSTITUTIONAL TAX CREDIT FUND LXXX LP	RICHMAN80	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	2,026,968.38	-	2,026,968.38
USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP	RICHMAN84	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	2,041,506.80	-	2,041,506.80
RAYMOND JAMES TAX CREDIT FUND 36 LLC	RJTC36	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	533,637.98	-	533,637.98
RAYMOND JAMES TAX CREDIT FUND 42 LLC	RJTC42	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	7,740,471.84	-	7,740,471.84

RAYMOND JAMES TAX CREDIT FUND 43 LLC	RJTC43	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	17,273,010.62	-	17,273,010.62
RAYMOND JAMES TAX CREDIT FUND 44, LLC	RJTC44	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	18,420,383.10	-	18,420,383.10
RAYMOND JAMES TAX CREDIT FUND 37, LLC	RJTCF37	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	932,965.80	-	932,965.80
RAYMOND JAMES TAX CREDIT FUND 38, LLC	RJTCF38	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	1,036,547.50	-	1,036,547.50
WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	WNC35	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	456,925.88	-	456,925.88
WNC INSTITUTIONAL TAX CREDIT FUND 44 LP	WNC44	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	15,620,492.72	-	15,620,492.72
WNC INSTITUTIONAL TAX CREDIT FUND 47 LP	WNC47	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	15,657,386.00	-	15,657,386.00
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP	BOSTON52	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	25,232,175.96	-	25,232,175.96
CREA CORPORATE TAX CREDIT FUND 74 LLC	CREA74	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	24,415,060.92	-	24,415,060.92
PNC LIHTC FUND 76 LLC	PNC76	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	22,153,019.94	-	22,153,019.94
RAH CORPORATE PARTNERS FUND 56 LLC	RAH56	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	18,022,384.08	-	18,022,384.08
USA INSTITUTIONAL TAX CREDIT FUND CXXX LP	RICHMAN130	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	26,917,356.50	-	26,917,356.50
R4 HOUSING PARTNERS XIV LP	R4XIVLP	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	26,373,622.88	-	26,373,622.88
WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP	WNC49	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	18,481,212.00	-	18,481,212.00
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP	BOSTON53	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	24,318,414.80	-	24,318,414.80
ALLIANT TAX CREDIT FUND 104 LP	ALLIANT104	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	29,155,920.08	-	29,155,920.08
BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 54 LP	BOSTON54	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	29,935,259.80	-	29,935,259.80
AEGON LIHTC FUND 62 LLC	AEGON62	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	23,621,202.74	-	23,621,202.74
CREA CORPORATE TAX CREDIT FUND 85 LP	CREA85	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	25,413,842.10	-	25,413,842.10
PNC LIHTC FUND 80 LLC	PNC80	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	30,189,501.34	-	30,189,501.34
USA INSTITUTIONAL TAX CREDIT FUND CXXXV LP	RICHMAN135	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	30,807,778.07	-	30,807,778.07
WNC INSTITUTIONAL TAX CREDIT FUND 50 LP	WNC50	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	24,991,298.73	-	24,991,298.73
R4 HOUSING PARTNERS XVI LP	R4XVI	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	30,349,472.88	-	30,349,472.88
RAH CORPORATE PARTNERS FUND 57 LLC	RAH57	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	24,649,001.38	-	24,649,001.38
RAYMOND JAMES TAX CREDIT FUND 48 LLC	RJTC48	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	27,079,979.91	-	27,079,979.91
WNC INSTITUTIONAL TAX CREDIT FUND 51 LP	WNC51	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	22,506,566.88	-	22,506,566.88
BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 56 LP	BOSTON56	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	32,540,551.01	-	32,540,551.01
WNC INSTITUTIONAL TAX CREDIT FUND 52 LP	WNC52	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	32,112,619.00	-	32,112,619.00
RAYMOND JAMES TAX CREDIT FUND 50 LLC	RJTCF50	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	29,340,233.53	-	29,340,233.53
RED STONE EQUITY FUND 95 LP	REDSTONE95	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	32,766,731.18	-	32,766,731.18
WNC INSTITUTIONAL TAX CREDIT FUND 53 LP	WNC53	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	33,637,659.00	-	33,637,659.00
BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP	BOSTON57	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	29,279,896.70	-	29,279,896.70
ALLIANT TAX CREDIT FUND 117 LP	ALLIANT117	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	34,405,648.94	-	34,405,648.94
PNC LIHTC FUND 87 LLC	PNC87LLC	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	34,287,240.79	-	34,287,240.79
WNC INSTITUTIONAL TAX CREDIT FUND 55 LP	WNC55	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	34,878,490.38	-	34,878,490.38
RAYMOND JAMES TAX CREDIT FUND 52 LLC	RJTCF52	3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	34,993,236.91	-	34,993,236.91
AEP INVESTMENT FUND LLC	AEPLLCTAXCREDIT	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	24,288,286.99	-	24,288,286.99
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX STATE	BOSTON49ST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	8,432,480.23	-	8,432,480.23
CREA STATE KENOLIO APARTMENTS, LLC	CREASTKA	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	5,274,256.56	-	5,274,256.56
PNC LIHTC FUND 71 LLC STATE	PNC71ST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
R4 HRGA ACQUISITION LLC	R4HRGALLC	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	8,927,737.52	-	8,927,737.52
RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP STATE	RBC28STATE	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	5,544.45	-	5,544.45
RJTCF-43 STATE TAX CREDIT FUND LLC	RJTCF43ST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	1,495,708.30	-	1,495,708.30
WNC 47 MASON SQUARE APARTMENTS II LP	WNC47ST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	1,609,065.20	-	1,609,065.20
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP CA STATE	BOSTON52CA	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	36,871.74	-	36,871.74
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP HI STATE	BOSTON52HI	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	279,395.48	-	279,395.48
R4 PMGA ACQUISITION LLC STATE	R4PMGAST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	3,964,737.30	-	3,964,737.30
WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP CALIFORNIA	WNC49CA	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	273,831.96	-	273,831.96
BFIM 52 HERKIMER EG ASSOCIATES LLC(EASTERN GARDENS APARTMENTS)	BOSTON52NY	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	2,545,286.29	-	2,545,286.29
RSE BROOKMONT LOFTS LLC	BROOKTC	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	29,075.74	29,075.74	-
BFIM 53 - 370 ESSEX LLC (ESSEX STREET APARTMENTS)	BFIM53MAST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	1,000,000.20	-	1,000,000.20
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP CA STATE	BFIM53CA	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	168,741.77	-	168,741.77
MPC GA 2020 AHI ICF 6, LLC	MPCGA	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
SUGAR CREEK HOUSING TAX CREDIT FUND LLC - GA	SUGARTC	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
R4 CLIIGA ACQUISTION LLC	R4CLIIGA	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	5,275,080.48	-	5,275,080.48
ALLIANT TAX CREDIT FUND 104 LP- CA STATE CREDITS	ALLIANT104ST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	951,295.84	-	951,295.84
RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 114 LP	RBC114	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	2,439,062.90	-	2,439,062.90
RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 113 LP	RBC113	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	11,179,434.90	-	11,179,434.90
R4 ACC ACQUISITION LLC	R4ACCLLC	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	876,491.16	-	876,491.16
R4 REGA ACQUISITION LLC	R4REGA	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	7,864,314.78	-	7,864,314.78
RAH CORPORATE PARTNERS FUND 57 LLC - SC STATE	RAH57STATE	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	2,980,280.80	-	2,980,280.80
RJTCF 48 STATE TAX CREDIT FUND LLC	RJTC48ST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	7,351,578.31	-	7,351,578.31
WNC INSTITUTIONAL TAX CREDIT FUND 51 LP STATE CA	WNC51CAST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	2,400,880.28	-	2,400,880.28
MONARCH MSS GA 2021 ASIC ICF, LLC	MSSGA2021	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
MONARCH MSS MO 2021 ICF 1, LLC	MSSMO2021	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 56 LP MO STATE	BOSTON56STMO	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	1,408,305.90	-	1,408,305.90
WNC INSTITUTIONAL TAX CREDIT FUND 52 LP CA STATE	WNC52CAST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	1,803,356.44	-	1,803,356.44
CREA CORPORATE TAX CREDIT FUND 89 LP	CREA89	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	2,154,767.82	-	2,154,767.82
KNOX RESIDENCES I LIMITED PARTNERSHIP	WNC52STMA	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	1,640,000.00	-	1,640,000.00
RJTCF-50-SC STATE TAX CREDIT FUND LLC	RJTC50STSC	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	6,385,778.00	-	6,385,778.00
WNC INSTITUTIONAL TAX CREDIT FUND 53 LP CA STATE	WNC53CAST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	2,747,746.00	-	2,747,746.00
BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP CA STATE	BOSTON57CAST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	5,006,815.40	-	5,006,815.40
MONARCH MSS GA 2022 ASIC ICF LLC	MMGA22AI	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
MPC SC 2022 LIHTC ICF LLC	MPCSC22LI	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
SUGAR CREEK HOUSING TAX CREDIT FUND LLC - SC	SUGARTCSC	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
ALLIANT TAX CREDIT FUND 117 LP CA STATE	ALLIANT117CAST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	3,327,608.00	-	3,327,608.00
PNC LIHTC FUND 87 LLC CA STATE	PNC87CAST	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	2,092,102.00	-	2,092,102.00
PNC LIHTC FUND 87 LLC SC STATE	PNC87SC	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	1,500,992.00	-	1,500,992.00
MISSOURI AFFORDABLE HOUSING FUND XXVII LP	MAHFXXVII	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	12,469,668.31	-	12,469,668.31
MISSOURI TAX CREDIT FUND, LP	MTCFLP	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
MPC GA 2023 ASIC ICF LLC	MPCGA2023	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
MPC SC 2023 ASIC ICF LLC	MPCSC2023	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	-	-	-
RBC COMMUNITY INVESTMENT STATE TAX CREDIT FUND SC 124	RBC124SC	4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	10,609,717.57	-	10,609,717.57
SCH. BA WITH REAL ESTATE AND MORTGAGE HOLDINGS				**2,742,695,765.08**	**2,073,039.99**	**2,740,622,725.09**

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	43,412,875,798	39,258,018,042
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	43,967,427,936	38,822,613,115
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

3.21 Participating policies $ 168,815,494
3.22 Non-participating policies $ 4,812,902,184

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 SEPTEMBER 30, 2023, OUR RISK FRAMEWORK SUPPORTS AN AGGREGATE CATASTROPHE LOSS OF APPROXIMATELY $2.5 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 ..... $ 619,963

12.62 Collateral and other funds..... $ 144,598

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): ..... $ 27,662,625

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:
.....

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			17,084,496	33,960,843	13,560,898
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	$ 37,228,894
17.12	Unfunded portion of Interrogatory 17.11	$ 37,228,894
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	$ 37,228,894
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 2023	2 2022	3 2021	4 2020	5 2019
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11, 16, 17, 18 & 19)	19,185,778,272	17,529,026,647	16,442,119,446	13,203,699,223	13,912,089,562
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	14,308,756,624	13,124,321,005	12,797,616,136	10,183,538,924	10,321,579,756
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	13,205,116,966	11,745,524,897	10,592,515,212	9,034,828,714	8,780,689,373
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	1,004,907,859	946,539,901	942,639,811	96,222,359	54,709,260
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
6.	Total (Line 35)	47,704,559,722	43,345,412,450	40,774,890,605	32,518,289,220	33,069,067,952
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11, 16, 17, 18 & 19)	18,256,505,430	16,359,606,002	15,098,728,891	13,116,603,498	13,819,137,417
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	13,415,579,557	12,132,567,791	11,649,566,301	9,918,362,686	10,052,045,077
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	12,791,030,150	11,240,763,946	9,949,647,633	8,947,522,953	8,682,438,194
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	991,011,972	926,658,623	922,518,083	96,222,356	54,709,257
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
12.	Total (Line 35)	45,454,127,109	40,659,596,362	37,620,460,908	32,078,711,494	32,608,329,944
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	(2,679,879,822)	(3,409,105,786)	682,738,237	3,724,767,610	2,189,461,425
14.	Net investment gain (loss) (Line 11)	1,527,450,383	1,161,905,249	4,893,806,284	2,978,493,066	2,038,863,044
15.	Total other income (Line 15)	551,703,679	588,808,130	224,575,890	101,146,612	116,951,686
16.	Dividends to policyholders (Line 17)					
17.	Federal and foreign income taxes incurred (Line 19)	(132,872,540)	(191,671,849)	294,003,173	858,202,042	612,569,647
18.	Net income (Line 20)	(467,853,219)	(1,466,720,557)	5,507,117,238	5,946,205,246	3,732,706,509
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	62,230,990,455	57,972,921,780	58,767,062,103	53,908,480,640	52,940,982,971
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	2,756,553,092	2,252,033,009	2,502,000,003	1,483,619,059	1,512,871,076
	20.2 Deferred and not yet due (Line 15.2)	6,029,734,247	5,630,359,460	5,125,841,700	3,639,667,418	3,655,048,212
	20.3 Accrued retrospective premiums (Line 15.3)					
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	50,242,732,466	45,728,437,984	40,336,042,434	33,744,552,837	33,829,861,266
22.	Losses (Page 3, Line 1)	23,746,401,080	20,759,137,969	16,690,922,185	13,872,917,371	13,993,124,644
23.	Loss adjustment expenses (Page 3, Line 3)	3,441,237,581	3,390,893,872	3,309,170,441	3,995,947,854	4,061,750,929
24.	Unearned premiums (Page 3, Line 9)	16,404,795,113	14,363,375,547	12,961,752,153	11,178,211,325	11,103,636,769
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)	11,988,257,988	12,244,483,796	18,431,019,669	20,163,927,803	19,111,121,705
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	3,124,854,970	3,684,543,704	5,352,553,582	4,542,358,399	4,261,781,382
	Risk-Based Capital Analysis					
28.	Total adjusted capital	11,988,257,988	12,244,483,796	18,431,019,669	20,536,969,463	19,569,216,540
29.	Authorized control level risk-based capital	3,073,710,020	2,966,156,480	2,867,131,490	2,916,802,644	3,036,028,886
	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)	67.8	61.3	58.7	67.5	60.9
31.	Stocks (Lines 2.1 & 2.2)	4.8	9.8	14.4	16.7	22.3
32.	Mortgage loans on real estate (Lines 3.1 and 3.2)	1.4	1.4	1.5	1.2	1.2
33.	Real estate (Lines 4.1, 4.2 & 4.3)	0.5	0.6	0.8	0.6	0.8
34.	Cash, cash equivalents and short-term investments (Line 5)	5.0	5.6	4.0	2.0	2.5
35.	Contract loans (Line 6)					
36.	Derivatives (Line 7)	0.0	0.0	0.1	0.1	0.0
37.	Other invested assets (Line 8)	20.1	21.1	19.8	11.7	12.2
38.	Receivables for securities (Line 9)	0.3	0.0	0.7	0.1	0.1
39.	Securities lending reinvested collateral assets (Line 10)	0.1	0.0	0.0	0.2	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)	1,704,875,295	1,787,696,958	2,216,307,805	6,314,652,888	5,923,548,118
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	480,958,056	514,316,150	532,863,050	504,933,516	476,777,041
48.	Total of above Lines 42 to 47	2,185,833,351	2,302,013,109	2,749,170,855	6,819,586,404	6,400,325,159
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)	18.2	18.8	14.9	33.8	33.5

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2023	2 2022	3 2021	4 2020	5 2019
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	(25,370,927)	(777,511,999)	(1,112,117,402)	(397,986,405)	1,329,260,713
52.	Dividends to stockholders (Line 35)		(4,203,000,000)	(5,946,205,000)	(4,435,345,509)	(2,732,411,000)
53.	Change in surplus as regards policyholders for the year (Line 38)	(256,225,808)	(6,186,535,873)	(1,732,908,134)	1,052,806,098	2,247,024,157
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11, 16, 17, 18 & 19)	13,494,679,382	11,552,840,733	8,286,138,413	7,787,435,589	8,185,066,901
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	9,019,361,237	8,855,208,555	6,932,480,670	4,636,387,138	5,516,724,283
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	8,362,591,404	6,146,066,047	5,899,872,094	4,762,350,894	4,936,292,385
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	615,442,468	548,214,313	338,695,635	57,100,087	18,669,248
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	123,525	53,985	416,533	46,531	33,236
59.	Total (Line 35)	31,492,198,016	27,102,383,634	21,457,603,346	17,243,320,239	18,656,786,053
	Net Losses Paid (Page 9, Part 2, Col. 4)					
60.	Liability lines (Lines 11, 16, 17, 18 & 19)	12,424,675,988	11,045,224,813	7,810,469,889	7,651,226,744	8,042,890,868
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	8,399,694,308	8,093,926,673	6,463,100,720	4,550,950,764	5,356,060,108
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	8,048,587,095	5,848,389,541	5,601,027,617	4,856,695,100	4,839,020,208
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	610,356,021	543,934,580	335,157,861	57,100,084	18,669,248
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	123,525	53,985	416,533	46,531	33,236
65.	Total (Line 35)	29,483,436,936	25,531,529,592	20,210,172,620	17,116,019,224	18,256,673,668
	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)	74.8	75.4	64.6	53.1	57.2
68.	Loss expenses incurred (Line 3)	8.9	9.1	7.8	10.3	11.1
69.	Other underwriting expenses incurred (Line 4)	22.5	24.2	25.8	25.0	24.9
70.	Net underwriting gain (loss) (Line 8)	(6.2)	(8.7)	1.9	11.6	6.8
	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)	20.2	21.9	23.9	24.6	24.2
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	83.7	84.5	72.3	63.4	68.3
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)	379.2	332.1	204.1	159.1	170.6
	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)	439,715	1,762,358	611,818	(357,923)	(83,237)
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)	3.6	9.6	3.0	(1.9)	(0.5)
	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)	2,600,072	1,470,484	55,922	(414,683)	(363,963)
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)	14.1	7.3	0.3	(2.5)	(2.1)

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 2023 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	4,988	4,084		4,019		302	4,412		3	46	89	40
2.1	Allied Lines	7,250	5,635		5,940							170	76
2.2	Multiple Peril Crop												
2.3	Federal Flood	1,884,971	1,750,217		1,094,191	31,660	28,660	47,000				258,312	65,126
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	25,130,588	24,835,496		12,972,263	12,198,641	11,151,157	5,915,792	200,558	253,967	386,082	2,839,455	887,934
5.1	Commercial Multiple Peril (Non-Liability Portion)	2,420,493	2,435,461		1,235,634	2,348,126	2,685,905	1,631,480	42,053	52,983	38,168	237,852	93,091
5.2	Commercial Multiple Peril (Liability Portion)	774,020	800,073		396,025	241,328	677,938	1,682,274		26,738	127,439	68,024	27,945
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	526,081	544,997		245,769	267,422	332,041	85,814	1,326	1,922	1,005	55,220	19,585
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	17	16		9							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					2,399	(3,604)	130,710	561	191	8,544		
17.1	Other Liability - Occurrence	63,427	67,323		26,289		(25,381)	4,616,097	13,256	88,492	80,985	6,787	2,557
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	400	470		133		(239)	25,130		(67)	810	37	16
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	9,423,649	9,667,018		2,244,659	9,833,687	9,384,051	12,084,215	730,918	523,849	1,224,229	1,086,143	269,207
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	4,316,663	4,215,001		2,210,720	2,998,934	2,067,713	4,405,160	49,992	(196,341)	292,433	403,643	164,831
21.1	Private Passenger Auto Physical Damage	24,812,438	25,014,359		6,032,573	7,032,622	7,119,089	1,329,597	5,451	1,080	19,084	2,845,214	705,767
21.2	Commercial Auto Physical Damage	1,354,019	1,368,137		684,476	944,608	1,051,316	346,614	12,440	11,986	3,865	126,669	51,681
22.	Aircraft (all perils)												
23.	Fidelity					(142)	(142)						
24.	Surety							668			26		
26.	Burglary and Theft												
27.	Boiler and Machinery	84,604	83,919		44,830	14,195	12,921	13,170		(30)	312	7,325	3,304
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	15,441	15,939		7,865							1,742	545
35.	Total (a)	70,819,049	70,808,146		27,205,395	35,913,479	34,481,727	32,318,131	1,056,556	764,774	2,183,028	7,936,684	2,291,708
	DETAILS OF WRITE-INS												
3401.	Identity theft	15,441	15,939		7,865							1,742	545
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)	15,441	15,939		7,865							1,742	545

(a) Finance and service charges not included in Lines 1 to 35 $ 735,098

(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 2023 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	186		70		5	219			2	20	6
2.1	Allied Lines	1,267	1,383		742							118	34
2.2	Multiple Peril Crop												
2.3	Federal Flood	188,025	186,564		108,360	212,962	212,962					23,157	5,125
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	14,886,092	15,065,426		7,877,869	9,279,224	9,464,305	3,146,018	124,898	109,659	386,844	1,838,809	415,255
5.1	Commercial Multiple Peril (Non-Liability Portion)	1,452,763	1,442,943		754,167	1,010,577	859,597	478,835	23,521	18,071	22,812	170,688	41,352
5.2	Commercial Multiple Peril (Liability Portion)	420,972	424,075		208,791	124,500	(134,504)	349,527		(26,774)	53,758	41,814	10,521
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	405,979	421,128		193,412	279,353	310,735	52,873	270	2,410	3,142	50,209	11,697
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	279	262		198	1,118	1,413	307		20	21	29	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						(4,362)	9,859		(296)	669		
17.1	Other Liability - Occurrence	65,356	65,283		32,926	1,000	15,394	27,702		1,130	1,298	7,908	1,839
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	3,733	3,681		2,029		112	8,530		31	2,222	381	108
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	5,532,695	5,629,230		1,287,547	3,157,680	3,254,959	5,398,278	225,759	153,389	566,334	677,288	157,474
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	952,481	972,651		343,894	1,286,398	2,383,779	2,559,844	28,276	66,044	197,075	73,323	26,570
21.1	Private Passenger Auto Physical Damage	8,648,814	8,686,967		2,089,607	2,089,675	1,982,912	377,572	4,936	1,810	5,391	1,051,809	244,408
21.2	Commercial Auto Physical Damage	327,382	329,834		136,832	165,542	132,419	68,405	99	(842)	733	29,529	9,215
22.	Aircraft (all perils)												
23.	Fidelity	115	115		34		(32)					12	3
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	31,969	33,515		15,191		48,121	50,404		644	669	3,224	916
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)	32,918,108	33,263,242		13,051,666	17,608,029	18,527,813	12,528,371	407,759	325,296	1,240,970	3,968,319	924,531
	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 $ 275,844

(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 2023 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						(25)	23					
2.1	Allied Lines	1,437	1,474		440								33
2.2	Multiple Peril Crop												
2.3	Federal Flood	1,168,549	1,165,883		656,428	217,909	217,909					171,091	23,604
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	14,038,003	14,320,891		7,226,063	9,989,112	9,984,009	2,961,785	184,892	190,114	262,681	1,427,081	290,453
5.1	Commercial Multiple Peril (Non-Liability Portion)	2,209,878	2,219,858		1,096,407	1,677,129	1,511,280	617,359	23,428	26,022	28,556	207,122	48,215
5.2	Commercial Multiple Peril (Liability Portion)	816,383	844,295		410,118	25,781	121,531	628,151		31,599	109,039	66,581	16,441
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	262,842	280,890		117,929	57,702	54,055	14,014	93	155	364	25,189	5,693
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	31	31		16							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					35,646	(18,691)	978,107	10,028	7,736	54,679		
17.1	Other Liability - Occurrence	67,465	71,032		35,157		12,014	905,350		925	331,439	5,567	1,333
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	2,868	3,370		1,059		475	67,430	1,593	59	18,491	252	68
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	3,437,274	3,526,630		808,922	2,509,270	3,082,711	3,523,617	62,717	79,451	368,308	361,660	74,329
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	7,385,650	7,262,274		3,574,907	6,445,627	5,445,698	12,335,876	110,996	(253,916)	768,887	644,704	155,053
21.1	Private Passenger Auto Physical Damage	6,387,035	6,461,360		1,537,957	1,316,956	1,240,574	(8,937)	1,523	(484)	3,392	669,397	135,446
21.2	Commercial Auto Physical Damage	2,497,341	2,417,273		1,101,117	1,334,751	1,392,131	417,022	8,857	7,680	5,994	190,121	51,268
22.	Aircraft (all perils)												
23.	Fidelity	124	124		78		(11)	33				11	3
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	60,864	64,026		31,078	14,162	(1,442)	23,314		(432)	499	4,959	1,335
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	12,009	12,904		6,045							1,223	249
35.	Total (a)	38,347,752	38,652,316		16,603,719	23,624,046	23,042,219	22,463,143	404,127	88,908	1,952,328	3,775,084	803,523
	DETAILS OF WRITE-INS												
3401.	Identity theft	12,009	12,904		6,045							1,223	249
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)	12,009	12,904		6,045							1,223	249

(a) Finance and service charges not included in Lines 1 to 35 $ 291,802

(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 2023 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	7,976	7,317		3,963		(7,073)	1,409		(75)	15	816	250
2.1	Allied Lines	15,007	13,869		7,128	42,741	42,659	323	322	320	9	1,532	469
2.2	Multiple Peril Crop												
2.3	Federal Flood	569,419	541,053		326,410	15,488	15,488					80,543	16,395
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	6,399,130	6,615,695		3,251,060	7,249,481	7,535,747	1,964,166	69,880	72,625	78,389	720,136	189,224
5.1	Commercial Multiple Peril (Non-Liability Portion)	1,391,581	1,409,640		667,764	2,909,782	4,551,224	2,797,560	17,965	48,796	62,424	152,011	42,118
5.2	Commercial Multiple Peril (Liability Portion)	368,141	381,853		178,408	16,000	21,321	117,698		6,417	30,770	36,203	10,183
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	226,129	237,842		87,359	27,171	37,342	18,213	327	233	259	24,420	6,826
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	90	86		49							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						6,212	6,212		422	422		
17.1	Other Liability - Occurrence	25,591	26,873		12,832		(1,399)	5,811		(27)	87	2,684	692
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	1,444	1,645		509		169	2,293		47	639	148	45
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	290,176	299,010		68,230	253,543	192,192	71,966	463	(4,558)	5,046	32,113	9,024
19.2	Other Private Passenger Auto Liability	4,208,945	4,327,348		997,957	4,666,742	4,316,805	4,065,951	78,242	(244)	289,549	466,857	131,655
19.3	Commercial Auto No-Fault (Personal Injury Protection)	27	19		10							3	1
19.4	Other Commercial Auto Liability	1,846,949	1,899,181		907,307	905,055	(479,479)	4,337,799	54,981	(229,219)	232,690	199,144	54,127
21.1	Private Passenger Auto Physical Damage	11,187,759	11,364,375		2,680,921	4,224,540	4,324,423	525,049	7,325	4,327	8,904	1,235,601	347,503
21.2	Commercial Auto Physical Damage	938,247	981,727		469,564	666,204	680,261	179,071		(440)	2,409	101,114	27,603
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	42,718	41,732		18,346	44,861	61,673	35,471		271	704	4,194	1,284
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	2,002	2,172		1,100							230	60
35.	Total (a)	27,521,331	28,151,435		9,678,917	21,021,606	21,297,564	14,128,990	229,506	(101,106)	712,315	3,057,759	837,463
	DETAILS OF WRITE-INS												
3401.	Identity theft	2,002	2,172		1,100							230	60
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)	2,002	2,172		1,100							230	60

(a) Finance and service charges not included in Lines 1 to 35 $ 269,750

(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 2023 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	2,595	3,200		412	334	2,822	3,355	70	(232)	35	227	51
2.1	Allied Lines	280,461	490,482		76,330		(35)					24,523	5,478
2.2	Multiple Peril Crop												
2.3	Federal Flood	10,292,992	9,987,596		5,660,813	5,996,673	5,991,673					1,512,087	103,080
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	593,686,201	594,094,111		300,769,345	367,092,763	392,688,963	247,649,267	23,032,300	19,211,713	20,045,312	62,384,105	7,092,403
5.1	Commercial Multiple Peril (Non-Liability Portion)	44,009,609	49,403,371		20,122,323	27,275,812	27,581,042	16,128,702	750,223	769,981	763,280	4,733,648	606,891
5.2	Commercial Multiple Peril (Liability Portion)	11,517,944	13,316,333		5,119,607	6,959,688	12,110,028	23,927,162	2,472,741	3,222,788	2,956,609	1,019,330	139,127
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	10,439,301	10,812,173		5,040,935	6,580,840	6,217,662	538,769	206,855	188,613	43,567	1,063,724	131,428
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	1,650	3,578		419	25,098	27,990	6,806	4,264	4,500	690	144	32
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					127,883	(81,107)	3,647,763	14,667	5,864	243,943		
17.1	Other Liability - Occurrence	42,298,412	43,308,225		21,326,340	35,163,440	48,676,133	119,927,965	979,297	1,609,544	7,422,697	4,586,026	515,626
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	28,324	41,570		7,023	894,362	2,667,256	26,654,090	795,548	1,456,913	13,587,620	2,475	553
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	11,306,235	10,934,273		5,254,762	8,514,740	13,924,400	21,506,674	475,430	665,564	1,787,914	919,822	477,983
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	30,732,553	56,712,573		7,697,672	60,250,114	80,483,254	172,120,855	4,345,052	1,195,723	11,296,369	3,008,933	610,909
21.1	Private Passenger Auto Physical Damage	18,258,868	17,395,240		8,197,475	16,364,359	18,716,549	1,763,622	35,991	31,170	22,855	1,483,380	220,514
21.2	Commercial Auto Physical Damage	10,092,590	17,535,446		2,243,476	16,009,784	13,145,088	2,836,798	50,092	2,205	44,794	888,228	204,512
22.	Aircraft (all perils)												
23.	Fidelity						(26)						
24.	Surety							1,085			42		
26.	Burglary and Theft												
27.	Boiler and Machinery	344,168	609,325		89,141	513,427	549,096	143,585		647	3,274	30,122	6,729
28.	Credit												
29.	International												
30.	Warranty	17,084,496	13,560,898		33,960,843								
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	5,369	5,145		2,751							534	67
35.	Total (a)	800,381,769	838,213,539		415,569,666	551,769,318	622,700,789	636,856,497	33,162,529	28,364,993	58,219,001	81,657,307	10,115,383
	DETAILS OF WRITE-INS												
3401.	Identity theft	5,369	5,145		2,751							534	67
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)	5,369	5,145		2,751							534	67

(a) Finance and service charges not included in Lines 1 to 35 $ 6,668,813

(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 Colorado DURING THE YEAR 2023 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	270	246		79		88	377		1	4	24	9
2.1	Allied Lines	3,988	4,394		1,968							336	130
2.2	Multiple Peril Crop												
2.3	Federal Flood	541,582	531,229		307,632	94,806	54,706					80,749	15,926
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	24,591,456	26,379,071		12,465,197	21,110,586	28,975,546	11,331,325	180,659	338,380	396,136	2,522,566	778,817
5.1	Commercial Multiple Peril (Non-Liability Portion)	2,470,613	2,508,219		1,275,353	2,484,082	2,756,004	1,559,968	23,412	37,689	62,513	238,740	78,765
5.2	Commercial Multiple Peril (Liability Portion)	811,615	848,940		417,314	68,383	346,281	607,440	26,167	64,645	93,032	68,378	23,804
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	316,394	326,737		158,882	142,926	142,179	16,683	70	(150)	321	30,270	10,200
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	61	51		11							5	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					42,884	104,246	623,015	5,122	8,932	38,127		
17.1	Other Liability - Occurrence	44,822	44,586		19,140		50,972	2,707,945	675	1,705	577,443	4,370	1,486
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	2,135	2,370		897	4,645	4,835	3,751		53	1,045	190	74
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)					1,201	1,201		51	51			
19.2	Other Private Passenger Auto Liability	16,610,087	16,684,465		3,857,819	10,963,750	7,475,165	12,699,482	520,730	75,616	1,413,634	1,735,985	520,083
19.3	Commercial Auto No-Fault (Personal Injury Protection)												14
19.4	Other Commercial Auto Liability	5,636,132	5,950,666		2,329,197	2,447,099	4,271,011	6,475,396	85,645	64,760	443,891	406,137	193,088
21.1	Private Passenger Auto Physical Damage	15,748,282	15,789,232		3,730,107	9,175,825	9,474,933	1,169,216	3,805	(1,371)	17,134	1,645,742	492,768
21.2	Commercial Auto Physical Damage	2,318,310	2,487,850		866,420	2,216,714	2,194,316	549,516	584	607	6,705	150,700	81,112
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	65,704	66,703		33,597	9,956	(30,957)	55,111		(1,070)	1,387	5,420	2,101
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	14,560	15,120		7,603							1,459	450
35.	Total (a)	69,176,012	71,639,879		25,471,216	48,762,857	55,820,526	37,799,227	846,919	589,847	3,051,372	6,891,072	2,198,830
	DETAILS OF WRITE-INS												
3401.	Identity theft	14,560	15,120		7,603							1,459	450
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)	14,560	15,120		7,603							1,459	450

(a) Finance and service charges not included in Lines 1 to 35 $ 365,372

(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 2023 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	1,907,748	1,844,348		1,098,571	104,628	98,628					258,050	30,721
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	72,930,813	72,939,397		38,422,896	25,759,872	29,749,463	20,157,067	963,824	1,067,460	1,631,913	7,173,918	1,169,675
5.1	Commercial Multiple Peril (Non-Liability Portion)	663,666	666,803		335,058	322,072	347,525	107,817	4,250	5,887	6,132	69,667	10,302
5.2	Commercial Multiple Peril (Liability Portion)	209,213	210,919		105,341	449,809	(12,017)	225,180	28,993	(14,166)	44,434	17,670	2,703
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	1,063,666	1,104,566		531,374	246,978	162,926	75,810	1,009	(404)	2,371	103,899	15,499
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	36,430	38,296		20,246							3,462	567
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	14,608	92,842		569	6,162		
17.1	Other Liability - Occurrence	2,360,778	2,467,986		1,183,625	3,440,000	51,015	4,507,100	15,724	(51,909)	195,347	241,662	35,092
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	240	240		190	13,095	2,028	3,774,231	10,577	(33,118)	2,566,519	24	4
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)					139,211	177,520	100,174	16,707	18,070	8,272		
19.2	Other Private Passenger Auto Liability	12,195,935	12,463,803		2,908,025	17,764,234	16,386,753	22,076,608	1,484,546	827,651	3,653,086	1,222,420	144,151
19.3	Commercial Auto No-Fault (Personal Injury Protection)					1,192	88,830	(87,263)	834	(373)	171		
19.4	Other Commercial Auto Liability	2,939,311	2,760,502		1,432,350	1,457,412	3,743,473	6,419,652	71,692	85,038	376,402	254,842	42,341
21.1	Private Passenger Auto Physical Damage	24,204,482	24,312,854		5,922,305	6,147,329	5,984,954	436,978	7,775	2,153	15,928	2,411,707	282,930
21.2	Commercial Auto Physical Damage	807,424	784,047		394,222	607,854	557,721	105,020	1,640	711	1,836	69,377	11,522
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	3,400	3,533		1,654							299	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	85,065	89,540		44,830							8,368	1,350
35.	Total (a)	119,408,171	119,686,833		52,400,687	56,459,041	57,353,427	57,991,216	2,607,572	1,907,569	8,508,574	11,835,365	1,746,907
	DETAILS OF WRITE-INS												
3401.	Identity theft	85,065	89,540		44,830							8,368	1,350
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)	85,065	89,540		44,830							8,368	1,350

(a) Finance and service charges not included in Lines 1 to 35 $ 1,097,397

(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 2023 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	153	151		84							16	5
2.2 Multiple Peril Crop												
2.3 Federal Flood	590,691	547,856		353,428	674	674					87,526	11,945
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	7,162,642	7,451,266		3,817,653	3,771,888	3,044,205	1,052,959	89,345	87,518	198,765	852,878	156,129
5.1 Commercial Multiple Peril (Non-Liability Portion)	287,245	293,708		144,875	145,568	213,448	134,983	1,882	4,241	4,324	31,183	7,822
5.2 Commercial Multiple Peril (Liability Portion)	121,150	122,846		58,761		14,596	78,537		845	8,312	11,244	2,831
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	302,567	297,668		149,397	99,182	112,276	40,569	951	2,319	2,447	34,615	6,785
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	(1)					(73)			(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						(382,516)			(21,338)			
17.1 Other Liability - Occurrence	31,795	31,231		14,333	8,743,734	(7,651,699)	21,586,622	2,773,100	4,093,471	1,494,204	3,674	729
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence		14			150,305	(8,947,729)	44,806,589	2,064,967	3,929,110	8,232,251		
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	574,943	537,236		144,714	530,005	184,873	(162,912)	14,462	(1,272)	51,916	66,430	12,226
19.2 Other Private Passenger Auto Liability	2,335,099	2,255,734		578,314	2,425,308	1,147,717	1,389,744	71,022	(18,711)	246,203	271,114	50,010
19.3 Commercial Auto No-Fault (Personal Injury Protection)	105,750	115,654		51,910	(6,937)	(75,773)	31,589		(2,971)	3,658	10,094	2,202
19.4 Other Commercial Auto Liability	1,424,904	1,458,756		743,532	890,451	469,074	1,855,970	23,744	(54,398)	131,442	135,671	29,608
21.1 Private Passenger Auto Physical Damage	2,287,503	2,408,708		562,645	821,672	957,041	75,386	3,121	3,937	2,878	264,922	48,759
21.2 Commercial Auto Physical Damage	398,745	399,186		203,196	187,706	202,757	81,997	692	721	1,387	37,402	8,131
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	7,678	7,488		3,914		612	1,273		15	31	701	197
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	10,368	11,042		5,324							1,236	226
35. Total (a)	15,641,233	15,938,544		6,832,079	17,759,555	(10,710,515)	70,973,305	5,043,287	8,023,486	10,377,818	1,808,705	337,606
DETAILS OF WRITE-INS												
3401. Identity theft	10,368	11,042		5,324							1,236	226
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)	10,368	11,042		5,324							1,236	226

(a) Finance and service charges not included in Lines 1 to 35 $ 177,563

(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 2023 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	423	400		405		51	321		1	3		
2.1	Allied Lines	10,733	10,392		5,567							716	193
2.2	Multiple Peril Crop												
2.3	Federal Flood	27,075	27,869		15,760							3,954	457
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	5,869,058	5,872,126		2,988,358	2,397,546	1,808,902	871,833	171,622	114,667	93,732	579,821	125,643
5.1	Commercial Multiple Peril (Non-Liability Portion)	593,203	598,888		301,948	600,352	614,003	177,726	10,303	12,498	11,194	59,804	90,238
5.2	Commercial Multiple Peril (Liability Portion)	177,030	175,388		90,061	793	318,444	350,737		11,128	18,041	14,692	50,937
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	109,357	115,393		53,481	71,215	69,894	6,281	64	18	135	11,355	2,325
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					57,309	39,803	202,452		(814)	11,888		
17.1	Other Liability - Occurrence	8,752	9,271		3,996		(1,184)	23,818		(25)	5,106	799	189
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	219	219		151		(17)	399		(5)	111	17	5
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	30,603	31,812		7,087	29,652	15,910	1,506	548	(623)	46	3,249	709
19.2	Other Private Passenger Auto Liability	660,711	680,588		152,634	1,029,950	479,621	687,278	74,625	31,731	165,820	70,130	15,382
19.3	Commercial Auto No-Fault (Personal Injury Protection)	8,988	9,914		4,310		(15,690)	4,615		(679)	522	2,148	282
19.4	Other Commercial Auto Liability	462,579	508,176		134,971	863,692	463,137	708,964	33,101	(57,034)	53,195	15,217	10,420
21.1	Private Passenger Auto Physical Damage	2,499,045	2,534,601		606,890	653,533	716,376	81,994	225	268	2,046	264,482	57,708
21.2	Commercial Auto Physical Damage	381,813	393,066		40,172	305,174	113,692	104,473	939	(2,469)	244	18,406	8,528
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	10,294	9,648		5,153		(263)	7,187		(13)	154	749	202
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	9,050	9,075		4,599							833	210
35.	Total (a)	10,858,933	10,986,827		4,415,541	6,009,214	4,622,677	3,229,584	291,428	108,650	362,237	1,046,372	363,430
	DETAILS OF WRITE-INS												
3401.	Identity theft	9,050	9,075		4,599							833	210
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)	9,050	9,075		4,599							833	210

(a) Finance and service charges not included in Lines 1 to 35 $ 161,434

(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 2023 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	76,216,025	69,417,798		43,792,014	87,549,132	43,711,094	72,307,532				11,631,871	(148,582)
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril									(1,544)	(1,312)		
5.1	Commercial Multiple Peril (Non-Liability Portion)	280,803	510,431		92,185	107,971	84,793	858,025	2,791	2,872	16,574	24,684	(3,749)
5.2	Commercial Multiple Peril (Liability Portion)	428,137	785,921		126,333	10,500	(260,332)	1,218,327		8,737	328,343	39,375	(5,976)
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	168,632	292,238		48,405	92,411	108,949	55,851		8	639	15,589	(2,368)
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					114,555	275,757	2,197,741	20,996	32,313	143,769		
17.1	Other Liability - Occurrence	4,117,594	4,515,792		2,021,360	2,525,894	3,349,213	8,303,422	52,548	67,131	147,811	437,185	24,560
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	23,363	77,534		8,844	18,678	17,170	242,073		15,991	67,433	2,251	(342)
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	33,550,793	34,606,574		7,915,367	16,663,341	10,442,094	25,289,467	3,618,273	4,502,109	5,733,229	3,578,495	(89,594)
19.2	Other Private Passenger Auto Liability	140,498,305	142,916,500		34,481,880	94,497,658	103,861,965	137,970,815	10,227,890	9,049,662	15,264,409	14,922,546	(371,233)
19.3	Commercial Auto No-Fault (Personal Injury Protection)	1,568,925	3,370,443		442,281	2,102,701	1,858,346	3,546,631	378,789	304,663	372,204	151,867	(26,504)
19.4	Other Commercial Auto Liability	36,375,804	70,901,431		10,464,485	85,550,992	91,835,576	136,631,700	4,844,487	1,690,203	8,380,607	3,480,433	(607,873)
21.1	Private Passenger Auto Physical Damage	74,630,932	73,106,597		19,421,420	47,333,874	43,899,517	8,387,684	169,009	146,634	199,493	7,877,055	(182,443)
21.2	Commercial Auto Physical Damage	6,492,490	12,090,880		1,813,523	9,290,964	7,885,174	3,260,437	109,882	86,249	37,209	604,917	(102,816)
22.	Aircraft (all perils)												
23.	Fidelity	700	1,309		108							66	(10)
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	50,818	51,049		12,269							5,411	(136)
35.	Total (a)	374,403,320	412,644,495		120,640,476	345,858,672	307,069,316	400,269,705	19,424,664	15,905,029	30,690,408	42,771,745	(1,517,065)
	DETAILS OF WRITE-INS												
3401.	Identity theft	50,818	51,049		12,269							5,411	(136)
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)	50,818	51,049		12,269							5,411	(136)

(a) Finance and service charges not included in Lines 1 to 35 $ 1,873,968

(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 Georgia DURING THE YEAR 2023 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	2,004	1,991		540		2,787	2,787		29	29	184	(215)
2.1	Allied Lines	9,432	9,970		3,273		(2,246)			(24)		834	(978)
2.2	Multiple Peril Crop												
2.3	Federal Flood	5,530,005	5,202,581		3,173,686	647,859	647,859	4,000				845,796	(1,453,587)
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	74,751,507	76,142,542		38,580,358	62,777,717	58,359,325	22,474,308	943,902	599,362	1,596,377	8,209,133	(7,639,170)
5.1	Commercial Multiple Peril (Non-Liability Portion)	6,857,944	6,985,256		3,418,457	7,895,483	5,984,664	3,603,369	50,937	30,608	101,646	713,275	(691,035)
5.2	Commercial Multiple Peril (Liability Portion)	2,275,790	2,347,096		1,144,557	629,576	1,265,757	2,996,544	12,889	74,902	227,210	200,920	(207,019)
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	1,261,400	1,322,384		624,987	632,451	737,619	242,592	15,950	16,929	3,061	130,408	(115,701)
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	393	381		242		(430)	252		(33)	17	36	(42)
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					23,631	5,643	410,517	69	(851)	23,048		
17.1	Other Liability - Occurrence	2,053,087	2,139,041		1,002,129	4,240,863	4,926,002	5,116,600	20,784	36,047	102,574	230,337	(268,375)
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	9,861	10,220		3,772		7,195	40,583		2,004	9,978	719	(843)
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	34,661,984	34,733,390		8,225,618	50,315,228	54,544,282	46,503,919	1,901,241	1,679,262	4,261,923	3,973,541	(2,589,093)
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	11,173,929	11,700,903		5,304,414	12,431,629	12,111,770	13,301,109	360,765	(160,290)	880,698	972,784	(874,983)
21.1	Private Passenger Auto Physical Damage	50,870,845	51,399,693		12,290,985	11,673,350	11,828,080	960,693	15,086	2,020	28,984	5,821,309	(3,792,050)
21.2	Commercial Auto Physical Damage	2,794,306	2,925,356		1,011,441	1,074,306	1,183,903	635,663	23,935	21,531	5,446	189,827	(246,681)
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	169,870	175,581		85,649	10,128	21,683	39,239		(8)	640	14,120	(16,563)
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	41,552	43,417		20,707							4,404	(4,194)
35.	Total (a)	192,463,909	195,139,801		74,890,814	152,352,221	151,623,895	96,332,174	3,345,559	2,301,488	7,241,630	21,307,626	(17,900,530)
	DETAILS OF WRITE-INS												
3401.	Identity theft	41,552	43,417		20,707							4,404	(4,194)
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)	41,552	43,417		20,707							4,404	(4,194)

(a) Finance and service charges not included in Lines 1 to 35 $ 2,497,172

(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 2023 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	(1,094)	42,227		1,113		(26)	21,424		(1)	584	(187)	(37)
2.1 Allied Lines	5,915	39,052		5,506	134,185	172,089	437,740	6,445	7,465	11,858	453	132
2.2 Multiple Peril Crop												
2.3 Federal Flood	1,587,246	1,528,324		880,004	137,217	137,217					239,569	26,015
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	43,259,623	40,946,584		21,941,840	214,697,139	294,679,448	89,730,707	1,088,631	3,294,004	3,235,166	4,803,832	826,728
5.1 Commercial Multiple Peril (Non-Liability Portion)	161,762	166,416		82,990	121,725	202,553	181,522	3,337	4,164	3,087	12,848	3,462
5.2 Commercial Multiple Peril (Liability Portion)	58,474	59,690		30,281	75,876	82,885	554,264		285	5,547	4,698	1,266
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	487,611	477,983		236,372	290,951	251,424	103,427	2,462	3,427	2,430	52,252	11,089
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	22	21		10	124,100	9,559			(8,466)		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												
17.1 Other Liability - Occurrence	2,362,568	2,351,986		1,173,341	1,000	459,982	3,972,452	28,584	42,085	321,463	263,814	50,115
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	5,496	5,539		3,741	19,750	(27,324)	6,914		239	1,926	481	130
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	9,503,162	9,443,233		2,335,192	4,120,916	4,327,771	1,427,026	4,732	13,249	156,625	1,019,648	192,718
19.2 Other Private Passenger Auto Liability	32,401,365	31,888,388		8,169,224	19,162,592	25,838,993	32,177,807	491,419	500,257	2,168,131	3,465,215	655,269
19.3 Commercial Auto No-Fault (Personal Injury Protection)	60,503	63,043		29,463	66,748	78,309	60,786		640	5,871	5,554	1,277
19.4 Other Commercial Auto Liability	1,151,961	1,170,507		571,538	466,993	2,117,016	2,485,808	5,076	113,421	183,195	103,013	23,704
21.1 Private Passenger Auto Physical Damage	40,411,814	39,690,571		10,052,868	27,924,741	32,124,053	6,813,561	28,550	34,183	84,846	4,326,540	817,794
21.2 Commercial Auto Physical Damage	399,153	407,723		189,719	328,086	311,749	57,410	8,084	7,695	1,626	36,289	8,330
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	9,503	9,820		4,844							767	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												
35. Total (a)	131,865,084	128,291,109		45,708,045	267,672,021	360,765,697	138,030,848	1,667,319	4,012,648	6,182,355	14,334,787	2,618,197
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 $ 1,276,116

(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 2023 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	140	143		99		(112)	337		(1)	4	15	3
2.1	Allied Lines	520	550		276							54	12
2.2	Multiple Peril Crop												
2.3	Federal Flood	254,300	244,441		138,314	17,672	17,672					37,648	4,481
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	4,256,958	4,300,433		2,277,405	2,887,697	2,771,361	755,028	51,239	30,821	55,452	488,246	79,905
5.1	Commercial Multiple Peril (Non-Liability Portion)	487,732	500,652		248,298	448,914	459,380	191,174	588	3,299	8,510	54,573	10,161
5.2	Commercial Multiple Peril (Liability Portion)	182,748	189,717		90,597	3,516	(155,707)	59,571		(8,402)	14,478	17,122	3,503
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	109,428	111,676		49,127	14,040	13,120	5,582		(44)	210	12,256	2,276
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	3	1		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						1,213	1,213		82	82		
17.1	Other Liability - Occurrence	25,258	26,559		10,894	1,000	(2,179)	8,665		14	164	2,777	467
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	567	618		55		(88)	3,671		(25)	723	59	14
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	1,201,794	1,236,148		279,865	1,033,179	589,162	574,329	25,318	(36,445)	69,212	141,003	(14,996)
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	1,425,840	1,465,528		531,469	657,261	737,080	2,712,561	27,307	(34,052)	167,959	102,220	29,316
21.1	Private Passenger Auto Physical Damage	2,258,660	2,284,418		543,106	553,665	564,671	126,902	1,344	870	1,578	263,915	(22,824)
21.2	Commercial Auto Physical Damage	634,249	661,717		308,660	424,688	387,034	182,633	786	(478)	2,405	60,051	13,227
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	14,573	14,905		6,605	5,199	5,199					1,405	324
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	2,630	2,738		1,383							305	50
35.	Total (a)	10,855,400	11,040,243		4,486,155	6,046,830	5,387,804	4,621,664	106,582	(44,360)	320,777	1,181,648	105,919
	DETAILS OF WRITE-INS												
3401.	Identity theft	2,630	2,738		1,383							305	50
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)	2,630	2,738		1,383							305	50

(a) Finance and service charges not included in Lines 1 to 35 $ 93,584

(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 2023 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	1,280	1,728		160		2,612	2,612		27	27	103	11
2.1	Allied Lines	30,855	33,204		15,256	205,551	202,480			(32)		2,376	251
2.2	Multiple Peril Crop												
2.3	Federal Flood	2,191,457	2,143,008		1,244,484	391,304	357,480					313,277	15,909
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	87,669,091	86,025,203		46,552,639	54,229,793	56,779,812	24,352,192	921,318	1,157,263	2,361,484	8,997,242	789,262
5.1	Commercial Multiple Peril (Non-Liability Portion)	4,797,752	4,841,641		2,528,932	3,218,650	2,271,657	2,482,310	34,332	31,898	66,716	427,627	37,266
5.2	Commercial Multiple Peril (Liability Portion)	1,402,452	1,442,211		734,615	1,067,590	1,987,037	3,155,298	118,246	151,808	251,052	106,601	9,819
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	1,863,308	1,940,310		945,567	371,118	329,458	70,399	20,436	18,890	952	172,106	15,242
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	31	41		10							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					12,259	(17,204)	739,667		(1,844)	43,435		
17.1	Other Liability - Occurrence	91,717	101,825		38,549	135,346	(7,870,436)	25,610,654	132,002	(2,244,180)	6,434,465	9,209	758
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	12,911	13,343		3,669	12,934,822	2,567,423	124,649,101	7,956,430	(582,329)	78,680,099	1,012	107
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	13,633,910	14,049,952		3,233,745	18,923,975	17,131,008	24,084,358	948,214	142,664	3,147,492	1,435,312	265,493
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	7,232,670	7,418,779		2,428,614	39,303,071	(4,006,258)	86,229,377	4,114,387	(2,685,891)	6,804,699	412,747	173,075
21.1	Private Passenger Auto Physical Damage	40,299,571	40,808,915		9,776,683	8,338,998	8,296,926	512,738	26,998	18,366	21,863	4,222,886	409,258
21.2	Commercial Auto Physical Damage	2,775,390	2,785,806		678,172	1,530,126	1,598,420	934,851	49,152	23,979	13,200	110,817	60,893
22.	Aircraft (all perils)												
23.	Fidelity	481	481		341							39	4
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	139,817	141,038		70,790	18,182	(35,185)	9,866		(1,099)	228	10,078	1,065
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	65,466	68,215		34,773							6,775	592
35.	Total (a)	162,208,158	161,815,698		68,287,001	140,680,784	79,595,231	292,833,423	14,321,515	(3,970,480)	97,825,712	16,228,210	1,779,007
	DETAILS OF WRITE-INS												
3401.	Identity theft	65,466	68,215		34,773							6,775	592
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)	65,466	68,215		34,773							6,775	592

(a) Finance and service charges not included in Lines 1 to 35 $ 1,089,933

(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 2023 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						(39)	8					
2.1	Allied Lines	583	573		288							51	10
2.2	Multiple Peril Crop												
2.3	Federal Flood	845,251	832,294		473,297	4,068	4,068					127,706	11,654
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	28,855,349	29,942,914		15,210,386	18,277,037	19,337,104	8,815,602	322,499	298,248	468,721	2,847,109	539,747
5.1	Commercial Multiple Peril (Non-Liability Portion)	844,731	924,042		449,555	709,998	636,035	303,974	15,939	15,414	11,967	83,399	13,144
5.2	Commercial Multiple Peril (Liability Portion)	332,088	353,950		174,526	721,607	256,653	1,542,527	12,396	18,004	45,166	27,492	4,722
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	445,626	466,415		216,952	59,885	64,468	23,394	459	522	511	42,894	6,731
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	261,785	280,574		138,970	517,310	11,513	11,520,901	21,641	68,428	571,850	27,118	3,795
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	737	787		264		2,902,120	2,904,279	25,573	2,927,214	2,947,786	43	8
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	3,031,502	3,139,133		702,418	4,168,611	3,257,393	4,840,626	209,844	44,394	513,176	306,063	71,708
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	1,386,055	1,362,935		685,985	1,496,429	5,172,314	7,042,316	97,991	259,177	455,690	119,119	20,516
21.1	Private Passenger Auto Physical Damage	8,830,323	9,007,704		2,070,934	1,840,476	1,946,429	284,455	82	(752)	6,002	885,598	205,140
21.2	Commercial Auto Physical Damage	624,009	627,858		315,094	423,383	450,442	101,912	3,730	1,875	1,423	53,905	9,084
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	21,741	24,420		11,585		2,403	16,942		61	397	1,722	331
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	30,513	31,724		15,581							3,009	568
35.	Total (a)	45,510,293	46,995,322		20,465,835	28,218,804	34,040,901	37,396,936	710,153	3,632,586	5,022,690	4,525,228	887,158
	DETAILS OF WRITE-INS												
3401.	Identity theft	30,513	31,724		15,581							3,009	568
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)	30,513	31,724		15,581							3,009	568

(a) Finance and service charges not included in Lines 1 to 35 $ 818,835

(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 2023 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	95	91		71							9	1
2.2	Multiple Peril Crop												
2.3	Federal Flood	115,201	125,510		64,881							19,441	1,162
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	1,512,889	1,569,729		791,024	1,262,023	1,383,926	451,690	20,813	23,418	19,133	156,962	45,149
5.1	Commercial Multiple Peril (Non-Liability Portion)	153,661	151,812		85,181	118,653	118,240	57,806	329	(338)	1,640	15,447	1,822
5.2	Commercial Multiple Peril (Liability Portion)	59,063	59,021		30,338		1,917	22,184		519	6,014	5,311	662
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	82,086	83,552		39,393	30,730	28,673	8,115	35	(41)	312	9,401	909
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	108,044	115,355		59,815		(13,989)	146,793		(282)	2,928	11,264	1,473
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	248	248		114	112,240	42	291,954	32,319	14	615,988	23	3
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	696,155	715,878		162,907	504,414	520,531	772,367	15,886	4,531	55,152	73,650	24,890
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	175,935	174,097		96,206	430,415	(633,129)	366,524	2,344	(91,860)	29,775	15,422	2,000
21.1	Private Passenger Auto Physical Damage	2,153,853	2,188,066		519,586	491,172	411,850	18,525	917	(402)	872	226,685	75,598
21.2	Commercial Auto Physical Damage	116,639	115,778		62,563	91,016	115,157	33,323		(327)	150	10,253	1,343
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	4,354	4,465		2,333							378	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	1,446	1,474		854							145	33
35.	Total (a)	5,179,669	5,305,075		1,915,265	3,040,662	1,933,218	2,169,280	72,643	(64,767)	731,964	544,390	155,098
	DETAILS OF WRITE-INS												
3401.	Identity theft	1,446	1,474		854							145	33
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)	1,446	1,474		854							145	33

(a) Finance and service charges not included in Lines 1 to 35 $ 48,021

(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 2023 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	14	14		5							1	
2.2	Multiple Peril Crop												
2.3	Federal Flood	204,684	203,798		119,730							31,472	3,404
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	7,252,259	7,626,779		3,790,437	2,267,914	2,546,072	1,236,346	52,797	72,527	92,681	746,758	129,094
5.1	Commercial Multiple Peril (Non-Liability Portion)	341,858	344,682		172,298	260,385	(9,982)	168,776	97	(4,017)	3,867	30,759	6,161
5.2	Commercial Multiple Peril (Liability Portion)	113,521	118,295		54,550	250,000	109,792	174,556		(303)	6,646	9,609	1,964
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	94,273	100,391		45,712	89,164	(65,868)	11,548	136	(3,005)	234	9,035	1,658
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	9,387	9,913		3,899	868	(4,384)	5,289		(70)	68	947	173
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	437	437		305		(5)	722		(1)	201	39	8
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	205,478	211,022		49,733	147,771	164,921	46,993	7,718	7,875	14,281	23,912	4,236
19.2	Other Private Passenger Auto Liability	1,082,978	1,086,710		279,672	2,179,055	632,079	1,015,660	44,972	(78,565)	99,894	123,203	22,062
19.3	Commercial Auto No-Fault (Personal Injury Protection)	15,492	15,365		7,741	7,553	(32,098)	286,202	67	13,605	30,908	1,501	255
19.4	Other Commercial Auto Liability	792,255	746,825		426,696	694,206	505,525	1,464,248	28,183	(14,180)	99,867	79,991	33,746
21.1	Private Passenger Auto Physical Damage	3,426,339	3,463,399		838,319	812,772	853,011	37,209		58	1,546	398,227	70,484
21.2	Commercial Auto Physical Damage	506,114	486,836		245,648	260,922	319,525	96,337		138	1,362	51,690	8,855
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	15,016	15,144		7,611		(4,051)	2,463		(99)	60	1,275	270
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	4,202	4,581		2,117							432	73
35.	Total (a)	14,064,309	14,434,193		6,044,475	6,970,609	5,014,537	4,546,350	133,970	(6,037)	351,615	1,508,852	282,445
	DETAILS OF WRITE-INS												
3401.	Identity theft	4,202	4,581		2,117							432	73
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)	4,202	4,581		2,117							432	73

(a) Finance and service charges not included in Lines 1 to 35 $ 315,135

(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 2023 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					(105)	(112)	9					
2.1	Allied Lines	136	123		81							12	3
2.2	Multiple Peril Crop												
2.3	Federal Flood	871,043	831,813		476,694	74,517	74,517					127,679	19,015
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	12,421,172	12,683,322		6,386,670	13,235,174	14,922,724	4,769,851	217,525	231,963	188,310	1,498,442	281,433
5.1	Commercial Multiple Peril (Non-Liability Portion)	816,792	819,134		421,708	828,263	881,890	684,232	13,366	14,740	16,686	100,574	19,371
5.2	Commercial Multiple Peril (Liability Portion)	273,648	279,365		142,543		(67,158)	179,333	10,090	25,503	31,845	27,334	5,656
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	221,381	229,390		102,049	64,479	63,973	2,201	239	177	113	25,264	5,193
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	667,520	691,030		342,027							80,481	15,046
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					9,235	(157)	149,591	1,367	864	8,181		
17.1	Other Liability - Occurrence	19,422	20,716		8,507		(16,326)	7,494		(222)	126	2,545	472
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	224	222		65		(108)	451,299		(30)	550,360	24	6
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	1,769,802	1,806,939		421,505	1,404,088	1,675,328	1,420,391	103,051	154,108	243,564	214,955	63,914
19.2	Other Private Passenger Auto Liability	12,195,171	12,288,296		2,985,095	10,320,885	10,260,689	12,653,829	658,677	444,277	802,166	1,470,469	437,829
19.3	Commercial Auto No-Fault (Personal Injury Protection)	41,759	42,736		20,847	149,768	(134,280)	2,089,309	15,385	146,888	223,236	4,376	932
19.4	Other Commercial Auto Liability	897,761	867,975		466,695	1,072,787	1,810,363	4,778,506	94,976	57,354	292,182	94,784	20,418
21.1	Private Passenger Auto Physical Damage	18,780,336	18,814,134		4,544,922	6,827,701	6,925,116	306,690	7,112	2,538	13,862	2,281,218	676,639
21.2	Commercial Auto Physical Damage	309,831	282,051		166,344	181,339	397,082	225,750		1,070	2,465	31,991	7,101
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	15,735	16,279		8,110		(26,125)	26,674		(639)	718	1,549	368
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	13,096	13,734		6,711							1,593	300
35.	Total (a)	49,314,829	49,687,260		16,500,572	34,168,130	36,767,414	27,745,159	1,121,786	1,078,590	2,373,814	5,963,288	1,553,695
	DETAILS OF WRITE-INS												
3401.	Identity theft	13,096	13,734		6,711							1,593	300
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)	13,096	13,734		6,711							1,593	300

(a) Finance and service charges not included in Lines 1 to 35 $ 271,970

(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 2023 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	2,910	10,636		740							268	206
2.1	Allied Lines	7,290	24,865		1,890		1,943	32,057		95	512	672	515
2.2	Multiple Peril Crop												
2.3	Federal Flood	37,024,983	34,534,612		21,185,528	1,934,463	1,495,774	1,000				5,637,501	1,779,256
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	96,890,917	98,924,618		48,635,177	69,491,634	19,868,773	78,466,177	3,486,121	3,768,664	4,150,079	11,001,874	9,580,682
5.1	Commercial Multiple Peril (Non-Liability Portion)	916,458	1,843,128		244,296	5,354,445	5,180,751	3,880,622	5,383	18,741	92,536	85,191	65,276
5.2	Commercial Multiple Peril (Liability Portion)	397,369	767,149		104,722	250,083	713,271	2,561,382	10,323	18,825	221,006	36,808	28,204
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	529,630	582,752		252,026	100,590	59,973	78,525	315	(435)	1,171	54,873	26,828
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	6,894	7,113		3,490							750	665
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					31,217	32,205	353,049	2,264	2,590	22,578		
17.1	Other Liability - Occurrence	65,925	121,369		26,951		(29,752)	225,247	116,120	107,746	437,898	7,256	3,749
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	3,109	4,899		866		(1,109)	512,753		(309)	3,553	287	220
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	47,718,172	46,792,788		11,871,821	37,866,527	34,145,869	43,289,295	1,902,515	1,189,521	8,889,569	5,496,438	1,305,356
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	7,187,928	14,648,051		1,668,968	18,961,082	13,481,688	37,704,895	907,287	(313,608)	2,393,689	783,786	549,674
21.1	Private Passenger Auto Physical Damage	47,508,491	48,401,919		11,446,057	16,060,189	17,909,152	3,637,736	22,936	12,094	43,192	5,531,964	1,328,505
21.2	Commercial Auto Physical Damage	1,042,335	2,139,569		249,999	981,360	774,695	128,331	6,251	2,259	3,643	113,517	79,610
22.	Aircraft (all perils)												
23.	Fidelity	166	166		21							15	12
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	51,870	103,261		13,922	16,677	20,660	54,970		56	1,287	4,829	3,700
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	21,232	21,994		10,882							2,335	1,957
35.	Total (a)	239,375,679	248,928,889		95,717,356	151,048,267	93,653,893	170,926,037	6,459,514	4,806,238	16,260,713	28,758,363	14,754,414
	DETAILS OF WRITE-INS												
3401.	Identity theft	21,232	21,994		10,882							2,335	1,957
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)	21,232	21,994		10,882							2,335	1,957

(a) Finance and service charges not included in Lines 1 to 35 $ 1,667,669

(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 2023 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	(529)	4,839			15,442	(12,623)	47,913	689	(76)	1,306	(60)	(14)
2.1	Allied Lines	(104)	1,626		15	8,902	(4,580)	14,837		(355)	404	(13)	(3)
2.2	Multiple Peril Crop												
2.3	Federal Flood	635,636	643,423		372,584	662,125	662,125					103,244	54,914
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	6,687,968	6,779,208		3,606,869	2,120,798	2,862,966	1,661,249	66,730	104,962	98,609	735,950	144,681
5.1	Commercial Multiple Peril (Non-Liability Portion)	264,077	278,959		145,147	160,286	291,697	190,039	3	2,704	4,513	26,616	6,863
5.2	Commercial Multiple Peril (Liability Portion)	79,387	84,691		42,862		744	28,057		143	7,752	6,471	1,755
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	669,065	665,000		312,266	341,071	343,959	36,858	4,023	4,143	2,082	71,386	17,514
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	11	17		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					477	8,510	8,033	49	499	449		
17.1	Other Liability - Occurrence	135,282	136,566		61,803	9,546	(4,039)	51,169	15	(202)	14,501	14,848	3,589
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence						(37)	157		(10)	44		
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	653,777	681,919		149,278	1,316,036	658,352	1,588,052	19,212	(42,069)	191,254	83,889	17,640
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	516,938	490,236		290,944	61,406	216,725	284,095	3,694	10,156	25,926	43,176	13,312
21.1	Private Passenger Auto Physical Damage	1,482,410	1,539,919		346,352	300,803	344,617	84,315		296	1,414	188,819	39,047
21.2	Commercial Auto Physical Damage	244,649	222,354		142,041	81,419	144,043	56,071		785	981	20,045	6,181
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	2,756	2,921		1,286							234	73
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	7,823	8,311		4,348							810	159
35.	Total (a)	11,379,146	11,539,989		5,475,799	5,078,312	5,512,459	4,050,846	94,415	80,975	349,236	1,295,417	305,711
	DETAILS OF WRITE-INS												
3401.	Identity theft	7,823	8,311		4,348							810	159
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)	7,823	8,311		4,348							810	159

(a) Finance and service charges not included in Lines 1 to 35 $ 127,615

(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 2023 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	384	304		336		455	455		5	5	35	9
2.1	Allied Lines	10,708	10,171		5,292		(386)			(4)		970	247
2.2	Multiple Peril Crop												
2.3	Federal Flood	1,453,749	1,396,622		840,881	56,627	61,727	5,100				211,932	29,429
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	108,549,191	111,673,533		57,216,545	66,153,597	61,441,194	26,753,806	1,054,124	487,854	2,056,785	11,369,592	2,365,588
5.1	Commercial Multiple Peril (Non-Liability Portion)	2,634,321	2,578,400		1,356,912	1,571,345	1,267,360	855,142	31,394	9,346	29,689	269,351	59,649
5.2	Commercial Multiple Peril (Liability Portion)	778,406	772,634		400,244	2,482,673	1,991,626	675,723	239,487	229,881	103,555	67,221	15,457
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	1,693,577	1,746,828		848,513	433,781	480,853	216,276	32,404	32,056	2,883	172,922	37,357
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	23	20		10		(1)	1				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					37,146	(6,728)	478,037	8	(2,497)	29,376		
17.1	Other Liability - Occurrence	150,187	156,699		76,673		(2,132,535)	1,035,695	1,055	(41,493)	13,960	15,652	3,399
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	2,466	2,363		1,647		(2,996)	506,094	7,581	24,142	1,064,426	227	58
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	3,022,013	3,082,292		727,479	1,444,531	1,689,889	795,410	68,245	80,953	477,044	326,049	67,290
19.2	Other Private Passenger Auto Liability	29,959,523	30,508,287		7,230,390	28,692,217	33,160,573	35,202,111	962,033	1,082,648	4,415,752	3,232,397	667,814
19.3	Commercial Auto No-Fault (Personal Injury Protection)	242,334	235,389		112,649	114,758	(151,349)	(152,233)	4,034	1,159	27,057	20,465	5,145
19.4	Other Commercial Auto Liability	8,523,196	7,791,973		4,146,454	3,714,227	9,902,742	11,769,610	82,949	242,033	685,827	734,767	179,511
21.1	Private Passenger Auto Physical Damage	69,078,947	69,060,521		17,099,747	18,582,473	18,207,095	810,219	7,095	(11,562)	57,237	7,413,727	1,528,578
21.2	Commercial Auto Physical Damage	2,551,148	2,396,157		1,075,956	1,787,353	2,169,428	670,686	1,703	4,759	9,171	186,566	53,174
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	61,036	59,795		30,133	26,095	21,237	16,965			400	5,291	1,346
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	129,797	134,737		66,802	407	524	117		8	8	13,600	2,858
35.	Total (a)	228,841,006	231,606,725		91,236,662	125,097,228	128,100,708	79,639,213	2,492,110	2,139,288	8,973,175	24,040,767	5,016,908
	DETAILS OF WRITE-INS												
3401.	Identity theft	129,797	134,737		66,802	407	524	117		8	8	13,600	2,858
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)	129,797	134,737		66,802	407	524	117		8	8	13,600	2,858

(a) Finance and service charges not included in Lines 1 to 35 $ 2,044,942

(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 2023 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	135,722	138,591		85,465							20,994	3,078
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	2,221,140	2,253,392		1,164,333	1,045,863	1,334,750	216,531	44,454	24,172	25,573	151,915	30,672
5.1 Commercial Multiple Peril (Non-Liability Portion)												
5.2 Commercial Multiple Peril (Liability Portion)												
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	55,188	60,706		30,661	73,843	27,566	24,673	3,447	3,078	180	4,767	623
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						6,838	6,838		464	464		
17.1 Other Liability - Occurrence						3,027	81,705		114	31,332		
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence					11,531	(2,121,061)	1,299,055	107,331	2,135,883	2,404,049		
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	6,055,687	6,011,019		3,031,441	4,071,672	3,809,110	3,199,373	358,096	358,407	508,637	552,394	67,281
19.2 Other Private Passenger Auto Liability	49,638,639	48,357,562		25,032,686	43,321,657	54,075,240	57,232,963	571,160	1,208,108	3,600,137	4,486,115	546,429
19.3 Commercial Auto No-Fault (Personal Injury Protection)	44,794	45,559			11,955	286,530	271,884		29,179	29,179		594
19.4 Other Commercial Auto Liability	171,828	180,857			222,473	34,740	172,528	2,162	(27,014)	17,241		2,293
21.1 Private Passenger Auto Physical Damage	56,846,903	54,451,912		28,615,330	36,442,421	35,079,588	(590,154)	33,002	(270)	68,291	5,155,900	629,008
21.2 Commercial Auto Physical Damage	206,388	210,340			73,541	125,149	104,877	3,876	3,818	299		2,736
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	5,012	4,751		2,417							447	55
35. Total (a)	115,381,302	111,714,688		57,962,333	85,274,956	92,661,479	62,020,274	1,123,528	3,735,939	6,685,382	10,372,531	1,282,768
DETAILS OF WRITE-INS												
3401. Identity theft	5,012	4,751		2,417							447	55
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)	5,012	4,751		2,417							447	55

(a) Finance and service charges not included in Lines 1 to 35 $ 1,799,465

(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 2023 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	1,095	944		867		62	635		1	7	93	12
2.1	Allied Lines	1,466	1,332		1,017							122	16
2.2	Multiple Peril Crop												
2.3	Federal Flood	779,717	736,918		442,292	184,674	178,674					113,673	7,475
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	23,001,655	23,997,053		12,168,713	13,168,679	13,596,663	5,293,257	201,387	168,124	422,311	2,321,179	217,198
5.1	Commercial Multiple Peril (Non-Liability Portion)	1,486,210	1,551,398		768,196	1,276,527	1,330,474	709,023	24,833	17,634	16,030	136,982	16,075
5.2	Commercial Multiple Peril (Liability Portion)	447,342	473,863		229,661	25,000	122,148	507,172	695	14,216	60,503	35,325	4,302
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	624,153	655,580		309,548	195,002	194,179	44,583	4,608	4,742	1,504	59,304	6,419
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake		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					27,152	6,738	454,375		(1,036)	35,168		
17.1	Other Liability - Occurrence	392,079	405,306		185,049	147,325	(605,886)	728,019	147,025	133,309	138,923	39,674	3,381
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	754	924		457	220,140	(8,794)	2,705,522	234,809	20,543	3,431,708	64	9
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	2,942,027	3,047,610		691,789	7,434,828	25,966,451	227,817,977	854,341	(6,975,374)	4,681,134	294,408	156,803
19.2	Other Private Passenger Auto Liability	2,534,865	2,639,731		575,863	1,026,039	(472,299)	452,493	203,528	63,678	316,280	253,821	136,375
19.3	Commercial Auto No-Fault (Personal Injury Protection)	6,972,059	6,932,419		361,840	9,096,569	1,562,043	54,508,452	7,126,478	6,906,712	2,293,204	52,190	2,169,197
19.4	Other Commercial Auto Liability	4,840,791	4,824,654		783,829	6,945,288	3,945,108	27,426,581	1,283,636	169,980	1,637,305	117,947	1,233,214
21.1	Private Passenger Auto Physical Damage	5,235,928	5,366,911		1,227,115	1,280,230	1,228,044	185,308	473	(1,197)	2,179	523,719	278,220
21.2	Commercial Auto Physical Damage	1,250,621	1,223,263		485,919	1,660,198	984,392	(649,840)	11,968	1,924	2,535	70,803	178,618
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	44,365	45,856		23,018	1,644	489	11,732		(26)	231	3,473	465
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	21,060	22,000		10,931							2,109	198
35.	Total (a)	50,576,186	51,925,765		18,266,105	42,689,293	48,028,488	320,195,288	10,093,780	523,232	13,039,023	4,024,886	4,407,977
	DETAILS OF WRITE-INS												
3401.	Identity theft	21,060	22,000		10,931							2,109	198
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)	21,060	22,000		10,931							2,109	198

(a) Finance and service charges not included in Lines 1 to 35 $ 333,824

(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 2023 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						(636)			(7)			
2.1	Allied Lines	525	498		212							48	47
2.2	Multiple Peril Crop												
2.3	Federal Flood	172,597	172,255		96,643	38,669	38,669					27,753	3,197
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	12,039,169	12,585,199		6,400,795	9,208,137	9,027,493	3,784,654	82,120	103,496	192,464	1,276,285	229,050
5.1	Commercial Multiple Peril (Non-Liability Portion)	419,974	441,065		197,039	292,167	308,142	289,786	833	(377)	4,792	40,551	23,719
5.2	Commercial Multiple Peril (Liability Portion)	158,440	170,857		79,517	325,000	(52,029)	61,971		1,508	17,263	13,667	10,096
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	248,571	261,281		115,271	59,547	61,372	9,700	140	169	353	24,282	7,105
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					(113,487)	(119,601)	688,348	47,109	46,881	43,633		
17.1	Other Liability - Occurrence	46,136	49,834		21,939	2,410	(8,453)	1,457,765	53,164	111,684	63,787	4,850	1,288
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	1,927	1,844		1,044	241,451	100,345	9,573,375	388,546	1,025,358	3,101,351	178	172
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	670,461	691,932		159,687	447,418	425,083	149,212	31,734	29,707	38,207	73,303	13,547
19.2	Other Private Passenger Auto Liability	1,416,695	1,457,778		339,610	1,394,195	1,502,717	1,381,667	94,660	51,001	167,249	155,005	29,072
19.3	Commercial Auto No-Fault (Personal Injury Protection)	961,964	969,784		43,093	2,369,038	1,068,227	1,223,477	117,384	94,091	74,440	7,892	20,121
19.4	Other Commercial Auto Liability	3,544,947	3,522,418		554,862	4,688,345	1,151,236	17,279,869	147,797	(612,453)	1,140,401	99,519	70,503
21.1	Private Passenger Auto Physical Damage	3,873,221	3,900,285		945,338	1,263,602	1,127,667	23,736	1,537	(800)	1,300	422,195	78,147
21.2	Commercial Auto Physical Damage	826,502	829,581		280,839	1,165,600	842,600	338,205	5,427	(2,736)	4,226	49,863	16,055
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	10,112	10,432		4,351							910	884
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	9,994	10,768		4,965							1,069	195
35.	Total (a)	24,401,236	25,075,812		9,245,205	21,382,091	15,472,833	36,261,764	970,450	847,521	4,849,466	2,197,372	503,199
	DETAILS OF WRITE-INS												
3401.	Identity theft	9,994	10,768		4,965							1,069	195
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)	9,994	10,768		4,965							1,069	195

(a) Finance and service charges not included in Lines 1 to 35 $ 147,274

(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 2023 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		133				(334)	505		(4)	5		
2.1	Allied Lines	199	444		120							14	5
2.2	Multiple Peril Crop												
2.3	Federal Flood	3,544,489	3,343,513		1,960,209	168,626	90,176					525,708	118,810
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	15,164,287	15,845,861		7,620,457	5,650,780	6,053,907	2,430,999	61,440	47,330	115,600	1,698,263	523,576
5.1	Commercial Multiple Peril (Non-Liability Portion)	1,004,429	1,054,179		503,232	876,653	1,296,907	995,483	4,254	23,953	35,406	104,844	36,125
5.2	Commercial Multiple Peril (Liability Portion)	372,333	380,012		187,611	19,898	173,959	274,321		3,286	28,523	33,640	12,243
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	141,930	152,360		69,077	109,539	73,083	24,284	2,698	2,591	235	14,796	5,026
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	30,524	34,229		13,173		(6,016)	25,512		(75)	343	3,097	1,110
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	571	577		280	3,149,284	3,755,555	8,713,911	874,749	4,054,415	4,170,804	56	22
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	7,314,080	7,443,776		1,743,738	5,680,726	5,939,126	7,084,026	575,600	515,113	590,154	811,274	261,111
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	3,342,591	3,395,262		1,640,188	2,397,555	2,540,018	5,828,633	122,332	4,319	462,590	320,927	113,435
21.1	Private Passenger Auto Physical Damage	11,418,423	11,607,698		2,785,258	3,854,745	3,867,537	264,143	2,717	(438)	6,636	1,262,571	405,908
21.2	Commercial Auto Physical Damage	945,778	997,701		450,506	859,846	835,466	210,127	6,348	5,334	3,032	90,017	31,817
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	34,982	37,082		17,929							3,127	1,222
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	5,220	5,422		2,794							550	176
35.	Total (a)	43,319,837	44,298,249		16,994,572	22,767,653	24,619,384	25,851,945	1,650,137	4,655,824	5,413,330	4,868,883	1,510,586
	DETAILS OF WRITE-INS												
3401.	Identity theft	5,220	5,422		2,794							550	176
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)	5,220	5,422		2,794							550	176

(a) Finance and service charges not included in Lines 1 to 35 $ 423,771

(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 2023 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	290	266		201							27	4
2.2 Multiple Peril Crop												
2.3 Federal Flood	389,847	360,141		212,347	95,757	85,757					52,853	5,170
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	8,437,087	8,653,282		4,394,163	4,518,010	6,329,978	3,458,355	46,061	16,710	103,819	834,097	119,091
5.1 Commercial Multiple Peril (Non-Liability Portion)	700,750	717,756		363,982	272,279	269,973	496,137	1,730	710	8,665	69,316	10,530
5.2 Commercial Multiple Peril (Liability Portion)	253,515	259,980		127,660	180,080	(149,440)	315,310	8,103	5,132	24,614	21,593	3,385
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	229,164	239,403		102,611	27,441	32,360	16,178	70	67	168	21,102	3,414
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	17	15		3							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									(4)		(4)	
17.1 Other Liability - Occurrence	17,076	17,831		8,358		1,510,065	10,975,893	1,347,926	1,240,593	255,925	1,739	262
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	921	889		333	30,376	(15,304)	8,431,711	1,059,169	1,699,884	5,240,301	90	15
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	1,901,936	1,952,812		450,423	2,628,255	2,295,121	2,321,553	62,269	(6,464)	318,410	196,788	28,816
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	1,919,101	2,084,981		943,444	3,151,006	490,800	5,256,211	98,602	(326,281)	391,388	189,915	28,206
21.1 Private Passenger Auto Physical Damage	4,595,604	4,649,233		1,121,067	1,222,909	1,285,674	230,962	627	(137)	3,909	473,886	68,667
21.2 Commercial Auto Physical Damage	815,568	831,317		410,116	585,101	568,894	199,931	3,464	606	2,281	80,286	11,241
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	19,209	19,931		9,523		4,702	6,942		(4)	46	1,768	289
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	5,198	5,492		2,887							509	73
35. Total (a)	19,285,283	19,793,327		8,147,117	12,711,215	12,708,581	31,709,183	2,628,022	2,630,811	6,349,523	1,943,968	279,163
DETAILS OF WRITE-INS												
3401. Identity theft	5,198	5,492		2,887							509	73
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)	5,198	5,492		2,887							509	73

(a) Finance and service charges not included in Lines 1 to 35 $ 170,892

(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 2023 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	336	320		191							26	11
2.2	Multiple Peril Crop												
2.3	Federal Flood	120,985	111,447		64,991	60,412	60,412					17,689	3,585
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	1,489,859	1,510,823		797,222	588,917	369,206	219,186	25,039	18,945	17,100	114,936	45,089
5.1	Commercial Multiple Peril (Non-Liability Portion)	263,197	264,317		136,694	433,956	470,931	147,260	1,106	5,267	7,442	22,031	8,333
5.2	Commercial Multiple Peril (Liability Portion)	86,050	90,381		45,124		(10,636)	27,271		(2,963)	7,597	6,437	2,510
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	250,323	251,525		117,010	71,310	72,943	11,367	3,688	3,831	765	23,061	7,889
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					2,152	1,266	1,291,759	421	394	19,768		
17.1	Other Liability - Occurrence	56,460	57,798		27,822	13,285	52,045	1,603,597		1,010	614,124	5,274	1,769
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	265	265		113		(159)	918		(44)	256	21	9
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	495,813	514,594		110,702	261,150	246,724	211,241	183	(3,151)	13,758	35,850	17,917
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	1,063,188	1,038,568		456,894	1,243,621	2,017,017	3,156,142	37,296	39,740	247,249	89,643	31,009
21.1	Private Passenger Auto Physical Damage	702,401	703,963		162,288	102,302	56,375	10,281		(567)	177	50,090	24,874
21.2	Commercial Auto Physical Damage	644,124	618,379		312,316	430,785	325,508	57,767		(1,601)	949	66,510	19,569
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	7,671	7,703		4,067		1,370	1,370		34	34	579	239
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	875	942		427							68	24
35.	Total (a)	5,181,547	5,171,025		2,235,861	3,207,890	3,663,002	6,738,159	67,733	60,896	929,217	432,213	162,828
	DETAILS OF WRITE-INS												
3401.	Identity theft	875	942		427							68	24
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)	875	942		427							68	24

(a) Finance and service charges not included in Lines 1 to 35 $ 34,648

(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 2023 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	57	40		40							5	1
2.2	Multiple Peril Crop												
2.3	Federal Flood	149,571	145,217		81,259	12,812	12,812					18,591	1,739
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	3,483,317	3,648,235		1,768,328	1,434,328	1,349,155	716,379	23,124	33,869	41,029	382,240	42,346
5.1	Commercial Multiple Peril (Non-Liability Portion)	167,986	182,540		83,183	199,455	150,245	58,220	342	(646)	1,386	16,232	2,156
5.2	Commercial Multiple Peril (Liability Portion)	64,113	68,524		31,104		339,235	352,599		2,609	6,331	5,691	779
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	77,325	80,293		33,038	2,150	2,359	3,633	29	13	104	7,758	969
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						4,323	4,323		293	293		
17.1	Other Liability - Occurrence	12,138	13,067		4,993		105,611	4,532,969		(50)	54,278	1,353	158
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence						(4)	132		(1)	37		
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	1,026,692	1,062,697		241,711	1,132,019	510,452	722,743	13,602	(29,521)	57,299	116,827	13,584
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	488,014	483,215		260,585	196,058	31,143	68,690	133	(23,157)	10,300	45,634	6,002
21.1	Private Passenger Auto Physical Damage	2,036,699	2,070,833		491,524	586,568	496,188	14,820	2,593	1,225	489	232,158	26,638
21.2	Commercial Auto Physical Damage	338,193	341,430		177,081	169,097	152,650	78,177		(240)	899	31,898	4,171
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	6,495	6,314		2,975		(521)			(13)		571	82
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	1,978	2,151		978							220	25
35.	Total (a)	7,852,577	8,104,556		3,176,800	3,732,488	3,153,648	6,552,685	39,824	(15,617)	172,447	859,178	98,648
	DETAILS OF WRITE-INS												
3401.	Identity theft	1,978	2,151		978							220	25
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)	1,978	2,151		978							220	25

(a) Finance and service charges not included in Lines 1 to 35 $ 38,477

(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 2023 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	647	505		566		86	509		1	5	52	23
2.1	Allied Lines	3,455	3,317		1,509							272	121
2.2	Multiple Peril Crop												
2.3	Federal Flood	471,018	449,448		258,277							71,602	15,445
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	6,614,380	6,682,321		3,426,499	4,478,715	4,557,227	1,834,688	52,807	26,044	171,533	722,293	308,227
5.1	Commercial Multiple Peril (Non-Liability Portion)	1,590,502	1,652,265		791,628	855,487	1,310,129	764,028	7,919	9,405	14,696	146,554	53,519
5.2	Commercial Multiple Peril (Liability Portion)	645,119	679,970		328,795	1,000,000	526,851	1,748,747	5,472	18,614	75,470	51,893	20,669
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	654,815	662,881		309,347	298,159	238,795	27,063	2,009	(947)	1,784	69,859	22,611
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	519	426		318							42	19
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	188,679	190,342		89,550	3,575	(2,274)	52,515		(104)	521	19,398	6,535
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	944	1,043		400		8	1,864		2	519	104	46
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	4,167,953	4,282,077		994,665	4,352,809	6,433,097	6,957,179	169,722	204,183	725,960	454,252	(179,627)
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	8,488,035	9,829,499		4,193,716	29,995,141	27,030,513	38,091,752	3,543,353	2,358,178	2,552,189	902,698	280,058
21.1	Private Passenger Auto Physical Damage	5,812,293	5,872,759		1,400,856	1,338,451	1,551,461	137,653	374	2,392	6,048	631,462	(246,192)
21.2	Commercial Auto Physical Damage	1,170,576	1,368,951		570,662	1,164,955	968,344	444,240	9,621	5,061	5,737	127,058	38,966
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	48,444	50,790		23,453	104,675	96,983	2,416		(12)	93	3,710	1,649
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	5,729	5,987		2,891							624	263
35.	Total (a)	29,863,108	31,732,581		12,393,133	43,591,968	42,711,221	50,062,654	3,791,277	2,622,817	3,554,555	3,201,872	322,331
	DETAILS OF WRITE-INS												
3401.	Identity theft	5,729	5,987		2,891							624	263
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)	5,729	5,987		2,891							624	263

(a) Finance and service charges not included in Lines 1 to 35 $ 193,544

(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 2023 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	12	12		4							1	
2.2	Multiple Peril Crop												
2.3	Federal Flood	518,425	500,519		278,572	157,417	157,417					61,038	30,005
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	7,603,275	7,530,133		4,059,070	3,333,199	3,366,514	1,605,277	112,614	82,592	124,959	778,150	138,011
5.1	Commercial Multiple Peril (Non-Liability Portion)	151,725	160,081		77,237	(24,579)	(58,346)	9,148	83	(1,144)	426	14,509	2,744
5.2	Commercial Multiple Peril (Liability Portion)	91,090	93,999		46,361		(409,555)	(157,256)	3,410	(10,539)	27,540	7,875	1,536
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	1,158,672	1,161,831		536,689	478,557	448,380	84,125	11,234	8,853	5,048	119,936	21,544
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	19,346	19,683		11,157							1,863	332
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					15,461	31,886	158,887	1,726	2,698	10,337		
17.1	Other Liability - Occurrence	169,083	170,688		101,434	61,027	87,025	110,123	1,921	(19,298)	24,057	23,383	3,496
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	25	81		3		30,782	2,060,312		3,228	1,036,670	2	
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	1,161,566	1,193,096		270,015	1,037,065	1,179,735	957,177	35,748	47,131	77,749	121,563	22,312
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	1,133,904	1,013,346		618,992	283,352	566,392	498,416	1,149	8,599	34,402	98,802	19,987
21.1	Private Passenger Auto Physical Damage	3,360,144	3,390,770		793,827	760,478	822,225	102,571		(42)	2,518	349,405	63,404
21.2	Commercial Auto Physical Damage	369,751	357,519		189,986	217,554	275,540	69,699		650	1,377	32,116	6,497
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	4,432	4,679		2,087	15,819	53,233	37,414		854	854	402	80
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	16,141	16,571		7,907							1,679	298
35.	Total (a)	15,757,592	15,613,008		6,993,340	6,335,349	6,551,228	5,535,892	167,886	123,579	1,345,937	1,610,725	310,246
	DETAILS OF WRITE-INS												
3401.	Identity theft	16,141	16,571		7,907							1,679	298
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)	16,141	16,571		7,907							1,679	298

(a) Finance and service charges not included in Lines 1 to 35 $ 183,277

(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 2023 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					120,764	(26,232)	807,695	10,018	1,569	44,419		
5.1 Commercial Multiple Peril (Non-Liability Portion)												
5.2 Commercial Multiple Peril (Liability Portion)						200,309	566,146	490	56,446	94,024		
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					48,787	(57,668)	749,857	6,009	760	42,348		
17.1 Other Liability - Occurrence					229,023	2,664,135	45,948,189	467,355	864,593	17,250,072		
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence					8,787,203	11,040,523	87,559,764	4,363,784	2,371,219	68,677,038		
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)					21,347,404	11,946,611	376,444,548	557,930	(1,754,589)	14,111,265		
19.2 Other Private Passenger Auto Liability												
19.3 Commercial Auto No-Fault (Personal Injury Protection)					1,427	(420,284)	4,208,857	3,630	(12,267)	158,659		
19.4 Other Commercial Auto Liability						(17,077)			(4,757)			
21.1 Private Passenger Auto Physical Damage					(522)	(522)		50	50			
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)					30,534,085	25,329,796	516,285,055	5,409,265	1,523,024	100,377,825		
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 2023 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	2,785	2,553		2,074		1,578	2,112		17	22	21	8
2.1	Allied Lines	2,343	2,507		1,588		(1,246)			(13)		73	26
2.2	Multiple Peril Crop												
2.3	Federal Flood	798,558	804,962		449,915							121,274	24,149
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	9,187,514	9,592,335		4,585,960	6,493,417	7,368,765	3,001,835	115,273	116,158	139,891	1,083,389	284,423
5.1	Commercial Multiple Peril (Non-Liability Portion)	1,293,579	1,357,123		642,075	1,740,035	1,948,792	485,559	9,679	19,277	19,345	140,037	41,392
5.2	Commercial Multiple Peril (Liability Portion)	393,169	403,628		198,762	780	408,274	965,630		4,730	32,258	35,685	11,012
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	237,092	242,019		110,560	79,950	90,814	22,221	2,256	2,709	1,031	27,141	7,641
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	15	27		2							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	51,233	51,689		24,129		335,217	9,215,196		12,842	3,529,626	5,793	1,643
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	290	436		223		(219)	1,256		(61)	350	21	7
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	2,358,614	2,455,438		717,500	3,057,008	(2,886,762)	5,669,642	143,091	74,161	420,234	287,818	34,733
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	1,947,434	2,114,283		814,861	3,236,872	(1,557,246)	5,315,139	242,314	(325,356)	315,179	132,598	60,461
21.1	Private Passenger Auto Physical Damage	5,815,656	5,922,472		1,387,342	1,413,740	1,453,176	204,316	785	(650)	3,971	724,292	88,252
21.2	Commercial Auto Physical Damage	653,623	633,075		353,032	363,382	299,710	60,520	1	(1,395)	1,425	49,030	19,366
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	24,834	24,658		13,011		(1,263)	4,598		(54)	199	2,177	775
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	6,297	6,929		3,320							734	193
35.	Total (a)	22,773,037	23,614,133		9,304,353	16,385,186	7,459,590	24,948,023	513,399	(97,636)	4,463,530	2,610,085	574,081
	DETAILS OF WRITE-INS												
3401.	Identity theft	6,297	6,929		3,320							734	193
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)	6,297	6,929		3,320							734	193

(a) Finance and service charges not included in Lines 1 to 35 $ 209,750

(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 2023 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	20,634,978	20,203,213		11,867,448	10,916,078	10,479,278					2,985,946	450,393
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	254,902,650	261,929,178		132,160,308	99,472,706	103,202,087	82,366,969	3,129,291	1,920,407	9,846,362	25,808,498	6,937,673
5.1	Commercial Multiple Peril (Non-Liability Portion)	5,452,505	5,991,614		2,690,648	1,949,930	2,069,726	1,642,405	38,483	59,019	128,831	602,818	148,006
5.2	Commercial Multiple Peril (Liability Portion)	1,590,875	1,874,218		733,114	4,334,549	6,916,295	17,397,612	93,535	(866,451)	1,485,365	133,974	33,536
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	3,582,353	3,746,047		1,813,884	473,297	544,346	261,895	3,108	3,669	3,716	334,953	75,307
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	109,207	113,936		56,760		(10,345)	2,568		(216)	54	11,269	3,022
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					185,322	(11,723)	4,444,891	59,648	51,668	271,306		
17.1	Other Liability - Occurrence	17,134,326	16,917,274		9,129,238	13,475,631	16,411,670	77,615,189	201,044	401,686	5,915,987	1,810,339	374,945
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	2,906	3,786		968	1,617,102	7,402,870	57,310,578	2,095,827	(2,175,719)	19,386,781	247	68
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	74,299,632	74,858,010		18,396,677	50,523,692	44,576,042	88,105,252	8,163,003	1,042,164	14,216,115	7,588,843	5,115,432
19.2	Other Private Passenger Auto Liability	212,745,187	208,090,252		55,881,583	188,963,178	202,050,701	348,860,580	9,282,769	343,331	31,744,780	21,615,814	14,475,196
19.3	Commercial Auto No-Fault (Personal Injury Protection)	1,721,526	3,105,552		508,493	2,206,807	190,242	8,616,885	741,142	771,554	686,128	159,903	51,108
19.4	Other Commercial Auto Liability	21,683,086	39,031,127		6,280,023	67,730,066	77,480,472	173,434,816	3,750,192	407,107	10,118,026	2,013,005	655,110
21.1	Private Passenger Auto Physical Damage	174,250,333	174,347,393		43,003,717	113,879,814	110,425,388	(4,715,753)	267,862	179,883	205,565	17,783,733	11,936,895
21.2	Commercial Auto Physical Damage	3,835,209	6,589,773		1,117,865	4,556,443	3,409,126	1,267,001	54,614	36,082	15,402	354,631	110,220
22.	Aircraft (all perils)												
23.	Fidelity		127				(19)	47					
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	24,923	41,873		7,332		11,723	14,623		281	360	2,132	587
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	219,067	226,538		103,667							22,276	7,382
35.	Total (a)	792,188,761	817,069,909		283,751,725	560,284,616	585,147,880	856,625,556	27,880,519	2,174,465	94,024,778	81,228,381	40,374,880
	DETAILS OF WRITE-INS												
3401.	Identity theft	219,067	226,538		103,667							22,276	7,382
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)	219,067	226,538		103,667							22,276	7,382

(a) Finance and service charges not included in Lines 1 to 35 $ 7,241,525

(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 2023 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	1,419	1,375		177		274	2,224		3	23	131	40
2.1	Allied Lines	3,160	3,065		395							292	88
2.2	Multiple Peril Crop												
2.3	Federal Flood	3,124,416	2,894,285		1,856,298	114,030	88,207					447,134	76,957
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	46,033,385	46,535,007		23,862,967	21,566,365	18,921,383	6,563,780	336,438	167,012	410,243	4,773,333	1,416,974
5.1	Commercial Multiple Peril (Non-Liability Portion)	3,275,193	3,394,880		1,593,974	1,821,343	1,447,773	1,576,221	10,488	(6,355)	26,382	316,681	87,480
5.2	Commercial Multiple Peril (Liability Portion)	880,710	924,757		425,955	10,737	19,222	1,403,335	3,675	13,800	147,380	75,318	21,238
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	973,462	1,000,224		468,931	449,222	365,918	137,106	8,619	6,558	1,819	101,863	25,881
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	14	16		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					44,388	(358,574)	685,469	1,456	(19,564)	40,169		
17.1	Other Liability - Occurrence	83,666	86,015		36,383	3,500	132,725	202,440		7,331	26,312	8,804	2,287
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	11,432	10,931		5,351		(17,939)	24,217	288	(256)	6,746	1,055	319
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	24,575,993	25,010,698		5,885,255	14,960,085	15,494,700	15,572,332	282,980	195,367	1,109,069	2,823,297	535,957
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	5,703,249	5,563,396		2,863,781	4,959,597	1,465,526	12,202,206	137,104	(553,016)	838,342	524,811	148,694
21.1	Private Passenger Auto Physical Damage	22,470,308	22,635,248		5,390,072	11,410,270	11,512,306	2,233,170	9,480	1,181	35,808	2,584,056	488,630
21.2	Commercial Auto Physical Damage	1,978,351	1,944,067		932,539	1,002,128	1,032,244	506,462	4,621	(20)	5,403	173,854	51,351
22.	Aircraft (all perils)												
23.	Fidelity	100	100		46							9	3
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	96,462	100,939		44,951	45,675	39,682	40,747		97	1,019	8,355	2,528
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	60,680	63,112		30,569		1	1				6,180	1,810
35.	Total (a)	109,271,999	110,168,114		43,397,648	56,387,339	50,143,448	41,149,712	795,149	(187,864)	2,648,717	11,845,175	2,860,237
	DETAILS OF WRITE-INS												
3401.	Identity theft	60,680	63,112		30,569		1	1				6,180	1,810
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)	60,680	63,112		30,569		1	1				6,180	1,810

(a) Finance and service charges not included in Lines 1 to 35 $ 1,679,513

(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 2023 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	18	18		4							2	
2.2	Multiple Peril Crop												
2.3	Federal Flood	110,999	113,397		59,011							16,585	2,148
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	1,223,669	1,268,348		670,801	371,598	403,542	223,854	6,133	4,736	12,598	129,883	26,083
5.1	Commercial Multiple Peril (Non-Liability Portion)	53,885	54,180		27,827	857	(1,548)	22,454	1	(242)	508	5,529	1,115
5.2	Commercial Multiple Peril (Liability Portion)	25,181	25,189		13,198		4,093	15,748		1,140	4,387	2,312	487
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	213,849	218,415		97,782	128,308	133,043	15,470	755	908	981	27,845	5,102
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	30,176	31,226		14,158		(1,341)	91,474		59	34,049	4,026	734
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	861	815		387		183	900		51	251	93	20
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	785,046	770,620		203,802	414,753	330,806	85,339	661	(2,664)	28,466	73,856	16,661
19.2	Other Private Passenger Auto Liability	4,783,931	4,533,452		1,307,741	2,454,576	3,005,139	2,636,898	33,157	65,907	166,349	447,438	100,971
19.3	Commercial Auto No-Fault (Personal Injury Protection)	7,017	6,878		3,422		(4,962)	7,072		(572)	820	625	143
19.4	Other Commercial Auto Liability	94,870	95,948		46,341	10,504	20,939	37,932	15	(583)	3,826	8,016	1,851
21.1	Private Passenger Auto Physical Damage	5,464,712	5,378,316		1,346,457	3,489,024	3,069,561	392,488	2,088	(5,044)	5,989	518,175	116,814
21.2	Commercial Auto Physical Damage	80,402	79,786		35,959	28,515	23,578	(145)		(99)	54	7,359	1,684
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	1,838	1,808		892							162	35
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)	12,876,455	12,578,397		3,827,782	6,898,134	6,983,032	3,529,483	42,808	63,597	258,278	1,241,906	273,846
	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 $ 144,665

(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 2023 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	3,153	3,235		1,597							282	57
2.2	Multiple Peril Crop												
2.3	Federal Flood	1,321,890	1,288,391		743,854	382,449	382,449					193,985	20,666
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	35,844,336	37,086,737		18,709,121	31,023,107	30,866,445	10,326,272	519,656	463,639	534,185	3,844,805	590,042
5.1	Commercial Multiple Peril (Non-Liability Portion)	1,977,777	2,061,256		1,018,605	1,209,547	564,969	1,056,619	12,150	1,101	26,178	188,079	33,982
5.2	Commercial Multiple Peril (Liability Portion)	592,075	622,929		297,989	30,000	159,009	672,082	300	2,448	111,651	48,892	9,119
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	730,687	761,185		357,971	300,813	267,089	38,403	6,883	6,167	1,211	70,629	12,338
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	32	32		20		(13)	5		(1)		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						6,644	105,384		451	7,154		
17.1	Other Liability - Occurrence	62,137	67,128		26,972	5,656	64,684	2,815,699	38,044	(28,857)	1,162,903	6,679	1,091
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	2,903	2,832		1,667	3,456,081	2,249,794	43,838,976	872,229	(532,455)	16,249,449	210	42
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	12,855,058	13,228,910		3,041,445	12,794,614	14,714,394	20,226,287	500,291	559,350	2,333,240	1,402,727	217,218
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	3,303,968	3,214,206		1,602,837	3,490,972	1,248,092	8,102,856	81,752	(278,300)	562,200	266,053	67,882
21.1	Private Passenger Auto Physical Damage	38,642,497	39,115,644		9,367,216	9,651,230	9,576,853	1,363,848	5,860	(2,893)	22,995	4,197,152	645,647
21.2	Commercial Auto Physical Damage	1,316,883	1,297,430		589,580	637,852	764,879	467,561	2,746	(1,609)	4,622	93,431	21,215
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	57,062	60,441		28,807		(13,253)	10,567		(310)	247	4,790	959
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	52,067	54,952		26,334							5,608	861
35.	Total (a)	96,762,525	98,865,309		35,814,014	62,982,322	60,852,035	89,024,559	2,039,911	188,730	21,016,034	10,323,325	1,621,119
	DETAILS OF WRITE-INS												
3401.	Identity theft	52,067	54,952		26,334							5,608	861
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)	52,067	54,952		26,334							5,608	861

(a) Finance and service charges not included in Lines 1 to 35 $ 1,146,386

(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 2023 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	590	504		516		627	627		7	7	55	16
2.1	Allied Lines	720	635		613		(875)			(9)		67	19
2.2	Multiple Peril Crop												
2.3	Federal Flood	347,323	346,305		191,848	54,796	53,096					52,753	8,273
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	13,058,773	13,201,957		6,696,992	8,836,732	10,576,057	4,409,249	94,398	81,626	195,635	1,442,708	286,031
5.1	Commercial Multiple Peril (Non-Liability Portion)	1,025,839	1,121,273		508,636	684,713	716,650	420,156	8,897	9,178	9,428	105,515	25,251
5.2	Commercial Multiple Peril (Liability Portion)	326,436	353,001		158,075	4,841	314,608	699,686		2,171	27,009	29,740	7,602
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	141,868	149,815		64,048	42,156	42,610	9,318	38	34	402	15,009	3,604
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	(4)	16		8							(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	17,966	19,284		8,933		(7,120)	4,055		(94)	52	1,971	461
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	383	400		129		(527)	1,814		(147)	505	36	10
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	4,035,003	4,173,035		943,008	2,925,025	3,675,087	4,409,067	117,640	99,880	621,485	456,324	107,177
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	1,812,354	1,792,978		878,917	457,455	1,335,063	2,267,540	33,161	82,951	227,954	182,060	44,118
21.1	Private Passenger Auto Physical Damage	8,286,705	8,451,532		1,981,163	2,417,360	2,682,890	433,049		1,042	6,399	934,913	218,149
21.2	Commercial Auto Physical Damage	712,332	705,937		339,942	291,812	400,788	118,581	362	1,478	1,686	70,736	17,133
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	23,347	27,551		11,158							2,172	615
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	3,153	3,420		1,511							351	70
35.	Total (a)	29,792,788	30,347,643		11,785,497	15,714,890	19,788,954	12,773,143	254,495	278,116	1,090,563	3,294,410	718,529
	DETAILS OF WRITE-INS												
3401.	Identity theft	3,153	3,420		1,511							351	70
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)	3,153	3,420		1,511							351	70

(a) Finance and service charges not included in Lines 1 to 35 $ 256,066

(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 ..... .

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Oregon DURING THE YEAR 2023 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	767	682		344	(9,138)	(9,138)					56	23
2.1 Allied Lines	5,580	5,413		3,054		116	626		1	7	365	162
2.2 Multiple Peril Crop												
2.3 Federal Flood	1,148,715	1,131,177		647,303	35,437	35,437					153,193	27,064
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	12,565,851	12,925,125		6,435,527	6,243,297	5,238,622	3,361,440	91,716	51,977	242,343	1,105,862	326,649
5.1 Commercial Multiple Peril (Non-Liability Portion)	1,620,494	1,672,517		807,172	1,082,341	696,852	641,307	40,221	28,110	33,137	132,983	45,270
5.2 Commercial Multiple Peril (Liability Portion)	599,095	635,401		291,339	170,062	750,613	2,197,189	35,761	151,612	207,025	41,097	16,529
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	293,601	311,927		143,905	104,474	57,462	17,215	230	(52)	603	24,550	7,858
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	13	3		11							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						(8,362)	2,562		(439)	174		
17.1 Other Liability - Occurrence	36,066	39,040		17,309	19,985	63,373	3,979,610	69,205	153,377	156,647	3,105	977
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	1,928	2,003		1,221		(186,334)	1,645,034	248,597	330,240	83,586	114	54
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	1,165,975	1,201,717		272,719	856,530	751,710	(166,623)	19,699	20,305	133,777	122,440	31,045
19.2 Other Private Passenger Auto Liability	6,633,183	6,813,928		1,558,478	5,882,532	3,907,298	5,897,878	250,196	20,156	777,220	579,214	177,342
19.3 Commercial Auto No-Fault (Personal Injury Protection)	439,789	443,776		66,667	797,955	64,486	556,515	23,329	(13,953)	37,528	13,654	19,433
19.4 Other Commercial Auto Liability	5,496,736	5,566,270		1,667,595	7,129,551	6,419,426	17,039,982	314,746	(301,315)	1,302,579	683,822	196,385
21.1 Private Passenger Auto Physical Damage	11,623,624	11,707,573		2,767,955	3,170,555	3,043,529	415,566	2,641	(2,125)	8,326	1,042,624	309,476
21.2 Commercial Auto Physical Damage	1,073,638	1,039,307		393,879	1,025,266	887,390	317,047	14,722	9,913	3,782	253,116	32,081
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	40,958	42,060		20,407	6,321	11,232	18,392		120	449	2,794	1,206
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)	42,746,014	43,537,919		15,094,883	26,515,167	21,723,710	35,923,741	1,111,063	447,926	2,987,182	4,158,990	1,191,555
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 $ 357,442

(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 2023 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	883	908		407							79	21
2.2	Multiple Peril Crop												
2.3	Federal Flood	3,012,595	2,915,510		1,695,466	483,344	483,344					439,072	66,924
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	100,493,935	105,284,518		52,728,844	56,153,332	54,673,734	23,733,911	2,161,638	2,104,659	2,233,927	10,696,520	1,176,091
5.1	Commercial Multiple Peril (Non-Liability Portion)	2,227,849	2,303,317		1,135,109	2,388,369	2,453,447	980,139	27,637	42,353	39,117	214,627	48,809
5.2	Commercial Multiple Peril (Liability Portion)	918,396	966,014		459,923	276,563	(658,986)	127,984	41,931	6,125	126,491	77,096	19,111
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	1,311,408	1,384,020		669,324	222,279	203,124	66,478	7,244	5,814	2,018	130,970	27,175
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	184	193		61							15	4
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					33,220	372,207	911,714	1,728	20,563	52,246		
17.1	Other Liability - Occurrence	97,422	102,458		47,029	9,500	(5,982,506)	2,169,893	2,990	(1,674,422)	940,810	9,871	3,083
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	2,100	2,127		693	3,686,965	5,491,196	90,191,786	2,787,531	3,986,974	45,579,045	187	51
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	290,098	300,801		68,742	5,380,768	(2,290,865)	90,186,932	60,063	(6,213,653)	(3,388,558)	31,067	14,264
19.2	Other Private Passenger Auto Liability	22,501,967	23,281,705		5,319,738	26,442,017	17,858,123	23,463,003	1,800,612	306,753	2,920,738	2,407,948	1,088,075
19.3	Commercial Auto No-Fault (Personal Injury Protection)	171,785	172,704		68,259	1,618,322	5,201,788	9,273,354	18,534	190,008	418,092	11,182	3,742
19.4	Other Commercial Auto Liability	5,420,516	5,183,709		2,668,415	3,227,224	4,132,947	8,878,299	163,841	(56,493)	545,406	444,700	130,698
21.1	Private Passenger Auto Physical Damage	46,088,521	46,851,875		11,191,165	14,029,615	13,003,337	(135,504)	21,941	3,335	33,162	4,899,257	2,252,043
21.2	Commercial Auto Physical Damage	2,416,639	2,377,071		954,604	1,632,122	1,823,141	548,261	7,708	6,948	4,746	158,483	52,532
22.	Aircraft (all perils)												
23.	Fidelity	300	204		183		8	51				9	2
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	79,009	78,453		40,741	55,036	64,501	90,405		(13)	1,717	6,462	1,754
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	175,395	185,075		88,644							18,901	2,388
35.	Total (a)	185,209,001	191,390,662		77,137,348	115,638,677	96,828,541	250,486,705	7,103,399	(1,271,048)	49,508,956	19,546,446	4,886,767
	DETAILS OF WRITE-INS												
3401.	Identity theft	175,395	185,075		88,644							18,901	2,388
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)	175,395	185,075		88,644							18,901	2,388

(a) Finance and service charges not included in Lines 1 to 35 $ 1,765,923

(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 2023 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	43	41		32							4	1
2.2	Multiple Peril Crop												
2.3	Federal Flood	578,177	563,766		336,488							88,165	12,395
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	16,145,730	16,278,921		8,177,721	8,243,517	9,383,272	4,712,741	143,964	178,682	386,779	1,600,327	326,740
5.1	Commercial Multiple Peril (Non-Liability Portion)	801,209	790,605		410,868	844,156	800,273	170,207	7,826	4,343	14,404	79,603	17,997
5.2	Commercial Multiple Peril (Liability Portion)	216,784	217,262		109,749	3,687	20,880	268,508	7,999	11,099	22,867	17,583	4,275
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	493,275	489,208		237,383	187,299	258,648	89,732	6,516	7,724	2,827	49,326	10,940
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	12,404	12,108		6,935							1,168	237
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					58,468	15,993	153,398		(2,125)	9,763		
17.1	Other Liability - Occurrence	61,088	60,044		29,743	570,520	546,022	1,029	2,256	708	85	6,119	1,357
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence						(460)	140,105	138,996	138,976	119		
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	2,738,820	2,805,221		625,351	3,749,175	4,294,390	5,209,860	172,390	91,944	1,087,863	275,839	54,570
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	1,903,966	1,902,359		920,156	1,540,091	1,332,975	1,194,612	39,024	(261)	81,279	188,770	40,189
21.1	Private Passenger Auto Physical Damage	4,402,734	4,445,751		1,016,819	1,225,120	1,142,456	135,026	1,155	(956)	3,363	442,807	87,153
21.2	Commercial Auto Physical Damage	489,619	487,073		241,285	272,578	226,799	83,560	5,216	4,476	1,567	47,422	10,202
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	3,434	3,589		1,838		(343)			(8)		272	88
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	22,923	23,156		11,174							2,227	464
35.	Total (a)	27,870,206	28,079,104		12,125,544	16,694,610	18,020,906	12,158,776	525,341	434,602	1,610,915	2,799,632	566,608
	DETAILS OF WRITE-INS												
3401.	Identity theft	22,923	23,156		11,174							2,227	464
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)	22,923	23,156		11,174							2,227	464

(a) Finance and service charges not included in Lines 1 to 35 $ 298,139

(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 2023 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	842	822		173		55	910		1	10	84	15
2.1	Allied Lines	2,737	2,724		1,114							238	43
2.2	Multiple Peril Crop												
2.3	Federal Flood	5,036,037	4,788,133		2,956,931	333,457	(137,543)	672,000				730,219	67,110
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	39,054,340	40,168,579		20,543,630	18,595,498	18,091,717	6,980,774	276,547	197,714	388,095	4,532,647	2,529,590
5.1	Commercial Multiple Peril (Non-Liability Portion)	3,614,006	3,756,217		1,785,549	1,345,713	909,420	1,406,567	10,230	1,775	27,262	365,627	60,885
5.2	Commercial Multiple Peril (Liability Portion)	849,735	905,059		407,677	1,122,527	1,683,955	5,153,176	20,491	103,991	223,154	79,307	13,419
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	580,171	595,193		275,110	91,656	144,365	71,599	163	1,841	2,206	62,367	(223,627)
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	82	83		29							8	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					51,484		654,275		3,495	44,416		
17.1	Other Liability - Occurrence	95,030	96,405		44,443		(27,659)	56,698	112,990	58,966	758	10,375	1,730
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	4,956	5,303		2,527		(1,750)	51,926	269,030	274,594	57,607	478	87
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)					85,165	154,423	12,889,454		145,417	1,141,706		
19.2	Other Private Passenger Auto Liability	37,947,430	36,702,293		9,626,833	35,961,710	38,633,356	36,572,530	1,091,963	641,417	2,773,432	4,272,245	(1,415,783)
19.3	Commercial Auto No-Fault (Personal Injury Protection)								6	6			
19.4	Other Commercial Auto Liability	5,977,189	5,760,354		3,108,538	4,633,262	8,240,043	10,565,835	138,443	188,071	770,872	542,461	79,020
21.1	Private Passenger Auto Physical Damage	39,474,455	41,130,223		9,288,405	16,125,592	16,889,293	3,247,249	30,052	23,748	48,523	4,462,418	(1,448,671)
21.2	Commercial Auto Physical Damage	1,593,726	1,551,438		826,667	889,704	1,006,809	513,584	5,510	5,606	4,768	145,291	2,886
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	89,525	95,093		43,747	11,570	(3,719)			(182)		8,353	1,528
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	27,733	28,758		14,135							3,167	1,859
35.	Total (a)	134,347,994	135,586,676		48,925,508	79,195,855	85,634,248	78,836,577	1,955,425	1,646,459	5,482,809	15,215,284	(329,906)
	DETAILS OF WRITE-INS												
3401.	Identity theft	27,733	28,758		14,135							3,167	1,859
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)	27,733	28,758		14,135							3,167	1,859

(a) Finance and service charges not included in Lines 1 to 35 $ 1,461,083

(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 2023 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	36	33		35								
2.2 Multiple Peril Crop												
2.3 Federal Flood	20,232	22,017		10,944							3,066	527
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	856,267	867,907		445,796	690,459	415,609	131,932	16,603	434	9,064	82,627	23,948
5.1 Commercial Multiple Peril (Non-Liability Portion)	51,362	50,870		25,555	27,132	5,002	16,898	5	(267)	358	6,012	1,466
5.2 Commercial Multiple Peril (Liability Portion)	21,498	22,516		9,605		1,592	9,321		444	2,597	2,502	638
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	133,170	129,261		62,913	294,708	10,304	18,435	3,981	(11,206)	764	18,641	4,114
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						496	496		34	34		
17.1 Other Liability - Occurrence	25,998	25,939		12,261		79	2,191		16	44	3,724	814
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence					362,315	13,344	1,519,220	131,673	1,397	1,159,373		
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	4,263,604	4,077,757		1,076,956	3,202,877	2,281,750	3,102,349	164,372	65,535	235,965	394,118	119,973
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	141,562	130,505		64,083	14,961	30,880	52,684	41	(221)	5,267	16,740	3,827
21.1 Private Passenger Auto Physical Damage	5,042,483	5,040,829		1,275,007	3,162,230	3,002,079	411,015	1,730	(1,299)	5,284	466,955	141,627
21.2 Commercial Auto Physical Damage	138,511	123,751		63,390	148,492	140,238	17,987		(68)	404	16,098	3,680
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	1,291	1,348		660							135	36
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)	10,696,014	10,492,732		3,047,205	7,903,173	5,901,372	5,282,527	318,405	54,800	1,419,153	1,010,618	300,650
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 $ 105,870

(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 2023 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	1,446	1,713		650							135	43
2.2 Multiple Peril Crop												
2.3 Federal Flood	1,058,736	982,290		592,616	106,800	106,800					153,423	27,922
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	25,453,359	26,259,702		12,953,002	19,096,061	20,803,588	6,378,215	263,581	303,456	306,409	2,928,596	691,699
5.1 Commercial Multiple Peril (Non-Liability Portion)	1,733,146	1,829,710		866,070	1,196,361	765,415	667,775	10,823	(169)	16,617	183,482	49,758
5.2 Commercial Multiple Peril (Liability Portion)	541,718	570,764		270,623	19,622	474,758	1,045,475	5,994	78,700	118,626	48,374	13,732
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	371,522	385,148		169,815	44,118	41,791	26,281	35	(157)	566	40,147	10,580
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	231	207		37	72,499	89,685	17,192	16,047	17,211	1,165	22	7
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					2,328	3,637	117,609	855	990	7,052		
17.1 Other Liability - Occurrence	627,822	648,917		302,744	1,111,382	1,031,951	841,527	732	(3,183)	18,505	71,841	16,227
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	2,743	3,343		1,568		10,258	2,925,254	16,025	19,287	2,182,085	234	74
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability	12,605,687	12,698,784		3,121,070	12,478,338	4,215,937	17,257,586	600,896	(184,966)	2,214,641	1,443,429	349,925
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability	5,983,025	5,871,205		1,264,433	12,077,828	4,288,735	22,879,219	822,747	(402,552)	1,361,666	227,566	159,688
21.1 Private Passenger Auto Physical Damage	26,256,831	26,368,244		6,435,754	9,934,275	9,572,279	780,796	7,100	(5,544)	22,224	3,028,202	732,978
21.2 Commercial Auto Physical Damage	1,632,085	1,554,999		568,263	1,658,031	1,405,646	647,047	23,108	12,136	5,907	99,285	43,387
22. Aircraft (all perils)												
23. Fidelity	341	341		99		(25)	90				32	10
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	42,167	45,433		20,050		31,937	66,878		724	1,516	3,681	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	15,816	16,880		8,035							1,831	433
35. Total (a)	76,326,676	77,237,681		26,574,830	57,797,644	42,842,392	53,650,944	1,767,942	(164,068)	6,256,979	8,230,281	2,097,630
DETAILS OF WRITE-INS												
3401. Identity theft	15,816	16,880		8,035							1,831	433
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)	15,816	16,880		8,035							1,831	433

(a) Finance and service charges not included in Lines 1 to 35 $ 603,552

(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 2023 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	3,781	4,729		2,308		11	221			2	374	70
2.1	Allied Lines	34,756	38,882		18,670	57,065	59,772	14,235		49	191	3,177	593
2.2	Multiple Peril Crop												
2.3	Federal Flood	48,252,211	45,019,770		28,590,899	2,144,454	2,099,075					7,273,873	781,833
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	2,145,973	2,276,266		1,086,222	665,427	234,822	263,559	11,503	(11,859)	28,245	249,720	291,787
5.1	Commercial Multiple Peril (Non-Liability Portion)	8,608,641	8,576,522		4,256,902	6,477,682	5,685,250	6,454,312	15,375	(2,853)	98,137	782,995	146,134
5.2	Commercial Multiple Peril (Liability Portion)	2,093,423	2,223,825		1,062,868	861,281	2,738,394	5,722,754	17,065	93,332	394,422	194,079	36,223
6.	Mortgage Guaranty												
8.	Ocean Marine	256,844	267,625		119,898	20,449	12,075	(7,520)	468	138	701	34,238	4,069
9.	Inland Marine	364,881	401,245		179,330	262,980	210,327	41,759	140	211	363	34,729	6,451
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	1,452	1,363		745							144	27
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	(39,263)	(39,263)			16,700	78,879	634,983	10,651	13,760	51,246		57,825
17.1	Other Liability - Occurrence	1,845,277	1,961,356		998,014	1,288,000	(283,963)	12,045,490		(86,022)	2,652,180	223,991	38,301
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	43,729	46,399		21,605	155,409	10,586,037	12,993,682	48,881	113,778	441,465	4,176	779
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	410,926	441,436		98,838	226,710	225,989	157,102	9,862	12,028	26,618	46,328	(44,661)
19.2	Other Private Passenger Auto Liability	12,785,084	12,767,797		3,093,994	9,562,347	11,389,257	10,827,005	429,701	399,778	1,115,070	1,441,562	(1,410,490)
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	10,364	11,105		4,861		113,167	191,287	39	856	4,790	342	169
21.1	Private Passenger Auto Physical Damage	11,929,561	12,092,985		2,824,671	6,003,530	5,998,895	530,600	6,156	525	9,187	1,349,724	(1,267,378)
21.2	Commercial Auto Physical Damage					6,981	6,981						
22.	Aircraft (all perils)												
23.	Fidelity	100	100				(8)	46				10	2
24.	Surety							32,022			1,239		
26.	Burglary and Theft												
27.	Boiler and Machinery	433,915	434,774		217,201	50,354	169,024	265,398		2,803	6,098	39,782	7,424
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	8,885	9,727		4,338							1,060	1,238
35.	Total (a)	89,190,541	86,536,643		42,581,365	27,799,367	39,323,982	50,166,935	549,841	536,525	4,829,954	11,680,303	(1,349,604)
	DETAILS OF WRITE-INS												
3401.	Identity theft	8,885	9,727		4,338							1,060	1,238
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)	8,885	9,727		4,338							1,060	1,238

(a) Finance and service charges not included in Lines 1 to 35 $ 491,930

(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 2023 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	1,747	1,576		873							151	42
2.2	Multiple Peril Crop												
2.3	Federal Flood	280,687	208,821		136,401							45,686	6,320
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	8,385,020	8,791,578		4,287,671	4,632,794	3,833,517	1,375,363	101,980	31,988	134,853	907,904	191,300
5.1	Commercial Multiple Peril (Non-Liability Portion)	944,646	959,859		476,347	527,104	366,875	361,665	1,150	(112)	11,086	90,014	22,259
5.2	Commercial Multiple Peril (Liability Portion)	457,399	473,520		231,547	11,439	(4,723)	210,269		(14,954)	36,279	39,469	10,479
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	266,005	277,445		128,238	69,875	71,187	14,510	29	12	484	27,113	6,217
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	379	306		116		(16)			(1)		36	10
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						(6,401)	37,177		(435)	2,524		
17.1	Other Liability - Occurrence	57,387	60,983		25,253	2,061	14,608	969,678		(285)	35,912	6,368	1,405
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	1,489	1,490		1,015		(47)	4,156		(13)	1,158	140	39
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	400,766	418,807		93,029	43,825	36,976	(66,201)	6,255	2,574	30,746	42,333	9,408
19.2	Other Private Passenger Auto Liability	5,825,223	6,084,219		1,348,365	3,614,640	3,140,858	2,939,609	177,389	93,018	343,376	615,442	137,654
19.3	Commercial Auto No-Fault (Personal Injury Protection)	112,007	117,918		27,407	102,851	(86,291)	179,699	7,317	1,695	15,651	5,231	2,500
19.4	Other Commercial Auto Liability	4,710,182	4,743,423		1,531,214	11,393,608	9,035,051	12,921,677	265,215	(225,153)	875,206	287,779	105,270
21.1	Private Passenger Auto Physical Damage	5,407,344	5,522,045		1,296,562	1,622,268	1,655,883	196,684		(976)	3,900	570,245	126,883
21.2	Commercial Auto Physical Damage	1,258,477	1,240,229		516,244	759,058	652,772	377,031	7,396	3,223	4,782	94,777	28,454
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	39,360	40,202		19,169		41,651	51,920		942	1,174	3,310	929
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	8,177	8,777		4,168							886	187
35.	Total (a)	28,156,295	28,951,197		10,123,622	22,779,520	18,751,900	19,573,237	566,731	(108,477)	1,497,129	2,736,884	649,357
	DETAILS OF WRITE-INS												
3401.	Identity theft	8,177	8,777		4,168							886	187
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)	8,177	8,777		4,168							886	187

(a) Finance and service charges not included in Lines 1 to 35 $ 194,118

(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 2023 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	15	14		14								
2.2	Multiple Peril Crop												
2.3	Federal Flood	292,725	276,923		164,842	2,161,936	2,161,936					37,494	37,046
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	2,230,669	2,286,308		1,216,159	509,214	313,226	314,277	9,970	4,245	29,135	300,480	46,639
5.1	Commercial Multiple Peril (Non-Liability Portion)	74,491	74,122		40,361	25,077	28,751	25,234	5	204	671	8,920	1,586
5.2	Commercial Multiple Peril (Liability Portion)	23,245	23,157		13,166	6,953	(21,381)	104,626		3,008	5,822	2,541	462
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	259,686	262,831		122,668	187,173	180,313	23,969	3,760	3,257	1,168	32,600	5,233
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	135,664	140,288		67,906	75,820	(121,684)	110,015		(11,581)	2,201	16,928	3,547
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	957	931		631		169	1,310		47	365	119	23
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	621,099	641,434		145,248	313,034	669,600	778,938	13,844	38,394	58,530	84,217	17,080
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	252,326	227,112		140,049	45,461	503,350	548,608	1,355	22,628	30,855	24,409	5,301
21.1	Private Passenger Auto Physical Damage	1,698,149	1,732,200		399,396	488,737	514,255	66,117	1,397	1,541	1,130	230,709	46,253
21.2	Commercial Auto Physical Damage	128,884	116,976		67,081	215,670	202,029	63,963		(222)	977	12,835	2,781
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	1,738	1,689		995							193	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	2,945	3,147		1,508							407	63
35.	Total (a)	5,722,594	5,787,130		2,380,024	4,029,074	4,430,565	2,037,056	30,331	61,521	130,854	751,851	166,049
	DETAILS OF WRITE-INS												
3401.	Identity theft	2,945	3,147		1,508							407	63
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)	2,945	3,147		1,508							407	63

(a) Finance and service charges not included in Lines 1 to 35 $ 70,401

(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 2023 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	1,215	1,147		524		269	1,534		3	16	115	38
2.1	Allied Lines	17,997	17,173		9,508							1,479	484
2.2	Multiple Peril Crop												
2.3	Federal Flood	4,313,957	4,098,480		2,557,337	71,251	71,151					624,141	114,483
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	50,647,249	52,359,701		26,493,802	22,333,972	25,529,349	11,662,463	385,845	479,737	725,047	5,517,803	1,450,601
5.1	Commercial Multiple Peril (Non-Liability Portion)	4,524,222	4,579,492		2,247,810	2,463,736	2,216,890	1,396,816	31,400	19,540	43,045	479,746	131,207
5.2	Commercial Multiple Peril (Liability Portion)	1,321,304	1,355,240		657,679	116,554	440,922	1,393,416	5,303	9,628	108,435	118,394	33,966
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	934,283	970,198		447,091	232,642	277,338	143,378	634	5,684	8,085	99,854	26,416
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	55	52		28		(732)	244		(56)	17	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					1,732	(182,413)	1,073,947	1,519	(10,937)	69,069		
17.1	Other Liability - Occurrence	1,334,038	1,409,285		686,013	2,872	4,573,658	6,795,478	3,798	103,500	149,817	146,892	36,573
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	6,221	6,868		2,915		416	13,093		116	3,647	587	192
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	2,508,365	2,564,174		590,517	1,076,286	1,129,772	730,161	2,395	587	58,295	274,454	66,214
19.2	Other Private Passenger Auto Liability	41,625,549	41,516,618		10,245,954	34,701,389	38,791,201	43,216,860	1,484,007	1,191,124	5,111,182	4,522,959	1,092,255
19.3	Commercial Auto No-Fault (Personal Injury Protection)					2,393	(886)	4,552		(286)	42		
19.4	Other Commercial Auto Liability	7,559,902	7,511,111		3,857,623	3,965,351	6,118,128	10,635,338	72,627	(15,065)	728,928	667,256	213,145
21.1	Private Passenger Auto Physical Damage	72,766,924	72,761,346		17,686,110	26,186,279	25,922,893	3,306,023	19,427	(9,268)	83,930	7,921,466	1,914,148
21.2	Commercial Auto Physical Damage	1,976,894	2,063,905		956,862	1,892,615	1,877,293	572,064	20,858	19,200	7,092	166,328	55,202
22.	Aircraft (all perils)												
23.	Fidelity	144	144		18	(67)	(67)					14	4
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	90,061	89,897		44,373	10,941	7,069	60,520		23	1,352	7,789	2,548
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	74,349	77,534		38,497		(18)	728		(10)	55	8,159	2,149
35.	Total (a)	189,702,728	191,382,363		66,522,660	93,057,946	106,772,234	81,006,615	2,027,813	1,793,520	7,098,055	20,557,438	5,139,625
	DETAILS OF WRITE-INS												
3401.	Identity theft	74,349	77,534		38,497		(18)	728		(10)	55	8,159	2,149
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)	74,349	77,534		38,497		(18)	728		(10)	55	8,159	2,149

(a) Finance and service charges not included in Lines 1 to 35 $ 1,696,086

(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 2023 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	(212)	26				428	428		5	5	(19)	(5)
2.1 Allied Lines	42,465	41,542		22,560	(218)	(915)			(7)		3,610	956
2.2 Multiple Peril Crop												
2.3 Federal Flood	1,863,284	1,829,802		1,055,043	1,303,377	1,303,377					272,452	38,916
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril	33,112,351	32,411,441		17,137,387	19,230,636	17,474,889	7,236,622	283,272	179,104	651,622	3,533,539	725,380
5.1 Commercial Multiple Peril (Non-Liability Portion)	5,689,480	5,702,378		2,907,812	9,829,967	8,314,117	6,461,307	29,720	4,213	139,577	554,364	126,366
5.2 Commercial Multiple Peril (Liability Portion)	1,661,067	1,705,275		824,824	591,440	1,512,373	18,050,105	40,591	715,207	1,211,898	142,126	33,744
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine	927,779	976,673		460,708	282,269	119,525	69,681	3,683	712	2,875	96,506	20,237
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake	3,714	3,348		2,673							338	90
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	131,914	140,575		64,451	646,779	3,206,998	14,064,638	1,539,080	2,046,702	1,905,087	13,196	2,880
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence	8,606	8,585		3,084	900,000	3,765,011	3,917,222	120,404	1,048,521	1,289,539	762	202
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	3,157,461	3,155,768		779,338	1,495,103	1,346,388	(487,901)	90,059	88,809	133,992	337,793	72,772
19.2 Other Private Passenger Auto Liability	24,131,659	23,480,082		6,183,601	25,074,948	22,607,705	30,910,557	1,299,765	406,198	3,408,677	2,574,792	556,195
19.3 Commercial Auto No-Fault (Personal Injury Protection)	51,170	59,569		25,166	53,526	35,323	48,569	547	416	4,112	4,985	1,140
19.4 Other Commercial Auto Liability	13,062,177	13,357,548		4,490,731	20,497,769	10,181,818	47,783,282	1,367,118	(1,044,640)	3,267,519	816,662	395,947
21.1 Private Passenger Auto Physical Damage	34,729,389	34,771,166		8,445,480	13,976,941	13,635,146	1,914,820	18,010	4,204	42,929	3,712,799	800,359
21.2 Commercial Auto Physical Damage	2,573,185	2,627,870		1,110,361	2,569,388	1,691,780	716,512	10,406	(7,005)	9,323	202,389	58,853
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery	154,552	154,886		77,177	57,642	70,385	38,581		187	707	13,275	3,514
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)	121,300,040	120,426,533		43,590,397	96,509,568	85,264,346	130,724,422	4,802,656	3,442,626	12,067,862	12,279,567	2,837,544
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 $ 917,831

(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 2023 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	824		414		163	847		2	9	96	41
2.1	Allied Lines	957	895		433							99	43
2.2	Multiple Peril Crop												
2.3	Federal Flood	816,339	773,877		423,761	98,389	65,984					113,839	33,833
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	6,486,900	6,968,152		3,399,703	2,475,138	2,239,524	1,393,693	52,884	35,187	82,042	671,606	274,442
5.1	Commercial Multiple Peril (Non-Liability Portion)	342,715	360,608		170,043	23,547	84,708	122,715	91	1,519	2,688	34,976	14,782
5.2	Commercial Multiple Peril (Liability Portion)	140,728	149,826		73,746	62,247	(91,253)	90,451		(1,437)	15,731	13,111	5,615
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	250,578	252,240		113,790	90,970	93,974	6,686	685	867	579	26,449	10,829
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	36,288	36,535		15,908		(3,539)	15,879		(79)	5,378	3,858	1,586
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	948	923		277		10,594	1,592,976	2,471	1,125	1,123,149	100	44
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	4,588,778	4,711,243		1,094,694	3,695,151	4,763,018	5,777,621	108,224	95,012	377,637	479,430	196,801
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	455,158	427,390		215,563	72,363	365,036	701,436	9,490	12,439	43,111	45,896	19,175
21.1	Private Passenger Auto Physical Damage	8,069,507	8,158,226		1,957,699	2,745,144	2,875,168	376,679	747	675	6,349	840,227	344,434
21.2	Commercial Auto Physical Damage	182,993	165,732		91,421	150,798	122,295	2,732		(557)	133	18,337	7,550
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	11,474	12,306		5,906		5,825	7,660		143	188	1,134	493
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	8,897	9,486		4,702							921	375
35.	Total (a)	21,393,165	22,028,261		7,568,061	9,413,746	10,531,496	10,089,375	174,592	144,894	1,656,994	2,250,079	910,043
	DETAILS OF WRITE-INS												
3401.	Identity theft	8,897	9,486		4,702							921	375
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)	8,897	9,486		4,702							921	375

(a) Finance and service charges not included in Lines 1 to 35 $ 219,814

(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 2023 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	571	543		206							55	3
2.2	Multiple Peril Crop												
2.3	Federal Flood	270,589	266,844		158,504							38,726	1,111
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	7,230,907	7,591,313		3,817,562	3,553,747	3,279,494	2,197,673	79,549	77,736	149,683	762,198	31,835
5.1	Commercial Multiple Peril (Non-Liability Portion)	494,954	513,103		244,172	182,714	191,013	175,419	2,988	2,947	3,937	50,850	2,469
5.2	Commercial Multiple Peril (Liability Portion)	186,347	192,108		95,037		(31,152)	370,152		(4,353)	28,782	17,140	883
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	8,564,341	8,589,415		485,430	1,248,604	1,233,691	171,161	2,702	2,759	798	4,446,532	64,209
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	2	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						132	132			9	9	
17.1	Other Liability - Occurrence	67,360	73,930		29,461	23,055	10,403	7,929,648	101,529	113,652	53,396	7,422	322
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	330	299		165	1,222,242	6,027,909	42,070,363	577,622	5,652,758	16,275,909	35	2
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability		8			72,210	112,347	40,161	29,317	30,943	1,636		
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	2,091,096	2,054,646		395,564	4,920,926	1,195,792	8,332,828	122,299	(483,704)	618,946	75,663	(13,233)
21.1	Private Passenger Auto Physical Damage		9			(3,019)	(3,009)						
21.2	Commercial Auto Physical Damage	749,316	740,925		176,170	627,620	450,510	234,460	220	(5,290)	2,281	30,920	(1,574)
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	7,881	7,899		4,131		58	9,632		1	217	706	40
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	10,987	11,630		5,864							1,141	49
35.	Total (a)	19,674,681	20,042,674		5,412,265	11,848,100	12,467,190	61,531,629	916,226	5,387,459	17,135,595	5,431,388	86,115
	DETAILS OF WRITE-INS												
3401.	Identity theft	10,987	11,630		5,864							1,141	49
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)	10,987	11,630		5,864							1,141	49

(a) Finance and service charges not included in Lines 1 to 35 $ 91,442

(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 2023 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	280	252		161							30	3
2.2	Multiple Peril Crop												
2.3	Federal Flood	90,509	83,927		49,196							13,484	686
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	1,441,735	1,426,746		742,365	394,602	464,170	192,988	17,397	18,772	8,282	167,417	11,769
5.1	Commercial Multiple Peril (Non-Liability Portion)	160,677	152,268		90,402	27,237	25,275	41,868	8,597	8,248	1,164	16,560	1,458
5.2	Commercial Multiple Peril (Liability Portion)	40,070	41,276		19,786	10,000	102,933	108,242		101	4,209	3,778	334
6.	Mortgage Guaranty												
8.	Ocean Marine												
9.	Inland Marine	120,720	121,024		55,529	83,186	85,767	6,987	468	629	470	13,030	1,074
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	30,261	31,423		13,771		1,529	6,893		158	231	3,287	270
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	383	383		245		17	598		5	166	40	4
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2	Other Private Passenger Auto Liability	349,221	355,522		76,416	164,186	119,204	22,881	1,113	(1,336)	2,655	42,827	3,960
19.3	Commercial Auto No-Fault (Personal Injury Protection)												
19.4	Other Commercial Auto Liability	327,119	317,969		118,980	37,557	63,426	128,259	54	(1,323)	12,221	25,977	2,619
21.1	Private Passenger Auto Physical Damage	828,528	831,571		192,183	176,739	182,386	73,015		(147)	865	100,982	9,217
21.2	Commercial Auto Physical Damage	169,443	178,184		75,634	106,159	137,261	32,588		330	557	17,288	1,383
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and Theft												
27.	Boiler and Machinery	4,242	4,012		2,375							397	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	1,148	1,074		609							128	9
35.	Total (a)	3,564,336	3,545,629		1,437,652	999,667	1,181,968	614,319	27,629	25,436	30,821	405,224	32,822
	DETAILS OF WRITE-INS												
3401.	Identity theft	1,148	1,074		609							128	9
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)	1,148	1,074		609							128	9

(a) Finance and service charges not included in Lines 1 to 35 $ 32,508

(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 2023 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								1,391	1,418	27		
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												650
35. Total (a)								1,391	1,418	27		650
DETAILS OF WRITE-INS												
3401. Miscellaneous taxes unassigned												650
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)												650

(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 2023 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					405,186	405,186		143,890	190,732	89,425		
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence						37	2,362	582	3	6,876		
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)					405,186	405,223	2,362	144,472	190,735	96,301		
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 2023 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								1,599	46,184	60,680		
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence						670	116,236	39,447	69,997	96,807		
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)						670	116,236	41,046	116,181	157,487		
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 2023 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								1,599	46,184	60,680		
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation												
18.1 Products Liability - Occurrence						670	116,236	39,447	69,997	96,807		
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)						670	116,236	41,046	116,181	157,487		
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 2023 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	35,366	91,542		19,899	6,534	(17,445)	96,214	759	(291)	2,173	2,591	599
2.1	Allied Lines	510,987	775,416		195,356	448,225	468,776	499,819	6,767	7,486	12,981	43,611	9,399
2.2	Multiple Peril Crop												
2.3	Federal Flood	243,755,960	228,256,775		140,407,848	117,073,949	71,606,742	73,036,632				36,517,015	2,602,708
2.4.	Private Crop												
2.5	Private Flood												
3.	Farmowners Multiple Peril												
4.	Homeowners Multiple Peril	1,983,355,691	2,012,404,459		1,022,731,174	1,340,378,646	1,408,627,473	751,711,800	42,000,380	38,441,908	55,574,584	209,613,126	37,541,587
5.1	Commercial Multiple Peril (Non-Liability Portion)	123,808,389	132,248,957		60,046,613	97,599,126	92,857,171	64,686,151	1,362,400	1,352,230	2,087,549	12,655,494	1,708,062
5.2	Commercial Multiple Peril (Liability Portion)	36,594,806	40,287,013		17,491,088	22,560,964	34,871,374	100,836,507	3,222,149	4,241,767	9,346,300	3,191,536	472,428
6.	Mortgage Guaranty												
8.	Ocean Marine	256,844	267,625		119,898	20,449	12,075	(7,520)	468	138	701	34,238	4,069
9.	Inland Marine	45,469,205	46,949,708		18,387,569	16,484,987	15,438,383	3,201,682	367,276	328,279	111,317	8,192,404	399,942
10.	Financial Guaranty												
11.1	Medical Professional Liability - Occurrence												
11.2	Medical Professional Liability - Claims-Made												
12.	Earthquake	861,121	892,768		445,654	222,815	117,035	27,376	20,311	12,957	1,964	99,845	20,036
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	(39,263)	(39,263)			822,219	(190,392)	22,205,230	186,250	140,341	1,342,521		57,825
17.1	Other Liability - Occurrence	77,239,948	79,007,092		39,323,970	72,876,592	63,968,505	414,761,798	8,390,738	7,442,893	53,329,887	8,345,789	891,948
17.2	Other Liability - Claims-Made												
17.3	Excess Workers' Compensation												
18.1	Products Liability - Occurrence	197,354	273,264		82,634	37,987,995	47,322,293	583,661,671	25,272,578	27,979,628	300,359,937	17,837	2,531
18.2	Products Liability - Claims-Made												
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	141,633,412	143,480,012		36,055,887	118,138,411	107,280,196	828,034,645	13,988,348	(8,476,320)	38,410,424	14,702,071	5,779,289
19.2	Other Private Passenger Auto Liability	891,074,595	888,538,998		236,915,196	780,748,692	804,600,294	1,084,817,701	40,841,396	22,900,475	112,283,983	94,334,077	19,647,815
19.3	Commercial Auto No-Fault (Personal Injury Protection)	12,525,889	15,706,723		1,773,559	18,696,627	9,512,511	84,678,952	8,437,476	8,429,515	4,381,482	451,670	2,251,581
19.4	Other Commercial Auto Liability	245,466,174	331,728,461		88,844,096	440,949,536	401,902,581	956,982,917	28,170,962	(1,693,653)	62,399,734	21,123,527	4,950,384
21.1	Private Passenger Auto Physical Damage	1,090,896,619	1,093,012,560		285,107,232	476,523,351	475,496,372	39,339,724	787,083	434,678	1,199,947	116,222,317	22,561,110
21.2	Commercial Auto Physical Damage	67,133,895	84,134,659		24,686,838	64,054,585	56,846,165	18,472,317	477,059	265,638	243,293	5,641,575	1,179,932
22.	Aircraft (all perils)												
23.	Fidelity	2,571	3,210		927	(209)	(321)	267				216	34
24.	Surety							33,775			1,307		
26.	Burglary and Theft												
27.	Boiler and Machinery	2,561,453	2,939,216		1,178,095	1,032,557	1,236,348	1,236,428		3,889	27,262	221,252	38,498
28.	Credit												
29.	International												
30.	Warranty	17,084,496	13,560,898		33,960,843								
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	1,292,165	1,347,189		639,816	407	507	846		(2)	63	135,692	26,905
35.	Total (a)	4,981,717,677	5,115,867,282		2,008,414,192	3,606,626,456	3,591,956,642	5,028,314,932	173,532,399	101,811,558	641,117,409	531,545,882	100,146,681
	DETAILS OF WRITE-INS												
3401.	Identity theft	1,292,165	1,347,189		639,816	407	507	846		(2)	63	135,692	26,255
3402.	Miscellaneous taxes unassigned												650
3403.													
3498.	Summary of remaining write-ins for Line 34 from overflow page												
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	1,292,165	1,347,189		639,816	407	507	846		(2)	63	135,692	26,905

(a) Finance and service charges not included in Lines 1 to 35 $ 44,477,244

(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	41,811	1,671	6,987	8,658		(115)	13,658				
36-6091380	29335	ALLSTATE COUNTY MUTUAL INSURANCE COMPANY	TX	190,909		149,893	149,893			59,745				
94-2199056	29688	ALLSTATE FIRE AND CASUALTY INSURANCE COMPANY	IL	13,061,670		6,241,836	6,241,836			3,407,650				
36-6115679	19240	ALLSTATE INDEMNITY COMPANY	IL	3,128,801		892,520	892,520			1,342,119				
36-4442776	11110	ALLSTATE NORTH AMERICAN INSURANCE COMPANY	IL	43,711		10,586	10,586			21,668				
36-2999368	36455	ALLSTATE NORTHBROOK INDEMNITY COMPANY	IL	2,828,580		1,675,830	1,675,830			694,211				
36-3341779	17230	ALLSTATE PROPERTY AND CASUALTY INSURANCE COMPANY	IL	5,902,715		2,202,981	2,202,981			1,815,578				
75-6378207	26530	ALLSTATE TEXAS LLOYDS	TX	260,501		16,039	16,039			149,172				
04-2680300	37907	ALLSTATE VEHICLE AND PROPERTY INSURANCE COMPANY	IL	6,498,197		615,631	615,631			3,640,415				
20-1110680	11996	ENCOMPASS FLORIDIAN INDEMNITY	IL			3	3							
01-0657022	11252	ENCOMPASS HOME AND AUTO INSURANCE COMPANY	IL	304,062		70,542	70,542			159,718				
59-2366357	15130	ENCOMPASS INDEMNITY COMPANY	IL	352,223		59,519	59,519			186,013				
01-0657011	11251	ENCOMPASS INDEPENDENT INSURANCE COMPANY	IL	188,580		18,555	18,555			87,724				
52-1952957	10358	ENCOMPASS INSURANCE COMPANY	IL	261,146		46,879	46,879			160,542				
36-3976913	10071	ENCOMPASS INSURANCE COMPANY OF AMERICA	IL	143,248		20,078	20,078			75,297				
04-3345011	12154	ENCOMPASS INSURANCE COMPANY OF MASSACHUSETTS	MA			134	134							
36-3976911	10072	ENCOMPASS PROPERTY & CASUALTY COMPANY	IL	35,562		10,579	10,579			18,104				
73-0486465	25712	ESURANCE INSURANCE COMPANY	IL	359,052	63	109,898	109,961			99,353				
22-2853625	30210	ESURANCE PROPERTY AND CASUALTY INSURANCE COMPANY	IL	964,240		305,492	305,492			218,386				
13-4941245	29742	INTEGON NATIONAL INSURANCE COMPANY	NC	7,924,573	372,505	1,021,570	1,394,075		2,196,619	3,070,207				
82-0550777	11454	NEW JERSEY SKYLANDS INSURANCE ASSOCIATION	NJ	(4,151)										
26-2331872	13167	NORTH LIGHT SPECIALTY INSURANCE COMPANY	IL	29,392		205,489	205,489			625				
0399999. Affiliates - U.S. Non-Pool - Other				42,514,824	374,238	13,681,040	14,055,279		2,196,504	15,220,183				
0499999. Total - U.S. Non-Pool				42,514,824	374,238	13,681,040	14,055,279		2,196,504	15,220,183				
0799999. Total - Other (Non-U.S.)														
0899999. Total - Affiliates				42,514,824	374,238	13,681,040	14,055,279		2,196,504	15,220,183				
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA	10		5,702	5,702							
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			57	57							
95-3323939	36420	ALLIANZ UNDERWRITERS INSURANCE COMPANY	IL		13	247	260		78					
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL			32	32							
41-1719183	45934	AMERICAN COMPENSATION INSURANCE COMPANY	MN			68	68							
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY			45	45							
22-0731810	21857	AMERICAN INSURANCE COMPANY	OH											
31-0715697	23469	AMERICAN MODERN HOME INSURANCE COMPANY	OH	57,382		17,028	17,028			30,385				
38-1869912	19488	AMERISURE INSURANCE COMPANY	MI			35	35							
38-0829210	23396	AMERISURE MUTUAL INSURANCE COMPANY	MI			852	852							
05-0284861	10316	APPALACHIAN INSURANCE COMPANY	RI			2,597	2,597							
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL			2,499	2,499							
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE			203	203							
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI			2,140	2,140							
23-1502700	21970	BEDIVERE INSURANCE COMPANY	PA		3	4,352	4,355							
63-0202590	22276	BERKSHIRE HATHAWAY SPECIALTY INS CO	NE											
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA			3,051	3,051							
36-6042949	22810	CHICAGO INSURANCE COMPANY	IL			320	320							
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ			2,644	2,644							
13-6104559	10669	CHURCH INSURANCE COMPANY	NY			235	235							
23-2088429	90859	CIGNA WORLDWIDE INSURANCE COMPANY	DE		1	950	951							
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL			8,944	8,944							
31-0908652	22144	CONSTELLATION REIN COMPANY	NY											
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	IL	14		7,779	7,779		14					
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA			27,380	27,380		4					
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ			15,361	15,361							

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
22-2464174	42471	CRUM & FORSTER INSURANCE COMPANY	NJ			2,948	2,948							
36-2999370	36463	DISCOVER PROPERTY & CASUALTY INSURANCE COMPANY	CT	4		1,879	1,879							
36-1508140	24287	EDISON INSURANCE COMPANY	IL			182	182							
13-1203170	21350	EMPIRE INSURANCE COMPANY	NY			123	123							
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI			495	495							
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA		1	15	16							
04-2672903	37915	ESSENTIA INSURANCE COMPANY	MO	15,663		2,628	2,628		4,365	8,149				
36-2950161	35378	EVANSTON INSURANCE COMPANY	IL			2,126	2,126							
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	CA	1		9,579	9,579							
04-2198460	21822	FIRST STATE INSURANCE COMPANY	CT			11,186	11,186		85					
03-0308973	10594	GENCON INSURANCE COMPANY OF VERMONT	VT			35	35							
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE			204	204							
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			1,049	1,049							
13-5539046	22136	GREAT AMERICAN INSURANCE COMPANY OF NEW YORK	NY											
06-0383030	22357	HARTFORD ACCIDENT AND INDEMNITY COMPANY	CT			63	63							
06-0383750	19682	HARTFORD FIRE INSURANCE COMPANY	CT			168	168							
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI			18	18							
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX			3,821	3,821							
02-0308052	22527	HOME INSURANCE COMPANY	NH			192	192							
13-5150451	25054	HUDSON INSURANCE COMPANY	DE			85	85							
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA			2,418	2,418		5					
13-5540698	19429	INSURANCE COMPANY OF THE STATE OF PA	PA			1,770	1,770							
36-2259886	22829	INTERSTATE FIRE & CASUALTY COMPANY	IL			484	484							
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			4,450	4,450							
38-0828980	14508	MICHIGAN MILLERS MUTUAL INSURANCE COMPANY	MI											
46-0368854	41653	MILBANK INSURANCE COMPANY	IA			118	118							
37-0420520	14583	MILLERS FIRST INSURANCE COMPANY	IL											
38-0855585	22012	MOTORS INSURANCE CORPORATION	MI											
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE			772	772							
91-0217580	14761	MUTUAL OF ENUMCLAW INSURANCE COMPANY	OR			204	204							
38-0865250	11991	NATIONAL CASUALTY COMPANY	OH			168	168							
43-6027380	15679	NATIONAL FIRE & IND EXCH	MO			46	46							
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE			8,552	8,552							
36-2704643	21881	NATIONAL SURETY CORPORATION	IL			123	123							
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	PA											
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH			344	344							
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			126	126		3					
95-1077060	22748	PACIFIC EMPLOYERS INSURANCE COMPANY	PA			127	127							
95-1078160	20346	PACIFIC INDEMNITY COMPANY	WI			2	2							
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY			62	62							
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA			504	504							
23-0961349	14990	PENNSYLVANIA NATIONAL MUTUAL CASUALTY INSURANCE COMPANY	PA											
06-0303275	25623	PHOENIX INSURANCE COMPANY	CT			42	42							
15-0420080	15024	PREFERRED MUTUAL INSURANCE COMPANY	NY			217	217							
13-1188550	15059	PUBLIC SERVICE INSURANCE COMPANY	IL											
23-1740414	22705	R&Q REINSURANCE COMPANY	PA			32	32							
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	NH			313	313							

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN			25	25							
39-0333950	24988	SENTRY INSURANCE COMPANY	WI			42	42							
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT			36	36							
36-2542404	19224	ST PAUL PROTECTIVE INSURANCE COMPANY	CT	5		1,570	1,570							
22-3590451	40045	STARNET INSURANCE COMPANY	IA			114	114							
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX			59	59							
31-4316080	25135	STATE AUTOMOBILE MUTUAL INSURANCE COMPANY	OH			104	104							
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY			128	128							
94-1517098	25534	TIG INSURANCE COMPANY	CA			3,985	3,985							
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH			69	69							
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT			1,621	1,621							
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT			737	737							
06-1184984	27120	TRUMBULL INSURANCE COMPANY	CT			5	5							
06-0732738	29459	TWIN CITY FIRE INSURANCE COMPANY CO	IN			162	162							
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	DE			1,305	1,305							
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	CT			615	615							
15-0476880	25976	UTICA MUTUAL INSURANCE COMPANY	NY			1,525	1,525			3				
52-0903682	10815	VERLAN FIRE INSURANCE COMPANY MD	NH			21	21							
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO		14	11,359	11,373							
94-1590201	26220	YOSEMITE INSURANCE COMPANY	OK			2,304	2,304							
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY											
36-2781080	27855	ZURICH AMERICAN INSURANCE COMPANY OF ILLINOIS	IL			65	65							
0999999. Total Other U.S. Unaffiliated Insurers				73,079	33	200,126	200,158	4,365	193	38,534				
AA-9991100	00000	ALABAMA COMMERCIAL AUTOMOBILE INSURANCE PROCEDURE	AL											
AA-9991300	00000	ALABAMA INSURANCE UNDERWRITING ASSOCIATION	AL	610		42	42			304				
AA-9991101	00000	ALASKA COMMERCIAL AUTOMOBILE INSURANCE PROCEDURE	AK											
AA-9991102	00000	ARIZONA COMMERCIAL AUTO INSURANCE PROCEDURE	AZ	4		22	22							
AA-9991103	00000	ARKANSAS COMMERCIAL AUTO INSURANCE PROCEDURE	AR	1		7	7			1				
AA-9991105	00000	CALIFORNIA COMMERCIAL AUTO INSURANCE PROCEDURE	CA	169		563	563			104				
AA-9991201	00000	CALIFORNIA FAIR PLAN ASSOCIATION	CA	18,807		1,518	1,518			17,319				
AA-9991201	00000	CALIFORNIA FAIR PLAN DIVISION II	CA	9		1	1			5				
AA-9991107	00000	COLORADO COMMERCIAL AUTO INSURANCE PROCEDURE	CO	20		21	21			12				
AA-9991108	00000	CONNECTICUT COMMERCIAL AUTO INSURANCE PROCEDURE	CT	12		4	4			7				
AA-9991202	00000	CONNECTICUT LIABILITY FAIR PLAN	CT	21		48	48			6				
AA-9991202	00000	CONNECTICUT PROPERTY FAIR PLAN	CT	29		3	3			19				
AA-9991110	00000	DELAWARE COMMERCIAL AUTO INSURANCE PROCEDURE	DE	12		10	10			7				
AA-9991203	00000	DELAWARE FAIR PLAN	DE	8						4				
AA-9991167	00000	DISTRICT OF COLUMBIA COMMERCIAL AUTO INSURANCE PROCEDURE	DC	47		18	18			22				
AA-9991204	00000	DISTRICT OF COLUMBIA PROPERTY INSURANCE FACILITY	DC	2						1				
AA-9991111	00000	FLORIDA JOINT UNDERWRITING ASSOCIATION	FL	57		30	30			30				
AA-9991112	00000	GEORGIA COMMERCIAL AUTO INSURANCE PROCEDURE	GA	1		2	2							
AA-9991205	00000	GEORGIA UNDERWRITING COMMERCIAL ASSOCIATION	GA	5		14	14			3				
AA-9991205	00000	GEORGIA UNDERWRITING HABITATIONAL ASSOCIATION	GA	204		11	11			104				
AA-9991113	00000	HAWAII JOINT UNDERWRITING ASSOCIATION	HI	35		9	9			21				
AA-9991114	00000	IDAHO COMMERCIAL AUTO INSURANCE PROCEDURE	ID	1										
AA-9991115	00000	ILLINOIS COMMERCIAL AUTO INSURANCE PROCEDURE	IL	1,706		7,157	7,157			1,276				
AA-9991206	00000	ILLINOIS FAIR PLAN	IL	47		10	10			23				
AA-9991117	00000	INDIANA COMMERCIAL AUTO INSURANCE PROCEDURE	IN	6		14	14			4				
AA-9991118	00000	IOWA COMMERCIAL AUTO INSURANCE PROCEDURE	IA	5		14	14			3				
AA-9991209	00000	KANSAS ALL INDUSTRY COMMERCIAL PLACEMENT FACILITY	KS	1										
AA-9991209	00000	KANSAS ALL INDUSTRY HABITATIONAL PLACEMENT FACILITY	KS	95		5	5			25				
AA-9991119	00000	KANSAS COMMERCIAL AUTO INSURANCE PROCEDURE	KS	14		24	24			7				
AA-9991120	00000	KENTUCKY COMMERCIAL AUTO INSURANCE PROCEDURE	KY	2		1	1			1				
AA-9991121	00000	LOUISIANA COMMERCIAL AUTO INSURANCE PROCEDURE	LA	8		42	42			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-9991122	00000	MAINE COMMERCIAL AUTO INSURANCE PROCEDURE	ME	2		1	1			1				
AA-9991212	00000	MARYLAND JOINT INSURANCE ASSOCIATION	MD	26		8	8			9				
AA-9991213	00000	MASSACHUSETTS PROPERTY INSURANCE UNDERWRITING ASSOCIATION	MA	77		39	39			54				
AA-9991421	00000	MASSACHUSETTS WORKERS COMPENSATION ASSOCIATION	MA			129	129							
AA-9991422	00000	MICHIGAN WORKERS COMPENSATION ASSOCIATION	MI			321	321							
AA-9991125	00000	MINNESOTA COMMERCIAL AUTO INSURANCE PROCEDURE	MN	45		55	55			14				
AA-9991127	00000	MISSISSIPPI COMMERCIAL AUTO INSURANCE PROCEDURE	MS											
AA-9990014	00000	MISSOURI COMMERCIAL AUTOMOBILE INS PROCEDURE	MO	8		32	32			4				
AA-9991129	00000	MONTANA COMMERCIAL AUTO INSURANCE PROCEDURE	MT											
AA-9992118	00000	NATIONAL WORKERS COMPENSATION REINSURANCE ASSOCIATION	NY	1		4,706	4,706							
AA-9991130	00000	NEBRASKA COMMERCIAL AUTO INSURANCE PROCEDURE	NE	1		4	4							
AA-9991131	00000	NEVADA COMMERCIAL AUTO INSURANCE PROCEDURE	NV	33		291	291			15				
AA-9991133	00000	NEW HAMPSHIRE COMMERCIAL AUTO INSURANCE PROCEDURE	NH	8		7	7			3				
AA-9991132	00000	NEW HAMPSHIRE REINSURANCE FACILITY	NH											
AA-9991136	00000	NEW MEXICO COMMERCIAL AUTO INSURANCE PROCEDURE	NM	8		3	3			5				
AA-9991431	00000	NEW MEXICO WORKERS COMPENSATION ASSOCIATION	NM			65	65							
AA-9991220	00000	NEW YORK PROPERTY INSURANCE UNDRWRTNG ASSOCIATION	NY	264		91	91			90				
AA-9991138	00000	NEW YORK PUBLIC AUTO PROGRAM	NY	231										
AA-9991137	00000	NEW YORK SPECIAL RISK DISTRIBUTION PROGRAM	NY	546		2,303	2,303			237				
AA-9991221	00000	NORTH CAROLINA JOINT UNDERWRITING ASSOCIATION	NC	1,672		233	233			1,008				
AA-9991140	00000	NORTH DAKOTA COMMERCIAL AUTO INSURANCE PROCEDURE	ND											
AA-9991141	00000	OHIO COMMERCIAL AUTO INSURANCE PROCEDURE	OH	185		222	222			143				
AA-9991222	00000	OHIO FAIR PLAN UNDERWRITING ASSOCIATION	OH	87		18	18			52				
AA-9991142	00000	OKLAHOMA COMMERCIAL AUTO INSURANCE PROCEDURE	OK	2		1	1			1				
AA-9991143	00000	OREGON COMMERCIAL AUTO INSURANCE PROCEDURE	OR	1										
AA-9991224	00000	PENNSYLVANIA INSURANCE PLACEMENT FACILITY	PA	72		7	7			36				
AA-9991146	00000	RHODE ISLAND COMMERCIAL AUTO INSURANCE PROCEDURE	RI	53		84	84			30				
AA-9991225	00000	RHODE ISLAND JOINT REINSURANCE ASSOCIATION	RI	531		323	323			333				
AA-9991147	00000	SOUTH CAROLINA COMMERCIAL AUTO INSURANCE PROCEDURE	SC											
57-0629683	34134	SOUTH CAROLINA WIND & HAIL UNDERWRITING ASSOCIATION	SC	569		43	43			928				
AA-9991149	00000	SOUTH DAKOTA COMMERCIAL AUTO INSURANCE PROCEDURE	SD											
AA-9991150	00000	TENNESSEE COMMERCIAL AUTO INSURANCE PROCEDURE	TN	2		1	1			1				
AA-9991151	00000	UTAH COMMERCIAL AUTO INSURANCE PROCEDURE	UT	3		11	11			1				
AA-9991152	00000	VERMONT COMMERCIAL AUTO INSURANCE PROCEDURE	VT	1										
AA-9991153	00000	VIRGINIA COMMERCIAL AUTO INSURANCE PROCEDURE	VA	37		38	38			15				
AA-9991226	00000	VIRGINIA PROPERTY INSURANCE ASSOCIATION	VA	291		60	60			137				
AA-9991154	00000	WASHINGTON COMMERCIAL AUTO INSURANCE PROCEDURE	WA	30		15	15			8				
AA-9991227	00000	WASHINGTON FAIR PLAN ASSOCIATION	WA	5		1	1			3				
AA-9991156	00000	WEST VIRGINIA COMMERCIAL AUTO INSURANCE PROCEDURE	WV	6		10	10			3				
AA-9991228	00000	WEST VIRGINIA ESSENTIAL PROPERTY INSURANCE ASSOCIATION	WV	3						1				
AA-9991229	00000	WISCONSIN INSURANCE PLAN	WI	2		1	1			4				
AA-9991157	00000	WISCONSIN SPECIAL RISK	WI	8		31	31			2				
AA-9991158	00000	WYOMING COMMERCIAL AUTO INSURANCE PROCEDURE	WY			1	1							
1099999. Total Pools, Associations or Other Similar Facilities - Mandatory Pools				26,749		18,747	18,747			22,455				
AA-9995013	00000	ASSOCIATED AVIATION UNDERWRITERS	NJ		754	873	1,627							
AA-9995026	00000	CARPENTER MANAGEMENT CORPORATION	NY			916	916							
AA-9995063	00000	IAGM CORPORATION	NY			173	173							
AA-9995032	00000	MUTUAL MARINE OFFICE INC.	NY			829	829							
AA-9995037	00000	NEW YORK MARINE MANAGERS	NY			8	8							
AA-9995087	00000	RAILROAD INSURANCE UNDERWRITERS	NY			51	51							
AA-9995043	00000	UNITED STATES AIRCRAFT INSURANCE GROUP	NY		6	232	238							
1199999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools					759	3,082	3,842							
1299999. Total - Pools and Associations				26,749	759	21,829	22,588			22,455				
AA-1120290	00000	BRITISH AVIATION INSURANCE COMPANY LIMITED	GBR		(37)	2	(34)							

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-1120089	00000	CATALINA WORTHING INSURANCE LIMITED	GBR			43	43							
AA-1120810	00000	CHUBB EUROPEAN GROUP LIMITED	GBR			1,460	1,460							
AA-1121106	00000	CNA INSURANCE COMPANY LIMITED	GBR			72	72							
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			73	73							
AA-1560247	00000	NORTHBRIDGE GENERAL INSURANCE CORPORATION	CAN			85	85							
AA-1120481	00000	QBE INSURANCE (EUROPE) LIMITED	GBR			26	26							
AA-1810007	00000	R&Q INSURANCE (MALTA) LIMITED	MLT			1	1							
AA-1560735	00000	ROYAL & SUN ALLIANCE INSURANCE COMPANY OF CANADA	CAN			119	119							
AA-0000000	00000	RW GIBBON & SONS SYNDICATE	GBR			31	31							
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LIMITED	CAN			7	7							
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JPN											
AA-3190186	00000	WHITE ROCK INSURANCE (SAC) LIMITED	BMU	108,190		6,541	6,541			19,860				
1399999. Total Other Non-U.S. Insurers				108,190	(36)	8,941	8,905			19,860				
9999999 Totals				42,722,842	374,994	13,911,936	14,286,930	4,365	2,196,696	15,301,032				

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

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

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 Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
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			32	7	372	244	306	132			1,092				1,092	
25-1118791	19402	AIG PROPERTY CASUALTY COMPANY	IL			31	26	833	192	1,944	839			3,864				3,864	
94-6078058	21911	ALLIANZ REINSURANCE AMERICA INC	CA			4		235	186	109	47			581				581	
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	IN					3		1				5				5	
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL			14	11	355	234	400	173			1,187				1,187	
47-0619962	37931	AMERICAN FARMERS & RANCHERS INSURANCE COMPANY	OK																
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY			6	5	643	145	703	235			1,738				1,738	1
35-0145400	19704	AMERICAN STATES INSURANCE COMPANY	IN			4		39	57	78	31			209				209	
38-0829210	23396	AMERISURE MUTUAL INSURANCE COMPANY	MI																
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL			15		369	48	248	107			789				789	
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE			93	77	779	424					1,373				1,373	
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI																
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA			241	136	810	243	306	111			1,846				1,846	4
13-3531373	10006	CERITY INSURANCE COMPANY	NY			15	9	362	190	360	155			1,092				1,092	
31-0542366	10677	CINCINNATI INSURANCE COMPANY	OH		603	13	3	177	4	210	81			488		73		415	
52-0266645	20532	CLARENDON NATIONAL INSURANCE COMPANY	TX			2		14		12	5			33				33	
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	IL			1	3	95	404	260	112			875				875	14
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA			63	30	1,588	645	1,479	638			4,444				4,444	
38-2145898	33499	DORINCO REINSURANCE COMPANY	MI			80	2	217	53	275	54			682				682	
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI			261	118	3,794	1,978	3,050	1,212			10,414				10,414	2
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA			3	5	139	105	155	65			472				472	
36-2950161	35378	EVANSTON INSURANCE COMPANY	IL			229	168	765	60	389	168			1,779				1,779	
22-2005057	26921	EVEREST REINSURANCE COMPANY	DE		4,582	352	118	4,003	931	3,372	1,089			9,866		712		9,154	
39-1092844	24961	EVERSPAN FINANCIAL GUARANTEE CORP	WI					128		21	9			158				158	
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	RI			255	89	6,319	2,181	2,664	1,097			12,604				12,604	9
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	MI																
13-2915260	34339	FARMERS GROUP PROPERTY AND CASUALTY INSURANCE COMPANY	RI			48	3	316	6	2,332	1,007			3,711				3,711	26
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	IA					2	1					3				3	1
13-2725441	26298	FARMERS PROPERTY & CASUALTY INS CO	RI			1	1	42	17	11	5			77				77	1
06-1325038	39136	FINIAL REINSURANCE COMPANY	CT			21	6	272	210	227	98			834				834	
75-1588101	35882	GEICO GENERAL INSURANCE COMPANY	NE			5	4	231	85	276	119			719				719	3
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE			531	552	1,290	1,304	172	74			3,924				3,924	2
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	DE			14	4	352	230	177	76			853				853	1
13-5617450	11231	GENERALI US BRANCH	NY			12	2	138	14	8	4			178				178	29
13-5009848	21032	GLOBAL REINSURANCE CORPORATION OF AMERICA	NY							34	15			48				48	
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH			144	9	447	380	447	170			1,598				1,598	
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	NY					17	4	11	5			36				36	
13-5129825	22292	HANOVER INSURANCE COMPANY	NH			3	3	55	12	48	21			141				141	

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	CT		4,646	18		2,740	6	17	7	2,157	1,394	6,340		226		6,114	
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI			1		20	3	13	6			43				43	
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	WI			6		1		2				10				10	
74-2195939	42374	HOUSTON CASUALTY COMPANY	TX		743	4	1	47		61	23			135		32		103	
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA							16	7			23				23	
56-0473714	22772	INTEGON INDEMNITY CORPORATION	NC					19	3	13	6			41				41	
13-4941245	29742	INTEGON NATIONAL INSURANCE COMPANY	NC																
61-0392792	22993	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY	KY																
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA			4	3	206	45	128	54			440				440	13
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	IN			67	1	101	30					199				199	
36-3347420	23876	MAPRE INSURANCE COMPANY	NJ																
62-0928337	31968	MERASTAR INSURANCE COMPANY	IL					3	2	1				5				5	
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	MA				1	57	12	35	15			120				120	
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	IL			57	41	23	2	33	4			160				160	
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					12	5	3	1			22				22	
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	OH					28	6	18	8			60				60	
38-0855585	22012	MOTORS INSURANCE CORPORATION	MI					83						83				83	
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE		3,863	607	454	7,612	74	1,630	635			11,012		467		10,544	
47-0247300	23663	NATIONAL AMERICAN INSURANCE COMPANY	OK																
38-0865250	11991	NATIONAL CASUALTY COMPANY	OH			14	3	366	136	539	233			1,290				1,290	
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE			38	30	970	673	1,102	476			3,288				3,288	1
36-2704643	21881	NATIONAL SURETY CORPORATION	IL							2	1			3				3	
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	PA			31	20	595	408	623	269			1,947				1,947	
31-4425763	23760	NATIONWIDE GENERAL INSURANCE COMPANY	OH			4	2	82		5	2			95				95	
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH			33	19	614	174	570	246			1,657				1,657	9
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	CT			1		45	5	66	7			124				124	
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT			691	532	6,291	2,279	4,710	1,980			16,484				16,484	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		545	26	5	299		384	145			860		117		743	
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY					52	6	77	8			143				143	
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	IL					35	9	24	8			76				76	
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA			9	1	196	73	49	21			349				349	
06-0303275	25623	PHOENIX INSURANCE COMPANY	CT							1				1				1	
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	PA			5	3	569	419	48	21			1,065				1,065	
13-1188550	15059	PUBLIC SERVICE INSURANCE COMPANY	IL																
22-2311816	39217	QBE INSURANCE CORPORATION	PA			1								2				2	
23-1641984	10219	QBE REINSURANCE CORPORATION	PA		491	32	2	121	43	121	46			365		56		309	
13-3028939	38512	RAMPART INSURANCE COMPANY	NY			(1)	6	4		5	1			15				15	1
52-1952955	10357	RENAISSANCE REINSURANCE US INC	MD			67	5	254		303				629				629	
86-0274508	31089	REPWEST INSURANCE COMPANY	AZ					8	1	12	1			22				22	
37-0915434	13056	RLI INSURANCE COMPANY	IL			8		183		37	16			244				244	

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	NH			1	1	55	12	35	15			118				118	
75-1444207	30058	SCOR REINSURANCE COMPANY	NY		1,218	146	75	3,352	1,465	2,701	1,135			8,874		109		8,764	
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN			1	2	3		4				11				11	
39-0333950	24988	SENTRY INSURANCE COMPANY	WI			60	6	480	199	556	205			1,506				1,506	
13-2997499	38776	SIRIUSPOINT AMERICA INSURANCE COMPANY	NY			42	24	870	344	866	373			2,519				2,519	3
13-2554270	11126	SOMPO AMERICA INSURANCE COMPANY	NY			4	4	127	58	137	59			390				390	
04-1027270	20613	SPARTA INSURANCE COMPANY	CT																
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT			1		133	127	3	1			266				266	
22-3590451	40045	STARNET INSURANCE COMPANY	IA					2		3				6				6	
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX			86	57	1,879	1,001	1,644	710			5,378				5,378	8
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	IL					28	6	17	7			58				58	
13-3031274	39187	SUECIA INSURANCE COMPANY	NY																
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY		15,337	1,055	359	12,661	1,967	9,879	3,409			29,330		1,983		27,347	3
94-1517098	25534	TIG INSURANCE COMPANY	CA			849	761	15,079	7,507	8,480	3,394			36,070				36,070	1
13-2918573	42439	TOA-RE INSURANCE COMPANY OF AMERICA	DE			56	28	1,169	716	1,075	464			3,508				3,508	2
13-4032666	10945	TOKIO MARINE AMERICA INSURANCE COMPANY	NY			50	(3)	53	6	87	13			205				205	
31-4423946	10952	TRANSAMERICA CASUALTY INSURANCE COMPANY	IA			17	7	231	186	182	77			700				700	
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY		5,699	368	211	2,512	489	3,625	1,407			8,612		620		7,992	3
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT			6	8	572	128	346	149			1,210				1,210	1
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT			71	33	999	538	602	238			2,481				2,481	1
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	CT			3	3	215	50	132	57			460				460	1
47-0547953	25844	UNION INSURANCE COMPANY	IA			12	11	219	105	225	97			669				669	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	1					3				3	
13-3088732	40517	WCF NATIONAL INSURANCE COMPANY	UT			1	1	60	14	35	15			126				126	4
13-2668999	20931	WELLFLEET NEW YORK INSURANCE COMPANY	NY							7	3			10				10	
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	MN					8	3	6	3			21				21	
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO			4,481	528	48,835	2,818	24,306	3,198			84,166		1		84,164	5
56-1507441	13234	WILSHIRE INSURANCE COMPANY	NC																
13-1290712	20583	XL REINSURANCE AMERICA INC	NY			684	581	1,865	101	506	218			3,954				3,954	1
94-1590201	26220	YOSEMITE INSURANCE COMPANY	OK			4	1	31	10	11	5			62				62	56
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY			1	1	49	13	27	12			102				102	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					37,728	12,219	5,218	138,329	32,867	86,236	27,466	2,157	1,394	305,885		4,397		301,489	223
AA-9991161	00000	COMMONWEALTH AUTOMOTIVE REINSURERS	MA					38	1	133	23			195				195	
AA-9991500	00000	ILLINOIS MINE SUBSIDENCE FUND	IL		107	36	1	110				55		202		27		175	
AA-9991501	00000	INDIANA MINE SUBSIDENCE FUND	IN		32	537						18		555		8		547	
AA-9991502	00000	KENTUCKY MINE SUBSIDENCE FUND	KY		8							4		4		2		3	
AA-9991159	00000	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	MI		2,415	1,290	12	198,380		(79,236)				120,446				120,446	
AA-9991423	00000	MINNESOTA WORKERS COMPENSATION ASSOCIATION	MN			769		84						853				853	
AA-9992201	00000	NATIONAL FLOOD INSURANCE PROGRAM	DC		243,756			381		72,656		140,408		213,444				213,444	
AA-9991132	00000	NEW HAMPSHIRE REINSURANCE FACILITY	NH																
AA-9991160	00000	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	NJ			3,238	4	318,323						321,566				321,566	
AA-9991139	00000	NORTH CAROLINA REINSURANCE FACILITY	NC		1,197	425		946	77	32	5	372		1,857		136		1,721	
AA-9991503	00000	OHIO MINE SUBSIDENCE FUND	OH		7							3		3		2		2	
AA-9991506	00000	WEST VIRGINIA MINE SUBSIDENCE FUND	WV		23	79		50				12		141		5		136	

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1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
1099999. Total Authorized - Pools - Mandatory Pools					247,545	6,375	18	518,311	78	(6,415)	29	140,872		659,267		179		659,088	
AA-3194168	00000	ASPEN BERMUDA LIMITED	BMU		(1)	42	9	496		636	240			1,423		22		1,401	
AA-3194139	00000	AXIS SPECIALTY LIMITED	BMU			39	8	452		581	219			1,301				1,301	
AA-1340125	00000	HANNOVER RUECK SE	DEU			1	1	138	29	86	37			291				291	3
AA-3190871	00000	LANCASHIRE INSURANCE COMPANY LIMITED	BMU			18	4	183		248	91			543				543	
AA-1122000	00000	LLOYDS OF LONDON	GBR			8,597	790	54,175	30,530	49,870	21,342			165,304				165,304	104
AA-1127084	00000	LLOYDS SYNDICATE NUMBER 1084	GBR		414	3	1	42		55	20			121		30		91	
AA-1127183	00000	LLOYDS SYNDICATE NUMBER 1183	GBR		387	9	2	92		124	46			272		63		209	
AA-1127301	00000	LLOYDS SYNDICATE NUMBER 1301	GBR		761	4	1	47		61	23			135		58		77	
AA-1120102	00000	LLOYDS SYNDICATE NUMBER 1458	GBR		1,067	16	3	184		243	91			537		143		394	
AA-1120083	00000	LLOYDS SYNDICATE NUMBER 1910	GBR		629	12	2	83		145	49			292		144		147	
AA-1120084	00000	LLOYDS SYNDICATE NUMBER 1955	GBR		248											9		(9)	
AA-1128001	00000	LLOYDS SYNDICATE NUMBER 2001	GBR		202	34	7	370		476	179			1,066		89		977	
AA-1128003	00000	LLOYDS SYNDICATE NUMBER 2003	GBR		78	24	5	324		381	150			885		125		760	
AA-1128010	00000	LLOYDS SYNDICATE NUMBER 2010	GBR		366	7	1	82		106	40			235		44		191	
AA-1120152	00000	LLOYDS SYNDICATE NUMBER 2357	GBR		33														
AA-1128987	00000	LLOYDS SYNDICATE NUMBER 2987	GBR		1,589	47	10	557		717	270			1,601		296		1,305	
AA-1129000	00000	LLOYDS SYNDICATE NUMBER 3000	GBR		(3)											52		(52)	
AA-1126033	00000	LLOYDS SYNDICATE NUMBER 33	GBR		562	16	3	185		240	90			534		81		453	
AA-1120075	00000	LLOYDS SYNDICATE NUMBER 4020	GBR		6														
AA-1126435	00000	LLOYDS SYNDICATE NUMBER 435	GBR		63	2		32		37	15			87		14		73	
AA-1126004	00000	LLOYDS SYNDICATE NUMBER 4444	GBR		43											1		(1)	
AA-3190829	00000	MARKEL BERMUDA LIMITED	BMU		3,984	77	16	1,032		1,215	477			2,817		640		2,177	
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GBR			166	116	4,364	2,713	2,881	1,231			11,472				11,472	
AA-3190686	00000	PARTNER REINSURANCE COMPANY LIMITED	BMU			125	26	1,418		1,855	694			4,117				4,117	
AA-1121270	00000	RIVER THAMES INSURANCE COMPANY LIMITED	GBR			1	1	67	10	61	24			163				163	68
AA-3190870	00000	VALIDUS REINSURANCE LIMITED	BMU			120	25	1,303		1,757	649			3,853				3,853	
1299999. Total Authorized - Other Non-U.S. Insurers					10,430	9,361	1,031	65,627	33,282	61,773	25,976			197,049		1,812		195,237	176
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					295,702	27,955	6,266	722,266	66,227	141,594	53,471	143,028	1,394	1,162,201		6,388		1,155,813	399
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool																			
AA-3191533	00000	NATIONAL GENERAL RE LTD			1,848,501	69,461		97,862		221,024	15,399	761,622		1,165,368		97,934		1,067,434	
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other					1,848,501	69,461		97,862		221,024	15,399	761,622		1,165,368		97,934		1,067,434	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					1,848,501	69,461		97,862		221,024	15,399	761,622		1,165,368		97,934		1,067,434	
2299999. Total Unauthorized - Affiliates					1,848,501	69,461		97,862		221,024	15,399	761,622		1,165,368		97,934		1,067,434	
22-2235730	24856	ADMIRAL INSURANCE COMPANY	DE	4						7	3			9				9	
46-5173660	15876	ALEKA INSURANCE INC	HI		5,867	2,186	468	43,115		27,737				73,506				73,506	29,283
63-0255547	19143	ALFA MUTUAL FIRE INSURANCE COMPANY	AL	4				17	4	10	5			36				36	
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		15		37	4	54	6			116				116	2
23-1502700	21970	BEDIVERE INSURANCE COMPANY	PA	4		432								433				433	
22-2320779	38989	CHUBB CUSTOM INSURANCE COMPANY	NJ	4						1	1			2				2	
84-0401397	13641	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY	MS	4															
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL	4		85	72			19	8			185				185	

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1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ	4		10	2	19	2	28	3			63				63	
22-2464174	42471	CRUM & FORSTER INSURANCE COMPANY	NJ			1		46						47				47	
61-0654823	10987	DELTA AMERICA RE INSURANCE COMPANY	KY	4															
23-2153760	39675	EXCALIBUR REINSURANCE CORPORATION	PA	4															
94-1032958	21040	FREMONT INDEMNITY COMPANY	CA	4						5	2			7				7	
22-2222789	11398	GUARANTEE INSURANCE COMPANY	FL	4		359	(1)	(26)	(3)	(10)	(1)			317				317	
14-0727077	28630	GUILDERLAND REINSURANCE COMPANY	NY	4															
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX	4		35								35				35	
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															
47-6025666	23264	INLAND INSURANCE COMPANY	NE	4				9	3	6	3			21				21	1
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY	4															
23-0867770	14486	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	MA	4				1						1				1	
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	IL	4		311								311				311	
83-4075549	16660	NATIONAL LEGACY INSURANCE COMPANY	OK	4				23	5	14	6			48				48	
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			1,720	244	47,257		18,275				67,496				67,496	
23-1740414	22705	R&Q REINSURANCE COMPANY	PA	4		2,427								2,427				2,427	
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA	4															
34-1532771	15156	SHELBY INSURANCE COMPANY	TX	4															
AA-9993225	00000	SOUTH PLACE SYNDICATE	NY	4		1	1	4	16	25	11			59				59	
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH	4															
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		3,950								3,951				3,951	
63-0598629	11762	VESTA FIRE INSURANCE CORPORATION	TX	4		48								48				48	
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers					5,867	11,581	786	90,502	31	46,185	52			149,136				149,136	29,286
AA-9995026	00000	CARPENTER MANAGEMENT CORPORATION	NY	4				20		38	16			75				75	
AA-9995022	00000	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	NY	4		44	38	527	553	917	396			2,474				2,474	22
AA-9995085	00000	FORTRESS REINSURANCE INC.	NC	4						8	3			11				11	
AA-9993217	00000	MAIDEN LANE SYNDICATE INC.	NY	4		1	1	4	16	25	11			59				59	
2599999. Total Unauthorized - Pools - Voluntary Pools						46	39	551	569	988	426			2,619				2,619	22
AA-3190906	00000	AEOLUS RE LIMITED	BMU		565											24		(24)	
AA-1240006	00000	AG INSURANCE	BEL	4		1	1	5	5	3	1			15				15	
AA-1120255	00000	AGEAS INSURANCE LIMITED	GBR	4		3		67	4	36	16			126				126	
AA-1120841	00000	AIG EUROPE LIMITED	GBR	4		1								1				1	
AA-1580076	00000	AIG GENERAL INSURANCE COMPANY LIMITED	JPN	4		30	13	968	358	722	191			2,282				2,282	
AA-1580015	00000	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	JPN	4		76	57	2,017	1,312	2,171	907			6,539				6,539	3
AA-1930610	00000	ALLIANZ AUSTRALIA LIMITED	AUS	4		15	12	115	86	123	53			406				406	
AA-1240011	00000	ALLIANZ BENELUX	BEL	4		96	35	847	323	418	150			1,870				1,870	1
AA-1840005	00000	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	ESP	4		4	3	51	42	45	19			164				164	83
AA-1320029	00000	ALLIANZ FRANCE SA	FRA	4				1		1				2				2	

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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-1344102	00000	ALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)	DEU		906	85	17	973		1,279	478			2,832		339		2,494	
AA-1320013	00000	ALLIANZ IARD	FRA	4		3	1	36	65	45	19			168				168	74
AA-1120445	00000	ALLIANZ INSURANCE PLC	GBR	4															
AA-3194128	00000	ALLIED WORLD ASSURANCE COMPANY LIMITED	BMU		1,332	23	5	267		349	131			774		164		610	
AA-1340035	00000	ALTE LEIPZIGER RUCKVERSICHERUNG AG	DEU	4															
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	BMU	4		1	1	95	71	149	64			382				382	
AA-1930020	00000	AMP GENERAL INSURANCE LIMITED	AUS	4															
AA-1860050	00000	ANADOLU SIGORTA	TUR	4		4	3	59	44	66	28			205				205	86
AA-3194126	00000	ARCH REINS LIMITED	BMU			175	36	2,090		2,660	1,008			5,969				5,969	
AA-3190932	00000	ARGO RE	BMU		196	30	6	391		462	181			1,070		115		956	
AA-1580005	00000	ASAHI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	4															
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	ITA	4				69	60	40	17			186				186	
AA-1440035	00000	ATERFORSAKRINGS AB LUAP	SWE	4															
AA-1930040	00000	AUSTRALIAN REINSURANCE COMPANY LIMITED	AUS	4						1				2				2	15
AA-1380080	00000	AVERO SCHADEVERZEKERING BENELUX N.V.	NLD	4															
AA-1560390	00000	AVIVA INSURANCE COMPANY OF CANADA	CAN	4		1		1		3	1			7				7	
AA-1244102	00000	AXA BELGIUM	BEL	4		107	52	1,873	796	2,091	595			5,514				5,514	
AA-1121220	00000	AXA INSURANCE UK PLC	GBR	4															
AA-1460185	00000	AXA VERSICHERUNGEN AG	CHE	4		84	19	1,143	461	926	400			3,032				3,032	91
AA-3191454	00000	AXA XL REINSURANCE LTD	BMU		615											22		(22)	
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		12	8	384	164	311	134			1,013				1,013	
AA-3190040	00000	BLUEWATER INSURANCE, LIMITED	BMU	4															
AA-1720007	00000	BOTHNIA INTERNATIONAL INSURANCE COMPANY LIMITED	FIN	4		1								1				1	
AA-1120300	00000	BRITISH RESERVE INSURANCE COMPANY LIMITED	GBR	4		1		27	9	20	9			66				66	54
AA-3190045	00000	BRITTANY INSURANCE COMPANY LIMITED	BMU	4				2		4	2			8				8	
AA-2131002	00000	CAJA NACIONAL DE AHORRO Y SEGURO	ARG	4															
AA-1120089	00000	CATALINA WORTHING INSURANCE LIMITED	GBR	4		116	61	4,733	3,092	4,164	1,773			13,938				13,938	1
AA-1990110	00000	CENTRAL REINSURANCE CORPORATION LIMITED	ZAF	4										1				1	
AA-1121065	00000	CGU BONUS LIMITED	GBR	4															
AA-1930120	00000	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	AUS	4		1	1	8	6	8	3			26				26	
AA-1780116	00000	CHAUCER INSURANCE COMPANY DESIGNATED ACTIVITY COMPANY	IRL		353	2		21		27	10			59		22		38	
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BMU	4				1		1				2				2	2
AA-9240012	00000	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED	CHN		346											21		(21)	
AA-9240012	00000	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED	CHN	4		35	16	23	2	33	4			113				113	108
AA-3190770	00000	CHUBB TEMPEST REINSURANCE LIMITED	BMU			90	19	1,077		1,372	520			3,078				3,078	
AA-2232002	00000	CIA. REAL BRASILEIRA DE SEGUROS	BRA	4															
AA-2231020	00000	CIA. UNIAO DE SEGUROS GERAIS	BRA	4		4		1		24	3			33	4			33	
AA-1320035	00000	COLISEE RE	FRA	4				1						1				1	2
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GBR	4				28	32	19	8			88				88	58

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
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		30	9	838	453	974	420			2,725				2,725	
AA-1340085	00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	DEU	4				2		3				6				6	4
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	GBR	4				8	4	2	1			14				14	
AA-1120536	00000	EL PASO INSURANCE COMPANY LIMITED	GBR	4															
AA-3194130	00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BMU		3,188											196		(196)	
AA-1740230	00000	ETHNIKI HELLENIC GENERAL INSURANCE COMPANY S.A.	GRC	4															
AA-1240054	00000	EULER HERMES CREDIT INSURANCE BELGIUM SA	BEL	4		3	2	77	56	85	37			260				260	
00-0000000	00000	EULER HERMES KREDITFORSIKRING	DNK	4															
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GBR					45						45				45	
AA-1360065	00000	F.A.T.A. ASSICURAZIONI SPA.	ITA	4		2	1	64	47	51	22			187				187	12
AA-3191289	00000	FIDELIS INSURANCE BERMUDA LIMITED	BMU			54	11	609		815	302			1,789				1,789	
AA-1120175	00000	FIDELIS UNDERWRITING LTD	GBR			4	1	47		61	23			135				135	
AA-1440004	00000	FORSAKRINGSAKTIEBOLAGET AGRIA (PUBL)	SWE	4															
AA-1320135	00000	GAN ASSURANCES IARD	FRA	4															
AA-1220027	00000	GENERALI HOLDING VIENNA AG	AUT	4		2	1	41	25	46	20			135				135	
AA-1220035	00000	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	AUT	4				11	5	12	5			35				35	
AA-1420030	00000	GJENSIDIGE NOR FORSIKRING	NOR	4															
00-0000000	00000	GORDIAN RUNOFF LIMITED	AUS	4		1	1	24	18	21	9			75				75	
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			9	2	24		99	26			159				159	
AA-1320032	00000	GROUPAMA SA	FRA	4															
AA-1860340	00000	GUNES SIGORTA A.S.	TUR	4		175	107	89	66	97	42			576	280			576	
00-0000000	00000	H. S. WEAVERS (UNDRWRTNG) AGENCIES LIMITED	GBR	4						141	61			202				202	
AA-3191190	00000	HAMILTON RE LTD	BMU			4	1	47		61	23			135				135	
AA-3190060	00000	HANNOVER RE (BERMUDA) LIMITED	BMU		1,735	28	6	318		417	156			924		174		749	
AA-1440047	00000	HANSA SJO FORSAKRINGS A/B	SWE	4															
AA-1340129	00000	HANSEATICA RUCKVERSICHERUNGS AG	DEU	4															
AA-5420070	00000	HANWHA GENERAL INSURANCE COMPANY LIMITED	KOR	4		4	3	89	66	99	43			304				304	163
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BMU	4															
AA-1740360	00000	HELLENIC SHIP & AIRCRAFT INSURANCE COMPANY	GRC	4															
AA-1340132	00000	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT	DEU	4															
AA-1120760	00000	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	GBR	4															
AA-1340087	00000	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG	DEU	4															
00-0000000	00000	ICS ASSURANCES, S A	FRA	4						1				1				1	
00-0000000	00000	IND. CIE D ASS. TOUS RISQUES	FRA	4															
AA-1122022	00000	INDEMNITY GUARANTEE	GBR	4		1								1				1	
AA-0000000	00000	INSURANCE AUSTRALIA LIMITED	AUS	4				8	6	8	3			25				25	
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		21	7	114	12	167	18			340				339	
AA-5424101	00000	K B INSURANCE CO LIMITED	KOR	4		2	1	48	33	48	21			153				153	83
AA-1240026	00000	KBC ASSURANCES	BEL	4		28	13	883	424	298	129			1,776				1,776	5

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-8310006	00000	KELVIN RE LTD	GGY			1		6		10	4			22				22	
AA-1120475	00000	KINGSCROFT INSURANCE COMPANY LIMITED	GBR	4															
AA-5420050	00000	KOREAN REINSURANCE COMPANY	KOR	4		56	25	1,445	491	568	245			2,830				2,830	
AA-1580050	00000	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	4		16	13	439	301	490	212			1,471				1,471	
AA-1240068	00000	L'ETOILE 1905 S.A.	BEL	4		1		3	2	3	1			11				11	2
AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	ITA	4				2		3				5				5	1
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		1		139	160	96	42			438				438	18
AA-1320255	00000	LA REUNION FRANCAISE S.A.	FRA	4				7	8	5	2			22				22	
AA-3190349	00000	LAKEWOOD INSURANCE LIMITED	BMU	4		1	1	28	14	29	12			85				85	
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SWE	4															
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LUX	4				6	3	6	3			17				17	5
AA-1860690	00000	LIBERTY SIGORTA A.S.	TUR	4															
AA-1120186	00000	LLOYDS SYNDICATE NUMBER 1947	GBR		44														
AA-3191239	00000	LUMEN RE LIMITED	BMU		519	20	4	244		309	117			695		106		589	
AA-1320171	00000	MAAF ASSURANCES	FRA	4															
AA-1840610	00000	MAPFRE INDUSTRIAL S.A.	ESP	4				22	6	56	24			107				107	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										1				1	
AA-1860620	00000	MILLI REASURANS T.A.S.	TUR	4		4	3	106	79	115	50			358				358	193
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GBR	4															
AA-1121410	00000	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	GBR	4		1				1				2				2	
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JPN	4		69	32	1,762	970	1,686	607			5,125				5,125	2
AA-0051036	00000	MLC REINSURANCE LIMITED	TCA	4		1	1	40	28	45	19			134				134	
AA-1460019	00000	MS AMLIN AG	CHE			30	6	357		462	174			1,028				1,028	
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU			83	17	978		1,255	474			2,807				2,807	
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU	4		22	10	666	262	501	216			1,677				1,677	
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GBR	4		20		325	7	70	28			450				450	9
AA-1360170	00000	NAVALE ASSICURAZIONI S.P.A.	ITA	4															
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		5	4	154	105	172	74			514				514	259
AA-1560247	00000	NORTHBRIDGE GENERAL INSURANCE CORPORATION	CAN	4		72	31	1,789	716	922	387			3,916				3,916	17
AA-1340135	00000	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	DEU	4				1		2				4				4	1
AA-1121120	00000	NRG VICTORY REINSURANCE, LIMITED	GBR	4		128	6	189	77	123	53			576				576	1
AA-2990725	00000	ORINOCO SEGUROS C.A.	VEN	4		2	1	1		2				6				6	
AA-3190131	00000	OWENS INSURANCE LIMITED	BMU	4															
AA-1240163	00000	P & V ASSURANCES SC	BEL	4		2	1	41	29	45	19			138				138	83
AA-3190195	00000	PALLAS REINSURANCE COMPANY LTD	BMU	4		10	2	112	11	7	3			145				145	2
AA-1780078	00000	PARTNER REINSURANCE EUROPE SE	IRL	4		28	14	677	413	574	248			1,953				1,953	
AA-1340187	00000	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT	DEU	4															

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-1340245	00000	PROVINZIAL NORDWEST HOLDING AG	DEU	4															
AA-1240051	00000	QBE EUROPE NV/SA	BEL		422	7	2	84		112	42			246		53		193	
AA-1120481	00000	QBE INSURANCE (EUROPE) LIMITED	GBR	4															3
AA-1780070	00000	QBE REINSURANCE (EUROPE) LIMITED	IRL	4				2		3				5				5	
AA-1810007	00000	R&Q INSURANCE (MALTA) LIMITED	MLT	4		21	24	322	139	20	8			534				534	491
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-1280110	00000	REASSURANCEAFVIKLINGS-AKTIESELSKABET	DNK	4		17								17				17	
AA-5360041	00000	REASURANSI INDONESIA UTAMA (PERSERO)	IDN	4						1				1				1	
AA-1340201	00000	RHEINLAND VERS.-AG	DEU	4		1	1	8	7	2	1			21				21	
AA-1120465	00000	RIVERSTONE INSURANCE (UK) LIMITED	GBR	4		1		2		2				5				5	
AA-1720070	00000	SAMPO PLC	FIN	4															
AA-3191213	00000	SANDERS RE	BMU		(171)														
AA-3191403	00000	SANDERS RE II LTD.	BMU		12,203	124	83	3,454		1,124	963			5,748		25		5,723	
AA-3191490	00000	SANDERS RE III LTD.	BMU		16,311											38		(38)	
AA-1344100	00000	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG	DEU	4															
AA-1340015	00000	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	DEU	4		59	33	32	3	46	5			178				178	
AA-1320158	00000	SCOR SE	FRA	4		27	1	895	96	1,316	142			2,477				2,477	
AA-1320158	00000	SCOR SE	FRA		75	17	4	191		236	91			537		106		431	
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	8	7	3	1			21				21	
AA-5760050	00000	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	SGP	4				1		2				3				3	1
AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LIMITED	SGP	4		2	2	38	27	41	18			127				127	55
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SWE	4															
AA-3190146	00000	SOLAR INSURANCE COMPANY LIMITED	BMU	4		3	3	52	29	45	19			151				151	14
AA-1580110	00000	SOMPO JAPAN INSURANCE INC	JPN	4		176	84	4,859	2,064	4,144	1,555			12,883				12,883	35
AA-1961001	00000	SOUTH BRITISH INSURANCE COMPANY LIMITED	NZL	4															
AA-1420110	00000	SPAREBANK 1 SKADEFORSIKRING AS	NOR	4		24	9	136	77	121	52			418				418	220
AA-3190582	00000	ST JOHN'S INSURANCE COMPANY LIMITED	BMU	4		9	4	366	91	67	29			566				566	
AA-1440090	00000	STOCKHOLM ATERFORSAKRINGS AB	SWE	4		11	5	54	8	46	20			144				144	77
AA-1440100	00000	STOCKHOLM REINSURANCE COMPANY LIMITED	SWE	4															
AA-1930925	00000	SUNCORP-METWAY INSURANCE LIMITED	AUS	4		10	6	190	89	72	31			398				398	
AA-1340260	00000	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	DEU	4		35	6	180	113	120	44			498				498	313
AA-1440105	00000	SWEDISH CLUB	SWE	4		4	2	53	37	43	18			158				158	
AA-1370021	00000	SWISS RE EUROPE SA	LUX	4		26	17	697	471	452	189			1,853				1,852	4
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		5	4	156	99	177	76			518				518	
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JPN	4				21	9	9	4			44				44	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		3				6				6	3
AA-1340006	00000	UNION REINSURANCE COMPANY	DEU	4															
AA-1780054	00000	UNIPOLRE LIMITED	IRL	4		2		28	3	2	1			35				35	
AA-1360195	00000	UNIPOLSAI ASSICURAZIONI SPA	ITA	4		24	17	50	34	33	10			169				169	144

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-1220020	00000	UNIQA VERSICHERUNGEN AG	AUT	4				6	3	6	3			17				17	8
AA-1120590	00000	UNITED FRIENDLY GENERAL INSURANCE LIMITED	GBR	4															
AA-3191432	00000	VANTAGE RISK LTD.	BMU		341											27		(27)	
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A.	ITA	4		3	1	109	74	63	27			277				277	
AA-1220070	00000	WIENER RUCKVERSICHERUNGS GESELLSCHAFT	AUT	4															
AA-1340265	00000	WUESTENROT VESICHERUNGS AG	DEU	4				2		3				5				5	2
AA-3191315	00000	XL BERMUDA LIMITED	BMU		819	189	21	1,171		1,451	320			3,153		238		2,915	
AA-1780072	00000	XL RE EUROPE SE	IRL		264	4	1	10		40	10			64		15		49	
AA-1120018	00000	ZURICH INTERNATIONAL (UK) LIMITED	GBR	4		2		45	4	3	1			56				56	
AA-1460190	00000	ZURICH VERS.GES. AG	CHE	4															
2699999. Total Unauthorized - Other Non-U.S. Insurers					40,066	2,749	1,039	43,526	15,325	38,473	14,794			115,906	284	1,687		114,220	2,824
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					1,894,435	83,836	1,864	232,441	15,925	306,670	30,671	761,622		1,433,030	284	99,621		1,333,409	32,132
3299999. Total Certified - Affiliates - U.S. Non-Pool																			
3599999. Total Certified - Affiliates - Other (Non-U.S.)																			
3699999. Total Certified - Affiliates																			
CR-3194122	00000	DAVINCI REINSURANCE LIMITED	BMU			169	35	1,950		2,528	950			5,632				5,632	
CR-3194130	00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BMU		289	113	23	1,335		1,714	647			3,831		460		3,371	
CR-1340125	00000	HANNOVER RUECK SE	DEU			37	8	412		567	208			1,231				1,231	
CR-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BMU			13	3	170		215	82			482				482	
CR-3190339	00000	RENAISSANCE REINSURANCE LIMITED	BMU			298	62	3,502		4,476	1,692			10,029				10,029	
CR-1460023	00000	RENAISSANCERE EUROPE AG	CHE					1		2	1			4				4	
4099999. Total Certified - Other Non-U.S. Insurers					289	630	130	7,369		9,502	3,579			21,210		460		20,750	
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)					289	630	130	7,369		9,502	3,579			21,210		460		20,750	
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool																			
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)																			
5099999. Total Reciprocal Jurisdiction - Affiliates																			
RJ-3194126	00000	ARCH REINS LIMITED	BMU		5,113											908		(908)	
RJ-3194168	00000	ASPEN BERMUDA LIMITED	BMU		1,288											199		(199)	
RJ-3194139	00000	AXIS SPECIALTY LIMITED	BMU		557											241		(241)	
RJ-3190770	00000	CHUBB TEMPEST REINSURANCE LIMITED	BMU		1,828											443		(443)	
RJ-3191435	00000	CONDUIT REINSURANCE LIMITED	BMU		77											3		(3)	
RJ-3194122	00000	DAVINCI REINSURANCE LIMITED	BMU		7,645											1,008		(1,008)	
RJ-3191289	00000	FIDELIS INSURANCE BERMUDA LIMITED	BMU		4,387											477		(477)	
RJ-1120175	00000	FIDELIS UNDERWRITING LTD	GBR		749											67		(67)	
RJ-3191437	00000	GROUP ARK INSURANCE LIMITED	BMU		1,688											62		(62)	
RJ-3191190	00000	HAMILTON RE LTD	BMU		851											60		(60)	
RJ-1340125	00000	HANNOVER RUECK SE	DEU		4,769											419		(419)	
RJ-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BMU		676											95		(95)	
RJ-3190871	00000	LANCASHIRE INSURANCE COMPANY LIMITED	BMU		1,541											126		(126)	
RJ-1840000	00000	MAPFRE RE COMPANIA DE REASEGUROS SA	ESP		480											30		(30)	
RJ-1460019	00000	MS AMLIN AG	CHE		1,324											179		(179)	
RJ-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU		2,064											406		(406)	
RJ-3190686	00000	PARTNER REINSURANCE COMPANY LIMITED	BMU		6,127											836		(836)	
RJ-3190339	00000	RENAISSANCE REINSURANCE LIMITED	BMU		12,667											1,716		(1,716)	
RJ-3190870	00000	VALIDUS REINSURANCE LIMITED	BMU		5,073											695		(695)	
RJ-3191388	00000	VERMEER REISNURANCE LTD	BMU		1,102											50		(50)	

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Com-pany Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers					60,006											8,020		(8,020)	
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)					60,006											8,020		(8,020)	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					2,250,433	112,421	8,260	962,076	82,152	457,766	87,720	904,651	1,394	2,616,441	284	114,488		2,501,953	32,531
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)																			
9999999 Totals					2,250,433	112,421	8,260	962,076	82,152	457,766	87,720	904,651	1,394	2,616,441	284	114,488		2,501,953	32,531

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						1,092		1,092	1,311		1,311		1,311	1		21
25-1118791	AIG PROPERTY CASUALTY COMPANY						3,864		3,864	4,637		4,637		4,637	3		130
94-6078058	ALLIANZ REINSURANCE AMERICA INC						581		581	697		697		697	6		84
36-2661954	AMERICAN AGRICULTURAL INSURANCE COMPANY						5	1	4	5		5		5	3		
59-0593886	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA						1,187		1,186	1,424		1,424		1,424	3		40
47-0619962	AMERICAN FARMERS & RANCHERS INSURANCE COMPANY														6		
13-5124990	AMERICAN HOME ASSURANCE COMPANY					1	1,736		1,738	2,085	1	2,084		2,084	3		58
35-0145400	AMERICAN STATES INSURANCE COMPANY						209	42	167	201		201		201	3		6
38-0829210	AMERISURE MUTUAL INSURANCE COMPANY														3		
94-1390273	ARGONAUT INSURANCE COMPANY						789	1	788	946		946		946	4		31
13-5358230	ARROWOOD INDEMNITY COMPANY						1,373		1,373	1,647		1,647		1,647	6		198
38-0315280	AUTO-OWNERS INSURANCE COMPANY														1		
06-6105395	CENTURY INDEMNITY COMPANY					4	1,842	368	1,477	1,773	4	1,769		1,769	6		212
13-3531373	CERITY INSURANCE COMPANY						1,092		1,092	1,310		1,310		1,310	4		43
31-0542366	CINCINNATI INSURANCE COMPANY					73	415		488	586	73	513		513	2		11
52-0266645	CLARENDON NATIONAL INSURANCE COMPANY						33	7	26	31		31		31	6		4
36-2114545	CONTINENTAL CASUALTY COMPANY					14	861	172	703	843	14	830		830	3		23
13-5010440	CONTINENTAL INSURANCE COMPANY						4,443	2	4,442	5,330		5,329		5,329	3		149
38-2145898	DORINCO REINSURANCE COMPANY						682		682	818		818		818	3		23
39-0264050	EMPLOYERS INSURANCE COMPANY OF WAUSAU					2	10,412	7	10,407	12,488	2	12,487		12,487	3		350
42-0234980	EMPLOYERS MUTUAL CASUALTY COMPANY						472		472	567		566		566	3		16
36-2950161	EVANSTON INSURANCE COMPANY						1,779	9	1,771	2,125		2,125		2,125	3		59
22-2005057	EVEREST REINSURANCE COMPANY					712	9,154	19	9,847	11,816	712	11,105		11,105	2		233
39-1092844	EVERSPAN FINANCIAL GUARANTEE CORP						158		158	189		189		189	4		6
05-0316605	FACTORY MUTUAL INSURANCE COMPANY					9	12,596	5	12,600	15,119	9	15,111		15,111	2		317
38-1316179	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI														4		
13-2915260	FARMERS GROUP PROPERTY AND CASUALTY INSURANCE COMPANY					26	3,685		3,711	4,453	26	4,427		4,427	3		124
42-0245840	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA					1	2		3	3	1	2		2	4		
13-2725441	FARMERS PROPERTY & CASUALTY INS CO					1	76		77	92	1	91		91	3		3
06-1325038	FINIAL REINSURANCE COMPANY						834	1	833	1,000		1,000		1,000	4		33
75-1588101	GEICO GENERAL INSURANCE COMPANY					3	716		719	863	3	860		860	1		14
13-2673100	GENERAL REINSURANCE CORPORATION					2	3,922	1	3,922	4,707	2	4,705		4,705	1		75
13-1958482	GENERAL STAR NATIONAL INSURANCE COMPANY					1	853		853	1,024	1	1,023		1,023	1		16
13-5617450	GENERALI US BRANCH					29	149	30	148	178	29	148		148	3		4
13-5009848	GLOBAL REINSURANCE CORPORATION OF AMERICA						48		48	58		58		58	6		7
31-0501234	GREAT AMERICAN INSURANCE COMPANY						1,598	320	1,278	1,534		1,534		1,534	2		32
13-5117400	GREATER NEW YORK MUTUAL INSURANCE COMPANY						36		36	43		43		43	2		1
13-5129825	HANOVER INSURANCE COMPANY						141	28	113	136		136		136	3		4

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)
06-0384680	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY					226	6,114	1	6,338	7,606	226	7,380		7,380	1		118
38-0829290	HASTINGS MUTUAL INSURANCE COMPANY						43	9	34	41		41		41	3		1
39-1321384	HAWKEYE SECURITY INSURANCE COMPANY						10	2	8	9		9		9	3		
74-2195939	HOUSTON CASUALTY COMPANY					32	103		135	162	32	130		130	3		4
23-0723970	INSURANCE COMPANY OF N AMER						23		23	28		28		28	1		
56-0473714	INTEGON INDEMNITY CORPORATION						41	8	33	39		39		39	2		1
13-4941245	INTEGON NATIONAL INSURANCE COMPANY														2		
61-0392792	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY														3		
04-1543470	LIBERTY MUTUAL INSURANCE COMPANY					13	427	85	354	425	13	412		412	3		12
22-2053189	LM PROPERTY AND CASUALTY INSURANCE COMPANY						199	1	198	238		238		238	3		7
36-3347420	MAPRE INSURANCE COMPANY														3		
62-0928337	MERASTAR INSURANCE COMPANY						5	1	4	5		5		5	4		
04-1614490	MERRIMACK MUTUAL FIRE INSURANCE COMPANY						120		120	145		144		144	3		4
36-1475332	MIDSTATES REINSURANCE CORPORATION						160	32	128	153		153		153	6		18
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						22	4	17	21		21		21	6		2
31-4259550	MOTORISTS MUTUAL INSURANCE COMPANY						60		60	72		72		72	3		2
38-0855585	MOTORS INSURANCE CORPORATION						83		83	100		100		100	4		3
13-4924125	MUNICH REINSURANCE AMERICA INC					467	10,544		11,012	13,214	467	12,747		12,747	2		268
47-0247300	NATIONAL AMERICAN INSURANCE COMPANY														3		
38-0865250	NATIONAL CASUALTY COMPANY						1,290	258	1,032	1,239		1,239		1,239	2		26
47-0355979	NATIONAL INDEMNITY COMPANY					1	3,287	1	3,288	3,945	1	3,944		3,944	1		63
36-2704643	NATIONAL SURETY CORPORATION						3		3	4		4		4	2		
25-0687550	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS						1,947		1,947	2,336		2,336		2,336	3		65
31-4425763	NATIONWIDE GENERAL INSURANCE COMPANY						95		95	114		114		114	2		2
31-4177100	NATIONWIDE MUTUAL INSURANCE COMPANY					9	1,648	1	1,655	1,987	9	1,978		1,978	2		42
04-2177185	NEW ENGLAND INSURANCE COMPANY						124	25	99	119		119		119	6		14
06-1053492	NEW ENGLAND REINSURANCE CORPORATION					14	16,470	9	16,475	19,770	14	19,756		19,756	5		1,008
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					117	743		860	1,032	117	915		915	3		26
13-3031176	PARTNER REINSURANCE COMPANY OF THE US						143		143	171		171		171	2		4
13-2919779	PEERLESS INDEMNITY INSURANCE COMPANY						76	15	61	73		73		73	3		2
23-1642962	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY						349		349	419		419		419	2		9
06-0303275	PHOENIX INSURANCE COMPANY						1		1	1		1		1	1		
36-3030511	PRAETORIAN INSURANCE COMPANY						1,065	213	852	1,022		1,022		1,022	3		29
13-1188550	PUBLIC SERVICE INSURANCE COMPANY														6		
22-2311816	QBE INSURANCE CORPORATION						2		1	1		1		1	3		
23-1641984	QBE REINSURANCE CORPORATION					56	309	62	303	363	56	307		307	3		9
13-3028939	RAMPART INSURANCE COMPANY					1	14	3	12	15	1	14		14	6		2
52-1952955	RENAISSANCE REINSURANCE US INC						629		629	755		755		755	2		16
86-0274508	REPWEST INSURANCE COMPANY						22		22	27		27		27	3		1

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
37-0915434	RLI INSURANCE COMPANY						244	49	195	234		234		234	2		5
91-0742148	SAFECO INSURANCE COMPANY OF AMERICA						118	24	95	114		114		114	3		3
75-1444207	SCOR REINSURANCE COMPANY					109	8,764	4	8,869	10,643	109	10,534		10,534	2		221
56-1285899	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST						11	2	9	11		11		11	2		
39-0333950	SENTRY INSURANCE COMPANY						1,506		1,506	1,807		1,807		1,807	2		38
13-2997499	SIRIUSPOINT AMERICA INSURANCE COMPANY					3	2,516	1	2,517	3,021	3	3,018		3,018	4		100
13-2554270	SOMPO AMERICA INSURANCE COMPANY						390		390	468		468		468	2		10
04-1027270	SPARTA INSURANCE COMPANY														6		
41-0406690	ST PAUL FIRE & MARINE INSURANCE COMPANY						265	53	212	255		255		255	1		4
22-3590451	STARNET INSURANCE COMPANY						6		6	7		7		7	2		
75-1670124	STARR INDEMNITY & LIABILITY COMPANY					8	5,370	3	5,375	6,450	8	6,442		6,442	3		180
37-0533080	STATE FARM FIRE AND CASUALTY COMPANY						58		58	70		70		70	1		1
13-3031274	SUECIA INSURANCE COMPANY														6		
13-1675535	SWISS REINSURANCE AMERICA CORPORATION					1,986	27,344	7	29,323	35,188	1,986	33,202		33,202	2		697
94-1517098	TIG INSURANCE COMPANY					1	36,069	13	36,057	43,268	1	43,268		43,268	6		5,192
13-2918573	TOA-RE INSURANCE COMPANY OF AMERICA					2	3,507	1	3,508	4,210	2	4,208		4,208	3		118
13-4032666	TOKIO MARINE AMERICA INSURANCE COMPANY						205		205	246		246		246	1		4
31-4423946	TRANSAMERICA CASUALTY INSURANCE COMPANY						700	140	560	672		672		672	6		81
13-5616275	TRANSATLANTIC REINSURANCE COMPANY					622	7,989	3	8,609	10,331	622	9,708		9,708	2		204
06-6033504	TRAVELERS CASUALTY & SURETY COMPANY					1	1,209	242	968	1,162	1	1,161		1,161	1		19
06-0566050	TRAVELERS INDEMNITY COMPANY					1	2,480	1	2,481	2,977	1	2,976		2,976	1		48
06-1286274	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY					1	458		459	551	1	550		550	1		9
47-0547953	UNION INSURANCE COMPANY					3	667	1	668	802	3	800		800	2		17
42-0644327	UNITED FIRE & CASUALTY COMPANY						1		1	1		1		1	3		
13-5459190	UNITED STATES FIRE INSURANCE COMPANY						1		1	1		1		1	3		
52-0515280	US FIDELITY & GUARANTY COMPANY						3	1	3	3		3		3	1		
13-3088732	WCF NATIONAL INSURANCE COMPANY					4	122		126	151	4	147		147	3		4
13-2668999	WELLFLEET NEW YORK INSURANCE COMPANY						10		10	12		12		12	1		
41-0430825	WESTERN NATIONAL MUTUAL INSURANCE COMPANY						21		20	25		25		25	2		1
48-0921045	WESTPORT INSURANCE CORPORATION					6	84,160		84,165	100,999	6	100,993		100,993	2		2,121
56-1507441	WILSHIRE INSURANCE COMPANY														4		
13-1290712	XL REINSURANCE AMERICA INC					1	3,954		3,954	4,745	1	4,745		4,745	2		100
94-1590201	YOSEMITE INSURANCE COMPANY					56	6	1	61	73	56	17		17	6		2
36-4233459	ZURICH AMERICAN INSURANCE COMPANY						102		102	123		122		122	2		3
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX		4,620	301,266	2,292	303,593	364,312	4,620	359,692		359,692	XXX		13,264
AA-9991161	COMMONWEALTH AUTOMOTIVE REINSURERS						195		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991500	ILLINOIS MINE SUBSIDENCE FUND					27	175		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991501	INDIANA MINE SUBSIDENCE FUND					8	547		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991502	KENTUCKY MINE SUBSIDENCE FUND					2	3		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991159	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION						120,446		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991423	MINNESOTA WORKERS COMPENSATION ASSOCIATION						853		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992201	NATIONAL FLOOD INSURANCE PROGRAM						213,444		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991132	NEW HAMPSHIRE REINSURANCE FACILITY								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)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-9991160	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND						321,566		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991139	NORTH CAROLINA REINSURANCE FACILITY					136	1,721		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	136		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1099999. Total Authorized - Pools - Mandatory Pools				XXX		179	659,088		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194168	ASPEN BERMUDA LIMITED					22	1,401		1,423	1,708	22	1,685		1,685	2		35
AA-3194139	AXIS SPECIALTY LIMITED						1,301		1,301	1,561		1,561		1,561	3		44
AA-1340125	HANNOVER RUECK SE		144	1027		147	145		291	350	3	347	144	203	6	4	24
AA-3190871	LANCASHIRE INSURANCE COMPANY LIMITED						543		543	651		651		651	3		18
AA-1122000	LLOYDS OF LONDON					104	165,200	33,040	132,264	158,717	104	158,613		158,613	3		4,441
AA-1127084	LLOYDS SYNDICATE NUMBER 1084					30	91		121	145	30	115		115	3		3
AA-1127183	LLOYDS SYNDICATE NUMBER 1183					63	209		272	326	63	263		263	3		7
AA-1127301	LLOYDS SYNDICATE NUMBER 1301					58	77		135	162	58	104		104	3		3
AA-1120102	LLOYDS SYNDICATE NUMBER 1458					143	394		537	645	143	502		502	3		14
AA-1120083	LLOYDS SYNDICATE NUMBER 1910					144	147		292	350	144	206		206	3		6
AA-1120084	LLOYDS SYNDICATE NUMBER 1955														3		
AA-1128001	LLOYDS SYNDICATE NUMBER 2001					89	977		1,066	1,279	89	1,190		1,190	3		33
AA-1128003	LLOYDS SYNDICATE NUMBER 2003					125	760		885	1,062	125	937		937	3		26
AA-1128010	LLOYDS SYNDICATE NUMBER 2010					44	191		235	282	44	238		238	3		7
AA-1120152	LLOYDS SYNDICATE NUMBER 2357														3		
AA-1128987	LLOYDS SYNDICATE NUMBER 2987					296	1,305		1,601	1,921	296	1,625		1,625	3		45
AA-1129000	LLOYDS SYNDICATE NUMBER 3000														3		
AA-1126033	LLOYDS SYNDICATE NUMBER 33					81	453		534	641	81	560		560	3		16
AA-1120075	LLOYDS SYNDICATE NUMBER 4020														3		
AA-1126435	LLOYDS SYNDICATE NUMBER 435					14	73		87	104	14	91		91	3		3
AA-1126004	LLOYDS SYNDICATE NUMBER 4444														3		
AA-3190829	MARKEL BERMUDA LIMITED					640	2,177		2,817	3,381	640	2,740		2,740	3		77
AA-1121425	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED		6,650	1045		6,650	4,821	2	11,470	13,764		13,763	6,650	7,113	6	199	854
AA-3190686	PARTNER REINSURANCE COMPANY LIMITED						4,117		4,117	4,940		4,940		4,940	2		104
AA-1121270	RIVER THAMES INSURANCE COMPANY LIMITED					68	95		163	196	68	128		128	6		15
AA-3190870	VALIDUS REINSURANCE LIMITED						3,853		3,853	4,624		4,624		4,624	3		129
1299999. Total Authorized - Other Non-U.S. Insurers			6,794	XXX		8,720	188,329	33,042	164,007	196,809	1,926	194,883	6,794	188,089	XXX	204	5,905
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)			6,794	XXX		13,519	1,148,683	35,334	467,600	561,120	6,546	554,574	6,794	547,780	XXX	204	19,169
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191533	NATIONAL GENERAL RE LTD				1,117,037	1,165,368			1,165,368	1,398,441	97,934	1,300,508	1,117,037	183,470	2	23,458	3,853
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other				XXX	1,117,037	1,165,368			1,165,368	1,398,441	97,934	1,300,508	1,117,037	183,470	XXX	23,458	3,853
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX	1,117,037	1,165,368			1,165,368	1,398,441	97,934	1,300,508	1,117,037	183,470	XXX	23,458	3,853
2299999. Total Unauthorized - Affiliates				XXX	1,117,037	1,165,368			1,165,368	1,398,441	97,934	1,300,508	1,117,037	183,470	XXX	23,458	3,853
22-2235730	ADMIRAL INSURANCE COMPANY								9	11		11		11	2		
46-5173660	ALEKA INSURANCE INC				56,633	73,506			73,506	88,208	29,283	58,924	56,633	2,291	6	1,699	275
63-0255547	ALFA MUTUAL FIRE INSURANCE COMPANY						21	21	15	18		18		18	3		1

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
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	1054		56			116	139	2	138	113	25	3	3	1
23-1502700	BEDIVERE INSURANCE COMPANY						433	433							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						157	157	28	33		33		33	3		1
22-2476313	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY						32	32	31	37		37		37	3		1
22-2464174	CRUM & FORSTER INSURANCE COMPANY						47	47							3		
61-0654823	DELTA AMERICA RE INSURANCE COMPANY														6		
23-2153760	EXCALIBUR REINSURANCE CORPORATION														6		
94-1032958	FREMONT INDEMNITY COMPANY								7	8		8		8	6		1
22-2222789	GUARANTEE INSURANCE COMPANY						329	329							6		
14-0727077	GUILDERLAND REINSURANCE COMPANY														6		
74-1296673	HIGHLANDS INSURANCE COMPANY						35	35							6		
02-0308052	HOME INSURANCE COMPANY														6		
13-3077651	ICM INSURANCE COMPANY														6		
36-2759195	ILLINOIS UNION INSURANCE COMPANY														1		
47-6025666	INLAND INSURANCE COMPANY					1	11	11	10	12	1	11		11	3		
13-5339725	INSURANCE CORP OF NEW YORK														6		
23-0867770	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY						1	1							3		
36-1410470	LUMBERMENS MUTUAL CASUALTY COMPANY						311	311							6		
83-4075549	NATIONAL LEGACY INSURANCE COMPANY						28	28	20	24		24		24	6		3
42-0791985	NORTHEASTERN INSURANCE COMPANY OF HARTFORD														6		
39-0509630	NORTHWESTERN NATIONAL INSURANCE COMPANY														6		
46-3590210	PACIFIC VALLEY INSURANCE COMPANY, INC				74,836	67,496			67,496	80,995		80,995	74,836	6,160	6	2,245	739
23-1740414	R&Q REINSURANCE COMPANY						2,427	2,427							6		
23-0580680	RELIANCE INSURANCE COMPANY														6		
34-1532771	SHELBY INSURANCE COMPANY														6		
AA-9993225	SOUTH PLACE SYNDICATE						23	23	36	43		43		43	6		5
75-0784127	TRANSPORT INSURANCE COMPANY														6		
06-1117063	TRENWICK AMERICA REINSURANCE CORPORATION								3	3		3		3	6		
13-2838344	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK						3,950	3,950							6		
63-0598629	VESTA FIRE INSURANCE CORPORATION						48	48							6		
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers			113	XXX	131,469	141,059	7,852	7,852	141,296	169,555	29,286	140,269	131,582	8,687	XXX	3,947	1,030
AA-9995026	CARPENTER MANAGEMENT CORPORATION						20	20	55	66		66		66	3		2
AA-9995022	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)					22	1,140	1,148	1,326	1,592	22	1,569		1,569	3		44
AA-9995085	FORTRESS REINSURANCE INC.								11	14		14		14	3		
AA-9993217	MAIDEN LANE SYNDICATE INC.						23	23	36	43		43		43	3		1
2599999. Total Unauthorized - Pools - Voluntary Pools				XXX		22	1,183	1,191	1,428	1,714	22	1,692		1,692	XXX		47
AA-3190906	AEOLUS RE LIMITED														6		
AA-1240006	AG INSURANCE						11	11	4	5		5		5	6		1
AA-1120255	AGEAS INSURANCE LIMITED						74	74	52	62		62		62	6		7

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1120841	AIG EUROPE LIMITED						1	1							6		
AA-1580076	AIG GENERAL INSURANCE COMPANY LIMITED		1,550	1058		1,369			2,282	2,739		2,739	1,550	1,189	3	43	33
AA-1580015	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED		3,768	1023		3,462		1	6,538	7,846	3	7,843	3,768	4,075	6	113	489
AA-1930610	ALLIANZ AUSTRALIA LIMITED		209	1032		209	20	24	382	459		459	209	249	6	6	30
AA-1240011	ALLIANZ BENELUX		1,687	1021		1,301		11	1,858	2,230	1	2,229	1,687	542	6	51	65
AA-1840005	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA		15	1026		98	2	2	162	194	83	111	15	96	6		12
AA-1320029	ALLIANZ FRANCE SA						1	1	1	1		1		1	6		
AA-1344102	ALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)		2,494	1008		2,832			2,832	3,399	339	3,060	2,494	566	2	52	12
AA-1320013	ALLIANZ IARD					74	30	30	138	166	74	92		92	6		11
AA-1120445	ALLIANZ INSURANCE PLC														2		
AA-3194128	ALLIED WORLD ASSURANCE COMPANY LIMITED		610	1001		774			774	929	164	765	610	155	3	17	4
AA-1340035	ALTE LEIPZIGER RUCKVERSICHERUNG AG														6		
AA-3190005	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED						168	168	213	256		256		256	3		7
AA-1930020	AMP GENERAL INSURANCE LIMITED														6		
AA-1860050	ANADOLU SIGORTA					86	25	26	179	215	86	129		129	6		16
AA-3194126	ARCH REINS LIMITED				5,969	5,969			5,969	7,163		7,163	5,969	1,194	3	167	33
AA-3190932	ARGO RE		956	1012		1,070			1,070	1,284	115	1,170	956	214	4	29	7
AA-1580005	ASAHI FIRE AND MARINE INSURANCE COMPANY LIMITED		329	1020											6		
AA-1360015	ASSICURAZIONI GENERALI S.P.A.						130	130	56	68		68		68	6		8
AA-1440035	ATERFORSAKRINGS AB LUAP														6		
AA-1930040	AUSTRALIAN REINSURANCE COMPANY LIMITED								2	2	2				6		
AA-1380080	AVERO SCHADEVERZEKERING BENELUX N.V.														6		
AA-1560390	AVIVA INSURANCE COMPANY OF CANADA						2	2	5	5		5		5	6		1
AA-1244102	AXA BELGIUM		2,679	1041		2,679	148	157	5,356	6,428		6,428	2,679	3,748	6	80	450
AA-1121220	AXA INSURANCE UK PLC														6		
AA-1460185	AXA VERSICHERUNGEN AG		2,065	1048		1,707		11	3,022	3,626	91	3,535	2,065	1,469	6	62	176
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						568	568	445	534		534		534	6		64
AA-3190040	BLUEWATER INSURANCE, LIMITED														6		
AA-1720007	BOTHNIA INTERNATIONAL INSURANCE COMPANY LIMITED						1	1							6		
AA-1120300	BRITISH RESERVE INSURANCE COMPANY LIMITED					37			66	79	54	25		25	6		3
AA-3190045	BRITTANY INSURANCE COMPANY LIMITED						2	2	5	6		6		6	6		1
AA-2131002	CAJA NACIONAL DE AHORRO Y SEGURO														6		
AA-1120089	CATALINA WORTHING INSURANCE LIMITED		7,355	1062		7,357	645	653	13,285	15,942	1	15,940	7,355	8,585	6	221	1,030
AA-1990110	CENTRAL REINSURANCE CORPORATION LIMITED								1	1		1		1	6		
AA-1121065	CGU BONUS LIMITED														6		
AA-1930120	CHAMBER OF MANUFACTURES INSURANCE LIMITED.						14	14	11	13		13		13	6		2
AA-1780116	CHAUCER INSURANCE COMPANY DESIGNATED ACTIVITY COMPANY		38	1014		59			59	71	22	49	38	12	3	1	
AA-3190057	CHEMICAL INSURANCE COMPANY, LIMITED					1			2	2	2				6		
AA-9240012	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED														3		

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-9240012	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED					77		9	105	126	108	18		18	3		
AA-3190770	CHUBB TEMPEST REINSURANCE LIMITED		3,078	1002		3,078			3,078	3,694		3,694	3,078	616	3	86	17
AA-2232002	CIA. REAL BRASILEIRA DE SEGUROS														6		
AA-2231020	CIA. UNIAO DE SEGUROS GERAIS						6	6	26	32		32		32	6		4
AA-1320035	COLISEE RE					1			1	1	1				6		
AA-1120380	COMMUNITY REINSURANCE CORPORATION LIMITED					58	2	2	86	103	58	45		45	6		5
00-0000000	COMP. DASSUR. REUNIES RISQUES DIVERS						4	4	2	2		2		2	6		
AA-1460035	CONTINENTALE ALLGEMEINE VERS. AG														6		
AA-1120495	DOMINION INSURANCE COMPANY LIMITED						1,330	1,330	1,395	1,674		1,674		1,674	6		201
AA-1340085	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT					2			6	7	4	3		3	6		
AA-1120515	EAGLE STAR INSURANCE COMPANY LIMITED						12	12	2	3		3		3	6		
AA-1120536	EL PASO INSURANCE COMPANY LIMITED														6		
AA-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED														2		
AA-1740230	ETHNIKI HELLENIC GENERAL INSURANCE COMPANY S.A.														6		
AA-1240054	EULER HERMES CREDIT INSURANCE BELGIUM SA		140	1022		139			260	312		312	140	172	2	3	4
00-0000000	EULER HERMES KREDITFORSIKRING														6		
AA-1120580	EXCESS INSURANCE COMPANY LIMITED						45	45							6		
AA-1360065	F.A.T.A. ASSICURAZIONI SPA.		99	1024		111	2	2	184	221	12	209	99	110	6	3	13
AA-3191289	FIDELIS INSURANCE BERMUDA LIMITED				1,789	1,789			1,789	2,147		2,147	1,789	358	3	50	10
AA-1120175	FIDELIS UNDERWRITING LTD				135	135			135	162		162	135	27	3	4	1
AA-1440004	FORSAKRINGSAKTIEBOLAGET AGRIA (PUBL)														6		
AA-1320135	GAN ASSURANCES IARD														6		
AA-1220027	GENERALI HOLDING VIENNA AG		67	1059		67	1	2	134	160		160	67	93	6	2	11
AA-1220035	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT		17	1025		17			34	41		41	17	25	6	0	3
AA-1420030	GJENSIDIGE NOR FORSIKRING														6		
00-0000000	GORDIAN RUNOFF LIMITED		22	1061		22	23	23	52	63		63	22	41	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		159	1018		159			159	191		191	159	32	3	4	1
AA-1320032	GROUPAMA SA														3		
AA-1860340	GUNES SIGORTA A.S.						438	438	139	166		166		166	6		20
00-0000000	H. S. WEAVERS (UNDRWRTNG) AGENCIES LIMITED								202	242		242		242	6		29
AA-3191190	HAMILTON RE LTD		135	1015		135			135	162		162	135	27	4	4	1
AA-3190060	HANNOVER RE (BERMUDA) LIMITED		749	1003		924			924	1,108	174	934	749	185	3	21	5
AA-1440047	HANSA SJO FORSAKRINGS A/B														6		
AA-1340129	HANSEATICA RUCKVERSICHERUNGS AG														6		
AA-5420070	HANWHA GENERAL INSURANCE COMPANY LIMITED					162			304	365	163	202		202	3		6
AA-3190080	HEDDINGTON INSURANCE LIMITED														6		
AA-1740360	HELLENIC SHIP & AIRCRAFT INSURANCE COMPANY														6		
AA-1340132	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT														6		
AA-1120760	HIGHLANDS INSURANCE COMPANY (UK) LIMITED														6		
AA-1340087	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG														6		
00-0000000	ICS ASSURANCES, S A								1	1		1		1	6		

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)
00-0000000	IND. CIE D ASS. TOUS RISQUES														6		
AA-1122022	INDEMNITY GUARANTEE						1	1							6		
AA-0000000	INSURANCE AUSTRALIA LIMITED		6	1038		6	8	8	17	20		20	6	15	6		2
AA-1780035	INSURANCE CORPORATION OF IRELAND PLC														6		
AA-1560480	INTACT INSURANCE COMPANY														6		
AA-2230425	IRB BRASIL RESSEGUROS SA		201	1028		154		5	334	401		401	201	200	6	6	24
AA-5424101	K B INSURANCE CO LIMITED					83	1	1	152	183	83	99		99	6		12
AA-1240026	KBC ASSURANCES					5	1,344	1,344	432	518	5	513		513	3		14
AA-8310006	KELVIN RE LTD		22	1017		22			22	26		26	22	4	3	1	
AA-1120475	KINGSCROFT INSURANCE COMPANY LIMITED														6		
AA-5420050	KOREAN REINSURANCE COMPANY		2,462	1029		2,016		1	2,829	3,395		3,395	2,462	933	6	74	112
AA-1580050	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED		711	1030		711	58	59	1,412	1,695		1,695	711	984	6	21	118
AA-1240068	L'ETOILE 1905 S.A.					2	4	4	7	8	2	6		6	6		1
AA-1360067	LA FENICE RIASSICURAZIONI SPA					2	1	1	5	5	2	4		4	6		
AA-1560034	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.		15	1036		16			24	29	5	24	15	10	6		1
AA-1360165	LA NATIONALE S.P.A.														6		
AA-1320245	LA REASSURANCE INTERCONTINENTALE S.A.		301	1053		300			438	526	18	507	301	207	6	9	25
AA-1320255	LA REUNION FRANCAISE S.A.		15	1040		15			22	26		26	15	11	6		1
AA-3190349	LAKEWOOD INSURANCE LIMITED						43	43	41	50		50		50	6		6
AA-1440060	LANSFORSAKRINGSBOLAGENS A/B														6		
AA-1370095	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA					5	4	4	13	16	5	11		11	6		1
AA-1860690	LIBERTY SIGORTA A.S.														6		
AA-1120186	LLOYDS SYNDICATE NUMBER 1947														3		
AA-3191239	LUMEN RE LIMITED		589	1013		695			695	835	106	729	589	139	3	17	4
AA-1320171	MAAF ASSURANCES														6		
AA-1840610	MAPFRE INDUSTRIAL S.A.		68	1034		28			107	129	8	121	68	53	6	2	6
AA-1120952	MERCANTILE INDEMNITY COMPANY LIMITED														6		
AA-1240125	MERCATOR VERZEKERINGEN NV														6		
AA-5420060	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED								1	1		1		1	6		
AA-1860620	MILLI REASURANS T.A.S.					193			358	429	193	236		236	6		28
AA-1120980	MINSTER INSURANCE COMPANY LIMITED														6		
AA-1121410	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED						1	1	1	1		1		1	6		
AA-1580085	MITSUI SUMITOMO INSURANCE COMPANY LIMITED		2,518	1044		2,520	312	320	4,806	5,767	2	5,765	2,518	3,246	2	53	68
AA-0051036	MLC REINSURANCE LIMITED		78	1031		70			134	160		160	78	82	6	2	10
AA-1460019	MS AMLIN AG		1,028	1010		1,028			1,028	1,234		1,234	1,028	206	3	29	6
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT		2,807	1009		2,807			2,807	3,369		3,369	2,807	561	6	84	67
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT		1,278	1035		960			1,677	2,012		2,012	1,278	734	6	38	88
AA-0000000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED					9	343	343	107	128	9	120		120	6		14
AA-1360170	NAVALE ASSICURAZIONI S.P.A.														6		
AA-5340660	NEW INDIA ASSURANCE COMPANY LIMITED														6		
AA-1121075	NIPPON INSURANCE COMPANY OF EUROPE LIMITED						1	1							6		
AA-1580070	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED					259	10	10	505	606	259	347		347	6		42
AA-1560247	NORTHBRIDGE GENERAL INSURANCE CORPORATION		2,670	1063		2,608		1	3,916	4,699	17	4,682	2,670	2,013	3	75	56
AA-1340135	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT					1	1	1	4	4	1	3		3	6		

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1121120	NRG VICTORY REINSURANCE, LIMITED		3,192	1051		400		13	563	676	1	674	674		6	20	
AA-2990725	ORINOCO SEGUROS C.A.						4	4	2	3		3		3	6		
AA-3190131	OWENS INSURANCE LIMITED														6		
AA-1240163	P & V ASSURANCES SC		72	1039		73			138	165	83	83	72	11	6	2	1
AA-3190195	PALLAS REINSURANCE COMPANY LTD					2	133	134	11	13	2	12		12	6		1
AA-1780078	PARTNER REINSURANCE EUROPE SE		1,303	1060		1,131			1,953	2,343		2,343	1,303	1,041	3	36	29
AA-1340187	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT														6		
AA-1340245	PROVINZIAL NORDWEST HOLDING AG														6		
AA-1240051	QBE EUROPE NV/SA		193	1016		246			246	296	53	242	193	49	3	5	1
AA-1120481	QBE INSURANCE (EUROPE) LIMITED														6		
AA-1780070	QBE REINSURANCE (EUROPE) LIMITED		3	1050		2			5	6		6	3	3	6		
AA-1810007	R&Q INSURANCE (MALTA) LIMITED					491	14	14	519	623	491	132		132	6		16
AA-1340004	R+V VERSICHERUNG AKTIENGESELLSCHAFT														6		
AA-3190137	RAMUS INSURANCE COMPANY LIMITED														6		
AA-2990857	REASEGURADORA DELTA CA														6		
AA-1280110	REASSURANCEAFVIKLINGS-AKTIESELSKABET						17	17							6		
AA-5360041	REASURANSI INDONESIA UTAMA (PERSERO)								1	1		1		1	6		
AA-1340201	RHEINLAND VERS.-AG						18	18	4	4		4		4	6		1
AA-1120465	RIVERSTONE INSURANCE (UK) LIMITED						2	2	2	3		3		3	6		
AA-1720070	SAMPO PLC														6		
AA-3191213	SANDERS RE														6		
AA-3191403	SANDERS RE II LTD.				5,723	5,748			5,748	6,898	25	6,873	5,723	1,150	6	172	138
AA-3191490	SANDERS RE III LTD.														6		
AA-1344100	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG														6		
AA-1340015	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG		351	1057		127		16	162	195		195	195		6	6	
AA-1320158	SCOR SE						1,019	1,019	1,458	1,750		1,750		1,750	2		37
AA-1320158	SCOR SE		431	1007		537			537	645	106	539	431	107	2	9	2
AA-1569750	SCOTTISH AND YORK HOLDINGS LIMITED			1042					23	28		28		28	6		3
AA-1240175	SECURA SOCIETE DE REASSURANCES						18	18	4	4		4		4	6		1
AA-5760050	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD					1			3	3	1	2		2	6		
AA-5760055	SINGAPORE REINSURANCE CORPORATION LIMITED					55	13	13	114	136	55	81		81	6		10
AA-1440075	SIRIUS FORSAKRINGSAKTIEBOLAGET														6		
AA-3190146	SOLAR INSURANCE COMPANY LIMITED		73	1056		87			151	182	14	167	73	94	6	2	11
AA-1580110	SOMPO JAPAN INSURANCE INC		6,607	1049		6,643	541	547	12,336	14,803	36	14,767	6,607	8,160	2	139	171
AA-1961001	SOUTH BRITISH INSURANCE COMPANY LIMITED														6		
AA-1420110	SPAREBANK 1 SKADEFORSIKRING AS					220	25	29	389	467	220	247		247	6		30
AA-3190582	ST JOHN'S INSURANCE COMPANY LIMITED						469	469	96	115		115		115	6		14
AA-1440090	STOCKHOLM ATERFORSAKRINGS AB					77		2	142	171	77	93		93	6		11
AA-1440100	STOCKHOLM REINSURANCE COMPANY LIMITED														6		
AA-1930925	SUNCORP-METWAY INSURANCE LIMITED						295	295	104	124		124		124	6		15
AA-1340260	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT					313	22	27	472	566	313	253		253	6		30
AA-1440105	SWEDISH CLUB		125	1052		97			158	189		189	125	65	6	4	8
AA-1370021	SWISS RE EUROPE SA		1,720	1055		1,212		3	1,849	2,219	5	2,214	1,720	495	6	52	59

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-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		268	1046		265			518	621		621	268	354	6	8	42
AA-1580100	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED					1	30	30	15	17	1	16		16	6		2
AA-1960655	TOWER INSURANCE LIMITED														6		
AA-1340225	TRANSATLANTISCHE BETEILIGUNGS - AG														6		
AA-1440043	TRYGG HANSA INSURANCE COMPANY LIMITED					2			6	7	3	4		4	6		
AA-1340006	UNION REINSURANCE COMPANY														6		
AA-1780054	UNIPOLRE LIMITED						33	33	3	3		3		3	6		
AA-1360195	UNIPOLSAI ASSICURAZIONI SPA		29	1043		126		7	162	194	144	50	29	21	4	1	1
AA-1220020	UNIQA VERSICHERUNGEN AG					8			17	20	8	12		12	6		1
AA-1120590	UNITED FRIENDLY GENERAL INSURANCE LIMITED														6		
AA-3191432	VANTAGE RISK LTD.														4		
AA-1360265	VITTORIA ASSICURAZIONI S.P.A.		191	1047		187			276	332		332	191	141	6	6	17
AA-1220070	WIENER RUCKVERSICHERUNGS GESELLSCHAFT														6		
AA-1340265	WUESTENROT VESICHERUNGS AG					2			5	6	2	4		4	6		
AA-3191315	XL BERMUDA LIMITED		2,915	1006		3,153			3,153	3,783	238	3,545	2,915	631	2	61	13
AA-1780072	XL RE EUROPE SE		49	1019		64			64	76	15	62	49	13	2	1	
AA-1120018	ZURICH INTERNATIONAL (UK) LIMITED		57	1037		52			56	67		67	57	10	6	2	1
AA-1460190	ZURICH VERS.GES. AG														6		
2699999. Total Unauthorized - Other Non-U.S. Insurers			60,569	XXX	13,617	71,800	8,489	8,617	107,289	128,747	4,166	124,581	71,183	53,398	XXX	1,959	4,180
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)			60,682	XXX	1,262,123	1,378,250	17,523	17,660	1,415,381	1,698,457	131,408	1,567,049	1,319,802	247,247	XXX	29,364	9,110
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-3194122	DAVINCI REINSURANCE LIMITED	5,632				5,632			5,632	6,758		6,758	5,632	1,126	3	158	32
CR-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED		3,371	1005		3,831			3,831	4,598	460	4,138	3,371	766	2	71	16
CR-1340125	HANNOVER RUECK SE	1,231				1,231			1,231	1,477		1,477	1,231	246	6	37	30
CR-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED		482	1004		482			482	579		579	482	96	3	14	3
CR-3190339	RENAISSANCE REINSURANCE LIMITED	10,029				10,029			10,029	12,034		12,034	10,029	2,006	3	281	56
CR-1460023	RENAISSANCERE EUROPE AG		4	1011		4			4	5		5	4	1	6		
4099999. Total Certified - Other Non-U.S. Insurers		16,892	3,858	XXX		21,210			21,210	25,452	460	24,992	20,750	4,242	XXX	560	136
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		16,892	3,858	XXX		21,210			21,210	25,452	460	24,992	20,750	4,242	XXX	560	136
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		
RJ-3194126	ARCH REINS LIMITED														3		
RJ-3194168	ASPEN BERMUDA LIMITED														2		
RJ-3194139	AXIS SPECIALTY LIMITED														3		
RJ-3190770	CHUBB TEMPEST REINSURANCE LIMITED														3		

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)
RJ-3191435	CONDUIT REINSURANCE LIMITED														4		
RJ-3194122	DAVINCI REINSURANCE LIMITED														3		
RJ-3191289	FIDELIS INSURANCE BERMUDA LIMITED														3		
RJ-1120175	FIDELIS UNDERWRITING LTD														3		
RJ-3191437	GROUP ARK INSURANCE LIMITED														3		
RJ-3191190	HAMILTON RE LTD														4		
RJ-1340125	HANNOVER RUECK SE														6		
RJ-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED														3		
RJ-3190871	LANCASHIRE INSURANCE COMPANY LIMITED														3		
RJ-1840000	MAPFRE RE COMPANIA DE REASEGUROS SA														6		
RJ-1460019	MS AMLIN AG														3		
RJ-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT														6		
RJ-3190686	PARTNER REINSURANCE COMPANY LIMITED														2		
RJ-3190339	RENAISSANCE REINSURANCE LIMITED														3		
RJ-3190870	VALIDUS REINSURANCE LIMITED														3		
RJ-3191388	VERMEER REISNURANCE LTD														3		
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers				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)		16,892	71,334	XXX	1,262,123	1,412,979	1,166,206	52,994	1,904,192	2,285,030	138,414	2,146,616	1,347,346	799,269	XXX	30,128	28,415
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9999999 Totals		16,892	71,334	XXX	1,262,123	1,412,979	1,166,206	52,994	1,904,192	2,285,030	138,414	2,146,616	1,347,346	799,269	XXX	30,128	28,415

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
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	22	6	8	1	1	16	38			38	2	8	42.1	4.0	2.1	YES	2
25-1118791	AIG PROPERTY CASUALTY COMPANY	47	1	8	1		9	57			57	1		16.3	1.2		YES	1
94-6078058	ALLIANZ REINSURANCE AMERICA INC	2		1			2	4			4		3	44.2	5.3		YES	
36-2661954	AMERICAN AGRICULTURAL INSURANCE COMPANY													100.0	100.0	100.0	NO	
59-0593886	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	15	4	5		0	9	24			24	1	7	37.7	2.3	2.1	YES	1
47-0619962	AMERICAN FARMERS & RANCHERS INSURANCE COMPANY																YES	
13-5124990	AMERICAN HOME ASSURANCE COMPANY	6	1	4			5	11			11		2	45.9		(2.1)	YES	
35-0145400	AMERICAN STATES INSURANCE COMPANY		1	1		2	4	4			4	2		89.0	59.5	59.3	NO	
38-0829210	AMERISURE MUTUAL INSURANCE COMPANY																YES	
94-1390273	ARGONAUT INSURANCE COMPANY	9	2	2		3	6	16			16	3		39.8	17.0	16.4	YES	3
13-5358230	ARROWOOD INDEMNITY COMPANY	156		11		2	14	170			170	2	21	8.1	1.1	1.1	YES	2
38-0315280	AUTO-OWNERS INSURANCE COMPANY																YES	
06-6105395	CENTURY INDEMNITY COMPANY	260	12	16	89	1	117	377			377	89	33	31.0	21.8	0.2	NO	
13-3531373	CERITY INSURANCE COMPANY	14	3	7			11	25			25	1	4	42.9	2.0	2.0	YES	1
31-0542366	CINCINNATI INSURANCE COMPANY	16						16			16		44	1.0	0.0	0.1	YES	
52-0266645	CLARENDON NATIONAL INSURANCE COMPANY					2	2	2			2	2		100.0	100.0	100.0	NO	
36-2114545	CONTINENTAL CASUALTY COMPANY	1		1		2	4	4			4	2		85.3	51.7	52.0	NO	
13-5010440	CONTINENTAL INSURANCE COMPANY	58	8	16	2	9	35	94			94	11	38	37.5	8.4	9.7	YES	11
38-2145898	DORINCO REINSURANCE COMPANY	79	1	1		2	3	83			83	2	16	3.8	1.7	1.8	YES	2
39-0264050	EMPLOYERS INSURANCE COMPANY OF WAUSAU	242	93	11	1	32	138	379			379	33	39	36.3	7.9	8.4	YES	33
42-0234980	EMPLOYERS MUTUAL CASUALTY COMPANY	2	2	3		1	6	8			8	1		69.9	12.9	10.1	YES	1
36-2950161	EVANSTON INSURANCE COMPANY	331		23		44	67	397			397	44	76	16.8	9.2	11.0	YES	44
22-2005057	EVEREST REINSURANCE COMPANY	339	11	25	9	85	131	470			470	94	533	27.8	9.4	18.0	YES	94
39-1092844	EVERSPAN FINANCIAL GUARANTEE CORP																YES	
05-0316605	FACTORY MUTUAL INSURANCE COMPANY	101	201	18	11	13	243	344			344	24	117	70.7	5.3	3.7	YES	24
38-1316179	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI																YES	
13-2915260	FARMERS GROUP PROPERTY AND CASUALTY INSURANCE COMPANY	1	46	2		2	50	51			51	2	33	98.9	3.0	4.7	YES	2
42-0245840	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA													84.7	36.7	36.7	NO	
13-2725441	FARMERS PROPERTY & CASUALTY INS CO	1				1	1	2			2	1	23	66.1	4.2	55.7	YES	1
06-1325038	FINIAL REINSURANCE COMPANY	17	2	2		6	10	27			27	6	17	36.2	13.6	21.1	YES	6
75-1588101	GEICO GENERAL INSURANCE COMPANY	6	2	1			3	9			9		6	38.0	0.8	0.6	YES	
13-2673100	GENERAL REINSURANCE CORPORATION	943		134	1	5	141	1,083			1,083	6	54	13.0	0.6	0.5	YES	6
13-1958482	GENERAL STAR NATIONAL INSURANCE COMPANY	12	1	4			6	18			18	1	5	31.1	3.0	1.7	YES	1
13-5617450	GENERALI US BRANCH	3		4	1	5	11	14			14	6		76.5	45.4	38.3	NO	
13-5009848	GLOBAL REINSURANCE CORPORATION OF AMERICA																YES	
31-0501234	GREAT AMERICAN INSURANCE COMPANY	18	1	12		121	135	153			153	122	12	88.2	73.7	79.2	NO	
13-5117400	GREATER NEW YORK MUTUAL INSURANCE COMPANY													51.2	5.8	5.1	YES	
13-5129825	HANOVER INSURANCE COMPANY					5	6	6			6	5		96.6	93.0	92.4	NO	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
06-0384680	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY			11	7		18	19			19	7	277	98.7	2.4	0.9	YES	7
38-0829290	HASTINGS MUTUAL INSURANCE COMPANY						1	1			1			74.1	43.1	49.6	NO	
39-1321384	HAWKEYE SECURITY INSURANCE COMPANY					6	6	6			6	6		100.0	100.0	100.0	NO	
74-2195939	HOUSTON CASUALTY COMPANY	5						5			5		13				YES	
23-0723970	INSURANCE COMPANY OF N AMER																YES	
56-0473714	INTEGON INDEMNITY CORPORATION													58.5	22.3	20.6	NO	
13-4941245	INTEGON NATIONAL INSURANCE COMPANY																YES	
61-0392792	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY																YES	
04-1543470	LIBERTY MUTUAL INSURANCE COMPANY	2		2		3	5	7			7	3		71.5	40.7	40.0	NO	
22-2053189	LM PROPERTY AND CASUALTY INSURANCE COMPANY	23	17	23	3	2	45	69			69	5		65.9	7.3	3.1	YES	5
36-3347420	MAPRE INSURANCE COMPANY																YES	
62-0928337	MERASTAR INSURANCE COMPANY													100.0	92.7	88.6	NO	
04-1614490	MERRIMACK MUTUAL FIRE INSURANCE COMPANY						1	1			1			53.3	8.7	9.1	YES	
36-1475332	MIDSTATES REINSURANCE CORPORATION	9		(1)	43	46	89	98			98	90		90.8	91.4	47.4	NO	
22-3818012	MITSUI SUMITOMO INSURANCE COMPANY OF AMERICA																YES	
13-3467153	MITSUI SUMITOMO INSURANCE USA INC													105.9		106.1	YES	
04-2482364	MOSAIC INSURANCE COMPANY													100.0	96.5	94.6	NO	
31-4259550	MOTORISTS MUTUAL INSURANCE COMPANY							1			1			51.3	5.8	5.1	YES	
38-0855585	MOTORS INSURANCE CORPORATION																YES	
13-4924125	MUNICH REINSURANCE AMERICA INC	1,060					1	1,061			1,061		282	0.1	0.0		YES	
47-0247300	NATIONAL AMERICAN INSURANCE COMPANY																YES	
38-0865250	NATIONAL CASUALTY COMPANY	7		1		9	10	17			17	9	2	59.9	46.6	52.6	NO	
47-0355979	NATIONAL INDEMNITY COMPANY	38	12	16	1	2	30	68			68	3	88	43.9	1.7	2.6	YES	3
36-2704643	NATIONAL SURETY CORPORATION																YES	
25-0687550	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	32	7	10	1	1	20	51			51	2	65	38.3	1.9	2.5	YES	2
31-4425763	NATIONWIDE GENERAL INSURANCE COMPANY	3	2			1	3	6			6	1		51.6	18.5	18.5	YES	1
31-4177100	NATIONWIDE MUTUAL INSURANCE COMPANY	39	3	3	1	6	13	52			52	7	4	25.4	12.6	12.4	YES	7
04-2177185	NEW ENGLAND INSURANCE COMPANY					1	1	1			1	1		100.0	98.0	98.0	NO	
06-1053492	NEW ENGLAND REINSURANCE CORPORATION	1,127	(12)	63	4	41	96	1,223			1,223	45	148	7.9	3.3	3.3	YES	45
22-1964135	NORTH RIVER INSURANCE COMPANY																YES	
62-0929818	OAKWOOD INSURANCE COMPANY																YES	
47-0698507	ODYSSEY REINSURANCE COMPANY	32						32			32		86				YES	
13-3031176	PARTNER REINSURANCE COMPANY OF THE US												22	100.0	1.8	100.0	YES	
13-2919779	PEERLESS INDEMNITY INSURANCE COMPANY						1	1			1			58.5	34.6	33.7	NO	
23-1642962	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	3		4	1	1	7	10			10	2	4	66.3	14.8	13.4	YES	2
06-0303275	PHOENIX INSURANCE COMPANY																YES	
36-3030511	PRAETORIAN INSURANCE COMPANY	2	1	1		4	6	8			8	4	2	77.4	45.6	52.1	NO	
13-1188550	PUBLIC SERVICE INSURANCE COMPANY																YES	
22-2311816	QBE INSURANCE CORPORATION					1	1	1			1	1		100.0	100.0	100.0	NO	
23-1641984	QBE REINSURANCE CORPORATION	13	2	3	1	15	21	34			34	16	25	62.8	27.1	45.3	NO	
13-3028939	RAMPART INSURANCE COMPANY					5	5	5			5	5		100.0	96.7	96.7	NO	
52-1952955	RENAISSANCE REINSURANCE US INC	72						72			72		52				YES	
86-0274508	REPWEST INSURANCE COMPANY																YES	
37-0915434	RLI INSURANCE COMPANY					8	8	8			8	8		100.0	100.0	100.0	NO	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
91-0742148	SAFECO INSURANCE COMPANY OF AMERICA						1	1			1			62.2	27.2	26.4	NO	
75-1444207	SCOR REINSURANCE COMPANY	158	17	23	12	10	63	220			220	22	75	28.5	7.4	4.5	YES	22
56-1285899	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST					3	3	3			3	3		89.6	89.6	89.6	NO	
39-0333950	SENTRY INSURANCE COMPANY	60	4	5	(2)	(2)	5	65			65			7.5		(2.5)	YES	
13-2997499	SIRIUSPOINT AMERICA INSURANCE COMPANY	43	7	10	2	4	22	66			66	6		33.9	9.1	6.6	YES	6
13-2554270	SOMPO AMERICA INSURANCE COMPANY	6	1	1			2	8			8		8	24.9	0.3	0.3	YES	
04-1027270	SPARTA INSURANCE COMPANY																YES	
41-0406690	ST PAUL FIRE & MARINE INSURANCE COMPANY						1	1			1			95.5	78.5	55.9	NO	
22-3590451	STARNET INSURANCE COMPANY																YES	
75-1670124	STARR INDEMNITY & LIABILITY COMPANY	68	56	5	1	15	76	144			144	15	28	53.0	8.9	10.2	YES	15
37-0533080	STATE FARM FIRE AND CASUALTY COMPANY							1			1			51.3	5.8	5.1	YES	
13-3031274	SUECIA INSURANCE COMPANY																YES	
13-1675535	SWISS REINSURANCE AMERICA CORPORATION	1,320	12	49	10	23	94	1,414			1,414	34	1,766	6.7	1.1	1.6	YES	34
94-1517098	TIG INSURANCE COMPANY	963	524	57	20	46	647	1,610			1,610	66	382	40.2	3.3	2.8	YES	66
13-2918573	TOA-RE INSURANCE COMPANY OF AMERICA	65	6	10	2	1	19	84			84	3	27	23.0	2.4	1.3	YES	3
13-4032666	TOKIO MARINE AMERICA INSURANCE COMPANY	49		(1)	(2)		(2)	47			47		85	(5.2)			YES	
31-4423946	TRANSAMERICA CASUALTY INSURANCE COMPANY	12	1	3	3	5	11	23			23	8		48.0	32.4	21.1	NO	
13-5616275	TRANSATLANTIC REINSURANCE COMPANY	552	2	11		14	27	579			579	14	373	4.7	1.5	2.5	YES	14
06-6033504	TRAVELERS CASUALTY & SURETY COMPANY	5		4		4	9	14			14	5		64.3	31.8	29.9	NO	
06-0566050	TRAVELERS INDEMNITY COMPANY	68	29	4	3		36	104			104	3	119	34.2	1.5	0.1	YES	3
06-1286274	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	2		2		2	4	5			5	2	11	64.5	11.4	31.5	YES	2
47-0547953	UNION INSURANCE COMPANY	12	2	5	1	2	11	23			23	3		46.4	14.6	8.1	YES	3
42-0644327	UNITED FIRE & CASUALTY COMPANY													100.0	100.0	100.0	NO	
13-5459190	UNITED STATES FIRE INSURANCE COMPANY																YES	
52-0515280	US FIDELITY & GUARANTY COMPANY					1	1	1			1	1		89.7	71.8	69.5	NO	
13-3088732	WCF NATIONAL INSURANCE COMPANY						1	1			1			55.4	11.4	12.3	YES	
13-2668999	WELLFLEET NEW YORK INSURANCE COMPANY																YES	
41-0430825	WESTERN NATIONAL MUTUAL INSURANCE COMPANY													54.1	17.1	20.5	YES	
48-0921045	WESTPORT INSURANCE CORPORATION	4,943	47	18		2	67	5,010			5,010	2	709	1.3	0.0	0.0	YES	2
56-1507441	WILSHIRE INSURANCE COMPANY																YES	
13-1290712	XL REINSURANCE AMERICA INC	1,260	1	4			5	1,265			1,265		4	0.4		0.0	YES	
94-1590201	YOSEMITE INSURANCE COMPANY	1		1		4	4	5			5	4		87.5	71.9	69.2	NO	
36-4233459	ZURICH AMERICAN INSURANCE COMPANY	1					1	1			1			51.2	14.9	16.9	YES	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		14,760	1,142	670	231	634	2,678	17,438			17,438	872	5,749	15.4	3.8	3.6	XXX	478
AA-9991161	COMMONWEALTH AUTOMOTIVE REINSURERS																YES	
AA-9991500	ILLINOIS MINE SUBSIDENCE FUND	37						37			37						YES	
AA-9991501	INDIANA MINE SUBSIDENCE FUND	537						537			537						YES	
AA-9991502	KENTUCKY MINE SUBSIDENCE FUND																YES	
AA-9991159	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	1,302						1,302			1,302		1,278				YES	
AA-9991423	MINNESOTA WORKERS COMPENSATION ASSOCIATION	769						769			769						YES	
AA-9992201	NATIONAL FLOOD INSURANCE PROGRAM																YES	
AA-9991132	NEW HAMPSHIRE REINSURANCE FACILITY																YES	
AA-9991160	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	3,242						3,242			3,242		4,816				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							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-9991139	NORTH CAROLINA REINSURANCE FACILITY	425						425			425						YES	
AA-9991503	OHIO MINE SUBSIDENCE FUND																YES	
AA-9991506	WEST VIRGINIA MINE SUBSIDENCE FUND	79						79			79						YES	
1099999. Total Authorized - Pools - Mandatory Pools		6,392						6,392			6,392		6,094				XXX	
AA-3194168	ASPEN BERMUDA LIMITED	50						50			50		140				YES	
AA-3194139	AXIS SPECIALTY LIMITED	47						47			47		129				YES	
AA-1340125	HANNOVER RUECK SE	2						3			3		2	11.1	0.8	0.8	YES	
AA-3190871	LANCASHIRE INSURANCE COMPANY LIMITED	21						21			21		55				YES	
AA-1122000	LLOYDS OF LONDON	1,514	438	223	35	7,176	7,872	9,387			9,387	7,211	1,018	83.9	69.3	76.5	NO	
AA-1127084	LLOYDS SYNDICATE NUMBER 1084	4						4			4		12				YES	
AA-1127183	LLOYDS SYNDICATE NUMBER 1183	10						10			10		28				YES	
AA-1127301	LLOYDS SYNDICATE NUMBER 1301	5						5			5		13				YES	
AA-1120102	LLOYDS SYNDICATE NUMBER 1458	19						19			19		54				YES	
AA-1120083	LLOYDS SYNDICATE NUMBER 1910	15						15			15		34				YES	
AA-1120084	LLOYDS SYNDICATE NUMBER 1955																YES	
AA-1128001	LLOYDS SYNDICATE NUMBER 2001	41						41			41		107				YES	
AA-1128003	LLOYDS SYNDICATE NUMBER 2003	29						29			29		84				YES	
AA-1128010	LLOYDS SYNDICATE NUMBER 2010	8						8			8		23				YES	
AA-1120152	LLOYDS SYNDICATE NUMBER 2357																YES	
AA-1128987	LLOYDS SYNDICATE NUMBER 2987	57						57			57		159				YES	
AA-1129000	LLOYDS SYNDICATE NUMBER 3000																YES	
AA-1126033	LLOYDS SYNDICATE NUMBER 33	19						19			19		53				YES	
AA-1120075	LLOYDS SYNDICATE NUMBER 4020																YES	
AA-1126435	LLOYDS SYNDICATE NUMBER 435	3						3			3		8				YES	
AA-1126004	LLOYDS SYNDICATE NUMBER 4444																YES	
AA-3190829	MARKEL BERMUDA LIMITED	94						94			94		267				YES	
AA-1121425	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	164	83	25	2	9	118	282			282	11	142	41.8	2.5	3.1	YES	11
AA-3190686	PARTNER REINSURANCE COMPANY LIMITED	151						151			151		412				YES	
AA-1121270	RIVER THAMES INSURANCE COMPANY LIMITED	1						1			1		11	31.9	0.3		YES	
AA-3190870	VALIDUS REINSURANCE LIMITED	144						144			144		391				YES	
1299999. Total Authorized - Other Non-U.S. Insurers		2,400	521	249	37	7,185	7,991	10,391			10,391	7,222	3,141	76.9	53.4	69.1	XXX	11
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		23,552	1,663	919	268	7,819	10,669	34,221			34,221	8,094	14,984	31.2	16.4	22.8	XXX	488
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool																	XXX	
AA-3191533	NATIONAL GENERAL RE LTD	69,461						69,461			69,461						YES	
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		69,461						69,461			69,461						XXX	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		69,461						69,461			69,461						XXX	
2299999. Total Unauthorized - Affiliates		69,461						69,461			69,461						XXX	
22-2235730	ADMIRAL INSURANCE COMPANY																YES	
46-5173660	ALEKA INSURANCE INC	2,654						2,654			2,654						YES	
63-0255547	ALFA MUTUAL FIRE INSURANCE COMPANY													53.2	8.6	9.0	YES	
31-0199720	AMERICAN DRUGGISTS INSURANCE COMPANY																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							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
04-1028440	AMERICAN MUTUAL LIABILITY INSURANCE COMPANY																YES	
13-2963258	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	15						15			15		8				YES	
23-1502700	BEDIVERE INSURANCE COMPANY		(19)			451	433	433			433	451	132	100.0	79.9	104.3	NO	
22-2320779	CHUBB CUSTOM INSURANCE COMPANY																YES	
84-0401397	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY																YES	
47-0490411	COLUMBIA CASUALTY COMPANY	157						157			157						YES	
22-2476313	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY					11	11	11			11	11	3	100.0	78.1	100.0	NO	
22-2464174	CRUM & FORSTER INSURANCE COMPANY				1		1	1			1	1		63.4	63.4		NO	
61-0654823	DELTA AMERICA RE INSURANCE COMPANY													100.0	68.8	68.8	NO	
23-2153760	EXCALIBUR REINSURANCE CORPORATION													100.0		100.0	YES	
94-1032958	FREMONT INDEMNITY COMPANY																YES	
22-2222789	GUARANTEE INSURANCE COMPANY	37	(14)	(2)	4	331	320	357			357	336		89.7	94.0	92.8	NO	
14-0727077	GUILDERLAND REINSURANCE COMPANY																YES	
74-1296673	HIGHLANDS INSURANCE COMPANY		(1)			36	35	35			35	36		100.0	102.6	102.6	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													63.2	37.1	36.1	NO	
13-5339725	INSURANCE CORP OF NEW YORK													100.0	100.0	100.0	NO	
23-0867770	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY													100.0	100.0	100.0	NO	
36-1410470	LUMBERMENS MUTUAL CASUALTY COMPANY		(8)			319	311	311			311	319		100.0	102.6	102.6	NO	
83-4075549	NATIONAL LEGACY INSURANCE COMPANY							1			1			62.2	27.2	26.4	NO	
42-0791985	NORTHEASTERN INSURANCE COMPANY OF HARTFORD																YES	
39-0509630	NORTHWESTERN NATIONAL INSURANCE COMPANY																YES	
46-3590210	PACIFIC VALLEY INSURANCE COMPANY, INC	1,964						1,964			1,964						YES	
23-1740414	R&Q REINSURANCE COMPANY		2,427				2,427	2,427			2,427			100.0			YES	
23-0580680	RELIANCE INSURANCE COMPANY																YES	
34-1532771	SHELBY INSURANCE COMPANY												61				YES	
AA-9993225	SOUTH PLACE SYNDICATE				2	1	3	3			3	3		100.0	100.0	24.0	NO	
75-0784127	TRANSPORT INSURANCE COMPANY																YES	
06-1117063	TRENWICK AMERICA REINSURANCE CORPORATION																YES	
13-2838344	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK		(101)		(3)	4,055	3,950	3,950			3,950	4,052		100.0	102.6	102.6	NO	
63-0598629	VESTA FIRE INSURANCE CORPORATION		(196)			244	48	48			48	244	39	100.0	281.2	512.9	NO	
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		4,828	2,088	(1)	4	5,448	7,539	12,367			12,367	5,452	244	61.0	43.2	44.1	XXX	
AA-9995026	CARPENTER MANAGEMENT CORPORATION																YES	
AA-9995022	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	12	15	14	1	39	70	82			82	41	18	85.7	40.5	47.9	NO	
AA-9995085	FORTRESS REINSURANCE INC.																YES	
AA-9993217	MAIDEN LANE SYNDICATE INC.				2	1	3	3			3	3		100.0	100.0	24.0	NO	
2599999. Total Unauthorized - Pools - Voluntary Pools		12	15	14	3	40	73	84			84	43	18	86.1	42.0	47.2	XXX	
AA-3190906	AEOLUS RE LIMITED																YES	
AA-1240006	AG INSURANCE	1					1	2			2		1	34.7	20.7	29.7	NO	
AA-1120255	AGEAS INSURANCE LIMITED	2					1	3			3		1	27.4	8.4	10.9	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							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1120841	AIG EUROPE LIMITED					1	1	1			1	1		100.0	100.0	100.0	NO	
AA-1580076	AIG GENERAL INSURANCE COMPANY LIMITED	33	3	6		1	10	43			43	1	17	23.5	1.6	1.4	YES	1
AA-1580015	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	81	18	30	1	3	52	133			133	4	39	39.1	2.4	2.2	YES	4
AA-1930610	ALLIANZ AUSTRALIA LIMITED	5	1	2		19	22	28			28	19		81.1	69.2	68.0	NO	
AA-1240011	ALLIANZ BENELUX	64	4	7	56	1	68	131			131	57	41	51.6	33.1	1.1	NO	
AA-1840005	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	2		1		3	4	7			7	3	1	66.5	41.2	48.9	NO	
AA-1320029	ALLIANZ FRANCE SA																YES	
AA-1344102	ALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)	103						103			103		283				YES	
AA-1320013	ALLIANZ IARD	3						4			4		4	11.3	2.0	4.3	YES	
AA-1120445	ALLIANZ INSURANCE PLC																YES	
AA-3194128	ALLIED WORLD ASSURANCE COMPANY LIMITED	28						28			28		77				YES	
AA-1340035	ALTE LEIPZIGER RUCKVERSICHERUNG AG																YES	
AA-3190005	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	1					1	2			2		22	27.4	0.6	4.8	YES	
AA-1930020	AMP GENERAL INSURANCE LIMITED																YES	
AA-1860050	ANADOLU SIGORTA	3	1	1		3	5	8			8	3	1	60.6	35.5	38.3	NO	
AA-3194126	ARCH REINS LIMITED	211						211			211		587				YES	
AA-3190932	ARGO RE	36						36			36		102				YES	
AA-1580005	ASAHI FIRE AND MARINE INSURANCE COMPANY LIMITED																YES	
AA-1360015	ASSICURAZIONI GENERALI S.P.A.					1	1	1			1	1		95.7	87.1	85.9	NO	
AA-1440035	ATERFORSAKRINGS AB LUAP													100.0	100.0	100.0	NO	
AA-1930040	AUSTRALIAN REINSURANCE COMPANY LIMITED													100.0	100.0	100.0	NO	
AA-1380080	AVERO SCHADEVERZEKERING BENELUX N.V.																YES	
AA-1560390	AVIVA INSURANCE COMPANY OF CANADA	1						1			1			0.1			YES	
AA-1244102	AXA BELGIUM	98	6	10	2	43	61	159			159	45	86	38.5	18.5	27.0	YES	45
AA-1121220	AXA INSURANCE UK PLC																YES	
AA-1460185	AXA VERSICHERUNGEN AG	38	4	9	1	52	65	103			103	53	20	63.4	42.8	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	13	2	5			7	20			20	1	6	37.1	2.7	2.1	YES	1
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	38.6		(8.2)	YES	
AA-3190045	BRITTANY INSURANCE COMPANY LIMITED													99.6	97.5	97.4	NO	
AA-2131002	CAJA NACIONAL DE AHORRO Y SEGURO																YES	
AA-1120089	CATALINA WORTHING INSURANCE LIMITED	66	49	19	2	41	111	176			176	44	78	62.8	17.1	23.3	YES	44
AA-1990110	CENTRAL REINSURANCE CORPORATION LIMITED																YES	
AA-1121065	CGU BONUS LIMITED																YES	
AA-1930120	CHAMBER OF MANUFACTURES INSURANCE LIMITED.					1	1	1			1	1		81.3	62.6	61.6	NO	
AA-1780116	CHAUCER INSURANCE COMPANY DESIGNATED ACTIVITY COMPANY	2						2			2		6				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							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-3190057	CHEMICAL INSURANCE COMPANY, LIMITED													0.1			YES	
AA-9240012	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED																YES	
AA-9240012	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED	9		(1)	43		43	52			52	43		82.6	83.7		NO	
AA-3190770	CHUBB TEMPEST REINSURANCE LIMITED	109						109			109		303				YES	
AA-2232002	CIA. REAL BRASILEIRA DE SEGUROS																YES	
AA-2231020	CIA. UNIAO DE SEGUROS GERAIS	3	2				2	4	4					39.5			YES	
AA-1320035	COLISEE RE													100.0	100.0	100.0	NO	
AA-1120380	COMMUNITY REINSURANCE CORPORATION LIMITED													64.0			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	24	2	3		9	15	39			39	9	7	38.5	20.2	24.0	NO	
AA-1340085	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT													34.1			YES	
AA-1120515	EAGLE STAR INSURANCE COMPANY LIMITED													100.0	96.0	93.8	NO	
AA-1120536	EL PASO INSURANCE COMPANY LIMITED																YES	
AA-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED																YES	
AA-1740230	ETHNIKI HELLENIC GENERAL INSURANCE COMPANY S.A.																YES	
AA-1240054	EULER HERMES CREDIT INSURANCE BELGIUM SA	3	1	1			2	6			6		8	39.1	1.4	2.4	YES	
00-0000000	EULER HERMES KREDITFORSIKRING																YES	
AA-1120580	EXCESS INSURANCE COMPANY LIMITED												1				YES	
AA-1360065	F.A.T.A. ASSICURAZIONI SPA.	2	1	1			1	3			3		1	47.1	2.9	2.4	YES	
AA-3191289	FIDELIS INSURANCE BERMUDA LIMITED	64						64			64		180				YES	
AA-1120175	FIDELIS UNDERWRITING LTD	5						5			5		13				YES	
AA-1440004	FORSAKRINGSAKTIEBOLAGET AGRIA (PUBL)																YES	
AA-1320135	GAN ASSURANCES IARD																YES	
AA-1220027	GENERALI HOLDING VIENNA AG	2		1			1	3			3		1	36.5	3.2	2.1	YES	
AA-1220035	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT							1			1			38.3	4.5	2.2	YES	
AA-1420030	GJENSIDIGE NOR FORSIKRING																YES	
00-0000000	GORDIAN RUNOFF LIMITED	1				1	1	3			3	1	1	51.4	24.8	30.0	NO	
AA-1340100	GOTHAER RUCKVERSICHERUNG AG.																YES	
AA-1340105	GOTHAER VERSICHERUNGSBANK VVAG																YES	
AA-1120700	GREYFRIARS INSURANCE COMPANY LIMITED																YES	
AA-3191437	GROUP ARK INSURANCE LIMITED	10						10			10		23				YES	
AA-1320032	GROUPAMA SA																YES	
AA-1860340	GUNES SIGORTA A.S.	4	1	2		276	279	283	280	276	3			98.6		97.6	YES	
00-0000000	H. S. WEAVERS (UNDRWRTNG) AGENCIES LIMITED																YES	
AA-3191190	HAMILTON RE LTD	5						5			5		13				YES	
AA-3190060	HANNOVER RE (BERMUDA) LIMITED	33						33			33		92				YES	
AA-1440047	HANSA SJO FORSAKRINGS A/B																YES	
AA-1340129	HANSEATICA RUCKVERSICHERUNGS AG																YES	
AA-5420070	HANWHA GENERAL INSURANCE COMPANY LIMITED	4	1	1			3	7			7		2	39.8	2.7	2.4	YES	
AA-3190080	HEDDINGTON INSURANCE LIMITED																YES	
AA-1740360	HELLENIC SHIP & AIRCRAFT INSURANCE COMPANY																YES	
AA-1340132	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT																YES	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

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		37	Overdue					43										
			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-1120760	HIGHLANDS INSURANCE COMPANY (UK) LIMITED													100.0	100.0	100.0	NO	
AA-1340087	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG													100.0	100.0	100.0	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			59.0	18.1	23.0	YES	
AA-1780035	INSURANCE CORPORATION OF IRELAND PLC																YES	
AA-1560480	INTACT INSURANCE COMPANY																YES	
AA-2230425	IRB BRASIL RESSEGUROS SA	1				27	27	28			28	27	45	97.9	37.4	97.9	NO	
AA-5424101	K B INSURANCE CO LIMITED	2		1			1	3			3		1	36.1	2.8	2.2	YES	
AA-1240026	KBC ASSURANCES	33	3	5	1		8	42			42	1	22	19.8	1.8	0.6	YES	1
AA-8310006	KELVIN RE LTD	1						1			1		2				YES	
AA-1120475	KINGSCROFT INSURANCE COMPANY LIMITED																YES	
AA-5420050	KOREAN REINSURANCE COMPANY	47	6	23	2	2	33	80			80	4	22	41.5	4.0	2.6	YES	4
AA-1580050	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	18	4	6		1	12	29			29	1	9	39.3	2.5	2.2	YES	1
AA-1240068	L'ETOILE 1905 S.A.	1						1			1			33.4	24.2	13.4	NO	
AA-1360067	LA FENICE RIASSICURAZIONI SPA																YES	
AA-1560034	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.													24.7	18.6	18.6	YES	
AA-1360165	LA NATIONALE S.P.A.																YES	
AA-1320245	LA REASSURANCE INTERCONTINENTALE S.A.					1	1	1			1	1		87.8	66.2	66.2	NO	
AA-1320255	LA REUNION FRANCAISE S.A.													87.8	66.2	66.2	NO	
AA-3190349	LAKEWOOD INSURANCE LIMITED	1					1	1			1			39.7	2.5	2.0	YES	
AA-1440060	LANSFORSAKRINGSBOLAGENS A/B																YES	
AA-1370095	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA												1	38.8	2.0	2.2	YES	
AA-1860690	LIBERTY SIGORTA A.S.																YES	
AA-1120186	LLOYDS SYNDICATE NUMBER 1947																YES	
AA-3191239	LUMEN RE LIMITED	24						24			24		68				YES	
AA-1320171	MAAF ASSURANCES																YES	
AA-1840610	MAPFRE INDUSTRIAL S.A.													88.9			YES	
AA-1120952	MERCANTILE INDEMNITY COMPANY LIMITED																YES	
AA-1240125	MERCATOR VERZEKERINGEN NV																YES	
AA-5420060	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED																YES	
AA-1860620	MILLI REASURANS T.A.S.	5	1	2			3	8			8		2	39.2	2.6	2.4	YES	
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	48	8	8	2	36	53	101			101	38	34	52.8	28.1	36.0	NO	
AA-0051036	MLC REINSURANCE LIMITED	1		1			1	3			3		1	43.7	3.2	2.7	YES	
AA-1460019	MS AMLIN AG	36						36			36		102				YES	
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	100						100			100		277				YES	
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	30		2			2	32			32		13	7.5	1.0		YES	
AA-0000000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	15	2	2		1	4	20			20	1	6	22.2	3.5	4.6	YES	1
AA-1360170	NAVALE ASSICURAZIONI S.P.A.																YES	
AA-5340660	NEW INDIA ASSURANCE COMPANY 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							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
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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	6	2	2			4	10			10		3	39.0	2.1	2.1	YES	
AA-1560247	NORTHBRIDGE GENERAL INSURANCE CORPORATION	76	9	14	2	1	27	103			103	3	100	25.9	1.7	1.2	YES	3
AA-1340135	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT													0.1			YES	
AA-1121120	NRG VICTORY REINSURANCE, LIMITED	36	14	19	2	63	98	135			135	65	1	73.0	48.1	46.7	NO	
AA-2990725	ORINOCO SEGUROS C.A.					2	2	2			2	2		96.5	96.5	96.5	NO	
AA-3190131	OWENS INSURANCE LIMITED																YES	
AA-1240163	P & V ASSURANCES SC	2		1			1	3			3		1	39.3	2.9	2.4	YES	
AA-3190195	PALLAS REINSURANCE COMPANY LTD	3		4	1	5	9	12			12	5		78.4	45.0	38.4	NO	
AA-1780078	PARTNER REINSURANCE EUROPE SE	38	1	2			3	42			42		10	8.2	0.5	0.0	YES	
AA-1340187	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT																YES	
AA-1340245	PROVINZIAL NORDWEST HOLDING AG																YES	
AA-1240051	QBE EUROPE NV/SA	9						9			9		25				YES	
AA-1120481	QBE INSURANCE (EUROPE) LIMITED																YES	
AA-1780070	QBE REINSURANCE (EUROPE) LIMITED													100.0	59.3	59.3	NO	
AA-1810007	R&Q INSURANCE (MALTA) LIMITED	13	32				32	45			45		7	71.1	0.2	0.2	YES	
AA-1340004	R+V VERSICHERUNG AKTIENGESELLSCHAFT																YES	
AA-3190137	RAMUS INSURANCE COMPANY LIMITED																YES	
AA-2990857	REASEGURADORA DELTA CA																YES	
AA-1280110	REASSURANCEAFVIKLINGS-AKTIESELSKABET					17	17	17			17	17		100.0	98.1	98.1	NO	
AA-5360041	REASURANSI INDONESIA UTAMA (PERSERO)																YES	
AA-1340201	RHEINLAND VERS.-AG	2						2			2			7.1			YES	
AA-1120465	RIVERSTONE INSURANCE (UK) LIMITED					1	1	1			1	1		85.2	52.5	85.2	NO	
AA-1720070	SAMPO PLC																YES	
AA-3191213	SANDERS RE																YES	
AA-3191403	SANDERS RE II LTD.	208						208			208						YES	
AA-3191490	SANDERS RE III LTD.																YES	
AA-1344100	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG																YES	
AA-1340015	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	13		(1)	60	20	79	92			92	80		86.3	87.2	21.4	NO	
AA-1320158	SCOR SE	28						28			28		20	0.0			YES	
AA-1320158	SCOR SE	20						20			20		53				YES	
AA-1569750	SCOTTISH AND YORK HOLDINGS LIMITED																YES	
AA-1240175	SECURA SOCIETE DE REASSURANCES	2						2			2			7.1			YES	
AA-5760050	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD													36.1			YES	
AA-5760055	SINGAPORE REINSURANCE CORPORATION LIMITED	2		1		1	2	3			3	1	1	52.0	14.5	18.1	YES	1
AA-1440075	SIRIUS FORSAKRINGSAKTIEBOLAGET																YES	
AA-3190146	SOLAR INSURANCE COMPANY LIMITED	4		1		1	2	6			6	1		34.4	15.7	12.2	YES	1
AA-1580110	SOMPO JAPAN INSURANCE INC	171	21	37	4	27	89	260			260	31	115	34.3	8.4	10.4	YES	31
AA-1961001	SOUTH BRITISH INSURANCE COMPANY LIMITED																YES	
AA-1420110	SPAREBANK 1 SKADEFORSIKRING AS	10	2	2	3	15	22	32			32	18		69.0	56.4	47.2	NO	
AA-3190582	ST JOHN'S INSURANCE COMPANY LIMITED	10	1	1			3	13			13			23.8	2.7	0.2	YES	
AA-1440090	STOCKHOLM ATERFORSAKRINGS AB	7			4	4	8	15			15	7		53.8	49.0	23.0	NO	
AA-1440100	STOCKHOLM REINSURANCE COMPANY LIMITED																YES	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

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		37	Overdue					43										
			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-1930925	SUNCORP-METWAY INSURANCE LIMITED	9	2	2	1	1	6	15			15	3		40.1	16.9	9.0	YES	3
AA-1340260	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	16	2	1	23		26	42			42	23		62.7	55.8	(0.1)	NO	
AA-1440105	SWEDISH CLUB	5		1			1	7			7			19.1	4.0	1.9	YES	
AA-1370021	SWISS RE EUROPE SA	10	12	5	2	15	33	44			44	17		76.5	39.2	33.7	NO	
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	6	2	2			4	10			10		3	39.2	2.2	2.1	YES	
AA-1580100	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED							1			1			75.8	56.4	54.4	NO	
AA-1960655	TOWER INSURANCE LIMITED																YES	
AA-1340225	TRANSATLANTISCHE BETEILIGUNGS - AG																YES	
AA-1440043	TRYGG HANSA INSURANCE COMPANY LIMITED													37.2			YES	
AA-1340006	UNION REINSURANCE COMPANY																YES	
AA-1780054	UNIPOLRE LIMITED	1		1			1	2			2			69.2	21.6	13.6	NO	
AA-1360195	UNIPOLSAI ASSICURAZIONI SPA	5			17	19	36	42			42	36		87.6	87.0	45.2	NO	
AA-1220020	UNIQA VERSICHERUNGEN AG													49.9	10.4	9.4	YES	
AA-1120590	UNITED FRIENDLY GENERAL INSURANCE LIMITED																YES	
AA-3191432	VANTAGE RISK LTD.																YES	
AA-1360265	VITTORIA ASSICURAZIONI S.P.A.		1	1		2	4	4			4	2		90.3	46.6	39.8	NO	
AA-1220070	WIENER RUCKVERSICHERUNGS GESELLSCHAFT													100.0	100.0	100.0	NO	
AA-1340265	WUESTENROT VESICHERUNGS AG													36.1			YES	
AA-3191315	XL BERMUDA LIMITED	210						210			210		290				YES	
AA-1780072	XL RE EUROPE SE	4						4			4		9				YES	
AA-1120018	ZURICH INTERNATIONAL (UK) LIMITED	1		1			2	3			3		2	61.6	4.7	4.3	YES	
AA-1460190	ZURICH VERS.GES. AG																YES	
2699999. Total Unauthorized - Other Non-U.S. Insurers		2,359	222	245	236	726	1,429	3,788	284	276	3,504	686	3,268	37.7	10.1	19.2	XXX	145
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		76,660	2,325	258	244	6,214	9,040	85,700	284	276	85,416	6,181	3,530	10.5	6.9	7.3	XXX	146
3299999. Total Certified - Affiliates - U.S. Non-Pool																	XXX	
3599999. Total Certified - Affiliates - Other (Non-U.S.)																	XXX	
3699999. Total Certified - Affiliates																	XXX	
CR-3194122	DAVINCI REINSURANCE LIMITED	204						204			204		560				YES	
CR-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED	136						136			136		379				YES	
CR-1340125	HANNOVER RUECK SE	45						45			45		125				YES	
CR-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	16						16			16		47				YES	
CR-3190339	RENAISSANCE REINSURANCE LIMITED	359						359			359		990				YES	
CR-1460023	RENAISSANCERE EUROPE AG												1				YES	
4099999. Total Certified - Other Non-U.S. Insurers		760						760			760		2,103				XXX	
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		760						760			760		2,103				XXX	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
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	
RJ-3194126	ARCH REINS LIMITED																YES	
RJ-3194168	ASPEN BERMUDA LIMITED																YES	
RJ-3194139	AXIS SPECIALTY LIMITED																YES	
RJ-3190770	CHUBB TEMPEST REINSURANCE LIMITED																YES	
RJ-3191435	CONDUIT REINSURANCE LIMITED																YES	
RJ-3194122	DAVINCI REINSURANCE LIMITED																YES	
RJ-3191289	FIDELIS INSURANCE BERMUDA LIMITED																YES	
RJ-1120175	FIDELIS UNDERWRITING LTD																YES	
RJ-3191437	GROUP ARK INSURANCE LIMITED																YES	
RJ-3191190	HAMILTON RE LTD																YES	
RJ-1340125	HANNOVER RUECK SE																YES	
RJ-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED																YES	
RJ-3190871	LANCASHIRE INSURANCE COMPANY LIMITED																YES	
RJ-1840000	MAPFRE RE COMPANIA DE REASEGUROS SA																YES	
RJ-1460019	MS AMLIN AG																YES	
RJ-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT																YES	
RJ-3190686	PARTNER REINSURANCE COMPANY LIMITED																YES	
RJ-3190339	RENAISSANCE REINSURANCE LIMITED																YES	
RJ-3190870	VALIDUS REINSURANCE LIMITED																YES	
RJ-3191388	VERMEER REISNURANCE LTD																YES	
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers																	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)		100,972	3,988	1,177	512	14,033	19,709	120,682	284	276	120,397	14,275	20,616	16.3	10.1	11.6	XXX	634
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)																	XXX	
9999999 Totals		100,972	3,988	1,177	512	14,033	19,709	120,682	284	276	120,397	14,275	20,616	16.3	10.1	11.6	XXX	634

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
47-0619962	AMERICAN FARMERS & RANCHERS INSURANCE COMPANY	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
38-0829210	AMERISURE MUTUAL 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
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

SCHEDULE F - PART 3 (Continued)

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

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
13-5129825	HANOVER INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0384680	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
13-4941245	INTEGON NATIONAL INSURANCE COMPANY	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
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
22-2311816	QBE INSURANCE CORPORATION	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

SCHEDULE F - PART 3 (Continued)

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

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
13-3028939	RAMPART INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-1952955	RENAISSANCE REINSURANCE US INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
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

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-9991159	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
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-3194139	AXIS SPECIALTY 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-1127301	LLOYDS SYNDICATE NUMBER 1301	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-1120084	LLOYDS SYNDICATE NUMBER 1955	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-1126004	LLOYDS SYNDICATE NUMBER 4444	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-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
AA-3191533	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

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)
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
23-1740414	R&Q REINSURANCE COMPANY	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
AA-9995022	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	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-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-3190906	AEOLUS RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240006	AG INSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-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-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-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-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-1740230	ETHNIKI HELLENIC GENERAL INSURANCE COMPANY S.A.	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-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
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-3191190	HAMILTON RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-3190060	HANNOVER RE (BERMUDA) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440047	HANSA SJO FORSAKRINGS A/B	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-1740360	HELLENIC SHIP & AIRCRAFT INSURANCE COMPANY	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-1340087	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG	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-3190349	LAKEWOOD INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440060	LANSFORSAKRINGSBOLAGENS A/B	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-1120186	LLOYDS SYNDICATE NUMBER 1947	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
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

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-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-1360170	NAVALE ASSICURAZIONI S.P.A.	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-1560247	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-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-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-1344100	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG	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
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

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-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-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-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
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-3194122	DAVINCI REINSURANCE LIMITED	4	01/01/2021	50.0		5,632	2,816	100.0	100.0		5,632						

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)
CR-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED	3	01/01/2021	20.0		3,371	674	100.0	100.0		3,371						
CR-1340125	HANNOVER RUECK SE	2	01/01/2021	10.0		1,231	123	100.0	100.0		1,231						
CR-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	3	01/01/2020	20.0		482	96	100.0	100.0		482						
CR-3190339	RENAISSANCE REINSURANCE LIMITED	3	01/01/2021	20.0		10,029	2,006	100.0	100.0		10,029						
CR-1460023	RENAISSANCERE EUROPE AG	3	01/01/2021	20.0		4	1	100.0	100.0		4						
4099999. Total Certified - Other Non-U.S. Insurers				XXX		20,750	5,716	XXX	XXX		20,750						
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX		20,750	5,716	XXX	XXX		20,750						
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
RJ-3194126	ARCH REINS LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3194168	ASPEN BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3194139	AXIS SPECIALTY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3190770	CHUBB TEMPEST REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3191435	CONDUIT REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3194122	DAVINCI REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3191289	FIDELIS INSURANCE BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120175	FIDELIS UNDERWRITING LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3191437	GROUP ARK INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3191190	HAMILTON RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1340125	HANNOVER RUECK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3190871	LANCASHIRE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1840000	MAPFRE RE COMPANIA DE REASEGUROS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1460019	MS AMLIN AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3190686	PARTNER REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3190339	RENAISSANCE REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3190870	VALIDUS REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3191388	VERMEER REISNURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)				XXX		20,750	5,716	XXX	XXX		20,750						
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX				XXX	XXX								
9999999 Totals				XXX		20,750	5,716	XXX	XXX		20,750						

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
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		1	1	XXX	XXX	1
59-0593886	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA		XXX	XXX				XXX	XXX	
47-0619962	AMERICAN FARMERS & RANCHERS INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-5124990	AMERICAN HOME ASSURANCE COMPANY		XXX	XXX				XXX	XXX	
35-0145400	AMERICAN STATES INSURANCE COMPANY		XXX	XXX		42	42	XXX	XXX	42
38-0829210	AMERISURE MUTUAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
94-1390273	ARGONAUT INSURANCE COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
13-5358230	ARROWOOD INDEMNITY COMPANY		XXX	XXX				XXX	XXX	
38-0315280	AUTO-OWNERS INSURANCE COMPANY		XXX	XXX				XXX	XXX	
06-6105395	CENTURY INDEMNITY COMPANY	18	XXX	XXX		368	368	XXX	XXX	368
13-3531373	CERITY INSURANCE COMPANY		XXX	XXX				XXX	XXX	
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		XXX	XXX		172	172	XXX	XXX	172
13-5010440	CONTINENTAL INSURANCE COMPANY	2	XXX	XXX	2		2	XXX	XXX	2
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	9	XXX	XXX	9		9	XXX	XXX	9
22-2005057	EVEREST REINSURANCE COMPANY	19	XXX	XXX	19		19	XXX	XXX	19
39-1092844	EVERSPAN FINANCIAL GUARANTEE CORP		XXX	XXX				XXX	XXX	
05-0316605	FACTORY MUTUAL INSURANCE COMPANY	5	XXX	XXX	5		5	XXX	XXX	5
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		XXX	XXX				XXX	XXX	
06-1325038	FINIAL REINSURANCE COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
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	1	XXX	XXX		30	30	XXX	XXX	30
13-5009848	GLOBAL REINSURANCE CORPORATION OF AMERICA		XXX	XXX				XXX	XXX	

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
31-0501234	GREAT AMERICAN INSURANCE COMPANY	24	XXX	XXX		320	320	XXX	XXX	320
13-5117400	GREATER NEW YORK MUTUAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-5129825	HANOVER INSURANCE COMPANY	1	XXX	XXX		28	28	XXX	XXX	28
06-0384680	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
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		8	8	XXX	XXX	8
13-4941245	INTEGON NATIONAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
61-0392792	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
04-1543470	LIBERTY MUTUAL INSURANCE COMPANY	1	XXX	XXX		85	85	XXX	XXX	85
22-2053189	LM PROPERTY AND CASUALTY INSURANCE COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
36-3347420	MAPRE INSURANCE COMPANY		XXX	XXX				XXX	XXX	
62-0928337	MERASTAR INSURANCE COMPANY		XXX	XXX		1	1	XXX	XXX	1
04-1614490	MERRIMACK MUTUAL FIRE INSURANCE COMPANY		XXX	XXX				XXX	XXX	
36-1475332	MIDSTATES REINSURANCE CORPORATION	18	XXX	XXX		32	32	XXX	XXX	32
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		XXX	XXX		4	4	XXX	XXX	4
31-4259550	MOTORISTS MUTUAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
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		258	258	XXX	XXX	258
47-0355979	NATIONAL INDEMNITY COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
36-2704643	NATIONAL SURETY CORPORATION		XXX	XXX				XXX	XXX	
25-0687550	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS		XXX	XXX				XXX	XXX	
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		25	25	XXX	XXX	25
06-1053492	NEW ENGLAND REINSURANCE CORPORATION	9	XXX	XXX	9		9	XXX	XXX	9
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		15	15	XXX	XXX	15
23-1642962	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY		XXX	XXX				XXX	XXX	
06-0303275	PHOENIX INSURANCE COMPANY		XXX	XXX				XXX	XXX	
36-3030511	PRAETORIAN INSURANCE COMPANY	1	XXX	XXX		213	213	XXX	XXX	213
13-1188550	PUBLIC SERVICE INSURANCE COMPANY		XXX	XXX				XXX	XXX	

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
22-2311816	QBE INSURANCE CORPORATION		XXX	XXX				XXX	XXX	
23-1641984	QBE REINSURANCE CORPORATION	3	XXX	XXX		62	62	XXX	XXX	62
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	2	XXX	XXX		49	49	XXX	XXX	49
91-0742148	SAFECO INSURANCE COMPANY OF AMERICA		XXX	XXX		24	24	XXX	XXX	24
75-1444207	SCOR REINSURANCE COMPANY	4	XXX	XXX	4		4	XXX	XXX	4
56-1285899	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	1	XXX	XXX		2	2	XXX	XXX	2
39-0333950	SENTRY INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-2997499	SIRIUSPOINT AMERICA INSURANCE COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
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		53	53	XXX	XXX	53
22-3590451	STARNET INSURANCE COMPANY		XXX	XXX				XXX	XXX	
75-1670124	STARR INDEMNITY & LIABILITY COMPANY	3	XXX	XXX	3		3	XXX	XXX	3
37-0533080	STATE FARM FIRE AND CASUALTY COMPANY		XXX	XXX				XXX	XXX	
13-3031274	SUECIA INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-1675535	SWISS REINSURANCE AMERICA CORPORATION	7	XXX	XXX	7		7	XXX	XXX	7
94-1517098	TIG INSURANCE COMPANY	13	XXX	XXX	13		13	XXX	XXX	13
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	2	XXX	XXX		140	140	XXX	XXX	140
13-5616275	TRANSATLANTIC REINSURANCE COMPANY	3	XXX	XXX	3		3	XXX	XXX	3
06-6033504	TRAVELERS CASUALTY & SURETY COMPANY	1	XXX	XXX		242	242	XXX	XXX	242
06-0566050	TRAVELERS INDEMNITY COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
06-1286274	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY		XXX	XXX				XXX	XXX	
47-0547953	UNION INSURANCE COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
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		1	1	XXX	XXX	1
13-3088732	WCF NATIONAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
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		XXX	XXX				XXX	XXX	
56-1507441	WILSHIRE INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-1290712	XL REINSURANCE AMERICA INC		XXX	XXX				XXX	XXX	
94-1590201	YOSEMITE INSURANCE COMPANY	1	XXX	XXX		1	1	XXX	XXX	1
36-4233459	ZURICH AMERICAN INSURANCE COMPANY		XXX	XXX				XXX	XXX	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		174	XXX	XXX	96	2,197	2,292	XXX	XXX	2,292
AA-9991161	COMMONWEALTH AUTOMOTIVE REINSURERS		XXX	XXX				XXX	XXX	

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-9991500	ILLINOIS MINE SUBSIDENCE FUND		XXX	XXX				XXX	XXX	
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-3194139	AXIS SPECIALTY LIMITED		XXX	XXX				XXX	XXX	
AA-1340125	HANNOVER RUECK SE		XXX	XXX				XXX	XXX	
AA-3190871	LANCASHIRE INSURANCE COMPANY LIMITED		XXX	XXX				XXX	XXX	
AA-1122000	LLOYDS OF LONDON	1,442	XXX	XXX		33,040	33,040	XXX	XXX	33,040
AA-1127084	LLOYDS SYNDICATE NUMBER 1084		XXX	XXX				XXX	XXX	
AA-1127183	LLOYDS SYNDICATE NUMBER 1183		XXX	XXX				XXX	XXX	
AA-1127301	LLOYDS SYNDICATE NUMBER 1301		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-1120084	LLOYDS SYNDICATE NUMBER 1955		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-1126004	LLOYDS SYNDICATE NUMBER 4444		XXX	XXX				XXX	XXX	
AA-3190829	MARKEL BERMUDA LIMITED		XXX	XXX				XXX	XXX	
AA-1121425	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	2	XXX	XXX	2		2	XXX	XXX	2
AA-3190686	PARTNER REINSURANCE COMPANY LIMITED		XXX	XXX				XXX	XXX	
AA-1121270	RIVER THAMES INSURANCE COMPANY LIMITED		XXX	XXX				XXX	XXX	
AA-3190870	VALIDUS REINSURANCE LIMITED		XXX	XXX				XXX	XXX	
1299999. Total Authorized - Other Non-U.S. Insurers		1,444	XXX	XXX	2	33,040	33,042	XXX	XXX	33,042

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		1,619	XXX	XXX	98	35,237	35,334	XXX	XXX	35,334
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					XXX	XXX	XXX		XXX	
AA-3191533	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		21		XXX	XXX	XXX	21	XXX	21
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	90	433	90	XXX	XXX	XXX	433	XXX	433
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		157		XXX	XXX	XXX	157	XXX	157
22-2476313	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	2	32	2	XXX	XXX	XXX	32	XXX	32
22-2464174	CRUM & FORSTER INSURANCE COMPANY		47		XXX	XXX	XXX	47	XXX	47
61-0654823	DELTA AMERICA RE INSURANCE COMPANY				XXX	XXX	XXX		XXX	
23-2153760	EXCALIBUR REINSURANCE CORPORATION				XXX	XXX	XXX		XXX	
94-1032958	FREMONT INDEMNITY COMPANY				XXX	XXX	XXX		XXX	
22-2222789	GUARANTEE INSURANCE COMPANY	67	329	67	XXX	XXX	XXX	329	XXX	329
14-0727077	GUILDERLAND REINSURANCE COMPANY				XXX	XXX	XXX		XXX	
74-1296673	HIGHLANDS INSURANCE COMPANY	7	35	7	XXX	XXX	XXX	35	XXX	35
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		11		XXX	XXX	XXX	11	XXX	11
13-5339725	INSURANCE CORP OF NEW YORK				XXX	XXX	XXX		XXX	
23-0867770	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY		1		XXX	XXX	XXX	1	XXX	1
36-1410470	LUMBERMENS MUTUAL CASUALTY COMPANY	64	311	64	XXX	XXX	XXX	311	XXX	311
83-4075549	NATIONAL LEGACY INSURANCE COMPANY		28		XXX	XXX	XXX	28	XXX	28
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	
23-1740414	R&Q REINSURANCE COMPANY		2,427		XXX	XXX	XXX	2,427	XXX	2,427
23-0580680	RELIANCE INSURANCE COMPANY				XXX	XXX	XXX		XXX	
34-1532771	SHELBY INSURANCE COMPANY				XXX	XXX	XXX		XXX	
AA-9993225	SOUTH PLACE SYNDICATE	1	23	1	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)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
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	810	3,950	810	XXX	XXX	XXX	3,950	XXX	3,950
63-0598629	VESTA FIRE INSURANCE CORPORATION	49	48	49	XXX	XXX	XXX	48	XXX	48
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		1,090	7,852	1,090	XXX	XXX	XXX	7,852	XXX	7,852
AA-9995026	CARPENTER MANAGEMENT CORPORATION		20		XXX	XXX	XXX	20	XXX	20
AA-9995022	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	8	1,140	8	XXX	XXX	XXX	1,148	XXX	1,148
AA-9995085	FORTRESS REINSURANCE INC.				XXX	XXX	XXX		XXX	
AA-9993217	MAIDEN LANE SYNDICATE INC.	1	23	1	XXX	XXX	XXX	23	XXX	23
2599999. Total Unauthorized - Pools - Voluntary Pools		9	1,183	9	XXX	XXX	XXX	1,191	XXX	1,191
AA-3190906	AEOLUS RE LIMITED				XXX	XXX	XXX		XXX	
AA-1240006	AG INSURANCE		11		XXX	XXX	XXX	11	XXX	11
AA-1120255	AGEAS INSURANCE LIMITED		74		XXX	XXX	XXX	74	XXX	74
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	1		1	XXX	XXX	XXX	1	XXX	1
AA-1930610	ALLIANZ AUSTRALIA LIMITED	4	20	4	XXX	XXX	XXX	24	XXX	24
AA-1240011	ALLIANZ BENELUX	11		11	XXX	XXX	XXX	11	XXX	11
AA-1840005	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	1	2	1	XXX	XXX	XXX	2	XXX	2
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		30		XXX	XXX	XXX	30	XXX	30
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		168		XXX	XXX	XXX	168	XXX	168
AA-1930020	AMP GENERAL INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1860050	ANADOLU SIGORTA	1	25	1	XXX	XXX	XXX	26	XXX	26
AA-3194126	ARCH REINS LIMITED				XXX	XXX	XXX		XXX	
AA-3190932	ARGO RE				XXX	XXX	XXX		XXX	
AA-1580005	ASAHI FIRE AND MARINE INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1360015	ASSICURAZIONI GENERALI S.P.A.		130		XXX	XXX	XXX	130	XXX	130
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		2		XXX	XXX	XXX	2	XXX	2
AA-1244102	AXA BELGIUM	9	148	9	XXX	XXX	XXX	157	XXX	157
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	

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1320030	AZUR ASSURANCES IARD				XXX	XXX	XXX		XXX	
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		568		XXX	XXX	XXX	568	XXX	568
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-1120089	CATALINA WORTHING INSURANCE LIMITED	9	645	9	XXX	XXX	XXX	653	XXX	653
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.		14		XXX	XXX	XXX	14	XXX	14
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				XXX	XXX	XXX		XXX	
AA-9240012	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED	9		9	XXX	XXX	XXX	9	XXX	9
AA-3190770	CHUBB TEMPEST REINSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-2232002	CIA. REAL BRASILEIRA DE SEGUROS				XXX	XXX	XXX		XXX	
AA-2231020	CIA. UNIAO DE SEGUROS GERAIS		6	1	XXX	XXX	XXX	6	XXX	6
AA-1320035	COLISEE RE				XXX	XXX	XXX		XXX	
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	1,330	2	XXX	XXX	XXX	1,330	XXX	1,330
AA-1340085	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-1120515	EAGLE STAR INSURANCE COMPANY LIMITED		12		XXX	XXX	XXX	12	XXX	12
AA-1120536	EL PASO INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1740230	ETHNIKI HELLENIC GENERAL INSURANCE COMPANY S.A.				XXX	XXX	XXX		XXX	
AA-1240054	EULER HERMES CREDIT INSURANCE BELGIUM SA				XXX	XXX	XXX		XXX	
00-0000000	EULER HERMES KREDITFORSIKRING				XXX	XXX	XXX		XXX	
AA-1120580	EXCESS INSURANCE COMPANY LIMITED		45		XXX	XXX	XXX	45	XXX	45
AA-1360065	F.A.T.A. ASSICURAZIONI SPA.		2		XXX	XXX	XXX	2	XXX	2
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-1220027	GENERALI HOLDING VIENNA AG		1		XXX	XXX	XXX	2	XXX	2
AA-1220035	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT				XXX	XXX	XXX		XXX	

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1420030	GJENSIDIGE NOR FORSIKRING				XXX	XXX	XXX		XXX	
00-0000000	GORDIAN RUNOFF LIMITED		23		XXX	XXX	XXX	23	XXX	23
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.		438	56	XXX	XXX	XXX	438	XXX	438
00-0000000	H. S. WEAVERS (UNDRWRTNG) AGENCIES LIMITED				XXX	XXX	XXX		XXX	
AA-3191190	HAMILTON RE LTD				XXX	XXX	XXX		XXX	
AA-3190060	HANNOVER RE (BERMUDA) LIMITED				XXX	XXX	XXX		XXX	
AA-1440047	HANSA SJO FORSAKRINGS A/B				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-1740360	HELLENIC SHIP & AIRCRAFT INSURANCE COMPANY				XXX	XXX	XXX		XXX	
AA-1340132	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT				XXX	XXX	XXX		XXX	
AA-1120760	HIGHLANDS INSURANCE COMPANY (UK) LIMITED				XXX	XXX	XXX		XXX	
AA-1340087	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG				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		8		XXX	XXX	XXX	8	XXX	8
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	5		5	XXX	XXX	XXX	5	XXX	5
AA-5424101	K B INSURANCE CO LIMITED		1		XXX	XXX	XXX	1	XXX	1
AA-1240026	KBC ASSURANCES		1,344		XXX	XXX	XXX	1,344	XXX	1,344
AA-8310006	KELVIN RE LTD				XXX	XXX	XXX		XXX	
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		58		XXX	XXX	XXX	59	XXX	59
AA-1240068	L'ETOILE 1905 S.A.		4		XXX	XXX	XXX	4	XXX	4
AA-1360067	LA FENICE RIASSICURAZIONI SPA		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	
AA-1320255	LA REUNION FRANCAISE S.A.				XXX	XXX	XXX		XXX	
AA-3190349	LAKEWOOD INSURANCE LIMITED		43		XXX	XXX	XXX	43	XXX	43
AA-1440060	LANSFORSAKRINGSBOLAGENS A/B				XXX	XXX	XXX		XXX	
AA-1370095	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA		4		XXX	XXX	XXX	4	XXX	4

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1860690	LIBERTY SIGORTA A.S.				XXX	XXX	XXX		XXX	
AA-1120186	LLOYDS SYNDICATE NUMBER 1947				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		1		XXX	XXX	XXX	1	XXX	1
AA-1580085	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	8	312	8	XXX	XXX	XXX	320	XXX	320
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		343		XXX	XXX	XXX	343	XXX	343
AA-1360170	NAVALE ASSICURAZIONI S.P.A.				XXX	XXX	XXX		XXX	
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		10		XXX	XXX	XXX	10	XXX	10
AA-1560247	NORTHBRIDGE GENERAL INSURANCE CORPORATION	1		1	XXX	XXX	XXX	1	XXX	1
AA-1340135	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT		1		XXX	XXX	XXX	1	XXX	1
AA-1121120	NRG VICTORY REINSURANCE, LIMITED	13		13	XXX	XXX	XXX	13	XXX	13
AA-2990725	ORINOCO SEGUROS C.A.		4		XXX	XXX	XXX	4	XXX	4
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	1	133	1	XXX	XXX	XXX	134	XXX	134
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		14		XXX	XXX	XXX	14	XXX	14
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-1280110	REASSURANCEAFVIKLINGS-AKTIESELSKABET	3	17	3	XXX	XXX	XXX	17	XXX	17
AA-5360041	REASURANSI INDONESIA UTAMA (PERSERO)				XXX	XXX	XXX		XXX	
AA-1340201	RHEINLAND VERS.-AG		18		XXX	XXX	XXX	18	XXX	18

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-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-1344100	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG				XXX	XXX	XXX		XXX	
AA-1340015	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	16		16	XXX	XXX	XXX	16	XXX	16
AA-1320158	SCOR SE		1,019		XXX	XXX	XXX	1,019	XXX	1,019
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		18		XXX	XXX	XXX	18	XXX	18
AA-5760050	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD				XXX	XXX	XXX		XXX	
AA-5760055	SINGAPORE REINSURANCE CORPORATION LIMITED		13		XXX	XXX	XXX	13	XXX	13
AA-1440075	SIRIUS FORSAKRINGSAKTIEBOLAGET				XXX	XXX	XXX		XXX	
AA-3190146	SOLAR INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1580110	SOMPO JAPAN INSURANCE INC	6	541	6	XXX	XXX	XXX	547	XXX	547
AA-1961001	SOUTH BRITISH INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1420110	SPAREBANK 1 SKADEFORSIKRING AS	4	25	4	XXX	XXX	XXX	29	XXX	29
AA-3190582	ST JOHN'S INSURANCE COMPANY LIMITED		469		XXX	XXX	XXX	469	XXX	469
AA-1440090	STOCKHOLM ATERFORSAKRINGS AB	1		1	XXX	XXX	XXX	2	XXX	2
AA-1440100	STOCKHOLM REINSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1930925	SUNCORP-METWAY INSURANCE LIMITED	1	295	1	XXX	XXX	XXX	295	XXX	295
AA-1340260	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	5	22	5	XXX	XXX	XXX	27	XXX	27
AA-1440105	SWEDISH CLUB				XXX	XXX	XXX		XXX	
AA-1370021	SWISS RE EUROPE SA	3		3	XXX	XXX	XXX	3	XXX	3
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				XXX	XXX	XXX		XXX	
AA-1580100	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED		30		XXX	XXX	XXX	30	XXX	30
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	7		7	XXX	XXX	XXX	7	XXX	7
AA-1220020	UNIQA VERSICHERUNGEN AG				XXX	XXX	XXX		XXX	
AA-1120590	UNITED FRIENDLY GENERAL INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-3191432	VANTAGE RISK 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	

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-3191315	XL BERMUDA LIMITED				XXX	XXX	XXX		XXX	
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		137	8,489	194	XXX	XXX	XXX	8,617	XXX	8,617
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		1,236	17,523	1,293	XXX	XXX	XXX	17,660	XXX	17,660
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-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-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-3190339	RENAISSANCE REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-1460023	RENAISSANCERE EUROPE AG	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	
RJ-3194126	ARCH REINS LIMITED		XXX	XXX				XXX	XXX	
RJ-3194168	ASPEN BERMUDA LIMITED		XXX	XXX				XXX	XXX	
RJ-3194139	AXIS SPECIALTY LIMITED		XXX	XXX				XXX	XXX	
RJ-3190770	CHUBB TEMPEST REINSURANCE LIMITED		XXX	XXX				XXX	XXX	
RJ-3191435	CONDUIT REINSURANCE LIMITED		XXX	XXX				XXX	XXX	
RJ-3194122	DAVINCI REINSURANCE LIMITED		XXX	XXX				XXX	XXX	
RJ-3191289	FIDELIS INSURANCE BERMUDA LIMITED		XXX	XXX				XXX	XXX	
RJ-1120175	FIDELIS UNDERWRITING LTD		XXX	XXX				XXX	XXX	
RJ-3191437	GROUP ARK INSURANCE LIMITED		XXX	XXX				XXX	XXX	
RJ-3191190	HAMILTON RE LTD		XXX	XXX				XXX	XXX	
RJ-1340125	HANNOVER RUECK SE		XXX	XXX				XXX	XXX	
RJ-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED		XXX	XXX				XXX	XXX	
RJ-3190871	LANCASHIRE INSURANCE COMPANY LIMITED		XXX	XXX				XXX	XXX	
RJ-1840000	MAPFRE RE COMPANIA DE REASEGUROS SA		XXX	XXX				XXX	XXX	
RJ-1460019	MS AMLIN AG		XXX	XXX				XXX	XXX	
RJ-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT		XXX	XXX				XXX	XXX	
RJ-3190686	PARTNER REINSURANCE COMPANY LIMITED		XXX	XXX				XXX	XXX	
RJ-3190339	RENAISSANCE 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)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
RJ-3190870	VALIDUS REINSURANCE LIMITED		XXX	XXX				XXX	XXX	
RJ-3191388	VERMEER REISNURANCE LTD		XXX	XXX				XXX	XXX	
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers			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)		2,855	17,523	1,293	98	35,237	35,334	17,660		52,994
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)										
9999999 Totals		2,855	17,523	1,293	98	35,237	35,334	17,660		52,994

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	610
1002	1	021000089	CITIBANK	3,078
1003	1	026008808	UNICREDIT	749
1004	1	026008044	COMMERZBANK	482
1005	1	026004307	MIZUHO BANK	3,371
1006	2	026009632	MUFG BANK LTD.	338
1006	2	026002574	BARCLAYS	338
1006	2	021000089	CITIBANK	338
1006	2	026009179	CREDIT SUISSE	204
1006	2	021001033	DEUTSCHE BANK	204
1006	2	021001088	HSBC	338
1006	2	026014601	GOLDMAN SACHS	204
1006	2	021000021	JPMORGAN CHASE	204
1006	2	026014630	MORGAN STANLEY	204
1006	2	021000018	BANK OF NY MELLON	204
1006	2	121000248	WELLS FARGO	338
1007	1	021000089	CITIBANK	431
1008	1	026007993	UBS	2,494
1009	1	026003036	SEB SKANDINAVISKA ENSKILDA BANKEN	2,807
1010	2	026002574	BARCLAYS	226
1010	2	981390502	LLOYDS BANK CORP MARKETS PLC	226
1010	2	026007728	NATIONAL AUSTRALIA BANK LTD	206
1010	2	026007689	BNP PARIBAS	185
1010	2	026008044	COMMERZBANK	185
1011	1	021000089	CITIBANK	4
1012	1	021000021	JPMORGAN CHASE	956
1013	1	026009179	CREDIT SUISSE	589
1014	1	026002574	BARCLAYS	38
1015	1	021000089	CITIBANK	135
1016	1	021000089	CITIBANK	193
1017	1	026002574	BARCLAYS	22
1018	1	981390502	LLOYDS BANK CORP MARKETS PLC	159
1019	2	026009632	MUFG BANK LTD.	6
1019	2	026002574	BARCLAYS	6
1019	2	021000089	CITIBANK	6
1019	2	026009179	CREDIT SUISSE	3
1019	2	021001033	DEUTSCHE BANK	3
1019	2	021001088	HSBC	6
1019	2	026014601	GOLDMAN SACHS	3
1019	2	021000021	JPMORGAN CHASE	3
1019	2	026014630	MORGAN STANLEY	3
1019	2	021000018	BANK OF NY MELLON	3
1019	2	121000248	WELLS FARGO	6
1020	1	021000018	ANZ	329
1021	1	026007689	BNP PARIBAS	933
1021	1	026007689	BNP PARIBAS	137
1021	1	026007689	BNP PARIBAS	265
1021	1	026007689	BNP PARIBAS	352

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
1022	1	071000288	HARRIS NA	140
1023	1	021000089	LLOYDS BANK	3,768
1024	1	021000089	CITIBANK	99
1025	1	021000089	CITIBANK	17
1026	1	021000089	CITIBANK	15
1027	1	026008073	CREDIT AGRICOLE	144
1028	1	026007692	BANCO SANTANDER	201
1029	3	021000089	CITIBANK	592
1029	3	026001591	STANDARD CHARTERED	1,870
1030	1	021000089	CITIBANK	711
1031	1	021000089	CITIBANK	78
1032	1	021000021	WESTPAC BANKING CORPORATION	209
1034	1	021000089	CITIBANK	68
1035	1	021000089	CITIBANK	78
1035	1	021000089	CITIBANK	1,200
1036	1	021000089	CITIBANK	15
1037	1	021000018	ANZ	57
1038	1	026007728	NATIONAL AUSTRALIA BANK	6
1039	1	026008044	COMMERZBANK	72
1040	1	021000089	CITIBANK	15
1041	1	021000089	CITIBANK	1,751
1041	1	021000089	CITIBANK	174
1041	1	021000089	CIITIBANK	701
1041	1	021000089	CITIBANK	54
1042	1	026004093	ROYAL BANK OF CANADA	
1043	1	021000089	CITIBANK	29
1044	1	021000089	CITIBANK	2,518
1045	1	021000089	LLOYDS BANK	6,650
1046	1	026004307	MIZUHO BANK	268
1047	1	026007689	BNP PARIBAS	191
1048	1	021000089	CITIBANK	2,065
1049	1	021000089	CITIBANK	3,852
1049	1	021000089	CITIBANK	2,755
1050	1	021000089	CITIBANK	3
1051	1	026002655	LLOYDS BANK PLC	3,192
1052	1	026010841	SVENSKA HANDELSBANKEN AB	125
1053	1	026007689	BNP PARIBAS	301
1054	1	026004093	RBC BANK CANADA	113
1055	1	021000089	CITIBANK	36
1055	1	021000089	CITIBANK	1,631
1055	1	021000089	CITIBANK	53
1056	1	026002574	BARCLAYS	73
1057	1	021000021	NATIXIS	351
1058	1	021000089	CITIBANK	891
1058	1	021000089	CITIBANK	317
1058	1	021000089	CITIBANK	341
1059	1	021000089	CITIBANK	64
1059	1	021000089	CITIBANK	4

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
1060	1	026009179	CREDIT SUISSE	1,303
1061	1	026007728	NATIONAL AUSTRALIA BANK	9
1061	1	026007728	NATIONAL AUSTRALIA BANK	3
1061	1	026007728	NATIONAL AUSTRALIA BANK	3
1061	1	026007728	NATIONAL AUSTRALIA BANK	7
1062	1	021000089	CITIBANK	6,930
1062	1	021000089	CITIBANK	425
1063	1	021000089	CITIBANK	2,670
Total				71,334

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 STEM BOIL INSPEC & INSURANCE COMPANY	30.000	4,646
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	1,165,368	1,848,501	Yes [X] No [ ]
7.	NEW JERSEY UNSATISFIED CLAIM AND JUDGEMENT FUND	321,566		Yes [ ] No [X]
8.	NATIONAL FLOOD INSURANCE PROGRAM	213,444	243,756	Yes [ ] No [X]
9.	LLOYDS OF LONDON	165,304		Yes [ ] No [X]
10.	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	120,446	2,415	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)	50,476,392,746		50,476,392,746
2.	Premiums and considerations (Line 15)	8,786,287,339	161,165,718	8,947,453,057
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	120,681,506	(114,289,357)	6,392,150
4.	Funds held by or deposited with reinsured companies (Line 16.2)			
5.	Other assets	2,847,628,864	(10,486,847)	2,837,142,017
6.	Net amount recoverable from reinsurers		1,270,447,297	1,270,447,297
7.	Protected cell assets (Line 27)			
8.	Totals (Line 28)	62,230,990,455	1,306,836,811	63,537,827,267
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	27,562,632,823	1,077,712,296	28,640,345,119
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	1,997,155,482	(79,970,341)	1,917,185,141
11.	Unearned premiums (Line 9)	16,404,795,113	763,778,920	17,168,574,034
12.	Advance premiums (Line 10)	382,174,883	92,568	382,267,451
13.	Dividends declared and unpaid (Line 11.1 and 11.2)			
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	114,488,456	(114,309,665)	178,791
15.	Funds held by company under reinsurance treaties (Line 13)	32,530,901	(32,530,901)	
16.	Amounts withheld or retained by company for account of others (Line 14)	46,006,662	1,056,888	47,063,550
17.	Provision for reinsurance (Line 16)	52,994,125	(52,994,125)	
18.	Other liabilities	3,649,954,023	(255,998,830)	3,393,955,193
19.	Total liabilities excluding protected cell business (Line 26)	50,242,732,466	1,306,836,811	51,549,569,278
20.	Protected cell liabilities (Line 27)			
21.	Surplus as regards policyholders (Line 37)	11,988,257,988	XXX	11,988,257,988
22.	Totals (Line 38)	62,230,990,455	1,306,836,811	63,537,827,266

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	817,766,844	XXX		XXX	1,837,316	XXX	58,960,538	XXX	461,729	XXX	45,377,620	XXX		XXX
2. Premiums earned	814,409,508	XXX		XXX	1,837,316	XXX	55,746,356	XXX	461,729	XXX	45,123,598	XXX		XXX
3. Incurred claims	526,154,203	64.6			2,590,732	141.0	53,857,133	96.6	97,716	21.2	19,912,864	44.1		
4. Cost containment expenses	10,451,913	1.3			14,313	0.8	95,412	0.2	989	0.2	434,110	1.0		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	536,606,116	65.9			2,605,045	141.8	53,952,545	96.8	98,705	21.4	20,346,974	45.1		
6. Increase in contract reserves														
7. Commissions (a)	227,488,236	27.9			106,230	5.8	9,850,773	17.7			11,441,245	25.4		
8. Other general insurance expenses	163,970,334	20.1			368,400	20.1	11,822,170	21.2	92,581	20.1	9,098,661	20.2		
9. Taxes, licenses and fees	18,457,920	2.3			41,470	2.3	1,330,806	2.4	10,422	2.3	1,024,224	2.3		
10. Total other expenses incurred	409,916,490	50.3			516,100	28.1	23,003,750	41.3	103,003	22.3	21,564,130	47.8		
11. Aggregate write-ins for deductions														
12. Gain from underwriting before dividends or refunds	(132,113,098)	(16.2)			(1,283,829)	(69.9)	(21,209,938)	(38.0)	260,021	56.3	3,212,494	7.1		
13. Dividends or refunds														
14. Gain from underwriting after dividends or refunds	(132,113,098)	(16.2)			(1,283,829)	(69.9)	(21,209,938)	(38.0)	260,021	56.3	3,212,494	7.1		
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	165,383	XXX		XXX	710,964,259	XXX
2. Premiums earned		XXX		XXX		XXX	166,595	XXX		XXX	711,073,913	XXX
3. Incurred claims							50,214	30.1			449,645,545	63.2
4. Cost containment expenses							3,498	2.1			9,903,591	1.4
5. Incurred claims and cost containment expenses (Lines 3 and 4)							53,712	32.2			459,549,136	64.6
6. Increase in contract reserves												
7. Commissions (a)							16,132	9.7			206,073,857	29.0
8. Other general insurance expenses							33,161	19.9			142,555,360	20.0
9. Taxes, licenses and fees							3,733	2.2			16,047,265	2.3
10. Total other expenses incurred							53,026	31.8			364,676,482	51.3
11. Aggregate write-ins for deductions												
12. Gain from underwriting before dividends or refunds							59,858	35.9			(113,151,704)	(15.9)
13. Dividends or refunds												
14. Gain from underwriting after dividends or refunds							59,858	35.9			(113,151,704)	(15.9)
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)												

(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	19,939,169			5,904,664		1,247,990					5,229		12,781,285
2. Advance premiums	2,168,514			155,602		109,868					744		1,902,301
3. Reserve for rate credits													
4. Total premium reserves, current year	22,107,683			6,060,266		1,357,859					5,972		14,683,586
5. Total premium reserves, prior year	17,794,179			2,806,551		1,060,916					7,351		13,919,361
6. Increase in total premium reserves	4,313,504			3,253,715		296,943					(1,379)		764,225
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	211,057,427		409,623	7,837,446	24,722	5,593,999					256,840		196,934,796
2. Total prior year	207,899,804		101,462	4,485,077		4,722,038					278,445		198,312,782
3. Increase	3,157,623		308,161	3,352,369	24,722	871,961					(21,605)		(1,377,986)

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	137,905,580		167,716	4,281,931	6,611	1,751,353					13,502		131,684,468
1.2 On claims incurred during current year	385,091,001		2,114,855	46,222,833	66,383	17,289,550					58,317		319,339,063
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	26,726,556		2,163	40,838		2,955,213					10,223		23,718,120
2.2 On claims incurred during current year	184,330,870		407,460	7,796,608	24,722	2,638,787					246,617		173,216,676
3. Test:													
3.1 Lines 1.1 and 2.1	164,632,136		169,879	4,322,769	6,611	4,706,565					23,725		155,402,588
3.2 Claim reserves and liabilities, December 31, prior year	207,899,804		101,462	4,485,077		4,722,038					278,445		198,312,782
3.3 Line 3.1 minus Line 3.2	(43,267,668)		68,417	(162,308)	6,611	(15,473)					(254,720)		(42,910,194)

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	817,766,844		1,837,316	58,960,538	461,729	45,377,620					165,383		710,964,259
2. Premiums earned	814,409,508		1,837,316	55,746,356	461,729	45,123,598					166,595		711,073,913
3. Incurred claims	526,154,203		2,590,732	53,857,133	97,716	19,912,864					50,214		449,645,545
4. Commissions	227,488,236		106,230	9,850,773		11,441,245					16,132		206,073,857
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		2,590,732	53,857,133	97,716	19,912,864					50,214		449,645,545	526,154,203
2. Beginning claim reserves and liabilities		101,462	4,485,077		4,722,038					278,445		198,312,782	207,899,804
3. Ending claim reserves and liabilities		409,623	7,837,446	24,722	5,593,999					256,840		196,934,796	211,057,427
4. Claims paid		2,282,571	50,504,764	72,994	19,040,903					71,819		451,023,531	522,996,580
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		2,590,732	53,857,133	97,716	19,912,864					50,214		449,645,545	526,154,203
2. Beginning claim reserves and liabilities		101,462	4,485,077		4,722,038					278,445		198,312,782	207,899,804
3. Ending claim reserves and liabilities		409,623	7,837,446	24,722	5,593,999					256,840		196,934,796	211,057,427
4. Claims paid		2,282,571	50,504,764	72,994	19,040,903					71,819		451,023,531	522,996,580
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses		2,605,045	53,952,545	98,705	20,346,974					53,712		459,549,136	536,606,116
2. Beginning reserves and liabilities		101,462	4,485,077		4,722,038					278,445		198,312,782	207,899,804
3. Ending reserves and liabilities		409,623	7,837,446	24,722	5,593,999					256,840		196,934,796	211,057,427
4. Paid claims and cost containment expenses		2,296,884	50,600,176	73,983	19,475,013					75,316		460,927,122	533,448,493

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	171,750	45,021	46,375	13,171	19,463		3,662	179,395	XXX
2. 2014	26,428,648	454,184	25,974,464	14,875,205	40,209	600,573	2	2,072,532	4,985	1,325,663	17,503,115	XXX
3. 2015	27,860,252	416,738	27,443,514	16,092,628	92,316	735,427	1,910	2,232,464	8,665	1,473,185	18,957,628	XXX
4. 2016	28,750,107	384,365	28,365,742	17,368,720	511,029	787,017	5,860	2,402,291	28,189	1,543,636	20,012,950	XXX
5. 2017	29,390,944	353,967	29,036,977	17,995,156	1,142,169	796,828	3,553	2,520,501	68,980	1,891,778	20,097,782	XXX
6. 2018	30,789,333	404,723	30,384,610	17,355,459	97,160	862,533	9,445	2,383,654	12,257	2,191,755	20,482,785	XXX
7. 2019	32,613,035	458,687	32,154,348	18,846,313	237,515	803,932	12,180	2,400,302	19,446	1,845,265	21,781,407	XXX
8. 2020	32,443,442	439,299	32,004,143	17,096,138	223,445	562,836	8,279	2,263,339	56,561	1,662,644	19,634,027	XXX
9. 2021	38,289,050	2,452,117	35,836,933	23,456,027	1,640,622	505,661	47,714	2,489,328	70,062	2,369,909	24,692,617	XXX
10. 2022	41,680,917	2,422,899	39,258,018	24,624,911	1,706,076	350,611	40,493	2,589,835	37,586	2,523,811	25,781,201	XXX
11. 2023	45,884,759	2,471,883	43,412,876	19,509,299	1,099,401	180,457	25,637	2,338,687	1,111	1,558,494	20,902,294	XXX
12. Totals	XXX	XXX	XXX	187,391,606	6,834,964	6,232,251	168,245	23,712,395	307,843	18,389,802	210,025,202	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	1,518,835	708,603	654,630	42,042	265,332	82,076	176,882	56,041	101,534	4	263	1,828,446	XXX
2. 2014	21,362	24	26,425	3,558	2,000		14,560		13,596		701	74,361	XXX
3. 2015	46,251	5,589	27,695	240	4,722	39	10,879	(1)	14,609		1,440	98,288	XXX
4. 2016	88,960	3,230	24,794	5	7,788		11,664		17,225		1,864	147,196	XXX
5. 2017	155,781	7,885	21,217	(17)	14,966		13,465	(1)	19,004		5,265	216,567	XXX
6. 2018	212,551	5,746	143,674	11,671	20,946	7	29,016	1	27,651		13,613	416,413	XXX
7. 2019	442,433	8,329	155,988	8,283	37,230	3	50,116	(6)	38,609		13,157	707,767	XXX
8. 2020	665,300	22,210	292,451	17,940	51,957	6	98,586	63	45,003	2,227	27,729	1,110,852	XXX
9. 2021	1,706,968	67,565	476,288	40,784	125,466	6	160,332	363	77,595	12,299	87,982	2,425,632	XXX
10. 2022	3,424,760	31,231	1,250,347	104,607	211,658	9	290,413	41	132,436	1,283	282,058	5,172,444	XXX
11. 2023	8,408,051	101,665	5,401,482	228,654	330,813	6	581,366	15,405	613,692		1,155,348	14,989,672	XXX
12. Totals	16,691,253	962,076	8,474,991	457,766	1,072,878	82,152	1,437,279	71,907	1,100,953	15,814	1,589,419	27,187,639	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	1,422,820	405,627
2. 2014	17,626,253	48,778	17,577,475	66.7	10.7	67.7				44,205	30,155
3. 2015	19,164,675	108,759	19,055,916	68.8	26.1	69.4				68,117	30,171
4. 2016	20,708,458	548,312	20,160,146	72.0	142.7	71.1				110,519	36,677
5. 2017	21,536,918	1,222,569	20,314,350	73.3	345.4	70.0				169,131	47,436
6. 2018	21,035,486	136,288	20,899,198	68.3	33.7	68.8				338,809	77,605
7. 2019	22,774,923	285,749	22,489,175	69.8	62.3	69.9				581,809	125,958
8. 2020	21,075,611	330,731	20,744,879	65.0	75.3	64.8				917,601	193,251
9. 2021	28,997,665	1,879,416	27,118,249	75.7	76.6	75.7				2,074,907	350,725
10. 2022	32,874,971	1,921,326	30,953,645	78.9	79.3	78.8				4,539,269	633,174
11. 2023	37,363,846	1,471,880	35,891,966	81.4	59.5	82.7				13,479,214	1,510,458
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	23,746,401	3,441,238

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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior	7,783,530	7,716,143	7,685,008	7,684,966	7,690,279	7,760,902	7,911,840	8,104,240	8,219,626	8,295,802	76,176	191,562
2. 2014	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	15,496,333	25,618	13,388
3. 2015	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	16,817,507	23,400	46,026
4. 2016	XXX	XXX	17,937,560	17,714,852	17,597,607	17,549,211	17,559,722	17,643,203	17,692,450	17,768,820	76,369	125,616
5. 2017	XXX	XXX	XXX	17,943,553	17,937,222	17,845,202	17,603,276	17,738,400	17,778,283	17,843,825	65,542	105,425
6. 2018	XXX	XXX	XXX	XXX	18,617,120	18,665,799	18,296,183	18,235,859	18,353,364	18,500,150	146,786	264,291
7. 2019	XXX	XXX	XXX	XXX	XXX	19,620,622	19,551,280	19,696,219	19,953,459	20,069,709	116,250	373,491
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	18,235,055	18,230,391	18,499,397	18,495,326	(4,071)	264,935
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,418,351	24,322,043	24,633,687	311,644	1,215,336
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,668,243	28,270,244	(398,000)	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,940,699	XXX	XXX
										12. Totals	439,715	2,600,072

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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023		
1. Prior	000	2,649,262	4,181,697	5,030,333	5,508,486	5,892,369	6,083,333	6,248,889	6,408,953	6,568,886	XXX	XXX
2. 2014	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	15,435,568	XXX	XXX
3. 2015	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	16,733,828	XXX	XXX
4. 2016	XXX	XXX	11,280,638	14,471,185	15,708,265	16,621,517	17,081,334	17,315,214	17,520,116	17,638,848	XXX	XXX
5. 2017	XXX	XXX	XXX	11,170,884	14,574,885	15,992,709	16,641,062	17,120,078	17,464,159	17,646,262	XXX	XXX
6. 2018	XXX	XXX	XXX	XXX	11,547,535	15,165,858	16,311,589	17,045,222	17,740,647	18,111,387	XXX	XXX
7. 2019	XXX	XXX	XXX	XXX	XXX	12,121,015	16,056,837	17,504,926	18,673,151	19,400,551	XXX	XXX
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	11,312,244	14,821,595	16,463,026	17,427,249	XXX	XXX
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,232,658	20,321,637	22,273,352	XXX	XXX
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,986,304	23,228,953	XXX	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,564,718	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	2,497,571	1,770,339	1,269,481	1,060,570	717,960	576,646	546,558	704,275	883,881	733,428
2. 2014	1,235,168	693,490	350,139	239,778	113,111	51,651	27,445	42,102	23,045	37,426
3. 2015	XXX	1,225,207	611,876	334,028	150,608	92,616	47,843	41,720	34,988	38,335
4. 2016	XXX	XXX	1,456,995	685,776	283,284	140,391	73,042	50,976	30,541	36,453
5. 2017	XXX	XXX	XXX	1,579,424	654,965	312,773	108,810	97,389	38,425	34,701
6. 2018	XXX	XXX	XXX	XXX	1,781,525	765,836	326,449	239,705	95,017	161,018
7. 2019	XXX	XXX	XXX	XXX	XXX	1,904,898	715,112	425,343	226,376	197,828
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	2,242,346	979,918	508,583	373,034
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,847,231	773,180	595,473
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,436,545	1,436,113
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,738,788

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	6,580		661		203		476	7,444	XXX
2. 2014	6,953,901	123,229	6,830,671	3,483,855	100	99,724	2	500,963		72,154	4,084,440	827,933
3. 2015	7,214,041	106,581	7,107,460	3,429,516	1,647	112,190	90	507,635		86,201	4,047,604	787,932
4. 2016	7,304,003	90,675	7,213,328	3,800,701	(200)	112,705	110	546,181		81,820	4,459,677	873,124
5. 2017	7,325,272	73,184	7,252,088	4,139,333	(29)	139,941	198	573,225		363,900	4,852,331	947,802
6. 2018	7,499,944	90,662	7,409,282	4,228,355	30	177,962	5,081	592,124	(105)	570,449	4,993,436	862,605
7. 2019	7,909,320	86,401	7,822,918	4,399,665	(2,358)	156,878	246	599,165		86,391	5,157,820	850,870
8. 2020	8,264,035	76,257	8,187,778	5,213,310	76,933	188,955	(766)	599,637	30,237	82,297	5,895,499	971,036
9. 2021	8,906,463	382,034	8,524,429	6,139,846	417,680	123,477	4,278	688,512	58,430	67,668	6,471,446	995,920
10. 2022	10,024,835	301,836	9,723,000	5,630,696	143,582	95,439	1,597	599,948	645	36,995	6,180,258	790,751
11. 2023	11,297,356	347,653	10,949,703	5,499,432	147,541	68,757	2,124	696,043		8,335	6,114,567	928,140
12. Totals	XXX	XXX	XXX	45,971,288	784,927	1,276,688	12,958	5,903,638	89,207	1,456,686	52,264,522	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	9,073	110	6,220		556		349		3,663		44	19,752	213
2. 2014	4,464		2,544		250		877		3,500		3	11,634	59
3. 2015	7,055		6,223		638		956		3,542		20	18,414	71
4. 2016	7,679		6,406		333		882		3,614		61	18,913	113
5. 2017	14,594		2,615		800		549		3,940		2,056	22,499	180
6. 2018	21,551		9,270		1,297		474		4,470		4,113	37,063	310
7. 2019	31,161		9,116		1,650		746		4,811		3,819	47,483	441
8. 2020	61,232	5,261	14,476	4,516	4,260		4,281	59	2,717	2,003	7,630	75,127	1,131
9. 2021	168,973	26,825	51,764	29,946	11,162		14,388	344	12,171	11,677	32,482	189,668	3,240
10. 2022	214,080	952	230,485	3,907	13,561		28,825	29	16,025	1,001	78,600	497,086	3,910
11. 2023	726,986	9,717	2,183,761	29,764	41,988		114,269	62	200,405		107,324	3,227,866	34,733
12. Totals	1,266,848	42,864	2,522,879	68,132	76,496		166,594	494	258,859	14,681	236,153	4,165,505	44,401

	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	15,184	4,568
2. 2014	4,096,176	102	4,096,074	58.9	0.1	60.0				7,007	4,627
3. 2015	4,067,755	1,737	4,066,019	56.4	1.6	57.2				13,278	5,136
4. 2016	4,478,500	(91)	4,478,591	61.3	(0.1)	62.1				14,085	4,828
5. 2017	4,874,998	169	4,874,829	66.6	0.2	67.2				17,209	5,290
6. 2018	5,035,505	5,006	5,030,499	67.1	5.5	67.9				30,822	6,241
7. 2019	5,203,191	(2,112)	5,205,303	65.8	(2.4)	66.5				40,277	7,206
8. 2020	6,088,869	118,243	5,970,626	73.7	155.1	72.9				65,931	9,196
9. 2021	7,210,292	549,179	6,661,113	81.0	143.8	78.1				163,967	25,701
10. 2022	6,829,058	151,713	6,677,345	68.1	50.3	68.7				439,706	57,380
11. 2023	9,531,640	189,208	9,342,433	84.4	54.4	85.3				2,871,266	356,600
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	3,678,731	486,774

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	67,005	22,118	5,562	42	8,934		571	59,341	XXX
2. 2014	10,227,825	9,515	10,218,310	6,553,935	718	443,582		863,685		156,110	7,860,484	2,055,774
3. 2015	10,758,419	6,858	10,751,561	7,310,226	4,115	560,154	1,511	988,660		170,430	8,853,413	2,230,191
4. 2016	11,342,235	5,247	11,336,988	7,445,242	1,605	615,138	4,504	1,037,648		165,401	9,091,919	2,245,117
5. 2017	11,842,467	4,843	11,837,624	7,141,472	(17,715)	609,589	3,314	1,050,902		160,081	8,816,363	2,070,932
6. 2018	12,385,865	4,066	12,381,799	7,385,906	1,489	613,210	1,921	987,669		167,969	8,983,375	2,041,298
7. 2019	12,831,551	3,981	12,827,570	8,017,532	26,900	548,137	3,466	977,875		188,120	9,513,179	2,071,468
8. 2020	12,339,622	2,767	12,336,855	6,272,217	23,944	299,292	1,546	890,896		171,195	7,436,916	1,487,832
9. 2021	14,266,003	816,039	13,449,965	8,513,448	517,622	324,664	32,492	1,055,158	872	179,905	9,342,284	1,726,091
10. 2022	15,529,041	909,398	14,619,643	8,447,473	593,530	205,356	30,753	1,221,775		167,391	9,250,321	1,831,059
11. 2023	17,624,789	964,395	16,660,394	4,810,163	447,867	74,212	19,383	956,777		103,058	5,373,901	1,657,212
12. Totals	XXX	XXX	XXX	71,964,619	1,622,191	4,298,896	98,933	10,039,977	872	1,630,231	84,581,497	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	859,364	517,226	(111,873)	(108,995)	37,362	35	(8,139)	66	17,462	4	70	385,840	5,877
2. 2014	12,614	24	16,755	3,558	1,665		12,204		8,133		90	47,788	883
3. 2015	24,820		15,629	251	3,599		8,159		8,586		277	60,542	1,649
4. 2016	70,999	3,229	17,456	11	7,089		9,455		10,741		711	112,500	2,667
5. 2017	120,395	7,799	2,930	6	13,116		10,227		11,479		1,208	150,343	4,811
6. 2018	145,663	946	110,217	11,076	17,399		24,410		15,704		6,689	301,370	7,407
7. 2019	307,776	264	81,044	4,260	29,319	3	40,887	(4)	24,050		3,208	478,554	10,497
8. 2020	456,527	214	158,591	3,963	40,613	6	84,823	(3)	27,252	(1)	6,569	763,626	12,881
9. 2021	1,198,867	907	282,439	1,860	92,587	4	133,203	1	45,840		14,722	1,750,164	27,869
10. 2022	2,718,614	808	683,189	5,001	174,287	9	236,537	1	85,888		45,739	3,892,696	60,804
11. 2023	5,959,542	69,571	2,780,255	152,510	257,588	3	414,954	13,753	291,419		161,337	9,467,922	220,641
12. Totals	11,875,180	600,988	4,036,633	73,501	674,624	59	966,718	13,813	546,554	3	240,621	17,411,345	355,986

	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	339,260	46,580
2. 2014	7,912,572	4,300	7,908,273	77.4	45.2	77.4				25,787	22,001
3. 2015	8,919,832	5,877	8,913,955	82.9	85.7	82.9				40,198	20,344
4. 2016	9,213,768	9,348	9,204,420	81.2	178.1	81.2				85,215	27,285
5. 2017	8,960,110	(6,596)	8,966,706	75.7	(136.2)	75.7				115,521	34,822
6. 2018	9,300,177	15,432	9,284,745	75.1	379.5	75.0				243,857	57,512
7. 2019	10,026,621	34,889	9,991,732	78.1	876.4	77.9				384,297	94,257
8. 2020	8,230,211	29,668	8,200,542	66.7	1,072.4	66.5				610,941	152,686
9. 2021	11,646,205	553,757	11,092,448	81.6	67.9	82.5				1,478,539	271,625
10. 2022	13,773,119	630,102	13,143,017	88.7	69.3	89.9				3,395,994	496,702
11. 2023	15,544,910	703,087	14,841,823	88.2	72.9	89.1				8,517,716	950,205
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	15,237,325	2,174,020

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	5,123	52	434	1	235		13	5,740	XXX
2. 2014	237,356	4,764	232,592	170,827	4,157	13,330		15,360		1,466	195,360	25,134
3. 2015	256,336	4,468	251,868	222,932	10,271	15,552	215	17,994		1,609	245,992	28,453
4. 2016	264,180	8,754	255,426	214,599	1,732	18,070	1,171	21,188		1,976	250,954	27,913
5. 2017	264,808	4,597	260,211	168,058	2,086	18,307	(65)	17,774		1,823	202,118	20,652
6. 2018	395,657	34,699	360,958	237,305	15,125	28,921	2,238	25,656	2,219	1,636	272,300	28,354
7. 2019	629,529	89,004	540,525	413,024	63,321	53,869	8,705	40,096	6,219	2,792	428,744	47,023
8. 2020	538,675	74,462	464,213	300,726	55,522	27,191	6,320	29,186	4,359	4,446	290,901	33,794
9. 2021	807,178	148,922	658,255	457,999	89,047	27,400	7,586	26,362	5,803	3,503	409,325	47,119
10. 2022	903,949	127,037	776,912	300,435	60,803	11,069	4,065	29,762	5,505	3,318	270,894	47,467
11. 2023	568,417	60,381	508,036	88,133	21,836	2,023	1,305	19,012	199	1,241	85,828	19,331
12. Totals	XXX	XXX	XXX	2,579,160	323,952	216,167	31,541	242,625	24,304	23,824	2,658,155	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	19,396	7,687	1,727		1,017		178		898		7	15,528	49
2. 2014	2,437		1,528		39		732		274		362	5,010	15
3. 2015	11,591	5,524	3,104	(11)	451	39	1,564	(1)	641		880	11,800	28
4. 2016	5,051		644	(6)	285		1,133		441		566	7,559	42
5. 2017	14,601		9,799	(23)	888		1,851	(1)	899		1,340	28,063	74
6. 2018	29,453	4,815	13,870	649	1,921	7	3,157	1	3,868		1,478	46,798	148
7. 2019	70,530	8,067	46,397	3,956	5,462		7,569	(2)	4,598		2,964	122,535	411
8. 2020	97,050	13,640	70,126	5,669	6,247		8,156		4,816		2,275	167,086	490
9. 2021	261,563	38,313	64,388	72	19,835	2	8,345	1	7,699		2,640	323,441	1,252
10. 2022	343,241	27,503	154,991	25,020	21,033		15,263	2	11,304		4,304	493,306	2,089
11. 2023	258,140	6,069	129,333	11,421	12,876	4	12,313	1,117	3,505		4,492	397,557	2,295
12. Totals	1,113,051	111,618	495,906	46,747	70,055	53	60,263	1,117	38,944		21,308	1,618,683	6,893

	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	13,435	2,093
2. 2014	204,527	4,157	200,370	86.2	87.3	86.1				3,965	1,045
3. 2015	273,831	16,038	257,793	106.8	358.9	102.4				9,182	2,618
4. 2016	261,410	2,897	258,513	99.0	33.1	101.2				5,701	1,859
5. 2017	232,177	1,997	230,181	87.7	43.4	88.5				24,423	3,640
6. 2018	344,152	25,054	319,098	87.0	72.2	88.4				37,859	8,938
7. 2019	641,545	90,266	551,279	101.9	101.4	102.0				104,903	17,632
8. 2020	543,498	85,511	457,988	100.9	114.8	98.7				147,867	19,219
9. 2021	873,589	140,824	732,765	108.2	94.6	111.3				287,565	35,875
10. 2022	887,097	122,898	764,200	98.1	96.7	98.4				445,708	47,598
11. 2023	525,336	41,952	483,385	92.4	69.5	95.1				369,983	27,574
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,450,592	168,091

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	2,480	111	311	1	49		606	2,728	XXX
2. 2014	796		796									
3. 2015	215		215									
4. 2016	(677)		(677)									2
5. 2017	127		127									
6. 2018	105		105									
7. 2019	264		264									
8. 2020	28		28	135		16					151	
9. 2021	33		33	(135)		(8)		41			(102)	
10. 2022	(261)		(261)									
11. 2023	(28)		(28)									
12. Totals	XXX	XXX	XXX	2,480	111	319	1	90		606	2,777	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	25,567	1,233	20,128	444	1,370	39	1,133	48	4,490		105	50,925	522
2. 2014													
3. 2015													
4. 2016													
5. 2017													
6. 2018													
7. 2019													
8. 2020													
9. 2021													
10. 2022													
11. 2023													
12. Totals	25,567	1,233	20,128	444	1,370	39	1,133	48	4,490		105	50,924	522

	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	44,018	6,907
2. 2014											
3. 2015				0.0		0.0					
4. 2016				0.0		0.0					
5. 2017											
6. 2018											
7. 2019											
8. 2020	151		151	543.1		543.1					
9. 2021	(102)		(102)	(313.9)		(313.9)					
10. 2022											
11. 2023				0.3		0.3					
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	44,017	6,907

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	10,963		596		1,763		24	13,322	XXX
2. 2014	671,831	6,335	665,495	316,456	44	15,234		48,369		11,522	380,015	61,186
3. 2015	684,720	6,222	678,498	343,659	1,770	13,873	77	50,023		12,632	405,707	59,608
4. 2016	659,121	6,502	652,618	354,871	1,079	12,890	39	53,125		12,575	419,767	64,541
5. 2017	636,324	6,366	629,958	330,229	2,512	8,416	134	49,078		17,435	385,077	61,900
6. 2018	625,550	7,749	617,802	336,785	3,184	14,032	243	48,268		31,460	395,658	57,152
7. 2019	630,810	7,968	622,842	317,993	3,947	13,617	(4)	45,961	5	13,356	373,623	52,717
8. 2020	635,099	7,519	627,580	334,059	9,401	13,866	(55)	45,411	1,650	15,077	382,342	53,368
9. 2021	868,792	127,420	741,372	418,200	38,118	9,687	341	44,286	356	11,882	433,356	51,258
10. 2022	964,727	127,248	837,479	430,629	43,394	8,852	836	38,635	(2)	5,674	433,889	43,339
11. 2023	1,050,930	119,689	931,241	383,129	21,592	5,652	548	43,005		1,296	409,646	49,516
12. Totals	XXX	XXX	XXX	3,576,971	125,041	116,715	2,159	467,925	2,009	132,933	4,032,401	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	8,900		24,359		59		2,325		2,549		18	38,191	186
2. 2014	435		4,841		28		697		257		49	6,258	4
3. 2015	926	30	1,426		10		138		373		35	2,844	11
4. 2016	549	1	(1,529)		13		103		457		7	(409)	15
5. 2017	668	50	2,814		36		563		750		37	4,782	20
6. 2018	4,117	(15)	(1,377)		101		429		1,012		129	4,298	44
7. 2019	6,733	7	5,183		310		613		2,164		820	14,995	84
8. 2020	9,973	95	12,217	118	254		648	2	5,232	53	1,746	28,056	114
9. 2021	14,696	381	31,888	376	725		1,698	4	4,857	131	2,833	52,972	237
10. 2022	19,681	582	37,137	677	901		2,868	5	4,855	173	5,985	64,004	330
11. 2023	49,361	1,211	163,954	70	2,892		7,781	3	20,571		9,363	243,273	2,017
12. Totals	116,039	2,343	280,913	1,241	5,328		17,863	13	43,078	357	21,020	459,265	3,062

	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	33,259	4,933
2. 2014	386,318	44	386,274	57.5	0.7	58.0				5,276	982
3. 2015	410,428	1,877	408,551	59.9	30.2	60.2				2,323	521
4. 2016	420,477	1,119	419,358	63.8	17.2	64.3				(981)	572
5. 2017	392,555	2,696	389,860	61.7	42.3	61.9				3,432	1,350
6. 2018	403,368	3,412	399,956	64.5	44.0	64.7				2,755	1,542
7. 2019	392,572	3,955	388,617	62.2	49.6	62.4				11,908	3,086
8. 2020	421,661	11,263	410,398	66.4	149.8	65.4				21,976	6,080
9. 2021	526,035	39,707	486,328	60.5	31.2	65.6				45,827	7,145
10. 2022	543,559	45,666	497,893	56.3	35.9	59.5				55,559	8,446
11. 2023	676,344	23,425	652,919	64.4	19.6	70.1				212,032	31,241
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	393,367	65,898

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	1				5			6	XXX
2. 2014												
3. 2015												
4. 2016												
5. 2017												
6. 2018												
7. 2019												
8. 2020												
9. 2021												
10. 2022												
11. 2023												
12. Totals	XXX	XXX	XXX	1				5			6	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	22		10	1	2		1		2			36	
2. 2014													
3. 2015													
4. 2016													
5. 2017													
6. 2018													
7. 2019													
8. 2020													
9. 2021													
10. 2022													
11. 2023													
12. Totals	22		10	1	2		1		2			36	

	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	31	5
2. 2014											
3. 2015											
4. 2016											
5. 2017											
6. 2018											
7. 2019											
8. 2020											
9. 2021											
10. 2022											
11. 2023											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	31	5

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2014												
3. 2015												
4. 2016												
5. 2017												
6. 2018												
7. 2019												
8. 2020												
9. 2021												
10. 2022												
11. 2023												
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 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. 2014													
3. 2015													
4. 2016													
5. 2017													
6. 2018													
7. 2019													
8. 2020													
9. 2021													
10. 2022													
11. 2023													
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 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. 2014											
3. 2015											
4. 2016											
5. 2017											
6. 2018											
7. 2019											
8. 2020											
9. 2021											
10. 2022											
11. 2023											
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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	89		(14)					75	XXX
2. 2014	9,253	4,047	5,206	3,724	1,927	12		655			2,464	XXX
3. 2015	9,796	4,511	5,285	3,837	1,734	22		898		2	3,023	XXX
4. 2016	9,894	4,523	5,372	4,260	1,951	21		706		54	3,036	XXX
5. 2017	9,361	3,943	5,419	7,503	1,457	44		1,653		47	7,742	XXX
6. 2018	9,658	3,996	5,662	5,700	847	82		1,065		20	6,000	XXX
7. 2019	10,111	3,902	6,209	4,457	937	61		796		33	4,376	XXX
8. 2020	10,992	3,775	7,217	5,131	841	20		759			5,070	XXX
9. 2021	11,594	3,592	8,002	5,646	775	45	1	783		43	5,699	XXX
10. 2022	11,603	3,233	8,370	5,818	1,763	46		556			4,657	XXX
11. 2023	11,071	2,932	8,138	3,965	815	19		505		5	3,675	XXX
12. Totals	XXX	XXX	XXX	50,130	13,048	360	1	8,375		203	45,816	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1,403		993	44	72		33	5	57			2,511	
2. 2014			(19)						5		22	(15)	
3. 2015		35	(26)						5		26	(56)	
4. 2016			(13)						5		14	(8)	
5. 2017		36	(20)						5		24	(51)	
6. 2018			21				2		14		9	37	
7. 2019		(11)	104				4		25		13	144	
8. 2020	(1)	98	93				3		72		51	69	1
9. 2021	1	30	225				6		50		42	251	1
10. 2022	28	1,125	296		2		9		38		69	(752)	1
11. 2023	132	560	976		6		39		125		86	719	22
12. Totals	1,563	1,873	2,629	44	81		96	5	401		356	2,848	25

	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	2,353	158
2. 2014	4,376	1,927	2,449	47.3	47.6	47.0				(19)	5
3. 2015	4,736	1,769	2,967	48.3	39.2	56.1				(61)	5
4. 2016	4,979	1,951	3,028	50.3	43.1	56.4				(13)	5
5. 2017	9,184	1,493	7,691	98.1	37.9	141.9				(56)	5
6. 2018	6,883	847	6,037	71.3	21.2	106.6				21	16
7. 2019	5,447	927	4,520	53.9	23.8	72.8				114	29
8. 2020	6,078	939	5,138	55.3	24.9	71.2				(6)	75
9. 2021	6,756	806	5,950	58.3	22.4	74.4				195	56
10. 2022	6,793	2,888	3,905	58.5	89.3	46.6				(801)	49
11. 2023	5,768	1,375	4,394	52.1	46.9	54.0				549	170
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	2,275	573

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	21,750	2,070	9,172	1,627	828			28,053	XXX
2. 2014	288,264	9	288,254	173,384		3,615		1,570		200	178,570	1,759
3. 2015	294,242	31	294,211	206,186	22	3,702		18,656		133	228,522	1,866
4. 2016	301,457	28	301,429	188,831	290	3,080	16	19,097		44	210,701	1,883
5. 2017	316,353	28	316,325	188,412	824	3,441	27	15,559		1,224	206,561	1,823
6. 2018	340,681	34	340,647	178,553	834	3,407	25	10,764		588	191,865	1,805
7. 2019	363,861	97	363,764	205,016	208	2,351	48	10,965	5	393	218,069	1,880
8. 2020	420,302	10,259	410,043	223,881	12,776	6,316	1,314	15,911	646	383	231,372	6,195
9. 2021	443,046	37,113	405,933	120,386	5,679	2,126	251	11,374		527	127,956	1,732
10. 2022	467,548	9,195	458,352	106,107	4,188	1,376	239	13,363		675	116,419	1,699
11. 2023	482,013	18,259	463,754	49,068	3,241	767	89	16,141		305	62,647	1,234
12. Totals	XXX	XXX	XXX	1,661,573	30,133	39,354	3,636	134,228	652	4,474	1,800,735	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	153,690	37,662	203,451	33,629	16,186	3,380	50,261	10,879	19,733			357,772	1,705
2. 2014	703		814		12		20		543		4	2,092	3
3. 2015	1,070		511		15		15		567		15	2,178	6
4. 2016	3,342		1,284		58		24		1,074		19	5,781	18
5. 2017	4,723		2,844		107		133		985		112	8,792	27
6. 2018	9,461		10,759		191		260		1,570		77	22,239	38
7. 2019	21,857		11,924	95	431		257		1,613		119	35,988	82
8. 2020	32,912	2,542	37,571	2,937	497		568		2,919		78	68,988	174
9. 2021	43,960		58,052		880		1,458		3,853		191	108,201	177
10. 2022	55,888		164,285		1,154		3,374		4,817		245	229,518	216
11. 2023	65,321	347	277,823		1,326		6,342		7,271		1,123	357,735	241
12. Totals	392,926	40,550	769,317	36,660	20,855	3,380	62,711	10,879	44,943		1,982	1,199,284	2,687

	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	285,851	71,921
2. 2014	180,661		180,661	62.7		62.7				1,516	575
3. 2015	230,722	22	230,700	78.4	70.7	78.4				1,581	597
4. 2016	216,789	307	216,483	71.9	1,078.7	71.8				4,626	1,155
5. 2017	216,203	851	215,353	68.3	2,999.8	68.1				7,568	1,224
6. 2018	214,963	859	214,104	63.1	2,492.3	62.9				20,219	2,020
7. 2019	254,414	356	254,057	69.9	366.7	69.8				33,687	2,301
8. 2020	320,574	20,215	300,359	76.3	197.0	73.3				65,004	3,983
9. 2021	242,087	5,930	236,157	54.6	16.0	58.2				102,011	6,190
10. 2022	350,364	4,427	345,937	74.9	48.1	75.5				220,173	9,345
11. 2023	424,058	3,677	420,382	88.0	20.1	90.6				342,797	14,938
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,085,034	114,251

SCHEDULE P - PART 1H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2014												
3. 2015												
4. 2016												
5. 2017												
6. 2018												
7. 2019												
8. 2020												
9. 2021	258	100	158									
10. 2022	23	23	1									
11. 2023												
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. 2014													
3. 2015													
4. 2016													
5. 2017													
6. 2018													
7. 2019													
8. 2020													
9. 2021													
10. 2022													
11. 2023													
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. 2014											
3. 2015											
4. 2016											
5. 2017											
6. 2018											
7. 2019											
8. 2020											
9. 2021											
10. 2022											
11. 2023											
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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	9,637	5,811	915	32	1,031		903	5,740	XXX
2. 2022	566,761	259,007	307,755	510,304	367,650	3,081	52	47,790	30,448	1,172	163,026	XXX
3. 2023	586,367	263,087	323,280	168,457	64,149	2,662	90	17,635	834	388	123,681	XXX
4. Totals	XXX	XXX	XXX	688,398	437,610	6,658	174	66,457	31,282	2,463	292,447	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	3,109	343	3,545	577	93		539	8	2,447	175	1,370	8,629	88
2. 2022	748	194	73,584	68,791	71		174	1	10,125	48	882	15,668	48
3. 2023	25,217	1,515	26,045	4,000	285		1,607		3,799		1,757	51,437	732
4. Totals	29,073	2,052	103,174	73,368	449		2,321	10	16,371	224	4,009	75,734	868

	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	5,734	2,896
2. 2022	645,878	467,184	178,694	114.0	180.4	58.1				5,347	10,320
3. 2023	245,707	70,588	175,119	41.9	26.8	54.2				45,747	5,691
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	56,828	18,907

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	(59,589)	12,497	6,124	729	6,823	1	126,804	(59,869)	XXX
2. 2022	12,296,758	670,905	11,625,853	8,670,006	485,423	14,541	2,525	638,007	991	2,306,446	8,833,616	4,280,878
3. 2023	13,295,838	681,760	12,614,078	8,035,774	390,424	12,081	1,927	589,568	78	1,443,300	8,244,994	3,886,260
4. Totals	XXX	XXX	XXX	16,646,191	888,343	32,747	5,181	1,234,397	1,069	3,876,550	17,018,741	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	33,646	1,127	(12,055)	8,639	489		1,330	14	10,012	488	47,765	23,155	4,588
2. 2022	56,533	67	(100,676)	1,211	649		3,313	2	(1,042)	60	146,227	(42,563)	6,096
3. 2023	1,295,440	12,673	(329,006)	30,889	13,852		23,617	471	78,298		869,170	1,038,167	148,948
4. Totals	1,385,619	13,868	(441,737)	40,739	14,990		28,260	487	87,268	548	1,063,162	1,018,759	159,632

	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	11,826	11,329
2. 2022	9,281,331	490,279	8,791,052	75.5	73.1	75.6				(45,421)	2,858
3. 2023	9,719,624	436,462	9,283,162	73.1	64.0	73.6				922,872	115,296
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	889,276	129,483

SCHEDULE P - PART 1K - FIDELITY/SURETY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2022	65	24	40									XXX
3. 2023	32	12	21									XXX
4. 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	34				1							36	4
2. 2022									2			2	
3. 2023													
4. Totals	34				1				2			38	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 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	34	2
2. 2022	2		2	3.0		4.8					2
3. 2023				0.1		0.2					
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	34	4

SCHEDULE P - PART 1L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	6,537	(20)	11	1			296	6,566	XXX
2. 2022	816,158	14,993	801,165	467,702	5,743	1,210	426			2,140	462,742	XXX
3. 2023	856,328	13,714	842,615	397,316	1,935	973	171			565	396,184	XXX
4. Totals	XXX	XXX	XXX	871,554	7,658	2,194	598			3,001	865,492	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	3,128		395				1		118		1	3,642	
2. 2022	15,947		6,883				1		389		8	23,221	
3. 2023	21,372	1	168,249				420		8,275		696	198,314	
4. Totals	40,447	1	175,527				422		8,782		704	225,177	

	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	3,523	119
2. 2022	492,132	6,169	485,963	60.3	41.1	60.7				22,830	391
3. 2023	596,605	2,107	594,498	69.7	15.4	70.6				189,619	8,695
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	215,973	9,204

Schedule P - Part 1M - International

N O N E

Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property

N O N E

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	124		44					167	XXX
2. 2014												XXX
3. 2015												XXX
4. 2016												XXX
5. 2017												XXX
6. 2018												XXX
7. 2019												XXX
8. 2020				1,553							1,553	XXX
9. 2021				(1,553)							(1,553)	XXX
10. 2022												XXX
11. 2023												XXX
12. Totals	XXX	XXX	XXX	124		44					167	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1,065		506				16					1,586	XXX
2. 2014													XXX
3. 2015													XXX
4. 2016													XXX
5. 2017													XXX
6. 2018													XXX
7. 2019													XXX
8. 2020													XXX
9. 2021													XXX
10. 2022													XXX
11. 2023													XXX
12. Totals	1,065		506				16					1,586	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	1,571	16
2. 2014											
3. 2015											
4. 2016											
5. 2017											
6. 2018											
7. 2019											
8. 2020	1,553		1,553								
9. 2021	(1,553)		(1,553)								
10. 2022											
11. 2023											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,571	16

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2014												XXX
3. 2015												XXX
4. 2016												XXX
5. 2017												XXX
6. 2018												XXX
7. 2019												XXX
8. 2020												XXX
9. 2021												XXX
10. 2022												XXX
11. 2023												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 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. 2014													XXX
3. 2015													XXX
4. 2016													XXX
5. 2017													XXX
6. 2018													XXX
7. 2019													XXX
8. 2020													XXX
9. 2021													XXX
10. 2022													XXX
11. 2023													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 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. 2014											
3. 2015											
4. 2016											
5. 2017											
6. 2018											
7. 2019											
8. 2020											
9. 2021											
10. 2022											
11. 2023											
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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	57,949	20,166	29,438	11,497	7,036			62,760	XXX
2. 2014	1,307		1,307	499		93		41			633	38
3. 2015	1,244		1,244	494		41		53			588	25
4. 2016	576		576	277		49		20			346	18
5. 2017	737		737	53				13			66	12
6. 2018	606		606	180				18			198	4
7. 2019	582		582	26				43			69	3
8. 2020	481		481	20				30			50	1
9. 2021	421		421					1			1	
10. 2022	357		357									
11. 2023	283		283	6							6	2
12. Totals	XXX	XXX	XXX	59,504	20,166	29,622	11,497	7,255			64,717	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	437,229	144,685	508,311	116,890	208,626	78,622	130,701	45,041	51,045			950,676	1,764
2. 2014									4			5	
3. 2015			37				7		8			52	
4. 2016	42		8				3		7			61	1
5. 2017	5		221				26		27			279	1
6. 2018			63				15		26			104	
7. 2019			76				22		22			120	
8. 2020			62				17		29			108	
9. 2021			60				17		34			110	
10. 2022			175				49		35			258	
11. 2023			92				26		22			140	
12. Totals	437,276	144,685	509,105	116,890	208,626	78,622	130,882	45,041	51,260			951,912	1,766

	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	683,966	266,710
2. 2014	638		638	48.8		48.8					4
3. 2015	640		640	51.4		51.4				37	15
4. 2016	407		407	70.7		70.7				51	10
5. 2017	345		345	46.9		46.9				226	53
6. 2018	302		302	49.8		49.8				63	40
7. 2019	189		189	32.5		32.5				76	44
8. 2020	158		158	32.8		32.8				62	46
9. 2021	111		111	26.4		26.4				60	50
10. 2022	258		258	72.4		72.4				175	84
11. 2023	146		146	51.4		51.4				92	48
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	684,807	267,105

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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2014												
3. 2015												
4. 2016												
5. 2017												
6. 2018												
7. 2019												
8. 2020												
9. 2021												
10. 2022												
11. 2023												
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. 2014													
3. 2015													
4. 2016													
5. 2017													
6. 2018													
7. 2019													
8. 2020													
9. 2021													
10. 2022													
11. 2023													
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. 2014											
3. 2015											
4. 2016											
5. 2017											
6. 2018											
7. 2019											
8. 2020											
9. 2021											
10. 2022											
11. 2023											
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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2022												XXX
3. 2023												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 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2022													
3. 2023													
4. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2022											
3. 2023											
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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX					2,609			2,609	XXX
2. 2022	99,352		99,352	55,740		9,641					65,380	
3. 2023	111,363		111,363	73,856		13,310					87,166	
4. Totals	XXX	XXX	XXX	129,596		22,950		2,609			155,155	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. 2022													
3. 2023	6,541											6,541	
4. Totals	6,541											6,541	

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 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. 2022	65,380		65,380	65.8		65.8					
3. 2023	93,707		93,707	84.1		84.1				6,541	
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	6,541	

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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior	773,903	719,872	657,401	603,186	568,236	546,049	541,491	526,317	517,998	507,305	(10,693)	(19,012)
2. 2014	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	3,591,611	1,006	(5)
3. 2015	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	3,554,841	2,791	9,534
4. 2016	XXX	XXX	3,958,062	3,992,537	3,945,759	3,937,313	3,931,513	3,929,927	3,928,209	3,928,796	586	(1,131)
5. 2017	XXX	XXX	XXX	4,473,770	4,582,106	4,567,692	4,335,513	4,348,837	4,297,530	4,297,664	134	(51,174)
6. 2018	XXX	XXX	XXX	XXX	4,671,075	4,773,514	4,502,994	4,380,573	4,411,144	4,433,800	22,656	53,226
7. 2019	XXX	XXX	XXX	XXX	XXX	4,530,141	4,581,773	4,582,511	4,584,689	4,601,327	16,638	18,816
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	5,282,463	5,296,091	5,354,267	5,400,512	46,245	104,421
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,819,899	5,965,931	6,030,537	64,606	210,638
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,207,306	6,063,018	(144,288)	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,445,984	XXX	XXX
										12. Totals	(319)	325,313

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

1. Prior	4,553,609	4,533,002	4,474,407	4,407,024	4,373,106	4,381,018	4,420,609	4,568,705	4,597,712	4,596,383	(1,329)	27,678
2. 2014	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	7,036,455	18,755	10,786
3. 2015	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	7,916,710	8,917	22,966
4. 2016	XXX	XXX	8,224,609	8,046,405	7,973,856	7,942,505	7,953,320	8,037,533	8,086,941	8,156,031	69,090	118,498
5. 2017	XXX	XXX	XXX	7,775,772	7,729,917	7,660,164	7,665,582	7,791,138	7,863,504	7,904,326	40,822	113,188
6. 2018	XXX	XXX	XXX	XXX	8,062,971	8,048,012	8,017,470	8,089,953	8,180,197	8,281,372	101,175	191,419
7. 2019	XXX	XXX	XXX	XXX	XXX	8,638,802	8,555,726	8,732,138	8,944,011	8,989,807	45,796	257,669
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	7,156,097	7,166,416	7,352,640	7,282,394	(70,246)	115,978
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,200,571	9,733,683	9,992,322	258,639	791,751
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,743,378	11,835,354	91,976	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,593,627	XXX	XXX
										12. Totals	563,595	1,649,933

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

1. Prior	189,401	192,416	209,268	224,494	225,378	218,735	225,881	227,183	229,239	234,943	5,704	7,759
2. 2014	149,571	158,122	175,677	172,458	186,324	182,758	182,186	182,319	181,919	184,736	2,817	2,417
3. 2015	XXX	174,317	185,857	191,861	224,493	225,349	227,164	231,194	232,731	239,158	6,426	7,964
4. 2016	XXX	XXX	196,502	194,922	219,865	218,898	225,576	230,138	229,712	236,884	7,173	6,746
5. 2017	XXX	XXX	XXX	171,157	182,319	192,080	189,717	184,743	193,662	211,508	17,846	26,765
6. 2018	XXX	XXX	XXX	XXX	246,848	264,186	265,543	260,434	271,752	291,792	20,039	31,358
7. 2019	XXX	XXX	XXX	XXX	XXX	400,615	420,521	440,611	480,403	512,803	32,400	72,192
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	319,515	365,753	424,800	428,344	3,544	62,591
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	541,088	660,330	704,507	44,177	163,419
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	690,647	728,639	37,992	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	461,067	XXX	XXX
										12. Totals	178,119	381,213

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

1. Prior	93,558	95,017	88,338	88,408	87,303	88,457	92,950	90,523	82,423	82,570	147	(7,953)
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX						2				(2)
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX				42				(42)
7. 2019	XXX	XXX	XXX	XXX	XXX			21				(21)
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX		305	151	151		(155)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	592	(143)	(143)		(735)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	147	(8,908)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	294,576	269,502	290,885	294,080	319,865	343,465	343,440	360,555	361,865	365,924	4,059	5,368
2. 2014	326,159	346,898	346,954	348,829	342,212	336,876	334,003	337,866	335,184	337,647	2,464	(219)
3. 2015	XXX	345,541	356,989	362,862	368,531	365,094	362,433	358,382	356,278	358,155	1,877	(227)
4. 2016	XXX	XXX	366,251	370,279	375,483	370,972	373,827	372,705	368,872	365,777	(3,095)	(6,927)
5. 2017	XXX	XXX	XXX	343,761	351,931	349,532	342,595	343,212	339,555	340,031	476	(3,180)
6. 2018	XXX	XXX	XXX	XXX	363,269	373,349	350,661	351,236	353,033	350,675	(2,358)	(561)
7. 2019	XXX	XXX	XXX	XXX	XXX	341,456	350,671	338,748	337,256	340,498	3,242	1,750
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	353,096	358,951	350,299	361,457	11,158	2,506
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	406,886	411,602	437,672	26,070	30,786
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	474,676	454,574	(20,102)	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	589,343	XXX	XXX
										12. Totals	23,790	29,295

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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior	49	85	331	460	503	499	512	462	481	488	7	26
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	7	26

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

NONE

1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	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	4,218	3,741	3,486	3,956	4,020	3,433	3,958	3,981	4,158	3,986	(172)	5
2. 2014	2,158	2,047	2,085	2,100	1,956	1,839	1,793	1,791	1,792	1,790	(3)	(2)
3. 2015	XXX	2,333	2,287	2,269	2,306	2,230	2,180	2,162	2,064	2,064		(98)
4. 2016	XXX	XXX	2,963	2,397	2,447	2,444	2,389	2,366	2,317	2,317		(48)
5. 2017	XXX	XXX	XXX	7,534	6,661	6,517	6,311	6,216	6,089	6,033	(57)	(184)
6. 2018	XXX	XXX	XXX	XXX	6,248	5,320	5,052	4,979	5,014	4,958	(57)	(21)
7. 2019	XXX	XXX	XXX	XXX	XXX	3,979	3,868	3,799	3,828	3,699	(129)	(100)
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	4,818	4,500	4,347	4,308	(39)	(192)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,653	5,157	5,117	(40)	(536)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,729	3,311	(418)	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,763	XXX	XXX
										12. Totals	(913)	(1,176)

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

1. Prior	795,529	798,585	805,540	826,629	828,518	853,366	884,028	854,986	926,983	942,903	15,920	87,917
2. 2014	190,335	190,262	190,945	183,446	179,472	175,998	176,717	178,193	178,207	178,548	342	355
3. 2015	XXX	205,028	208,031	210,532	201,326	199,304	203,216	204,511	208,911	211,477	2,567	6,967
4. 2016	XXX	XXX	192,122	184,079	182,040	183,564	184,672	185,798	193,861	196,311	2,450	10,514
5. 2017	XXX	XXX	XXX	188,935	181,247	177,660	177,323	177,574	191,819	198,809	6,991	21,236
6. 2018	XXX	XXX	XXX	XXX	210,960	215,242	207,365	208,371	194,219	201,771	7,552	(6,600)
7. 2019	XXX	XXX	XXX	XXX	XXX	208,068	207,684	207,234	221,960	241,485	19,524	34,251
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	254,713	258,849	262,263	282,176	19,912	23,327
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	242,185	233,540	220,931	(12,610)	(21,254)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	340,848	327,757	(13,091)	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	396,970	XXX	XXX
										12. Totals	49,556	156,711

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

NONE

1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	57,614	42,367	38,874	(3,493)	(18,740)
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	165,949	151,275	(14,674)	XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	154,518	XXX	XXX
										4. Totals	(18,168)	(18,740)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	398,782	491,168	417,263	(73,905)	18,482
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,452,652	8,155,139	(297,513)	XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,615,373	XXX	XXX
										4. Totals	(371,417)	18,482

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35	35	34	(1)	(1)
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2023	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	192,503	179,208	170,864	(8,344)	(21,639)
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	519,063	485,573	(33,489)	XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	586,223	XXX	XXX
										4. Totals	(41,833)	(21,639)

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior	345	110	119	187	183	181	26	26	26	26		
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	4,977	3,502	4,028	3,549	3,004	3,016	2,860	2,966	3,108	3,326	217	359
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX		1,553	1,553	1,553		
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1,553)	(1,553)	(1,553)		
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	217	359

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

1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior	1,037,918	1,077,780	1,137,407	1,217,092	1,268,157	1,314,434	1,390,218	1,464,234	1,495,979	1,557,483	61,504	93,249
2. 2014	454	891	938	916	939	640	634	601	592	592		(9)
3. 2015	XXX	762	847	928	882	794	602	599	588	578	(10)	(21)
4. 2016	XXX	XXX	656	593	565	460	433	407	427	380	(48)	(27)
5. 2017	XXX	XXX	XXX	341	309	325	176	289	274	305	32	16
6. 2018	XXX	XXX	XXX	XXX	244	661	547	526	248	258	11	(267)
7. 2019	XXX	XXX	XXX	XXX	XXX	250	225	180	133	124	(9)	(56)
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	201	150	195	99	(96)	(52)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	191	131	76	(55)	(115)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	144	223	79	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	123	XXX	XXX
										12. Totals	61,408	92,718

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

1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	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. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2023	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	3,514				(3,514)
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	69,853	65,380	(4,472)	XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	93,707	XXX	XXX
										4. Totals	(4,472)	(3,514)

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000	239,717	355,948	414,110	450,078	464,477	471,505	480,266	483,975	491,216	9,254	10,588
2. 2014	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	3,583,477	522,827	305,047
3. 2015	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	3,539,969	480,869	306,992
4. 2016	XXX	XXX	2,951,212	3,670,988	3,794,087	3,854,258	3,883,309	3,896,012	3,908,156	3,913,496	556,490	316,521
5. 2017	XXX	XXX	XXX	3,226,384	4,211,001	4,388,324	4,273,926	4,292,278	4,273,151	4,279,105	561,578	386,044
6. 2018	XXX	XXX	XXX	XXX	3,426,752	4,441,598	4,328,525	4,303,357	4,375,282	4,401,207	516,922	345,373
7. 2019	XXX	XXX	XXX	XXX	XXX	3,320,519	4,280,049	4,431,447	4,511,769	4,558,654	508,328	342,101
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	3,926,387	5,033,659	5,244,109	5,326,099	573,267	396,638
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,114,365	5,629,081	5,841,364	557,241	435,439
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,697,440	5,580,955	429,174	357,667
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,418,523	478,915	414,492

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

1. Prior	000	1,998,767	3,019,651	3,542,517	3,828,017	4,006,943	4,074,902	4,119,991	4,177,594	4,228,001	90,436	37,132
2. 2014	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	6,996,799	1,140,483	914,408
3. 2015	XXX	3,305,005	5,495,980	6,488,736	7,102,786	7,515,651	7,672,212	7,761,534	7,831,975	7,864,753	1,226,656	1,001,886
4. 2016	XXX	XXX	3,264,857	5,433,994	6,461,154	7,223,215	7,605,404	7,801,006	7,959,361	8,054,272	1,190,837	1,051,613
5. 2017	XXX	XXX	XXX	2,946,641	5,035,056	6,187,092	6,898,103	7,322,015	7,620,624	7,765,462	1,079,576	986,545
6. 2018	XXX	XXX	XXX	XXX	3,011,834	5,292,216	6,493,718	7,197,833	7,725,378	7,995,706	1,062,397	971,494
7. 2019	XXX	XXX	XXX	XXX	XXX	3,252,576	5,858,754	7,074,694	7,993,295	8,535,303	1,070,607	990,364
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	2,530,357	4,561,663	5,817,607	6,546,020	761,869	713,082
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,144,511	6,726,531	8,287,997	843,013	855,209
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,903,265	8,028,546	845,048	925,207
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,417,124	599,675	836,896

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

1. Prior	000	81,960	137,285	171,925	189,541	202,586	206,678	210,902	214,808	220,313	2,432	878
2. 2014	42,520	76,842	107,389	133,884	156,769	167,749	173,029	174,989	178,464	180,000	15,048	10,071
3. 2015	XXX	51,435	89,289	127,280	173,349	199,547	212,599	217,998	225,191	227,998	16,340	12,085
4. 2016	XXX	XXX	43,817	90,782	132,929	173,070	197,804	204,865	219,835	229,766	15,050	12,821
5. 2017	XXX	XXX	XXX	34,518	73,053	110,453	138,828	138,536	165,484	184,344	11,903	8,675
6. 2018	XXX	XXX	XXX	XXX	43,606	86,853	136,292	153,061	202,979	248,862	13,190	15,016
7. 2019	XXX	XXX	XXX	XXX	XXX	53,008	148,679	195,587	318,695	394,866	18,367	28,245
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	48,589	71,639	184,101	266,074	14,192	19,112
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	84,209	235,497	388,765	16,981	28,886
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	82,710	246,637	15,619	29,759
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	67,015	6,483	10,553

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

1. Prior	000	7,204	12,313	17,150	19,860	24,320	27,581	30,219	33,456	36,135	53	689
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										2
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX		151	151	151		
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(143)	(143)	(143)		
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	74,636	150,523	202,633	238,102	282,066	296,678	308,994	318,723	330,281	1,975	1,810
2. 2014	232,867	287,939	305,189	315,715	323,438	327,967	329,020	330,660	331,264	331,646	34,538	26,644
3. 2015	XXX	233,444	303,434	324,544	341,666	348,848	351,868	354,399	355,105	355,685	33,072	26,525
4. 2016	XXX	XXX	255,368	323,634	340,385	351,417	358,226	361,624	365,663	366,643	38,482	26,044
5. 2017	XXX	XXX	XXX	241,992	304,111	320,831	323,868	329,010	332,568	335,999	35,008	26,872
6. 2018	XXX	XXX	XXX	XXX	257,438	326,099	322,182	331,557	343,800	347,389	32,349	24,759
7. 2019	XXX	XXX	XXX	XXX	XXX	236,768	303,136	314,374	321,988	327,667	29,815	22,818
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	255,306	306,348	327,446	338,580	29,809	23,445
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	261,278	365,476	389,427	27,618	23,403
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	270,438	395,251	22,492	20,517
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	366,641	25,597	21,902

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

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000	30	280	338	342	343	416	424	453	454		3
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

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

1. Prior	000											
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2023	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	233	403	736	944	1,044	1,200	1,424	1,458	1,533	XXX	XXX
2. 2014	1,652	1,794	1,794	1,798	1,809	1,809	1,809	1,809	1,809	1,809	XXX	XXX
3. 2015	XXX	1,823	2,085	2,119	2,120	2,122	2,125	2,125	2,125	2,125	XXX	XXX
4. 2016	XXX	XXX	2,058	2,309	2,325	2,330	2,330	2,330	2,330	2,330	XXX	XXX
5. 2017	XXX	XXX	XXX	5,279	6,157	6,099	6,085	6,089	6,089	6,089	XXX	XXX
6. 2018	XXX	XXX	XXX	XXX	4,202	4,839	4,944	4,947	4,938	4,935	XXX	XXX
7. 2019	XXX	XXX	XXX	XXX	XXX	3,054	3,504	3,581	3,581	3,581	XXX	XXX
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	3,568	4,333	4,326	4,311	XXX	XXX
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,506	4,935	4,916	XXX	XXX
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,591	4,101	XXX	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,170	XXX	XXX

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

1. Prior	000	160,374	335,647	416,065	451,311	493,799	524,880	550,889	577,638	604,863	970	1,765
2. 2014	15,590	56,557	102,081	135,992	153,584	164,227	169,691	173,649	175,597	176,999	685	1,071
3. 2015	XXX	25,361	69,569	104,624	139,330	168,269	179,345	188,888	201,584	209,866	697	1,163
4. 2016	XXX	XXX	10,679	49,633	87,683	130,082	151,874	168,730	184,345	191,604	738	1,127
5. 2017	XXX	XXX	XXX	12,965	46,741	88,727	116,903	149,664	182,545	191,002	655	1,141
6. 2018	XXX	XXX	XXX	XXX	12,039	50,334	90,247	125,875	157,335	181,101	645	1,122
7. 2019	XXX	XXX	XXX	XXX	XXX	16,402	67,688	110,441	151,017	207,110	656	1,142
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	22,458	85,249	148,281	216,107	2,333	3,688
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,117	64,798	116,582	492	1,063
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,778	103,056	403	1,080
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,506	222	771

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

1. Prior	000											
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	27,808	32,516	XXX	XXX
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	121,384	145,684	XXX	XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	106,879	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	470,324	403,633	215,530	102,603
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,495,735	8,196,600	3,332,932	941,850
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,655,504	2,951,029	786,283

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	(1)	(1)	XXX	XXX
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2023	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	160,773	167,340	XXX	XXX
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	327,582	462,742	XXX	XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	396,184	XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000										XXX	XXX
2. 2014											XXX	XXX
3. 2015	XXX										XXX	XXX
4. 2016	XXX	XXX									XXX	XXX
5. 2017	XXX	XXX	XXX								XXX	XXX
6. 2018	XXX	XXX	XXX	XXX							XXX	XXX
7. 2019	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000	10	19	24	26	26	26	26	26	26	XXX	XXX
2. 2014											XXX	XXX
3. 2015	XXX										XXX	XXX
4. 2016	XXX	XXX									XXX	XXX
5. 2017	XXX	XXX	XXX								XXX	XXX
6. 2018	XXX	XXX	XXX	XXX							XXX	XXX
7. 2019	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	101	599	788	980	1,042	1,089	1,518	1,572	1,739	XXX	XXX
2. 2014											XXX	XXX
3. 2015	XXX										XXX	XXX
4. 2016	XXX	XXX									XXX	XXX
5. 2017	XXX	XXX	XXX								XXX	XXX
6. 2018	XXX	XXX	XXX	XXX							XXX	XXX
7. 2019	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX		1,553	1,553	1,553	XXX	XXX
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1,553)	(1,553)	(1,553)	XXX	XXX
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

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

1. Prior	000										XXX	XXX
2. 2014											XXX	XXX
3. 2015	XXX										XXX	XXX
4. 2016	XXX	XXX									XXX	XXX
5. 2017	XXX	XXX	XXX								XXX	XXX
6. 2018	XXX	XXX	XXX	XXX							XXX	XXX
7. 2019	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023		
1. Prior	000	89,747	170,520	265,389	330,185	415,928	479,174	546,739	602,129	657,853	124	422
2. 2014	44	170	256	336	592	592	592	592	592	592	25	13
3. 2015	XXX	107	231	484	473	490	490	530	535	535	17	8
4. 2016	XXX	XXX	61	98	327	327	327	327	327	327	5	12
5. 2017	XXX	XXX	XXX	26	45	45	53	53	53	53	7	4
6. 2018	XXX	XXX	XXX	XXX	5	5	5	5	180	180	3	1
7. 2019	XXX	XXX	XXX	XXX	XXX	1	1	1	1	26	3	
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				20	1	
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6	2	

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

1. Prior	000											
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000				
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65,380	65,380		
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	87,166		

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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	358,953	233,180	149,099	100,613	62,358	46,869	45,663	25,574	16,281	6,569
2. 2014	489,759	139,721	70,409	31,847	21,566	12,805	7,101	5,540	3,619	3,420
3. 2015	XXX	527,652	158,736	65,468	25,673	14,789	11,322	7,038	8,739	7,179
4. 2016	XXX	XXX	592,982	156,632	41,386	24,829	12,331	10,376	8,052	7,287
5. 2017	XXX	XXX	XXX	653,558	164,090	63,401	(7,610)	15,148	2,184	3,164
6. 2018	XXX	XXX	XXX	XXX	676,813	145,040	44,651	10,768	2,698	9,744
7. 2019	XXX	XXX	XXX	XXX	XXX	766,416	139,157	40,816	20,517	9,861
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	856,098	116,662	27,817	14,182
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,164,933	149,730	35,862
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,859,755	255,374
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,268,204

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

1. Prior	756,551	375,435	122,092	50,992	(181,432)	(233,506)	(262,495)	(64,612)	121,938	(11,083)
2. 2014	765,477	407,338	193,284	146,766	52,164	23,670	12,119	28,014	14,188	25,401
3. 2015	XXX	763,507	313,854	169,002	73,814	50,210	15,438	27,291	26,791	23,537
4. 2016	XXX	XXX	879,283	374,234	152,338	67,358	26,531	26,489	19,721	26,901
5. 2017	XXX	XXX	XXX	888,475	361,896	158,412	58,409	55,481	31,573	13,151
6. 2018	XXX	XXX	XXX	XXX	1,011,562	401,736	145,591	138,846	65,092	123,550
7. 2019	XXX	XXX	XXX	XXX	XXX	1,100,521	353,994	260,746	141,061	117,676
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	1,238,116	614,301	317,240	239,454
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,539,063	415,410	413,781
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,153,335	914,724
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,028,946

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

1. Prior	41,754	25,837	14,330	13,120	8,895	1,932	1,606	1,159	3,420	1,905
2. 2014	26,237	16,910	15,568	6,824	7,089	2,630	476	9	823	2,260
3. 2015	XXX	28,600	11,728	5,698	6,497	3,114	1,613	206	(1,010)	4,680
4. 2016	XXX	XXX	42,428	17,964	11,592	7,363	3,524	714	(1,791)	1,783
5. 2017	XXX	XXX	XXX	46,553	15,678	15,908	5,066	6,193	31	11,674
6. 2018	XXX	XXX	XXX	XXX	96,627	54,907	31,413	22,958	7,936	16,378
7. 2019	XXX	XXX	XXX	XXX	XXX	173,112	73,112	46,533	26,468	50,012
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	121,681	94,771	89,966	72,613
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	196,670	82,299	72,659
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	279,082	145,231
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	129,108

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

1. Prior	40,380	36,511	27,323	28,886	29,854	28,237	31,865	29,731	21,116	20,769
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX				42		
7. 2019	XXX	XXX	XXX	XXX	XXX			21		
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX		155		
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	735		
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	172,694	103,490	76,078	47,421	45,912	43,821	34,993	42,429	33,358	26,683
2. 2014	46,538	30,766	21,500	19,076	12,411	6,102	3,317	6,256	3,554	5,538
3. 2015	XXX	60,278	23,711	12,508	12,622	8,754	6,559	1,496	(507)	1,564
4. 2016	XXX	XXX	66,047	26,121	17,117	8,996	7,916	6,148	1,716	(1,426)
5. 2017	XXX	XXX	XXX	65,947	28,178	16,732	10,948	8,646	3,076	3,377
6. 2018	XXX	XXX	XXX	XXX	67,640	30,891	13,534	4,932	1,510	(948)
7. 2019	XXX	XXX	XXX	XXX	XXX	68,150	32,955	12,346	7,596	5,796
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	62,001	32,237	13,344	12,745
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	105,113	24,917	33,206
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	158,031	39,323
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	171,661

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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	16	13	9	33	46	51	33	10	10	10
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

NONE

1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	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	1,952	1,608	1,274	1,404	1,340	1,076	1,245	1,102	1,144	978
2. 2014	385	237	270	291	147	30	(15)	(17)	(17)	(19)
3. 2015	XXX	420	153	115	149	68	27	6	(26)	(26)
4. 2016	XXX	XXX	701	89	123	114	59	36	(13)	(13)
5. 2017	XXX	XXX	XXX	1,602	466	421	231	129	37	(20)
6. 2018	XXX	XXX	XXX	XXX	1,675	477	107	32	77	22
7. 2019	XXX	XXX	XXX	XXX	XXX	742	352	208	237	108
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	906	265	121	96
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	932	251	231
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	874	305
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,015

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

1. Prior	513,864	405,521	326,320	314,233	285,344	257,529	249,363	195,344	218,217	209,205
2. 2014	140,925	100,100	58,066	32,500	18,192	6,674	4,410	3,097	1,238	834
3. 2015	XXX	140,007	102,820	72,259	28,819	15,387	12,057	6,069	1,395	526
4. 2016	XXX	XXX	147,391	95,460	59,904	30,839	20,132	7,561	4,487	1,308
5. 2017	XXX	XXX	XXX	146,252	93,524	63,570	43,724	12,194	2,788	2,977
6. 2018	XXX	XXX	XXX	XXX	166,265	130,260	91,050	61,065	18,081	11,018
7. 2019	XXX	XXX	XXX	XXX	XXX	154,125	104,870	64,740	35,935	12,086
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	183,130	122,977	66,567	35,202
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	202,142	125,816	59,509
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	260,661	167,659
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	284,165

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

NONE

1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,541	7,761	3,499
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,724	4,966
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,652

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(556,356)	(64,270)	(19,378)
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(457,977)	(98,576)
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(336,749)

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2023	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	159,946	12,684	396
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	159,916	6,884
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	168,669

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	163	47	47	77	74	74				
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	744	782	908	787	576	558	491	522	522	522
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	611,239	588,227	549,988	496,572	461,184	427,495	442,035	471,212	469,745	477,082
2. 2014	270	502	513	434	347	47	42	9		
3. 2015	XXX	468	449	386	317	230	38	64	54	44
4. 2016	XXX	XXX	302	261	238	133	106	81	56	11
5. 2017	XXX	XXX	XXX	304	260	190	118	232	216	247
6. 2018	XXX	XXX	XXX	XXX	239	179	68	48	68	78
7. 2019	XXX	XXX	XXX	XXX	XXX	249	201	156	107	98
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	201	150	147	79
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	191	131	76
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	144	223
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	118

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

1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	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. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2023	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. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	47,800	5,596	2,095	744	448	208	90	30	30	13
2. 2014	473,418	517,938	521,105	522,074	522,481	522,693	522,766	522,792	522,824	522,827
3. 2015	XXX	420,968	476,072	478,968	479,992	480,500	480,701	480,789	480,836	480,869
4. 2016	XXX	XXX	500,868	550,841	554,546	555,726	556,198	556,359	556,457	556,490
5. 2017	XXX	XXX	XXX	497,818	555,528	559,657	560,833	561,362	561,511	561,578
6. 2018	XXX	XXX	XXX	XXX	449,187	511,265	515,072	516,129	516,670	516,922
7. 2019	XXX	XXX	XXX	XXX	XXX	439,742	501,788	506,556	507,858	508,328
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	486,587	565,243	571,653	573,267
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	465,996	550,785	557,241
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	330,735	429,174
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	478,915

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	10,780	5,547	3,250	2,150	1,193	757	563	456	357	213
2. 2014	23,307	4,303	2,302	1,190	642	309	205	117	80	59
3. 2015	XXX	30,883	4,393	2,455	1,230	603	348	190	106	71
4. 2016	XXX	XXX	25,721	4,571	2,420	1,203	636	356	196	113
5. 2017	XXX	XXX	XXX	27,169	4,593	2,612	1,492	724	334	180
6. 2018	XXX	XXX	XXX	XXX	29,848	4,722	2,468	1,273	589	310
7. 2019	XXX	XXX	XXX	XXX	XXX	27,554	4,219	1,998	891	441
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	39,745	6,062	3,149	1,131
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,768	5,038	3,240
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58,085	3,910
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,733

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	48,563	5,874	1,876	721	285	170	126	97	79	47
2. 2014	773,010	822,966	826,435	827,377	827,713	827,840	827,888	827,908	827,922	827,933
3. 2015	XXX	723,563	783,223	786,438	787,291	787,707	787,874	787,896	787,914	787,932
4. 2016	XXX	XXX	811,476	867,614	871,612	872,615	872,933	873,063	873,099	873,124
5. 2017	XXX	XXX	XXX	878,098	941,703	946,103	947,222	947,598	947,746	947,802
6. 2018	XXX	XXX	XXX	XXX	790,778	856,841	860,898	862,031	862,422	862,605
7. 2019	XXX	XXX	XXX	XXX	XXX	778,245	844,103	849,196	850,412	850,870
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	884,206	963,816	969,620	971,036
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	908,670	989,985	995,920
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	704,990	790,751
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	928,140

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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	255,567	52,885	20,288	8,605	3,883	2,439	1,017	571	369	379
2. 2014	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	1,140,483
3. 2015	XXX	940,849	1,166,141	1,199,485	1,213,865	1,221,812	1,223,645	1,225,166	1,226,198	1,226,656
4. 2016	XXX	XXX	909,046	1,124,874	1,159,654	1,176,976	1,183,526	1,187,209	1,189,664	1,190,837
5. 2017	XXX	XXX	XXX	798,316	1,010,451	1,048,223	1,063,762	1,072,463	1,077,297	1,079,576
6. 2018	XXX	XXX	XXX	XXX	773,655	992,373	1,031,694	1,048,781	1,058,070	1,062,397
7. 2019	XXX	XXX	XXX	XXX	XXX	772,264	1,003,104	1,043,761	1,061,760	1,070,607
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	542,718	715,339	747,866	761,869
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	560,708	799,135	843,013
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	594,008	845,048
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	599,675

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	114,843	68,209	48,237	28,562	35,338	24,874	20,388	17,999	6,927	5,877
2. 2014	223,210	51,430	25,514	13,241	9,580	5,973	4,268	3,001	1,484	883
3. 2015	XXX	246,089	61,572	31,992	20,486	11,103	8,387	5,722	3,027	1,649
4. 2016	XXX	XXX	240,709	66,149	40,074	21,735	14,251	9,625	5,204	2,667
5. 2017	XXX	XXX	XXX	236,944	71,640	39,321	24,229	14,615	8,830	4,811
6. 2018	XXX	XXX	XXX	XXX	244,446	71,778	40,034	22,997	12,725	7,407
7. 2019	XXX	XXX	XXX	XXX	XXX	248,880	71,306	37,921	20,447	10,497
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	191,555	52,531	26,459	12,881
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	240,639	61,713	27,869
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	263,063	60,804
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	220,641

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	83,125	10,511	3,446	1,218	604	382	446	244	233	421
2. 2014	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	2,055,774
3. 2015	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	2,230,191
4. 2016	XXX	XXX	2,149,862	2,232,506	2,241,156	2,243,861	2,244,606	2,244,868	2,244,998	2,245,117
5. 2017	XXX	XXX	XXX	1,973,493	2,057,800	2,066,928	2,069,341	2,070,230	2,070,597	2,070,932
6. 2018	XXX	XXX	XXX	XXX	1,941,844	2,027,882	2,037,034	2,039,647	2,040,520	2,041,298
7. 2019	XXX	XXX	XXX	XXX	XXX	1,968,698	2,056,591	2,066,912	2,070,045	2,071,468
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	1,406,382	1,475,213	1,484,481	1,487,832
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,608,276	1,711,654	1,726,091
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,716,957	1,831,059
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,657,212

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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	4,339	1,100	550	256	206	117	88	53	35	27
2. 2014	10,518	13,786	14,379	14,670	14,870	14,956	15,007	15,031	15,043	15,048
3. 2015	XXX	11,581	14,861	15,532	15,939	16,157	16,253	16,307	16,325	16,340
4. 2016	XXX	XXX	10,638	13,538	14,213	14,619	14,836	14,944	15,012	15,050
5. 2017	XXX	XXX	XXX	8,211	10,739	11,333	11,595	11,762	11,857	11,903
6. 2018	XXX	XXX	XXX	XXX	8,426	11,632	12,440	12,816	13,048	13,190
7. 2019	XXX	XXX	XXX	XXX	XXX	11,051	15,950	17,246	17,949	18,367
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	8,853	12,505	13,605	14,192
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,886	15,318	16,981
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,368	15,619
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,483

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	2,641	1,616	1,021	680	415	221	166	135	66	49
2. 2014	4,191	1,196	742	452	244	141	85	52	24	15
3. 2015	XXX	4,003	1,393	854	508	263	174	103	56	28
4. 2016	XXX	XXX	3,877	1,429	906	538	326	206	107	42
5. 2017	XXX	XXX	XXX	3,130	1,106	630	416	240	122	74
6. 2018	XXX	XXX	XXX	XXX	4,147	1,466	883	561	319	148
7. 2019	XXX	XXX	XXX	XXX	XXX	6,158	2,452	1,519	842	411
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	4,911	1,930	1,049	490
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,001	2,362	1,252
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,256	2,089
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,295

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	1,498	200	62	28	15	48	212	73	38	42
2. 2014	23,328	24,947	25,073	25,107	25,120	25,127	25,132	25,133	25,133	25,134
3. 2015	XXX	26,372	28,220	28,371	28,415	28,429	28,449	28,451	28,451	28,453
4. 2016	XXX	XXX	26,111	27,634	27,826	27,884	27,901	27,908	27,912	27,913
5. 2017	XXX	XXX	XXX	19,287	20,470	20,582	20,629	20,649	20,652	20,652
6. 2018	XXX	XXX	XXX	XXX	26,227	28,079	28,271	28,324	28,344	28,354
7. 2019	XXX	XXX	XXX	XXX	XXX	43,458	46,391	46,807	46,972	47,023
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	31,254	33,402	33,704	33,794
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,336	46,579	47,119
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,651	47,467
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,331

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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	6	6	8	5	6	6	5	3	9	5
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	1,145	1,072	1,007	906	834	756	690	621	573	522
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX						3		
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	19	23	28	13	2	21	13	13	2	4
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX						2	2	2
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	4,051	894	473	239	137	107	50	36	20	19
2. 2014	30,447	33,906	34,226	34,408	34,488	34,524	34,529	34,535	34,537	34,538
3. 2015	XXX	27,800	32,392	32,726	32,913	33,000	33,030	33,051	33,063	33,072
4. 2016	XXX	XXX	33,820	37,789	38,167	38,327	38,405	38,453	38,475	38,482
5. 2017	XXX	XXX	XXX	30,733	34,440	34,751	34,864	34,922	34,976	35,008
6. 2018	XXX	XXX	XXX	XXX	27,838	31,774	32,068	32,205	32,303	32,349
7. 2019	XXX	XXX	XXX	XXX	XXX	25,709	29,310	29,590	29,718	29,815
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	25,665	29,336	29,671	29,809
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,496	27,350	27,618
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,517	22,492
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,597

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	2,007	1,249	756	526	392	268	230	203	179	186
2. 2014	2,667	715	455	237	104	43	29	14	8	4
3. 2015	XXX	3,252	751	554	286	138	79	40	18	11
4. 2016	XXX	XXX	2,646	691	440	228	119	51	26	15
5. 2017	XXX	XXX	XXX	2,298	582	372	262	131	62	20
6. 2018	XXX	XXX	XXX	XXX	2,491	550	387	216	113	44
7. 2019	XXX	XXX	XXX	XXX	XXX	2,221	528	317	169	84
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	2,262	440	250	114
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,323	348	237
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,388	330
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,017

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	4,656	963	365	228	146	92	46	54	27	43
2. 2014	56,297	60,549	60,991	61,122	61,150	61,174	61,181	61,183	61,185	61,186
3. 2015	XXX	53,555	58,999	59,418	59,542	59,589	59,598	59,602	59,606	59,608
4. 2016	XXX	XXX	59,043	63,862	64,332	64,458	64,509	64,532	64,537	64,541
5. 2017	XXX	XXX	XXX	56,781	61,381	61,761	61,839	61,877	61,893	61,900
6. 2018	XXX	XXX	XXX	XXX	52,126	56,583	56,979	57,098	57,134	57,152
7. 2019	XXX	XXX	XXX	XXX	XXX	48,027	52,177	52,579	52,666	52,717
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	48,621	52,843	53,251	53,368
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,639	50,902	51,258
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,629	43,339
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	49,516

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

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	1	1	1	1	3	3	2	1		
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	34	34	34	34	36	36	36			
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	559	372	214	116	100	55	19	22	40	32
2. 2014	266	426	505	591	639	661	673	679	684	685
3. 2015	XXX	271	425	512	571	635	661	681	691	697
4. 2016	XXX	XXX	277	406	499	598	650	683	720	738
5. 2017	XXX	XXX	XXX	227	338	434	502	576	635	655
6. 2018	XXX	XXX	XXX	XXX	214	340	436	515	596	645
7. 2019	XXX	XXX	XXX	XXX	XXX	176	351	456	558	656
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	911	1,634	1,992	2,333
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	208	371	492
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	197	403
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	222

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	2,649	2,355	2,244	2,065	1,932	1,863	1,816	1,697	1,713	1,705
2. 2014	271	221	184	105	61	39	20	9	6	3
3. 2015	XXX	275	208	175	114	61	40	20	11	6
4. 2016	XXX	XXX	237	218	182	118	70	44	27	18
5. 2017	XXX	XXX	XXX	230	197	155	114	70	35	27
6. 2018	XXX	XXX	XXX	XXX	223	185	162	109	78	38
7. 2019	XXX	XXX	XXX	XXX	XXX	236	201	174	129	82
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	1,538	459	331	174
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	216	206	177
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	250	216
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	241

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	780	439	405	156	185	84	79	92	250	101
2. 2014	1,040	1,422	1,599	1,680	1,713	1,741	1,751	1,752	1,758	1,759
3. 2015	XXX	1,178	1,536	1,694	1,779	1,830	1,852	1,857	1,862	1,866
4. 2016	XXX	XXX	1,147	1,507	1,671	1,768	1,818	1,845	1,874	1,883
5. 2017	XXX	XXX	XXX	1,128	1,463	1,619	1,709	1,772	1,801	1,823
6. 2018	XXX	XXX	XXX	XXX	1,108	1,454	1,614	1,697	1,775	1,805
7. 2019	XXX	XXX	XXX	XXX	XXX	1,149	1,535	1,689	1,804	1,880
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	4,948	5,841	6,074	6,195
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,164	1,546	1,732
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,280	1,699
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,234

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

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	16	8	21	9	3	11	38	6	18	10
2. 2014	8	18	23	24	25	25	25	25	25	25
3. 2015	XXX	9	12	14	16	16	16	17	17	17
4. 2016	XXX	XXX	4	4	5	5	5	5	5	5
5. 2017	XXX	XXX	XXX	5	8	8	7	7	7	7
6. 2018	XXX	XXX	XXX	XXX	2	2	2	2	3	3
7. 2019	XXX	XXX	XXX	XXX	XXX	2	2	2	2	3
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				1
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	1,607	1,622	1,618	1,641	1,676	1,686	1,685	1,697	1,696	1,764
2. 2014	11	7	2	1						
3. 2015	XXX	7	4	3	3	3	3	1		
4. 2016	XXX	XXX	2	1					1	1
5. 2017	XXX	XXX	XXX	5	1	2	1	1	1	1
6. 2018	XXX	XXX	XXX	XXX	1	1	1	1		
7. 2019	XXX	XXX	XXX	XXX	XXX		1	1	1	
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX			1	
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	79	43	96	92	94	61	85	47	92	93
2. 2014	24	37	37	38	38	38	38	38	38	38
3. 2015	XXX	18	20	23	25	25	25	25	25	25
4. 2016	XXX	XXX	14	16	17	17	17	17	18	18
5. 2017	XXX	XXX	XXX	10	12	12	12	12	12	12
6. 2018	XXX	XXX	XXX	XXX	3	4	4	4	4	4
7. 2019	XXX	XXX	XXX	XXX	XXX	2	3	3	3	3
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX			1	1
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2

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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	Current Year Premiums Earned
1. Prior	(1,611)	(156)	103	66	(47)	(4)	3	14	36		
2. 2014	238,967	237,669	237,570	237,530	237,397	237,389	237,392	237,393	237,409	237,409	
3. 2015	XXX	257,790	256,433	256,379	256,189	256,162	256,162	256,161	256,174	256,173	(1)
4. 2016	XXX	XXX	265,533	264,220	264,016	263,909	263,902	263,895	263,906	263,904	(2)
5. 2017	XXX	XXX	XXX	266,149	264,840	264,585	264,555	264,542	264,557	264,552	(5)
6. 2018	XXX	XXX	XXX	XXX	397,540	396,447	396,400	396,353	396,363	396,354	(9)
7. 2019	XXX	XXX	XXX	XXX	XXX	631,023	629,573	629,513	629,455	629,437	(18)
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	540,204	542,046	542,227	542,166	(61)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	805,449	811,868	812,021	154
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	897,307	903,740	6,433
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	561,927	561,927
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	568,417
13. Earned Premiums (Sch P-Pt. 1)	237,356	256,336	264,180	264,808	395,657	629,529	538,675	807,178	903,949	568,417	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	Current Year Premiums Earned
1. Prior											
2. 2014	4,764	4,764	4,764	4,764	4,764	4,764	4,764	4,764	4,764	4,764	
3. 2015	XXX	4,468	4,468	4,468	4,468	4,468	4,468	4,468	4,468	4,468	
4. 2016	XXX	XXX	8,754	8,754	8,754	8,754	8,754	8,754	8,754	8,754	
5. 2017	XXX	XXX	XXX	4,597	4,597	4,597	4,597	4,597	4,597	4,597	
6. 2018	XXX	XXX	XXX	XXX	34,699	34,699	34,699	34,699	34,699	34,699	
7. 2019	XXX	XXX	XXX	XXX	XXX	89,004	89,004	89,004	89,004	89,004	
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	74,462	74,462	74,462	74,462	
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	148,922	148,922	148,922	
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	127,037	127,037	
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60,381	60,381
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60,381
13. Earned Premiums (Sch P-Pt. 1)	4,764	4,468	8,754	4,597	34,699	89,004	74,462	148,922	127,037	60,381	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	Current Year Premiums Earned
1. Prior	3	(58)	(365)								
2. 2014	793	793	528	528	528	528	528	528	528	528	
3. 2015	XXX	273	273	273	273	273	273	273	273	273	
4. 2016	XXX	XXX	(47)	(47)	(47)	(47)	(47)	(47)	(47)	(47)	
5. 2017	XXX	XXX	XXX	127	127	127	127	127	127	127	
6. 2018	XXX	XXX	XXX	XXX	105	105	105	105	105	105	
7. 2019	XXX	XXX	XXX	XXX	XXX	264	264	264	264	264	
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	28	28	28	28	
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33	33	33	
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(261)	(261)	
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(28)	(28)
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(28)
13. Earned Premiums (Sch P-Pt. 1)	796	215	(677)	127	105	264	28	33	(261)	(28)	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	Current Year Premiums Earned
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX	XXX								
6. 2018	XXX	XXX	XXX	XXX							
7. 2019	XXX	XXX	XXX	XXX	XXX						
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	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 Current Year Premiums Earned
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	
1. Prior	(1,029)	(54)	(6)	(2)	(7)	(1)					
2. 2014	672,860	672,321	672,291	672,282	672,277	672,274	672,274	672,274	672,274	672,274	
3. 2015	XXX	685,313	684,663	684,617	684,609	684,604	684,604	684,604	684,604	684,604	
4. 2016	XXX	XXX	659,807	658,974	658,946	658,914	658,912	658,913	658,912	658,911	
5. 2017	XXX	XXX	XXX	637,214	636,670	636,611	636,600	636,601	636,598	636,595	(2)
6. 2018	XXX	XXX	XXX	XXX	626,142	625,559	625,519	625,522	625,515	625,507	(8)
7. 2019	XXX	XXX	XXX	XXX	XXX	631,493	630,987	630,975	630,964	630,953	(11)
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	635,659	635,128	635,103	635,085	(18)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	869,329	868,780	868,752	(28)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	965,324	964,903	(421)
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,051,419	1,051,419
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,050,930
13. Earned Premiums (Sch P-Pt. 1)	671,831	684,720	659,121	636,324	625,550	630,810	635,099	868,792	964,727	1,050,930	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11 Current Year Premiums Earned
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	
1. Prior											
2. 2014	6,335	6,335	6,335	6,335	6,335	6,335	6,335	6,335	6,335	6,335	
3. 2015	XXX	6,222	6,222	6,222	6,222	6,222	6,222	6,222	6,222	6,222	
4. 2016	XXX	XXX	6,502	6,502	6,502	6,502	6,502	6,502	6,502	6,502	
5. 2017	XXX	XXX	XXX	6,366	6,366	6,366	6,366	6,366	6,366	6,366	
6. 2018	XXX	XXX	XXX	XXX	7,749	7,749	7,749	7,749	7,749	7,749	
7. 2019	XXX	XXX	XXX	XXX	XXX	7,968	7,968	7,968	7,968	7,968	
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	7,519	7,519	7,519	7,519	
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	127,420	127,420	127,420	
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	127,248	127,248	
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	119,689	119,689
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	119,689
13. Earned Premiums (Sch P-Pt. 1)	6,335	6,222	6,502	6,366	7,749	7,968	7,519	127,420	127,248	119,689	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 Current Year Premiums Earned
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	
1. Prior	1	(116)	(1,199)								
2. 2014	288,263	288,262	288,156	288,156	288,156	288,156	288,156	288,156	288,156	288,156	
3. 2015	XXX	294,359	294,325	294,325	294,325	294,325	294,325	294,325	294,325	294,325	
4. 2016	XXX	XXX	302,796	302,796	302,795	302,795	302,795	302,795	302,795	302,795	
5. 2017	XXX	XXX	XXX	316,353	316,353	316,353	316,353	316,353	316,353	316,353	
6. 2018	XXX	XXX	XXX	XXX	340,682	340,676	340,676	340,676	340,676	340,676	
7. 2019	XXX	XXX	XXX	XXX	XXX	363,867	363,855	363,855	363,855	363,855	
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	420,314	420,281	420,281	420,281	
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	443,079	443,065	443,065	
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	467,562	467,559	(3)
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	482,016	482,016
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	482,013
13. Earned Premiums (Sch P-Pt. 1)	288,264	294,242	301,457	316,353	340,681	363,861	420,302	443,046	467,548	482,013	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11 Current Year Premiums Earned
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	
1. Prior											
2. 2014	9	9	9	9	9	9	9	9	9	9	
3. 2015	XXX	31	31	31	31	31	31	31	31	31	
4. 2016	XXX	XXX	28	28	28	28	28	28	28	28	
5. 2017	XXX	XXX	XXX	28	28	28	28	28	28	28	
6. 2018	XXX	XXX	XXX	XXX	34	34	34	34	34	34	
7. 2019	XXX	XXX	XXX	XXX	XXX	97	97	97	97	97	
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	10,259	10,259	10,259	10,259	
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37,113	37,113	37,113	
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,195	9,195	
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,259	18,259
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,259
13. Earned Premiums (Sch P-Pt. 1)	9	31	28	28	34	97	10,259	37,113	9,195	18,259	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 Current Year Premiums Earned
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX	XXX								
6. 2018	XXX	XXX	XXX	XXX							
7. 2019	XXX	XXX	XXX	XXX	XXX						
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	258	258	258	
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23	23	
11. 2023	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)								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 Current Year Premiums Earned
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX	XXX								
6. 2018	XXX	XXX	XXX	XXX							
7. 2019	XXX	XXX	XXX	XXX	XXX						
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	100	100	100	
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23	23	
11. 2023	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)								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 Current Year Premiums Earned
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX	XXX								
6. 2018	XXX	XXX	XXX	XXX							
7. 2019	XXX	XXX	XXX	XXX	XXX						
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	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 Current Year Premiums Earned
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX	XXX								
6. 2018	XXX	XXX	XXX	XXX							
7. 2019	XXX	XXX	XXX	XXX	XXX						
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6N - REINSURANCE - NONPROPORTIONAL ASSUMED PROPERTY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	Current Year Premiums Earned
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX	XXX								
6. 2018	XXX	XXX	XXX	XXX							
7. 2019	XXX	XXX	XXX	XXX	XXX						
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	Current Year Premiums Earned
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX	XXX								
6. 2018	XXX	XXX	XXX	XXX							
7. 2019	XXX	XXX	XXX	XXX	XXX						
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	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 6O - REINSURANCE - NONPROPORTIONAL ASSUMED LIABILITY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	Current Year Premiums Earned
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX	XXX								
6. 2018	XXX	XXX	XXX	XXX							
7. 2019	XXX	XXX	XXX	XXX	XXX						
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	Current Year Premiums Earned
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX	XXX								
6. 2018	XXX	XXX	XXX	XXX							
7. 2019	XXX	XXX	XXX	XXX	XXX						
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	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 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 Current Year Premiums Earned
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	
1. Prior	(14)										
2. 2014	1,321	1,310	1,310	1,310	1,310	1,310	1,310	1,310	1,310	1,310	
3. 2015	XXX	1,255	1,247	1,247	1,247	1,247	1,247	1,247	1,247	1,247	
4. 2016	XXX	XXX	584	576	576	576	576	576	576	576	
5. 2017	XXX	XXX	XXX	745	742	742	742	742	742	742	
6. 2018	XXX	XXX	XXX	XXX	609	607	607	607	607	607	
7. 2019	XXX	XXX	XXX	XXX	XXX	584	580	580	580	580	
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	485	485	485	485	
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	421	421	421	
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	357	357	
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	283	283
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	283
13. Earned Premiums (Sch P-Pt. 1)	1,307	1,244	576	737	606	582	481	421	357	283	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11 Current Year Premiums Earned
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX	XXX								
6. 2018	XXX	XXX	XXX	XXX							
7. 2019	XXX	XXX	XXX	XXX	XXX						
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	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

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 Current Year Premiums Earned
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX	XXX								
6. 2018	XXX	XXX	XXX	XXX							
7. 2019	XXX	XXX	XXX	XXX	XXX						
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	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 Current Year Premiums Earned
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX	XXX								
6. 2018	XXX	XXX	XXX	XXX							
7. 2019	XXX	XXX	XXX	XXX	XXX						
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	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	4,165,505			11,781,369		
2. Private Passenger Auto Liability/ Medical	17,411,345			17,328,540		
3. Commercial Auto/Truck Liability/ Medical	1,618,683			452,804		
4. Workers' Compensation	50,924			(28)		
5. Commercial Multiple Peril	459,265			1,001,739		
6. Medical Professional Liability - Occurrence	36					
7. Medical Professional Liability - Claims - Made						
8. Special Liability	2,848			7,922		
9. Other Liability - Occurrence	1,199,284			488,367		
10. Other Liability - Claims-Made						
11. Special Property	75,734			338,470		
12. Auto Physical Damage	1,018,759			13,077,109		
13. Fidelity/Surety	38			3		
14. Other	225,177			852,349		
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	951,912			207		
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty	6,541			125,275		
23. Totals	27,186,052			45,454,127		

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	387,657									
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	772									
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	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	4,165,505			11,781,369		
2. Private Passenger Auto Liability/Medical	17,411,345			17,328,540		
3. Commercial Auto/Truck Liability/Medical	1,618,683			452,804		
4. Workers' Compensation	50,924			(28)		
5. Commercial Multiple Peril	459,265			1,001,739		
6. Medical Professional Liability - Occurrence	36					
7. Medical Professional Liability - Claims - Made						
8. Special Liability	2,848			7,922		
9. Other Liability - Occurrence	1,199,284			488,367		
10. Other Liability - Claims-Made						
11. Special Property	75,734			338,470		
12. Auto Physical Damage	1,018,759			13,077,109		
13. Fidelity/Surety	38			3		
14. Other	225,177			852,349		
15. International						
16. Reinsurance - Nonproportional Assumed Property						
17. Reinsurance - Nonproportional Assumed Liability	1,586					
18. Reinsurance - Nonproportional Assumed Financial Lines						
19. Products Liability - Occurrence	951,912			207		
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty	6,541			125,275		
23. Totals	27,187,639			45,454,127		

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	45,544									
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	5									
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	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 2014		
1.603 2015		
1.604 2016		
1.605 2017		
1.606 2018		
1.607 2019		
1.608 2020		
1.609 2021		
1.610 2022		
1.611 2023		
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 2

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	70,819,049	70,808,146		35,913,479	34,481,727	32,318,131	735,098	
2. Alaska AK	L	32,918,108	33,263,242		17,608,029	18,527,813	12,528,371	275,844	
3. Arizona AZ	L	38,347,752	38,652,316		23,624,046	23,042,219	22,463,143	291,802	
4. Arkansas AR	L	27,521,331	28,151,435		21,021,606	21,297,564	14,128,990	269,750	
5. California CA	L	800,381,769	838,213,539		551,769,318	622,700,789	636,856,497	6,668,813	
6. Colorado CO	L	69,176,012	71,639,879		48,762,857	55,820,526	37,799,227	365,372	
7. Connecticut CT	L	119,408,171	119,686,833		56,459,041	57,353,427	57,991,216	1,097,397	
8. Delaware DE	L	15,641,233	15,938,544		17,759,555	(10,710,515)	70,973,305	177,563	
9. District of Columbia DC	L	10,858,933	10,986,827		6,009,214	4,622,677	3,229,584	161,434	
10. Florida FL	L	374,403,320	412,644,495		345,858,672	307,069,316	400,269,705	1,873,968	
11. Georgia GA	L	192,463,909	195,139,801		152,352,221	151,623,895	96,332,174	2,497,172	
12. Hawaii HI	L	131,865,084	128,291,109		267,672,021	360,765,697	138,030,848	1,276,116	
13. Idaho ID	L	10,855,400	11,040,243		6,046,830	5,387,804	4,621,664	93,584	
14. Illinois IL	L	162,208,158	161,815,698		140,680,784	79,595,231	292,833,423	1,089,933	
15. Indiana IN	L	45,510,293	46,995,322		28,218,804	34,040,901	37,396,936	818,835	
16. Iowa IA	L	5,179,669	5,305,075		3,040,662	1,933,218	2,169,280	48,021	
17. Kansas KS	L	14,064,309	14,434,193		6,970,609	5,014,537	4,546,350	315,135	
18. Kentucky KY	L	49,314,829	49,687,260		34,168,130	36,767,414	27,745,159	271,970	
19. Louisiana LA	L	239,375,679	248,928,889		151,048,267	93,653,893	170,926,037	1,667,669	
20. Maine ME	L	11,379,146	11,539,989		5,078,312	5,512,459	4,050,846	127,615	
21. Maryland MD	L	228,841,006	231,606,725		125,097,228	128,100,708	79,639,213	2,044,942	
22. Massachusetts MA	L	115,381,302	111,714,688		85,274,956	92,661,479	62,020,274	1,799,465	
23. Michigan MI	L	50,576,186	51,925,765		42,689,293	48,028,488	320,195,288	333,824	
24. Minnesota MN	L	24,401,236	25,075,812		21,382,091	15,472,833	36,261,764	147,274	
25. Mississippi MS	L	43,319,837	44,298,249		22,767,653	24,619,384	25,851,945	423,771	
26. Missouri MO	L	19,285,283	19,793,327		12,711,215	12,708,581	31,709,183	170,892	
27. Montana MT	L	5,181,547	5,171,025		3,207,890	3,663,002	6,738,159	34,648	
28. Nebraska NE	L	7,852,577	8,104,556		3,732,488	3,153,648	6,552,685	38,477	
29. Nevada NV	L	29,863,108	31,732,581		43,591,968	42,711,221	50,062,654	193,544	
30. New Hampshire NH	L	15,757,592	15,613,008		6,335,349	6,551,228	5,535,892	183,277	
31. New Jersey NJ	N				30,534,085	25,329,796	516,285,055		
32. New Mexico NM	L	22,773,037	23,614,133		16,385,186	7,459,590	24,948,023	209,750	
33. New York NY	L	792,188,761	817,069,909		560,284,616	585,147,880	856,625,556	7,241,525	
34. North Carolina NC	L	109,271,999	110,168,114		56,387,339	50,143,448	41,149,712	1,679,513	
35. North Dakota ND	L	12,876,455	12,578,397		6,898,134	6,983,032	3,529,483	144,665	
36. Ohio OH	L	96,762,525	98,865,309		62,982,322	60,852,035	89,024,559	1,146,386	
37. Oklahoma OK	L	29,792,788	30,347,643		15,714,890	19,788,954	12,773,143	256,066	
38. Oregon OR	L	42,746,014	43,537,919		26,515,167	21,723,710	35,923,741	357,442	
39. Pennsylvania PA	L	185,209,001	191,390,662		115,638,677	96,828,541	250,486,705	1,765,923	
40. Rhode Island RI	L	27,870,206	28,079,104		16,694,610	18,020,906	12,158,776	298,139	
41. South Carolina SC	L	134,347,994	135,586,676		79,195,855	85,634,248	78,836,577	1,461,083	
42. South Dakota SD	L	10,696,014	10,492,732		7,903,173	5,901,372	5,282,527	105,870	
43. Tennessee TN	L	76,326,676	77,237,681		57,797,644	42,842,392	53,650,944	603,552	
44. Texas TX	L	89,190,541	86,536,643		27,799,367	39,323,982	50,166,935	491,930	
45. Utah UT	L	28,156,295	28,951,197		22,779,520	18,751,900	19,573,237	194,118	
46. Vermont VT	L	5,722,594	5,787,130		4,029,074	4,430,565	2,037,056	70,401	
47. Virginia VA	L	189,702,728	191,382,363		93,057,946	106,772,234	81,006,615	1,696,086	
48. Washington WA	L	121,300,040	120,426,533		96,509,568	85,264,346	130,724,422	917,831	
49. West Virginia WV	L	21,393,165	22,028,261		9,413,746	10,531,496	10,089,375	219,814	
50. Wisconsin WI	L	19,674,681	20,042,674		11,848,100	12,467,190	61,531,629	91,442	
51. Wyoming WY	L	3,564,336	3,545,629		999,667	1,181,968	614,319	32,508	
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				405,186	405,223	2,362		
58. Aggregate other alien OT	XXX					670	116,236		
59. Totals	XXX	4,981,717,677	5,115,867,282		3,606,626,456	3,591,956,642	5,028,314,932	44,477,244	
DETAILS OF WRITE-INS									
58001. ZZZ Other Alien	XXX					670	116,236		
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					670	116,236		

(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

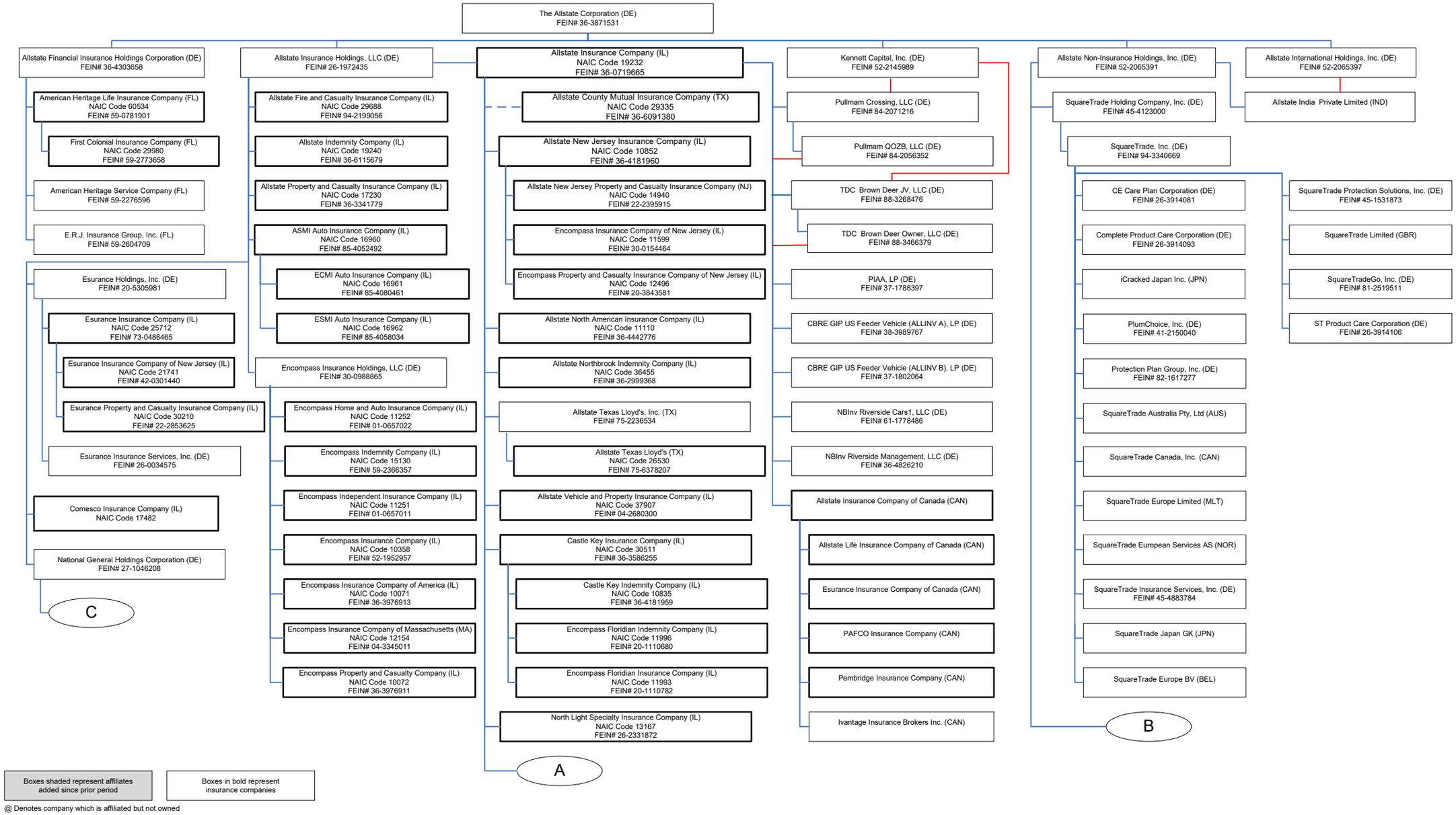
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

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							

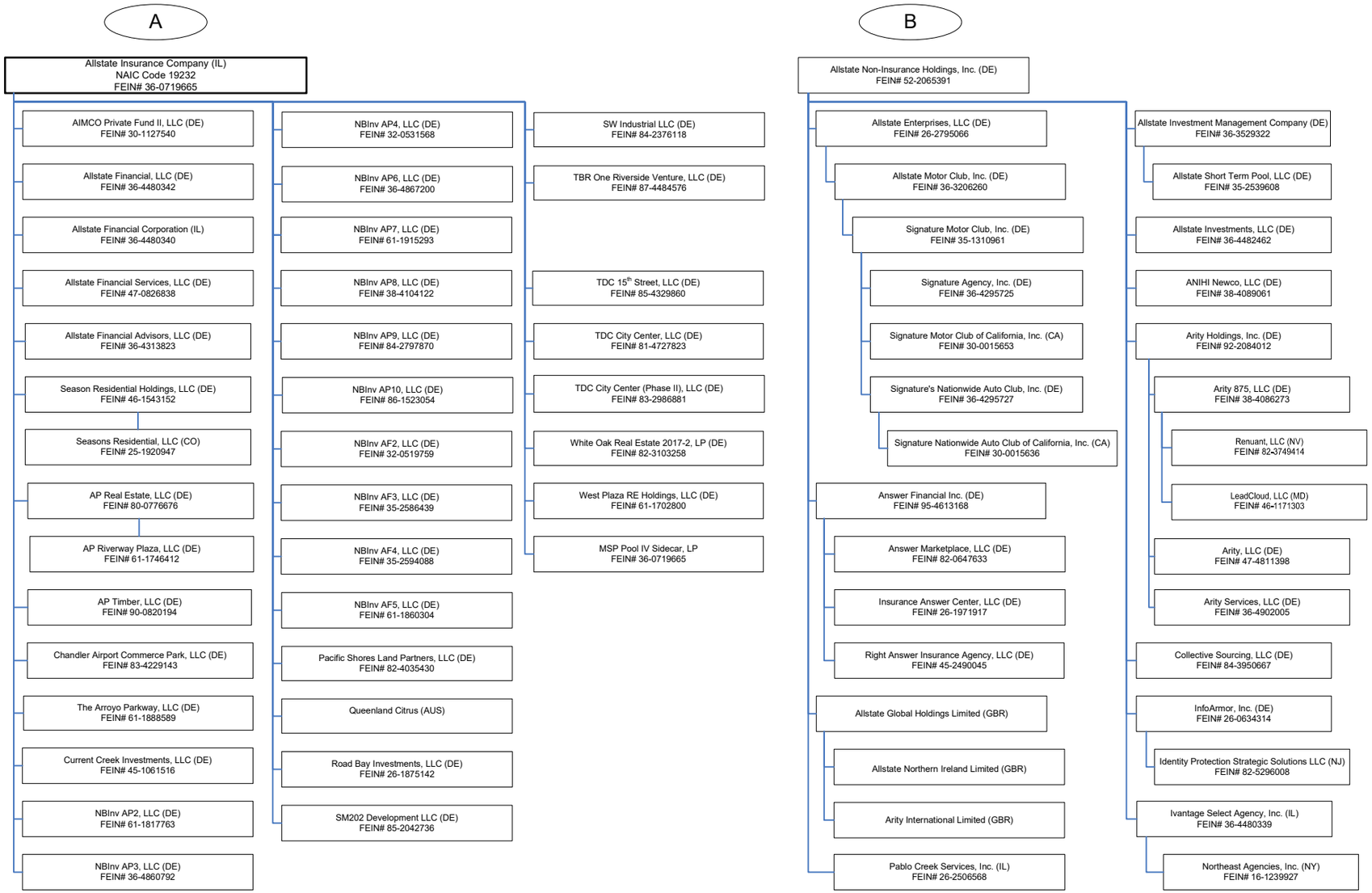
NONE

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

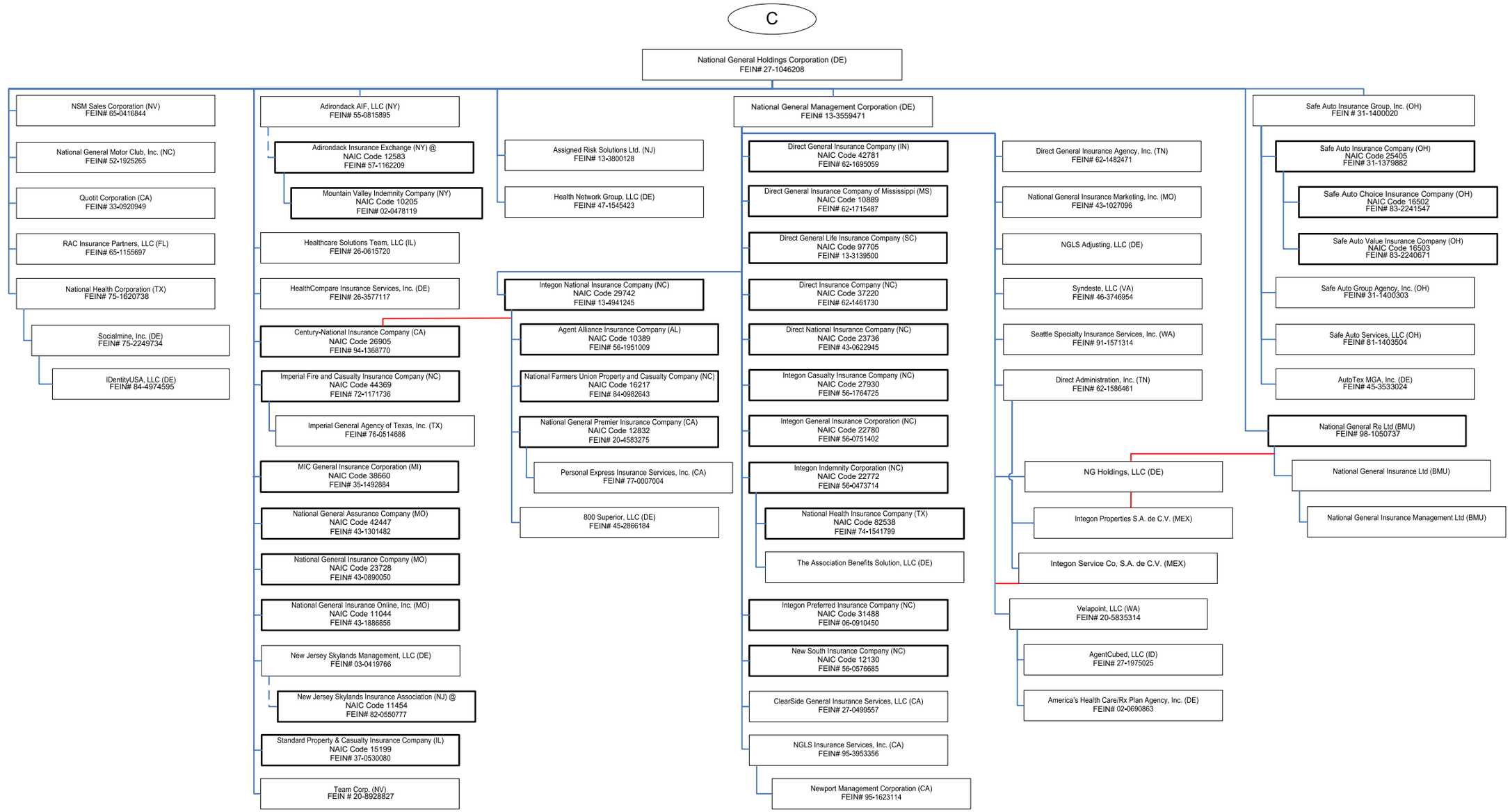


Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

@ 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



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				The Allstate Corporation	NO	
			45-2866184				800 Superior, LLC	DE	NIA	Integon National Insurance Company	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	
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	
			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	
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	

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			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	Arity Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			92-2084012				Arity Holdings, Inc.	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	Arity Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4902005				Arity Services, LLC	DE	NIA	Arity 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	
0008	Allstate Insurance Group	17482	92-2414709				Comesco Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	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	
			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	
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	

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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	
			36-0719665				MSP Pool IV Sidecar, LP	DE	NIA	Allstate Insurance Company	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	
							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	
			13-3559471				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	

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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	99.643	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	AUS	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 Management Corp	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	
			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	

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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	
			46-1543152				Seasons Residential Holdings, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			25-1920947				Seasons Residential, LLC	CO	DS	Seasons Residential Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
			91-1571314				Seattle Specialty Insurance Services, Inc.	WA	NIA	National General Management Corp	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	
			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	
			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)
		1100 Compton, LLC	(3,570,253)	(1,129,747)							(4,700,000)	
12583	57-1162209	Adirondack Insurance Exchange										25,471,000
10389	56-1951009	Agent Alliance Insurance Company										44,040,000
29335	36-6091380	Allstate County Mutual Insurance Company										240,661,592
	27-3159465	Allstate Finance Company, LLC	(3,332,656)	(1,182,050)							(4,514,706)	
	36-4313823	Allstate Financial Advisors, LLC										
	36-4303658	Allstate Financial Insurance Holdings Corporation	40,000,000								40,000,000	
	47-0826838	Allstate Financial Services, LLC	(15,000,000)								(15,000,000)	
29688	94-2199056	Allstate Fire and Casualty Insurance Company	(2,100,000)				(2,090,978,097)	(3,120,031,514)			(5,213,109,611)	11,351,773,582
19240	36-6115679	Allstate Indemnity Company	(1,820,000)				(505,633,914)	(826,687,210)			(1,334,141,124)	3,098,443,966
19232	36-0719665	Allstate Insurance Company	21,532,656	106,264,939	120,818,566		4,937,609,215	8,029,416,912			13,215,642,288	(36,564,835,545)
		Allstate Insurance Company of Canada										
	26-1972435	Allstate Insurance Holdings, LLC	5,500,000	(2,000,000)							3,500,000	
10852	36-4181960	Allstate New Jersey Insurance Company		(10,000,000)							(10,000,000)	(1,605,407,119)
12344	20-3560910	Allstate New Jersey Property and Casualty Insurance Company		10,000,000							10,000,000	1,438,806,131
11110	36-4442776	Allstate North American Insurance Company										35,163,369
36455	36-2999368	Allstate Northbrook Indemnity Company	(700,000)				(425,286,328)				(425,986,328)	2,707,477,394
17230	36-3341779	Allstate Property and Casualty Insurance Company	(1,580,000)				(991,600,237)	(1,663,422,822)			(2,656,603,059)	4,733,593,234
26530	75-6378207	Allstate Texas Lloyd's										240,574,698
16960	85-4052492	ASMI Auto Insurance Company										(6,246,663)
37907	04-2680300	Allstate Vehicle and Property Insurance Company					(924,110,639)	(1,034,487,692)			(1,958,598,331)	5,887,528,846
60534	59-0781901	American Heritage Life Insurance Company	(40,000,000)								(40,000,000)	
	80-0776676	AP Real Estate, LLC										
	90-0820194	AP Timber, LLC		(68,300,000)							(68,300,000)	
10835	36-4181959	Castle Key Indemnity Company										332,970,081
30511	36-3586255	Castle Key Insurance Company		4,000,000							4,000,000	(318,866,856)
26905	94-1368770	Century-National Insurance Company										188,354,000
	92-2414709	Comesco Insurance Company		2,000,000							2,000,000	
	45-1061516	Current Creek Investments, LLC										
42781	62-1695059	Direct General Insurance Company										687,966,000
10889	62-1715487	Direct General Insurance Company of Mississippi										45,213,000
37220	62-1461730	Direct Insurance Company										117,699,000
23736	43-0622945	Direct National Insurance Company										5,141,000
11996	20-1110680	Encompass Floridian Indemnity Company										2,910
11993	20-1110782	Encompass Floridian Insurance Company										816
11252	01-0657022	Encompass Home and Auto Insurance Company	(430,000)								(430,000)	376,454,777
15130	59-2366357	Encompass Indemnity Company										387,051,773

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)
11251	01-0657011	Encompass Independent Insurance Company	(310,000)								(310,000)	167,068,206
10358	52-1952957	Encompass Insurance Company	(270,000)								(270,000)	274,190,029
10071	36-3976913	Encompass Insurance Company of America	(600,000)								(600,000)	146,542,890
12154	04-3345011	Encompass Insurance Company of Massachusetts										193,021
11599	30-0154464	Encompass Insurance Company of New Jersey										24,082,873
10072	36-3976911	Encompass Property and Casualty Company	(380,000)								(380,000)	49,555,860
12496	20-3843581	Encompass Property and Casualty Insurance Company of New Jersey										57,809,406
25712	73-0486465	Esurance Insurance Company										310,049,305
21741	42-0301440	Esurance Insurance Company of New Jersey										84,708,709
30210	22-2853625	Esurance Property and Casualty Insurance Company										841,895,987
16961	85-4080461	ECMI Auto Insurance Company										1,235,646
	30-0988865	Encompass Insurance Holdings, LLC	1,990,000								1,990,000	
16962	85-4058034	ESMI Auto Insurance Company										5,011,017
29980	59-2773658	First Colonial Insurance Company										897
29742	13-4941245	Integon National Insurance Company	(25,374,361)	(571,258,608)	(463,865,741)		(459,817,102)	(2,011,539,481)			(3,531,855,293)	1,873,784,466
27930	56-1764725	Integon Casualty Insurance Company										21,447,000
22780	56-0751402	Integon General Insurance Corporation										510,897,000
31488	06-0910450	Integon Preferred Insurance Company										321,122,000
22772	56-0473714	Integon Indemnity Corporation	20,000,000								20,000,000	753,576,000
44369	72-1171736	Imperial Fire and Casualty Insurance Company										179,505,000
38660	35-1492884	MIC General Insurance Corporation										442,743,000
16217	84-0982643	National Farmers Union Property and Casualty Company										173,992,000
42447	43-1301482	National General Assurance Company										87,564,000
	13-3559471	National General Management Corp	28,944,614	572,388,355	463,865,741		459,817,102				1,525,015,812	
	27-1046208	National General Holdings Corp.										
23728	43-0890050	National General Insurance Company										310,460,000
11044	43-1886856	National General Insurance Online, Inc.										48,282,000
12832	20-4583275	National General Premier Insurance Company										95,600,000
	98-1050737	National General Re Ltd			(120,818,566)			626,751,807			505,933,241	(1,179,471,595)
82538	74-1541799	National Health Insurance Company										271,112,534
	61-1915293	NBInv AP7, LLC										
	84-2797870	NBInv AP9, LLC		10,000,000							10,000,000	
	61-1778486	NBInv Riverside Cars1, LLC	(2,500,000)	(51,000,000)							(53,500,000)	
	36-4826210	NBInv Riverside Management, LLC		218,000							218,000	
11454	82-0550777	New Jersey Skylands Insurance Association										49,271,000
12130	56-0576685	New South Insurance Company										237,253,000
13167	26-2331872	North Light Specialty Insurance Company										259,788,763

SCHEDULE Y

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		Pembridge Insurance Company										
25405	31-1379882	Safe Auto Insurance Company										117,845,000
16502	83-2241547	Safe Auto Choice Insurance Company										24,000
15199	37-0530080	Standard Property and Casualty Insurance Company										13,830,000
		The Assocation Benefits Solution, LLC	(20,000,000)								(20,000,000)	
	20-0476967	Tech-Cor, LLC		(889)							(889)	
		1100 Compton, LLC	(3,570,253)	(1,129,747)							(4,700,000)	
12583	57-1162209	Adirondack Insurance Exchange										25,471,000
10389	56-1951009	Agent Alliance Insurance Company										44,040,000
29335	36-6091380	Allstate County Mutual Insurance Company										240,661,592
	27-3159465	Allstate Finance Company, LLC	(3,332,656)	(1,182,050)							(4,514,706)	
	36-4313823	Allstate Financial Advisors, LLC										
	36-4303658	Allstate Financial Insurance Holdings Corporation	40,000,000								40,000,000	
	47-0826838	Allstate Financial Services, LLC	(15,000,000)								(15,000,000)	
29688	94-2199056	Allstate Fire and Casualty Insurance Company	(2,100,000)				(2,090,978,097)	(3,120,031,514)			(5,213,109,611)	11,351,773,582
19240	36-6115679	Allstate Indemnity Company	(1,820,000)				(505,633,914)	(826,687,210)			(1,334,141,124)	3,098,443,966
19232	36-0719665	Allstate Insurance Company	21,532,656	106,264,939	120,818,566		4,937,609,215	8,029,416,912			13,215,642,288	(36,564,835,545)
		Allstate Insurance Company of Canada										
	26-1972435	Allstate Insurance Holdings, LLC	5,500,000	(2,000,000)							3,500,000	
10852	36-4181960	Allstate New Jersey Insurance Company		(10,000,000)							(10,000,000)	(1,605,407,119)
12344	20-3560910	Allstate New Jersey Property and Casualty Insurance Company		10,000,000							10,000,000	1,438,806,131
11110	36-4442776	Allstate North American Insurance Company										35,163,369
36455	36-2999368	Allstate Northbrook Indemnity Company	(700,000)				(425,286,328)				(425,986,328)	2,707,477,394
17230	36-3341779	Allstate Property and Casualty Insurance Company	(1,580,000)				(991,600,237)	(1,663,422,822)			(2,656,603,059)	4,733,593,234
26530	75-6378207	Allstate Texas Lloyd's										240,574,698
16960	85-4052492	ASMI Auto Insurance Company										(6,246,663)
37907	04-2680300	Allstate Vehicle and Property Insurance Company					(924,110,639)	(1,034,487,692)			(1,958,598,331)	5,887,528,846
60534	59-0781901	American Heritage Life Insurance Company	(40,000,000)								(40,000,000)	
	80-0776676	AP Real Estate, LLC										
	90-0820194	AP Timber, LLC		(68,300,000)							(68,300,000)	
10835	36-4181959	Castle Key Indemnity Company										332,970,081
30511	36-3586255	Castle Key Insurance Company		4,000,000							4,000,000	(318,866,856)
26905	94-1368770	Century-National Insurance Company										188,354,000
	92-2414709	Comesco Insurance Company		2,000,000							2,000,000	
	45-1061516	Current Creek Investments, LLC										
42781	62-1695059	Direct General Insurance Company										687,966,000
10889	62-1715487	Direct General Insurance Company of Mississippi										45,213,000

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)
37220	62-1461730	Direct Insurance Company										117,699,000
23736	43-0622945	Direct National Insurance Company										5,141,000
11996	20-1110680	Encompass Floridian Indemnity Company										2,910
11993	20-1110782	Encompass Floridian Insurance Company										816
11252	01-0657022	Encompass Home and Auto Insurance Company	(430,000)								(430,000)	376,454,777
15130	59-2366357	Encompass Indemnity Company										387,051,773
11251	01-0657011	Encompass Independent Insurance Company	(310,000)								(310,000)	167,068,206
10358	52-1952957	Encompass Insurance Company	(270,000)								(270,000)	274,190,029
10071	36-3976913	Encompass Insurance Company of America	(600,000)								(600,000)	146,542,890
12154	04-3345011	Encompass Insurance Company of Massachusetts										193,021
11599	30-0154464	Encompass Insurance Company of New Jersey										24,082,873
10072	36-3976911	Encompass Property and Casualty Company	(380,000)								(380,000)	49,555,860
12496	20-3843581	Encompass Property and Casualty Insurance Company of New Jersey										57,809,406
25712	73-0486465	Esurance Insurance Company										310,049,305
21741	42-0301440	Esurance Insurance Company of New Jersey										84,708,709
30210	22-2853625	Esurance Property and Casualty Insurance Company										841,895,987
16961	85-4080461	ECMI Auto Insurance Company										1,235,646
	30-0988865	Encompass Insurance Holdings, LLC	1,990,000								1,990,000	
16962	85-4058034	ESMI Auto Insurance Company										5,011,017
29980	59-2773658	First Colonial Insurance Company										897
29742	13-4941245	Integon National Insurance Company	(25,374,361)	(571,258,608)	(463,865,741)		(459,817,102)	(2,011,539,481)			(3,531,855,293)	1,873,784,466
27930	56-1764725	Integon Casualty Insurance Company										21,447,000
22780	56-0751402	Integon General Insurance Corporation										510,897,000
31488	06-0910450	Integon Preferred Insurance Company										321,122,000
22772	56-0473714	Integon Indemnity Corporation	20,000,000								20,000,000	753,576,000
44369	72-1171736	Imperial Fire and Casualty Insurance Company										179,505,000
38660	35-1492884	MIC General Insurance Corporation										442,743,000
16217	84-0982643	National Farmers Union Property and Casualty Company										173,992,000
42447	43-1301482	National General Assurance Company										87,564,000
	13-3559471	National General Management Corp	28,944,614	572,388,355	463,865,741		459,817,102				1,525,015,812	
	27-1046208	National General Holdings Corp.										
23728	43-0890050	National General Insurance Company										310,460,000
11044	43-1886856	National General Insurance Online, Inc.										48,282,000
12832	20-4583275	National General Premier Insurance Company										95,600,000
	98-1050737	National General Re Ltd			(120,818,566)			626,751,807			505,933,241	(1,179,471,595)
82538	74-1541799	National Health Insurance Company										271,112,534
	61-1915293	NBInv AP7, LLC										

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)
	84-2797870	NBInv AP9, LLC		10,000,000							10,000,000	
	61-1778486	NBInv Riverside Cars1, LLC	(2,500,000)	(51,000,000)							(53,500,000)	
	36-4826210	NBInv Riverside Management, LLC		218,000							218,000	
11454	82-0550777	New Jersey Skylands Insurance Association										49,271,000
12130	56-0576685	New South Insurance Company										237,253,000
13167	26-2331872	North Light Specialty Insurance Company										259,788,763
		Pembridge Insurance Company										
25405	31-1379882	Safe Auto Insurance Company										117,845,000
16502	83-2241547	Safe Auto Choice Insurance Company										24,000
15199	37-0530080	Standard Property and Casualty Insurance Company										13,830,000
		The Assocation Benefits Solution, LLC	(20,000,000)								(20,000,000)	
	20-0476967	Tech-Cor, LLC		(889)							(889)	
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
Comesco Insurance Company	Allstate Insurance Holdings, LLC	100.000	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

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 Casualty Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	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
28.	Will the Exhibit of Other Liabilities by Lines of Business be filed with the state of domicile and the NAIC by March 1?	YES
29.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
30.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
31.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
32.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
33.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
34.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	YES
35.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	NO
36.	Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	NO
37.	Will the Mortgage Guaranty Insurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
38.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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Bar Codes:

11. SIS Stockholder Information Supplement [Document Identifier 420]

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

12. Financial Guaranty Insurance Exhibit [Document Identifier 240]

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

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

1 9 2 3 2 2 0 2 3 3 6 0 0 0 0 0 0

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

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

15. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

17. Reinsurance Summary Supplemental Filing [Document Identifier 401]

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

22. Bail Bond Supplement [Document Identifier 500]

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

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

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

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

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

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

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

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

1 9 2 3 2 2 0 2 3 2 2 6 0 0 0 0 0

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

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

30. Credit Insurance Experience Exhibit [Document Identifier 230]

1 9 2 3 2 2 0 2 3 2 3 0 0 0 0 0 0

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

1 9 2 3 2 2 0 2 3 3 0 6 0 0 0 0 0

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

1 9 2 3 2 2 0 2 3 2 1 6 0 0 0 0 0

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

1 9 2 3 2 2 0 2 3 2 9 0 0 0 0 0 0

36. Private Flood Insurance Supplement [Document Identifier 560]

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

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

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

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	256,420,281	256,420,281		
2505.	Advances	80,299,879	80,299,879		
2506.	OPEB prepaid benefits	48,392,000	48,392,000		
2507.	Accounts receivable from sale of securities	40,533	40,533		
2597.	Summary of remaining write-ins for Line 25 from overflow page	385,152,693	385,152,693		

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Deposit for assumed reinsurance from CNA	12,277,654	12,772,569
2505.	Securities lending	8,473,233	5,978,282
2506.	Derivative cash	1,679,810	13,437,775
2507.	Retroactive reinsurance reserve ceded	(3,686,036)	(3,677,175)
2508.	Deferred gain on intercompany asset transfers		52,638
2597.	Summary of remaining write-ins for Line 25 from overflow page	18,744,661	28,564,088

Additional Write-ins for Statement of Income Line 14

		1 Current Year	2 Prior Year
1404.	Allocated share of (loss) / gain on sale of fixed assets	(6,924,173)	14,272,274
1405.	Fines and penalties	(3,081,794)	(819,807)
1406.	Miscellaneous income		3,000,000
1497.	Summary of remaining write-ins for Line 14 from overflow page	(10,005,967)	16,452,467

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	7,051	7,247,079		7,254,130
2405.	Servicing fees	(59,885,116)	(102,938,069)		(162,823,186)
2497.	Summary of remaining write-ins for Line 24 from overflow page	(59,878,066)	(95,690,990)		(155,569,056)

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.	OPEB prepaid benefits	48,392,000	69,908,000	21,516,000
2505.	Accounts receivable	33,782,136	59,259,036	25,476,900
2506.	Accounts receivable from sale of securities	40,533	23,263	(17,270)
2597.	Summary of remaining write-ins for Line 25 from overflow page	82,214,669	129,190,299	46,975,630

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	5,687,227,032	11.257	5,663,870,166		5,663,870,166	11.221
1.02 All other governments	57,659,678	0.114	57,659,678		57,659,678	0.114
1.03 U.S. states, territories and possessions, etc. guaranteed	775,317,366	1.535	775,317,366		775,317,366	1.536
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,126,341,552	2.229	1,126,341,552		1,126,341,552	2.231
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	3,030,636,563	5.999	3,053,993,428		3,053,993,428	6.050
1.06 Industrial and miscellaneous	22,914,246,314	45.357	22,914,246,314		22,914,246,314	45.396
1.07 Hybrid securities	122,809,893	0.243	122,809,893		122,809,893	0.243
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds	266,021,122	0.527	266,021,122		266,021,122	0.527
1.10 Unaffiliated bank loans	242,463,178	0.480	242,463,178		242,463,178	0.480
1.11 Unaffiliated certificates of deposit						
1.12 Total long-term bonds	34,222,722,698	67.741	34,222,722,698		34,222,722,698	67.799
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	90,972,469	0.180	90,972,469		90,972,469	0.180
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	90,972,469	0.180	90,972,469		90,972,469	0.180
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	281,874,966	0.558	281,874,966		281,874,966	0.558
3.02 Industrial and miscellaneous Other (Unaffiliated)	307,467,020	0.609	307,467,020		307,467,020	0.609
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	1,704,875,295	3.375	1,702,514,533		1,702,514,533	3.373
3.05 Mutual funds	37,904,071	0.075	37,904,071		37,904,071	0.075
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Exchange traded funds						
3.09 Total common stocks	2,332,121,352	4.616	2,329,760,590		2,329,760,590	4.616
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages	714,614,240	1.415	714,614,240		714,614,240	1.416
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans	714,614,240	1.415	714,614,240		714,614,240	1.416
5. Real estate (Schedule A):						
5.01 Properties occupied by company	60,785,548	0.120	60,785,548		60,785,548	0.120
5.02 Properties held for production of income	190,992,979	0.378	190,992,979		190,992,979	0.378
5.03 Properties held for sale	9,808,624	0.019	9,808,624		9,808,624	0.019
5.04 Total real estate	261,587,152	0.518	261,587,152		261,587,152	0.518
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(1,137,911,049)	(2.252)	(1,137,911,049)		(1,137,911,049)	(2.254)
6.02 Cash equivalents (Schedule E, Part 2)	3,565,713,080	7.058	3,565,713,080		3,565,713,080	7.064
6.03 Short-term investments (Schedule DA)	100,563,759	0.199	100,563,759	32,488,000	133,051,759	0.264
6.04 Total cash, cash equivalents and short-term investments	2,528,365,790	5.005	2,528,365,790	32,488,000	2,560,853,790	5.073
7. Contract loans						
8. Derivatives (Schedule DB)	3,575,554	0.007	3,575,554		3,575,554	0.007
9. Other invested assets (Schedule BA)	10,174,843,728	20.140	10,133,365,645		10,133,365,645	20.075
10. Receivables for securities	158,940,608	0.315	158,940,608		158,940,608	0.315
11. Securities Lending (Schedule DL, Part 1)	32,488,000	0.064	32,488,000	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	50,520,231,591	100.000	50,476,392,746	32,488,000	50,476,392,746	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		295,623,364
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	17,228,416	17,228,416
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	1,294,651	
	3.2 Totals, Part 3, Column 11	29,556,412	30,851,063
4.	Total gain (loss) on disposals, Part 3, Column 18		15,167,881
5.	Deduct amounts received on disposals, Part 3, Column 15		57,608,263
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	22,866,291	
	7.2 Totals, Part 3, Column 10		22,866,291
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	16,633,965	
	8.2 Totals, Part 3, Column 9	175,054	16,809,019
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		261,587,152
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		261,587,152

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		671,046,303
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	110,602,400	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	1,123,997	111,726,397
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	(149,554)	
	3.2 Totals, Part 3, Column 11	(105,007)	(254,560)
4.	Accrual of discount		743,544
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		67,806,909
8.	Deduct amortization of premium and mortgage interest points and commitment fees		840,536
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)		714,614,240
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		714,614,240
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		714,614,240

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		10,047,956,960
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	441,647,562	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	854,913,642	1,296,561,204
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		262,488
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	(63,658,463)	
	5.2 Totals, Part 3, Column 9	111,408,046	47,749,582
6.	Total gain (loss) on disposals, Part 3, Column 19		(41,555,996)
7.	Deduct amounts received on disposals, Part 3, Column 16		1,016,030,602
8.	Deduct amortization of premium and depreciation		196,291,098
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	59,083,983	
	9.2 Totals, Part 3, Column 14	(2,690,939)	56,393,043
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	20,152,552	
	10.2 Totals, Part 3, Column 11	49,301	20,201,853
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		10,174,843,728
12.	Deduct total nonadmitted amounts		41,478,083
13.	Statement value at end of current period (Line 11 minus Line 12)		10,133,365,645

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		33,729,719,556
2.	Cost of bonds and stocks acquired, Part 3, Column 7		26,597,052,449
3.	Accrual of discount		85,386,488
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	162,876,814	
	4.2. Part 2, Section 1, Column 15	7,694,570	
	4.3. Part 2, Section 2, Column 13	(29,989,089)	
	4.4. Part 4, Column 11	(162,898,409)	(22,316,114)
5.	Total gain (loss) on disposals, Part 4, Column 19		64,955,510
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		23,677,339,851
7.	Deduct amortization of premium		94,645,393
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	116,787	
	8.2. Part 2, Section 1, Column 19	887,698	
	8.3. Part 2, Section 2, Column 16	7,039,031	
	8.4. Part 4, Column 15	13,579,488	21,623,004
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	41,473,919	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	12,681,333	
	9.4. Part 4, Column 13	6,957,252	61,112,504
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		2,493,375
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		36,645,816,520
12.	Deduct total nonadmitted amounts		2,360,762
13.	Statement value at end of current period (Line 11 minus Line 12)		36,643,455,758

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	5,687,227,032	5,728,496,254	5,665,590,580	6,219,413,425
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries	57,659,678	58,082,025	57,586,955	57,676,000
	4. Totals	5,744,886,710	5,786,578,279	5,723,177,535	6,277,089,425
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	775,317,366	761,242,245	791,715,060	723,745,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,126,341,552	1,106,734,996	1,148,533,703	1,084,095,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	3,030,636,563	3,034,490,923	3,103,508,268	2,843,247,945
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	20,104,964,859	20,018,471,345	20,267,468,512	20,433,257,789
	9. Canada	788,379,999	781,374,964	796,874,322	812,119,285
	10. Other Countries	2,652,195,648	2,575,037,618	2,677,769,528	2,710,844,110
	11. Totals	23,545,540,506	23,374,883,927	23,742,112,362	23,956,221,184
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	34,222,722,697	34,063,930,370	34,509,046,928	34,884,398,553
PREFERRED STOCKS	14. United States	81,108,009	81,108,009	30,193,660	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries	9,864,460	9,864,460	8,534,895	
	17. Totals	90,972,469	90,972,469	38,728,555	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	90,972,469	90,972,469	38,728,555	
COMMON STOCKS	20. United States	444,418,609	444,418,609	338,122,105	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	204,010	204,010	68,033	
	22. Other Countries	182,623,437	182,623,437	139,224,151	
	23. Totals	627,246,056	627,246,056	477,414,289	
Parent, Subsidiaries and Affiliates	24. Totals	1,704,875,295	1,704,875,295	1,870,384,137	
	25. Total Common Stocks	2,332,121,351	2,332,121,351	2,347,798,426	
	26. Total Stocks	2,423,093,820	2,423,093,820	2,386,526,981	
	27. Total Bonds and Stocks	36,645,816,517	36,487,024,190	36,895,573,909	

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	219,654,037	2,218,002,892	1,681,862,608	941,290,670	711,110,927	XXX	5,771,921,134	16.3	4,245,438,649	13.7	5,771,921,134	
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	219,654,037	2,218,002,892	1,681,862,608	941,290,670	711,110,927	XXX	5,771,921,134	16.3	4,245,438,649	13.7	5,771,921,134	
2. All Other Governments												
2.1 NAIC 1		14,989,504	4,986,491			XXX	19,975,995	0.1	19,977,339	0.1		19,975,995
2.2 NAIC 2	6,718,182	30,965,502				XXX	37,683,684	0.1	15,024,000	0.0		37,683,684
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	6,718,182	45,955,006	4,986,491			XXX	57,659,678	0.2	35,001,339	0.1		57,659,678
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	26,739,940	153,736,813	87,204,515	483,906,666	42,127,453	XXX	793,715,387	2.2	658,446,031	2.1	793,715,387	
3.2 NAIC 2						XXX			188,211,298	0.6		
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	26,739,940	153,736,813	87,204,515	483,906,666	42,127,453	XXX	793,715,387	2.2	846,657,329	2.7	793,715,387	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	52,970,282	254,030,882	220,916,998	473,960,659	125,484,409	XXX	1,127,363,230	3.2	1,149,612,641	3.7	1,127,363,230	
4.2 NAIC 2	790,000	2,048,924		1,210,954		XXX	4,049,878	0.0	11,561,849	0.0	4,049,878	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX			3,368,905	0.0		
4.7 Totals	53,760,282	256,079,806	220,916,998	475,171,614	125,484,409	XXX	1,131,413,108	3.2	1,164,543,395	3.8	1,131,413,108	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	100,582,570	739,514,378	698,723,390	1,210,630,527	251,443,354	XXX	3,000,894,219	8.5	3,318,456,751	10.7	3,000,894,219	
5.2 NAIC 2	2,768,927	13,424,258	5,821,671		1,929,154	XXX	23,944,010	0.1	133,055,656	0.4	23,944,010	
5.3 NAIC 3	6,453,334					XXX	6,453,334	0.0			6,453,334	
5.4 NAIC 4						XXX			7,820,151	0.0		
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	109,804,831	752,938,636	704,545,061	1,210,630,527	253,372,508	XXX	3,031,291,563	8.6	3,459,332,558	11.1	3,031,291,563	

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	890,508,505	3,491,896,663	1,332,835,991	503,719,788	544,072,615	XXX	6,763,033,562	19.1	5,757,826,548	18.5	4,016,128,520	2,746,905,042
6.2 NAIC 2	1,708,055,854	6,673,163,838	4,025,480,486	909,420,599	726,459,246	XXX	14,042,580,022	39.7	11,514,043,442	37.1	11,355,878,679	2,686,701,343
6.3 NAIC 3	69,699,942	870,237,887	898,309,184	19,668,616	21,781,470	XXX	1,879,697,099	5.3	1,852,131,366	6.0	397,653,520	1,482,043,579
6.4 NAIC 4	10,943,180	539,698,085	582,875,295	7,558,157		XXX	1,141,074,717	3.2	1,080,957,091	3.5	83,933,603	1,057,141,114
6.5 NAIC 5		71,992,181	27,747,715		3,634,918	XXX	103,374,813	0.3	101,858,991	0.3		103,374,813
6.6 NAIC 6	2,853,505	15,403,447			562,050	XXX	18,819,002	0.1	7,256,515	0.0	67,613	18,751,390
6.7 Totals	2,682,060,987	11,662,392,100	6,867,248,671	1,440,367,160	1,296,510,298	XXX	23,948,579,216	67.7	20,314,073,953	65.4	15,853,661,934	8,094,917,282
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2					27,577,030	XXX	27,577,030	0.1	13,604,661	0.0	27,577,030	
7.3 NAIC 3					88,830,363	XXX	88,830,363	0.3	109,397,088	0.4	84,543,806	4,286,557
7.4 NAIC 4					6,402,500	XXX	6,402,500	0.0				6,402,500
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals					122,809,893	XXX	122,809,893	0.3	123,001,749	0.4	112,120,836	10,689,057
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	119,143,783	119,143,783	0.3	34,563,920	0.1	119,143,783	
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	121,632,944	121,632,944	0.3	120,931,423	0.4	121,632,944	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	25,244,395	25,244,395	0.1	12,453,189	0.0	25,244,395	
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	266,021,122	266,021,122	0.8	167,948,532	0.5	266,021,122	
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2	391,562	7,628,120	1,326,314			XXX	9,345,996	0.0	53,806,382	0.2		9,345,996
10.3 NAIC 3	1,804,923	27,647,425	13,079,898			XXX	42,532,247	0.1	263,823,184	0.8		42,532,247
10.4 NAIC 4	12,015,497	101,930,427	24,146,428			XXX	138,092,352	0.4	296,469,574	1.0		138,092,352
10.5 NAIC 5	30,325,130	27,990,384	613,027			XXX	58,928,541	0.2	77,475,520	0.2		58,928,541
10.6 NAIC 6					1,064,043	XXX	1,064,043	0.0	2,868,551	0.0		1,064,043
10.7 Totals	44,537,111	165,196,357	39,165,667		1,064,043	XXX	249,963,178	0.7	694,443,211	2.2		249,963,178
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						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) 1,290,455,335	6,872,171,132	4,026,529,992	3,613,508,310	1,674,238,757	119,143,783	17,596,047,309	49.7	XXX	XXX	14,829,166,272	2,766,881,037
12.2 NAIC 2	(d) 1,718,724,524	6,727,230,643	4,032,628,470	910,631,553	755,965,430	121,632,944	14,266,813,564	40.3	XXX	XXX	11,533,082,541	2,733,731,023
12.3 NAIC 3	(d) 77,958,200	897,885,312	911,389,082	19,668,616	110,611,833		2,017,513,043	5.7	XXX	XXX	488,650,660	1,528,862,383
12.4 NAIC 4	(d) 22,958,677	641,628,512	607,021,723	7,558,157	6,402,500	25,244,395	1,310,813,964	3.7	XXX	XXX	109,177,998	1,201,635,966
12.5 NAIC 5	(d) 30,325,130	99,982,564	28,360,742		3,634,918		(c) 162,303,354	0.5	XXX	XXX		162,303,354
12.6 NAIC 6	(d) 2,853,505	15,403,447			1,626,093		(c) 19,883,045	0.1	XXX	XXX	67,613	19,815,432
12.7 Totals	3,143,275,371	15,254,301,610	9,605,930,010	4,551,366,636	2,552,479,530	266,021,122	(b) 35,373,374,278	100.0	XXX	XXX	26,960,145,083	8,413,229,195
12.8 Line 12.7 as a % of Col. 7	8.9	43.1	27.2	12.9	7.2	0.8	100.0	XXX	XXX	XXX	76.2	23.8
13. Total Bonds Prior Year												
13.1 NAIC 1	2,313,864,855	8,540,912,287	2,359,576,441	1,623,389,744	312,014,631	34,563,920	XXX	XXX	15,184,321,879	48.9	12,879,300,764	2,305,021,115
13.2 NAIC 2	877,159,443	6,881,018,194	3,527,809,620	445,191,942	198,128,090	120,931,423	XXX	XXX	12,050,238,712	38.8	9,393,833,114	2,656,405,598
13.3 NAIC 3	56,341,158	938,077,278	1,075,854,529	27,832,494	127,246,180		XXX	XXX	2,225,351,638	7.2	762,555,403	1,462,796,236
13.4 NAIC 4	18,012,631	579,430,750	780,316,342	7,487,094		12,453,189	XXX	XXX	1,397,700,005	4.5	130,418,563	1,267,281,442
13.5 NAIC 5	8,230,953	107,883,443	51,419,727		11,800,388		XXX	XXX	(c) 179,334,511	0.6		179,334,511
13.6 NAIC 6	219,430	7,781,322	1,727,423	423,978	3,341,818		XXX	XXX	(c) 13,493,970	0.0	3,436,517	10,057,453
13.7 Totals	3,273,828,469	17,055,103,275	7,796,704,081	2,104,325,251	652,531,106	167,948,532	XXX	XXX	(b) 31,050,440,715	100.0	23,169,544,361	7,880,896,354
13.8 Line 13.7 as a % of Col. 9	10.5	54.9	25.1	6.8	2.1	0.5	XXX	XXX	100.0	XXX	74.6	25.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1	827,303,175	4,885,644,970	3,826,993,523	3,550,694,810	1,619,386,011	119,143,783	14,829,166,272	41.9	12,879,300,764	41.5	14,829,166,272	XXX
14.2 NAIC 2	929,459,291	5,544,593,085	3,466,703,797	807,180,499	663,512,926	121,632,944	11,533,082,541	32.6	9,393,833,114	30.3	11,533,082,541	XXX
14.3 NAIC 3	33,897,007	194,407,779	140,658,630	13,361,969	106,325,276		488,650,660	1.4	762,555,403	2.5	488,650,660	XXX
14.4 NAIC 4		49,802,071	26,676,319	7,455,213		25,244,395	109,177,998	0.3	130,418,563	0.4	109,177,998	XXX
14.5 NAIC 5												XXX
14.6 NAIC 6					67,613		67,613	0.0	3,436,517	0.0	67,613	XXX
14.7 Totals	1,790,659,473	10,674,447,905	7,461,032,268	4,378,692,491	2,389,291,825	266,021,122	26,960,145,083	76.2	23,169,544,361	74.6	26,960,145,083	XXX
14.8 Line 14.7 as a % of Col. 7	6.6	39.6	27.7	16.2	8.9	1.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	5.1	30.2	21.1	12.4	6.8	0.8	76.2	XXX	XXX	XXX	76.2	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	463,152,160	1,986,526,162	199,536,470	62,813,500	54,852,746		2,766,881,037	7.8	2,305,021,115	7.4	XXX	2,766,881,037
15.2 NAIC 2	789,265,233	1,182,637,558	565,924,673	103,451,055	92,452,504		2,733,731,023	7.7	2,656,405,598	8.6	XXX	2,733,731,023
15.3 NAIC 3	44,061,193	703,477,533	770,730,453	6,306,647	4,286,557		1,528,862,383	4.3	1,462,796,236	4.7	XXX	1,528,862,383
15.4 NAIC 4	22,958,677	591,826,441	580,345,405	102,944	6,402,500		1,201,635,966	3.4	1,267,281,442	4.1	XXX	1,201,635,966
15.5 NAIC 5	30,325,130	99,982,564	28,360,742		3,634,918		162,303,354	0.5	179,334,511	0.6	XXX	162,303,354
15.6 NAIC 6	2,853,505	15,403,447			1,558,480		19,815,432	0.1	10,057,453	0.0	XXX	19,815,432
15.7 Totals	1,352,615,897	4,579,853,705	2,144,897,742	172,674,145	163,187,705		8,413,229,195	23.8	7,880,896,354	25.4	XXX	8,413,229,195
15.8 Line 15.7 as a % of Col. 7	16.1	54.4	25.5	2.1	1.9		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	3.8	12.9	6.1	0.5	0.5		23.8	XXX	XXX	XXX	XXX	23.8

(a) Includes $ 8,026,436,485 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 1,266,264,322 current year of bonds with Z designations and $ 294,005,452 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 $ 569,698,811 ; NAIC 2 $ 570,752,222 ; NAIC 3 $ 2,700,547 ; NAIC 4 $ 7,500,000 ; 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	219,633,289	2,217,993,014	1,681,862,608	941,290,670	711,110,927	XXX	5,771,890,507	16.3	4,245,356,424	13.7	5,771,890,507	
1.02 Residential Mortgage-Backed Securities	20,749	9,878				XXX	30,627	0.0	82,225	0.0	30,627	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	219,654,037	2,218,002,892	1,681,862,608	941,290,670	711,110,927	XXX	5,771,921,134	16.3	4,245,438,649	13.7	5,771,921,134	
2. All Other Governments												
2.01 Issuer Obligations	6,718,182	45,955,006	4,986,491			XXX	57,659,678	0.2	35,001,339	0.1		57,659,678
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	6,718,182	45,955,006	4,986,491			XXX	57,659,678	0.2	35,001,339	0.1		57,659,678
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	26,739,940	153,736,813	87,204,515	483,906,666	42,127,453	XXX	793,715,387	2.2	846,657,329	2.7	793,715,387	
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	26,739,940	153,736,813	87,204,515	483,906,666	42,127,453	XXX	793,715,387	2.2	846,657,329	2.7	793,715,387	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	53,760,282	256,079,806	220,916,998	475,171,614	125,484,409	XXX	1,131,413,108	3.2	1,164,543,395	3.8	1,131,413,108	
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	53,760,282	256,079,806	220,916,998	475,171,614	125,484,409	XXX	1,131,413,108	3.2	1,164,543,395	3.8	1,131,413,108	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	107,569,967	749,150,006	702,900,100	1,210,413,525	253,372,508	XXX	3,023,406,107	8.5	3,448,541,808	11.1	3,023,406,107	
5.02 Residential Mortgage-Backed Securities	2,234,864	3,788,630	1,644,960	217,002		XXX	7,885,456	0.0	10,790,750	0.0	7,885,456	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	109,804,831	752,938,636	704,545,061	1,210,630,527	253,372,508	XXX	3,031,291,563	8.6	3,459,332,558	11.1	3,031,291,563	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,581,143,722	10,277,466,852	6,849,168,712	1,433,178,471	1,257,226,519	XXX	22,398,184,276	63.3	19,302,280,987	62.2	15,808,225,850	6,589,958,426
6.02 Residential Mortgage-Backed Securities	901	8,341	25,361	102,944		XXX	137,547	0.0	163,632	0.0		137,547
6.03 Commercial Mortgage-Backed Securities	7,269,824	10,879,650			39,283,779	XXX	57,433,253	0.2	26,638,343	0.1		57,433,253
6.04 Other Loan-Backed and Structured Securities	93,646,541	1,374,037,257	18,054,598	7,085,745		XXX	1,492,824,140	4.2	984,990,991	3.2	45,436,083	1,447,388,057
6.05 Totals	2,682,060,987	11,662,392,100	6,867,248,671	1,440,367,160	1,296,510,298	XXX	23,948,579,216	67.7	20,314,073,953	65.4	15,853,661,934	8,094,917,282
7. Hybrid Securities												
7.01 Issuer Obligations					122,809,893	XXX	122,809,893	0.3	123,001,749	0.4	112,120,836	10,689,057
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					122,809,893	XXX	122,809,893	0.3	123,001,749	0.4	112,120,836	10,689,057
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	266,021,122	266,021,122	0.8	167,948,532	0.5	266,021,122	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	36,649,517	43,823,162			88,633	XXX	80,561,313	0.2	85,911,538	0.3		80,561,313
10.02 Unaffiliated Bank Loans - Acquired	7,887,594	121,373,195	39,165,667		975,409	XXX	169,401,865	0.5	608,531,673	2.0		169,401,865
10.03 Totals	44,537,111	165,196,357	39,165,667		1,064,043	XXX	249,963,178	0.7	694,443,211	2.2		249,963,178
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	2,995,565,382	13,700,381,497	9,547,039,424	4,543,960,946	2,512,131,709	XXX	33,299,078,957	94.1	XXX	XXX	26,640,771,796	6,658,307,161
12.02 Residential Mortgage-Backed Securities	2,256,513	3,806,849	1,670,321	319,945		XXX	8,053,629	0.0	XXX	XXX	7,916,082	137,547
12.03 Commercial Mortgage-Backed Securities	7,269,824	10,879,650			39,283,779	XXX	57,433,253	0.2	XXX	XXX		57,433,253
12.04 Other Loan-Backed and Structured Securities	93,646,541	1,374,037,257	18,054,598	7,085,745		XXX	1,492,824,140	4.2	XXX	XXX	45,436,083	1,447,388,057
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	266,021,122	266,021,122	0.8	XXX	XXX	266,021,122	
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans	44,537,111	165,196,357	39,165,667		1,064,043	XXX	249,963,178	0.7	XXX	XXX		249,963,178
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	3,143,275,371	15,254,301,610	9,605,930,010	4,551,366,636	2,552,479,530	266,021,122	35,373,374,278	100.0	XXX	XXX	26,960,145,083	8,413,229,195
12.10 Line 12.09 as a % of Col. 7	8.9	43.1	27.2	12.9	7.2	0.8	100.0	XXX	XXX	XXX	76.2	23.8
13. Total Bonds Prior Year												
13.01 Issuer Obligations	3,146,881,787	15,805,128,678	7,485,077,921	2,103,459,787	624,834,858	XXX	XXX	XXX	29,165,383,031	93.9	22,931,592,518	6,233,790,513
13.02 Residential Mortgage-Backed Securities	2,672,655	5,658,106	2,085,418	620,428		XXX	XXX	XXX	11,036,607	0.0	10,872,975	163,632
13.03 Commercial Mortgage-Backed Securities					26,638,343	XXX	XXX	XXX	26,638,343	0.1		26,638,343
13.04 Other Loan-Backed and Structured Securities	95,417,896	849,361,003	39,967,057	245,036		XXX	XXX	XXX	984,990,991	3.2	59,130,335	925,860,656
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	167,948,532	XXX	XXX	167,948,532	0.5	167,948,532	
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans	28,856,132	394,955,488	269,573,685		1,057,906	XXX	XXX	XXX	694,443,211	2.2		694,443,211
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	3,273,828,469	17,055,103,275	7,796,704,081	2,104,325,251	652,531,107	167,948,532	XXX	XXX	31,050,440,715	100.0	23,169,544,361	7,880,896,354
13.10 Line 13.09 as a % of Col. 9	10.5	54.9	25.1	6.8	2.1	0.5	XXX	XXX	100.0	XXX	74.6	25.4
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	1,784,326,213	10,630,137,603	7,458,540,666	4,378,475,489	2,389,291,825	XXX	26,640,771,796	75.3	22,931,592,518	73.9	26,640,771,796	XXX
14.02 Residential Mortgage-Backed Securities	2,255,613	3,798,508	1,644,960	217,002		XXX	7,916,082	0.0	10,872,975	0.0	7,916,082	XXX
14.03 Commercial Mortgage-Backed Securities						XXX						XXX
14.04 Other Loan-Backed and Structured Securities	4,077,647	40,511,794	846,642			XXX	45,436,083	0.1	59,130,335	0.2	45,436,083	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	266,021,122	266,021,122	0.8	167,948,532	0.5	266,021,122	XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	1,790,659,473	10,674,447,905	7,461,032,268	4,378,692,491	2,389,291,825	266,021,122	26,960,145,083	76.2	23,169,544,361	74.6	26,960,145,083	XXX
14.10 Line 14.09 as a % of Col. 7	6.6	39.6	27.7	16.2	8.9	1.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	5.1	30.2	21.1	12.4	6.8	0.8	76.2	XXX	XXX	XXX	76.2	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	1,211,239,168	3,070,243,894	2,088,498,758	165,485,457	122,839,884	XXX	6,658,307,161	18.8	6,233,790,513	20.1	XXX	6,658,307,161
15.02 Residential Mortgage-Backed Securities	901	8,341	25,361	102,944		XXX	137,547	0.0	163,632	0.0	XXX	137,547
15.03 Commercial Mortgage-Backed Securities	7,269,824	10,879,650			39,283,779	XXX	57,433,253	0.2	26,638,343	0.1	XXX	57,433,253
15.04 Other Loan-Backed and Structured Securities	89,568,893	1,333,525,463	17,207,956	7,085,745		XXX	1,447,388,057	4.1	925,860,656	3.0	XXX	1,447,388,057
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans	44,537,111	165,196,357	39,165,667		1,064,043	XXX	249,963,178	0.7	694,443,211	2.2	XXX	249,963,178
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	1,352,615,897	4,579,853,705	2,144,897,742	172,674,145	163,187,705		8,413,229,195	23.8	7,880,896,354	25.4	XXX	8,413,229,195
15.10 Line 15.09 as a % of Col. 7	16.1	54.4	25.5	2.1	1.9		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	3.8	12.9	6.1	0.5	0.5		23.8	XXX	XXX	XXX	XXX	23.8

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	469,560,645	469,560,645			
2. Cost of short-term investments acquired	207,568,646	207,568,646			
3. Accrual of discount	6,944,408	6,944,408			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals	(267,410)	(267,410)			
6. Deduct consideration received on disposals	583,180,911	583,180,911			
7. Deduct amortization of premium	61,618	61,618			
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)	100,563,759	100,563,759			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	100,563,759	100,563,759			

(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)			(1,536,164)
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	3,108,048		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(38,383,069)	(35,275,022)	
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(2,905,380)		
	3.2 Section 2, Column 19	6,021,710	3,116,330	
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			(12,371,344)
6.	Considerations received/(paid) on terminations, Section 2, Column 15			(46,134,637)
7.	Amortization:			
	7.1 Section 1, Column 19	(1,260,185)		
	7.2 Section 2, Column 21	353,421	(906,764)	
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	(6,655,324)		
	9.2 Section 2, Column 20	880,702	(5,774,622)	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			(6,612,949)
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			(6,612,949)

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	9,043,720			
	3.12 Section 1, Column 15, prior year	(4,409,119)	13,452,839		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	1,279,242			
	3.14 Section 1, Column 18, prior year	13,713,661	(12,434,418)	1,018,421	
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	10,322,962			
	3.24 Section 1, Column 19, prior year plus	9,304,541			
	3.25 SSAP No. 108 Adjustments			1,018,421	1,018,421
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)		(12,829,030)		
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)		(22,133,572)		
	4.23 SSAP No. 108 Adjustments			(22,133,572)	
4.3	Subtotal (Line 4.1 minus Line 4.2)				9,304,541
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				(9,304,541)
	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 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	1,640,000	1,638,352	1,743,590	11/27/2023	03/28/2024	FUTURE US 5YR NOTE MAR 24		140,938	912828-4R-8	TREASURY NOTE	1.A	1,638,352	1,602,652
PENDING	FUTURE US 5YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	50,000	49,950	53,158	11/27/2023	03/28/2024	FUTURE US 5YR NOTE MAR 24		4,297	912828-4R-8	TREASURY NOTE	1.A	49,950	48,861
PENDING	FUTURE US 5YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	13,000	12,987	13,821	11/27/2023	03/28/2024	FUTURE US 5YR NOTE MAR 24		1,117	912828-4R-8	TREASURY NOTE	1.A	12,987	12,704
PENDING	FUTURE US 5YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	53,000	52,947	56,348	11/27/2023	03/28/2024	FUTURE US 5YR NOTE MAR 24		4,555	912828-4R-8	TREASURY NOTE	1.A	52,947	51,793
PENDING	FUTURE US 5YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	27,000	26,973	28,705	11/27/2023	03/28/2024	FUTURE US 5YR NOTE MAR 24		2,320	912828-4R-8	TREASURY NOTE	1.A	26,973	26,385
PENDING	FUTURE US 5YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	55,000	54,945	58,474	11/27/2023	03/28/2024	FUTURE US 5YR NOTE MAR 24		4,727	912828-4R-8	TREASURY NOTE	1.A	54,945	53,747
PENDING	FUTURE US 5YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	2,702,000	2,699,284	2,872,671	11/27/2023	03/28/2024	FUTURE US 5YR NOTE MAR 24		232,204	912828-4R-8	TREASURY NOTE	1.A	2,699,284	2,640,466
PENDING	FUTURE US 2YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	50,000	50,835	53,289	11/27/2023	03/28/2024	FUTURE US 2YR NOTE MAR 24		3,125	91282C-GP-0	TREASURY NOTE	1.A	50,835	50,164
PENDING	FUTURE US 2YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	42,000	42,701	44,763	11/27/2023	03/28/2024	FUTURE US 2YR NOTE MAR 24		2,625	91282C-GP-0	TREASURY NOTE	1.A	42,701	42,138
PENDING	FUTURE US 2YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	60,000	61,001	63,947	11/27/2023	03/28/2024	FUTURE US 2YR NOTE MAR 24		3,750	91282C-GP-0	TREASURY NOTE	1.A	61,001	60,197
PENDING	FUTURE US 2YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	19,800,000	20,130,468	21,102,470	11/27/2023	03/28/2024	FUTURE US 2YR NOTE MAR 24		1,237,500	91282C-GP-0	TREASURY NOTE	1.A	20,130,468	19,864,970
PENDING	FUTURE US 2YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	116,000	117,936	123,631	11/27/2023	03/28/2024	FUTURE US 2YR NOTE MAR 24		7,250	91282C-GP-0	TREASURY NOTE	1.A	117,936	116,381
PENDING	FUTURE US 2YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	8,000	8,134	8,526	11/27/2023	03/28/2024	FUTURE US 2YR NOTE MAR 24		500	91282C-GP-0	TREASURY NOTE	1.A	8,134	8,026
PENDING	FUTURE US 2YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	98,000	99,636	104,447	11/27/2023	03/28/2024	FUTURE US 2YR NOTE MAR 24		6,125	91282C-GP-0	TREASURY NOTE	1.A	99,636	98,322
PENDING	FUTURE US 10YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	18,000	17,888	16,852	11/27/2023	03/19/2024	FUTURE US 10YR NOTE MAR 24			912828-YQ-7	TREASURY NOTE	1.A	17,888	16,852
PENDING	FUTURE US 10YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	15,000	14,907	14,043	11/27/2023	03/19/2024	FUTURE US 10YR NOTE MAR 24			912828-YQ-7	TREASURY NOTE	1.A	14,907	14,043
PENDING	FUTURE US ULTRA 10YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	61,000	62,077	55,481	11/27/2023	03/19/2024	FUTURE US ULTRA 10YR NOTE MAR 24		(5,719)	91282C-GP-0	TREASURY NOTE	1.A	62,077	61,200
PENDING	FUTURE US ULTRA T-BOND MAR 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	43,000	43,070	17,904	11/27/2023	03/19/2024	FUTURE US ULTRA T-BOND MAR 24		(22,844)	912828-P4-6	TREASURY NOTE	1.A	43,070	40,748
PENDING	FUTURE US ULTRA T-BOND MAR 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	625,000	626,015	260,230	11/27/2023	03/19/2024	FUTURE US ULTRA T-BOND MAR 24		(332,031)	912828-P4-6	TREASURY NOTE	1.A	626,015	592,261
PENDING	FUTURE US ULTRA T-BOND MAR 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	2,000	2,003	833	11/27/2023	03/19/2024	FUTURE US ULTRA T-BOND MAR 24		(1,063)	912828-P4-6	TREASURY NOTE	1.A	2,003	1,895

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 ULTRA T-BOND MAR 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	18,000	18,029	7,495	11/27/2023	03/19/2024	FUTURE US ULTRA T-BOND MAR 24		(9,563)	912828-P4-6	TREASURY NOTE	1.A	18,029	17,057
PENDING	FUTURE US ULTRA T-BOND MAR 24, effective 11/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	1,000	1,002	416	11/27/2023	03/19/2024	FUTURE US ULTRA T-BOND MAR 24		(531)	912828-P4-6	TREASURY NOTE	1.A	1,002	948
PENDING	FUTURE US ULTRA 10YR NOTE MAR 24, effective 11/28/2023, attached to Cash Security-TREASURY NOTE	1.A IF	25,000	25,441	22,738	11/28/2023	03/19/2024	FUTURE US ULTRA 10YR NOTE MAR 24		(2,344)	91282C-GP-0	TREASURY NOTE	1.A	25,441	25,082
PENDING	FUTURE S&P500 EMINI MAR 24, effective 12/13/2023, attached to Cash Security-TREASURY NOTE	1.A IF	1,645,350	1,669,890	1,637,913	12/13/2023	03/15/2024	FUTURE S&P500 EMINI MAR 24		(4,288)	91282C-FY-2	TREASURY NOTE	1.A	1,669,890	1,642,201
PENDING	FUTURE US ULTRA T-BOND MAR 24, effective 12/13/2023, attached to Cash Security-TREASURY NOTE	1.A IF	11,000	11,018	4,580	12/13/2023	03/19/2024	FUTURE US ULTRA T-BOND MAR 24		(5,844)	912828-P4-6	TREASURY NOTE	1.A	11,018	10,424
PENDING	FUTURE NASDAQ 100 E-MINI MAR 24, effective 12/14/2023, attached to Cash Security-TREASURY BOND	1.A IF	3,361,905	3,163,889	2,915,922	12/14/2023	03/15/2024	FUTURE NASDAQ 100 E-MINI MAR 24		(13,400)	912810-SE-9	TREASURY BOND	1.A	3,163,889	2,929,322
PENDING	FUTURE US 2YR NOTE MAR 24, effective 12/14/2023, attached to Cash Security-TREASURY NOTE	1.A IF	36,000	36,601	38,368	12/14/2023	03/28/2024	FUTURE US 2YR NOTE MAR 24		2,250	91282C-GP-0	TREASURY NOTE	1.A	36,601	36,118
PENDING	CALL OPTION ON MAR24 SPX @4850, effective 12/15/2023, attached to Cash Security-TREASURY NOTE	1.A IF	7,550,704	7,762,118	7,668,791	12/15/2023	03/15/2024	CALL OPTION ON MAR24 SPX @4850	93,644	131,360	91282C-GB-1	TREASURY NOTE	1.A	7,668,475	7,537,431
PENDING	FUTURE US ULTRA 10YR NOTE MAR 24, effective 12/20/2023, attached to Cash Security-TREASURY NOTE	1.A IF	10,000	10,177	9,095	12/20/2023	03/19/2024	FUTURE US ULTRA 10YR NOTE MAR 24		(938)	91282C-GP-0	TREASURY NOTE	1.A	10,177	10,033
PENDING	FUTURE US ULTRA T-BOND MAR 24, effective 12/21/2023, attached to Cash Security-TREASURY NOTE	1.A IF	4,000	4,006	1,665	12/21/2023	03/19/2024	FUTURE US ULTRA T-BOND MAR 24		(2,125)	912828-P4-6	TREASURY NOTE	1.A	4,006	3,790
9999999999 - Totals				38,514,278	39,000,167	XXX	XXX	XXX	93,644	1,383,956	XXX	XXX	XXX	38,420,635	37,616,211

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	18	5,130,240	19	6,971,762	28	96,729,680	29	92,927,367	18	5,130,240
2. Add: Opened or Acquired Transactions	50	518,039,743	54	183,066,035	65	118,990,130	56	60,871,478	225	880,967,386
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions	49	516,198,222	45	93,308,116	64	122,792,443	55	115,284,567	213	847,583,348
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	19	6,971,762	28	96,729,680	29	92,927,367	30	38,514,278	30	38,514,278

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	(6,612,949)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	9,043,720	
3.	Total (Line 1 plus Line 2)		2,430,771
4.	Part D, Section 1, Column 6	12,619,274	
5.	Part D, Section 1, Column 7	(10,188,503)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	(6,575,233)	
8.	Part B, Section 1, Column 13	1,230,681	
9.	Total (Line 7 plus Line 8)		(5,344,551)
10.	Part D, Section 1, Column 9	6,499,539	
11.	Part D, Section 1, Column 10	(11,844,090)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	2,184,475	
14.	Part B, Section 1, Column 20	65,809,210	
15.	Part D, Section 1, Column 12	67,993,684	
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	3,371,900,113	3,274,869,313	97,030,799	
2. Cost of cash equivalents acquired	76,366,577,094	68,840,737,064	7,525,840,031	
3. Accrual of discount	65,541,441	65,541,441		
4. Unrealized valuation increase/(decrease)	93,625	21,015	72,610	
5. Total gain (loss) on disposals	318,677	266,977	51,700	
6. Deduct consideration received on disposals	76,238,717,870	69,096,469,607	7,142,248,264	
7. Deduct amortization of premium				
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)	3,565,713,080	3,084,966,203	480,746,877	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	3,565,713,080	3,084,966,203	480,746,877	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
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							(2,159,900)
Vacant Land (NEW 2014) R046		Northbrook	IL	01/22/2014	03/28/2019	530,558		530,558	530,558							11,548
Vacant Land (NEW 2014) R047		Northbrook	IL	01/22/2014	03/28/2019	1,026,733		1,026,733	1,026,733							15,002
Vacant Land (NEW 2014) R048		Northbrook	IL	10/01/2014	03/28/2019	306,245		306,245	306,245							4,243
Vacant Land (NEW 2015) R049		Northbrook	IL	08/17/2015	03/28/2019	464,408		464,408	464,408							7,112
Vacant Land (NEW 2014) R051		Northbrook	IL	04/04/2014	03/28/2019	610,670		610,670	610,670							6,240
IPC @ Hudson (formerly GLDC)		Hudson	OH	01/01/1968	03/28/2019	70,804,596		17,488,980	37,500,000	3,312,860			(3,312,860)		9,242,540	7,152,862
Tech-Cor Training		Wheeling	IL	01/01/1973	11/26/2008	13,354,320		2,533,033	3,850,000	466,140			(466,140)		1,373,724	989,832
Rochelle/Greenfield Data Center		Rochelle	IL	11/29/2007	12/01/2009	55,846,152		36,282,335	51,599,876	1,455,239			(1,455,239)		7,500,069	6,516,441
0299999. Property occupied by the reporting entity - Administrative						144,486,268		60,785,548	102,949,876	5,234,239			(5,234,239)		18,116,333	12,543,381
0399999. Total Property occupied by the reporting entity						144,486,268		60,785,548	102,949,876	5,234,239			(5,234,239)		18,116,333	12,543,381
Tribune Broadcasting Studios	!	Seattle	WA	07/07/2016	10/31/2023	20,156,426		18,341,868	26,100,000	185,699			(185,699)		1,585,987	425,229
Pescadero Ranch	!	Tracy	CA	10/09/2018	11/01/2023	48,749,835	17,950,000	29,808,111	34,650,000	995,811		(2,950,000)	(3,945,811)		2,972,112	5,656,221
Benchmark	!	Phoenix	AZ	06/26/2019	09/30/2023	16,254,172	9,000,000	5,557,547	16,600,000	376,094			(376,094)		1,000,652	363,639
Joseph Vineyard	!	Bradley	CA	09/11/2020	11/01/2023	12,823,694	850,219	11,402,223	13,949,781	193,463		(275,219)	(468,682)		2,847,661	2,080,753
Sandstone Ranch	!	Fresno County	CA	05/01/2021	12/31/2023	73,423,648	17,354,960	53,135,425	55,745,040	1,108,095		5,145,000	4,036,905		8,205,149	6,422,412
Rincon Vineyard	!	Gonzales	CA	05/01/2021	11/01/2023	14,922,487	625,130	14,091,875	14,074,870	205,482		(625,130)	(830,612)		717,335	1,394,511
Pooler Retail	!	Savannah	GA	04/01/2021	09/30/2023	35,628,110		33,491,122	35,700,000	764,351			(764,351)		3,658,240	1,165,854
West Plaza Building	!	Northbrook	IL	05/01/1986	12/29/2023	111,872,414		25,164,809	38,800,000	7,058,422			(7,058,422)		9,933,290	5,846,941
0499999. Properties held for the production of income						333,830,787	45,780,309	190,992,979	235,619,691	10,887,417		1,294,651	(9,592,766)		30,920,426	23,355,559
South Barrington		South Barrington	IL	01/01/1979	12/01/2022	878,801		878,801	17,000,000							31,648
29 N Wacker	!	Chicago	IL	01/18/2022	03/02/2022	32,770,275		8,929,823	8,929,823	512,309	22,866,291		(23,378,600)		4,652,432	(486,620)
0599999. Properties held for sale						33,649,076		9,808,624	25,929,823	512,309	22,866,291		(23,378,600)		4,652,432	(454,972)
0699999 - Totals						511,966,131	45,780,309	261,587,152	364,499,390	16,633,965	22,866,291	1,294,651	(38,205,605)		53,689,191	35,443,968

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				138,794
Rochelle/Greenfield Data Center	Rochelle	IL	11/29/2007	VARIOUS				1,266,195
IPC @ Hudson (formerly GLDC)	Hudson	OH	01/01/1968	VARIOUS				7,448,292
29 N Wacker	Chicago	IL	01/18/2022	VARIOUS				1,047,861
West Plaza Building	Northbrook	IL	05/01/1986	VARIOUS				2,296,547
Pescadero Ranch	Tracy	CA	10/09/2018	VARIOUS				858,792
Joseph Vineyard	Bradley	CA	09/11/2020	VARIOUS				1,239,707
Pooler Retail	Savannah	GA	04/01/2021	VARIOUS				754,920
Sandstone Ranch	Fresno County	CA	05/01/2021	VARIOUS				2,043,941
Rincon Vineyard	Gonzales	CA	05/01/2021	VARIOUS				133,368
0199999. Acquired by Purchase								17,228,416
0399999 - Totals								17,228,416

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Home Office - South	Northbrook	IL	10/18/2022	DPIF III Sanders Road 3, LLC (Phase III)										2,865,684		2,865,684	2,865,684		
Texas Vacant Land	Irving	TX	12/15/2023	SIR Irving (Freeport) LLC	2,995,999		2,094,819	175,054			(175,054)		1,919,765	2,611,597		691,832	691,832		53,479
Tempe Industrial	Tempe	AZ	10/02/2021	BCORE TLC Owner LLC														2	6,141
Mosaic Apartments	Austin	TX	03/10/2021	KV Mosaic Apartments, LLC														23	
HSBC Vacant Land	Prospect Heights	IL	10/18/2022	DPIF III Sanders Road 1, LLC (Phase I)															(450,503)
Courthouse Apartments	Wheaton	IL	01/26/2023	JVM Courthouse Apartments, LLC	42,333,615		10,964,205			29,556,412	29,556,412		10,964,205	52,130,982		11,610,365	11,610,365	251,144	287,124
0199999. Property Disposed					45,329,614		13,059,024	175,054		29,556,412	29,381,358		12,883,970	57,608,263		15,167,881	15,167,881	251,168	(103,758)
0399999 - Totals					45,329,614		13,059,024	175,054		29,556,412	29,381,358		12,883,970	57,608,263		15,167,881	15,167,881	251,168	(103,758)

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
123525		EDINA	MN		04/10/2015	3.000	1,926,211						23,540,274	02/25/2015
123600		SEATTLE	WA		06/30/2017	2.850	7,355,304						47,301,943	05/02/2017
123627		SUGAR LAND	TX		04/27/2018	4.560	24,152,254		(258,867)				24,945,384	03/09/2018
123647		STUDIO CITY	CA		11/20/2018	4.380	33,742,321		(499,161)				42,644,241	09/22/2018
400008		HOUSTON	TX		06/11/2019	4.500	11,536,936		(72,123)				18,389,998	04/03/2019
123668		KANSAS CITY	MO		09/04/2019	3.310	36,580,000						43,312,995	07/21/2019
123667		SACRAMENTO	CA		10/04/2019	3.950	16,357,144						21,306,732	07/31/2019
123669		OLATHE	KS		10/31/2019	3.750	22,335,289						39,394,992	08/28/2019
123677		DAYTON	OH		10/23/2019	3.700	12,091,605						17,989,371	09/13/2019
123678		HOUSTON	TX		10/10/2019	3.200	20,000,000						23,589,400	09/11/2019
123674		CLEVELAND	OH		11/01/2019	3.850	29,209,751						31,588,194	08/21/2019
123679		CEDAR PARK	TX		11/07/2019	3.250	16,120,000						23,915,546	09/18/2019
123681		LAS VEGAS	NV		12/17/2019	3.500	21,100,000						32,274,467	05/11/2021
123682		GALLATIN	TN		12/19/2019	4.020	20,000,000						26,337,221	11/06/2019
123687		ST. PETERSBURG	FL		12/19/2019	3.450	21,500,000						40,546,587	11/07/2019
123686		SARASOTA	FL		01/21/2020	3.350	23,000,000						45,877,849	11/12/2019
123691		PFLUGERVILLE	TX		03/25/2020	3.400	18,810,000						28,234,987	01/23/2020
123692		NASHVILLE	TN		04/15/2020	3.700	9,845,876						13,891,239	03/04/2020
123695		NORTH HILLS	CA		07/15/2021	3.560	9,546,023						17,063,529	05/09/2021
123699		HENDERSON	NV		07/07/2021	4.365	1,152,360						1,762,645	05/11/2021
123700		GAINESVILLE	FL		07/30/2021	3.250	4,685,549						7,632,081	06/29/2021
123710		SOMMERVILLE	MA		08/26/2021	2.650	17,000,000						21,978,333	07/26/2021
123703		WOODLAND HILLS	CA		09/24/2021	3.590	30,000,000						44,819,018	07/26/2021
123707		ROCKLIN	CA		09/29/2021	2.650	5,707,893						11,607,849	07/14/2021
123697		LAKEWOOD	CA		10/01/2021	2.510	6,651,593						20,997,378	05/15/2021
123698		LINTHICUM	MD		10/27/2021	3.250	10,384,916						18,580,123	05/18/2021
123705		SEATTLE	WA		10/07/2021	2.650	15,000,000						22,017,299	08/06/2021
123706		PARK CITY	UT		10/07/2021	2.650	16,500,000						24,219,029	08/06/2021
123714		SENECA	SC		11/30/2021	3.010	24,500,000						34,839,057	11/02/2021
123716		SPRING HILL	TN		12/15/2021	3.000	8,880,000						12,454,426	11/12/2021
123713		SALT LAKE CITY	UT		01/14/2022	3.280	4,814,869						6,167,387	11/17/2021
123708		MIDDLETOWN	PA		01/26/2022	3.200	24,500,000						34,552,102	12/10/2021
400016		SAN PEDRO	CA		04/14/2022	9.208	13,079,750						20,249,358	03/17/2022
123720		SAN RAFEAL	CA		05/27/2022	5.630	15,000,000						21,533,724	04/28/2022
400017		FEDERAL WAY	WA		06/30/2022	4.730	19,496,195						22,728,097	05/10/2022
123719		HOUSTON	TX		07/29/2022	5.290	10,000,000						11,368,228	06/15/2022
123731		SANTA ANA	CA		02/17/2023	7.493	15,000,000						26,043,228	01/05/2023
123732		DETROIT	MI		02/23/2023	6.170	17,000,000						26,471,106	01/18/2023
123734		COMMACK	NY		03/21/2023	9.443	170,415						287,660	01/10/2023
123730		COMMACK	NY		03/21/2023	9.443	8,331,985		100,917		(100,917)		14,064,333	01/10/2023
123735		COCONUT CREEK	FL		05/23/2023	6.370	8,200,000						13,929,261	03/20/2023
123736		CANTON	GA		05/23/2023	6.290	6,300,000						10,554,565	03/27/2023
123737		VARIOUS	TX		06/27/2023	6.430	20,000,000						27,873,035	05/01/2023
123738		LORTON	VA		06/21/2023	5.290	6,700,000						11,416,769	05/10/2023
123739		DENVER	CO		07/12/2023	5.770	15,000,000						23,119,872	06/14/2023
123740		CARSON	CA		07/26/2023	7.443	7,000,000						21,960,436	06/09/2023
123742		BROOKLYN	NY		11/17/2023	6.870	6,900,000						10,877,668	06/18/2023
0599999. Mortgages in good standing - Commercial mortgages-all other							693,164,240		(729,234)		(100,917)		1,086,249,016	XXX
0899999. Total Mortgages in good standing							693,164,240		(729,234)		(100,917)		1,086,249,016	XXX
123612		IRVING	TX		11/30/2017	7.250	21,450,000		48,637		(48,637)		24,183,672	09/08/2023
1399999. Restructured mortgages - Commercial mortgages-all other							21,450,000		48,637		(48,637)		24,183,672	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					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1699999. Total - Restructured Mortgages							21,450,000		48,637		(48,637)		24,183,672	XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							714,614,240		(680,597)		(149,554)		1,110,432,688	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
400016	SAN PEDRO	CA		04/14/2022	9.208		286,490	20,249,358
400017	FEDERAL WAY	WA		06/30/2022	4.730		837,508	22,728,097
123731	SANTA ANA	CA		02/17/2023	7.493	15,000,000		26,043,228
123732	DETROIT	MI		02/23/2023	6.170	17,000,000		26,471,106
123734	COMMACK	NY		03/21/2023	9.443	170,415		287,660
123730	COMMACK	NY		03/21/2023	9.443	8,331,985		14,064,333
123735	COCONUT CREEK	FL		05/23/2023	6.370	8,200,000		13,929,261
123736	CANTON	GA		05/23/2023	6.290	6,300,000		10,554,565
123737	VARIOUS	TX		06/27/2023	6.430	20,000,000		27,873,035
123738	LORTON	VA		06/21/2023	5.290	6,700,000		11,416,769
123739	DENVER	CO		07/12/2023	5.770	15,000,000		23,119,872
123740	CARSON	CA		07/26/2023	7.443	7,000,000		21,960,436
123742	BROOKLYN	NY		11/17/2023	6.870	6,900,000		10,877,668
0599999. Mortgages in good standing - Commercial mortgages-all other						110,602,400	1,123,997	229,575,389
0899999. Total Mortgages in good standing						110,602,400	1,123,997	229,575,389
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						110,602,400	1,123,997	229,575,389

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123130	OGDEN	UT		03/13/2008	05/31/2023	10,203,164		(2,147)			(2,147)		10,201,017	10,201,017			
123559	CHICAGO	IL		04/22/2016	08/02/2023	12,699,380		589,002		(100,018)	488,984		13,188,363	13,188,363			
123646	SEATTLE	WA		10/16/2018	10/10/2023	7,150,000							7,150,000	7,150,000			
123696	FOUNTAIN VALLEY	CA		08/12/2021	07/05/2023	12,500,000							12,500,000	12,500,000			
123717	MENIFEE	CA		12/17/2021	01/17/2023	15,000,000							15,000,000	15,000,000			
0199999. Mortgages closed by repayment						57,552,544		586,855		(100,018)	486,837		58,039,380	58,039,380			
123525	EDINA	MN		04/10/2015		1,311,282							1,311,282	1,311,282			
123600	SEATTLE	WA		06/30/2017		1,922,244							1,922,244	1,922,244			
123612	IRVING	TX		11/30/2017		2,200,000		4,988		(4,988)			2,200,000	2,200,000			
123627	SUGAR LAND	TX		04/27/2018		509,671		(8,237)			(8,237)		501,434	501,434			
123667	SACRAMENTO	CA		10/04/2019		315,165							315,165	315,165			
123669	OLATHE	KS		10/31/2019		645,365							645,365	645,365			
123677	DAYTON	OH		10/23/2019		882,842							882,842	882,842			
123674	CLEVELAND	OH		11/01/2019		730,622							730,622	730,622			
123692	NASHVILLE	TN		04/15/2020		197,863							197,863	197,863			
123695	NORTH HILLS	CA		07/15/2021		199,181							199,181	199,181			
123699	HENDERSON	NV		07/07/2021		21,012							21,012	21,012			
123700	GAINESVILLE	FL		07/30/2021		137,672							137,672	137,672			
123707	ROCKLIN	CA		09/29/2021		136,902							136,902	136,902			
123697	LAKEWOOD	CA		10/01/2021		163,157							163,157	163,157			
123698	LINTHICUM	MD		10/27/2021		300,432							300,432	300,432			
123713	SALT LAKE CITY	UT		01/14/2022		102,357							102,357	102,357			
0299999. Mortgages with partial repayments						9,775,766		(3,249)		(4,988)	(8,237)		9,767,529	9,767,529			
0599999 - Totals						67,328,310		583,606		(105,007)	478,599		67,806,909	67,806,909			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	ANTHELION PRODIGY CO-INVESTMENT LP		NEW YORK	NY	ANTHELION CAPITAL PARTNERS LLC		08/04/2020		33,089,421	33,089,421	33,089,421	(4,639,821)					1,348,936		100.000
05069@-10-5	AUDAX MEZZANINE FUND III, L.P.		Boston	MA	Audax Group		02/14/2011	2	1,172,193	1,172,193	1,172,193	(102,068)							2.250
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									34,261,614	34,261,614	34,261,614	(4,741,889)					1,348,936		XXX
000000-00-0	AFFINITY ASIA PACIFIC FUND III		Singapore	SGP	AFFINITY EQUITY PARTNERS		01/29/2007	3	1,804,212	1,804,212	1,804,212	(139,399)						1,333,414	1.120
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP		SINGAPORE	SGP	AFFINITY EQUITY PARTNERS		12/11/2018	3	21,061,007	21,061,007	21,061,007	762,393					77,756	17,654,365	1.050
000000-00-0	ACTIS AFRICA IV		London	GBR	ACTIS CAPITAL		07/19/2013	3	14,136,411	14,136,411	14,136,411	(3,437,995)					1,865,098	2,498,934	20.820
000000-00-0	ACTIS EMERGING MARKETS 3 LP		London	GBR	Actis Capital		01/02/2008	3	147,000	147,000	147,000	675							1.100
000000-00-0	ACTIS ENERGY 4 LP		LONDON	GBR	ACTIS CAPITAL		02/02/2017		3,376,123	3,376,123	3,376,123	(4,254,332)					4,065,380	9,516,326	0.950
000000-00-0	AFFINITY ASIA PACIFIC FUND IV		Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3	37,357,540	37,357,540	37,357,540	11,106,255					563,588	8,034,847	3.870
000000-00-0	AMBER CO-INVESTMENT PARTNERS, LLC		SANTA MONICA	CA	CLEARLAKE CAPITAL GROUP, L.P.		09/06/2018	3	18,323,951	18,323,951	18,323,951	(1,680,820)						2,648,192	8.060
000000-00-0	AMERRA-ANDROMEDA CO-INVEST II, LP		NEW YORK	NY	AMERRA CAPITAL MANAGEMENT LLC		11/19/2019		134,103	134,103	134,103	(21,121,674)							63.170
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		01/23/2017		35,157,616	35,157,616	35,157,616	(4,954,446)				4,201,456	3,434,571	5,273,993	0.990
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS IV-A SCSP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		12/20/2019		14,128,530	14,128,530	14,128,530	27,358				913,660		3,020,748	0.220
000000-00-0	APOLLO INVESTMENT FUND VII LP		New York	NY	Apollo Management		01/28/2008	3	88,585	88,585	88,585	(205,336)					211,927	212,419	0.110
000000-00-0	ARCLINE CAPITAL PARTNERS LP		SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT		11/04/2019	3	50,154,334	50,154,334	50,154,334	7,378,097						7,293,377	1.800
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP		Boston	MA	ArcLight Partners		12/01/2011					(376,619)					376,619	22,360,913	4.540
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP		BOSTON	MA	ARCLIGHT PARTNERS		08/14/2015		11,219,595	11,219,595	11,219,595	(3,194,145)					2,154,726	4,623,153	0.590
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV		Los Angeles	CA	Ares Management LLC		11/05/2012	3	6,149,625	6,149,625	6,149,625	(6,022,465)					4,961,946	663,010	0.700
000000-00-0	ARSENAL IO CO-INVEST 2 LP		NEW YORK	NY	ARSENAL CAPITAL PARTNERS		09/19/2019	3	7,289,770	7,289,770	7,289,770	(3,460,707)							15.280
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR		MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		11/22/2019		18,185,761	18,185,761	18,185,761	6,274,815				2,368,808	320,030	2,817,804	1.560
000000-00-0	ATLAS CAPITAL RESOURCES I		Greenwich	CT	Atlas Holdings		05/07/2010		2,121,617	2,121,617	2,121,617	(3,300,361)						5,012,632	6.850
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.		GREENWICH	CT	ATLAS HOLDINGS		06/13/2014		22,910,345	22,910,345	22,910,345	650,618					4,927,011	8,094,925	3.110
000000-00-0	AURORA EQUITY PARTNERS V LP		LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3	30,134,145	30,134,145	30,134,145	(611,485)					56,621	3,945,218	2.600
000000-00-0	RESURGENCE PE INVESTMENTS LIMITED		Mumbai	IND	SIGULER GUFF		06/30/2010	3	6,046,460	6,046,460	6,046,460	(1,652,430)						6,556,000	10.000
000000-00-0	AXA SECONDARY FUND V		SAINT HELIER	GGY	ARDIAN		12/14/2011		150,814	150,814	150,814	(4,715,389)					4,780,277		4.580
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II		Singapore	SGP	AXIOM ASIA PRIVATE CAPITAL		12/22/2011	3	3,366,715	3,366,715	3,366,715	(1,261,372)					686,802	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	7,147,559	7,147,559	7,147,559	(607,183)						2,643,648	26.090
000000-00-0	BACH CO-INVESTMENT LP 2		CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		08/22/2017	3	84,727,857	84,727,857	84,727,857	16,383,610							13.020
000000-00-0	BPEA Private Equity Fund V LP		CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		12/01/2010	3	2,885,652	2,885,652	2,885,652	(8,094,621)					8,711,569	381,735	1.020
000000-00-0	BASALT INFRASTRUCTURE PARTNERS II LP		ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		03/02/2017		51,955,360	51,955,360	51,955,360	5,096,076					880,486	21,974,709	18.720
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP		St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS		03/14/2013		8,663,530	8,663,530	8,663,530	(5,406,620)					3,789,375	2,239,613	8.100
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP		New York	NY	Blackstone Group		01/30/2006	3	54,811	54,811	54,811	(28,282)					65,604	632,454	0.040
000000-00-0	ABGMS, LP		NORTH ANDOVER	MA	HOUSE HANOVER, LLC		12/04/2015					37,635,218				723,913	(44,589,722)		31.100
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC		NEW YORK	NY	BLACKROCK		07/21/2016		74,369,061	74,369,061	74,369,061	(6,717,876)					9,593,685	10,971,605	66.500
000000-00-0	BLUE ROAD CAPITAL LP		NEW YORK	NY	Blue Road Capital		11/05/2015		33,774,712	33,774,712	33,774,712	5,122,861						507,443	4.620
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP		NEW YORK	NY	Blue Road Capital		11/06/2015		25,821,694	25,821,694	25,821,694	(888,879)					560	2,765,183	20.760
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		09/13/2019		22,225,865	22,225,865	22,225,865	354,535					2,459,769	1,766,251	0.110
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016		49,200,414	49,200,414	49,200,414	2,824,148					4,478,350	4,851,132	0.330
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP		NEW YORK	NY	BLACKSTONE GROUP		02/08/2019		48,945,625	48,945,625	48,945,625	(1,985,638)					3,709,588	23,526,582	1.340
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP		HOUSTON	TX	JACO OIL CO		11/12/2019		18,591,328	18,591,328	18,591,328	(1,981,081)					992,181	197,627	17.690
13138@-10-6	CALTIUS PARTNERS III		Los Angeles	CA	Caltius Capital		09/03/2004	2	122,378	122,378	122,378	86,567						275,508	1.300
000000-00-0	CCMP CAPITAL INVESTORS III LP		New York	NY	CCMP Capital Advisors		01/17/2014	3	144,439	144,439	144,439	(2,513,721)					2,737,488	1,500,489	0.410
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP		NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013	3	70,490,507	70,490,507	70,490,507	(3,045,332)					3,521,112	16,706,051	99.010
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP		GREENWICH	CT	GALLATIN POINT CAPITAL LLC		06/04/2018		4,134,355	4,134,355	4,134,355	457,010					1,266,333		50.960
000000-00-0	CMP GERMAN OPPORTUNITY FUND III		LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017		12,674,660	12,674,660	12,674,660	(24,404)				60,478	24,404	7,699,770	9.320
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP		GREENWICH	CT	CROSS OCEAN PARTNERS		11/14/2017		18,413,714	18,413,714	18,413,714	106,794					2,606,417	5,802,917	22.350

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	COBIA HOLDINGS LLC		LEXINGTON	KY	MIDDLEGROUND CAPITAL		08/02/2019	3	55,297,341	55,297,341	55,297,341	24,470,914					5,863,423		25.030
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL		NEW YORK	NY	IFM INVESTORS		05/03/2016		69,955,409	196,400,000	69,955,409	(9,626,617)							1.860
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP		WASHINGTON	DC	THE CARLYLE GROUP		02/20/2015	3	19,526,069	19,526,069	19,526,069	3,591,102					718,466		24.600
000000-00-0	CARLYLE POWER PARTNERS II, L.P.		WASHINGTON	DC	THE CARLYLE GROUP		02/20/2015		20,044,855	20,044,855	20,044,855	(884,758)					2,292,648	3,141,072	1.360
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP		ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		04/27/2018	3	42,050,022	42,050,022	42,050,022	3,405,674						6,095,112	8.460
23280*-10-3	CYPRIUM INVESTORS IV LP		Cleveland	OH	Cyprium Partners		12/30/2013	2	5,045,720	5,045,720	5,045,720	(380,313)					297,102	1,808,078	5.920
000000-00-0	DANIELE HOLDCO LLC		CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		09/03/2019	3	15,677,442	46,833,898	15,677,442	(11,054,083)							16.240
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC		BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015	3	29,485,345	52,543,000	29,485,345	(2,338,169)							15.840
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP		CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		07/15/2019	3	38,079,055	38,079,055	38,079,055	6,653,542						1,801,166	5.930
000000-00-0	MPGC EAGLERIDER CO-INVESTMENT, LP		SAN FRANCISCO	CA	Main Post Partners		02/10/2016	3	24,069,217	24,069,217	24,069,217	(4,019,884)							76.870
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I		BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		11/16/2015	3	3,306,034	3,306,034	3,306,034	(1,788,410)						84,988	16.760
29269@-10-3	EIG ENERGY FUND XV		HOUSTON	TX	EIG Global Energy Partners		03/07/2011	3	3,854,800	3,854,800	3,854,800	(1,494,584)					208,436	6,358,228	2.910
000000-00-0	EIG ENERGY FUND XVI		HOUSTON	TX	EIG Global Energy Partners		12/13/2013	3	19,537,009	19,537,009	19,537,009	(3,821,681)					1,839,058	9,074,669	0.970
000000-00-0	EPIRIS FUND II B LP		LONDON	GBR	EPIRIS GROUP		03/12/2018	3	56,082,344	56,082,344	56,082,344	9,352,999				3,789,511	1,326,979	3,705,980	4.050
000000-00-0	EPIRIS FUND II CO-INVESTMENT A LP		LONDON	GBR	EPIRIS GROUP		11/23/2018	3	15,814,712	15,814,712	15,814,712	(5,639,579)				2,154,823		1,684,749	41.920
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV		London	GBR	Equistone Partners Europe		02/20/2012	3	5,878,654	5,878,654	5,878,654	(2,904,008)				788,799	898,713	700,995	2.250
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V		LONDON	GBR	Equistone Partners Europe		06/26/2015	3	14,130,078	14,130,078	14,130,078	34,657				1,123,857	277,108	2,160,096	1.240
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI		LONDON	GBR	EQUISTONE PARTNERS EUROPE		07/09/2018	3	23,750,940	23,750,940	23,750,940	10,586				2,833,673	2,066,568	6,940,862	13.520
000000-00-0	ENERGY SPECTRUM PARTNERS VII		DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014	3	6,046,281	6,046,281	6,046,281	228,802					147,576	485,847	0.980
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP		DALLAS	TX	ENERGY SPECTRUM PARTNERS		01/25/2019	3	19,817,065	19,817,065	19,817,065	3,748,036						10,453,772	2.790
000000-00-0	EASTERN GENERATION HOLDINGS, LLC		BOSTON	MA	ARCLIGHT PARTNERS		12/28/2015	3		10,178,000		(154,478)					177,447	932,340	3.230
000000-00-0	ETHOS PE FUND V		Johannesburg	ZAF	Ethos Equity Ltd.		09/30/2008	3	667,408	667,408	667,408	(110,330)						37,294	9.100
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC		Mumbai	IND	Everstone Capital		12/22/2011	3	3,350,047	3,350,047	3,350,047	(8,675,000)					8,099,360	166,552	5.170
000000-00-0	EVERSTONE CAPITAL PARTNERS III		MUMBAI	IND	EVERSTONE CAPITAL		08/14/2015	3	41,484,528	41,484,528	41,484,528	(3,474,278)					4,806,975	617,500	6.500
000000-00-0	EXCELLERE CAPITAL FUND III		DENVER	CO	EXCELLERE PARTNERS LLC		10/03/2016	3	25,735,545	25,735,545	25,735,545	655,544					456,368	2,294	4.130
000000-00-0	EXCELLERE CAPITAL FUND II		Denver	CO	EXCELLERE PARTNERS LLC		10/03/2011	3	8,664,515	8,664,515	8,664,515	(301,691)						3,821,075	3.600
000000-00-0	FIMI OPPORTUNITY FUND II		Tel-Aviv	ISR	FIMI Opportunity LTD		10/11/2005	3	302,000	302,000	302,000	(1,426,828)					1,519,320	1,698,918	14.050
000000-00-0	FIMI OPPORTUNITY FUND IV		Tel-Aviv	ISR	FIMI Opportunity LTD		01/07/2008	3	243,000	243,000	243,000	37,743						2,365,153	7.850
000000-00-0	FIMI OPPORTUNITY FUND V		Tel-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3	16,991,000	16,991,000	16,991,000	(15,555,352)					7,617,325	3,773,843	10.780
000000-00-0	FLIGHT CO-INVEST LP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		09/13/2018	3	21,397,137	21,397,137	21,397,137	(4,417,581)						53,990	6.670
000000-00-0	FORTELUS SPECIAL SITUATIONS FUND LTD		London	GBR	FORTELUS CAPITAL MANAGEMENT		04/01/2013	11	2,715	2,715	2,715	298							
000000-00-0	FRANCISCO PARTNERS III, LP		San Francisco	CA	Francisco Partners		12/22/2011	3	9,214,392	9,214,392	9,214,392	(3,449,577)					3,506,174	1,903,000	1.110
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP		SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		02/27/2019	3	24,794,501	24,794,501	24,794,501	4,832,204					129,357	764,750	2.790
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP		GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018		33,348,126	33,348,126	33,348,126	1,079,655					1,586,467	3,392,037	14.370
000000-00-0	GAMUT INVESTMENT FUND I, L.P.		NEW YORK	NY	Gamut Capital		02/29/2016		42,440,103	42,440,103	42,440,103	4,272,275					142,030	6,449,070	3.230
000000-00-0	GLENDOWER CAPITAL KLEIN CO-INVEST LP		LONDON	GBR	GLENDOWER CAPITAL		07/11/2019	3	23,147,952	23,147,952	23,147,952	20,660,156				(1,632,687)		339,131	18.020
000000-00-0	ADVENT INTERNATIONAL GPE IX LP		BOSTON	MA	ADVENT INTERNATIONAL		10/21/2019	3	43,006,337	43,006,337	43,006,337	(4,816,462)					720,000	2,337,746	0.510
G0115*-10-5	ADVENT INTERNATIONAL GPE VI-A LP		Boston	MA	ADVENT INTERNATIONAL		07/07/2008	3	1,022,371	1,022,371	1,022,371	(101,623)							0.510
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP		BOSTON	MA	ADVENT INTERNATIONAL		09/26/2016	3	26,596,013	26,596,013	26,596,013	(2,250,676)					6,539,733		0.980
000000-00-0	CHINA EVERBRIGHT REINFORE GRAIN CO-INVESTMENT FUND LP		Beijing	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		02/12/2015	3	4,742,282	4,742,282	4,742,282	(7,829,323)						503,393	39.880
000000-00-0	GRIDIRON ENERGY, LLC		NEW YORK	NY	LS POWER		05/10/2017		17,337,785	30,315,350	17,337,785	4,413,197						138,454	2.780
000000-00-0	GTCR AP INVESTORS LP		CHICAGO	IL	GTCR		05/10/2019	3	9,002,767	9,002,767	9,002,767	872,682						637,500	0.360
000000-00-0	GTCR CP-1 INVESTORS LP		CHICAGO	IL	GTCR		11/01/2019	3	2,621,280	2,621,280	2,621,280	(5,161,846)					4,644,836	89,097	2.570
000000-00-0	GTCR FUND XI LP		CHICAGO	IL	GTCR		09/02/2014	3	67,158,232	67,158,232	67,158,232	(30,657,064)					16,208,659	6,287,813	2.110
000000-00-0	GTCR FUND XII LP		CHICAGO	IL	GTCR		05/04/2018	3	92,431,586	92,431,586	92,431,586	4,808,194						13,922,557	1.870
000000-00-0	HIGHSTAR CAPITAL IV		New York	NY	Highstar Capital		10/03/2011		2,264,159	2,264,159	2,264,159	27,960,236					(28,872,483)	4,707,003	9.140

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	HKW CAPITAL PARTNERS V LP		NEW YORK	NY	HKW MANAGEMENT		07/26/2018	3	22,659,068	22,659,068	22,659,068	2,869,837						641,686	5.180
000000-00-0	HURON FUND III LP		Detroit	MI	HURON CAPITAL PARTNERS		05/31/2009	3	1,164,285	1,164,285	1,164,285	(374,863)					38,661	425,157	2.230
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.		Boston	MA	HarbourVest Partners		12/31/2012		89,269	89,269	89,269	(5,726,117)					5,742,640		0.840
000000-00-0	HARBOURVEST VENTURE FUND VII		Boston	MA	HarbourVest Partners		11/12/2003		64,543	64,543	64,543	(17,064)						70,000	0.200
000000-00-0	PROJECT HYPERION LLC		NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS		11/10/2016		2,505,132	2,505,132	2,505,132	(15,695,239)					7,395,601		42.860
000000-00-0	IA AVIATION PIPELINES HOLDING LP		TORONTO	CAN	INSTARAGF ASSET MANAGEMENT INC.		04/12/2019		29,815,140	29,815,140	29,815,140	4,029,124							14.430
45254@-10-6	IMPACT COMMUNITY CAPITAL LLC CLASS A		San Francisco	CA	IMPACT COMMUNITY CAPITAL		03/17/1998		4,135,652	4,135,652	4,135,652	274,594							14.330
000000-00-0	ICG MXV CO-INVESTMENT II SCSP		LONDON	GBR	ICG (INTERMEDIATE CAPITAL GROUP)		09/19/2018	3	107,143,923	107,143,923	107,143,923	14,749,035				6,545,618		316,937	27.160
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND		SEOUL	KOR	IMM PRIVATE EQUITY, INC.		09/27/2019	3	20,837,169	20,837,169	20,837,169	909,707					10,056	3,071,409	30.420
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP		New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013	3	25,242,027	25,242,027	25,242,027	719,223					4,337,928	901,098	0.940
000000-00-0	INSTARAGF ESSENTIAL INFRASTRUCTURE FUND II		TORONTO	CAN	INSTARAGF ASSET MANAGEMENT INC.		10/21/2019		15,507,468	15,507,468	15,507,468	488,593						627,409	1.360
000000-00-0	INVESTCORP INTERLACHEN MULTI-STRATEGY FUND LIMITED	R	Minneapolis	MN	INTERLACHEN CAPITAL GROUP LP		04/01/2013	11	5,389,658	5,389,658	5,389,658	5,363,044							
000000-00-0	INVISION HOSPITALITY LP (PROJECT MILES)		ST HELIER	JEY	Invision Capital Partners Hospitality Limited		11/12/2015	3				(6,458,789)				(33,485)	6,492,274		9.090
000000-00-0	JADE CHINA VALUE PARTNERS II, LP		Shanghai	CHN	Jade Invest		07/12/2012	3	18,412,346	18,412,346	18,412,346	(371,383)					306,760	555,000	20.010
000000-00-0	KUNWU CHINA GROWTH FUND II LP		Grand Cayman Islands	CYM	Jiuding Dingfeng Capital		05/01/2014	3	19,841,822	19,841,822	19,841,822	(25,316,737)						2,795,035	23.490
000000-00-0	KAINOS CAPITAL PARTNERS II LP		DALLAS	TX	KAINOS CAPITAL		12/19/2016	3	12,821,148	12,821,148	12,821,148	(937,111)					2,153,722	7,383,361	5.620
000000-00-0	KKR ASIAN FUND III LP		NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3	43,721,996	43,721,996	43,721,996	(300,039)					4,498,631	5,597,783	0.490
G5319*-10-8	KREOS CAPITAL IV		London	GBR	Kreos Capital		04/26/2012	2	2,741,999	2,741,999	2,741,999	(314,380)				222,965		454,311	9.910
000000-00-0	LEXINGTON V, LP		New York	NY	Lexington Partners		06/27/2003		157,807	157,807	157,807	(92,307)						91,280	194,690	2.000
000000-00-0	LIVINGBRIDGE 6 LP		LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016	3	27,303,422	27,303,422	27,303,422	5,003,903				1,951,738	1,154,775	1,809,216	2.740
000000-00-0	LITTLEJOHN FUND IV		Greenwich	CT	Littlejohn & Co.		06/18/2010		6,232,269	6,232,269	6,232,269	542,137						1,505,742	2.610
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP		New York	NY	Lexington Partners		06/25/2004		24,275	24,275	24,275	(29,110)						109,519	2.160
000000-00-0	LS POWER FUND IV FEEDER 1 LP		NEW YORK	NY	LS POWER		11/27/2018		18,924,082	18,924,082	18,924,082	(4,006,464)					242,955	3,142,448	0.700
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP		NEW YORK	NY	LGK ADVISORS, LP		06/28/2017		13,540,481	13,540,481	13,540,481	1,710,136					1,339,141	2,004,534	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	LYRIC CAPITAL ROYALTY FUND I LP		NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		01/18/2019		1,405,251	1,405,251	1,405,251	(9,972,106)					9,039,920	1,929,744	16.790
000000-00-0	MBK PARTNERS FUND III		CENTRAL	HKG	MBK Partners		04/17/2013	3	19,751,920	19,751,920	19,751,920	8,503,295					108,571	2,560,486	2.070
58988@-10-2	MERIT MEZZANINE FUND V		Chicago	IL	MERIT CAPITAL PARTNERS		09/14/2010	2	5,370,079	5,370,079	5,370,079	(119,058)						1,221,225	8.450
000000-00-0	MIDDLEGROUND PARTNERS I LP		LEXINGTON	KY	MIDDLEGROUND CAPITAL		08/09/2019	3	24,583,982	24,583,982	24,583,982	(16,548,492)					19,570,037	18,588,304	5.870
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP		NEW YORK	NY	Macquarie Infrastructure Partners		02/13/2015		37,346,156	37,346,156	37,346,156	8,004,706					5,367,488	4,063,876	1.230
000000-00-0	MIP CLECO PARTNERS LP		NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		04/12/2016		102,027,586	102,027,586	102,027,586	4,700,279					1,633,641		6.410
000000-00-0	MIP III US ENERGY HOLDINGS II LP		NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		06/09/2017		17,994,122	17,994,122	17,994,122	(3,381,343)							100.000
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP		NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		05/17/2018		30,237,254	30,237,254	30,237,254	906,597					5,616	1,481,163	0.490
000000-00-0	MAIN POST GROWTH CAPITAL LP		SAN FRANCISCO	CA	Main Post Partners		03/15/2016	3	50,359,610	50,359,610	50,359,610	2,515,826						10,297,784	11.890
000000-00-0	MAIN POST GROWTH CAPITAL II LP		SAN FRANCISCO	CA	MAIN POST PARTNERS		06/25/2019	3	46,547,981	46,547,981	46,547,981	5,551,057					179,926	808,747	4.740
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP		New York	NY	Morgan Stanley Private Equity Asia		03/18/2013	3	22,528,181	22,528,181	22,528,181	356,875					133,204	2,345,114	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	4,632,181	4,632,181	4,632,181	11,204							24.070
000000-00-0	MOUNTAINGATE CAPITAL FUND I LP		DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		09/15/2017	3	13,781,629	13,781,629	13,781,629	(6,686,854)					6,294,603	1,707,913	7.390
000000-00-0	NG CAPITAL PARTNERS II LP		Lima	PER	NEXUS GROUP		07/22/2013	3	47,503,453	47,503,453	47,503,453	(1,217,207)					1,962,155	2,427,329	5.370
000000-00-0	NGP CAMINO FOLLOW-ON LLC		IRVING	TX	NATURAL GAS PARTNERS		04/09/2018	3	33,728,946	33,728,946	33,728,946	(9,062,847)					1,983,575		9.770
000000-00-0	NGP BRAVO CO-INVEST LLC		IRVING	TX	NATURAL GAS PARTNERS		05/27/2015	3	6,493,179	6,493,179	6,493,179	(1,042,883)							25.000
000000-00-0	NATURAL GAS PARTNERS IX		Irving	TX	Natural Gas Partners		12/22/2011	3	28,558	28,558	28,558	(19,082)						73,462	0.460
000000-00-0	NGP Natural Resources X LP		Irving	TX	Natural Gas Partners		06/04/2012	3	4,332,838	4,332,838	4,332,838	(1,264,411)					219,737	100,703	1.400
000000-00-0	NGP Natural Resources XI LP		IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3	27,507,649	27,507,649	27,507,649	(9,811,371)					13,993,055	1,421,083	0.840
000000-00-0	NGP NATURAL RESOURCES XII LP		IRVING	TX	NATURAL GAS PARTNERS		11/20/2017	3	21,583,360	21,583,360	21,583,360	(1,967,276)					6,144,692	8,420,009	0.880
000000-00-0	NGP XI MIDSTREAM COINVEST LLC		IRVING	TX	NATURAL GAS PARTNERS		10/27/2016		14,173,500	14,173,500	14,173,500	1,074,643					674,347	1,633,180	10.000

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	NORDIC CAPITAL IX BETA LP		SAINT HELIER	JEY	NORDIC CAPITAL		12/31/2018	3	33,865,969	33,865,969	33,865,969	3,404,320				2,472,444		4,595,926	0.510
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP		RALEIGH	NC	QHP CAPITAL LP		11/05/2019	3	18,328,462	18,328,462	18,328,462	2,879,020					294,504	1,835,436	3.650
000000-00-0	NQ PE PROJECT KIT, LP		RALEIGH	NC	QHP CAPITAL LP		06/28/2018	3	213,372,461	213,372,461	213,372,461	45,616,949							28.550
000000-00-0	NSA INTERNATIONAL LLC PREFERRED		CHICAGO	IL	PGIM PRIVATE CAPITAL		11/20/2018	2				(4,785,691)		19,902,671					3.570
000000-00-0	NEW VERNON INDIA FUND, LP		Jersey City	NJ	NEW VERNON MGMT		10/26/2007	5	8,768	8,768	8,768	(1,710)							0.050
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP		STAMFORD	CT	OAK HILL PARTNERS		07/28/2017	3	18,071,225	18,071,225	18,071,225	4,058,798					65,535	686,387	0.750
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP		New York	NY	Odyssey Partners		12/10/2008	3	257,828	257,828	257,828	(3,790,552)					3,925,646	340,000	0.680
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP		NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3	9,319,960	9,319,960	9,319,960	(2,802,006)					2,537,338	2,849,510	0.820
000000-00-0	MIP IV OLIVIA PARTNERS LP		NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		10/29/2019		12,556,483	12,556,483	12,556,483	232,704					170,626		0.790
000000-00-0	ONCAP III		Toronto	CAN	ONCAP		07/08/2011	3	2,471,355	2,471,355	2,471,355	(7,818,099)				(2,430,536)	11,857,727	1,507,140	5.050
000000-00-0	ONCAP IV LP		TORONTO	CAN	ONCAP		12/19/2016	3	16,611,827	16,611,827	16,611,827	885,437						761,583	1.090
000000-00-0	ORCHID ASIA VII LP		CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		09/05/2018	3	41,336,304	41,336,304	41,336,304	(406,230)						3,874,726	3.650
000000-00-0	ORCHID ASIA V		CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		12/22/2011	3	6,347,115	6,347,115	6,347,115	(313,804)						5,183,745	5.220
000000-00-0	ORCHID ASIA VI LP		CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		10/30/2014	3	20,668,680	20,668,680	20,668,680	(1,744,562)						670,884	3.580
000000-00-0	TCP ORTHOLITE INVESTMENTS LP		NEW YORK	NY	TRILANTIC CAPITAL PARTNERS		08/23/2017	3	24,979,603	24,979,603	24,979,603	975,446						4,000,000	23.670
000000-00-0	PAG ASIA III LP		Central	HKG	PAG ASIA CAPITAL LIMITED		09/27/2019	3	37,363,914	37,363,914	37,363,914	2,652,500					1,260,715	5,905,616	0.670
000000-00-0	PBPE FUND IV (ONTARIO) LP		Sao Paulo	BRA	Patria Investimentos		08/29/2011	3	46,020,572	46,020,572	46,020,572	(7,463,829)						3,245,177	3.720
000000-00-0	PBPE Fund III (Ontario) LP		Sao Paulo	BRA	Patria Investimentos		10/16/2008	3	408,248	408,248	408,248	(51,103)						981,036	3.130
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC		CHICAGO	IL	PGIM PRIVATE CAPITAL		10/02/2017	2	53,572,190	53,572,190	53,572,190	(4,477,193)					3,545,080		12.910
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.		Beverly Hills	CA	Platinum Equity Partners		08/05/2013	3	5,261,424	5,261,424	5,261,424	(3,607,835)					4,303,035	8,095,962	0.990
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016	3	34,203,597	34,203,597	34,203,597	(9,242,350)					5,577,356	2,082,640	0.550
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/27/2019	3	24,176,380	24,176,380	24,176,380	804,102					437,455	1,737,101	0.180
70714@-10-8	PENINSULA FUND V		Detroit	MI	Peninsula Partners		12/22/2011	2	4,453,832	4,453,832	4,453,832	(5,138,487)					9,438,565	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	1,932	1,932	1,932	(87,287)					145,055		18.940
000000-00-0	PIKE PETROLEUM HOLDINGS, LLC		BOSTON	MA	ARCLIGHT PARTNERS		09/30/2015	3	12,460,029	21,124,000	12,460,029	(7,329,875)							2.530
000000-00-0	PROVIDENCE EQUITY PARTNERS VI		Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3	142,546	142,546	142,546	(613,198)					430,287	548,361	0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP		Chicago	IL	PGIM PRIVATE CAPITAL		04/28/2005	2	59,070	59,070	59,070	(404)						1,104,906	1.290
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP		Chicago	IL	PGIM PRIVATE CAPITAL		12/20/2012	2	6,337,061	6,337,061	6,337,061	1,233,428					58,062	561,228	2.500
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP		CHICAGO	IL	PGIM PRIVATE CAPITAL		04/21/2017	2	9,653,644	9,653,644	9,653,644	364,509					308,107	881,461	1.000
000000-00-0	PSC MARLIN LP		ST PETER PORT	GGY	POLLEN STREET CAPITAL LIMITED		08/15/2017	3	71,801,794	71,801,794	71,801,794	3,989,878				5,929,458			7.250
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP LAVIEN		New York	NY	Quadrangle Group		02/28/2006	3	776,929	776,929	776,929	(674,975)					661,619	410,249	1.840
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP		HOUSTON	TX	QUANTUM ENERGY PARTNERS		12/01/2017	3	3,326,740	3,326,740	3,326,740	(853,562)					511,652	2,786,239	0.850
000000-00-0	QUANTUM ENERGY PARTNERS VII LP		HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	3	27,232,369	27,232,369	27,232,369	(4,368,128)					4,096,930	3,822,861	0.850
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP		HOUSTON	TX	Quantum Energy Partners		04/25/2016	3	55,228,581	55,228,581	55,228,581	(53,128,094)						3,635,589	11.420
000000-00-0	SPT CAPITAL INTERNATIONAL, LTD.		Stamford	CT	PWC CORPORATE FINANCE & RECOVERY		05/01/2013	5	55,087	55,087	55,087	(887)							0.030
000000-00-0	SAIF PARTNERS IV		CENTRAL	HKG	SAIF Partners		08/27/2010	3	17,291,749	17,291,749	17,291,749	(1,055,266)					416,661		1.570
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013		Boston	MA	Bain Capital Credit, LP		10/17/2012	2	2,612,133	2,612,133	2,612,133	(609,229)					556,325	860,000	1.260
000000-00-0	SEGULAH IV, LP		Stockholm	SWE	Segulah Advisor		04/28/2008	3	224,813	224,813	224,813	(1,703,930)				54,654	1,450,932	99,228	1.000
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.		MINNEAPOLIS	MN	SHOREVIEW CAPITAL		05/29/2014	3	14,466,726	14,466,726	14,466,726	(2,885,157)					2,930,529	1,394,887	7.180
000000-00-0	SILVER LAKE PARTNERS IV, LP		MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3	49,182,865	49,182,865	49,182,865	(2,424,410)					12,331,125	1,025,744	0.350
000000-00-0	SILVER LAKE PARTNERS V LP		MENLO PARK	CA	SILVER LAKE PARTNERS		06/12/2018	3	46,384,697	46,384,697	46,384,697	(3,384,924)					7,567,328	6,087,829	0.310
000000-00-0	SK CAPITAL PARTNERS III LP		New York	NY	SK Capital Partners		08/26/2011	3	13,825,463	13,825,463	13,825,463	(3,964,546)					1,748,620	777,242	4.580
000000-00-0	SK CAPITAL PARTNERS IV-A LP		NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3	23,846,917	23,846,917	23,846,917	4,332,273					251,075	33,810	2.560
000000-00-0	SK CAPITAL PARTNERS V-A LP		NEW YORK	NY	SK CAPITAL PARTNERS		10/09/2018	3	21,003,687	21,003,687	21,003,687	1,130,648						1,565,143	1.340
000000-00-0	SILVER LAKE III, LP		Menlo Park	CA	Silver Lake Partners		10/22/2007	3	646,774	646,774	646,774	(2,730,634)					2,859,028	1,067,190	0.120
000000-00-0	SL SPV-1 LP		MENLO PARK	CA	SILVER LAKE PARTNERS		08/15/2017	3	1,692,990	1,692,990	1,692,990	11,199					32,167		0.710

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	SL SPV-2 LP		MENLO PARK	CA	SILVER LAKE PARTNERS		02/22/2019	3	1,141,644	1,141,644	1,141,644	(642,351)					1,908,866		0.070
000000-00-0	SP ARCH INVESTORS LLC		NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3	24,023,855	24,023,855	24,023,855	3,274,918							2.410
000000-00-0	SP CSO LP		NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3	7,315,301	7,315,301	7,315,301	1,244,905							2.410
000000-00-0	SP USR INVESTORS LLC		NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3	1,689,383	1,689,383	1,689,383	241,807							2.410
000000-00-0	STERLING CAPITAL PARTNERS II, LP		Westport	CT	Sterling Partners		09/30/2008	3	440,149	440,149	440,149	(22,121)						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								1.010
000000-00-0	SYCAMORE PARTNERS, LP		New York	NY	SYCAMORE PARTNERS		07/10/2012	3	14,238,926	14,238,926	14,238,926	(1,175,551)					1,167,320	1,034,732	2.430
000000-00-0	SYCAMORE PARTNERS III, LP		NEW YORK	NY	SYCAMORE PARTNERS		04/10/2018	3	16,522,941	16,522,941	16,522,941	3,054,922					464,782	10,727,928	0.430
000000-00-0	SUNSTONE PARTNERS CO-INVEST (TC GROWTH)		SAN MATEO	CA	SUNSTONE PARTNERS		07/03/2018	3	2,535,514	2,535,514	2,535,514	(52,363)						407,954	50.000
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH		SAN MATEO	CA	SUNSTONE PARTNERS		01/13/2016	3	37,097,904	37,097,904	37,097,904	3,139,472					84,116	3,210,704	7.370
000000-00-0	TEAYS RIVER INVESTMENTS LLC		ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT		07/01/2015		138,419,371	210,864,173	138,419,371	(10,468,424)							5.540
000000-00-0	THOMA BRAVO FUND XII LP		CHICAGO	IL	THOMA BRAVO PARTNERS		05/31/2016	3	51,741,272	51,741,272	51,741,272	5,852,709						11,394,197	1.160
000000-00-0	THOMA BRAVO FUND XIII LP		CHICAGO	IL	THOMA BRAVO PARTNERS		02/14/2019	3	33,457,760	33,457,760	33,457,760	398,372					5,678,035	1,964,870	0.190
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP		IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC		05/11/2017		14,313,737	14,313,737	14,313,737	46,467					257,596	10,375,504	7.600
000000-00-0	TPG V		Fort Worth	TX	TPG Capital		06/27/2006	3	15,154	15,154	15,154	386						98,044	0.100
000000-00-0	TPG VI		Fort Worth	TX	TPG Capital		12/22/2011	3	232,687	232,687	232,687	(111,466)						272,674	0.090
000000-00-0	TRIDENT V		Greenwich	CT	Stone Point Capital		12/20/2010	3	12,365,653	12,365,653	12,365,653	635,186					2,273,529	1,323,015	1.280
000000-00-0	TRIDENT VI LP		GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3	19,779,998	19,779,998	19,779,998	226,840					5,882,408	1,738,346	1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP		New York	NY	TRILANTIC CAPITAL PARTNERS		10/22/2007	3	466,154	466,154	466,154	87,034						1,233,129	0.470
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP		New York	NY	TRILANTIC CAPITAL PARTNERS		05/01/2013	3	2,141,731	2,141,731	2,141,731	(206,434)					286,986	269,709	0.320
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE		ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE		02/13/2015	3	9,801,467	9,801,467	9,801,467	(7,936,909)				1,573,532	5,364,390	3,628,267	2.000
000000-00-0	UNICO CO-INVEST LP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		07/23/2018	3	12,252,868	12,252,868	12,252,868	(18,390,545)				8,264,279	18,289,276	1,113,676	21.680
000000-00-0	BRC VANGUARD CO-INVEST LP		NEW YORK	NY	BLUE ROAD CAPITAL		12/29/2016		34,359,400	34,359,400	34,359,400	2,925,579					1,013	620,754	78.480
000000-00-0	VISTA EQUITY PARTNERS FUND III LP		San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3	622,924	622,924	622,924	(414,688)					1,055,661	1,074,686	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP		San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3	33,350,292	33,350,292	33,350,292	729,155					1,691,366	6,491,013	1.710
000000-00-0	VISTA EQUITY PARTNERS FUND IV PARALLEL LP		SAN FRANCISCO	CA	VISTA EQUITY PARTNERS		12/30/2016	3	4,432,166	4,432,166	4,432,166	348,415						869,650	0.910
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP		Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3	10,101,143	10,101,143	10,101,143	(2,615,065)					168,275	1,013,896	2.800
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP		New York	NY	Warburg Pincus		10/24/2007		410,633	410,633	410,633	(1,459,513)					1,464,132		0.150
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP		Wayzata	MN	Wayzata Partners		05/24/2013											656,000	1.270
000000-00-0	WCAS XI		New York	NY	WELSH CARSON ANDERSON & STOWE		02/13/2009	3	1,118,768	1,118,768	1,118,768	(347,131)					308,929		0.450
000000-00-0	WHISPS HOLDINGS LP		DALLAS	TX	KAINOS CAPITAL		04/18/2019	3	14,916,278	14,916,278	14,916,278	1,940,488							10.740
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP		TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		10/30/2019		9,140,632	9,140,632	9,140,632	(1,213,943)					1,461,580	2,614,904	0.990
000000-00-0	WINDROSE HEALTH INVESTORS V LP		NEW YORK	NY	WINDROSE HEALTH INVESTORS		04/08/2019	3	26,784,275	26,784,275	26,784,275	2,983,692						638,037	2.870
000000-00-0	WINDROSE SHEARWATER INVESTOR HOLDINGS, LLC		NEW YORK	NY	WINDROSE HEALTH INVESTORS		09/27/2019	3	12,362,610	12,362,610	12,362,610	5,349,246							3.480
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP		CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED		01/21/2020	3	22,398,063	22,398,063	22,398,063	(506,628)						5,155,358	3.070
000000-00-0	ANTHELION FUND I LP		NEW YORK	NY	ANTHELION CAPITAL PARTNERS LLC		02/11/2020		37,379,943	37,379,943	37,379,943	(860,434)						2,072,798	10.500
000000-00-0	DC FRONT RANGE HOLDINGS I LP		BOCA RATON	FL	DIGITAL BRIDGE		03/05/2020	3	27,538,040	27,538,040	27,538,040	(220,950)							1.140
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP		BOSTON	MA	SUMMIT PARTNERS LP		03/17/2020	3	21,006,891	21,006,891	21,006,891	2,584,577						5,295,412	0.410
000000-00-0	BIF IV SIDE-CAR LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		01/16/2020		36,850,960	36,850,960	36,850,960	1,747,839					1,190,470		1.430
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP		NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		03/16/2020		16,201,623	16,201,623	16,201,623	(724,948)					1,122,287	4,793,051	3.230
000000-00-0	EMERALD LAKE PD ACQUISITION LP		LOS ANGELES	CA	EMERALD LAKE CAPITAL MANAGEMENT		01/14/2020	3	23,769,404	23,769,404	23,769,404	4,569,823							54.780
000000-00-0	CHRYSCAPITAL VIII LLC		EBENE	MUS	CHRYSCAPITAL LLP		03/30/2020	3	22,924,520	22,924,520	22,924,520	(864,883)							2.080
000000-00-0	SHOREVIEW CAPITAL PARTNERS IV LP		MINNEAPOLIS	MN	SHOREVIEW CAPITAL		04/08/2020	3	14,989,030	14,989,030	14,989,030	1,657,977					347,259	9,732,557	5.300
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP		LARKSPUR	CA	AMERICAN PACIFIC GROUP		04/17/2020	3	18,521,601	18,521,601	18,521,601	(676,667)						8,016,843	5.280
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP		NEW YORK	NY	ODYSSEY PARTNERS		04/20/2020	3	25,421,473	25,421,473	25,421,473	(1,634,825)					506,874	5,248,102	0.800
000000-00-0	RRG SUSTAINABLE WATER IMPACT FUND LP		LOS ANGELES	CA	RRG CAPITAL MANAGEMENT		07/27/2020		25,558,797	25,558,797	25,558,797	4,414,127						7,504,735	4.140
000000-00-0	AVES SPECIAL OPPORTUNITIES FUND I LP		CHICAGO	IL	AVES CAPITAL MANAGEMENT		09/23/2020		24,400,000	24,400,000	24,400,000	(26,818,809)						3,752,505	81.700
000000-00-0	PROVIDENCE EQUITY PARTNERS (JUDITH) LP		PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS		09/01/2020	3	123,204	123,204	123,204	(79,869)				12,075		6,980	0.250

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			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	STRATEGIC VALUE CAPITAL SOLUTIONS FUND LP		GREENWICH	CT	STRATEGIC VALUE PARTNERS		09/16/2020		70,769,302	70,769,302	70,769,302	2,228,532					3,846,409	6,370,000	16.170
000000-00-0	CREST ROCK FUND I-A LP		DENVER	CO	CREST ROCK PARTNERS		10/23/2020		16,215,796	16,215,796	16,215,796	1,504,141						8,831,784	5.540
000000-00-0	EPIC FUND II, SLP		LUXEMBOURG	LUX	CASTIK CAPITAL		12/03/2020	3	41,315,991	41,315,991	41,315,991	13,423,166				2,680,832		11,136,655	3.400
000000-00-0	KKR RAINBOW CO-INVEST (ASSET) LP		NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		11/23/2020	3	24,315,485	24,315,485	24,315,485	691							2.740
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP		TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		11/25/2020		24,537,541	24,537,541	24,537,541	(565,010)					812,195	9,885,381	0.990
000000-00-0	JLC GREENSKIES CO-INVEST LP		CHICAGO	IL	JLC INFRASTRUCTURE		12/31/2020		23,908,313	23,908,313	23,908,313	(2,500,664)							100.000
000000-00-0	KAINOS NS HOLDINGS FEEDER LP		DALLAS	TX	KAINOS CAPITAL		12/09/2020	3	15,916,276	15,916,276	15,916,276	(5,972,452)							8.410
000000-00-0	KLAR PARTNERS I SCSP		LONDON	GBR	KLAR PARTNERS		12/04/2020	3	38,732,887	38,732,887	38,732,887	6,864,336				1,253,329		7,190,216	5.410
000000-00-0	MIDDLEGROUND PISTON CO-INVEST LP		LEXINGTON	KY	MIDDLEGROUND CAPITAL		11/25/2020	3	17,721,582	17,721,582	17,721,582	(5,137,346)					3,025,178		13.760
000000-00-0	MONARCH CAPITAL PARTNERS V LP		NEW YORK	NY	MONARCH ALTERNATIVE CAPITAL		11/02/2020		64,693,805	64,693,805	64,693,805	142,482					4,341,623	12,715,388	2.100
000000-00-0	PROAMPAC PPC INVESTOR II LLC		CHICAGO	IL	PRITZKER GROUP PRIVATE CAPITAL		12/15/2020	3	13,528,507	13,528,507	13,528,507	(252,046)							1.150
000000-00-0	VP SAFETY MANAGEMENT I, LLC		NEW YORK	NY	VICTOR CAPITAL PARTNERS		12/18/2020	3	28,029,490	28,029,490	28,029,490	11,993,807						10,000,000	90.150
BAS153-LN-0	DAVIDSON KEMPNER DIST OPP FUND LP		NEW YORK	NY	DK MANAGEMENT PARTNERS LP		11/02/2020	11	9,498,120	9,498,120	9,498,120	(456,601)					585,315		0.760
BAS153-LL-4	GOLDENTREE SELECT PARTNERS LP		NEW YORK	NY	GOLDEN TREE CAPITAL PARTNERS LLC		11/02/2020	11	25,349,476	25,349,476	25,349,476	2,662,906							2.370
BAS153-LM-2	SILVER POINT CAPITAL FUND LP		GREENWICH	CT	SILVER POINT CAPITAL LP		11/02/2020	11	23,302,222	23,302,222	23,302,222	987,627							0.920
000000-00-0	SUNSTONE PARTNERS II LP		SAN MATEO	CA	SUNSTONE PARTNERS		03/26/2021	3	18,272,327	18,272,327	18,272,327	563,865						1,477,270	3.460
000000-00-0	MONTAGU VI LP		LONDON	GBR	MONTAGU PRIVATE EQUITY LLP		04/01/2021	3	10,168,254	10,168,254	10,168,254	119,638				533,375	269	6,522,350	0.520
000000-00-0	STRIPES V LP		NEW YORK	NY	STRIPES GROUP		01/19/2021	3	35,054,193	35,054,193	35,054,193	(5,462,546)					39,181	1,013,210	2.660
000000-00-0	GAUSS CO-INVEST SCSP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		01/27/2021	3	11,587,722	11,587,722	11,587,722	47,880				865,811		370,120	0.580
000000-00-0	PIONEER INFRASTRUCTURE PARTNERS SCSP		LONDON	GBR	PIONEER POINT PARTNERS		01/26/2021	3	16,357,941	16,357,941	16,357,941	1,122,075				358,882		7,178,719	3.700
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP		DALLAS	TX	SIXTH STREET		01/27/2021		23,698,515	23,698,515	23,698,515	246,577					1,923,155	14,411,214	1.770
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP		NEW YORK	NY	BLACKSTONE GROUP		03/17/2021		5,219,477	5,219,477	5,219,477	(6,625,867)					8,490,934	26,098,711	10.780
000000-00-0	ENCAP ENERGY TRANSITION CO-INVESTMENT FUND I		HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021		2,869,143	2,869,143	2,869,143	(640,117)					1,631,579	2,134,882	5.270
000000-00-0	ENCAP ENERGY TRANSITION FUND I		HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021		6,991,308	6,991,308	6,991,308	(2,125,804)					4,426,799	5,766,956	4.090
000000-00-0	FH CSF HOLDINGS LLC		SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		01/08/2021	3	9,792,594	9,792,594	9,792,594	1,332,280							1.570
000000-00-0	NQ PE PROJECT STINGRAY CO-INVEST LP		RALEIGH	NC	QHP CAPITAL LP		01/08/2021	3	20,259,274	20,259,274	20,259,274	(1,137,284)							33.390
000000-00-0	TVG-EP SCA HOLDINGS LLC		DENVER	CO	EXCELLERE PARTNERS LLC		01/19/2021	3	3,991,758	4,729,224	3,991,758	(2,008,242)							2.480
000000-00-0	EMK CAPITAL PARTNERS II LP		LONDON	GBR	EMK CAPITAL		02/01/2021	3	31,429,959	31,429,959	31,429,959	645,318				1,433,730		8,234,103	2.170
000000-00-0	PORTFOLIO PRENDI LP		NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		06/11/2021		9,813,946	9,813,946	9,813,946	(1,097,436)					1,419,114		22.540
000000-00-0	BASALT INFRASTRUCTURE PARTNERS III LP		ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		04/22/2021		19,979,015	19,979,015	19,979,015	1,667,614					97,265	3,765,857	1.440
000000-00-0	THOMA BRAVO FUND XIV LP		CHICAGO	IL	THOMA BRAVO PARTNERS		04/15/2021	3	49,296,255	49,296,255	49,296,255	7,218,625					4,309,914	7,403,678	0.290
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND X, LP		SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		06/14/2021	3	11,381,510	11,381,510	11,381,510	(90,213)						10,784,375	2.880
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP		PROVIDENCE	RI	PROVIDENCE STRATEGIC GROWTH		05/10/2021	3	24,144,343	24,144,343	24,144,343	2,114,771				1,401,012		5,563,830	1.560
000000-00-0	SECONDARY OPPORTUNITIES FUND II LP		London	GBR	DEUTSCHE BANK PRIVATE EQUITY		07/01/2021		3,474,099	3,474,099	3,474,099	(167,405)					153,793	4,745,931	4.880
000000-00-0	HURON FUND IV		Detroit	MI	HURON CAPITAL PARTNERS		07/01/2021	3	703,109	703,109	703,109	(79,271)					29,986	131,086	0.310
000000-00-0	LEXINGTON CAPITAL PARTNERS VII		New York	NY	Lexington Partners		07/01/2021		3,076,791	3,076,791	3,076,791	(771,675)					648,491	4,600,597	0.490
000000-00-0	LEXINGTON PRIVATE EQUITY II LP		New York	NY	Lexington Partners		07/01/2021		310,244	310,244	310,244	(17,450)					11,984	1,680,101	2.370
000000-00-0	SOUTHERN BASIN FARMS LLC		BOSTON	MA	MANULIFE		07/01/2021		16,520,758	16,520,758	16,520,758	(5,494,698)							30.000
000000-00-0	WHITEHORSE ASSOCIATES I LP		TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		07/01/2021					(8,543)							0.200
000000-00-0	WHITEHORSE ASSOCIATES II LP		TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		07/01/2021		524,135	524,135	524,135	37,353						1	2.000
000000-00-0	ARCLINE CAPITAL PARTNERS II LP		SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT		07/20/2021	3	38,413,497	38,413,497	38,413,497	3,097,363						6,417,287	1.370
000000-00-0	ASTERION INDUSTRIAL INFRA FUND II FCR		MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		07/28/2021		19,182,682	19,182,682	19,182,682	244,928				299,798	263,731	12,415,006	1.570
000000-00-0	BCP SPECIAL OPPORTUNITIES FUND II LP		NEW YORK	NY	BC PARTNERS		07/12/2021		15,910,832	15,910,832	15,910,832	(265,097)					1,381,746	7,008,519	1.710
000000-00-0	GTCR FUND XIII LP		CHICAGO	IL	GTCR		09/07/2021	3	33,528,853	33,528,853	33,528,853	216,222					139,313	30,075,634	0.810
000000-00-0	LEEDS EQUITY PARTNERS VII LP		NEW YORK	NY	LEEDS EQUITY PARTNERS		09/08/2021	3	23,961,998	23,961,998	23,961,998	1,863,315						15,446,571	2.410
000000-00-0	MOUNTAINGATE CAPITAL FUND II LP		DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		08/25/2021	3	27,626,884	27,626,884	27,626,884	(558,457)						9,010,741	7.140

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	PLATINUM EQUITY IMOLA CO-INVESTORS HOLDINGS LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		07/01/2021	3	29,375,032	29,375,032	29,375,032	1,718,337							1.280
000000-00-0	PGIM CAPITAL PARTNERS VI LP		CHICAGO	IL	PGIM PRIVATE CAPITAL		09/22/2021	2	16,589,545	16,589,545	16,589,545	666,543					1,081,915	19,460,123	2.110
000000-00-0	STG VI LP		PALO ALTO	CA	SYMPHONY TECHNOLOGY GROUP		07/23/2021	3	27,850,294	27,850,294	27,850,294	502,522						3,754,191	1.480
000000-00-0	EMBER INFRASTRUCTURE FUND I-A LP		NEW YORK	NY	EMBER INFRASTRUCTURE		09/16/2021		15,346,972	15,346,972	15,346,972	766,080						5,581,080	6.230
000000-00-0	KOHLBERG INVESTORS VII CV LP		MOUNT KISCO	NY	KOHLBERG & CO		07/15/2021	3	20,133,829	20,133,829	20,133,829	349,326					312,687	17,307	2.690
000000-00-0	PACIFIC AVENUE EMERALD CONTINUATION FUND LP		MANHATTAN BEACH	CA	PACIFIC AVENUE CAPITAL PARTNERS		07/30/2021	3	17,214,409	17,214,409	17,214,409							1,621,675	6.910
000000-00-0	PLATINUM EQUITY OLYMPUS CO-INVESTORS CAYMAN LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		09/27/2021	3	38,272,595	38,272,595	38,272,595	16,187,022							2.780
000000-00-0	ACTIS ENERGY 5 LP		LONDON	GBR	ACTIS CAPITAL		07/01/2021		11,996,363	11,996,363	11,996,363	(1,533,130)						26,484,665	0.930
000000-00-0	MIDDLEGROUND PARTNERS II LP		LEXINGTON	KY	MIDDLEGROUND CAPITAL		11/15/2021	3	35,517,122	35,517,122	35,517,122	466,478					3,773,332	5,310,427	4.760
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND II LP		RALEIGH	NC	QHP CAPITAL LP		10/15/2021	3	16,072,834	16,072,834	16,072,834	953,251						10,695,467	5.010
000000-00-0	COMVEST SPECIAL OPPORTUNITIES FUND LP		WEST PALM BEACH	FL	COMVEST PARTNERS		10/08/2021		15,906,102	15,906,102	15,906,102	(394,536)					820,984	10,716,080	9.930
000000-00-0	GALLATIN POINT CAPITAL PARTNERS II LP		GREENWICH	CT	GALLATIN POINT CAPITAL LLC		12/29/2021		12,350,932	12,350,932	12,350,932	288,740					104,317	13,145,198	4.360
000000-00-0	SKCP V SIRONA CO-INVEST LP		NEW YORK	NY	SK CAPITAL PARTNERS		12/10/2021	3	8,679,514	8,679,514	8,679,514	2,010,497							4.850
000000-00-0	APOLLO INFRASTRUCTURE OPPORTUNITIES FUND II LP		NEW YORK	NY	APOLLO MANAGEMENT		12/06/2021		14,905,583	14,905,583	14,905,583	(850,186)					1,332,075	10,933,554	2.550
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND II LP		WASHINGTON	DC	THE CARLYLE GROUP		12/14/2021		18,120,934	18,120,934	18,120,934	(110,709)					1,829,013	4,443,120	0.450
000000-00-0	CORELOGIC HOLDINGS LP		GREENWICH	CT	STONE POINT CAPITAL		12/06/2021	3	9,404,710	10,968,704	9,404,710	(3,995,290)							0.380
000000-00-0	INVESTCORP FORTUNE AS LP		GRAND CAYMAN	CYM	INVESTCORP		12/08/2021	3	28,590,498	28,590,498	28,590,498	3,031,218							100.000
000000-00-0	MONTAGU+ SCSP		LONDON	GBR	MONTAGU PRIVATE EQUITY LLP		12/02/2021	3	14,295,272	14,295,272	14,295,272	1,853,259				880,890		3,442,873	0.990
000000-00-0	OHCP IV BC R, LP		STAMFORD	CT	OAK HILL PARTNERS		11/17/2021	3	8,816,401	8,816,401	8,816,401	(482,395)						1,297,134	5.360
000000-00-0	ORION OPPORTUNITY LP		SAN FRANCISCO	CA	GI PARTNERS		12/27/2021		14,275,366	14,275,366	14,275,366	1,342,200							2.730
000000-00-0	PLATINUM EQUITY CONTINUATION FUND LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/17/2021	3	4,209,179	4,209,179	4,209,179	(3,460,896)						1,358,560	0.860
BAS1AS-RC-7	TENOR OPPORTUNITY FUND LP		NEW YORK	NY	Tenor Capital Management Company LP		11/30/2021	13	21,332,280	21,332,280	21,332,280	1,243,780							4.000
000000-00-0	CALERA XXIV LLC		SAN FRANCISCO	CA	CALERA CAPITAL		02/11/2022	3	19,514,138	19,514,138	19,514,138	(68,818)							9.960
000000-00-0	ANTERIAD HOLDINGS LP		DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		01/31/2022	3	6,862,446	6,862,446	6,862,446	(1,319,901)							4.960
000000-00-0	WINDROSE HEALTH INVESTORS VI LP		NEW YORK	NY	WINDROSE HEALTH INVESTORS		03/09/2022	3	10,175,278	10,175,278	10,175,278	1,469,877						12,264,918	1.540
000000-00-0	5TH CENTURY PARTNERS FUND I LP		CHICAGO	IL	5TH CENTURY PARTNERS		03/28/2022	3	7,986,456	7,986,456	7,986,456	1,141,663						2,590,269	7.070
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND SONGS CO-INVEST LP		NEW YORK	NY	BLACKSTONE GROUP		03/30/2022		7,643,669	7,643,669	7,643,669	931,732						3,519,311	10.190
000000-00-0	VACA MORADA PARTNERS LP		AUSTIN	TX	AMHERST RESIDENTIAL ASSET MANAGEMENT LLC		02/25/2022		29,583,000	29,583,000	29,583,000	2,686,000							11.880
000000-00-0	CCMP CAPITAL INVESTORS III CV L.P.		NEW YORK	NY	CCMP CAPITAL ADVISORS		03/25/2022	3	3,658,023	3,658,023	3,658,023	456,383						294,686	0.330
000000-00-0	KAINOS CAPITAL PARTNERS III LP		DALLAS	TX	KAINOS CAPITAL		03/28/2022	3	10,967,455	10,967,455	10,967,455	1,677,070						24,123,368	3.350
000000-00-0	ORCHID ASIA VIII LP		CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		02/14/2022	3	5,151,514	5,151,514	5,151,514	(809,737)						18,823,729	1.760
000000-00-0	APOLLO HYBRID VALUE FUND II LP		NEW YORK	NY	APOLLO MANAGEMENT		01/31/2022		11,680,551	11,680,551	11,680,551	995,632					170,777	8,546,986	0.830
000000-00-0	LYRIC CAPITAL ROYALTY FUND II LP		NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		03/25/2022		7,005,765	7,005,765	7,005,765	536,359						18,413,129	9.690
000000-00-0	CORAL TREE PARTNERS LP		LOS ANGELES	CA	CORAL TREE PARTNERS		05/06/2022	3	6,184,702	6,184,702	6,184,702	(423,019)						21,594,768	6.350
000000-00-0	TPG RISE CLIMATE LP		FORT WORTH	TX	TPG CAPITAL		06/14/2022	3	103,797,697	103,797,697	103,797,697	14,870,341					359,003	109,009,423	2.750
000000-00-0	EQUISTONE SP I SCSP		LONDON	GBR	EQUISTONE PARTNERS EUROPE		06/27/2022	3	3,846,439	3,846,439	3,846,439	776,837				(3,030)		479,994	1.140
000000-00-0	GSP ARB CO-INVEST FUND LP		NEW YORK	NY	GARNETT STATION PARTNERS		05/27/2022	3	21,295,042	21,295,042	21,295,042	5,273,007							24.630
000000-00-0	ACTIVATE CAPITAL PARTNERS II LP		SAN FRANCISCO	CA	ACTIVATE CAPITAL		06/14/2022	3	18,917,912	18,917,912	18,917,912	1,118,763						7,140,000	5.080
000000-00-0	AERO CAPITAL SOLUTIONS FUND III LP		AUSTIN	TX	AERO CAPITAL SOLUTIONS		05/27/2022		33,107,133	33,107,133	33,107,133	6,046,751							8.560
000000-00-0	AIOF II POMODORO CO-INVEST LP		NEW YORK	NY	APOLLO MANAGEMENT		06/28/2022		15,785,458	15,785,458	15,785,458	2,671,042						177,320	4.810
000000-00-0	ADVENT INTERNATIONAL GPE X LP		BOSTON	MA	ADVENT INTERNATIONAL		09/26/2022	3	11,513,860	11,513,860	11,513,860	(528,029)						21,755,797	0.370
000000-00-0	GTCR STRATEGIC GROWTH FUND I		CHICAGO	IL	GTCR		09/29/2022	3	3,532,481	3,532,481	3,532,481	16,257						9,071,625	0.570
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND XI LP		BOSTON	MA	SUMMIT PARTNERS LP		09/29/2022	3	7,067,919	7,067,919	7,067,919	727,181						18,953,115	0.320
000000-00-0	HULL STREET ENERGY PARTNERS II LP		BETHESDA	MD	HULL STREET ENERGY		07/15/2022		11,097,226	11,097,226	11,097,226	(281,707)						4,663,165	1.720

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	QHP MILKY WAY SPV LP		RALEIGH	NC	QHP CAPITAL LP		09/12/2022	3	947,371	947,371	947,371	193,310						267,092	0.570
000000-00-0	CCOF CINEMA CO-INVESTMENT LP		WASHINGTON	DC	THE CARLYLE GROUP		07/21/2022		41,261,752	41,261,752	41,261,752	13,792,641							100.000
000000-00-0	STORY3 RECOVER III LP		LOS ANGELES	CA	STORY3 CAPITAL		08/17/2022		22,907,657	22,907,657	22,907,657	2,625,230							79.990
000000-00-0	BIP III RIDE CO-INVESTMENT LP		ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		08/01/2022		9,289,755	9,289,755	9,289,755	1,450,526				175,888	120,928	502,178	2.240
BAS1E4-E4-8	GENERATION IM GLOBAL EQUITY FUND		SAN FRANCISCO	CA	Generation IM		07/01/2022		22,006,601	22,006,601	22,006,601	2,798,799							0.800
000000-00-0	AIMPERA FIBER COINVEST LP		SAN FRANCISCO	CA	AIMPERA CAPITAL PARTNERS		12/01/2022	3	14,739,494	14,739,494	14,739,494	(464,845)						3,157,692	58.070
000000-00-0	GREYWOLF CONTAINERSHIP OPPORTUNITIES MASTER FUND II LP		PURCHASE	NY	GREYWOLF CAPITAL		12/21/2022		17,187,685	17,187,685	17,187,685	1,133,721					845,123	4,044,419	22.750
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND II LP		ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		12/21/2022	3	7,093,812	7,093,812	7,093,812	(1,034,271)						25,819,744	6.050
000000-00-0	ENCAP ENERGY TRANSITION FUND II LP		HOUSTON	TX	ENCAP INVESTMENTS		12/14/2022		10,357,595	10,357,595	10,357,595	(758,897)						34,383,508	11.970
000000-00-0	EPIRIS FUND III B LP		LONDON	GBR	EPIRIS GROUP		11/25/2022	3	11,701,413	11,701,413	11,701,413	2,831,501				69,876	3,555,305	35,560,006	4.230
000000-00-0	EPIRIS FUND III CO-INVESTMENT A LP		LONDON	GBR	EPIRIS GROUP		11/25/2022	3	32,937,619	32,937,619	32,937,619	16,215,889				311,736	1,263,901	4,605,742	19.060
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								8.290
000000-00-0	RELEVATE HOLDINGS LP		DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		12/23/2022	3	9,348,768	10,000,000	9,348,768	(1,436,427)							5.340
000000-00-0	SELECT SAPPHIRE LLC		GLENVIEW	IL	SELECT REHAB INC		10/19/2022		14,790,383	16,393,957	14,790,383	1,228,412							12.230
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS VI LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/12/2022	3	10,650,037	10,650,037	10,650,037	113,059						23,384,194	0.300
000000-00-0	ICON INFRASTRUCTURE PARTNERS VI LP		LONDON	GBR	ICON INFRASTRUCTURE PARTNERS		12/19/2022		6,748,061	6,748,061	6,748,061	(642,424)						26,375,227	0.950
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND II LP		CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		12/13/2022	3	30,714,160	30,714,160	30,714,160	9,609,067						4,413,221	9.780
BAS1G5-PM-1	ACADIAN EM EQUITY FUND		BOSTON	MA	Acadian Asset Management LLC		11/01/2022		5,853,289	5,853,289	5,853,289	159,342					686,218		0.380
000000-00-0	STRATEGIC INVESTORS FUND VII LP		MENLO PARK	CA	SVB CAPITAL		10/01/2022		7,674,711	7,674,711	7,674,711	(1,100,332)					501,087	450,000	1.210
000000-00-0	NQ PE PROJECT COLOSSEUM CO-INVEST LP		RALEIGH	NC	QHP CAPITAL LP		10/05/2022	3	13,409,184	13,409,184	13,409,184	(52,581)						38,235	7.320
000000-00-0	MONARCH CAPITAL PARTNERS VI LP		NEW YORK	NY	MONARCH ALTERNATIVE CAPITAL		02/13/2023		16,561,379	16,561,379	16,561,379	811,379						19,250,000	1.000
000000-00-0	CAPVEST EQUITY PARTNERS V SCSP		LONDON	GBR	CAPVEST PARTNERS		03/27/2023	3	186,107	186,107	186,107	(1,216,673)				(28,552)		36,109,288	1.060
000000-00-0	SK CAPITAL PARTNERS VI LP		NEW YORK	NY	SK CAPITAL PARTNERS		01/19/2023	3	27,479,034	27,479,034	27,479,034	6,324,335						21,304,156	2.890
000000-00-0	GENERATION IM SUSTAINABLE SOLUTIONS FUND IV (A) ILP		LONDON	GBR	GENERATION INVESTMENT MANAGEMENT		02/03/2023	3	4,523,097	4,523,097	4,523,097	(1,101,903)						19,375,000	4.390
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND V LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		05/25/2023		7,195,786	7,195,786	7,195,786	(273,583)						17,938,854	0.100
000000-00-0	GSP 4.0 FUND LP		NEW YORK	NY	GARNETT STATION PARTNERS		02/06/2023	3	4,823,562	4,823,562	4,823,562	(281,586)						13,394,853	2.180
000000-00-0	SKCP VI ARTEMIS CO-INVEST LP		NEW YORK	NY	SK CAPITAL PARTNERS		03/24/2023	3	16,874,280	16,874,280	16,874,280	9,191,564							4.570
000000-00-0	ARCLINE CAPITAL PARTNERS III LP		SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT		04/28/2023	3	4,842,719	4,842,719	4,842,719	(446,862)						36,335,419	0.930
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND IV LP		NEW YORK	NY	BLACKSTONE GROUP		06/28/2023		3,575,102	3,575,102	3,575,102	(775,979)				31,451		30,659,296	0.670
000000-00-0	GTCR EVERGREEN FUND I/B LP CV		CHICAGO	IL	GTCR		04/04/2023	3	12,519,449	12,519,449	12,519,449	696,893						2,130,109	3.780
000000-00-0	MED PLATFORM II SLP		LYON	FRA	ARCHIMED		06/16/2023	3	5,070,339	5,070,339	5,070,339	(141,673)				(9,310)		26,388,587	1.020
000000-00-0	NEOS PARTNERS I LP		SAN DIEGO	CA	NEOS PARTNERS		05/26/2023	3	8,778,287	8,778,287	8,778,287	(535,601)						19,186,112	3.430
000000-00-0	PLATINUM EQUITY DIAMOND CO-INVESTORS (CAYMAN) LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		06/28/2023	3	13,664,447	13,664,447	13,664,447	(585,553)							2.320
000000-00-0	SUNSTONE PARTNERS III LP		SAN MATEO	CA	SUNSTONE PARTNERS		06/12/2023	3	3,043,131	3,043,131	3,043,131	(781,439)						25,925,430	3.150
000000-00-0	SUNRAYCER HOLDINGS LLC		NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		05/02/2023		12,626,166	13,493,394	12,626,166	(873,834)						1,500,000	15.000
000000-00-0	CHARLESBANK CREDIT OPPORTUNITY FUND III LP		NEW YORK	NY	CHARLESBANK CAPITAL PARTNERS		09/06/2023		4,265,136	4,265,136	4,265,136	1,176,418						21,443,889	3.440
000000-00-0	PX3 PARTNERS CLEAN LP		LONDON	GBR	PX3 PARTNERS		09/27/2023	3	17,360,580	17,360,580	17,360,580	(280,866)				127,740		2,242,570	100.000
000000-00-0	SANDBROOK CLIMATE INFRASTRUCTURE FUND I LP		STAMFORD	CT	SANDBROOK CAPITAL		08/25/2023		6,804,993	6,804,993	6,804,993	(1,478,896)						40,263,281	3.370
552770-05-9	JP MORGAN GLOBAL EME MARKETS FUND LLC		NEW YORK	NY	JP MORGAN INVESTMENT MANAGEMENT INC		10/01/2014		6,413,819	6,413,819	6,413,819								1.100
BAS134-RN-4	ACADIAN INTL SMALL CAP FUND		BOSTON	MA	ACADIAN ASSET MANAGEMENT LLC		07/01/2020		6,394,166	6,394,166	6,394,166	140,419				260,137			0.030
000000-00-0	BASALT INFRASTRUCTURE PARTNERS IV LP		ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		10/13/2023		2,853,200	2,853,200	2,853,200	(294,667)						24,602,133	2.060
000000-00-0	KLAR PARTNERS II SCSP		LONDON	GBR	KLAR PARTNERS		10/30/2023	3	2,095,668	2,095,668	2,095,668	(791,602)				(8,726)		28,527,950	6.320
000000-00-0	LS POWER EQUITY PARTNERS V LP		NEW YORK	NY	LS POWER		12/04/2023		611,912	611,912	611,912							32,638,088	1.330
000000-00-0	MAIN POST GROWTH CAPITAL III LP		SAN FRANCISCO	CA	MAIN POST PARTNERS		10/25/2023	3	10,676	10,676	10,676	(71,617)						33,917,707	6.210
000000-00-0	PSG EUROPE II LP		LONDON	GBR	PROVIDENCE STRATEGIC GROWTH		12/13/2023	3	1,378,331	1,378,331	1,378,331	(429,161)				(48,877)		33,117,703	1.220
000000-00-0	SER ENVIRONMENTAL COINVEST I LP		REDWOOD CITY	CA	SER CAPITAL PARTNERS		11/30/2023	3	8,782,247	8,782,247	8,782,247							11,280,000	80.000

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	THANOS SIDECAR LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		10/20/2023		14,324,959	14,324,959	14,324,959								1.190
000000-00-0	VICTOR CAPITAL PARTNERS FUND II LP		NEW YORK	NY	VICTOR CAPITAL PARTNERS		12/19/2023	3	3,607,312	3,607,312	3,607,312							16,392,688	15.140
000000-00-0	DECARBONIZATION PARTNERS I DELAWARE FEEDER A LP		NEW YORK	NY	BLACKROCK		10/31/2023	3	9,967,721	9,967,721	9,967,721							35,475,440	4.250
000000-00-0	HARK IV SERIES FUND LLC		NEW YORK	NY	HARK CAPITAL ADVISORS		12/29/2023		663,203	663,203	663,203							836,797	13.640
000000-00-0	MIDDLEGROUND CARBON CV LP		LEXINGTON	KY	MIDDLEGROUND CAPITAL		11/15/2023	3	3,900,375	3,900,375	3,900,375							515,915	1.140
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND III LP		WASHINGTON	DC	THE CARLYLE GROUP		12/31/2023		115,289	115,289	115,289	115,289						25,000,000	0.380
000000-00-0	DIGITALBRIDGE ZEUS PARTNERS LP		BOCA RATON	FL	DIGITAL BRIDGE		11/01/2023	3											1.600
000000-00-0	PIRTEK PEP CO-INVEST I LP		PRINCETON	NJ	PRINCETON EQUITY GROUP		12/15/2023	3	12,007,740	12,007,740	12,007,740							2,375,000	13.230
000000-00-0	RM INVESTCO II LLC		NASHVILLE	TN	SEVEN HILLS CAPITAL		11/30/2023	3	17,000,000	17,000,000	17,000,000							3,000,000	59.700
000000-00-0	ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP		Edinburgh	GBR	ACTIS CAPITAL		03/13/2018	3	157,000	157,000	157,000								40.000
000000-00-0	APOLLO INVESTMENT FUND VI		New York	NY	Apollo Management		09/30/2008	3	438,611	438,611	438,611								0.410
000000-00-0	ASTORG IV		Paris	FRA	Astorg Partners		03/20/2008	3	2,376	2,376	2,376								2.290
000000-00-0	ASTORG V		Paris	FRA	Astorg Partners		12/28/2011	3	73,835	73,835	73,835								1.020
000000-00-0	COMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP		Edinburgh	GBR	ARDIAN		01/09/2014	3	20,152	20,152	20,152								42.590
000000-00-0	EQT V FUND		St Peter Port	GGY	EQT		12/01/2006	3											0.450
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI		HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		06/22/2007	3	453,215	453,215	453,215								7.020
000000-00-0	FRANCISCO PARTNERS II, LP		San Francisco	CA	Francisco Partners		07/10/2006	3	48,464	48,464	48,464								0.870
58988#-10-0	MERIT MEZZANINE FUND IV		Chicago	IL	MERIT CAPITAL PARTNERS		01/13/2005	2	288	288	288								0.880
000000-00-0	ROCKCLIFF-MESA CO-INVESTMENT PARTNERS LP		HOUSTON	TX	QUANTUM ENERGY PARTNERS		02/25/2019	3	53,605	53,605	53,605								10.900
000000-00-0	ROSE DS INVESTMENT LP		EDINBURGH	GBR	DUKE STREET CAPITAL		04/20/2016	3	58,445	58,445	58,445								29.170
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP		New York	NY	Warburg Pincus		07/26/2005		19,323	19,323	19,323								0.210
000000-00-0	WIND POINT PARTNERS VI, LP		Southfield	MI	Wind Point Partners		02/15/2006	3	24,134	24,134	24,134								1.540
000000-00-0	TPG AAF PARTNERS RNI-A LP		FORT WORTH	TX	TPG CAPITAL		06/28/2021	3	6,945	6,945	6,945								0.090
000000-00-0	CHUSA II, INC, MBK - PROJECT TRANSFORMERS		SEOUL	KOR	MBK PARTNERS		04/27/2016	3											26.650
000000-00-0	DATA BRIDGE HOLDINGS, LLC		BOCA RATON	FL	DIGITAL BRIDGE		07/11/2016	3		111,994									7.040
000000-00-0	VP INSULATE MANAGEMENT, LLC		NEW YORK	NY	VICTOR CAPITAL PARTNERS		10/05/2017	3											92.580
000000-00-0	BEHRMAN CAPITAL PEP L.P.		New York	NY	Behrman Capital		08/23/2012	3											1.180
000000-00-0	HARBOURVEST BUYOUT FUND VII		Boston	MA	HarbourVest Partners		11/12/2003												0.790
000000-00-0	IMPACT HUNTINGTON CAPITAL II LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		06/10/2008												22.730
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP		New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		07/30/2007												0.160
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP		New York	NY	Sentinel Partners		12/28/2011	3											1.900
000000-00-0	IMPACT HUNTINGTON		San Francisco	CA	IMPACT COMMUNITY		01/01/2009		395,424	395,424	395,424		15,509						
1999999. Joint Venture Interests - Common Stock - Unaffiliated									6,928,781,661	7,219,240,190	6,928,781,661	(23,803,725)	15,509	19,902,671		52,183,435	358,432,646	2,010,021,200	XXX
000000-00-0	PIAA, LP		NORTH ANDOVER	MA	HOUSE HANOVER, LLC		10/29/2014		2,117,500	2,117,500	2,117,500	15,281,660				195,563	(15,773,360)	844,486	95.000
000000-00-0	ALLSTATE FINANCIAL ADVISORS LLC		Dover	DE	DIRECT		05/01/2021		292,266	292,266	292,266	41,496							100.000
000000-00-0	ALLSTATE FINANCIAL SERVICES LLC		Dover	DE	DIRECT		01/01/2007		14,392,666	14,392,666	14,392,666	1,035,760					15,000,000		100.000
000000-00-0	ROAD BAY INVESTMENTS, LLC		Dover	DE	DIRECT		05/01/2021		57,476	57,476	57,476	350							100.000
2099999. Joint Venture Interests - Common Stock - Affiliated									16,859,909	16,859,909	16,859,909	16,359,266				195,563	(773,360)	844,486	XXX
000000-00-0	AMHERST SINGLE FAMILY RESIDENTIAL PARTNERS VI LP		AUSTIN	TX	AMHERST RESIDENTIAL ASSET MANAGEMENT LLC		02/01/2019		34,250,991	34,250,991	34,250,991	(5,842,105)						10,783,089	2.570
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP		WASHINGTON	DC	BLACKCHAMBER PARTNERS		12/24/2019		41,762,217	41,762,217	41,762,217	1,493,587						7,776,256	7.220
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP		New York	NY	Blackstone Group		09/30/2008		258,829	258,829	258,829	(8,073,226)					7,989,359	1,472,371	0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV		New York	NY	Blackstone Group		10/22/2003		95,122	95,122	95,122	(1,086,271)					1,062,380		0.880
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III		New York	NY	Blackstone Group		03/31/2009		1,426,676	1,426,676	1,426,676	(436,970)				177,439	236,946	2,216,084	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP		NEW YORK	NY	BLACKSTONE GROUP		06/15/2017		11,657,357	11,657,357	11,657,357	(913,169)					134,977	2,972,328	0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII		New York	NY	Blackstone Group		12/12/2011		8,458,000	8,458,000	8,458,000	(3,348,056)					749,361	4,769,337	0.380

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	CBRE STRATEGIC PTR US OPP V LP		Los Angeles	CA	CBRE GLOBAL INVESTORS		12/11/2007		142,025	142,025	142,025	(1,020,701)					976,500		3.530
000000-00-0	CENTRAL PARK NORTH OZ INVESTORS LP		NEW YORK	NY	SUGAR HILL CAPITAL PARTNERS		12/04/2018		1	1	1	24,674,953					(24,674,953)	1,500,000	39.870
000000-00-0	CONREX RESIDENTIAL SMA I LLC		CHARLESTON	SC	CONNOREX LUCINDA LLC		09/04/2018		34,072,014	34,072,014	34,072,014	1,685,375							82.640
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND II LP		RENO	NV	DERMODY PROPERTIES		12/27/2018		15,098,030	15,098,030	15,098,030	(49,329,834)					46,094,789	4,788,854	12.110
000000-00-0	FOCUS SENIOR HOUSING FUND I LP		CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/08/2017		61,305,567	61,305,567	61,305,567	3,403,008					991		14.420
000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II		CHICAGO	IL	HARRISON STREET ADVISORS LLC		05/14/2019		54,974,987	54,974,987	54,974,987	3,058,036				4,300,790		1,710,541	10.000
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP		BOSTON	MA	HIGH STREET REALTY COMPANY LLC		11/15/2019		50,169,950	50,169,950	50,169,950	12,189,731					1,559,826		7.690
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP		Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS		04/27/2012		3,803,737	3,803,737	3,803,737	727,324						571,767	4.660
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP		CHICAGO	IL	HARRISON STREET ADVISORS LLC		12/05/2019		27,719,752	27,719,752	27,719,752	(2,745,432)					1,176,729		12.870
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI		Simsbury	CT	ARES SECONDARIES		12/22/2011		120,492	120,492	120,492	(53,213)						70,225	6.610
000000-00-0	ML-AI VENTURE 3, LLC		WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		07/22/2016		25,300,177	40,162,680	25,300,177	(714,180)							49.000
000000-00-0	NORTH HAVEN REAL ESTATE FUND VII GLOBAL		New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009		259,521	259,521	259,521	25,569						2,611,920	0.540
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II		Sao Paulo	BRA	PATRIA INVESTIMENTOS-RE		12/22/2011		520,656	520,656	520,656	(290,583)							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		17,449,302	29,674,731	17,449,302	(1,093,064)						1,386,329	65.000
000000-00-0	RED FORT INDIA REAL ESTATE FUND II		New Delhi	IND	RED FORT CAPITAL ADVISORS		10/04/2011		1,184,949	1,184,949	1,184,949	31,829,730					(31,880,631)	295,711	12.000
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP		Boston	MA	Rockpoint Group		09/30/2008		527,139	527,139	527,139	(151,853)						1,017,880	0.950
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II		Greenwich	CT	STARWOOD CAPITAL GROUP		12/22/2011		2,911,886	2,911,886	2,911,886	300,663						687,801	2.650
000000-00-0	STARWOOD HOSPITALITY I		Greenwich	CT	STARWOOD CAPITAL GROUP		01/10/2006		1,795,159	1,795,159	1,795,159	(6,878)							2.330
000000-00-0	WALTON STREET REAL ESTATE FUND VI		Chicago	IL	Walton Street		05/11/2009		10,277,202	10,277,202	10,277,202	497,068					508,890	1,350,576	1.240
000000-00-0	WESTBROOK REAL ESTATE FUND VII		New York	NY	Westbrook Partners		12/03/2007		2,495,013	2,495,013	2,495,013	(5,797,220)					4,200,935		1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII		New York	NY	Westbrook Partners		12/22/2011		2,977,780	2,977,780	2,977,780	(548,576)						2,069,069	1.120
000000-00-0	WESTBROOK REAL ESTATE FUND X		NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016		15,290,671	15,290,671	15,290,671	(3,708,765)						7,758,707	1.750
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP		NEW YORK	NY	BLACKSTONE GROUP		12/17/2015												4.940
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP		Boston	MA	Rockpoint Group		10/31/2006												1.060
000000-00-0	WB SJC CO-INVESTMENT PARTNERSHIP, LP		NEW YORK	NY	WESTBROOK PARTNERS		03/30/2016												21.360
000000-00-0	DERMODY PROPERTIES INDUSTRIAL CO-INVEST FUND II LP		RENO	NV	DERMODY PROPERTIES		08/17/2020		12,769,570	12,769,570	12,769,570	(9,045,603)					6,229,481	272,269	26.980
000000-00-0	BREG SAVANNAH INDUSTRIAL FUND, LP		DENVER	CO	BROE REAL ESTATE GROUP		03/29/2021		7,523,559	7,523,559	7,523,559	(1,824,548)					4,255,339	22,057,143	15.870
000000-00-0	ML-AI VENTURE 4, LLC		WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		05/01/2021		28,311,755	41,605,988	28,311,755	488,083					315,000		50.000
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC		DENVER	CO	REDPEAK PROPERTIES		05/01/2021												100.000
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND III LP		RENO	NV	DERMODY PROPERTIES		05/07/2021		44,873,040	44,873,040	44,873,040	3,865,529						6,059,323	4.760
000000-00-0	ML-AI VENTURE 5 LLC	R	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		07/01/2021		33,445,254	55,622,224	33,445,254	(1,191,077)							50.000
000000-00-0	TRUAMERICA PROPERTIES II LLC		Los Angeles	CA	TruAmerica Multifamily		08/01/2021		8,455,878	6,333,874	8,455,878	(6,595,156)					1,505,911		45.000
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI		Boston	MA	BEACON CAPITAL PARTNERS		02/15/2011		125,293	125,293	125,293								0.810
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V		New York	NY	Blackstone Group		09/30/2007		40,140	40,140	40,140								0.550
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	LANDMARK REAL ESTATE FUND V, LP		Simsbury	CT	ARES SECONDARIES		07/27/2005		15,093	15,093	15,093								4.410
000000-00-0	LONE STAR REAL ESTATE FUND III LP		DALLAS	TX	LONE STAR FUNDS		05/20/2014		132,150	132,150	132,150								1.010
000000-00-0	LONE STAR FUND VII		Dallas	TX	Lone Star Funds		12/22/2011		6,443	6,443	6,443								3.520
000000-00-0	ML-AI VENTURE 2, LLC		WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		10/07/2014		119,752	119,752	119,752								50.000
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP		New York	NY	O'Connor Group		09/30/2008		197,362	197,362	197,362								2.650
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI		New York	NY	Westbrook Partners		05/04/2006		82,825	82,825	82,825								2.260
000000-00-0	ML-AI VENTURE 1 LLC		WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		07/01/2021												49.000
000000-00-0	BC CO-INVEST CTP-I LP		WASHINGTON	DC	BLACKCHAMBER PARTNERS		12/21/2021		17,087,860	17,087,860	17,087,860	(12,449,538)						11,287,349	20.680

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	CAPROCK LOGISTICS DEVELOPMENT VENTURE LP		NEWPORT BEACH	CA	CAPROCK PARTNERS		11/19/2021		61,674,714	61,674,714	61,674,714	(670,989)						38,575,283	32.190
000000-00-0	DERMODY PROPERTIES INDUSTRIAL ONTARIO RANCH CO-INVEST FUND LP		RENO	NV	DERMODY PROPERTIES		11/08/2021		13,195,890	13,195,890	13,195,890	1,700,129							7.020
000000-00-0	ELMTREE U.S. NET LEASE FUND IV LP		ST. LOUIS	MO	ELMTREE FUNDS		10/28/2021		4,571,812	4,571,812	4,571,812	558,546					4,628,261	1,139,077	3.940
000000-00-0	RRG SWIF GARDEN CO-INVESTMENT PARTNERS LP		LOS ANGELES	CA	RRG CAPITAL MANAGEMENT		11/15/2021		29,477,157	29,477,157	29,477,157	(8,864,677)					3,585,475		53.940
000000-00-0	ALTERRA IOS VENTURE II LP		PHILADELPHIA	PA	ALTERRA PROPERTY GROUP		03/09/2022		26,110,662	26,110,662	26,110,662	478,884					1,260,066	5,152,672	5.770
000000-00-0	BC CO-INVEST PARAGON PARK LOT 3B LP		WASHINGTON	DC	BLACKCHAMBER PARTNERS		01/26/2022		35,458,529	35,458,529	35,458,529	(71,173)							21.410
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VII LP		COLUMBUS	OH	ROCKBRIDGE CAPITAL		07/01/2022		8,311,599	8,311,599	8,311,599	267,883						1,868,275	2.400
000000-00-0	IQHQ HOLDINGS LP		BOSTON	MA	IQHQ		06/30/2022		34,300,000	34,300,000	34,300,000								1.190
000000-00-0	MSP GP FUND III LP		DALLAS	TX	MONTGOMERY STREET PARTNERS		09/30/2022		14,150,244	14,150,244	14,150,244	(79,356)						9,795,809	11.840
000000-00-0	DP AIC HOLDINGS LP		RENO	NV	DERMODY PROPERTIES		10/18/2022		39,801,693	39,801,693	39,801,693	(105,787)						5,502,485	19.700
000000-00-0	BC CO-INVEST BRAMBLETON TECH PARK LP		WASHINGTON	DC	BLACKCHAMBER PARTNERS		11/01/2022		61,027,089	61,027,089	61,027,089	32,134,209						28,922,862	27.930
000000-00-0	BLACKSTONE PROPERTY PARTNERS LP		NEW YORK	NY	BLACKSTONE GROUP		03/31/2023		31,874,615	31,874,615	31,874,615	320,822					79,362		0.370
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND II LP		WASHINGTON	DC	BLACKCHAMBER PARTNERS		03/31/2023		31,807,452	31,807,452	31,807,452	(692,548)							30.210
000000-00-0	CRP HIGHLANDER VENTURE LP		NEWPORT BEACH	CA	CAPROCK PARTNERS		08/15/2023		11,823,041	11,823,041	11,823,041	(191,959)						1,485,000	45.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									983,076,348	1,043,513,479	983,076,348	(7,243,378)				4,478,229	29,994,994	188,140,784	XXX
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP		LONDON	GBR	CBRE Global Investors		03/22/2016		1,254,893	1,254,893	1,254,893	(14,706,762)					13,740,020	2,075,274	51.000
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP		LONDON	GBR	CBRE Global Investors		03/22/2016		1,254,893	1,254,893	1,254,893	(14,706,761)					13,740,019	2,075,274	51.000
000000-00-0	AP REAL ESTATE LLC		Dover	DE	DIRECT		03/26/2012		7,197,474	11,373,794	7,197,474	423,027							100.000
000000-00-0	CURRENT CREEK INVESTMENTS LLC		Dover	DE	DIRECT		04/29/2011		3,924,087	3,924,087	3,924,087	180,296							100.000
000000-00-0	NBInv AP7 LLC		CHELAN	WA	DIRECT		03/10/2020		9,594,325	9,777,213	9,594,325	1,241,078					3,849,628		99.290
000000-00-0	AP Timber LLC		Dover	DE	DIRECT		05/22/2012		7,849,949	7,849,949	7,849,949								100.000
000000-00-0	TDC CITY CENTER LLC		PHOENIX	AZ	Transwestern Development Company		07/01/2021		266,141	266,141	266,141								90.000
000000-00-0	TDC CITY CENTER PHASE II LLC		PHOENIX	AZ	Transwestern Development Company		07/01/2021		1,459,311	1,459,311	1,459,311								90.000
000000-00-0	White Oak Real Estate 2017-2, LP		Westerville	OH	White Oak GP		11/07/2017		1,476	1,476	1,476								90.000
000000-00-0	PULLMAN QOZB		CHICAGO	IL	CBRE Global Investors		07/13/2019		31,905,160	44,359,000	31,905,160	963,724							100.000
000000-00-0	SM202		PHOENIX	AZ	CBRE Global Investors		10/30/2020		14,187,259	32,707,025	14,187,259	(2,461,743)							95.000
000000-00-0	SW INDUSTRIAL LLC		SPARKS	NV	The Bendetti Company		08/01/2019		10,027,887	54,273,669	10,027,887	797,610							95.000
000000-00-0	TBR ONE RIVERSIDE		Jacksonville	FL	TriBridge Residential		02/04/2022		39,630,600	39,630,600	39,630,600							369,400	90.000
000000-00-0	TDC Brown Deer	R	Milwaukee	WI	Transwestern Development Company		10/20/2022		14,140,153	15,762,326	14,140,153	(98,924)							90.010
000000-00-0	TDC 15TH STREET LLC	R	WASHINGTON	DC	Transwestern Development Company		06/21/2021		19,176,785	25,600,502	19,176,785	(2,238,560)						2,199,254	85.000
000000-00-0	THE ARROYO PARKWAY LLC		PASADENA	CA	Edgewood Realty Partners		04/25/2019		51,407,947	60,732,132	51,407,947	(704,210)							90.000
2299999. Joint Venture Interests - Real Estate - Affiliated									213,278,339	310,227,012	213,278,339	(31,311,225)					27,480,038	10,568,830	XXX
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP		NEW YORK	NY	BLACKSTONE GROUP		03/22/2018		14,419,261	14,419,261	14,419,261	(6,534,059)				2,226,756	933,057		6.790
000000-00-0	CIT NORTHBRIDGE CREDIT LLC		NEW YORK	NY	CIT ASSET MANAGEMENT LLC		07/10/2017		143,720,187	143,720,187	143,720,187	(13,628,340)					37,763,795	56,279,813	80.000
40473@-AA-0	CRAYHILL CO-INVEST FUND II LP		NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		08/20/2018		188,853	188,853	188,853	(14,532)					39,821	34,518	33.910
000000-00-0	FOLIUM TIMBER FUND I LP		BOSTON	MA	FOLIUM CAPITAL LP		12/29/2016		32,422,767	32,422,767	32,422,767	3,172,637					52,205		8.690
000000-00-0	IMPACT C.I.L. PARENT LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		12/23/2009		1,618,901	1,618,901	1,618,901	(4,449,555)							14.250
000000-00-0	IMPACT PCCP IV LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		10/18/2006		26,334	26,334	26,334	12,012					2,005		7.160
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP		St Peter Port	GGY	Partners Group		07/15/2011		4,729,713	4,729,713	4,729,713	(8,596,694)					7,284,091	3,192,214	11.770
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII LP		BOSTON	MA	ARCLIGHT PARTNERS		02/21/2020		15,387,980	15,387,980	15,387,980	2,928,082					1,797,825	9,224,787	0.670
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		52,000	52,000	52,000								5.690
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND		New York	NY	C III CAPITAL PARTNERS		07/01/2021		9,763	9,763	9,763								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	SROA CARDINAL CO-INVEST 2 LP		WEST PALM BEACH	FL	SROA CAPITAL		11/26/2021		21,928,046	21,928,046	21,928,046	6,323,555					304,565		100.000

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1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	SROA CAPITAL FUND VIII LP		WEST PALM BEACH	FL	SROA CAPITAL		11/23/2021		26,611,521	26,611,521	26,611,521	1,861,984					293,155	3,090,536	9.620
000000-00-0	FOCUS SENIOR HOUSING FUND II LP		CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/09/2022		2,387,671	2,387,671	2,387,671	(752,049)						46,526,328	17.700
000000-00-0	CRAYHILL CO-INVEST FUND III LP		NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		05/24/2022		17,192,093	17,192,093	17,192,093	(958,986)					918,546	1,522,057	96.760
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VI LP		COLUMBUS	OH	ROCKBRIDGE CAPITAL		07/01/2022		3,433,660	3,433,660	3,433,660	179,209					174,049	203,921	1.140
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VIII LP		COLUMBUS	OH	ROCKBRIDGE CAPITAL		07/01/2022		3,148,371	3,148,371	3,148,371	366,603						2,721,944	1.160
000000-00-0	MSP POOL IV SIDECAR LP		DALLAS	TX	MONTGOMERY STREET PARTNERS		10/20/2022		25,788,846	25,788,846	25,788,846	2,688,846							100.000
2599999. Joint Venture Interests - Other - Unaffiliated									313,065,969	313,065,969	313,065,969	(17,401,288)				2,226,756	49,561,109	122,798,124	XXX
000000-00-0	NBINV RIVERSIDE CARS1, LLC		DOVER	DE	DIRECT		02/29/2016		2,560,565	2,560,565	2,560,565	4,112,109					5,928,018		100.000
000000-00-0	NBInv AP9 LLC		Dover	DE	DIRECT		10/15/2021		50,228,546	45,214,496	50,228,546	594,411							100.000
2699999. Joint Venture Interests - Other - Affiliated									52,789,111	47,775,061	52,789,111	4,706,520					5,928,018		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						579,672		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						586,656		100.000
BAS1LQ-S5-3	CASTLE KEY INSURANCE COMPANY SURPLUS NOTE		Chicago	IL	CASTLE KEY INSURANCE COMPANY		09/30/2023		4,000,000	4,000,000	4,000,000								100.000
2899999. Surplus Debentures, etc - Affiliated									29,050,000	29,050,000	29,050,000						1,166,328		XXX
000000-00-0	AIC COLLATERAL LOAN (AIMCO)		Dover	DE	DIRECT		02/17/2022		18,550,000	18,448,994	18,550,000						1,190,834		100.000
000000-00-0	AIC COLLATERAL LOAN (AIMCO) REFI		Dover	DE	DIRECT		04/20/2021		18,727,697	18,570,800	18,727,697						1,252,235		100.000
000000-00-0	AIC COLLATERAL LOAN (AIMCO CLO 15)		Dover	DE	DIRECT		08/30/2021		18,400,000	18,204,028	18,400,000						1,216,995		100.000
000000-00-0	AIC COLLATERAL LOAN (AIMCO)		Dover	DE	DIRECT		11/08/2021		27,600,000	27,420,714	27,600,000						1,823,283		100.000
000000-00-0	AIC COLLATERAL LOAN (AIMCO CLO 16)		Dover	DE	DIRECT		12/16/2021		22,937,500	22,756,233	22,937,500						1,513,012		100.000
000000-00-0	AIC COLLATERAL LOAN (AIMCO CLO 17)		Dover	DE	DIRECT		06/30/2022		18,437,000	18,422,445	18,437,000						1,532,462		100.000
000000-00-0	AIC COLLATERAL LOAN (AIMCO CLO 18)		Dover	DE	DIRECT		09/08/2022		22,621,000	22,700,302	22,621,000						1,815,908		100.000
000000-00-0	AIC COLLATERAL LOAN (AIMCO CLO 20)		Dover	DE	DIRECT		11/20/2023		21,707,500	21,742,747	21,707,500								100.000
3099999. Collateral Loans - Affiliated									168,980,697	168,266,263	168,980,697						10,344,729		XXX
000000-00-0	AEGON LIHTC FUND 58 LLC		CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS		07/15/2019		26,613,704	26,613,704	26,613,704		(1,281,426)					7,810,536	23.160
000000-00-0	ALLIANT TAX CREDIT FUND 65 LP		WOODLAND HILLS	CA	Alliant Capital		12/21/2011		1,366,028	1,366,028	1,366,028		(234,240)						24.000
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD		WOODLAND HILLS	CA	Alliant Capital		06/12/2012		1,359,265	1,359,265	1,359,265		(600,725)					633,901	9.660
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD - ALIC		WOODLAND HILLS	CA	ALLIANT CAPITAL		08/01/2021		994,822	994,822	994,822		(600,810)					633,901	10.410
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XXXV LP		Boston	MA	Boston Financial		12/22/2011		341,919	341,919	341,919		(100,381)						24.710
000000-00-0	BF GARDEN CORPORATE TAX CREDIT FUND XXXIII		Boston	MA	BOSTON FINANCIAL		10/01/2010		585,200	585,200	585,200		(297,939)						16.000
000000-00-0	BF GARDEN CORPORATE TAX CREDIT FUND XXXIV		Boston	MA	BOSTON FINANCIAL		04/29/2011		514,616	514,616	514,616		(153,558)						10.000
000000-00-0	BF GARDEN CORPORATE TAX CREDIT FUND XXXV		Boston	MA	BOSTON FINANCIAL		12/22/2011		836,075	836,075	836,075		(583,542)						13.920
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX		BOSTON	MA	BOSTON FINANCIAL		10/18/2018		16,234,267	16,234,267	16,234,267		(2,565,594)					1,352,067	17.080
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC		Indianapolis	IN	CREA		04/11/2012		604,048	604,048	604,048		(546,925)					5,832	24.800
000000-00-0	CREA CORPORATE TAX CREDIT FUND 57 LLC		INDIANAPOLIS	IN	CREA		12/22/2017		20,233,059	20,233,059	20,233,059		(3,672,673)					714,164	27.720
000000-00-0	CREA CORPORATE TAX CREDIT FUND 61, LLC		INDIANAPOLIS	IN	CREA		06/27/2018		19,509,437	19,509,437	19,509,437		(2,936,852)					265,513	22.340
000000-00-0	CREA CORPORATE TAX CREDIT FUND 66, LLC		INDIANAPOLIS	IN	CREA		01/03/2019		14,996,837	14,996,837	14,996,837		(2,253,413)					1,198,424	9.860
000000-00-0	ENTERPRISE HOUSING PARTNERS XX		Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		12/21/2010		832,919	832,919	832,919		(360,028)					1	18.680
000000-00-0	ENTERPRISE HOUSING PARTNERS XXI LP		Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		08/12/2011		533,334	533,334	533,334		(311,954)					234,042	25.000
000000-00-0	NATIONAL EQUITY FUND 2007 LP		Chicago	IL	NATIONAL EQUITY FUND		08/29/2007		34,374	34,374	34,374		(114,010)						4.150
000000-00-0	NATIONAL EQUITY FUND 2011 LP		Chicago	IL	NATIONAL EQUITY FUND		12/20/2011		2,359,942	2,359,942	2,359,942		(811,366)					6	19.780
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45		Portland	OR	PNC TAX CREDIT CAPITAL		11/23/2010		254,281	254,281	254,281		(61,277)						11.720
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46		Portland	OR	PNC TAX CREDIT CAPITAL		06/15/2011		246,685	246,685	246,685		(108,083)						12.980
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 65		PORTLAND	OR	PNC TAX CREDIT CAPITAL		08/14/2017		13,697,977	13,697,977	13,697,977		(2,267,339)					3,982,948	21.980

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	PNC LIHTC FUND 71 LLC		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/03/2019		15,900,806	15,900,806	15,900,806		(4,023,519)					1,817,622	21.660
000000-00-0	PNC MULTIFAMILY CAPITAL INSTITUTIONAL FUND XXXVI LP		PORTLAND	OR	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		19,167,945	19,167,945	19,167,945		(3,395,707)					1,076,154	22.720
000000-00-0	R4 HOUSING PARTNERS XII LP		NEW YORK	NY	R4 CAPITAL		12/18/2019		23,992,906	23,992,906	23,992,906		(3,426,726)					1,047,148	23.100
000000-00-0	R4 HOUSING PARTNERS XI LP		NEW YORK	NY	R4 CAPITAL		07/18/2019		22,440,452	22,440,452	22,440,452		(2,705,616)					5,607,238	17.460
000000-00-0	RAH CORPORATE PARTNERS FUND 55 LLC		GREAT NECK	NY	REGIONS BANK		04/15/2019		15,036,307	15,036,307	15,036,307		(2,493,501)					1,506,776	24.800
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP		Cleveland	OH	RBC Capital Markets		11/04/2010		687,547	687,547	687,547		(547,109)						22.160
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP		Cleveland	OH	RBC Capital Markets		08/15/2011		703,489	703,489	703,489		(409,892)						16.560
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP		CLEVELAND	OH	RBC Capital Markets		10/25/2017		12,502,368	12,502,368	12,502,368		(2,296,815)						17.260
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP		CLEVELAND	OH	RBC CAPITAL MARKETS		10/12/2018		14,885,584	14,885,584	14,885,584		(2,401,124)					45,011	14.960
000000-00-0	RED STONE EQUITY - 2011 NATIONAL FUND L.P.		Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011		675,428	675,428	675,428		(16,924)					42,844	23.800
000000-00-0	RED STONE EQUITY - 2017 NATIONAL FUND L.P.		CLEVELAND	OH	RED STONE EQUITY PARTNERS		10/02/2017		18,602,370	18,602,370	18,602,370		(3,071,016)					734,955	18.620
000000-00-0	RED STONE EQUITY - 2018 NATIONAL FUND L.P.		CLEVELAND	OH	RED STONE EQUITY PARTNERS		07/27/2018		20,833,263	20,833,263	20,833,263		(3,086,594)					1,012,023	24.680
000000-00-0	RED STONE EQUITY - 2019 NATIONAL FUND L.P.		CLEVELAND	OH	RED STONE EQUITY PARTNERS		04/26/2019		22,039,697	22,039,697	22,039,697		(3,116,473)					427,549	20.340
000000-00-0	RED STONE EQUITY FUND 75 LP		CLEVELAND	OH	RED STONE EQUITY PARTNERS		12/18/2019		21,324,602	21,324,602	21,324,602		(2,681,195)					2,218,976	24.400
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXI LP		GREENWICH	CT	RICHMAN GROUP		10/31/2017		15,280,989	15,280,989	15,280,989		(2,803,755)					522,409	18.460
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXIX LP		GREENWICH	CT	RICHMAN GROUP		11/29/2018		18,201,710	18,201,710	18,201,710		(2,657,768)					1,416,717	23.440
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND LXXX LP		Greenwich	CT	Richman Group		07/30/2010		2,026,968	2,026,968	2,026,968		(785,821)						20.520
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP		Greenwich	CT	Richman Group		04/15/2011		2,041,507	2,041,507	2,041,507		(1,215,412)						23.580
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC		St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/23/2010		533,638	533,638	533,638		(159,639)					(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		7,740,472	7,740,472	7,740,472		(1,715,319)					239,014	9.340
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 43 LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		05/17/2018		17,273,011	17,273,011	17,273,011		(2,814,217)					868,077	17.680
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 44, LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/28/2017		18,420,383	18,420,383	18,420,383		(3,079,927)					1,571,295	23.340
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC		St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/09/2011		932,966	932,966	932,966		(564,558)					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		1,036,548	1,036,548	1,036,548		(1,887,837)					14,757	19.520
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	R	Irvine	CA	WNC & Associates		02/29/2012		456,926	456,926	456,926		(460,676)						24.980
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 44 LP		IRVINE	CA	WNC & ASSOCIATES		03/29/2018		15,620,493	15,620,493	15,620,493		(2,589,158)					1,575,700	22.220
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 47 LP		IRVINE	CA	WNC & ASSOCIATES		08/14/2019		15,657,386	15,657,386	15,657,386		(2,149,242)					1,467,938	18.580
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP		BOSTON	MA	BOSTON FINANCIAL		03/16/2020		25,232,176	25,232,176	25,232,176		(3,043,284)					1,988,543	17.960
000000-00-0	CREA CORPORATE TAX CREDIT FUND 74 LLC		INDIANAPOLIS	IN	CREA		01/06/2020		24,415,061	24,415,061	24,415,061		(3,024,246)					3,459,712	9.820
000000-00-0	PNC LIHTC FUND 76 LLC		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/05/2020		22,153,020	22,153,020	22,153,020		(3,757,235)					4,677,381	22.040
000000-00-0	RAH CORPORATE PARTNERS FUND 56 LLC		GREAT NECK	NY	REGIONS BANK		04/24/2020		18,022,384	18,022,384	18,022,384		(2,328,996)					422,619	22.860
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXXX LP		GREENWICH	CT	RICHMAN GROUP		06/30/2020		26,917,357	26,917,357	26,917,357		(3,029,426)					3,328,966	28.860
000000-00-0	R4 HOUSING PARTNERS XIV LP		NEW YORK	NY	R4 CAPITAL		07/01/2020		26,373,623	26,373,623	26,373,623		(2,583,050)					8,276,182	13.740
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP		IRVINE	CA	WNC & ASSOCIATES		08/17/2020		18,481,212	18,481,212	18,481,212		(2,607,325)					3,747,228	17.320
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP		BOSTON	MA	BOSTON FINANCIAL		10/29/2020		24,318,415	24,318,415	24,318,415		(2,417,531)					8,915,842	21.530
000000-00-0	ALLIANT TAX CREDIT FUND 104 LP		WOODLAND HILLS	CA	ALLIANT CAPITAL		03/31/2021		29,155,920	29,155,920	29,155,920		(2,802,653)					17,141,473	21.200
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 54 LP		BOSTON	MA	BOSTON FINANCIAL		03/15/2021		29,935,260	29,935,260	29,935,260		(2,554,255)					9,915,321	21.080
000000-00-0	AEGON LIHTC FUND 62 LLC		CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS		04/15/2021		23,621,203	23,621,203	23,621,203		(1,997,478)					10,886,959	20.480
000000-00-0	CREA CORPORATE TAX CREDIT FUND 85 LP		INDIANAPOLIS	IN	CREA		06/21/2021		25,413,842	25,413,842	25,413,842		(2,066,342)					11,459,942	8.390
000000-00-0	PNC LIHTC FUND 80 LLC		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/23/2021		30,189,501	30,189,501	30,189,501		(2,349,066)					15,057,668	23.610
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXXXV LP		GREENWICH	CT	RICHMAN GROUP		06/30/2021		30,807,778	30,807,778	30,807,778		(1,968,387)					17,165,837	17.370
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 50 LP		IRVINE	CA	WNC & ASSOCIATES		04/12/2021		24,991,299	24,991,299	24,991,299		(2,042,061)					6,207,859	17.050
000000-00-0	R4 HOUSING PARTNERS XVI LP		NEW YORK	NY	R4 CAPITAL		07/01/2021		30,349,473	30,349,473	30,349,473		(2,764,377)					20,818,507	10.970
000000-00-0	RAH CORPORATE PARTNERS FUND 57 LLC		GREAT NECK	NY	REGIONS BANK		08/11/2021		24,649,001	24,649,001	24,649,001		(2,459,813)					9,824,882	23.890

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000000-00-0	RAYMOND JAMES TAX CREDIT FUND 48 LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/23/2021		27,079,980	27,079,980	27,079,980		(2,130,724)					24,289,589	18.760
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 51 LP		IRVINE	CA	WNC & ASSOCIATES		08/20/2021		22,506,567	22,506,567	22,506,567		(1,611,593)					16,660,029	18.730
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 56 LP		BOSTON	MA	BOSTON FINANCIAL		03/25/2022		32,540,551	32,540,551	32,540,551		(1,753,103)					30,100,608	12.460
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 52 LP		IRVINE	CA	WNC & ASSOCIATES		03/17/2022		32,112,619	32,112,619	32,112,619		(2,293,871)					26,738,590	18.900
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 50 LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/01/2022		29,340,234	29,340,234	29,340,234		(647,898)					28,463,593	22.530
000000-00-0	RED STONE EQUITY FUND 95 LP		CLEVELAND	OH	RED STONE EQUITY PARTNERS		06/13/2022		32,766,731	32,766,731	32,766,731		(2,076,856)					32,442,418	15.070
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 53 LP		IRVINE	CA	WNC & ASSOCIATES		08/24/2022		33,637,659	33,637,659	33,637,659		(1,335,986)					34,781,117	25.680
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP		BOSTON	MA	BOSTON FINANCIAL		10/26/2022		29,279,897	29,279,897	29,279,897		(577,582)					29,227,153	19.690
000000-00-0	ALLIANT TAX CREDIT FUND 117 LP		WOODLAND HILLS	CA	ALLIANT CAPITAL		06/23/2023		34,405,649	34,405,649	34,405,649		(594,351)					32,394,493	24.400
000000-00-0	PNC LIHTC FUND 87 LLC		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/30/2023		34,287,241	34,287,241	34,287,241		(621,368)					30,859,101	23.430
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 55 LP		IRVINE	CA	WNC & ASSOCIATES		08/29/2023		34,878,490	34,878,490	34,878,490		(121,510)					32,529,424	16.400
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 52 LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		11/17/2023		34,993,237	34,993,237	34,993,237		(6,763)					34,576,772	20.490
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									1,259,019,926	1,259,019,926	1,259,019,926		(133,984,808)					546,417,541	XXX
000000-00-0	AEP INVESTMENT FUND LLC		COLUMBIA	MO	AFFORDABLE EQUITY PARTNERS		11/01/2019		24,288,287	24,288,287	24,288,287		(3,978,146)						99.950
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX STATE		BOSTON	MA	BOSTON FINANCIAL		10/18/2018		8,432,480	8,432,480	8,432,480		(1,425,397)					340,074	67.460
000000-00-0	CREA STATE KENOLIO APARTMENTS, LLC		INDIANAPOLIS	IN	CREA		12/14/2018		5,274,257	5,274,257	5,274,257		(2,170,558)					401,305	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		8,927,738	8,927,738	8,927,738		(1,101,790)					392,539	40.520
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP STATE		CLEVELAND	OH	RBC CAPITAL MARKETS		03/12/2019		5,544	5,544	5,544		(555)						14.960
000000-00-0	RJTCF-43 STATE TAX CREDIT FUND LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/18/2018		1,495,708	1,495,708	1,495,708		(250,111)					30,069	50.000
000000-00-0	WNC 47 MASON SQUARE APARTMENTS II LP		IRVINE	CA	WNC & ASSOCIATES		08/26/2019		1,609,065	1,609,065	1,609,065		(804,533)					1	
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP CA STATE		BOSTON	MA	BOSTON FINANCIAL		03/16/2020		36,872	36,872	36,872		(205,341)						17.960
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP HI STATE		BOSTON	MA	BOSTON FINANCIAL		03/16/2020		279,395	279,395	279,395		(138,824)						17.960
000000-00-0	R4 PMGA ACQUISITION LLC STATE		NEW YORK	NY	R4 CAPITAL		07/01/2020		3,964,737	3,964,737	3,964,737		(613,041)						39.190
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP CALIFORNIA		IRVINE	CA	WNC & ASSOCIATES		08/17/2020		273,832	273,832	273,832		(4,147,111)					400,118	17.320
000000-00-0	BFIM 52 HERKIMER EG ASSOCIATES LLC(EASTERN GARDENS APARTMENTS)		BOSTON	MA	BOSTON FINANCIAL		09/30/2020		2,545,286	2,545,286	2,545,286		(368,929)						
000000-00-0	RSE BROOKMONT LOFTS LLC		CLEVELAND	OH	RED STONE EQUITY PARTNERS		09/30/2020		29,076	29,076	29,076		(10,453)						12.370
000000-00-0	BFIM 53 - 370 ESSEX LLC (ESSEX STREET APARTMENTS)		BOSTON	MA	BOSTON FINANCIAL		10/29/2020		1,000,000	1,000,000	1,000,000		(333,333)						
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP CA STATE		BOSTON	MA	BOSTON FINANCIAL		10/29/2020		168,742	168,742	168,742		(410,041)						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						(8,100,000)						
000000-00-0	R4 CLIIGA ACQUISTION LLC		NEW YORK	NY	R4 CAPITAL		10/30/2020		5,275,080	5,275,080	5,275,080		(644,541)					164,533	38.350
000000-00-0	ALLIANT TAX CREDIT FUND 104 LP- CA STATE CREDITS		WOODLAND HILLS	CA	ALLIANT CAPITAL		03/31/2021		951,296	951,296	951,296		(1,530,490)					21,195	21.200
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 114 LP		CLEVELAND	OH	RBC CAPITAL MARKETS		06/11/2021		2,439,063	2,439,063	2,439,063		(4,779,342)					1,750,886	100.000
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 113 LP		CLEVELAND	OH	RBC CAPITAL MARKETS		06/11/2021		11,179,435	11,179,435	11,179,435		(737,827)					2,265,006	98.000
000000-00-0	R4 ACC ACQUISITION LLC		NEW YORK	NY	R4 CAPITAL		08/19/2021		876,491	876,491	876,491		(34,749)					720,950	1.010
000000-00-0	R4 REGA ACQUISITION LLC		NEW YORK	NY	R4 CAPITAL		07/01/2021		7,864,315	7,864,315	7,864,315		(585,222)					6,643,725	1.010
000000-00-0	RAH CORPORATE PARTNERS FUND 57 LLC - SC STATE		GREAT NECK	NY	REGIONS BANK		09/30/2021		2,980,281	2,980,281	2,980,281		(362,942)					1,096,357	23.890

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			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	RJTCF 48 STATE TAX CREDIT FUND LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/23/2021		7,351,578	7,351,578	7,351,578		(721,940)					1,300,940	48.000
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 51 LP STATE CA		IRVINE	CA	WNC & ASSOCIATES		08/20/2021		2,400,880	2,400,880	2,400,880		(1,028,949)					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		1,408,306	1,408,306	1,408,306		(110,413)					1,497,977	12.460
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 52 LP CA STATE		IRVINE	CA	WNC & ASSOCIATES		03/17/2022		1,803,356	1,803,356	1,803,356		(772,868)					2,382,293	18.900
000000-00-0	CREA CORPORATE TAX CREDIT FUND 89 LP		INDIANAPOLIS	IN	CREA		01/04/2022		2,154,768	2,154,768	2,154,768		(123,171)					1,164,793	15.500
000000-00-0	KNOX RESIDENCES I LIMITED PARTNERSHIP		IRVINE	CA	WNC & ASSOCIATES		04/12/2022		1,640,000	1,640,000	1,640,000		(410,000)						
000000-00-0	RJTCF-50-SC STATE TAX CREDIT FUND LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/16/2022		6,385,778	6,385,778	6,385,778							5,159,661	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							2,040,913	25.680
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP CA STATE		BOSTON	MA	BOSTON FINANCIAL		10/26/2022		5,006,815	5,006,815	5,006,815		(7,264)					4,875,909	19.690
000000-00-0	MONARCH MSS GA 2022 ASIC ICF LLC		ATLANTA	GA	MONARCH PRIVATE CAPITAL		12/23/2022												100.000
000000-00-0	MPC SC 2022 LIHTC ICF LLC		ATLANTA	GA	MONARCH PRIVATE CAPITAL		12/23/2022										491,871		100.000
000000-00-0	SUGAR CREEK HOUSING TAX CREDIT FUND LLC - SC		ST.LOUIS	MO	SUGAR CREEK		12/15/2022						(3,652,000)					2,978,638	
000000-00-0	ALLIANT TAX CREDIT FUND 117 LP CA STATE		WOODLAND HILLS	CA	ALLIANT CAPITAL		06/23/2023		3,327,608	3,327,608	3,327,608							3,117,632	24.400
000000-00-0	PNC LIHTC FUND 87 LLC CA STATE		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/30/2023		2,092,102	2,092,102	2,092,102							1,862,449	23.430
000000-00-0	PNC LIHTC FUND 87 LLC SC STATE		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/30/2023		1,500,992	1,500,992	1,500,992							1,261,991	23.430
000000-00-0	MISSOURI AFFORDABLE HOUSING FUND XXVII LP		COLUMBIA	MO	AFFORDABLE EQUITY PARTNERS		11/21/2023		12,469,668	12,469,668	12,469,668		(2,913)					12,275,077	42.100
000000-00-0	MISSOURI TAX CREDIT FUND, LP		ST.LOUIS	MO	SUGAR CREEK		12/07/2023						(3,478,010)						0.010
000000-00-0	MPC GA 2023 ASIC ICF LLC		ATLANTA	GA	MONARCH PRIVATE CAPITAL		12/14/2023						(13,649,940)						0.010
000000-00-0	MPC SC 2023 ASIC ICF LLC		ATLANTA	GA	MONARCH PRIVATE CAPITAL		12/14/2023						(3,114,950)						0.010
000000-00-0	RBC COMMUNITY INVESTMENT STATE TAX CREDIT FUND SC 124		CLEVELAND	OH	RBC CAPITAL MARKETS		10/27/2023		10,609,718	10,609,718	10,609,718		(477,240)					2,184,590	97.990
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									150,796,297	150,796,297	150,796,297		(60,282,932)				491,871	59,073,486	XXX
00140M-AB-8	AIMCO 2020-12A SUB CLO			CYM	TRANSFER	6	01/01/2022		739,149	909,989	739,149		(112,912)				251,736		
00140P-AC-9	AIMCO 2020-11A SUB CLO			CYM	TRANSFER	6	01/01/2022		1,807,326	2,081,897	1,807,326						406,950		
00144F-AC-7	AIMCO 2021-14A SUB CLO			CYM	TRANSFER	6	01/01/2022		1,149,449	1,344,307	1,149,449		(66,619)				270,203		
00889F-AE-2	AIMCO 2022-18A SUB CDO			JEY	JPMORGAN CHASE & CO.	6	07/26/2022		1,173,658	1,727,811	1,173,658						198,374		
00900D-AE-2	AIMCO_2017-AA CLO			US	TRANSFER	6	01/01/2022			764,543			(118,607)				197,314		
00900H-AC-7	AIMCO_18-AA SUB NOTES CLO			CYM	TRANSFER	6	01/01/2022		495,415	803,438	495,415		(50,733)				290,354		
00900K-AC-0	AIMCO 2018-BA SUB CLO			CYM	TRANSFER	6	01/01/2022		1,732,670	1,830,274	1,732,670		(9,362)				579,624		
00900M-AC-6	AIMCO_2015-AA_SUB CLO LOANS			CYM	TRANSFER	6	01/01/2022		732,054	1,512,255	732,054		(123,001)	9,249			438,346		
00900U-AC-8	AIMCO 2019-10A SUB CLO			CYM	TRANSFER	6	01/01/2022		1,330,955	1,753,098	1,330,955		(128,312)				678,464		
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			821,950							427,967		
55953A-AE-8	MAGNE_2014-8A CLO			CYM	TRANSFER	6	01/01/2022		1,374,896	1,412,330	1,374,896		187,037	108,732			709,581		
64129V-AB-9	NEUB 2014-17A SUB			CYM	VARIOUS	6	01/01/2022		2,307,400	2,644,700	2,307,400			33,897			1,200,601		
64131R-AE-8	NEUB 2017-16SA CLO			CYM	TRANSFER	6	01/01/2022		70,500	2,723,172	70,500		(279,073)	98,002			624,470		
75888C-AE-2	REG19 2022-1A SUB CLO			CYM	BNP CAPITAL MARKETS	6	02/17/2022		6,825,219	9,218,700	6,825,219		(697,099)				1,912,172		
82671W-AC-9	SPEAK 2021-10A SUB CLO			CYM	TRANSFER	6	01/01/2022		3,315,274	3,738,202	3,315,274		(437,641)				1,024,406		
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									23,053,964	33,286,981	23,053,964		(1,836,321)	249,881			9,210,562		XXX
000000-00-0	INVESTEC AFRICA CRDT OPPORT FD 1A		ST PETER PORT	GGY	INVESTEC ASSET MANAGEMENT GUERNSEY LIMITED		12/31/2019		1,829,894	1,829,894	1,829,894	(222,743)							0.080
5899999. Any Other Class of Assets - Unaffiliated									1,829,894	1,829,894	1,829,894	(222,743)							XXX

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
6099999. Total - Unaffiliated									9,693,885,672	10,055,014,348	9,693,885,672	(53,413,024)	(196,088,551)	20,152,552		58,888,419	449,040,118	2,926,451,135	XXX
6199999. Total - Affiliated									480,958,056	572,178,245	480,958,056	(10,245,439)				195,563	44,145,753	11,413,316	XXX
6299999 - Totals									10,174,843,728	10,627,192,593	10,174,843,728	(63,658,463)	(196,088,551)	20,152,552		59,083,983	493,185,871	2,937,864,452	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 .....$ 23,053,964

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	ANTHELION PRODIGY CO-INVESTMENT LP	NEW YORK	NY	ANTHELION CAPITAL PARTNERS LLC	08/04/2020			80,000		100.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								80,000		XXX
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS	12/11/2018	3		1,726,953		1.050
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	3		545,128		20.820
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL	02/02/2017			1,207,855		0.950
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	3		769,786		3.870
000000-00-0	AMBER CO-INVESTMENT PARTNERS, LLC	SANTA MONICA	CA	CLEARLAKE CAPITAL GROUP, L.P.	09/06/2018	3		5,645		8.060
000000-00-0	AMERRA-ANDROMEDA CO-INVEST II, LP	NEW YORK	NY	AMERRA CAPITAL MANAGEMENT LLC	11/19/2019			234,103		63.170
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	01/23/2017			335,902		0.990
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS IV-A SCSP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	12/20/2019			1,248,853		0.220
000000-00-0	ARCLINE CAPITAL PARTNERS LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT	11/04/2019	3		2,527,685		1.800
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	3		383,799		0.700
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	11/22/2019			273,075		1.560
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014			1,387,383		3.110
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP	06/10/2016	3		272,957		2.600
000000-00-0	BRAZIL CAPITAL GROWTH PARTNERS II A, LP	Rio de Janeiro	BRA	Fornax Assessoria	12/22/2011	3		12,855		26.090
000000-00-0	BACH CO-INVESTMENT LP 2	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA	08/22/2017	3		300,000		13.020
000000-00-0	BPEA Private Equity Fund V LP	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA	12/01/2010	3		5,774,827		1.020
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	3		1,959		0.040
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016			8,011,501		66.500
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital	11/05/2015			324,305		4.620
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	Blue Road Capital	11/06/2015			25,416		20.760
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	09/13/2019			3,667,629		0.110
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016			6,067,266		0.330
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP	02/08/2019			5,329,994		1.340
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	JACO OIL CO	11/12/2019			166,015		17.690
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors	01/17/2014	3		195,285		0.410
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	3		3,668,292		99.010
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	06/04/2018			78,309		50.960
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017			1,320,388		9.320
000000-00-0	COBIA HOLDINGS LLC	LEXINGTON	KY	MIDDLEGROUND CAPITAL	08/02/2019	3		31,285		25.030
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP	WASHINGTON	DC	THE CARLYLE GROUP	02/20/2015	3		19,681		24.600
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	WASHINGTON	DC	THE CARLYLE GROUP	02/20/2015			903,229		1.360
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS	04/27/2018	3		2,662,629		8.460
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	2		206,314		5.920
000000-00-0	DANIELE HOLDCO LLC	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	09/03/2019	3		4,061,154		16.240
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	07/11/2016	3		30,477		7.040
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	11/06/2015	3		349,695		15.840
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	07/15/2019	3		811,673		5.930
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	11/16/2015	3		140,399		16.760
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	3		428,477		0.970
000000-00-0	EPIRIS FUND II B LP	LONDON	GBR	EPIRIS GROUP	03/12/2018	3		4,891,332		4.050
000000-00-0	EPIRIS FUND II CO-INVESTMENT A LP	LONDON	GBR	EPIRIS GROUP	11/23/2018	3		38,846		41.920
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Equistone Partners Europe	02/20/2012	3		207,482		2.250
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe	06/26/2015	3		164,510		1.240
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE	07/09/2018	3		4,763,863		13.520
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS	12/04/2014	3		72,136		0.980
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS	01/25/2019	3		2,856,695		2.790
000000-00-0	EXCELLERE CAPITAL FUND III	DENVER	CO	EXCELLERE PARTNERS LLC	10/03/2016	3		517,039		4.130
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS LLC	10/03/2011	3		113,268		3.600
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS	02/27/2019	3		1,147,125		2.790
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	03/02/2018			1,806,959		14.370
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016			727,851		3.230
000000-00-0	GLENDOWER CAPITAL KLEIN CO-INVEST LP	LONDON	GBR	GLENDOWER CAPITAL	07/11/2019	3		208,222		18.020
000000-00-0	ADVENT INTERNATIONAL GPE IX LP	BOSTON	MA	ADVENT INTERNATIONAL	10/21/2019	3		2,339,703		0.510
000000-00-0	GTCR CP-1 INVESTORS LP	CHICAGO	IL	GTCR	11/01/2019	3		105,108		2.570
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	3		1,451,823		2.110
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR	05/04/2018	3		791,252		1.870
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011			1,265,062		9.140
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT	07/26/2018	3		1,166,866		5.180

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	ICG MXV CO-INVESTMENT II SCSP	LONDON	GBR	ICG (INTERMEDIATE CAPITAL GROUP)	09/19/2018	3		991,006		27.160
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.	09/27/2019	3		1,477,986		30.420
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013	3		289,200		0.940
000000-00-0	INSTARAGF ESSENTIAL INFRASTRUCTURE FUND II	TORONTO	CAN	INSTARAGF ASSET MANAGEMENT INC.	10/21/2019			2,857,391		1.360
000000-00-0	KUNWU CHINA GROWTH FUND II LP	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital	05/01/2014	3		152,674		23.490
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL	12/19/2016	3		1,054,187		5.620
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS	02/12/2018	3		1,442,096		0.490
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	3		11,618		0.000
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP	11/16/2016	3		543,711		2.740
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER	11/27/2018			3,437,963		0.700
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP	06/28/2017			322,875		25.700
000000-00-0	MBK PARTNERS FUND III	CENTRAL	HKG	MBK Partners	04/17/2013	3		18,616		2.070
589988-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS	09/14/2010	2		83,265		8.450
000000-00-0	MIDDLEGROUND PARTNERS I LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL	08/09/2019	3		11,996,819		5.870
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners	02/13/2015			99,503		1.230
000000-00-0	MIP CLECO PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	04/12/2016			19,231		6.410
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	06/09/2017			2,632,733		100.000
000000-00-0	MAIN POST GROWTH CAPITAL II LP	SAN FRANCISCO	CA	MAIN POST PARTNERS	06/25/2019	3		5,296,024		4.740
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	3		341,506		1.610
000000-00-0	MOUNTAINGATE CAPITAL FUND I LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP	09/15/2017	3		685,727		7.390
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	3		479,965		5.370
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	05/27/2015	3		10,000		25.000
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	3		5,148		0.460
000000-00-0	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners	06/04/2012	3		151,876		1.400
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	3		884,704		0.840
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS	11/20/2017	3		2,107,394		0.880
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	10/27/2016			16,350		10.000
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL	12/31/2018	3		1,347,316		0.510
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	QHP CAPITAL LP	11/05/2019	3		760,757		3.650
000000-00-0	NQ PE PROJECT KIT, LP	RALEIGH	NC	QHP CAPITAL LP	06/28/2018	3		22,842		28.550
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS	07/07/2014	3		85,577		0.820
000000-00-0	MIP IV OLIVIA PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	10/29/2019			47,140		0.790
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	3		27,467		5.050
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP	12/19/2016	3		2,688,830		1.090
000000-00-0	TCP ORTHOLITE INVESTMENTS LP	NEW YORK	NY	TRILANTIC CAPITAL PARTNERS	08/23/2017	3		17,751		23.670
000000-00-0	PAG ASIA III LP	Central	HKG	PAG ASIA CAPITAL LIMITED	09/27/2019	3		1,915,316		0.670
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PGIM PRIVATE CAPITAL	10/02/2017	2		15,385		12.910
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	Platinum Equity Partners	08/05/2013	3		38,795		0.990
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	11/28/2016	3		1,785,896		0.550
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	12/27/2019	3		306,898		0.180
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	3		142,699		18.940
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL	12/20/2012	2		58,828		2.500
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	04/21/2017	2		655,797		1.000
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	12/01/2017	3		201,822		0.850
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	08/22/2017	3		2,389,585		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	SAIF PARTNERS IV	CENTRAL	HKG	SAIF Partners	08/27/2010	3		172,000		1.570
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	3		23,126		1.000
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	12/28/2011	3		6,972		1.900
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL	05/29/2014	3		555,523		7.180
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	3		335,312		0.350
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS	06/12/2018	3		943,476		0.310
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	3		93,689		4.580
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	02/16/2015	3		204,612		2.560
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	10/09/2018	3		2,137,999		1.340
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	3		778		0.120
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	08/15/2017	3		15,741		0.710
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	02/22/2019	3		6,007		0.070
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	3		105,413		2.430
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS	04/10/2018	3		1,662,333		0.430
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	SAN MATEO	CA	SUNSTONE PARTNERS	01/13/2016	3		2,674,917		7.370
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC	05/11/2017			1,553,331		7.600

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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	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	3		87,835		1.280
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	3		427,848		1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	3		43,777		0.320
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	3		747,164		2.000
000000-00-0	BRC VANGUARD CO-INVEST LP	NEW YORK	NY	BLUE ROAD CAPITAL	12/29/2016			67,399		78.480
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS	11/04/2008	3		3,469		1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	3		327,246		1.710
000000-00-0	VISTA EQUITY PARTNERS FUND IV PARALLEL LP	SAN FRANCISCO	CA	VISTA EQUITY PARTNERS	12/30/2016	3		45,549		0.910
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	3		195,794		2.800
000000-00-0	WHISPS HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	04/18/2019	3		3,222,533		10.740
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	10/30/2019			930,598		0.990
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS	04/08/2019	3		2,056,438		2.870
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP	CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED	01/21/2020	3		8,793,827		3.070
000000-00-0	ANTHELION FUND I LP	NEW YORK	NY	ANTHELION CAPITAL PARTNERS LLC	02/11/2020			9,525,161		10.500
000000-00-0	DC FRONT RANGE HOLDINGS I LP	BOCA RATON	FL	DIGITAL BRIDGE	03/05/2020	3		216,733		1.140
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP	BOSTON	MA	SUMMIT PARTNERS LP	03/17/2020	3		777,599		0.410
000000-00-0	BIF IV SIDE-CAR LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	01/16/2020			24,981		1.430
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	03/16/2020			6,426,026		3.230
000000-00-0	EMERALD LAKE PD ACQUISITION LP	LOS ANGELES	CA	EMERALD LAKE CAPITAL MANAGEMENT	01/14/2020	3		1,326,507		54.780
000000-00-0	SHOREVIEW CAPITAL PARTNERS IV LP	MINNEAPOLIS	MN	SHOREVIEW CAPITAL	04/08/2020	3		6,265,375		5.300
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP	LARKSPUR	CA	AMERICAN PACIFIC GROUP	04/17/2020	3		6,129,266		5.280
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP	NEW YORK	NY	ODYSSEY PARTNERS	04/20/2020	3		4,094,803		0.800
000000-00-0	RRG SUSTAINABLE WATER IMPACT FUND LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT	07/27/2020			2,464,963		4.140
000000-00-0	AVES SPECIAL OPPORTUNITIES FUND I LP	CHICAGO	IL	AVES CAPITAL MANAGEMENT	09/23/2020			7,140,540		81.700
000000-00-0	PROVIDENCE EQUITY PARTNERS (JUDITH) LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS	09/01/2020	3		1,388		0.250
000000-00-0	CREST ROCK FUND I-A LP	DENVER	CO	CREST ROCK PARTNERS	10/23/2020			2,494,416		5.540
000000-00-0	EPIC FUND II, SLP	LUXEMBOURG	LUX	CASTIK CAPITAL	12/03/2020	3		12,331,592		3.400
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	11/25/2020			3,565,056		0.990
000000-00-0	JLC GREENSKIES CO-INVEST LP	CHICAGO	IL	JLC INFRASTRUCTURE	12/31/2020			484,246		100.000
000000-00-0	KLAR PARTNERS I SCSP	LONDON	GBR	KLAR PARTNERS	12/04/2020	3		13,681,875		5.410
000000-00-0	MIDDLEGROUND PISTON CO-INVEST LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL	11/25/2020	3		14,859		13.760
000000-00-0	MONARCH CAPITAL PARTNERS V LP	NEW YORK	NY	MONARCH ALTERNATIVE CAPITAL	11/02/2020			4,459,000		2.100
000000-00-0	SUNSTONE PARTNERS II LP	SAN MATEO	CA	SUNSTONE PARTNERS	03/26/2021	3		1,904,936		3.460
000000-00-0	MONTAGU VI LP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP	04/01/2021	3		3,628,237		0.520
000000-00-0	STRIPES V LP	NEW YORK	NY	STRIPES GROUP	01/19/2021	3		920,168		2.660
000000-00-0	PIONEER INFRASTRUCTURE PARTNERS SCSP	LONDON	GBR	PIONEER POINT PARTNERS	01/26/2021	3		8,612,951		3.700
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP	DALLAS	TX	SIXTH STREET	01/27/2021			15,190,419		1.770
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP	NEW YORK	NY	BLACKSTONE GROUP	03/17/2021			78,151		10.780
000000-00-0	ENCAP ENERGY TRANSITION CO-INVESTMENT FUND I	HOUSTON	TX	ENCAP INVESTMENTS	03/10/2021			642,386		5.270
000000-00-0	ENCAP ENERGY TRANSITION FUND I	HOUSTON	TX	ENCAP INVESTMENTS	03/10/2021			1,939,356		4.090
000000-00-0	NQ PE PROJECT STINGRAY CO-INVEST LP	RALEIGH	NC	QHP CAPITAL LP	01/08/2021	3		825,521		33.390
000000-00-0	EMK CAPITAL PARTNERS II LP	LONDON	GBR	EMK CAPITAL	02/01/2021	3		10,815,985		2.170
000000-00-0	TPG AAF PARTNERS RNI-A LP	FORT WORTH	TX	TPG CAPITAL	06/28/2021	3		6,407		0.090
000000-00-0	BASALT INFRASTRUCTURE PARTNERS III LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	04/22/2021			3,315,548		1.440
000000-00-0	THOMA BRAVO FUND XIV LP	CHICAGO	IL	THOMA BRAVO PARTNERS	04/15/2021	3		145,248		0.290
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND X, LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS	06/14/2021	3		2,475,625		2.880
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP	PROVIDENCE	RI	PROVIDENCE STRATEGIC GROWTH	05/10/2021	3		3,936,900		1.560
000000-00-0	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERS	07/01/2021	3		29,986		0.310
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	07/01/2021			14,756		0.490
000000-00-0	ARCLINE CAPITAL PARTNERS II LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT	07/20/2021	3		6,438,813		1.370
000000-00-0	ASTERION INDUSTRIAL INFRA FUND II FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	07/28/2021			11,522,988		1.570
000000-00-0	BCP SPECIAL OPPORTUNITIES FUND II LP	NEW YORK	NY	BC PARTNERS	07/12/2021			376,658		1.710
000000-00-0	GTCR FUND XIII LP	CHICAGO	IL	GTCR	09/07/2021	3		1,044,680		0.810
000000-00-0	LEEDS EQUITY PARTNERS VII LP	NEW YORK	NY	LEEDS EQUITY PARTNERS	09/08/2021	3		9,971,694		2.410
000000-00-0	MOUNTAINGATE CAPITAL FUND II LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP	08/25/2021	3		14,146,266		7.140
000000-00-0	PGIM CAPITAL PARTNERS VI LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	09/22/2021	2		5,265,528		2.110
000000-00-0	STG VI LP	PALO ALTO	CA	SYMPHONY TECHNOLOGY GROUP	07/23/2021	3		12,990,603		1.480
000000-00-0	EMBER INFRASTRUCTURE FUND I-A LP	NEW YORK	NY	EMBER INFRASTRUCTURE	09/16/2021			10,429,848		6.230
000000-00-0	KOHLBERG INVESTORS VII CV LP	MOUNT KISCO	NY	KOHLBERG & CO	07/15/2021	3		197,431		2.690
000000-00-0	PACIFIC AVENUE EMERALD CONTINUATION FUND LP	MANHATTAN BEACH	CA	PACIFIC AVENUE CAPITAL PARTNERS	07/30/2021	3		746,746		6.910

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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	ACTIS ENERGY 5 LP	LONDON	GBR	ACTIS CAPITAL	07/01/2021			11,590,394		0.930
000000-00-0	MIDDLEGROUND PARTNERS II LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL	11/15/2021	3		12,373,264		4.760
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND II LP	RALEIGH	NC	QHP CAPITAL LP	10/15/2021	3		4,013,853		5.010
000000-00-0	COMVEST SPECIAL OPPORTUNITIES FUND LP	WEST PALM BEACH	FL	COMVEST PARTNERS	10/08/2021			10,109,422		9.930
000000-00-0	GALLATIN POINT CAPITAL PARTNERS II LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	12/29/2021			4,917,164		4.360
000000-00-0	APOLLO INFRASTRUCTURE OPPORTUNITIES FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT	12/06/2021			12,770,569		2.550
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND II LP	WASHINGTON	DC	THE CARLYLE GROUP	12/14/2021			882,130		0.450
000000-00-0	MONTAGU+ SCSP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP	12/02/2021	3		78,148		0.990
000000-00-0	OHCP IV BC R, LP	STAMFORD	CT	OAK HILL PARTNERS	11/17/2021	3		67,025		5.360
000000-00-0	ORION OPPORTUNITY LP	SAN FRANCISCO	CA	GI PARTNERS	12/27/2021			4,091		2.730
BAS1AS-RC-7	TENOR OPPORTUNITY FUND LP	NEW YORK	NY	Tenor Capital Management Company LP	11/30/2021	13		10,000,000		4.000
000000-00-0	CALERA XXIV LLC	SAN FRANCISCO	CA	CALERA CAPITAL	02/11/2022	3		4,661,420		9.960
000000-00-0	WINDROSE HEALTH INVESTORS VI LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS	03/09/2022	3		4,127,443		1.540
000000-00-0	5TH CENTURY PARTNERS FUND I LP	CHICAGO	IL	5TH CENTURY PARTNERS	03/28/2022	3		2,829,368		7.070
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND SONGS CO-INVEST LP	NEW YORK	NY	BLACKSTONE GROUP	03/30/2022			2,609,048		10.190
000000-00-0	CCMP CAPITAL INVESTORS III CV L.P.	NEW YORK	NY	CCMP CAPITAL ADVISORS	03/25/2022	3		17,279		0.330
000000-00-0	KAINOS CAPITAL PARTNERS III LP	DALLAS	TX	KAINOS CAPITAL	03/28/2022	3		4,706,620		3.350
000000-00-0	ORCHID ASIA VIII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	02/14/2022	3		3,917,343		1.760
000000-00-0	APOLLO HYBRID VALUE FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT	01/31/2022			3,521,966		0.830
000000-00-0	LYRIC CAPITAL ROYALTY FUND II LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT	03/25/2022			2,631,876		9.690
000000-00-0	CORAL TREE PARTNERS LP	LOS ANGELES	CA	CORAL TREE PARTNERS	05/06/2022	3		601,266		6.350
000000-00-0	TPG RISE CLIMATE LP	FORT WORTH	TX	TPG CAPITAL	06/14/2022	3		59,903,557		2.750
000000-00-0	EQUISTONE SP I SCSP	LONDON	GBR	EQUISTONE PARTNERS EUROPE	06/27/2022	3		2,152,739		1.140
000000-00-0	GSP ARB CO-INVEST FUND LP	NEW YORK	NY	GARNETT STATION PARTNERS	05/27/2022	3		4,032,072		24.630
000000-00-0	ACTIVATE CAPITAL PARTNERS II LP	SAN FRANCISCO	CA	ACTIVATE CAPITAL	06/14/2022	3		6,835,000		5.080
000000-00-0	AIOF II POMODORO CO-INVEST LP	NEW YORK	NY	APOLLO MANAGEMENT	06/28/2022			20,665		4.810
000000-00-0	ADVENT INTERNATIONAL GPE X LP	BOSTON	MA	ADVENT INTERNATIONAL	09/26/2022	3		11,054,203		0.370
000000-00-0	GTCR STRATEGIC GROWTH FUND I	CHICAGO	IL	GTCR	09/29/2022	3		3,279,300		0.570
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND XI LP	BOSTON	MA	SUMMIT PARTNERS LP	09/29/2022	3		3,658,328		0.320
000000-00-0	HULL STREET ENERGY PARTNERS II LP	BETHESDA	MD	HULL STREET ENERGY	07/15/2022			11,566,072		1.720
000000-00-0	QHP MILKY WAY SPV LP	RALEIGH	NC	QHP CAPITAL LP	09/12/2022	3		2,626		0.570
000000-00-0	CCOF CINEMA CO-INVESTMENT LP	WASHINGTON	DC	THE CARLYLE GROUP	07/21/2022			331,072		100.000
000000-00-0	STORY3 RECOVER III LP	LOS ANGELES	CA	STORY3 CAPITAL	08/17/2022			324,803		79.990
000000-00-0	AIMPERA FIBER COINVEST LP	SAN FRANCISCO	CA	AIMPERA CAPITAL PARTNERS	12/01/2022	3		7,750,384		58.070
000000-00-0	GREYWOLF CONTAINERSHIP OPPORTUNITIES MASTER FUND II LP	PURCHASE	NY	GREYWOLF CAPITAL	12/21/2022			5,145,444		22.750
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND II LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS	12/21/2022	3		5,243,254		6.050
000000-00-0	ENCAP ENERGY TRANSITION FUND II LP	HOUSTON	TX	ENCAP INVESTMENTS	12/14/2022			10,317,282		11.970
000000-00-0	EPIRIS FUND III B LP	LONDON	GBR	EPIRIS GROUP	11/25/2022	3		7,707,501		4.230
000000-00-0	EPIRIS FUND III CO-INVESTMENT A LP	LONDON	GBR	EPIRIS GROUP	11/25/2022	3		29,362		19.060
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS VI LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	12/12/2022	3		9,272,375		0.300
000000-00-0	ICON INFRASTRUCTURE PARTNERS VI LP	LONDON	GBR	ICON INFRASTRUCTURE PARTNERS	12/19/2022			7,101,339		0.950
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND II LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	12/13/2022	3		15,070,700		9.780
000000-00-0	NQ PE PROJECT COLOSSEUM CO-INVEST LP	RALEIGH	NC	QHP CAPITAL LP	10/05/2022	3		2,561		7.320
000000-00-0	MONARCH CAPITAL PARTNERS VI LP	NEW YORK	NY	MONARCH ALTERNATIVE CAPITAL	02/13/2023		3,500,000	12,250,000		1.000
000000-00-0	CAPVEST EQUITY PARTNERS V SCSP	LONDON	GBR	CAPVEST PARTNERS	03/27/2023	3	680,918	750,414		1.060
000000-00-0	SK CAPITAL PARTNERS VI LP	NEW YORK	NY	SK CAPITAL PARTNERS	01/19/2023	3	6,932,026	15,580,743		2.890
000000-00-0	GENERATION IM SUSTAINABLE SOLUTIONS FUND IV (A) ILP	LONDON	GBR	GENERATION INVESTMENT MANAGEMENT	02/03/2023	3	2,500,000	3,125,000		4.390
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND V LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	05/25/2023		3,734,803	5,044,943		0.100
000000-00-0	GSP 4.0 FUND LP	NEW YORK	NY	GARNETT STATION PARTNERS	02/06/2023	3	1,022,329	4,083,061		2.180
000000-00-0	SKCP VI ARTEMIS CO-INVEST LP	NEW YORK	NY	SK CAPITAL PARTNERS	03/24/2023	3	7,682,716			4.570
000000-00-0	ARCLINE CAPITAL PARTNERS III LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT	04/28/2023	3	4,199,117	1,090,464		0.930
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND IV LP	NEW YORK	NY	BLACKSTONE GROUP	06/28/2023		73	4,421,053		0.670
000000-00-0	GTCR EVERGREEN FUND I/B LP CV	CHICAGO	IL	GTCR	04/04/2023	3	12,249,471	13,548		3.780
000000-00-0	MED PLATFORM II SLP	LYON	FRA	ARCHIMED	06/16/2023	3	3,046,329	2,174,993		1.020
000000-00-0	NEOS PARTNERS I LP	SAN DIEGO	CA	NEOS PARTNERS	05/26/2023	3	1,927,237	7,386,651		3.430
000000-00-0	PLATINUM EQUITY DIAMOND CO-INVESTORS (CAYMAN) LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	06/28/2023	3	14,250,000			2.320
000000-00-0	SUNSTONE PARTNERS III LP	SAN MATEO	CA	SUNSTONE PARTNERS	06/12/2023	3	1,519,900	2,304,670		3.150
000000-00-0	SUNRAYCER HOLDINGS LLC	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	05/02/2023		5,550,000	7,950,000		15.000
000000-00-0	CHARLESBANK CREDIT OPPORTUNITY FUND III LP	NEW YORK	NY	CHARLESBANK CAPITAL PARTNERS	09/06/2023		3,133,335	2,341,414		3.440
000000-00-0	PX3 PARTNERS CLEAN LP	LONDON	GBR	PX3 PARTNERS	09/27/2023	3	17,513,705			100.000

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	SANDBROOK CLIMATE INFRASTRUCTURE FUND I LP	STAMFORD	CT	SANDBROOK CAPITAL	08/25/2023		7,563,725	2,327,086		3.370
000000-00-0	BASALT INFRASTRUCTURE PARTNERS IV LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	10/13/2023		3,147,867			2.060
000000-00-0	KLAR PARTNERS II SCSP	LONDON	GBR	KLAR PARTNERS	10/30/2023	3	2,895,996			6.320
000000-00-0	LS POWER EQUITY PARTNERS V LP	NEW YORK	NY	LS POWER	12/04/2023		611,912			1.330
000000-00-0	MAIN POST GROWTH CAPITAL III LP	SAN FRANCISCO	CA	MAIN POST PARTNERS	10/25/2023	3	82,293			6.210
000000-00-0	PSG EUROPE II LP	LONDON	GBR	PROVIDENCE STRATEGIC GROWTH	12/13/2023	3	1,857,359			1.220
000000-00-0	SER ENVIRONMENTAL COINVEST I LP	REDWOOD CITY	CA	SER CAPITAL PARTNERS	11/30/2023	3	8,782,247			80.000
000000-00-0	THANOS SIDECAR LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	10/20/2023		14,324,959			1.190
000000-00-0	VICTOR CAPITAL PARTNERS FUND II LP	NEW YORK	NY	VICTOR CAPITAL PARTNERS	12/19/2023	3	3,607,312			15.140
000000-00-0	DECARBONIZATION PARTNERS I DELAWARE FEEDER A LP	NEW YORK	NY	BLACKROCK	10/31/2023	3	9,338,793	2,474,001		4.250
000000-00-0	HARK IV SERIES FUND LLC	NEW YORK	NY	HARK CAPITAL ADVISORS	12/29/2023		663,203			13.640
000000-00-0	MIDDLEGROUND CARBON CV LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL	11/15/2023	3	3,900,375			1.140
000000-00-0	PIRTEK PEP CO-INVEST I LP	PRINCETON	NJ	PRINCETON EQUITY GROUP	12/15/2023	3	12,007,740			13.230
000000-00-0	RM INVESTCO II LLC	NASHVILLE	TN	SEVEN HILLS CAPITAL	11/30/2023	3	17,000,000			59.700
1999999. Joint Venture Interests - Common Stock - Unaffiliated							175,225,741	707,352,103		XXX
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015			158,854		4.940
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009			164,888		0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP	06/15/2017			775,757		0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011			797,535		0.380
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC	06/08/2017			6,365,743		14.420
000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II	CHICAGO	IL	HARRISON STREET ADVISORS LLC	05/14/2019			3,043,710		10.000
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS	04/27/2012			105,200		4.660
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	12/05/2019			149,393		12.870
000000-00-0	ML-AI VENTURE 3, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/22/2016			1,736,628		49.000
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	PATRIA INVESTIMENTOS-RE	12/22/2011			23,394		9.850
000000-00-0	RANCHO PRESIDIO LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	12/20/2019			1,029,494		65.000
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IND	RED FORT CAPITAL ADVISORS	10/04/2011			2,626		12.000
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	12/03/2007			20,729		1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/22/2011			19,125		1.120
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016			229,159		1.750
000000-00-0	CAPROCK LOGISTICS DEVELOPMENT VENTURE LP	NEWPORT BEACH	CA	CAPROCK PARTNERS	11/19/2021			6,901,000		32.190
000000-00-0	RRG SWIF GARDEN CO-INVESTMENT PARTNERS LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT	11/15/2021			132,138		53.940
000000-00-0	ALTERRA IOS VENTURE II LP	PHILADELPHIA	PA	ALTERRA PROPERTY GROUP	03/09/2022			10,706,107		5.770
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VII LP	COLUMBUS	OH	ROCKBRIDGE CAPITAL	07/01/2022			717,026		2.400
000000-00-0	BLACKSTONE PROPERTY PARTNERS LP	NEW YORK	NY	BLACKSTONE GROUP	03/31/2023		31,875,407			0.370
000000-00-0	CRP HIGHLANDER VENTURE LP	NEWPORT BEACH	CA	CAPROCK PARTNERS	08/15/2023		12,015,000			45.000
000000-00-0	BREG SAVANNAH INDUSTRIAL FUND, LP	DENVER	CO	BROE REAL ESTATE GROUP	03/29/2021			2,942,857		15.870
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	DENVER	CO	REDPEAK PROPERTIES	05/01/2021			2,928,518		100.000
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND III LP	RENO	NV	DERMODY PROPERTIES	05/07/2021			9,389,030		4.760
000000-00-0	ML-AI VENTURE 5 LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/01/2021			503,125		50.000
000000-00-0	BC CO-INVEST CTP-I LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS	12/21/2021			283,854		20.680
000000-00-0	ELMTREE U.S. NET LEASE FUND IV LP	ST. LOUIS	MO	ELMTREE FUNDS	10/28/2021			777,387		3.940
000000-00-0	BC CO-INVEST PARAGON PARK LOT 3B LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS	01/26/2022			314,897		21.410
000000-00-0	MSP GP FUND III LP	DALLAS	TX	MONTGOMERY STREET PARTNERS	09/30/2022			4,388,916		11.840
000000-00-0	BC CO-INVEST BRAMBLETON TECH PARK LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS	11/01/2022			1,504,582		27.930
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND II LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS	03/31/2023		6,192,165	26,307,835		30.210
2199999. Joint Venture Interests - Real Estate - Unaffiliated							50,082,572	82,419,508		XXX
000000-00-0	SM202	PHOENIX	AZ	CBRE Global Investors	10/30/2020			228,048		95.000
000000-00-0	TBR ONE RIVERSIDE	Jacksonville	FL	TriBridge Residential	02/04/2022			15,536,303		90.000
000000-00-0	TDC Brown Deer	Milwaukee	WI	Transwestern Development Company	10/20/2022			10,964,753		90.010
000000-00-0	TDC 15TH STREET LLC	WASHINGTON	DC	Transwestern Development Company	06/21/2021			1,737,758		85.000
000000-00-0	TDC CITY CENTER PHASE II LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021			5,689		90.000
2299999. Joint Venture Interests - Real Estate - Affiliated								28,472,552		XXX
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018			1,053,422		6.790
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL	10/18/2006			7,153		7.160

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			3,174,359		100.000
000000-00-0	SROA CAPITAL FUND VIII LP	WEST PALM BEACH	FL	SROA CAPITAL	11/23/2021			2,136,207		9.620
000000-00-0	FOCUS SENIOR HOUSING FUND II LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC	06/09/2022			4,566,917		17.700
000000-00-0	CRAYHILL CO-INVEST FUND III LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	05/24/2022			5,376,856		96.760
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VIII LP	COLUMBUS	OH	ROCKBRIDGE CAPITAL	07/01/2022			783,063		1.160
2599999. Joint Venture Interests - Other - Unaffiliated								17,097,977		XXX
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT	02/29/2016			218,000		0.000
000000-00-0	NBInv AP9 LLC	Dover	DE	DIRECT	10/15/2021			10,000,000		100.000
2699999. Joint Venture Interests - Other - Affiliated								10,218,000		XXX
BAS1LQ-S5-3	CASTLE KEY INSURANCE COMPANY SURPLUS NOTE	Chicago	IL	CASTLE KEY INSURANCE COMPANY	09/30/2023		4,000,000			100.000
2899999. Surplus Debentures, etc - Affiliated							4,000,000			XXX
000000-00-0	AIC COLLATERAL LOAN (AIMCO CLO 20)	Dover	DE	DIRECT	11/20/2023		21,707,500			100.000
3099999. Collateral Loans - Affiliated							21,707,500			XXX
000000-00-0	AEGON LIHTC FUND 58 LLC	CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS	07/15/2019			913,411		23.160
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX	BOSTON	MA	BOSTON FINANCIAL	10/18/2018			(8,092)		17.080
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC	Indianapolis	IN	CREA	04/11/2012			(1,559)		24.800
000000-00-0	CREA CORPORATE TAX CREDIT FUND 57 LLC	INDIANAPOLIS	IN	CREA	12/22/2017			(13,286)		27.720
000000-00-0	CREA CORPORATE TAX CREDIT FUND 61, LLC	INDIANAPOLIS	IN	CREA	06/27/2018			(171,449)		22.340
000000-00-0	CREA CORPORATE TAX CREDIT FUND 66, LLC	INDIANAPOLIS	IN	CREA	01/03/2019			634,002		9.860
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP	CLEVELAND	OH	RBC Capital Markets	10/25/2017			99,107		17.260
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP	CLEVELAND	OH	RBC CAPITAL MARKETS	10/12/2018			(240,715)		14.960
000000-00-0	RED STONE EQUITY - 2011 NATIONAL FUND L.P.	Cleveland	OH	RED STONE EQUITY PARTNERS	08/15/2011			35,104		23.800
000000-00-0	RED STONE EQUITY - 2017 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	10/02/2017			(11,882)		18.620
000000-00-0	RED STONE EQUITY - 2018 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	07/27/2018			157,117		24.680
000000-00-0	RED STONE EQUITY - 2019 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	04/26/2019			(70,296)		20.340
000000-00-0	RED STONE EQUITY FUND 75 LP	CLEVELAND	OH	RED STONE EQUITY PARTNERS	12/18/2019			(27,334)		24.400
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 42 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	09/27/2016			(5,315)		9.340
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 43 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	05/17/2018			5,389		17.680
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 44, LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	08/28/2017			1,339		23.340
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP	BOSTON	MA	BOSTON FINANCIAL	03/16/2020			(125,400)		17.960
000000-00-0	CREA CORPORATE TAX CREDIT FUND 74 LLC	INDIANAPOLIS	IN	CREA	01/06/2020			46,388		9.820
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP	BOSTON	MA	BOSTON FINANCIAL	10/29/2020			46,431		21.530
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 54 LP	BOSTON	MA	BOSTON FINANCIAL	03/15/2021			(82,455)		21.080
000000-00-0	AEGON LIHTC FUND 62 LLC	CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS	04/15/2021			(1,926,998)		20.480
000000-00-0	CREA CORPORATE TAX CREDIT FUND 85 LP	INDIANAPOLIS	IN	CREA	06/21/2021			73,060		8.390
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 56 LP	BOSTON	MA	BOSTON FINANCIAL	03/25/2022			(217,692)		12.460
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 50 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	06/01/2022			(2,822)		22.530
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP	BOSTON	MA	BOSTON FINANCIAL	10/26/2022			(130,177)		19.690
000000-00-0	ALLIANT TAX CREDIT FUND 117 LP	WOODLAND HILLS	CA	ALLIANT CAPITAL	06/23/2023		35,000,000			24.400
000000-00-0	PNC LIHTC FUND 87 LLC	PORTLAND	OR	PNC TAX CREDIT CAPITAL	06/30/2023		34,908,609			23.430
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 55 LP	IRVINE	CA	WNC & ASSOCIATES	08/29/2023		35,000,000			16.400
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 52 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	11/17/2023		35,000,000			20.490
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							139,908,609	(1,024,124)		XXX
000000-00-0	CREA STATE KENOLIO APARTMENTS, LLC	INDIANAPOLIS	IN	CREA	12/14/2018			(1,410,723)		100.000
000000-00-0	R4 HRGA ACQUISITION LLC	NEW YORK	NY	R4 CAPITAL	12/18/2019			375,000		40.520
000000-00-0	RSE BROOKMONT LOFTS LLC	CLEVELAND	OH	RED STONE EQUITY PARTNERS	09/30/2020			(589)		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			8,100,000		0.000
000000-00-0	ALLIANT TAX CREDIT FUND 104 LP- CA STATE CREDITS	WOODLAND HILLS	CA	ALLIANT CAPITAL	03/31/2021			(385)		21.200
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 114 LP	CLEVELAND	OH	RBC CAPITAL MARKETS	06/11/2021			(262,745)		100.000
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 113 LP	CLEVELAND	OH	RBC CAPITAL MARKETS	06/11/2021			(359,054)		98.000
000000-00-0	R4 ACC ACQUISITION LLC	NEW YORK	NY	R4 CAPITAL	08/19/2021			(16,000)		1.010
000000-00-0	RJTCF 48 STATE TAX CREDIT FUND LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	09/23/2021			7,186		48.000

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	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 56 LP MO STATE	BOSTON	MA	BOSTON FINANCIAL	03/25/2022			(4,878)		12.460
000000-00-0	CREA CORPORATE TAX CREDIT FUND 89 LP	INDIANAPOLIS	IN	CREA	01/04/2022			124,634		15.500
000000-00-0	RJTCF-50-SC STATE TAX CREDIT FUND LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	06/16/2022			106,020		99.000
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP CA STATE	BOSTON	MA	BOSTON FINANCIAL	10/26/2022			(12,971)		19.690
000000-00-0	SUGAR CREEK HOUSING TAX CREDIT FUND LLC - SC	ST.LOUIS	MO	SUGAR CREEK	12/15/2022			3,652,000		0.000
000000-00-0	ALLIANT TAX CREDIT FUND 117 LP CA STATE	WOODLAND HILLS	CA	ALLIANT CAPITAL	06/23/2023		3,327,608			24.400
000000-00-0	PNC LIHTC FUND 87 LLC CA STATE	PORTLAND	OR	PNC TAX CREDIT CAPITAL	06/30/2023		2,092,102			23.430
000000-00-0	PNC LIHTC FUND 87 LLC SC STATE	PORTLAND	OR	PNC TAX CREDIT CAPITAL	06/30/2023		1,500,992			23.430
000000-00-0	MISSOURI AFFORDABLE HOUSING FUND XXVII LP	COLUMBIA	MO	AFFORDABLE EQUITY PARTNERS	11/21/2023		12,472,581			42.100
000000-00-0	MISSOURI TAX CREDIT FUND, LP	ST.LOUIS	MO	SUGAR CREEK	12/07/2023		3,478,010			0.010
000000-00-0	MPC GA 2023 ASIC ICF LLC	ATLANTA	GA	MONARCH PRIVATE CAPITAL	12/14/2023		13,649,940			0.010
000000-00-0	MPC SC 2023 ASIC ICF LLC	ATLANTA	GA	MONARCH PRIVATE CAPITAL	12/14/2023		3,114,950			0.010
000000-00-0	RBC COMMUNITY INVESTMENT STATE TAX CREDIT FUND SC 124	CLEVELAND	OH	RBC CAPITAL MARKETS	10/27/2023		11,086,958			97.990
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							50,723,141	10,297,626		XXX
6099999. Total - Unaffiliated							415,940,062	816,223,090		XXX
6199999. Total - Affiliated							25,707,500	38,690,552		XXX
6299999 - Totals							441,647,562	854,913,642		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
BAS1AV-48-4	METLIFE EME MARKET DEBT BLEND FUND	PHILADELPHIA	PA	MetLife Investment Management LLC	11/30/2021	06/30/2023	8,768,250	1,231,750				1,231,750		10,000,000	10,000,000				(557,098)
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							8,768,250	1,231,750				1,231,750		10,000,000	10,000,000				(557,098)
000000-00-0	ANTHELION PRODIGY CO-INVESTMENT LP	NEW YORK	NY	ANTHELION CAPITAL PARTNERS LLC	08/04/2020	10/10/2023	54,213							54,213	54,213				
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							54,213							54,213	54,213				
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS	12/11/2018	10/26/2023	130,322							130,322	130,322				
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	12/27/2023	4,377,722							4,377,722	4,377,722				
000000-00-0	ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP	Edinburgh	GBR	ACTIS CAPITAL	03/13/2018	12/31/2023	1,349,586	(21,345,568)				(21,345,568)		(19,995,982)	(19,995,982)				5,406,198
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL	02/02/2017	12/20/2023	(1,334,025)							(1,334,025)	(1,334,025)				
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	01/23/2017	02/14/2023	6,747,799							6,747,799	6,024,354	(723,445)		(723,445)	
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	09/30/2008	12/31/2023	9,354	(1,133,924)				(1,133,924)		(1,124,570)	(1,124,570)				1,124,570
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	12/22/2023	(121,192)							(121,192)	(121,192)				
000000-00-0	ARCLINE CAPITAL PARTNERS LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT	11/04/2019	06/27/2023	177,984							177,984	177,984				
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	12/31/2023	(376,619)							(376,619)	(376,619)				
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS	08/14/2015	07/18/2023	3,140,901							3,140,901	3,140,901				
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	12/18/2023	539,992							539,992	539,992				
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	11/22/2019	12/18/2023	9,841,727							9,841,727	9,178,443	(663,285)		(663,285)	
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners	03/20/2008	12/31/2023	5,036	(3,330)				(3,330)	(994,253)	(992,548)	(992,548)				992,548
000000-00-0	ASTORG V	Paris	FRA	Astorg Partners	12/28/2011	12/31/2023	(3,000)	(77,996)				(77,996)	(1,588,752)	(1,669,748)	(1,669,748)				1,669,748
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings	05/07/2010	12/22/2023	92,091							92,091	92,091				
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	12/27/2023	6,142,567							6,142,567	6,142,567				
000000-00-0	AXA SECONDARY FUND V	SAINT HELIER	GGY	ARDIAN	12/14/2011	12/31/2023	(4,780,277)							(4,780,277)	(4,780,277)				
000000-00-0	BRAZIL CAPITAL GROWTH PARTNERS II A, LP	Rio de Janeiro	BRA	Fornax Assessoria	12/22/2011	11/29/2023	222,622							222,622	222,622				
000000-00-0	BPEA Private Equity Fund V LP	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA	12/01/2010	11/07/2023	7,841,869							7,841,869	7,841,869				
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS	03/14/2013	11/01/2023	342,909							342,909	342,909				
000000-00-0	ABGMS, LP	NORTH ANDOVER	MA	HOUSE HANOVER, LLC	12/04/2015	12/31/2023	44,589,722							44,589,722	44,589,722				
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	12/18/2023	3,366,709							3,366,709	3,366,709				
000000-00-0	BRAIT IV LP	Johannesburg	ZAF	Brait	04/02/2007	09/26/2023	115	3,672,091				3,672,091		3,672,206	3,672,206				(3,672,206)
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital	11/05/2015	04/05/2023	144,269							144,269	144,269				
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	Blue Road Capital	11/06/2015	12/15/2023	4,973							4,973	4,973				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	09/13/2019	12/18/2023	881,608							881,608	881,608				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	12/21/2023	323,022							323,022	323,022				
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP	02/08/2019	12/28/2023	1,656,973							1,656,973	1,656,973				
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	JACO OIL CO	11/12/2019	12/22/2023	4,349,596							4,349,596	4,349,596				
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	12/31/2023	20,526	34,128				34,128		54,654	54,654				(54,654)
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors	01/17/2014	08/22/2023	595,422							595,422	595,422				
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	10/26/2023	2,869,827							2,869,827	2,869,827				
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	06/04/2018	10/04/2023	223,471							223,471	223,471				
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017	12/22/2023	1,703,458							1,703,458	1,657,917	(45,542)		(45,542)	
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	12/22/2011	03/22/2023	1,972,291	4,880,889				4,880,889	(76,137)	6,777,043	1,794,144		(4,982,899)	(4,982,899)	
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS	11/14/2017	12/29/2023	8,845,547							8,845,547	8,845,547				
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL	NEW YORK	NY	IFM INVESTORS	05/03/2016	08/14/2023	4,907,760							4,907,760	4,907,760				
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP	WASHINGTON	DC	THE CARLYLE GROUP	02/20/2015	07/20/2023	662,453							662,453	662,453				
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	WASHINGTON	DC	THE CARLYLE GROUP	02/20/2015	11/09/2023	3,131,289							3,131,289	3,131,289				
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS	04/27/2018	07/21/2023	501,775							501,775	501,775				
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	07/11/2016	09/15/2023	30,477							30,477	30,477				10,646,339
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	07/15/2019	09/28/2023	811,673							811,673	811,673				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	11/10/2023	779,216							779,216	779,216				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	11/10/2023	134,365							134,365	134,365				
000000-00-0	EPIRIS FUND II B LP	LONDON	GBR	EPIRIS GROUP	03/12/2018	12/06/2023	112,709							112,709	75,068	(37,640)		(37,640)	
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/01/2006	03/29/2023	220,160	(1,713,848)				(1,713,848)	(192,138)	(1,685,825)	(1,730,395)	(44,570)		(44,570)	1,896,541
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Equistone Partners Europe	02/20/2012	10/11/2023	252,647							252,647	85,197	(167,450)		(167,450)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe	06/26/2015	05/12/2023	33,216							33,216	19,811	(13,405)		(13,405)	

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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	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE	07/09/2018	08/16/2023	10,637,070							10,637,070	10,471,015	(166,055)		(166,055)	
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS	01/25/2019	09/29/2023	1,917,910							1,917,910	1,917,910				
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015	12/19/2023	1,461,519							1,461,519	1,461,519				
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	IND	Everstone Capital	12/22/2011	11/14/2023	1,332,450							1,332,450	1,332,450				
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	ISR	FIMI Opportunity LTD	10/11/2005	06/29/2023	(1,191,828)							(1,191,828)	(1,191,828)				
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	02/10/2023	2,293,648							2,293,648	2,293,648				
000000-00-0	FLORIDA FOOD HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	10/07/2016	03/27/2023		2,288				2,288		2,288	2,288				(2,288)
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	06/13/2023	75,903	416,684				416,684		492,587	492,587				(411,706)
000000-00-0	FRANCISCO PARTNERS III, LP	San Francisco	CA	Francisco Partners	12/22/2011	05/02/2023	(3,264,174)							(3,264,174)	(3,264,174)				
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS	02/27/2019	12/21/2023	3,591,989							3,591,989	3,591,989				
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	07/13/2023	852,180							852,180	852,180				
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL	09/26/2016	12/15/2023	291,579							291,579	291,579				
000000-00-0	GTCR CP-1 INVESTORS LP	CHICAGO	IL	GTCR	11/01/2019	09/06/2023	(4,618,758)							(4,618,758)	(4,618,758)				
000000-00-0	GTCR INVESTORS (CROWN) LP/CALLCREDIT	Chicago	IL	GTCR	03/10/2014	09/25/2023	353	663				663		1,016	1,016				(1,016)
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	12/29/2023	437,648	(2,166,525)				(2,166,525)		(1,728,877)	(1,728,877)				2,195,561
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	06/30/2023	3,444,319							3,444,319	3,444,319				
000000-00-0	GTCR FUND VIII	Chicago	IL	GTCR	09/29/2003	12/29/2023	295,439	2,031,769				2,031,769		2,327,208	2,327,208				(2,022,443)
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	02/09/2023	36,309,049							36,309,049	36,309,049				
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTNERS	05/31/2009	12/31/2023	(38,661)							(38,661)	(38,661)				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	09/14/2023	40,829	647,020				647,020		687,849	687,849				(647,403)
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	03/31/2023	(5,600,126)							(5,600,126)	(5,600,126)				
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	12/20/2023	4,941							4,941	4,941				
000000-00-0	PROJECT HYPERION LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	11/10/2016	12/29/2023	28,232,614							28,232,614	28,232,614				
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.	09/27/2019	11/09/2023	5,204,145							5,204,145	5,204,145				
000000-00-0	IMPACT HUNTINGTON CAPITAL II LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL	06/10/2008	12/31/2023		362,339				362,339		362,339	362,339				(362,339)
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013	08/31/2023	(2,807,405)							(2,807,405)	(2,807,405)				
000000-00-0	INVISION HOSPITALITY LP (PROJECT MILES)	ST HELIER	JEY	Invision Capital Partners Hospitality Limited	11/12/2015	12/31/2023	(6,492,274)							(6,492,274)	(6,492,274)				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	08/24/2023	381,872							381,872	381,872				
000000-00-0	KUNWU CHINA GROWTH FUND II LP	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital	05/01/2014	12/08/2023	4,421,144							4,421,144	4,421,144				
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital	05/10/2013	03/27/2023	503	(3,876,820)				(3,876,820)		(3,876,317)	(3,876,317)				3,876,317
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	12/28/2023	34,869	(4,741)				(4,741)		30,128	30,128				4,617
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners	06/27/2003	12/31/2023	(91,280)							(91,280)	(91,280)				
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP	11/16/2016	12/21/2023	78,630							78,630	37,229	(41,400)		(41,400)	
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	New York	NY	Lexington Partners	06/25/2004	06/29/2023	74,280							74,280	74,280				
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER	11/27/2018	10/12/2023	794,222							794,222	794,222				
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP	06/28/2017	07/31/2023	4,448,235							4,448,235	4,448,235				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS EQUITY PARTNERS	07/21/2004	12/29/2023	44,346	915				915		45,261	45,261				(315)
000000-00-0	LYRIC CAPITAL ROYALTY FUND I LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT	01/18/2019	12/31/2023	(9,039,920)							(9,039,920)	(9,039,920)				
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	07/30/2007	09/20/2023	18,869	182				182		19,051	19,051				
000000-00-0	MIDDLEGROUND PARTNERS I LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL	08/09/2019	12/22/2023	8,718,369							8,718,369	8,718,369				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners	02/13/2015	12/29/2023	4,470,754							4,470,754	4,470,754				
000000-00-0	MIP CLECO PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	04/12/2016	12/26/2023	612,903							612,903	612,903				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	11/10/2023	16,967							16,967	16,967				
000000-00-0	MAIN POST GROWTH CAPITAL II LP	SAN FRANCISCO	CA	MAIN POST PARTNERS	06/25/2019	12/12/2023	346,199							346,199	346,199				
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	12/21/2023	2,658,955							2,658,955	2,658,955				
000000-00-0	MOUNTAINGATE CAPITAL FUND I LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP	09/15/2017	12/31/2023	(6,294,603)							(6,294,603)	(6,294,603)				
000000-00-0	NGP CAMINO FOLLOW-ON LLC	IRVING	TX	NATURAL GAS PARTNERS	04/09/2018	03/10/2023	82,545							82,545	82,545				
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	05/27/2015	09/29/2023	794,417							794,417	794,417				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	06/01/2023	20,381							20,381	20,381				
000000-00-0	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners	06/04/2012	12/18/2023	1,649,388							1,649,388	1,649,388				
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS	11/20/2017	12/28/2023	9,601,260							9,601,260	9,601,260				
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	10/27/2016	12/19/2023	578,157							578,157	578,157				

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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	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL	12/31/2018	09/22/2023	3,534,363							3,534,363	3,350,211	(184,151)		(184,151)	
000000-00-0	NEW VERNON INDIA FUND, LP	Jersey City	NJ	NEW VERNON MGMT	10/26/2007	09/14/2023	1,564	(565)				(565)		1,000	2,989		1,989	1,989	
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	12/31/2023	(3,925,646)							(3,925,646)	(3,925,646)				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS	07/07/2014	11/17/2023	1,218,600							1,218,600	1,218,600				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	12/22/2011	03/31/2023	5,205	563,762				563,762		568,967	568,967				(568,967)
000000-00-0	MIP IV OLIVIA PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	10/29/2019	12/20/2023	142,188							142,188	142,188				
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	12/15/2023	(8,043,011)							(8,043,011)	(8,662,186)	(619,175)		(619,175)	
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP	12/19/2016	09/13/2023	2,100,297							2,100,297	2,100,297				
000000-00-0	OZ ASIA OVERSEAS FUND, LTD	NEW YORK	NY	OZ MANAGEMENT	05/01/2013	06/22/2023		(12,506)				(12,506)		(12,506)	(12,506)				15,535
000000-00-0	OZ EUROPE OVERSEAS FUND II LTD.	NEW YORK	NY	OZ MANAGEMENT	05/01/2013	06/22/2023		(27,584)				(27,584)		(27,584)	(27,584)				27,741
000000-00-0	PAG ASIA III LP	Central	HKG	PAG ASIA CAPITAL LIMITED	09/27/2019	12/22/2023	2,132,385							2,132,385	2,132,385				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	Platinum Equity Partners	08/05/2013	12/28/2023	(1,290,923)							(1,290,923)	(1,290,923)				
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners	12/22/2011	12/21/2023	1,061,310							1,061,310	1,061,310				
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	12/04/2023	55,714							55,714	55,714				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP	St Peter Port	GGY	Partners Group	06/27/2006	09/25/2023		(450)				(450)	(614,365)	(614,815)	(614,815)				614,815
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	05/23/2023	(377,836)							(377,836)	(377,836)				
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL	12/20/2012	12/26/2023	766							766	766				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	04/21/2017	12/22/2023	1,463,100							1,463,100	1,463,100				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP LAVIEN	New York	NY	Quadrangle Group	02/28/2006	12/19/2023	2,221,380							2,221,380	2,221,380				
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	12/01/2017	10/11/2023	407,992							407,992	407,992				
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	08/22/2017	11/20/2023	446,833							446,833	446,833				
000000-00-0	ROCKCLIFF-MESA CO-INVESTMENT PARTNERS LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	02/25/2019	12/31/2023	6,848	(745,838)				(745,838)		(738,990)	(738,990)				738,990
000000-00-0	ROSE DS INVESTMENT LP	EDINBURGH	GBR	DUKE STREET CAPITAL	04/20/2016	12/31/2023	(58,445)						(880,765)	(939,210)	(939,210)				939,210
000000-00-0	SAIF PARTNERS IV	CENTRAL	HKG	SAIF Partners	08/27/2010	11/06/2023	1,741,550							1,741,550	1,741,550				
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	10/26/2023	(1,372,377)							(1,372,377)	(1,401,525)	(29,148)		(29,148)	
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	12/28/2011	12/22/2023	438,739	126,028				126,028		564,767	564,767				(111,478)
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS	06/12/2018	12/15/2023	1,901,798							1,901,798	1,901,798				
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	12/31/2023	(1,748,620)							(1,748,620)	(1,748,620)				
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	10/09/2018	07/10/2023	772,084							772,084	772,084				
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	12/19/2023	(2,779,815)							(2,779,815)	(2,779,815)				
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	08/15/2017	09/27/2023	41,374							41,374	41,374				
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	02/22/2019	12/15/2023	19,489							19,489	19,489				
000000-00-0	SVRF OFFSHORE HOLDINGS LTD	Greenwich	CT	STRATEGIC VALUE PARTNERS	04/01/2013	08/18/2023		348,333				348,333		348,333	348,333				(348,333)
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS	04/10/2018	11/29/2023	4,025,053							4,025,053	4,025,053				
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC	05/11/2017	12/29/2023	601,057							601,057	601,057				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	06/09/2023	30,280							30,280	30,280				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	12/21/2023	652,021							652,021	652,021				
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	12/26/2023	3,410,559							3,410,559	3,410,559				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	10/19/2023	4,402,077							4,402,077	4,402,077				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	10/12/2023	56,046							56,046	56,046				
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	11/17/2023	(193,394)							(193,394)	(359,766)	(166,373)		(166,373)	
000000-00-0	UNICO CO-INVEST LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	07/23/2018	02/14/2023	23,989,486							23,989,486	20,375,030	(3,614,457)		(3,614,457)	
000000-00-0	BRC VANGUARD CO-INVEST LP	NEW YORK	NY	BLUE ROAD CAPITAL	12/29/2016	12/15/2023	5,692							5,692	5,692				
000000-00-0	VISTA EQUITY PARTNERS FUND IV PARALLEL LP	SAN FRANCISCO	CA	VISTA EQUITY PARTNERS	12/30/2016	06/22/2023	227,439							227,439	227,439				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	11/22/2023	1,264,943							1,264,943	1,264,943				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	03/29/2023	(1,374,084)							(1,374,084)	(1,374,084)				
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	12/19/2023									1,077,346		1,077,346	1,077,346	
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	12/31/2023	(308,929)							(308,929)	(308,929)				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	10/30/2019	12/29/2023	2,133,846							2,133,846	2,133,846				
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS	04/08/2019	07/05/2023	4,764							4,764	4,764				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	12/31/2023	(12,855)	(1,195)				(1,195)		(14,050)	(14,050)				14,050
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP	CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED	01/21/2020	09/21/2023	154,828							154,828	154,828				
000000-00-0	ANTHELION FUND I LP	NEW YORK	NY	ANTHELION CAPITAL PARTNERS LLC	02/11/2020	09/19/2023	90,414							90,414	90,414				

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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	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	03/16/2020	10/13/2023	379,688							379,688	379,688				
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP	LARKSPUR	CA	AMERICAN PACIFIC GROUP	04/17/2020	04/25/2023	440,233							440,233	440,233				
000000-00-0	RRG SUSTAINABLE WATER IMPACT FUND LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT	07/27/2020	07/03/2023	1,228,197							1,228,197	1,228,197				
000000-00-0	EPIC FUND II, SLP	LUXEMBOURG	LUX	CASTIK CAPITAL	12/03/2020	05/19/2023	17,915,445							17,915,445	17,257,807	(657,638)		(657,638)	
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	11/25/2020	12/29/2023	2,440,060							2,440,060	2,440,060				
000000-00-0	MIDDLEGROUND PISTON CO-INVEST LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL	11/25/2020	12/31/2023	(3,025,178)							(3,025,178)	(3,025,178)				
000000-00-0	MONARCH CAPITAL PARTNERS V LP	NEW YORK	NY	MONARCH ALTERNATIVE CAPITAL	11/02/2020	10/11/2023	92,764							92,764	92,764				
000000-00-0	VP SAFETY MANAGEMENT I, LLC	NEW YORK	NY	VICTOR CAPITAL PARTNERS	12/18/2020	06/14/2023	364,210							364,210	364,210				
BAS153-LN-0	DAVIDSON KEMPNER DIST OPP FUND LP	NEW YORK	NY	DK MANAGEMENT PARTNERS LP	11/02/2020	12/29/2023	11,034,894	(463,329)				(463,329)		10,571,565	10,571,565				593,940
000000-00-0	MONTAGU VI LP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP	04/01/2021	11/16/2023	1,188,217							1,188,217	1,166,007	(22,210)		(22,210)	
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP	DALLAS	TX	SIXTH STREET	01/27/2021	12/13/2023	9,468,685							9,468,685	9,468,685				
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP	NEW YORK	NY	BLACKSTONE GROUP	03/17/2021	12/28/2023	1,076,632							1,076,632	1,076,632				
000000-00-0	ENCAP ENERGY TRANSITION CO-INVESTMENT FUND I	HOUSTON	TX	ENCAP INVESTMENTS	03/10/2021	10/23/2023	44,597							44,597	44,597				
000000-00-0	ENCAP ENERGY TRANSITION FUND I	HOUSTON	TX	ENCAP INVESTMENTS	03/10/2021	10/23/2023	601,730							601,730	601,730				
000000-00-0	EMK CAPITAL PARTNERS II LP	LONDON	GBR	EMK CAPITAL	02/01/2021	04/20/2023	1,858,197							1,858,197	1,830,454	(27,743)		(27,743)	
000000-00-0	TPG AAF PARTNERS RNI-A LP	FORT WORTH	TX	TPG CAPITAL	06/28/2021	12/28/2023	1,737,508	(608,651)				(608,651)		1,128,857	1,128,857				1,000,050
000000-00-0	PORTFOLIO PRENDI LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT	06/11/2021	11/10/2023	48,551							48,551	48,551				
000000-00-0	THOMA BRAVO FUND XIV LP	CHICAGO	IL	THOMA BRAVO PARTNERS	04/15/2021	11/08/2023	2,331,935							2,331,935	2,331,935				
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP	PROVIDENCE	RI	PROVIDENCE STRATEGIC GROWTH	05/10/2021	07/14/2023	1,389,516							1,389,516	1,377,385	(12,131)		(12,131)	
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	07/01/2021	12/27/2023	239,360							239,360	239,360				
55407@-12-7	MULTIAD HOLDINGS LLC SERIES A PREFERRED	Boston	MA	Hancock Partners	08/01/2021	12/31/2023	2,923	207				207		3,130	3,130				(908)
000000-00-0	LEXINGTON PRIVATE EQUITY II LP	New York	NY	Lexington Partners	07/01/2021	08/25/2023	46,668							46,668	46,668				
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	Singapore	SGP	TEMPLETON ASSET MANAGEMENT	07/01/2021	09/28/2023	3,284	310,690				310,690		313,974	313,974				(313,113)
000000-00-0	ASTERION INDUSTRIAL INFRA FUND II FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	07/28/2021	12/18/2023	293,923							293,923	307,695	13,772		13,772	
000000-00-0	BCP SPECIAL OPPORTUNITIES FUND II LP	NEW YORK	NY	BC PARTNERS	07/12/2021	10/23/2023	2,000,270							2,000,270	2,000,270				
000000-00-0	MOUNTAINGATE CAPITAL FUND II LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP	08/25/2021	03/29/2023	51,055							51,055	51,055				
000000-00-0	STG VI LP	PALO ALTO	CA	SYMPHONY TECHNOLOGY GROUP	07/23/2021	01/12/2023	993,608							993,608	993,608				
000000-00-0	EMBER INFRASTRUCTURE FUND I-A LP	NEW YORK	NY	EMBER INFRASTRUCTURE	09/16/2021	12/15/2023	102,867							102,867	102,867				
000000-00-0	ACTIS ENERGY 5 LP	LONDON	GBR	ACTIS CAPITAL	07/01/2021	12/27/2023	1,554,758							1,554,758	1,554,758				
000000-00-0	MIDDLEGROUND PARTNERS II LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL	11/15/2021	12/21/2023	1,970,351							1,970,351	1,970,351				
000000-00-0	GALLATIN POINT CAPITAL PARTNERS II LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	12/29/2021	12/27/2023	2,286,250							2,286,250	2,286,250				
000000-00-0	APOLLO INFRASTRUCTURE OPPORTUNITIES FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT	12/06/2021	11/08/2023	2,581,925							2,581,925	2,581,925				
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND II LP	WASHINGTON	DC	THE CARLYLE GROUP	12/14/2021	12/27/2023	748,617							748,617	748,617				
BAS1AJ-D7-3	HARDMAN JOHNSTON INTL EQUITY FUND	STAMFORD	CT	Hardman Johnston	11/05/2021	04/03/2023	7,085,000	2,915,000				2,915,000		10,000,000	10,000,000				(2,188,418)
000000-00-0	WINDROSE HEALTH INVESTORS VI LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS	03/09/2022	08/09/2023	715,708							715,708	715,708				
000000-00-0	KAINOS CAPITAL PARTNERS III LP	DALLAS	TX	KAINOS CAPITAL	03/28/2022	01/20/2023	96,348							96,348	96,348				
000000-00-0	ORCHID ASIA VIII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	02/14/2022	09/20/2023	1,431,929							1,431,929	1,431,929				
000000-00-0	APOLLO HYBRID VALUE FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT	01/31/2022	10/13/2023	188,461							188,461	188,461				
000000-00-0	CORAL TREE PARTNERS LP	LOS ANGELES	CA	CORAL TREE PARTNERS	05/06/2022	12/28/2023	157,188							157,188	157,188				
000000-00-0	TPG RISE CLIMATE LP	FORT WORTH	TX	TPG CAPITAL	06/14/2022	12/22/2023	4,372,384							4,372,384	4,372,384				
000000-00-0	ACTIVATE CAPITAL PARTNERS II LP	SAN FRANCISCO	CA	ACTIVATE CAPITAL	06/14/2022	01/20/2023	19,138							19,138	19,138				
000000-00-0	AERO CAPITAL SOLUTIONS FUND III LP	AUSTIN	TX	AERO CAPITAL SOLUTIONS	05/27/2022	02/15/2023	37,416							37,416	37,416				
000000-00-0	HULL STREET ENERGY PARTNERS II LP	BETHESDA	MD	HULL STREET ENERGY	07/15/2022	10/20/2023	798,711							798,711	798,711				
000000-00-0	BIP III RIDE CO-INVESTMENT LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	08/01/2022	09/21/2023	381,180							381,180	331,352	(49,829)		(49,829)	
000000-00-0	GREYWOLF CONTAINERSHIP OPPORTUNITIES MASTER FUND II LP	PURCHASE	NY	GREYWOLF CAPITAL	12/21/2022	11/21/2023	1,151,764							1,151,764	1,151,764				
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND II LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS	12/21/2022	11/01/2023	1,114,840							1,114,840	1,114,840				
000000-00-0	EPIRIS FUND III B LP	LONDON	GBR	EPIRIS GROUP	11/25/2022	12/18/2023	30,327							30,327	92,297	61,970		61,970	
000000-00-0	EPIRIS FUND III CO-INVESTMENT A LP	LONDON	GBR	EPIRIS GROUP	11/25/2022	12/06/2023	902							902	53,146	52,245		52,245	
000000-00-0	SELECT SAPPHIRE LLC	GLENVIEW	IL	SELECT REHAB INC	10/19/2022	05/01/2023	438,029							438,029	438,029				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS VI LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	12/12/2022	10/30/2023	690,237							690,237	690,237				
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND II LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	12/13/2022	09/29/2023	5,575,191							5,575,191	5,575,191				

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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
BAS1G5-PM-1	ACADIAN EM EQUITY FUND	BOSTON	MA	Acadian Asset Management LLC	11/01/2022	01/24/2023	5,627,302	167,053				167,053		5,794,356	5,794,356				719,426
000000-00-0	STRATEGIC INVESTORS FUND VII LP	MENLO PARK	CA	SVB CAPITAL	10/01/2022	12/22/2023	427,337							427,337	427,337				
000000-00-0	SK CAPITAL PARTNERS VI LP	NEW YORK	NY	SK CAPITAL PARTNERS	01/19/2023	09/22/2023								1,358,070	1,358,070				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND V LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	05/25/2023	12/12/2023								1,310,376	1,310,376				
000000-00-0	GSP 4.0 FUND LP	NEW YORK	NY	GARNETT STATION PARTNERS	02/06/2023	03/15/2023								243	243				
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND IV LP	NEW YORK	NY	BLACKSTONE GROUP	06/28/2023	12/28/2023								70,045	70,045				
000000-00-0	GTCR EVERGREEN FUND I/B LP CV	CHICAGO	IL	GTCR	04/04/2023	10/12/2023								440,463	440,463				
000000-00-0	CHARLESBANK CREDIT OPPORTUNITY FUND III LP	NEW YORK	NY	CHARLESBANK CAPITAL PARTNERS	09/06/2023	11/08/2023								2,386,031	2,386,031				
000000-00-0	SANDBROOK CLIMATE INFRASTRUCTURE FUND I LP	STAMFORD	CT	SANDBROOK CAPITAL	08/25/2023	12/21/2023								1,606,922	1,606,922				
552770-05-9	JP MORGAN GLOBAL EME MARKETS FUND LLC	NEW YORK	NY	JP MORGAN INVESTMENT MANAGEMENT INC	10/01/2014	03/31/2023	277,466,293	76,098,884				76,098,884		353,565,178	353,565,178				(57,373,148)
BAS134-RN-4	ACADIAN INTL SMALL CAP FUND	BOSTON	MA	ACADIAN ASSET MANAGEMENT LLC	07/01/2020	01/24/2023	44,501,773	1,297,599				1,297,599		45,799,372	45,799,372				2,403,905
55407@-10-1	MULTIAD SVC INC CLASS A UNITS	Boston	MA	Hancock Partners	08/01/2021	08/31/2023	1							1			(1)	(1)	
55407@-11-9	MULTIAD SVC INC CLASS B UNITS	Boston	MA	Hancock Partners	08/01/2021	08/31/2023	1							1			(1)	(1)	
000000-00-0	PSG EUROPE II LP	LONDON	GBR	PROVIDENCE STRATEGIC GROWTH	12/13/2023	12/13/2023								991	991				
000000-00-0	DECARBONIZATION PARTNERS I DELAWARE FEEDER A LP	NEW YORK	NY	BLACKROCK	10/31/2023	12/20/2023								1,845,073	1,845,073				
000000-00-0	PROJECT ARTHUR HOLDCO LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	12/18/2017	12/18/2023													67,993
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital	08/23/2012	10/31/2023													43,768
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	06/22/2007	12/31/2023	(42,328)	42,328				42,328							
000000-00-0	KC CULINARTE HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	08/24/2018	12/28/2023													459,630
000000-00-0	LEEDS EQUITY PARTNERS IV-A LP	NEW YORK	NY	LEEDS EQUITY PARTNERS	06/06/2018	03/31/2023	454	(454)				(454)							
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	01/13/2005	12/22/2023	41,666	(41,666)				(41,666)							60,052
000000-00-0	VP INSULATE MANAGEMENT, LLC	NEW YORK	NY	VICTOR CAPITAL PARTNERS	10/05/2017	03/13/2023													390,034
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	12/31/2023	1,375	(1,375)				(1,375)							
000000-00-0	ALOHOMORA AS HOLDINGS LP PROUNLIMITED	GRAND CAYMAN	CYM	INVESTCORP	06/08/2018	12/18/2023													568,512
000000-00-0	SP USR INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017	12/31/2023	(1,012,890)							(1,012,890)	(1,012,890)				
000000-00-0	IMPACT HUNTINGTON	San Francisco	CA	IMPACT COMMUNITY	01/01/2009	10/16/2023	134,440							134,440	134,440				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							668,502,523	61,692,489				61,692,489	(4,346,409)	734,866,817	723,805,592	(7,157,659)	(3,903,566)	(11,061,225)	(31,608,648)
000000-00-0	PIAA, LP	NORTH ANDOVER	MA	HOUSE HANOVER, LLC	10/29/2014	07/27/2023	16,166,427							16,166,427	16,139,637	(26,790)		(26,790)	
000000-00-0	ALLSTATE FINANCE COMPANY	Dover	DE	DIRECT	05/01/2021	09/14/2023	4,247,237	(1,695,364)				(1,695,364)		2,551,873	1,182,050		(1,369,824)	(1,369,824)	3,332,656
000000-00-0	TECH-COR, LLC	Dover	DE	DIRECT	01/01/2007	08/24/2023		33,085,941				33,085,941		33,085,941	889		(33,085,052)	(33,085,052)	
2099999. Joint Venture Interests - Common Stock - Affiliated							20,413,665	31,390,578				31,390,578		51,804,242	17,322,576	(26,790)	(34,454,876)	(34,481,666)	3,332,656
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	BEACON CAPITAL PARTNERS	02/15/2011	12/31/2023	9,384	406,957				406,957		416,341	416,341				(416,341)
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	03/02/2023	(40,140)	(7,031,339)				(7,031,339)		(7,071,479)	(7,071,479)				7,084,362
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008	12/26/2023	(7,773,698)							(7,773,698)	(7,773,698)				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003	12/04/2023	(948,934)							(948,934)	(948,934)				
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015	06/22/2023	36,164,760	(8,687,935)				(8,687,935)		27,476,825	27,476,825				4,396,172
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	11/30/2023	37,858							37,858	(6,108)	(43,966)		(43,966)	
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CBRE GLOBAL INVESTORS	12/11/2007	12/31/2023	(976,500)							(976,500)	(976,500)				
000000-00-0	CENTRAL PARK NORTH OZ INVESTORS LP	NEW YORK	NY	SUGAR HILL CAPITAL PARTNERS	12/04/2018	12/31/2023	24,674,953							24,674,953	24,674,953				
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND II LP	RENO	NV	DERMODY PROPERTIES	12/27/2018	10/23/2023	(38,324,194)							(38,324,194)	(38,324,194)				
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC	06/08/2017	06/08/2023	1,744,201							1,744,201	1,744,201				
000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II	CHICAGO	IL	HARRISON STREET ADVISORS LLC	05/14/2019	01/25/2023	4,638,897							4,638,897	4,382,804	(256,092)		(256,092)	
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	11/15/2019	11/01/2023	2,586,378							2,586,378	2,586,378				
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS	04/27/2012	07/14/2023	155,774							155,774	155,774				
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	12/05/2019	10/25/2023	443,447							443,447	443,447				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	ARES SECONDARIES	07/27/2005	12/31/2023	9,578	3,615,015				3,615,015		3,624,593	3,624,593				(3,624,593)
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	12/31/2023	42,078	(545,046)				(545,046)		(502,968)	(502,968)				502,968
000000-00-0	LONE STAR FUND VII	Dallas	TX	Lone Star Funds	12/22/2011	12/28/2023	319,680	4,835,668				4,835,668		5,155,348	5,155,348				(4,683,814)
000000-00-0	ML-AI VENTURE 2, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	10/07/2014	12/22/2023	2,290,140	(8,845)				(8,845)		2,281,295	2,281,295				(86,080)
000000-00-0	ML-AI VENTURE 3, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/22/2016	07/28/2023	198,450							198,450	198,450				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008	12/31/2023	(12,550)	5,048,295				5,048,295		5,035,745	5,035,745				(5,035,745)
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	PATRIA INVESTIMENTOS-RE	12/22/2011	02/10/2023	274,842							274,842	274,842				

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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	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IND	RED FORT CAPITAL ADVISORS	10/04/2011	01/13/2023	31,948,908							31,948,908	31,948,908				
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006	12/28/2023	176,958	(4,136,065)				(4,136,065)		(3,959,107)	(3,959,107)				4,145,837
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	05/04/2006	12/31/2023	(647)	3,470,713				3,470,713		3,470,066	3,470,066				(3,470,066)
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	12/03/2007	12/31/2023	(4,200,935)							(4,200,935)	(4,200,935)				
000000-00-0	WB SJC CO-INVESTMENT PARTNERSHIP, LP	NEW YORK	NY	WESTBROOK PARTNERS	03/30/2016	03/29/2023	37,133	(37,133)				(37,133)							346,964
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners	10/01/2004	09/25/2023	1,119	(1,119)				(1,119)							
000000-00-0	DERMODY PROPERTIES INDUSTRIAL CO-INVEST FUND II LP	RENO	NV	DERMODY PROPERTIES	08/17/2020	07/24/2023	(5,369,118)							(5,369,118)	(5,369,118)				
000000-00-0	BREG SAVANNAH INDUSTRIAL FUND, LP	DENVER	CO	BROE REAL ESTATE GROUP	03/29/2021	12/31/2023	(4,255,339)							(4,255,339)	(4,255,339)				
000000-00-0	MIL-AI VENTURE 4, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	05/01/2021	10/30/2023	982,500							982,500	982,500				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	DENVER	CO	REDPEAK PROPERTIES	05/01/2021	12/08/2023	44,523,510	9,068,670				9,068,670		53,592,181	53,592,181				(3,353,894)
000000-00-0	MIL-AI VENTURE 1 LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/01/2021	04/06/2023	39,330	(5,371)				(5,371)		33,959	33,959				
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	08/01/2021	12/04/2023	316,925							316,925	316,925				
000000-00-0	ELMTREE U.S. NET LEASE FUND IV LP	ST. LOUIS	MO	ELMTREE FUNDS	10/28/2021	10/02/2023	21,454,814							21,454,814	21,454,814				
000000-00-0	RRG SWIF GARDEN CO-INVESTMENT PARTNERS LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT	11/15/2021	12/29/2023	14,385,904							14,385,904	14,385,904				
000000-00-0	ALTERRA IOS VENTURE II LP	PHILADELPHIA	PA	ALTERRA PROPERTY GROUP	03/09/2022	12/20/2023	3,892,606							3,892,606	3,892,606				
000000-00-0	MSP GP FUND III LP	DALLAS	TX	MONTGOMERY STREET PARTNERS	09/30/2022	06/13/2023	154,431							154,431	154,431				
000000-00-0	DP AIC HOLDINGS LP	RENO	NV	DERMODY PROPERTIES	10/18/2022	11/13/2023	4,590,035							4,590,035	4,590,035				
000000-00-0	BLACKSTONE PROPERTY PARTNERS LP	NEW YORK	NY	BLACKSTONE GROUP	03/31/2023	12/29/2023								321,614	321,614				
000000-00-0	CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV, LP	LOS ANGELES	CA	CBRE GLOBAL INVESTORS	12/05/2005	12/29/2023									8,308		8,308	8,308	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							134,192,538	5,992,465				5,992,465		140,506,617	140,214,867	(300,058)	8,308	(291,750)	(4,194,229)
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016	12/31/2023	(13,740,020)							(13,740,020)	(13,740,020)				
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors	03/22/2016	12/31/2023	(13,740,019)							(13,740,019)	(13,740,019)				
000000-00-0	AP Timber LLC	Dover	DE	DIRECT	05/22/2012	09/15/2023	7,212,183	9,487,912				9,487,912		16,700,095	16,700,095				33,513,870
000000-00-0	PACIFIC SHORES LAND PARTNERS LLC	HUNTINGTON BEACH	CA	Truamerica Multifamily	02/13/2018	09/11/2023	29,883,712	3,527,888				3,527,888		33,411,600	33,411,600				5,299,993
000000-00-0	PULLMAN QOZB	CHICAGO	IL	CBRE Global Investors	07/13/2019	08/31/2023	1,569,736							1,569,736	1,569,736				
000000-00-0	SW INDUSTRIAL LLC	SPARKS	NV	The Bendetti Company	08/01/2019	10/31/2023	2,147,000							2,147,000	2,147,000				
000000-00-0	TDC CITY CENTER PHASE II LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021	12/31/2023	(54,324)							(54,324)	(54,324)				54,324
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase I-II)	CHANDLER	AZ	Ryan Company	04/05/2019	12/31/2023													2,300
000000-00-0	TDC CITY CENTER LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021	12/31/2023	(38,687)	38,687				38,687							
000000-00-0	White Oak Real Estate 2017-2, LP	Westerville	OH	White Oak GP	11/07/2017	10/31/2023	6,112,548	3,188,361				3,188,361		9,300,909	9,300,909				8,115,985
2299999. Joint Venture Interests - Real Estate - Affiliated							19,352,129	16,242,848				16,242,848		35,594,977	35,594,977				46,986,471
000000-00-0	AEP I HOLDCO LLC	NEW YORK	NY	ANVIL ENERGY PARTNERS	12/21/2018	12/31/2023		225,000				225,000		225,000	225,000				(225,000)
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018	12/22/2023	11,319,246	(4,857,711)				(4,857,711)	1,655,470	8,117,005	12,182,601	(180,416)	4,246,012	4,065,596	693,676
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC	07/10/2017	03/23/2023	2,236,205							2,236,205	2,236,205				
404738-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	08/20/2018	10/04/2023	482,337							482,337	482,337				
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	10/16/2023	17,402							17,402	17,402				
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL	10/18/2006	12/08/2023	164,845							164,845	164,845				
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP	St Peter Port	GGY	Partners Group	07/15/2011	09/29/2023	(6,282,129)							(6,282,129)	(6,282,129)				
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII LP	BOSTON	MA	ARCLIGHT PARTNERS	02/21/2020	12/22/2023	5,933,863							5,933,863	5,933,863				
000000-00-0	SROA CARDINAL CO-INVEST 2 LP	WEST PALM BEACH	FL	SROA CAPITAL	11/26/2021	11/17/2023	1,017,984							1,017,984	1,017,984				
000000-00-0	SROA CAPITAL FUND VIII LP	WEST PALM BEACH	FL	SROA CAPITAL	11/23/2021	12/07/2023	1,529,288							1,529,288	1,529,288				
000000-00-0	AGRICULTURE FUND II LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	10/13/2017	12/31/2023	7,000	(7,000)				(7,000)							
000000-00-0	MPP FSG HOLDINGS LLC	SAN FRANCISCO	CA	MAIN POST PARTNERS	12/15/2017	04/27/2023													290,301
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND	New York	NY	C III CAPITAL PARTNERS	07/01/2021	12/31/2023	1,801	(1,801)				(1,801)							
000000-00-0	FOCUS SENIOR HOUSING FUND II LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC	06/09/2022	12/27/2023	1,474,840							1,474,840	1,474,840				
000000-00-0	CRAYHILL CO-INVEST FUND III LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	05/24/2022	10/10/2023	323,390							323,390	323,390				
2599999. Joint Venture Interests - Other - Unaffiliated							18,226,069	(4,641,512)				(4,641,512)	1,655,470	15,240,027	19,305,624	(180,416)	4,246,012	4,065,596	758,977
000000-00-0	NBINV RIVERSIDE CARS1, LLC	DOVER	DE	DIRECT	02/29/2016	12/27/2023	47,571,982							47,571,982	47,571,982				
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT	02/29/2016	12/27/2023	285,161	972,839				972,839		1,258,000			(1,258,000)	(1,258,000)	
2699999. Joint Venture Interests - Other - Affiliated							47,857,143	972,839				972,839		48,829,982	47,571,982		(1,258,000)	(1,258,000)	
000000-00-0	AIC COLLATERAL LOAN (AIMCO)	Dover	DE	DIRECT	02/17/2022	10/17/2023	50,000							50,000	50,000				

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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	AIC COLLATERAL LOAN (AIMCO) REFI	Dover	DE	DIRECT	04/20/2021	10/20/2023	33,333							33,333	33,333				
3099999. Collateral Loans - Affiliated							83,333							83,333	83,333				
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC	Indianapolis	IN	CREA	04/11/2012	10/19/2023	17,755							17,755	17,755				
000000-00-0	CREA CORPORATE TAX CREDIT FUND 57 LLC	INDIANAPOLIS	IN	CREA	12/22/2017	10/19/2023	22,243							22,243	22,243				
000000-00-0	CREA CORPORATE TAX CREDIT FUND 61, LLC	INDIANAPOLIS	IN	CREA	06/27/2018	11/07/2023	2,215							2,215	2,215				
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	Portland	OR	PNC TAX CREDIT CAPITAL	11/23/2010	10/25/2023	62,453							62,453	62,453				
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	Portland	OR	PNC TAX CREDIT CAPITAL	06/15/2011	04/27/2023	4,082							4,082	4,082				
000000-00-0	RED STONE EQUITY - 2011 NATIONAL FUND L.P.	Cleveland	OH	RED STONE EQUITY PARTNERS	08/15/2011	12/14/2023	355,091							355,091	355,091				
000000-00-0	RED STONE EQUITY - 2017 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	10/02/2017	12/14/2023	24,985							24,985	24,985				
000000-00-0	RED STONE EQUITY - 2018 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	07/27/2018	12/14/2023	3,253							3,253	3,253				
000000-00-0	RED STONE EQUITY - 2019 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	04/26/2019	12/14/2023	112							112	112				
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	02/29/2012	05/18/2023	34,146							34,146	34,146				
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							526,335							526,335	526,335				
000000-00-0	CEDF 2022-15A SUB CLO		CYM	JEFFERIES & COMPANY, INC.	02/24/2022	01/12/2023	8,967,115		18,962			18,962		8,986,077	8,663,750		(322,327)	(322,327)	
000000-00-0	GALXY 2013-15A CLO		CYM	TRANSFER	01/01/2022	06/29/2023	356,685		40,979	49,301		(8,322)		348,363	320,550		(27,813)	(27,813)	79,740
86176Y-20-1	STCLO 0 04/17/21 PFD		CYM	TRANSFER	01/01/2022	04/06/2023									158,450		158,450	158,450	
86176Y-AH-5	STCLO 2007-6A SUB		CYM	TRANSFER	01/01/2022	04/06/2023									10,883		10,883	10,883	
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							9,323,800		59,941	49,301		10,640		9,334,440	9,153,633		(180,807)	(180,807)	79,740
000000-00-0	INVESTEC AFRICA CRDT OPPORT FD 1A	ST PETER PORT	GGY	INVESTEC ASSET MANAGEMENT GUERNSEY LIMITED	12/31/2019	06/30/2023	12,219,024	(1,473,411)				(1,473,411)		10,745,613	12,397,470		1,651,857	1,651,857	
5899999. Any Other Class of Assets - Unaffiliated							12,219,024	(1,473,411)				(1,473,411)		10,745,613	12,397,470		1,651,857	1,651,857	
6099999. Total - Unaffiliated							851,812,753	62,801,781	59,941	49,301		62,812,421	(2,690,939)	921,274,063	915,457,734	(7,638,134)	1,821,804	(5,816,330)	(35,521,259)
6199999. Total - Affiliated							87,706,270	48,606,264				48,606,264		136,312,534	100,572,868	(26,790)	(35,712,876)	(35,739,666)	50,319,127
6299999 - Totals							939,519,023	111,408,046	59,941	49,301		111,418,686	(2,690,939)	1,057,586,598	1,016,030,602	(7,664,924)	(33,891,072)	(41,555,996)	14,797,868

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ 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-GW-5	TREASURY (CPI) NOTE				1.A	8,002,811	97.3880	8,065,562	8,073,900	8,138,922	128,488	7,623			1.250	1.670	AO	22,062	51,529	09/29/2023	04/15/2028
912810-QB-7	TREASURY BOND				1.A	6,671,133	103.0080	6,695,508	6,500,000	6,670,821		(311)			4.250	4.019	MN	35,670		12/15/2023	05/15/2039
912810-RC-4	TREASURY BOND				1.A	14,680,175	91.9340	14,374,185	15,635,400	14,695,622		15,447			3.625	4.073	FA	214,084	283,392	06/30/2023	08/15/2043
912810-RD-2	TREASURY BOND				1.A	14,857,158	93.4530	16,975,574	18,164,800	14,873,550		16,392			3.750	5.227	MN	87,955	340,590	10/27/2023	11/15/2043
912810-RE-0	TREASURY BOND				1.A	14,706,631	91.6330	16,763,031	18,293,700	14,727,122		20,491			3.625	5.199	FA	250,482		10/17/2023	02/15/2044
912810-RG-5	TREASURY BOND				1.A	14,820,297	88.1680	16,438,565	18,644,600	14,837,014		16,717			3.375	4.982	MN	81,250	314,628	11/03/2023	05/15/2044
912810-RH-3	TREASURY BOND				1.A	11,835,213	84.6760	13,224,325	15,617,600	11,857,014		21,802			3.125	5.012	FA	184,345		10/13/2023	08/15/2044
912810-RJ-9	TREASURY BOND				1.A	14,831,215	82.7620	17,364,733	20,981,600	14,862,015		30,800			3.000	5.334	MN	81,275	314,724	10/20/2023	11/15/2044
912810-RK-6	TREASURY BOND				1.A	19,860,387	75.7230	19,902,187	26,283,000	19,937,552		77,165			2.500	4.242	FA	248,189	328,538	07/31/2023	02/15/2045
912810-RM-2	TREASURY BOND				1.A	6,323,125	82.5000	6,600,000	8,000,000	6,325,833		2,708			3.000	4.540	MN	30,989		12/08/2023	05/15/2045
912810-RN-0	TREASURY BOND				1.A	8,111,211	80.6330	8,869,609	11,000,000	8,119,830		8,619			2.875	4.842	FA	119,453		11/17/2023	08/15/2045
912810-RQ-3	TREASURY BOND				1.A	6,830,469	75.0350	7,503,516	10,000,000	6,839,582		9,113			2.500	4.844	FA	94,429		11/17/2023	02/15/2046
912810-RS-9	TREASURY BOND				1.A	10,506,563	74.8710	10,481,953	14,000,000	10,510,202		3,639			2.500	4.235	MN	45,192		12/15/2023	05/15/2046
912810-RT-7	TREASURY BOND				1.A	11,735,835	71.0980	12,736,506	17,914,100	11,748,647		12,812			2.250	4.749	FA	152,246		11/30/2023	08/15/2046
912810-RV-2	TREASURY BOND				1.A	14,627,545	81.7540	16,361,492	20,013,100	14,643,740		16,195			3.000	4.964	FA	226,779		11/10/2023	02/15/2047
912810-RX-8	TREASURY BOND				1.A	11,831,915	81.6760	12,799,085	15,670,600	11,839,643		7,728			3.000	4.742	MN	60,702		11/30/2023	05/15/2047
912810-RY-6	TREASURY BOND				1.A	9,917,215	77.8670	9,198,295	11,812,800	9,961,277		44,062			2.750	3.757	FA	122,702	324,852	01/31/2023	08/15/2047
912810-RZ-3	TREASURY BOND				1.A	11,827,000	77.8360	12,815,532	16,464,800	11,836,034		9,034			2.750	4.727	MN	58,464		11/30/2023	11/15/2047
912810-SA-7	TREASURY BOND				1.A	14,714,695	81.4880	14,197,459	17,422,700	14,747,275		32,579			3.000	3.998	FA	197,426	261,341	06/30/2023	02/15/2048
912810-SC-3	TREASURY BOND				1.A	14,786,163	83.3130	17,511,204	21,018,700	14,810,261		24,098			3.125	5.297	MN	84,811	328,417	10/20/2023	05/15/2048
912810-SD-1	TREASURY BOND				1.A	20,014,117	81.3980	19,220,858	23,613,300	20,063,581		49,465			3.000	3.962	FA	267,575	354,200	05/31/2023	08/15/2048
912810-SE-9	TREASURY BOND				1.A	44,840,665	87.1330	41,505,888	47,635,200	44,900,876		60,210			3.375	3.731	MN	207,586	1,607,688	01/31/2023	11/15/2048
912810-SF-6	TREASURY BOND				1.A	29,673,405	81.3710	27,398,704	33,671,300	29,758,706		85,301			3.000	3.716	FA	381,547	1,010,139	01/31/2023	02/15/2049
912810-SH-2	TREASURY BOND				1.A	14,794,325	79.4610	16,470,346	20,727,600	14,823,870		29,546			2.875	4.836	MN	76,946	297,959	09/29/2023	05/15/2049
912810-SK-5	TREASURY BOND				1.A	11,873,948	71.7500	13,400,963	18,677,300	11,891,488		17,540			2.375	4.857	MN	57,276	221,793	11/10/2023	11/15/2049
912810-SL-3	TREASURY BOND				1.A	15,062,093	65.8010	17,914,920	27,226,000	15,100,149		38,057			2.000	5.107	FA	205,675		10/27/2023	02/15/2050
912810-SN-9	TREASURY BOND				1.A	14,946,398	53.8870	17,241,487	31,995,800	14,995,882		49,484			1.250	4.837	MN	51,642	199,974	11/03/2023	05/15/2050
912810-SQ-2	TREASURY BOND				1.A	13,375,740	63.8280	14,862,189	23,284,700	13,446,754		71,014			1.125	4.859	FA	98,944		11/17/2023	08/15/2040
912810-SR-0	TREASURY BOND				1.A	11,033,047	64.4450	12,244,609	19,000,000	11,082,678		49,631			1.125	4.826	MN	27,600	73,125	12/15/2023	05/15/2040
912810-SS-8	TREASURY BOND				1.A	23,740,016	59.5780	25,244,803	42,372,600	23,813,443		73,427			1.625	4.427	MN	88,907	167,821	11/30/2023	11/15/2050
912810-ST-6	TREASURY BOND				1.A	14,828,593	66.3480	14,697,068	22,151,600	14,974,846		146,253			1.375	4.043	MN	39,328	152,292	06/30/2023	11/15/2040
912810-SU-3	TREASURY BOND				1.A	27,122,102	63.4100	26,218,643	41,347,700	27,247,883		125,781			1.875	3.930	FA	292,833	284,510	12/15/2023	02/15/2051
912810-SW-9	TREASURY BOND				1.A	27,920,287	71.8950	28,961,633	40,283,500	28,059,785		139,499			1.875	4.412	FA	285,296	190,158	11/16/2023	02/15/2041
912810-SX-7	TREASURY BOND				1.A	29,662,655	71.3590	30,985,385	43,421,600	29,734,254		71,599			2.375	4.345	MN	133,158	515,632	11/10/2023	05/15/2051
912810-SY-5	TREASURY BOND				1.A	25,005,223	76.1680	27,110,846	35,593,500	25,118,023		112,801			2.250	4.741	MN	103,407	400,427	10/27/2023	05/15/2041
912810-SZ-2	TREASURY BOND				1.A	24,210,695	65.3010	24,198,118	37,056,400	24,296,509		85,815			2.000	4.092	FA	279,937	300,564	12/08/2023	08/15/2051
912810-TA-6	TREASURY BOND				1.A	20,003,374	69.5470	19,706,734	28,335,900	20,187,231		183,856			1.750	4.049	FA	187,302	247,939	05/31/2023	08/15/2041
912810-TB-4	TREASURY BOND				1.A	17,624,038	63.2190	18,607,680	29,433,800	17,679,464		55,426			1.875	4.363	MN	71,260	182,192	11/17/2023	11/15/2051
912810-TC-2	TREASURY BOND				1.A	21,695,403	72.3320	22,124,704	30,587,700	21,810,665		115,262			2.000	4.314	MN	78,990	205,877	11/17/2023	11/15/2041
912810-TD-0	TREASURY BOND				1.A	24,626,704	69.3200	26,306,988	37,949,900	24,711,660		84,956			2.250	4.421	FA	322,523	158,307	11/10/2023	02/15/2052
912810-TG-3	TREASURY BOND				1.A	24,242,202	79.6170	26,258,944	32,981,500	24,289,198		46,996			2.875	4.509	MN	122,435	630,904	10/27/2023	05/15/2052
912810-TH-1	TREASURY BOND				1.A	64,635,736	87.7340	67,434,926	76,862,600	64,788,580		152,844			3.250	4.502	MN	322,548	1,685,535	09/27/2023	05/15/2042
912810-TJ-7	TREASURY BOND				1.A	26,558,434	81.7770	25,774,337	31,517,700	26,598,357		39,924			3.000	3.911	FA	357,144	352,766	12/15/2023	08/15/2052
912810-TK-4	TREASURY BOND				1.A	80,603,739	89.1680	80,879,896	90,705,100	80,957,653		323,818			3.375	4.209	FA	1,156,305	3,008,141	09/27/2023	08/15/2042
912810-TL-2	TREASURY BOND				1.A	30,920,044	98.6640	28,987,501	29,380,000	30,892,660		(27,383)			4.000	3.707	MN	151,743	935,200	12/15/2023	11/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-TN-8	TREASURY BOND				1.A	27,429,964	92.3440	29,192,076	31,612,400	27,444,376		14,412			3.625	4.418	FA	432,845	221,942	12/15/2023	02/15/2053
912810-TS-7	TREASURY BOND				1.A	181,657,705	95.3280	179,394,862	188,186,700	181,754,240		96,534			3.875	4.133	MN	941,580	3,646,117	07/31/2023	05/15/2043
912810-TT-5	TREASURY BOND				1.A	29,685,019	101.0780	34,276,200	33,910,600	29,697,451		12,432			4.125	4.926	FA	528,356		10/20/2023	08/15/2053
912810-TU-2	TREASURY BOND				1.A	102,819,633	102.0780	105,606,358	103,456,400	102,825,911		6,278			4.375	4.421	FA	1,709,631		12/15/2023	08/15/2043
912810-TV-0	TREASURY BOND				1.A	15,520,352	112.1410	16,260,391	14,500,000	15,519,345		(1,007)			4.750	4.328	MN	88,932		12/08/2023	11/15/2053
912810-TW-8	TREASURY BOND	LS			1.A	8,270,625	107.2660	8,581,250	8,000,000	8,270,134		(491)			4.750	4.491	MN	49,066		12/08/2023	11/15/2043
912828-2A-7	TREASURY NOTE				1.A	24,418,407	93.5940	24,279,529	25,941,400	24,959,348		354,552			1.500	3.012	FA	146,978	389,121	06/24/2022	08/15/2026
912828-2R-0	TREASURY NOTE				1.A	4,949,540	94.3130	5,009,503	5,311,600	4,994,963		45,424			2.250	4.036	FA	45,141	59,756	06/07/2023	08/15/2027
912828-3P-3	TREASURY NOTE				1.A		97.4960								2.250	0.000	JD	109,559		01/27/2022	12/31/2024
912828-3W-8	TREASURY NOTE				1.A	29,723,018	95.5900	30,255,905	31,651,800	29,885,315		162,296			2.750	4.240	FA	328,774	435,212	07/31/2023	02/15/2028
912828-4F-4	TREASURY NOTE				1.A	3,759,447	97.6330	3,387,175	3,469,300	3,541,734		(57,466)			2.625	0.935	MS	23,141	91,069	02/28/2020	03/31/2025
912828-4F-4	TREASURY NOTE	0			1.A	1,191,996	97.6330	1,073,961	1,100,000	1,122,966		(18,220)			2.625	0.935	MS	7,337	28,875	02/28/2020	03/31/2025
912828-4M-9	TREASURY NOTE				1.A	10,889,253	97.8160	9,942,353	10,164,300	10,429,365		(197,131)			2.875	0.897	AO	49,774	292,224	11/03/2021	04/30/2025
912828-4M-9	TREASURY NOTE	LS			1.A	1,068,008	97.8160	978,164	1,000,000	1,026,163		(19,459)			2.875	0.891	AO	4,897	28,750	11/03/2021	04/30/2025
912828-4N-7	TREASURY NOTE				1.A	44,990,991	95.8910	45,338,432	47,281,400	45,197,469		206,478			2.875	3.984	MN	175,519	679,670	07/18/2023	05/15/2028
912828-4R-8	TREASURY NOTE				1.A	11,235,827	97.7230	10,889,822	11,143,600	11,164,506		(14,793)			2.875	2.737	MN	28,011	320,379	06/08/2022	05/31/2025
912828-4V-9	TREASURY NOTE				1.A	19,943,529	95.6990	20,664,715	21,593,400	20,018,719		75,190			2.875	4.647	FA	234,491		09/29/2023	08/15/2028
912828-4Z-0	TREASURY NOTE				1.A	21,947,794	97.3480	21,313,005	21,893,700	21,874,515		9,429			2.750	2.801	FA	203,449	602,077	06/30/2022	08/31/2025
912828-5C-0	TREASURY NOTE				1.A	15,022,852	97.6950	14,654,297	15,000,000	15,012,330		(6,778)			3.000	2.951	MS	114,344	450,000	06/07/2022	09/30/2025
912828-5J-5	TREASURY NOTE				1.A	30,115,047	97.6720	29,500,229	30,203,400	30,153,436		26,127			3.000	3.094	AO	154,336	906,102	07/13/2022	10/31/2025
912828-5M-8	TREASURY NOTE				1.A	18,457,031	96.6020	19,320,312	20,000,000	18,502,660		45,629			3.125	4.870	MN	80,701	312,500	10/31/2023	11/15/2028
912828-5N-6	TREASURY NOTE				1.A	9,960,156	97.4140	9,741,406	10,000,000	9,977,604		11,211			2.875	2.996	MN	25,137	287,500	06/06/2022	11/30/2025
912828-5T-3	TREASURY NOTE				1.A	14,828,906	96.9060	14,535,938	15,000,000	14,901,749		47,065			2.625	2.965	JD	197,957	393,750	06/07/2022	12/31/2025
912828-6A-3	TREASURY NOTE				1.A	28,687,994	96.8550	28,226,977	29,143,400	28,831,729		141,227			2.625	3.157	JJ	320,142	765,014	06/16/2022	01/31/2026
912828-6F-2	TREASURY NOTE				1.A	12,849,698	96.5080	11,370,068	11,781,500	12,246,909		(212,712)			2.500	0.657	FA	99,528	294,538	05/06/2021	02/28/2026
912828-6L-9	TREASURY NOTE				1.A	13,169,213	95.9300	12,816,590	13,360,400	13,218,620		59,001			2.250	2.735	MS	76,384	300,609	06/08/2022	03/31/2026
912828-6S-4	TREASURY NOTE				1.A	32,825,964	96.1050	31,456,089	32,730,800	32,590,353		46,972			2.375	2.548	AO	132,407	777,357	09/13/2022	04/30/2026
912828-6T-2	TREASURY NOTE				1.A	18,173,438	92.6880	18,537,500	20,000,000	18,190,837		17,400			2.375	4.278	MN	61,332		12/08/2023	05/15/2029
912828-6X-3	TREASURY NOTE				1.A	16,973,437	95.4730	16,604,510	17,391,900	17,090,509		117,384			2.125	2.869	MN	32,313	369,578	06/24/2022	05/31/2026
912828-7B-0	TREASURY NOTE				1.A	12,791,214	94.8320	12,526,837	13,209,500	12,925,878		106,913			1.875	2.765	JD	124,519	247,678	06/08/2022	06/30/2026
912828-J2-7	TREASURY NOTE	0			1.A	20,505,352	97.0590	20,382,304	21,000,000	20,796,323		176,155			2.000	2.885	FA	158,641	420,000	04/29/2022	02/15/2025
912828-K7-4	TREASURY NOTE				1.A	24,800,203	96.2300	24,585,634	25,548,700	25,159,388		230,966			2.000	2.969	FA	193,004	510,974	06/06/2022	08/15/2025
912828-M5-6	TREASURY NOTE				1.A	38,555,417	96.3130	37,618,507	39,058,800	38,769,836		147,155			2.250	2.656	MN	113,474	878,823	06/09/2022	11/15/2025
912828-P4-6	TREASURY NOTE				1.A	20,887,195	94.7620	20,450,906	21,581,400	21,171,233		184,418			1.625	2.547	FA	132,465	350,698	06/07/2022	02/15/2026
912828-R3-6	TREASURY NOTE				1.A	6,666,264	94.3520	6,775,952	7,181,600	6,840,635		135,036			1.625	3.737	MN	15,069	116,702	09/13/2022	05/15/2026
912828-R3-6	TREASURY NOTE	SD			1.A	16,559,084	94.3520	14,577,316	15,450,000	15,918,254		(196,240)			1.625	0.340	MN	33,392	249,115	09/22/2020	05/15/2026
912828-U2-4	TREASURY NOTE				1.A	4,654,211	94.5390	4,666,164	4,935,700	4,747,769		61,276			2.000	3.404	MN	12,746	98,714	06/16/2022	11/15/2026
912828-U2-4	TREASURY NOTE	0			1.A	15,577,026	94.5390	15,598,945	16,500,000	15,883,589		200,970			2.000	3.376	MN	42,610	330,000	06/16/2022	11/15/2026
912828-V2-3	TREASURY NOTE				1.A		100.0000								2.250	0.000	JD	562,500		05/12/2022	12/31/2023
912828-V9-8	TREASURY NOTE				1.A	14,594,527	94.9300	14,224,075	14,983,800	14,712,758		81,806			2.250	2.860	FA	127,342	337,136	07/29/2022	02/15/2027
912828-X8-8	TREASURY NOTE				1.A	18,545,762	94.9800	18,425,166	19,398,900	18,799,087		165,233			2.375	3.353	MN	59,489	460,700	06/15/2022	05/15/2027
912828-X8-8	TREASURY NOTE	SD			1.A	476,348	94.9800	474,902	500,000	483,353		4,580			2.375	3.430	MN	1,533	11,849	06/15/2022	05/15/2027
912828-XB-1	TREASURY NOTE				1.A	24,927,674	96.8090	24,684,642	25,498,400	25,226,088		191,875			2.125	2.926	MN	69,963	541,841	06/06/2022	05/15/2025
912828-XZ-8	TREASURY NOTE				1.A	3,980,938	97.5510	3,902,031	4,000,000	3,995,585		2,847			2.750	2.826	JD	55,302	110,000	07/09/2018	06/30/2025
912828-Y7-9	TREASURY NOTE				1.A	10,160,297	97.6130	9,989,060	10,233,300	10,194,243		23,730			2.875	3.124	JJ	123,119	294,207	07/13/2022	07/31/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-Y7-9	TREASURY NOTE	SD			1.A	1,631,189	97.6130	1,561,812	1,600,000	1,608,125		(4,974)			2.875	2.545	JJ	19,250	45,951	02/19/2019	07/31/2025
912828-Y9-5	TREASURY NOTE				1.A	12,308,062	94.5980	11,896,413	12,575,800	12,357,112		78,605			1.875	2.565	JJ	98,676	235,796	07/13/2022	07/31/2026
912828-YB-0	TREASURY NOTE				1.A	17,407,813	88.9730	17,794,532	20,000,000	17,430,831		23,019			1.625	4.216	FA	122,758		12/08/2023	08/15/2029
912828-YD-6	TREASURY NOTE				1.A	14,944,098	93.2190	14,065,311	15,088,500	15,003,255		31,051			1.375	1.593	FA	70,106	207,467	01/28/2022	08/31/2026
912828-YQ-7	TREASURY NOTE				1.A	10,469,854	93.6210	9,902,303	10,577,000	10,511,336		22,382			1.625	1.851	AO	29,276	171,876	02/17/2022	10/31/2026
912828-YU-8	TREASURY NOTE				1.A	9,989,307	93.4610	9,432,265	10,092,200	10,028,434		21,109			1.625	1.849	MN	14,339	163,998	02/17/2022	11/30/2026
912828-YX-2	TREASURY NOTE				1.A	13,844,069	93.6910	13,493,343	14,401,900	14,021,247		119,086			1.750	2.667	JD	126,709	252,033	06/23/2022	12/31/2026
912828-YZ-7	TREASURY NOTE				1.A		100.0000								1.625	1.653	JD		41	12/23/2019	12/31/2021
912828-Z7-8	TREASURY NOTE				1.A	30,251,130	92.8240	30,361,224	32,708,300	31,031,460		509,110			1.500	3.262	JJ	205,316	490,625	06/16/2022	01/31/2027
912828-Z9-4	TREASURY NOTE				1.A	20,095,442	87.1210	21,318,966	24,470,500	20,197,711		102,269			1.500	4.829	FA	138,644		10/27/2023	02/15/2030
912828-ZE-3	TREASURY NOTE				1.A	14,966,900	89.8710	15,094,838	16,796,100	15,531,622		364,556			0.625	3.081	MS	26,674	104,976	06/09/2022	03/31/2027
912828-ZL-7	TREASURY NOTE				1.A	23,269,540	94.6330	23,437,803	24,767,100	24,071,188		506,240			0.375	2.536	AO	15,820	92,877	06/06/2022	04/30/2025
912828-ZN-3	TREASURY NOTE				1.A	10,617,656	89.2620	10,711,406	12,000,000	11,037,051		270,555			0.500	3.054	AO	10,220	60,000	06/08/2022	04/30/2027
912828-ZQ-6	TREASURY NOTE				1.A	30,153,319	81.7190	32,179,128	39,377,900	30,362,208		208,889			0.625	4.846	MN	31,778	123,056	10/27/2023	05/15/2030
912828-ZS-2	TREASURY NOTE				1.A	10,588,125	89.0390	10,684,687	12,000,000	11,008,918		271,358			0.500	3.068	MN	5,246	60,000	06/08/2022	05/31/2027
912828-ZV-5	TREASURY NOTE				1.A	24,933,905	88.8280	25,189,792	28,357,900	25,893,764		656,568			0.500	3.143	JD	71,284	141,790	07/08/2022	06/30/2027
912828-ZW-3	TREASURY NOTE				1.A	19,963,112	93.9260	20,417,398	21,737,800	20,822,523		587,869			0.250	3.151	JD	27,322	54,345	07/08/2022	06/30/2025
91282C-AJ-0	TREASURY NOTE				1.A	10,991,719	93.3550	11,202,656	12,000,000	11,468,454		306,936			0.250	3.003	FA	10,137	30,000	06/08/2022	08/31/2025
91282C-AM-3	TREASURY NOTE				1.A	24,937,725	93.1250	25,403,383	27,278,800	26,017,208		693,123			0.250	2.990	MS	17,329	68,197	06/06/2022	09/30/2025
91282C-AT-8	TREASURY NOTE				1.A	32,506,018	92.8870	32,543,420	35,035,600	33,609,564		745,339			0.250	2.533	AO	14,919	87,589	07/08/2022	10/31/2025
91282C-AV-3	TREASURY NOTE				1.A	33,553,863	82.1520	34,893,056	42,473,600	33,792,784		238,920			0.875	4.347	MN	47,987	185,822	11/03/2023	11/15/2030
91282C-AZ-4	TREASURY NOTE				1.A	14,984,315	92.8630	15,255,765	16,428,200	15,614,354		406,988			0.375	3.062	MN	5,386	61,606	06/09/2022	11/30/2025
91282C-BC-4	TREASURY NOTE				1.A	24,340,011	92.6760	23,743,164	25,619,600	24,909,316		342,022			0.375	1.786	JD	48,301	96,074	06/23/2022	12/31/2025
91282C-BC-4	TREASURY NOTE	LS			1.A	4,538,672	92.6760	4,633,789	5,000,000	4,731,741		128,117			0.375	3.168	JD	9,427	18,750	06/23/2022	12/31/2025
91282C-BJ-9	TREASURY NOTE				1.A	30,992,402	88.1640	31,963,086	36,254,100	31,578,973		586,571			0.750	4.223	JJ	113,787	48,594	07/31/2023	01/31/2028
91282C-BL-4	TREASURY NOTE				1.A	55,055,823	83.4730	55,145,211	66,063,800	55,416,731		360,909			1.125	3.722	FA	280,726	168,197	12/14/2023	02/15/2031
91282C-BP-5	TREASURY NOTE				1.A	14,898,307	89.3910	15,360,796	17,183,900	15,118,350		220,043			1.125	4.312	FA	65,325	96,659	07/05/2023	02/29/2028
91282C-BQ-3	TREASURY NOTE				1.A	8,456,790	92.4100	8,259,528	8,937,900	8,675,149		117,762			0.500	1.894	FA	15,101	69,690	02/16/2022	02/28/2026
91282C-BW-0	TREASURY NOTE				1.A	18,955,452	92.5160	18,453,908	19,946,800	19,353,909		242,946			0.750	2.056	AO	25,481	149,601	06/06/2022	04/30/2026
91282C-BZ-3	TREASURY NOTE				1.A	26,528,366	89.5200	26,791,405	29,928,000	26,900,166		371,800			1.250	3.807	AO	63,720	187,050	05/31/2023	04/30/2028
91282C-CB-5	TREASURY NOTE				1.A	72,251,931	85.7770	75,809,327	88,379,200	72,736,855		484,924			1.625	4.468	MN	185,438	718,081	11/10/2023	05/15/2031
91282C-CE-9	TREASURY NOTE				1.A	29,886,529	89.3320	30,768,720	34,443,100	30,299,986		413,458			1.250	4.270	MN	37,643	215,269	07/05/2023	05/31/2028
91282C-CF-6	TREASURY NOTE				1.A	22,168,466	92.3090	22,534,650	24,412,300	22,585,853		417,387			0.750	4.037	MN	16,008	91,546	05/31/2023	05/31/2026
91282C-CH-2	TREASURY NOTE				1.A	27,066,751	89.1800	27,637,945	30,991,300	27,403,392		336,641			1.250	4.094	JD	194,760		07/18/2023	06/30/2028
91282C-CJ-8	TREASURY NOTE				1.A	7,803,988	92.4730	7,151,743	7,733,900	7,769,841		(14,220)			0.875	0.687	JD	34,022	67,672	07/30/2021	06/30/2026
91282C-CP-4	TREASURY NOTE				1.A	26,921,277	91.5980	26,285,139	28,696,300	27,581,873		410,300			0.625	2.170	JJ	75,055	179,352	06/23/2022	07/31/2026
91282C-CV-1	TREASURY NOTE				1.A	15,000,062	88.2890	15,635,816	17,709,800	15,123,944		123,882			1.125	4.645	FA	67,324		09/29/2023	08/31/2028
91282C-CW-9	TREASURY NOTE				1.A	3,462,813	91.6800	3,208,789	3,500,000	3,479,637		7,501			0.750	0.972	FA	8,870	26,250	09/30/2021	08/31/2026
91282C-CY-5	TREASURY NOTE				1.A	19,949,115	88.6250	20,806,580	23,477,100	20,083,640		134,525			1.250	4.683	MS	74,569		10/13/2023	09/30/2028
91282C-CZ-2	TREASURY NOTE				1.A	19,050,623	91.8480	19,231,798	20,938,800	19,699,673		425,116			0.875	3.142	MS	46,555	183,215	06/24/2022	09/30/2026
91282C-DG-3	TREASURY NOTE				1.A	21,223,565	92.2770	20,784,179	22,523,600	21,667,292		284,427			1.125	2.515	AO	43,160	253,391	06/10/2022	10/31/2026
91282C-DJ-7	TREASURY NOTE				1.A	46,940,427	83.0230	47,934,579	57,736,200	47,177,833		237,405			1.375	4.118	MN	102,506	211,311	12/15/2023	11/15/2031
91282C-DK-4	TREASURY NOTE				1.A	19,700,023	92.4530	19,131,973	20,693,700	20,036,608		213,111			1.250	2.378	MN	22,616	258,671	06/24/2022	11/30/2026
91282C-DL-2	TREASURY NOTE				1.A	30,099,255	89.4260	30,216,882	33,789,900	30,130,841		31,586			1.500	3.947	MN	44,315		12/14/2023	11/30/2028
91282C-DP-3	TREASURY NOTE				1.A	17,822,032	88.7150	18,264,345	20,587,700	17,862,802		40,770			1.375	4.351	JD	142,318		11/30/2023	12/31/2028

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
91282C-DY-4	TREASURY NOTE				1.A	45,277,087	85.9730	47,140,271	54,831,700	45,422,538		145,451			1.875	4.410	FA	388,329		12/15/2023	02/15/2032
91282C-DZ-1	TREASURY NOTE				1.A	9,961,328	96.5040	9,650,391	10,000,000	9,985,129		13,028			1.500	1.634	FA	56,658	150,000	02/28/2022	02/15/2025
91282C-EC-1	TREASURY NOTE				1.A	23,348,136	93.7420	22,865,220	24,391,600	23,667,325		214,530			1.875	2.862	FA	154,542	457,343	06/30/2022	02/28/2027
91282C-EF-4	TREASURY NOTE				1.A	9,678,595	95.5740	9,470,354	9,908,900	9,746,835		46,771			2.500	3.033	MS	62,946	247,723	07/13/2022	03/31/2027
91282C-EH-0	TREASURY NOTE				1.A	2,349,790	97.5510	2,325,025	2,383,400	2,367,386		12,001			2.625	3.162	AO	13,333	62,564	07/08/2022	04/15/2025
91282C-EK-3	TREASURY NOTE				1.A	49,851,563	99.0860	49,542,970	50,000,000	49,974,433		76,308			2.500	2.657	AO	212,912	1,250,000	05/17/2022	04/30/2024
91282C-EN-7	TREASURY NOTE				1.A	25,019,133	96.1910	24,161,936	25,118,600	25,050,730		19,123			2.750	2.836	AO	117,657	690,762	07/29/2022	04/30/2027
91282C-EN-7	TREASURY NOTE	LS			1.A	1,001,250	96.1910	961,914	1,000,000	1,000,893		(253)			2.750	2.722	AO	4,684	27,500	07/29/2022	04/30/2027
91282C-EP-2	TREASURY NOTE				1.A	47,203,694	92.6640	49,110,469	52,998,400	47,314,372		110,678			2.875	4.416	MN	196,742	567,790	12/15/2023	05/15/2032
91282C-EQ-0	TREASURY NOTE				1.A	34,856,220	97.6330	34,211,513	35,041,000	34,952,778		62,153			2.750	2.939	MN	124,424	963,628	06/08/2022	05/15/2025
91282C-ER-8	TREASURY NOTE				1.A	74,918,945	98.8830	74,162,108	75,000,000	74,982,937		40,650			2.500	2.556	MN	163,934	1,875,000	05/31/2022	05/31/2024
91282C-ES-6	TREASURY NOTE				1.A	18,512,500	94.4100	18,882,032	20,000,000	18,526,493		13,993			2.750	4.290	MN	48,087		12/08/2023	05/31/2029
91282C-ET-4	TREASURY NOTE				1.A	4,712,978	95.7110	4,597,762	4,803,800	4,740,061		17,464			2.625	3.037	MN	11,025	126,100	06/08/2022	05/31/2027
91282C-EU-1	TREASURY NOTE				1.A	1,918,863	97.7340	1,949,801	1,995,000	1,930,036		11,173			2.875	5.232	JD	2,664	28,678	09/27/2023	06/15/2025
91282C-EW-7	TREASURY NOTE				1.A	1,968,852	97.7230	1,903,051	1,947,400	1,962,847		(4,128)			3.250	3.009	JD	31,819	63,291	07/13/2022	06/30/2027
91282C-EY-3	TREASURY NOTE				1.A	19,185,434	97.8160	18,861,547	19,282,600	19,230,558		32,512			3.000	3.181	JJ	267,232	578,478	08/05/2022	07/15/2025
91282C-FE-6	TREASURY NOTE				1.A	39,719,528	98.0080	39,631,810	40,437,400	40,028,839		239,905			3.125	3.773	FA	477,310	1,263,669	09/13/2022	08/15/2025
91282C-FF-3	TREASURY NOTE				1.A	51,832,443	91.5780	50,510,009	55,155,100	52,110,373		274,304			2.750	3.497	FA	572,909	1,516,765	01/31/2023	08/15/2032
91282C-FJ-5	TREASURY NOTE				1.A	2,429,492	96.0430	2,401,074	2,500,000	2,441,239		9,160			3.125	3.587	FA	26,399	78,125	09/22/2022	08/31/2029
91282C-FL-0	TREASURY NOTE				1.A	20,579,180	99.7970	20,957,345	21,000,000	20,581,522		2,613			3.875	4.270	MS	206,773	38,750	12/08/2023	09/30/2029
91282C-FM-8	TREASURY NOTE				1.A	27,772,031	100.6330	28,177,187	28,000,000	27,821,676		42,933			4.125	4.311	MS	293,484	1,155,000	11/09/2022	09/30/2027
91282C-FP-1	TREASURY NOTE				1.A	29,825,387	99.8130	29,979,084	30,035,400	29,904,083		69,027			4.250	4.508	AO	272,042	1,276,505	11/09/2022	10/15/2025
91282C-FQ-9	TREASURY NOTE	0			1.A	9,957,813	99.5740	9,957,422	10,000,000	9,981,817		21,037			4.375	4.601	AO	74,519	437,500	11/09/2022	10/31/2024
91282C-FU-0	TREASURY NOTE				1.A	25,115,359	100.6290	25,425,605	25,266,700	25,147,414		28,088			4.125	4.260	AO	177,526	1,042,251	11/09/2022	10/31/2027
91282C-FU-0	TREASURY NOTE	SD			1.A	4,964	100.6290	5,031	5,000	4,972		7			4.125	4.288	AO	138	103	11/09/2022	10/31/2027
91282C-FV-8	TREASURY NOTE				1.A	73,624,761	101.6480	72,099,239	70,930,000	73,433,669		(191,092)			4.125	3.654	MN	380,223	1,996,801	12/29/2023	11/15/2032
91282C-FW-6	TREASURY NOTE				1.A	44,000,090	100.3360	43,758,912	43,612,400	43,852,568		(135,637)			4.500	4.190	MN	253,407	1,873,550	09/27/2023	11/15/2025
91282C-FY-2	TREASURY NOTE				1.A	76,200,633	99.8090	74,849,156	74,992,700	76,050,214		(150,419)			3.875	3.608	MN	254,074	2,876,905	09/27/2023	11/30/2029
91282C-FZ-9	TREASURY NOTE				1.A	51,234,339	99.7890	50,988,218	51,096,000	51,201,759		(30,390)			3.875	3.817	MN	173,112	1,958,036	09/27/2023	11/30/2027
91282C-GB-1	TREASURY NOTE				1.A	74,986,625	99.8240	73,521,337	73,650,800	74,828,209		(158,416)			3.875	3.576	JD	1,434,825	1,426,984	01/31/2023	12/31/2029
91282C-GH-8	TREASURY NOTE				1.A	21,899,131	98.4220	21,724,465	22,072,800	21,927,812		28,681			3.500	3.674	JJ	323,295	386,274	03/23/2023	01/31/2028
91282C-GJ-4	TREASURY NOTE				1.A	51,271,745	97.8010	50,372,390	51,505,100	51,299,112		27,367			3.500	3.574	JJ	754,382	901,339	02/02/2023	01/31/2030
91282C-GL-9	TREASURY NOTE				1.A	6,349,579	99.5430	6,462,429	6,492,100	6,364,385		14,806			4.000	4.989	FA	98,087		09/27/2023	02/15/2026
91282C-GM-7	TREASURY NOTE				1.A	42,543,836	96.9730	43,816,224	45,184,100	42,601,754		57,919			3.500	4.255	FA	597,339	500,560	10/31/2023	02/15/2033
91282C-GP-0	TREASURY NOTE				1.A	139,393,358	100.3280	137,141,330	136,692,800	138,979,324		(414,034)			4.000	3.563	FA	1,847,606	2,641,640	09/27/2023	02/29/2028
91282C-GQ-8	TREASURY NOTE				1.A	24,642,125	100.4730	24,642,126	24,526,200	24,642,125					4.000	3.913	FA	334,203		12/29/2023	02/28/2030
91282C-GT-2	TREASURY NOTE				1.A	47,399,100	98.9100	46,855,226	47,371,500	47,389,958		(9,141)			3.625	3.614	MS	436,342	858,608	09/27/2023	03/31/2028
91282C-GV-7	TREASURY NOTE				1.A	4,213,006	99.0700	4,294,797	4,335,100	4,224,926		11,920			3.750	4.940	AO	34,645	81,283	09/27/2023	04/15/2026
91282C-GZ-8	TREASURY NOTE				1.A	9,857,215	97.7380	10,290,277	10,528,400	9,879,167		21,953			3.500	4.635	AO	62,765	184,247	09/29/2023	04/30/2030
91282C-HA-2	TREASURY NOTE				1.A	54,993,354	98.4100	54,125,588	55,000,000	54,994,178		824			3.500	3.503	AO	327,885	962,500	04/28/2023	04/30/2028
91282C-HC-8	TREASURY NOTE				1.A	355,542	95.9690	354,317	369,200	356,114		571			3.375	3.829	MN	1,609	6,230	06/30/2023	05/15/2033
91282C-HC-8	TREASURY NOTE	LS			1.A	37,774,645	95.9690	38,387,500	40,000,000	37,829,331		54,685			3.375	4.073	MN	174,313	675,000	11/10/2023	05/15/2033
91282C-HD-6	TREASURY NOTE				1.A	2,904,591	99.6330	2,919,241	2,930,000	2,911,149		6,558			4.250	4.726	MN	10,887	62,263	06/26/2023	05/31/2025
91282C-HE-4	TREASURY NOTE				1.A	789,843	98.9410	815,970	824,700	791,605		1,761			3.625	4.641	MN	2,614	14,948	09/27/2023	05/31/2028
91282C-HF-1	TREASURY NOTE				1.A	2,488,086	99.1130	2,477,832	2,500,000	2,488,920		834			3.750	3.829	MN	8,197	46,875	06/12/2023	05/31/2030

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
91282C-HH-7	TREASURY NOTE				1.A	2,985,938	99.9770	2,999,297	3,000,000	2,988,248		2,310			4.125	4.295	JD	5,748	61,875	06/26/2023	06/15/2026
91282C-HJ-3	TREASURY NOTE				1.A	50,023,838	99.1020	50,225,860	50,681,200	50,064,640		40,802			3.750	3.964	JD	955,494		06/30/2023	06/30/2030
91282C-HK-0	TREASURY NOTE				1.A	2,484,473	100.4730	2,511,817	2,500,000	2,485,894		1,421			4.000	4.139	JD	50,275		06/29/2023	06/30/2028
91282C-HL-8	TREASURY NOTE				1.A	1,280,176	100.2380	1,288,764	1,285,700	1,281,498		1,323			4.625	4.854	JD	29,895		06/30/2023	06/30/2025
91282C-HN-4	TREASURY NOTE				1.A	9,977,969	100.4530	10,045,313	10,000,000	9,982,087		4,118			4.750	4.869	JJ	198,777		08/11/2023	07/31/2025
91282C-HQ-7	TREASURY NOTE				1.A FE	12,498,319	101.0310	12,655,882	12,526,700	12,500,467		2,148			4.125	4.176	JJ	216,239		07/31/2023	07/31/2028
91282C-HQ-7	TREASURY NOTE	LS			1.A FE	12,571,453	101.0310	12,729,938	12,600,000	12,573,613		2,160			4.125	4.176	JJ	217,504		07/31/2023	07/31/2028
91282C-HR-5	TREASURY NOTE				1.B FE	14,734,491	100.5470	15,138,539	15,056,200	14,737,987		3,495			4.000	4.373	JJ	252,028		11/30/2023	07/31/2030
91282C-HT-1	TREASURY NOTE				1.A FE	291,846,206	99.8750	300,818,307	301,194,800	292,085,623		239,417			3.875	4.261	FA	4,408,452		12/15/2023	08/15/2033
91282C-HV-6	TREASURY NOTE				1.A FE	1,992,367	100.9220	2,014,905	1,996,500	1,992,886		519			5.000	5.115	FA	33,732		09/29/2023	08/31/2025
91282C-HW-4	TREASURY NOTE				1.A FE	11,339,157	101.2540	11,863,414	11,716,500	11,346,058		6,901			4.125	4.683	FA	163,315		11/10/2023	08/31/2030
91282C-HZ-7	TREASURY NOTE				1.A FE	50,018,313	104.2420	52,480,105	50,344,400	50,025,671		7,358			4.625	4.735	MS	591,650		10/20/2023	09/30/2030
91282C-JA-0	TREASURY NOTE				1.A FE	12,015,900	103.2190	12,402,971	12,016,200	12,015,909		9			4.625	4.626	MS	141,215		10/02/2023	09/30/2028
91282C-JG-7	TREASURY NOTE				1.A FE	14,873,759	105.7660	15,271,394	14,438,900	14,869,130		(4,629)			4.875	4.366	AO	119,894		11/30/2023	10/31/2030
91282C-JJ-1	TREASURY NOTE				1.A FE	204,185,038	104.9840	204,364,904	194,662,200	204,183,019		(2,019)			4.500	3.898	MN	1,152,419		12/29/2023	11/15/2033
91282C-JK-8	TREASURY NOTE				1.A FE	24,862,187	101.5780	24,870,796	24,484,400	24,862,187					4.625	4.050	MN	149,328		12/29/2023	11/15/2026
91282C-JM-4	TREASURY NOTE				1.A FE	70,651,406	102.8280	70,951,410	69,000,000	70,648,989		(2,417)			4.375	3.975	MN	263,934		12/28/2023	11/30/2030
91282C-JM-4	TREASURY NOTE	LS			1.A FE	1,006,016	102.8280	1,028,281	1,000,000	1,005,973		(43)			4.375	4.274	MN	3,825		12/08/2023	11/30/2030
91282C-JN-2	TREASURY NOTE				1.A FE	51,193,359	102.3280	51,164,065	50,000,000	51,191,540		(1,820)			4.375	3.838	MN	191,257		12/28/2023	11/30/2028
91282C-JP-7	TREASURY NOTE				1.A FE	50,486,328	100.9770	50,488,280	50,000,000	50,485,049		(1,279)			4.375	4.023	JD	101,605		12/28/2023	12/15/2026
912810-ET-1	U S TREAS BDS				1.A	191,103	103.5000	175,950	170,000	171,755		(1,461)			7.625	6.654	FA	4,896	12,919	09/18/1995	02/15/2025
912810-ET-1	U S TREAS BDS	SD			1.A	202,344	103.5000	186,300	180,000	181,858		(1,547)			7.625	6.654	FA	5,184	13,578	09/18/1995	02/15/2025
912810-TR-9	UNITED STATES TREASURY				1.A	27,161,096	92.4530	27,963,004	30,245,600	27,169,378		8,282			3.625	4.227	MN	141,569	234,041	11/30/2023	05/15/2053
912810-PU-6	US TREASURY N/B				1.A	11,891,907	111.8320	12,543,416	11,216,300	11,888,733		(3,173)			5.000	4.402	MN	72,413		11/30/2023	05/15/2037
912810-QC-5	US TREASURY N/B				1.A	6,858,008	105.8200	6,878,320	6,500,000	6,857,384		(624)			4.500	4.023	FA	110,482		12/15/2023	08/15/2039
912810-QD-3	US TREASURY N/B				1.A	9,665,887	104.1680	10,598,258	10,174,200	9,668,711		2,824			4.375	4.827	MN	57,474	222,561	11/10/2023	11/15/2039
912810-QE-1	US TREASURY N/B				1.A	9,866,948	107.0780	10,866,289	10,148,000	9,869,326		2,378			4.625	4.873	FA	177,280		10/13/2023	02/15/2040
912810-QH-4	US TREASURY N/B				1.A	14,801,985	103.8320	16,255,839	15,655,900	14,807,234		5,249			4.375	4.859	MN	88,441	342,473	11/03/2023	05/15/2040
912810-QK-7	US TREASURY N/B				1.A	5,835,469	97.4650	5,847,890	6,000,000	5,835,731		262			3.875	4.104	FA	87,819		12/15/2023	08/15/2040
912810-QL-5	US TREASURY N/B				1.A	6,089,766	101.9300	6,115,781	6,000,000	6,089,623		(143)			4.250	4.126	MN	32,926		12/15/2023	11/15/2040
912810-QN-1	US TREASURY N/B				1.A	24,654,224	108.1130	23,217,111	21,474,800	24,537,520		(116,704)			4.750	3.625	FA	385,292	1,020,053	01/31/2023	02/15/2041
912810-QQ-4	US TREASURY N/B				1.A	30,262,813	103.0780	32,985,002	32,000,000	30,278,353		15,541			4.375	4.835	MN	180,769	546,875	12/08/2023	05/15/2041
912810-QS-0	US TREASURY N/B				1.A	14,988,518	95.1480	17,286,473	18,167,900	15,009,188		20,671			3.750	5.278	FA	257,337		10/20/2023	08/15/2041
912810-QT-8	US TREASURY N/B				1.A	5,827,227	86.9530	6,086,719	7,000,000	5,829,714		2,487			3.125	4.496	MN	28,245		12/08/2023	11/15/2041
912810-QU-5	US TREASURY N/B				1.A	5,808,086	86.6680	6,066,758	7,000,000	5,810,507		2,421			3.125	4.507	FA	82,626		12/08/2023	02/15/2042
912810-QW-1	US TREASURY N/B				1.A	5,500,625	84.5940	5,498,594	6,500,000	5,502,023		1,398			3.000	4.208	MN	25,179		12/15/2023	05/15/2042
912810-QX-9	US TREASURY N/B				1.A	5,440,859	81.1050	5,677,383	7,000,000	5,443,895		3,036			2.750	4.530	FA	72,711		12/08/2023	08/15/2042
912810-QY-7	US TREASURY N/B				1.A	10,781,634	80.8630	11,418,542	14,120,800	10,792,506		10,873			2.750	4.631	MN	50,140	111,661	12/15/2023	11/15/2042
912810-QZ-4	US TREASURY N/B				1.A	9,765,731	85.4770	10,792,612	12,626,400	9,777,382		11,651			3.125	4.966	FA	149,038		11/10/2023	02/15/2043
912810-RB-6	US TREASURY N/B				1.A	14,849,035	82.0900	14,557,402	17,733,500	14,896,465		47,429			2.875	4.078	MN	65,831	254,919	06/30/2023	05/15/2043
912810-TQ-1	WI TREASURY				1.A	23,143,110	95.3440	23,220,398	24,354,400	23,154,131		11,021			3.875	4.253	FA	356,464	219,992	12/15/2023	02/15/2043
912810-SJ-8	WI TREASURY BOND				1.A	11,818,804	69.8200	13,396,493	19,187,100	11,848,955		30,151			2.250	4.882	FA	163,064		10/13/2023	08/15/2049
912810-SP-4	WI TREASURY BOND				1.A	20,914,998	55.7230	20,279,259	36,393,200	21,030,401		115,402			1.375	3.952	FA	189,012	174,578	12/15/2023	08/15/2050
912810-TF-5	WI TREASURY BOND				1.A	19,838,675	76.7270	19,967,780	26,024,600	19,931,465		92,790			2.375	4.239	FA	233,461	309,042	07/31/2023	02/15/2042
912810-TM-0	WI TREASURY BOND				1.A	69,861,427	97.1840	72,007,987	74,094,800	69,879,415		17,988			4.000	4.437	MN	382,687	1,963,792	09/25/2023	11/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-YG-9	WI TREASURY NOTE				1.A	1,989,969	93.7580	1,862,405	1,986,400	1,987,866		(518)			1.625	1.597	MS	8,202	32,279	10/31/2019	09/30/2026
91282C-CS-8	WI TREASURY NOTE				1.A	44,904,974	82.7460	47,212,602	57,057,200	45,162,251		257,277			1.250	4.509	FA	269,394	76,555	11/30/2023	08/15/2031
91282C-GR-6	WI TREASURY NOTE				1.A	106,583,679	100.8670	104,945,856	104,043,600	105,941,995		(641,684)			4.625	3.754	MS	1,427,741	2,406,008	03/31/2023	03/15/2026
91282C-GR-6	WI TREASURY NOTE	LS			1.A	2,051,563	100.8670	2,017,344	2,000,000	2,038,433		(13,129)			4.625	3.708	MS	27,445	46,250	03/15/2023	03/15/2026
91282C-GS-4	WI TREASURY NOTE				1.A	3,943,398	98.4490	3,864,132	3,925,000	3,941,642		(1,757)			3.625	3.549	MS	36,153	71,141	03/31/2023	03/31/2030
91282C-AE-1	WIT TREASURY NOTE				1.A	19,801,730	81.1130	19,858,153	24,482,000	20,137,438		335,708			0.625	3.668	FA	57,795	76,506	05/31/2023	08/15/2030
91282C-AE-1	WIT TREASURY NOTE	0			1.A	20,220,703	81.1130	20,278,320	25,000,000	20,563,514		342,811			0.625	3.668	FA	59,018	78,125	05/31/2023	08/15/2030
938782-GF-0	WASHINGTON D C MET AREA TRAN A			1	1.D FE	2,065,087	107.6280	1,926,541	1,790,000	1,911,165		(32,398)			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	107.4990	3,224,970	3,000,000	3,196,897		(52,577)			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	107.3390	2,898,153	2,700,000	2,871,671		(45,779)			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	106.8770	2,581,080	2,415,000	2,558,005		(38,026)			5.000	3.198	JJ	60,375	120,750	11/29/2018	07/01/2035
93878Y-CL-1	WASHINGTON METROPOLITAN AREA TRANS			1	1.C FE	1,238,963	116.9220	1,286,142	1,100,000	1,229,948		(9,015)			5.000	3.898	JJ	25,361	18,486	03/02/2023	07/15/2038
93878Y-CM-9	WASHINGTON METROPOLITAN AREA TRANS			1	1.C FE	3,451,819	116.4060	3,608,586	3,100,000	3,429,155		(22,664)			5.000	4.044	JJ	71,472	52,097	03/02/2023	07/15/2039
93878Y-CN-7	WASHINGTON METROPOLITAN AREA TRANS			1	1.C FE	4,238,291	116.0440	4,438,683	3,825,000	4,211,747		(26,544)			5.000	4.122	JJ	88,188	64,281	03/02/2023	07/15/2040
93878Y-CP-2	WASHINGTON METROPOLITAN AREA TRANS			1	1.C FE	5,628,003	115.4220	5,886,522	5,100,000	5,594,177		(33,826)			5.000	4.186	JJ	117,583	85,708	03/02/2023	07/15/2041
93878Y-CQ-0	WASHINGTON METROPOLITAN AREA TRANS			1	1.C FE	8,944,244	114.6500	9,315,313	8,125,000	8,891,838		(52,405)			5.000	4.231	JJ	187,326	136,545	03/02/2023	07/15/2042
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						5,665,559,992	XXX	5,728,465,506	6,219,382,300	5,687,196,405	128,488	18,298,240			XXX	XXX	XXX	45,557,969	78,498,295	XXX	XXX
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677			2	1.A	5,423	99.1090	5,424	5,473	5,424		(2)	131		4.000	0.000	MON	18	171	10/07/2011	07/15/2024
36241L-KS-4	GOVT NATL MTG ASSOC I #783005			2	1.A	6,258	98.8360	6,315	6,390	6,258		(30)	312		5.000	5.000	MON	27	254	10/07/2011	06/15/2025
36202F-JC-1	GOVT NATL MTG ASSOC II #004759			2	1.A	2,867	98.7650	2,881	2,917	2,874		(6)	109		4.000	6.358	MON	10	108	10/07/2011	08/20/2025
36202F-N4-4	GOVT NATL MTG ASSOC II #004911			2	1.A	16,041	98.6670	16,128	16,346	16,072		(12)	674		4.000	6.032	MON	54	610	10/07/2011	01/20/2026
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						30,588	XXX	30,747	31,125	30,627		(50)	1,227		XXX	XXX	XXX	109	1,143	XXX	XXX
0109999999. Total - U.S. Government Bonds						5,665,590,580	XXX	5,728,496,254	6,219,413,425	5,687,227,032	128,488	18,298,190	1,227		XXX	XXX	XXX	45,558,078	78,499,437	XXX	XXX
05401A-AF-8	AVOLON HOLDINGS FUNDING LTD		D	1	2.C FE	6,661,209	98.6560	6,634,602	6,725,000	6,718,182		13,221			3.950	4.157	JJ	132,819	265,638	05/15/2019	07/01/2024
05401A-AH-4	AVOLON HOLDINGS FUNDING LTD		D	1	2.C FE	11,592,189	96.4530	11,194,386	11,606,000	11,602,778		2,786			2.875	2.900	FA	126,054	333,673	01/09/2020	02/15/2025
05401A-AS-0	AVOLON HOLDINGS FUNDING LTD		D	1	2.C FE	7,020,720	101.9610	7,137,303	7,000,000	7,020,456		(264)			6.375	6.297	MN	70,656		12/05/2023	05/04/2028
05401A-AG-6	AVOLON HOLDINGS LTD		D	1	2.C FE	1,563,538	96.7590	1,520,089	1,571,000	1,568,268		1,088			4.375	4.454	MN	11,455	68,731	04/11/2019	05/01/2026
62878U-2F-8	NBN CO LTD		D	1	1.D FE	14,989,050	104.0000	15,599,925	15,000,000	14,989,504		454			5.750	5.767	AO	203,646		09/27/2023	10/06/2028
62878U-2G-6	NBN CO LTD		D	1	1.D FE	3,229,096	107.4080	3,477,879	3,238,000	3,229,252		156			6.000	6.037	AO	45,872		09/27/2023	10/06/2033
62878U-2G-6	NBN CO LTD	LS	D	1	1.D FE	1,757,155	107.4080	1,892,534	1,762,000	1,757,240		85			6.000	6.037	AO	24,962		09/27/2023	10/06/2033
87164K-AG-9	SYNGENTA FINANCE NV		D	1	2.B FE	10,774,000	98.6200	10,625,307	10,774,000	10,774,000					4.892	4.892	AO	98,092	527,064	04/17/2018	04/24/2025
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						57,586,955	XXX	58,082,025	57,676,000	57,659,678		17,526			XXX	XXX	XXX	713,556	1,195,105	XXX	XXX
0309999999. Total - All Other Government Bonds						57,586,955	XXX	58,082,025	57,676,000	57,659,678		17,526			XXX	XXX	XXX	713,556	1,195,105	XXX	XXX
01179R-L2-7	ALASKA MUN BD BK AUTH			1	1.E FE	4,000,000	96.1120	3,844,480	4,000,000	4,000,000					0.698	0.698	JD	2,327	27,920	05/27/2021	12/01/2024
014464-ZB-0	ALEDO TEX INDPT SCH DIST			1	1.A FE	787,987	114.4600	818,389	715,000	785,463		(2,524)			5.000	4.060	FA	12,115	99	08/10/2023	02/15/2038
014464-ZD-6	ALEDO TEX INDPT SCH DIST			1	1.A FE	1,092,170	113.3430	1,133,430	1,000,000	1,088,999		(3,171)			5.000	4.218	FA	16,944	139	08/10/2023	02/15/2040
014464-ZE-4	ALEDO TEX INDPT SCH DIST			1	1.A FE	2,178,260	112.8820	2,257,640	2,000,000	2,172,138		(6,122)			5.000	4.271	FA	33,889	278	08/10/2023	02/15/2041
014464-ZF-1	ALEDO TEX INDPT SCH DIST			1	1.A FE	1,085,360	112.3460	1,123,460	1,000,000	1,082,435		(2,925)			5.000	4.324	FA	16,944	139	08/10/2023	02/15/2042
014464-ZG-9	ALEDO TEX INDPT SCH DIST			1	1.A FE	1,081,600	112.0130	1,120,130	1,000,000	1,078,809		(2,791)			5.000	4.373	FA	16,944	139	08/10/2023	02/15/2043
016249-UG-7	ALIEF TEX INDPT SCH DIST			1	1.A FE	1,406,352	116.5140	1,398,168	1,200,000	1,392,451		(13,901)			5.000	3.337	FA	22,667	17,167	04/04/2023	02/15/2036
016249-UJ-1	ALIEF TEX INDPT SCH DIST			1	1.A FE	2,070,144	114.0730	2,053,314	1,800,000	2,052,143		(18,001)			5.000	3.675	FA	34,000	25,750	04/04/2023	02/15/2038
081077-S8-3	BELTON TEX INDPT SCH DIST			1	1.A FE	1,654,848	103.2110	1,651,376	1,600,000	1,646,970		(5,707)			4.000	3.530	FA	24,178	64,711	07/29/2022	02/15/2039
081077-S9-1	BELTON TEX INDPT SCH DIST			1	1.A FE	1,337,817	102.7530	1,335,789	1,300,000	1,332,399		(3,926)			4.000	3.600	FA	19,644	52,578	07/29/2022	02/15/2040
081077-T2-5	BELTON TEX INDPT SCH DIST			1	1.A FE	1,024,660	102.3090	1,023,090	1,000,000	1,021,135		(2,554)			4.000	3.660	FA	15,111	40,444	07/29/2022	02/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
081077-T3-3	BELTON TEX INDPT SCH DIST			1	1.A FE	1,149,435	101.8820	1,146,173	1,125,000	1,145,947		(2,528)			4.000	3.700	FA	17,000	45,500	07/29/2022	02/15/2042
081077-U5-6	BELTON TEX INDPT SCH DIST			1	1.A FE	1,255,363	99.3280	1,241,600	1,250,000	1,254,604		(550)			4.000	3.940	FA	18,889	50,556	07/29/2022	02/15/2052
094226-DC-8	BLOOMFIELD TWP N J BRD ED				1.C FE	792,029	97.3020	773,551	795,000	794,258		1,101			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	91.8850	905,067	985,000	985,000					1.373	1.373	MS	4,508	13,524	08/12/2020	09/01/2026
124511-PG-5	BYRON CENTER MICH PUB SCHS			1	1.C FE	1,163,868	105.6830	1,035,693	980,000	1,102,238		(17,999)			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	104.6400	821,424	785,000	880,426		(14,025)			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	103.6960	611,806	590,000	660,225		(10,306)			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	102.7160	354,370	345,000	384,976		(5,856)			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	101.8920	881,366	865,000	963,056		(14,343)			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	101.7800	1,465,632	1,440,000	1,599,627		(23,314)			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	101.1850	1,027,028	1,015,000	1,124,973		(16,038)			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	94.7040	28,411,200	30,000,000	30,084,822		(29,571)			2.375	2.268	AO	178,125	712,500	01/07/2020	10/01/2026
13063D-4C-9	CALIFORNIA ST			1	1.C FE	3,510,720	117.5590	3,526,770	3,000,000	3,478,820		(31,900)			5.000	3.619	AO	37,500	70,000	04/06/2023	10/01/2039
13063D-4D-7	CALIFORNIA ST			1	1.C FE	3,408,270	114.2250	3,426,750	3,000,000	3,383,216		(25,054)			5.000	4.070	AO	37,500	70,000	04/06/2023	10/01/2045
13063D-4G-0	CALIFORNIA ST			1	1.C FE	4,311,713	115.1100	4,316,625	3,750,000	4,277,374		(34,338)			5.250	4.314	AO	49,219	91,875	04/06/2023	10/01/2050
13063D-4T-2	CALIFORNIA ST			1	1.C FE	6,041,851	115.4760	6,097,133	5,280,000	5,994,898		(46,953)			5.000	3.932	AO	66,000	123,200	04/06/2023	10/01/2042
13063D-LW-6	CALIFORNIA ST			1	1.C FE	658,650	110.7060	619,954	560,000	615,159		(9,577)			5.000	2.960	AO	7,000	28,000	03/07/2019	04/01/2038
13063D-LX-4	CALIFORNIA ST			1	1.C FE	543,322	100.3090	491,514	490,000	492,804		(11,068)			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	104.0690	2,549,691	2,450,000	2,693,879		(39,441)			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	106.2540	2,550,096	2,400,000	2,641,971		(36,204)			4.000	2.240	MS	32,000	96,000	04/17/2020	03/01/2037
13063D-VD-7	CALIFORNIA ST			1	1.C FE	4,454,602	105.5810	4,085,985	3,870,000	4,250,816		(56,896)			4.000	2.280	MS	51,600	154,800	04/17/2020	03/01/2038
151537-JS-7	CENTER LINE MICH PUB SCHS				1.C FE	357,042	107.8900	323,670	300,000	337,422		(5,510)			4.000	1.900	MN	2,000	12,000	04/16/2020	05/01/2030
151537-JX-6	CENTER LINE MICH PUB SCHS			1	1.C FE	869,554	105.1670	799,269	760,000	832,447		(10,484)			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	103.5200	564,184	545,000	594,269		(7,109)			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	101.2260	647,846	640,000	692,780		(7,579)			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	109.0660	490,797	450,000	531,265		(10,452)			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	108.1390	432,556	400,000	470,406		(9,032)			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	107.8070	377,325	350,000	410,276		(7,717)			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	107.2360	310,984	290,000	339,066		(6,271)			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	106.0080	795,060	750,000	874,632		(15,902)			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	104.7870	1,178,854	1,125,000	1,308,569		(23,383)			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	103.1270	608,449	590,000	682,735		(11,773)			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	102.5860	605,257	590,000	681,417		(11,591)			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	101.1550	1,163,283	1,150,000	1,319,655		(21,421)			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	98.8160	1,235,200	1,250,000	1,427,034		(22,277)			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	104.2180	583,621	560,000	593,825		(17,200)			5.000	1.780	JD	2,333	28,000	05/06/2016	12/01/2025
181144-VG-8	CLARK CNTY WASH SCH DIST NO 03			1	1.A FE	1,520,213	103.7170	1,296,463	1,250,000	1,461,969		(28,970)			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	1,717,343	103.0520	1,458,186	1,415,000	1,652,235		(32,388)			4.000	1.444	JD	4,717	56,600	12/22/2021	12/01/2039
181211-EX-7	CLARK CNTY WASH SCH DIST NO 10			1	1.A FE	1,102,436	110.2500	975,713	885,000	1,035,587		(33,143)			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	109.8560	1,098,560	1,000,000	1,168,837		(37,131)			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	109.1340	1,091,340	1,000,000	1,080,421		(16,770)			5.000	3.040	JD	4,167	50,000	06/19/2018	12/01/2034
182810-CF-6	CLATSOP CNTY ORE SCH DIST NO 0			1	1.B FE	768,768	112.7070	732,596	650,000	717,025		(11,170)			5.000	2.940	JD	1,444	32,500	01/24/2019	06/15/2035
20772K-RE-1	CONNECTICUT (STATE OF)			1	1.D FE	399,284	117.7890	412,262	350,000	392,762		(4,313)			5.000	3.330	JD	778	17,500	05/26/2022	06/15/2036
20772K-RG-6	CONNECTICUT (STATE OF)			1	1.D FE	396,739	115.2280	403,298	350,000	390,576		(4,076)			5.000	3.410	JD	778	17,500	05/26/2022	06/15/2038
20772K-RH-4	CONNECTICUT (STATE OF)			1	1.D FE	300,000	104.3160	312,948	300,000	300,000					4.000	4.000	JD	533	12,000	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-AY-5	CONNECTICUT ST			1	1.D FE	3,112,154	110.2220	3,064,172	2,780,000	2,936,755		(33,263)			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	110.1180	4,542,368	4,125,000	4,340,823		(45,676)			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	110.0340	6,051,870	5,500,000	5,778,862		(58,955)			5.000	3.710	AO	58,056	275,000	03/29/2018	04/15/2034
20772K-CR-8	CONNECTICUT ST			1	1.D FE	2,419,804	110.5330	2,376,460	2,150,000	2,281,965		(26,920)			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	110.4830	1,381,038	1,250,000	1,324,077		(15,091)			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	110.3810	551,905	500,000	528,996		(5,902)			5.000	3.580	JD	1,111	25,000	06/06/2018	06/15/2034
20772K-JW-0	CONNECTICUT ST			1	1.D FE	2,250,000	98.4990	2,216,228	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	96.3580	2,408,950	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	95.1910	4,283,595	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	108.1900	1,081,900	1,000,000	1,123,712		(17,937)			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	107.6320	807,240	750,000	836,549		(12,488)			4.000	2.070	JD	2,500	30,000	06/12/2020	06/01/2033
20772K-LA-5	CONNECTICUT ST			1	1.D FE	710,443	105.7750	645,228	610,000	677,294		(9,681)			4.000	2.150	JD	2,033	24,400	06/12/2020	06/01/2036
20772K-NW-5	CONNECTICUT ST			1	1.D FE	4,000,000	94.9260	3,797,040	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	92.5340	5,181,904	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	118.9600	356,880	300,000	337,830		(3,824)			5.000	3.280	JD	667	15,000	05/26/2022	06/15/2035
20772K-SN-0	CONNECTICUT ST			1	1.D FE	1,140,060	119.4800	1,194,800	1,000,000	1,127,341		(12,152)			5.000	3.632	MN	6,389	45,972	12/02/2022	11/15/2035
20772K-SP-5	CONNECTICUT ST			1	1.D FE	1,128,340	118.1420	1,181,420	1,000,000	1,116,756		(11,069)			5.000	3.804	MN	6,389	45,972	12/02/2022	11/15/2036
20772K-SQ-3	CONNECTICUT ST			1	1.D FE	1,121,200	116.8920	1,168,920	1,000,000	1,110,300		(10,414)			5.000	3.919	MN	6,389	45,972	12/02/2022	11/15/2037
20772K-UC-1	CONNECTICUT ST			1	1.D FE	779,207	120.8530	815,758	675,000	774,454		(4,752)			5.000	3.410	MN	4,313	13,406	06/01/2023	05/15/2035
20772K-UD-9	CONNECTICUT ST			1	1.D FE	1,001,289	119.5820	1,046,343	875,000	995,560		(5,729)			5.000	3.592	MN	5,590	17,378	06/01/2023	05/15/2036
20772K-UG-2	CONNECTICUT ST			1	1.D FE	1,561,924	115.7130	1,619,982	1,400,000	1,554,693		(7,231)			5.000	4.009	MN	8,944	27,806	06/01/2023	05/15/2039
20772K-UH-0	CONNECTICUT ST			1	1.D FE	2,775,950	114.9200	2,873,000	2,500,000	2,763,662		(12,288)			5.000	4.089	MN	15,972	49,653	06/01/2023	05/15/2040
223883-FL-8	COWLITZ CNTY WASH SCH DIST NO			1	1.A FE	2,583,959	105.1350	2,549,524	2,425,000	2,501,254		(15,820)			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	104.8350	1,378,580	1,315,000	1,350,897		(7,427)			4.000	3.330	JD	4,383	52,600	04/27/2018	12/01/2032
224381-UU-5	CRANDALL TEX INDPT SCH DIST			1	1.A FE	1,026,200	102.9460	1,029,460	1,000,000	1,022,981		(2,389)			4.000	3.670	FA	15,111	39,111	07/29/2022	08/15/2040
224381-UW-1	CRANDALL TEX INDPT SCH DIST			1	1.A FE	564,646	102.1580	566,977	555,000	563,466		(875)			4.000	3.780	FA	8,387	21,707	07/29/2022	08/15/2042
224381-VB-6	CRANDALL TEX INDPT SCH DIST			1	1.A FE	3,119,437	100.5760	3,117,856	3,100,000	3,117,074		(1,754)			4.000	3.920	FA	46,844	121,244	07/29/2022	08/15/2047
224381-VG-5	CRANDALL TEX INDPT SCH DIST			1	1.A FE	2,104,914	99.5220	2,089,962	2,100,000	2,104,318		(443)			4.000	3.970	FA	31,733	82,133	07/29/2022	08/15/2052
227183-DL-1	CROOK CNTY ORE SCH DIST				1.B FE	1,430,000	94.2850	1,348,276	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	92.8630	487,531	525,000	525,000					2.028	2.028	JD	473	10,647	04/24/2020	06/15/2027
239019-4J-8	DAVIS CNTY UTAH SCH DIST			1	1.A FE	3,574,299	119.6500	3,571,553	2,985,000	3,533,523		(40,776)			5.000	3.047	JD	12,438	100,329	03/16/2023	06/01/2035
239019-4K-5	DAVIS CNTY UTAH SCH DIST			1	1.A FE	3,562,906	118.6050	3,587,801	3,025,000	3,526,045		(36,861)			5.000	3.322	JD	12,604	101,674	03/16/2023	06/01/2036
239019-4L-3	DAVIS CNTY UTAH SCH DIST			1	1.A FE	2,597,861	117.5980	2,622,435	2,230,000	2,572,816		(25,045)			5.000	3.512	JD	9,292	74,953	03/16/2023	06/01/2037
239019-4M-1	DAVIS CNTY UTAH SCH DIST			1	1.A FE	3,518,254	116.0670	3,534,240	3,045,000	3,486,190		(32,064)			5.000	3.656	JD	12,688	102,346	03/16/2023	06/01/2038
239019-4N-9	DAVIS CNTY UTAH SCH DIST			1	1.A FE	4,358,983	115.3040	4,358,491	3,780,000	4,319,800		(39,182)			5.000	3.730	JD	15,750	127,050	03/16/2023	06/01/2039
239163-JN-9	DAVISON MICH CMNTY SCH DIST			1	1.B FE	2,568,931	108.2560	2,295,027	2,120,000	2,418,392		(44,343)			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	108.2110	2,386,053	2,205,000	2,498,330		(43,399)			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	107.8850	2,362,682	2,190,000	2,471,534		(41,546)			4.000	1.840	MN	14,600	87,600	06/17/2020	05/01/2034
239163-JR-0	DAVISON MICH CMNTY SCH DIST			1	1.B FE	1,417,162	107.5540	1,285,270	1,195,000	1,343,294		(21,827)			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	105.9350	307,212	290,000	324,519		(5,066)			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	104.8020	1,414,827	1,350,000	1,507,283		(23,048)			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	102.4040	2,083,921	2,035,000	2,251,675		(31,564)			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	101.6360	2,195,338	2,160,000	2,385,937		(32,877)			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	101.1700	1,563,077	1,545,000	1,703,730		(23,072)			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	101.2770	678,556	670,000	737,586		(9,813)			4.000	2.280	MN	4,467	26,800	06/17/2020	05/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
249002-FR-2	DENTON TEX INDPT SCH DIST			1	1.A FE	5,930,682	108.3160	5,518,700	5,095,000	5,460,283		(94,331)			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	107.8550	4,093,097	3,795,000	4,060,338		(68,443)			5.000	2.950	FA	71,683	189,750	08/15/2018	08/15/2033
25476F-A2-4	DISTRICT COLUMBIA			1	1.B FE	7,499,712	114.6640	7,567,824	6,600,000	7,439,959		(59,753)			5.000	3.963	JJ	165,000	89,833	03/24/2023	01/01/2042
25476F-XS-2	DISTRICT COLUMBIA			1	1.B FE	3,053,294	102.8860	2,983,694	2,900,000	2,986,345		(14,677)			4.000	3.380	AO	24,489	116,000	02/14/2019	10/15/2039
25476F-ZU-5	DISTRICT OF COLUMBIA WASHINGTON DC			1	1.B FE	3,366,639	120.5290	3,495,341	2,900,000	3,334,658		(31,981)			5.000	3.433	JJ	72,500	39,472	03/10/2023	01/01/2036
25476F-ZV-3	DISTRICT OF COLUMBIA WASHINGTON DC			1	1.B FE	3,439,080	119.4810	3,584,430	3,000,000	3,409,214		(29,866)			5.000	3.639	JJ	75,000	40,833	03/10/2023	01/01/2037
25476F-ZW-1	DISTRICT OF COLUMBIA WASHINGTON DC			1	1.B FE	3,187,184	117.3090	3,284,652	2,800,000	3,160,959		(26,225)			5.000	3.771	JJ	70,000	38,111	03/10/2023	01/01/2038
25476F-ZX-9	DISTRICT OF COLUMBIA WASHINGTON DC			1	1.B FE	4,166,998	116.5990	4,325,823	3,710,000	4,136,292		(30,706)			5.000	3.944	JJ	92,750	50,497	03/10/2023	01/01/2039
25476F-ZY-7	DISTRICT OF COLUMBIA WASHINGTON DC			1	1.B FE	4,454,200	115.6810	4,627,240	4,000,000	4,423,841		(30,359)			5.000	4.060	JJ	100,000	54,444	03/10/2023	01/01/2040
25476F-ZZ-4	DISTRICT OF COLUMBIA WASHINGTON DC			1	1.B FE	5,541,650	115.2540	5,762,700	5,000,000	5,505,548		(36,102)			5.000	4.133	JJ	125,000	68,056	03/10/2023	01/01/2041
259507-CB-5	DOUGLAS CNTY ORE SCH DIST NO 116			1	1.B FE	269,852	62.6790	272,654	435,000	305,329		8,532			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	105.4470	527,235	500,000	558,885		(8,635)			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	101.8350	1,272,938	1,250,000	1,383,094		(19,389)			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	100.5450	4,082,127	4,060,000	4,441,997		(55,239)			4.000	2.390	MN	27,067	162,400	10/30/2020	05/01/2045
346843-NE-1	FORT BEND TEX INDPT SCH DIST			1	1.A FE	821,297	103.3260	795,610	770,000	791,959		(5,637)			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	103.2500	1,548,750	1,500,000	1,538,637		(9,900)			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	103.0550	2,576,375	2,500,000	2,559,232		(15,156)			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	106.7110	400,166	375,000	398,568		(7,116)			5.000	2.880	FA	7,083	18,750	04/12/2018	02/15/2034
351280-PL-0	FOWLERVILLE MICH CMNTY SCHS SC			1	1.C FE	1,402,888	105.6080	1,362,343	1,290,000	1,353,105		(10,758)			4.000	3.000	MN	8,600	51,600	01/11/2019	05/01/2032
357334-KS-9	FREMONT MICH PUB SCHS DIST			1	1.C FE	2,354,068	109.6840	2,232,069	2,035,000	2,195,728		(34,207)			5.000	3.040	MN	16,958	101,750	12/11/2018	05/01/2033
364496-RD-3	GALVESTON TEX INDPT SCH DIST			1	1.A FE	1,165,320	116.2470	1,162,470	1,000,000	1,154,206		(11,114)			5.000	3.391	FA	20,833	12,222	04/05/2023	02/01/2036
365136-NR-7	GARDEN CITY MICH SCH DIST			1	1.C FE	519,880	112.0530	459,417	410,000	483,083		(10,725)			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	110.7180	470,552	425,000	499,650		(10,939)			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	110.2930	380,511	345,000	404,703		(8,736)			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	109.8430	494,294	450,000	526,710		(11,208)			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	100.9450	1,574,742	1,560,000	1,705,811		(21,077)			4.000	2.400	MN	10,400	62,400	06/05/2020	05/01/2043
380302-HW-2	GODFREY-LEE MICH PUB SCH DIST			1	1.C FE	544,640	103.2450	464,603	450,000	525,320		(9,617)			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	102.5210	384,454	375,000	435,703		(7,727)			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	101.1820	354,137	350,000	404,349		(6,892)			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	100.1400	1,141,596	1,140,000	1,310,344		(21,531)			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	98.4980	1,231,225	1,250,000	1,431,093		(22,830)			4.000	1.876	MN	8,333	50,000	12/22/2021	05/01/2050
385064-SB-7	GRANBURY TEX INDPT SCH DIST				1.A FE	273,563	97.2440	282,008	290,000	287,661		4,081			0.000	1.430	N/A			06/04/2020	08/01/2024
415306-GV-5	HARRISON MICH CMNTY SCHS			1	1.C FE	1,605,523	101.8360	1,446,071	1,420,000	1,543,157		(17,730)			4.000	2.510	MN	9,467	56,800	04/15/2020	05/01/2041
419792-YC-4	HAWAII ST			1	1.C FE	2,794,387	104.2220	2,751,461	2,640,000	2,724,497		(15,302)			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	102.5910	3,529,130	3,440,000	3,530,912		(16,404)			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	100.5080	603,048	600,000	604,703		(2,083)			3.000	2.625	MS	6,000	18,000	10/18/2017	03/01/2029
448492-3C-0	HUTTO TEX INDPT SCH DIST				1.A FE	309,680	105.7890	296,209	280,000	298,996		(7,061)			5.000	2.280	FA	5,833	15,478	05/27/2022	08/01/2026
448492-3E-6	HUTTO TEX INDPT SCH DIST				1.A FE	353,812	110.4770	342,479	310,000	343,500		(6,818)			5.000	2.490	FA	6,458	17,136	05/27/2022	08/01/2028
448492-3H-9	HUTTO TEX INDPT SCH DIST				1.A FE	352,713	116.6780	350,034	300,000	344,803		(5,234)			5.000	2.800	FA	6,250	16,583	05/27/2022	08/01/2031
448492-3J-5	HUTTO TEX INDPT SCH DIST				1.A FE	385,655	118.5480	385,281	325,000	377,594		(5,335)			5.000	2.860	FA	6,771	17,965	05/27/2022	08/01/2032
448492-3K-2	HUTTO TEX INDPT SCH DIST			1	1.A FE	354,255	118.5330	355,599	300,000	347,064		(4,760)			5.000	2.920	FA	6,250	16,583	05/27/2022	08/01/2033
448492-3M-8	HUTTO TEX INDPT SCH DIST			1	1.A FE	621,796	117.6900	623,757	530,000	609,672		(8,027)			5.000	3.000	FA	11,042	29,297	05/27/2022	08/01/2035
448492-3P-1	HUTTO TEX INDPT SCH DIST			1	1.A FE	518,696	116.0780	516,547	445,000	508,998		(6,422)			5.000	3.080	FA	9,271	24,599	05/27/2022	08/01/2037
448492-3Q-9	HUTTO TEX INDPT SCH DIST			1	1.A FE	522,828	115.1670	518,252	450,000	513,261		(6,336)			5.000	3.120	FA	9,375	24,875	05/27/2022	08/01/2038
448492-3R-7	HUTTO TEX INDPT SCH DIST			1	1.A FE	748,174	114.5220	738,667	645,000	734,633		(8,969)			5.000	3.140	FA	13,438	35,654	05/27/2022	08/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
448492-3S-5	HUTTO TEX INDPT SCH DIST			1	1.A FE	690,775	102.8160	683,726	665,000	687,453		(2,203)			4.000	3.540	FA	11,083	29,408	05/27/2022	08/01/2040
448492-3T-3	HUTTO TEX INDPT SCH DIST			1	1.A FE	745,430	102.2990	736,553	720,000	742,158		(2,170)			4.000	3.580	FA	12,000	31,840	05/27/2022	08/01/2041
448492-3U-0	HUTTO TEX INDPT SCH DIST			1	1.A FE	465,120	101.8410	458,285	450,000	463,176		(1,289)			4.000	3.600	FA	7,500	19,900	05/27/2022	08/01/2042
448492-3V-8	HUTTO TEX INDPT SCH DIST			1	1.A FE	2,002,202	100.7600	1,964,820	1,950,000	1,995,515		(4,435)			4.000	3.680	FA	32,500	86,233	05/27/2022	08/01/2047
448492-3W-6	HUTTO TEX INDPT SCH DIST			1	1.A FE	2,571,638	100.1610	2,519,049	2,515,000	2,564,399		(4,802)			4.000	3.730	FA	41,917	111,219	05/27/2022	08/01/2052
452153-BZ-1	ILLINOIS (STATE OF)			1	1.G FE	23,855,000	102.8410	20,568,200	20,000,000	23,121,719		(362,620)			4.000	1.870	JD	66,667	800,000	12/07/2021	12/01/2035
452153-CA-5	ILLINOIS (STATE OF)			1	1.G FE	23,815,000	102.2850	20,457,000	20,000,000	23,090,046		(358,619)			4.000	1.890	JD	66,667	800,000	12/07/2021	12/01/2036
452153-CB-3	ILLINOIS (STATE OF)			1	1.G FE	11,847,700	101.6040	10,160,400	10,000,000	11,497,497		(173,325)			4.000	1.949	JD	33,333	400,000	12/07/2021	12/01/2037
452153-CC-1	ILLINOIS (STATE OF)			1	1.G FE	15,363,270	101.0730	13,139,490	13,000,000	14,915,956		(221,459)			4.000	1.979	JD	43,333	520,000	12/07/2021	12/01/2038
452152-2K-6	ILLINOIS ST				1.G FE	4,204,280	107.1640	4,286,560	4,000,000	4,170,417		(33,863)			5.000	3.771	AO	50,000	200,000	03/07/2023	10/01/2027
452152-4T-5	ILLINOIS ST				1.G FE	12,739,821	106.9990	12,609,832	11,785,000	12,458,605		(170,031)			5.000	3.331	MS	196,417	589,250	04/27/2022	09/01/2027
452152-G9-6	ILLINOIS ST			1	1.G FE	7,043,104	105.9810	7,021,241	6,625,000	6,912,862		(86,955)			5.000	3.501	FA	138,021	331,250	06/23/2022	02/01/2028
452153-DV-8	ILLINOIS ST				1.G FE	25,000,000	101.9780	25,494,500	25,000,000	25,000,000					5.680	5.680	AO	355,000	1,372,667	09/29/2022	10/01/2026
452153-EV-7	ILLINOIS ST				1.G FE	10,864,100	109.9830	10,998,300	10,000,000	10,779,299		(84,801)			5.000	3.390	MN	83,333	237,500	04/20/2023	05/01/2029
452153-GQ-6	ILLINOIS ST				1.G FE	7,000,000	100.0110	7,000,770	7,000,000	7,000,000					5.254	5.254	MN	61,297	174,696	04/20/2023	05/01/2025
452153-GV-5	ILLINOIS ST				1.G Z	14,988,450	101.1370	15,170,550	15,000,000	14,988,639		189			5.650	5.692	JD	28,250		11/29/2023	12/01/2025
463813-L4-5	IRVING TEX INDPT SCH DIST			1	1.A FE	3,921,957	118.2600	4,038,579	3,415,000	3,902,567		(19,390)			5.000	3.523	FA	64,506	2,846	07/14/2023	02/15/2036
463813-L5-2	IRVING TEX INDPT SCH DIST			1	1.A FE	3,861,788	117.2470	3,986,398	3,400,000	3,844,242		(17,546)			5.000	3.713	FA	64,222	2,833	07/14/2023	02/15/2037
463813-L8-6	IRVING TEX INDPT SCH DIST			1	1.A FE	7,181,946	114.0600	7,356,870	6,450,000	7,154,465		(27,481)			5.000	4.051	FA	121,833	5,375	07/14/2023	02/15/2040
463813-L9-4	IRVING TEX INDPT SCH DIST			1	1.A FE	6,097,245	113.5730	6,246,515	5,500,000	6,074,880		(22,365)			5.000	4.123	FA	103,889	4,583	07/14/2023	02/15/2041
463813-M2-8	IRVING TEX INDPT SCH DIST			1	1.A FE	5,526,750	113.1660	5,658,300	5,000,000	5,507,060		(19,690)			5.000	4.177	FA	94,444	4,167	07/14/2023	02/15/2042
463813-M3-6	IRVING TEX INDPT SCH DIST			1	1.A FE	4,414,920	112.8140	4,512,560	4,000,000	4,399,424		(15,496)			5.000	4.215	FA	75,556	3,333	07/14/2023	02/15/2043
465468-DS-2	ITASCA CNTY MINN INDPT SCH DIS			1	1.A FE	3,750,824	103.9960	3,691,858	3,550,000	3,628,516		(23,843)			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	103.8500	5,395,008	5,195,000	5,303,773		(33,004)			4.000	3.280	FA	86,583	207,800	06/05/2018	02/01/2035
467736-DZ-4	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	724,070	104.5630	669,203	640,000	688,332		(8,168)			4.000	2.510	JD	1,138	25,600	05/30/2019	06/15/2037
467754-HR-1	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	1,182,564	104.3470	1,090,426	1,045,000	1,125,013		(13,531)			4.000	2.490	JD	1,858	41,800	06/28/2019	06/15/2036
467754-HX-8	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	185,923	45.0070	182,278	405,000	216,121		7,209			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	38.3470	377,718	985,000	468,672		15,899			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	36.2380	429,420	1,185,000	539,870		18,518			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	34.3460	401,848	1,170,000	513,522		17,663			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	32.5380	396,964	1,220,000	513,187		17,836			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	30.8340	360,758	1,170,000	476,329		16,474			0.000	3.525	N/A			06/28/2019	06/15/2049
476034-TC-7	JENISON MICH PUB SCHS			1	1.B FE	1,376,494	103.0970	1,190,770	1,155,000	1,306,436		(22,380)			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	102.7450	2,167,920	2,110,000	2,381,258		(40,030)			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	102.5180	1,548,022	1,510,000	1,700,270		(28,037)			4.000	1.880	MN	10,067	60,400	09/30/2020	05/01/2041
490170-HY-6	KENT CITY MICH CMNTY SCHS			1	1.C FE	787,846	114.4960	698,426	610,000	724,323		(16,864)			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	114.3260	731,686	640,000	757,843		(17,352)			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	111.8760	1,392,856	1,245,000	1,460,453		(31,526)			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	109.4180	1,094,180	1,000,000	1,155,064		(22,456)			5.000	2.350	MN	8,333	50,000	01/30/2020	05/01/2049
494619-DV-8	KING & PIERCE CNTY WASH SCH DI			1	1.A FE	4,085,722	102.0380	3,933,565	3,855,000	3,932,416		(30,380)			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	103.4320	4,654,440	4,500,000	4,609,759		(25,825)			4.000	3.331	JD	15,000	180,000	08/08/2018	12/01/2034
494656-X8-9	KING & SNOHOMISH CNTYS WASH SCH DI			1	1.A FE	5,163,000	103.0130	5,150,650	5,000,000	5,143,883		(14,399)			4.000	3.601	JD	16,667	200,000	08/10/2022	12/01/2040
495080-WJ-8	KING CNTY WASH SCH DIST NO 403 REN			1	1.A FE	3,226,913	118.1810	3,368,159	2,850,000	3,200,414		(26,499)			5.000	3.757	JD	11,875	101,729	02/23/2023	12/01/2036
495080-WK-5	KING CNTY WASH SCH DIST NO 403 REN			1	1.A FE	3,639,805	117.0040	3,802,630	3,250,000	3,612,578		(27,227)			5.000	3.920	JD	13,542	116,007	02/23/2023	12/01/2037
495080-WL-3	KING CNTY WASH SCH DIST NO 403 REN			1	1.A FE	3,055,938	116.1850	3,195,088	2,750,000	3,034,668		(21,269)			5.000	4.037	JD	11,458	98,160	02/23/2023	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
495242-P7-8	KING CNTY WASH SCH DIST NO 412			1	1.B FE	1,517,088	102.7430	1,284,288	1,250,000	1,459,572		(28,611)			4.000	1.444	JD	4,167	50,000	12/22/2021	12/01/2039
498062-QB-7	KITSAP CNTY WASH SCH DIST NO 3				1.A FE	301,520	104.3130	260,783	250,000	263,209		(6,679)			5.000	2.170	JD	1,042	12,500	12/06/2017	12/01/2025
507318-NH-2	LAINGSBURG MICH CMNTY SCH DIST			1	1.B FE	242,510	102.9130	226,409	220,000	233,101		(2,248)			4.000	2.790	MN	1,467	8,800	07/18/2019	05/01/2039
515390-NQ-1	LANE CNTY ORE SCH DIST NO 052			1	1.B FE	601,440	44.5220	445,220	1,000,000	643,748		15,144			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	42.2470	485,841	1,150,000	718,699		17,115			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	40.0760	500,950	1,250,000	757,944		18,268			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	38.0260	505,746	1,330,000	781,975		19,074			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	36.1590	564,080	1,560,000	892,810		21,861			0.000	2.482	N/A			02/10/2021	06/15/2046
516444-SH-0	LANSING MICH SCH DIST			1	1.C FE	176,812	111.5500	161,748	145,000	163,069		(3,131)			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	110.3950	270,468	245,000	274,489		(5,097)			5.000	2.570	MN	2,042	12,250	05/14/2019	05/01/2037
530574-SC-7	LIBERTY HILL TEX INDPT SCH DIS			1	1.A FE	1,237,368	114.0560	1,260,319	1,105,000	1,232,084		(5,284)			5.000	3.510	FA	23,021	4,604	06/29/2023	02/01/2040
530574-SD-5	LIBERTY HILL TEX INDPT SCH DIS			1	1.A FE	1,315,287	113.5490	1,339,878	1,180,000	1,309,902		(5,385)			5.000	3.570	FA	24,583	4,917	06/29/2023	02/01/2041
534655-FX-8	LINCOLN PK MICH SCH DIST			1	1.C FE	1,512,404	102.4860	1,409,183	1,375,000	1,454,089		(13,556)			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	102.3270	1,406,996	1,375,000	1,451,295		(13,061)			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	101.4020	887,268	875,000	921,780		(7,998)			4.000	2.910	MN	5,833	35,000	06/07/2019	05/01/2039
546417-GX-8	LOUISIANA ST			1	1.C FE	8,390,428	119.5770	8,286,686	6,930,000	8,302,052		(88,376)			5.000	3.019	AO	86,625	148,225	04/13/2023	04/01/2036
546417-GY-6	LOUISIANA ST			1	1.C FE	12,042,144	118.4700	11,935,853	10,075,000	11,924,006		(118,138)			5.000	3.246	AO	125,938	215,493	04/13/2023	04/01/2037
546417-GZ-3	LOUISIANA ST			1	1.C FE	8,602,254	116.2960	8,437,275	7,255,000	8,521,727		(80,526)			5.000	3.403	AO	90,688	155,176	04/13/2023	04/01/2038
546417-HA-7	LOUISIANA ST			1	1.C FE	7,465,782	115.0990	7,441,150	6,465,000	7,406,899		(58,883)			5.000	3.705	AO	80,813	138,279	04/24/2023	04/01/2039
556819-GY-0	MADISON CNTY IDAHO SCH DIST NO			1	1.A FE	1,381,240	108.0250	1,204,479	1,115,000	1,288,355		(45,980)			5.000	0.739	MS	16,415	55,750	12/21/2021	09/15/2031
569203-NF-5	MARION & POLK CNTYS ORE SCH DI			1	1.B FE	5,344,621	110.2040	4,970,200	4,510,000	4,914,943		(84,109)			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	114.3460	2,772,891	2,425,000	2,841,566		(59,569)			5.000	2.137	JD	5,389	121,250	06/25/2020	06/15/2035
575181-GX-4	MASON & KITSAP CNTYS WASH SCH DIST				1.A FE	650,000	96.0140	624,091	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	93.0590	1,032,955	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	89.1880	891,880	1,000,000	1,000,000					1.393	1.393	JD	1,161	13,930	05/12/2021	12/01/2027
575141-KV-7	MASON CNTY WASH SCH DIST NO 30				1.A FE	759,743	104.2180	635,730	610,000	646,131		(18,356)			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	106.8520	550,288	515,000	558,556		(14,363)			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	103.6260	1,658,016	1,600,000	1,753,738		(43,895)			4.000	1.125	JD	5,333	64,000	12/21/2021	12/01/2032
57582R-2U-9	MASSACHUSETTS ST			1	1.B FE	691,842	119.1480	714,888	600,000	688,081		(3,761)			5.000	3.170	MN	5,000	9,000	06/29/2023	05/01/2037
57582R-2V-7	MASSACHUSETTS ST			1	1.B FE	687,486	117.4930	704,958	600,000	683,917		(3,569)			5.000	3.251	MN	5,000	9,000	06/29/2023	05/01/2038
57582R-2W-5	MASSACHUSETTS ST			1	1.B FE	1,130,570	115.7420	1,157,420	1,000,000	1,125,287		(5,283)			5.000	3.931	MN	8,333	15,000	06/29/2023	05/01/2040
57582R-2X-3	MASSACHUSETTS ST			1	1.B FE	900,200	115.0450	920,360	800,000	896,158		(4,042)			5.000	3.480	MN	6,667	12,000	06/29/2023	05/01/2041
57582R-3F-1	MASSACHUSETTS ST			1	1.B FE	1,153,070	119.1480	1,191,480	1,000,000	1,146,801		(6,269)			5.000	3.170	MN	8,333	15,000	06/29/2023	05/01/2037
57582R-3G-9	MASSACHUSETTS ST			1	1.B FE	916,648	117.4930	939,944	800,000	911,889		(4,759)			5.000	3.251	MN	6,667	12,000	06/29/2023	05/01/2038
57582R-3H-7	MASSACHUSETTS ST			1	1.B FE	908,736	116.7160	933,728	800,000	904,324		(4,412)			5.000	3.844	MN	6,667	12,000	06/29/2023	05/01/2039
57582R-3J-3	MASSACHUSETTS ST			1	1.B FE	1,800,400	115.0450	1,840,720	1,600,000	1,792,315		(8,085)			5.000	3.480	MN	13,333	24,000	06/29/2023	05/01/2041
60412A-D9-1	MINNESOTA ST			1	1.A FE	6,782,636	120.4920	6,988,536	5,800,000	6,749,309		(33,327)			5.000	3.377	FA	113,583		08/02/2023	08/01/2036
611305-MT-7	MONROE TWP MIDDLESEX CNTY N J BRD				1.D FE	2,000,000	93.5400	1,870,800	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	90.3710	1,807,420	2,000,000	2,000,000					2.249	2.249	FA	18,742	44,980	02/07/2020	08/01/2028
625482-HR-8	MULTNOMAH-CLACKAMAS CNTYS ORE			1	1.B FE	142,935	63.4910	158,728	250,000	168,169		5,714			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	59.9840	299,920	500,000	322,918		11,126			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	56.6180	226,472	400,000	247,783		8,654			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	49.8450	199,380	400,000	228,671		8,117			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	102.7810	1,135,730	1,105,000	1,244,623		(20,137)			4.000	1.910	JD	1,964	44,200	09/03/2020	06/15/2040
641462-SL-1	NEVADA ST			1	1.B Z	10,350,100	115.0320	11,503,200	10,000,000	10,345,430		(4,670)			5.000	4.714	MN	83,333		10/25/2023	05/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
642543-YL-0	NEW BRAUNFELS TEX INDPT SCH DI			1	1.A FE	992,652	103.1580	964,527	935,000	959,003		(7,307)			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	102.7830	411,132	400,000	408,142		(2,469)			4.000	3.300	FA	6,667	16,000	01/11/2019	02/01/2036
643154-JU-2	NEW CANEY TEX INDPT SCH DIST			1	1.A FE	1,001,586	117.8880	1,031,520	875,000	997,549		(4,037)			5.000	3.636	FA	15,556	4,618	07/13/2023	02/15/2037
643154-JV-0	NEW CANEY TEX INDPT SCH DIST			1	1.A FE	1,701,960	115.9580	1,739,370	1,500,000	1,695,554		(6,406)			5.000	3.786	FA	26,667	7,917	07/13/2023	02/15/2038
643154-JW-8	NEW CANEY TEX INDPT SCH DIST			1	1.A FE	1,463,293	115.1740	1,497,262	1,300,000	1,458,139		(5,154)			5.000	3.913	FA	23,111	6,861	07/13/2023	02/15/2039
643154-JX-6	NEW CANEY TEX INDPT SCH DIST			1	1.A FE	1,494,319	114.5470	1,529,202	1,335,000	1,489,308		(5,011)			5.000	4.005	FA	23,733	7,046	07/13/2023	02/15/2040
643154-JY-4	NEW CANEY TEX INDPT SCH DIST			1	1.A FE	1,501,511	114.0190	1,539,257	1,350,000	1,496,764		(4,746)			5.000	4.096	FA	24,000	7,125	07/13/2023	02/15/2041
643154-JZ-1	NEW CANEY TEX INDPT SCH DIST			1	1.A FE	2,213,860	113.4280	2,268,560	2,000,000	2,207,181		(6,679)			5.000	4.166	FA	35,556	10,556	07/13/2023	02/15/2042
646039-YN-1	NEW JERSEY ST				1.E FE	11,374,565	112.8430	11,549,481	10,235,000	11,272,733		(101,832)			5.000	2.960	JD	42,646	255,875	05/31/2023	06/01/2029
650367-PN-9	NEWARK N J				1.E FE	866,537	105.4930	738,451	700,000	776,358		(27,270)			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	107.6580	349,889	325,000	371,177		(11,992)			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	109.6540	822,405	750,000	879,299		(26,261)			5.000	1.250	AO	9,375	37,500	08/14/2020	10/01/2028
677523-FP-2	OHIO ST			1	1.B Z	570,820	121.9890	609,945	500,000	570,414		(406)			5.000	3.484	MN	1,667		11/15/2023	05/01/2035
677523-FQ-0	OHIO ST			1	1.B Z	988,671	121.0510	1,059,196	875,000	988,024		(647)			5.000	3.685	MN	2,917		11/15/2023	05/01/2036
677523-FR-8	OHIO ST			1	1.B Z	949,833	120.3350	1,022,848	850,000	949,268		(564)			5.000	3.868	MN	2,833		11/15/2023	05/01/2037
677523-FS-6	OHIO ST			1	1.B Z	664,668	117.6500	705,900	600,000	664,305		(363)			5.000	4.008	MN	2,000		11/15/2023	05/01/2038
677523-FT-4	OHIO ST			1	1.B Z	1,102,540	116.8390	1,168,390	1,000,000	1,101,966		(575)			5.000	4.096	MN	3,333		11/15/2023	05/01/2039
68609T-H5-0	OREGON (STATE OF)			1	1.B FE	1,662,903	104.9030	1,416,191	1,350,000	1,582,933		(29,441)			4.000	1.530	JD	4,500	54,000	03/17/2021	06/01/2038
68609U-CC-7	OREGON (STATE OF)			1	1.B FE	2,083,375	121.7380	2,130,415	1,750,000	2,061,088		(22,287)			5.000	3.100	MN	14,583	52,986	03/16/2023	05/01/2035
68609U-CD-5	OREGON (STATE OF)			1	1.B FE	1,468,888	120.9330	1,511,663	1,250,000	1,454,367		(14,521)			5.000	3.339	MN	10,417	37,847	03/16/2023	05/01/2036
68609U-CE-3	OREGON (STATE OF)			1	1.B FE	1,163,720	119.9710	1,199,710	1,000,000	1,152,922		(10,798)			5.000	3.518	MN	8,333	30,278	03/16/2023	05/01/2037
68609U-CF-0	OREGON (STATE OF)			1	1.B FE	819,581	118.3930	840,590	710,000	812,389		(7,193)			5.000	3.661	MN	5,917	21,497	03/16/2023	05/01/2038
68609U-CG-8	OREGON (STATE OF)			1	1.B FE	2,284,540	117.2500	2,345,000	2,000,000	2,265,981		(18,559)			5.000	3.810	MN	16,667	60,556	03/16/2023	05/01/2039
68609U-DB-8	OREGON (STATE OF)			1	1.B FE	1,786,305	121.6570	1,824,855	1,500,000	1,767,366		(18,939)			5.000	3.107	JD	6,250	51,667	03/16/2023	06/01/2035
68609U-DC-6	OREGON (STATE OF)			1	1.B FE	1,764,510	120.7290	1,810,935	1,500,000	1,747,141		(17,369)			5.000	3.336	JD	6,250	51,667	03/16/2023	06/01/2036
68609U-DD-4	OREGON (STATE OF)			1	1.B FE	1,164,860	119.5630	1,195,630	1,000,000	1,154,098		(10,762)			5.000	3.514	JD	4,167	34,444	03/16/2023	06/01/2037
68609U-DE-2	OREGON (STATE OF)			1	1.B FE	1,155,400	117.9930	1,179,930	1,000,000	1,145,305		(10,095)			5.000	3.657	JD	4,167	34,444	03/16/2023	06/01/2038
68609U-DF-9	OREGON (STATE OF)			1	1.B FE	5,321,782	117.3860	5,464,318	4,655,000	5,278,745		(43,038)			5.000	3.807	JD	19,396	160,339	03/16/2023	06/01/2039
68609U-DK-8	OREGON (STATE OF)			1	1.B FE	13,000,198	114.5300	13,279,754	11,595,000	12,910,566		(89,632)			5.000	4.111	JD	48,313	399,383	03/16/2023	06/01/2043
68609T-LL-0	OREGON ST			1	1.B FE	2,139,960	104.4660	2,089,320	2,000,000	2,078,823		(13,357)			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	91.9420	4,592,503	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	90.4460	904,460	1,000,000	1,000,000					1.354	1.354	FA	5,642	13,540	04/30/2021	08/01/2027
691259-DG-7	OWOSSO MICH PUB SCH DIST			1	1.C FE	1,461,163	109.6840	1,398,471	1,275,000	1,363,419		(18,703)			5.000	3.270	MN	10,625	63,750	04/26/2018	05/01/2033
715144-DN-8	PERRYTON TEX INDPT SCH DIST			1	1.A FE	548,380	115.0320	575,160	500,000	546,831		(1,550)			5.000	4.128	FA	8,403	139	08/10/2023	08/15/2038
715144-DP-3	PERRYTON TEX INDPT SCH DIST			1	1.A FE	1,091,190	114.4680	1,144,680	1,000,000	1,088,278		(2,912)			5.000	4.211	FA	16,806	278	08/10/2023	08/15/2039
715144-DQ-1	PERRYTON TEX INDPT SCH DIST			1	1.A FE	1,086,440	113.8180	1,138,180	1,000,000	1,083,687		(2,753)			5.000	4.279	FA	16,806	278	08/10/2023	08/15/2040
715144-DS-7	PERRYTON TEX INDPT SCH DIST			1	1.A FE	566,664	112.8200	592,305	525,000	565,342		(1,322)			5.000	4.380	FA	8,823	146	08/10/2023	08/15/2042
720424-C3-2	PIERCE CNTY WASH SCH DIST NO 10 TA			1	1.B FE	703,749	104.9920	614,203	585,000	668,747		(11,277)			4.000	1.790	JD	1,950	23,400	10/22/2020	12/01/2036
720424-C6-5	PIERCE CNTY WASH SCH DIST NO 10 TA			1	1.B FE	1,701,400	102.9280	1,471,870	1,430,000	1,621,773		(25,689)			4.000	1.920	JD	4,767	57,200	10/22/2020	12/01/2039
720577-YE-9	PIERCE CNTY WASH SCH DIST NO 401 P			1	1.A FE	3,224,788	103.6310	2,849,853	2,750,000	3,063,839		(45,250)			4.000	2.090	JD	9,167	110,000	04/16/2020	12/01/2037
76222R-F6-4	RHODE ISLAND (STATE OF)			1	1.C FE	6,886,353	93.9850	6,405,078	6,815,000	6,843,988		(16,036)			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	91.5820	5,783,403	6,315,000	6,315,000					1.010	1.010	AO	13,465	63,782	04/20/2021	10/15/2026
76222R-WK-4	RHODE ISLAND ST & PROVIDENCE P			1	1.C FE	1,224,235	104.2260	1,188,176	1,140,000	1,179,166		(8,490)			4.000	3.130	AO	11,400	45,600	04/11/2018	04/01/2032
786743-QC-1	SAGINAW MICH CITY SCH DIST			1	1.C FE	1,353,751	102.5210	1,158,487	1,130,000	1,295,031		(20,819)			4.000	1.860	MN	7,533	45,200	01/22/2021	05/01/2041
796269-ZQ-4	SAN ANTONIO TEX INDPT SCH DIST			1	1.A FE	4,567,592	103.3450	4,123,466	3,990,000	4,132,700		(84,922)			5.000	2.730	FA	75,367	199,500	06/27/2018	08/15/2032

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
796269-ZR-2	SAN ANTONIO TEX INDPT SCH DIST			1	1.A FE	4,049,237	103.2490	3,665,340	3,550,000	3,673,531		(73,458)			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	103.1690	5,364,788	5,200,000	5,376,759		(105,043)			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	102.3080	230,193	225,000	233,523		(7,471)			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	110.1720	457,214	415,000	483,602		(9,994)			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	101.6670	747,252	735,000	800,543		(9,450)			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	101.2410	1,012,410	1,000,000	1,086,726		(12,485)			4.000	2.510	MN	6,667	40,000	05/12/2020	05/01/2042
833068-MJ-5	SNOHOMISH & ISLAND CNTYS WASH				1.A FE	147,283	104.4730	125,368	120,000	126,680		(3,313)			5.000	2.080	JD	267	6,000	05/17/2017	12/15/2025
844215-RK-1	SOUTHFIELD MICH PUB SCHS			1	1.C FE	865,962	118.8830	861,902	725,000	857,806		(8,156)			5.000	3.052	MN	6,042	17,823	04/06/2023	05/01/2035
844215-RN-5	SOUTHFIELD MICH PUB SCHS			1	1.C FE	748,176	114.6690	745,349	650,000	742,620		(5,556)			5.000	3.680	MN	5,417	15,979	04/06/2023	05/01/2038
844215-RR-6	SOUTHFIELD MICH PUB SCHS			1	1.C FE	808,897	112.8010	817,807	725,000	804,237		(4,660)			5.000	4.085	MN	6,042	17,823	04/06/2023	05/01/2041
848780-SU-7	SPOKANE CNTY WASH SCH DIST NO			1	1.A FE	626,693	103.8300	607,406	585,000	603,618		(4,402)			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	103.6400	134,732	130,000	133,895		(920)			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	108.1460	919,241	850,000	910,741		(14,390)			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	107.0000	823,900	770,000	819,692		(15,225)			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	103.0990	1,329,977	1,290,000	1,318,145		(8,545)			4.000	3.250	FA	21,500	51,600	05/16/2018	02/01/2034
849476-SK-3	SPRING BRANCH TEX INDPT SCH DI			1	1.A FE	1,579,440	102.6870	1,540,305	1,500,000	1,530,960		(9,392)			4.000	3.290	FA	25,000	60,000	05/16/2018	02/01/2035
882724-C4-7	TEXAS ST				1.A FE	3,323,640	106.6920	3,174,087	2,975,000	3,226,226		(66,187)			5.000	2.520	FA	61,979	170,236	07/06/2022	08/01/2027
882724-C6-2	TEXAS ST				1.A FE	2,605,698	110.2450	2,513,586	2,280,000	2,542,549		(42,930)			5.000	2.760	FA	47,500	130,467	07/06/2022	08/01/2029
882724-RY-5	TEXAS ST			1	1.A FE	2,431,276	104.8170	2,133,026	2,035,000	2,294,351		(40,023)			4.000	1.780	FA	33,917	81,400	06/10/2020	08/01/2034
924214-S7-5	VERMONT MUN BD BK			1	1.C FE	1,202,440	102.8150	1,110,402	1,080,000	1,131,178		(16,774)			4.000	2.310	JD	3,600	43,200	07/12/2019	12/01/2034
932423-UX-2	WALLED LAKE MICH CONS SCH DIST			1	1.B FE	991,703	112.7310	845,483	750,000	912,061		(24,288)			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	111.0820	1,499,607	1,350,000	1,638,063		(43,109)			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	109.7230	329,169	300,000	362,602		(9,344)			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	110.1130	1,200,232	1,090,000	1,208,012		(20,247)			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	109.6400	1,639,118	1,495,000	1,649,068		(26,350)			5.000	2.900	MN	12,458	74,750	04/25/2019	05/01/2036
944097-ZC-1	WAXAHACHIE TEX INDPT SCH DIST			1	1.A FE	1,406,138	116.2550	1,453,188	1,250,000	1,400,954		(5,183)			5.000	3.918	FA	23,611	5,208	07/13/2023	02/15/2039
944097-ZD-9	WAXAHACHIE TEX INDPT SCH DIST			1	1.A FE	1,116,850	115.6220	1,156,220	1,000,000	1,112,988		(3,862)			5.000	4.025	FA	18,889	4,167	07/13/2023	02/15/2040
946498-HN-5	WAYNE-WESTLAND CMNTY SCHS MICH			1	1.C FE	1,006,335	104.6050	967,596	925,000	971,656		(7,962)			4.000	2.970	MN	6,167	37,000	05/08/2019	11/01/2035
946498-HP-0	WAYNE-WESTLAND CMNTY SCHS MICH			1	1.C FE	1,690,198	103.6630	1,617,143	1,560,000	1,634,762		(12,738)			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	102.9330	1,003,597	975,000	1,019,765		(7,617)			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	102.9840	772,380	750,000	782,932		(5,596)			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	43.5680	653,520	1,500,000	907,467		24,291			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	41.4510	725,393	1,750,000	1,022,399		27,760			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	39.4400	690,200	1,750,000	986,559		27,165			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	37.5510	563,265	1,500,000	817,068		22,731			0.000	2.825	N/A			02/13/2020	06/15/2045
178882-QJ-8	WEST LINN ORE SCH DIST NO 3 JT			1	1.B FE	2,012,465	118.7080	2,077,390	1,750,000	1,987,276		(24,127)			5.000	3.508	JD	3,889	87,500	12/02/2022	06/15/2035
970599-HL-3	WILLINGBORO TWP N J SCH DIST				1.C FE	360,000	99.5690	358,448	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	93.0650	1,158,659	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	87.8910	219,728	250,000	250,000					3.292	3.292	MS	2,743	8,230	12/18/2019	03/01/2034
984645-DX-6	YAMHILL & POLK CNTYS ORE SCH DIST			1	1.B FE	11,351,600	110.9660	11,096,600	10,000,000	11,190,234		(119,801)			5.000	3.370	JD	22,222	500,000	08/05/2022	06/15/2047
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						791,715,060	XXX	761,242,245	723,745,000	775,317,366		(6,481,562)			XXX	XXX	XXX	6,847,176	21,813,511	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						791,715,060	XXX	761,242,245	723,745,000	775,317,366		(6,481,562)			XXX	XXX	XXX	6,847,176	21,813,511	XXX	XXX
003430-BF-1	ABILENE KANS PUB BLDG COMMN RE				1.D FE	610,088	104.1230	531,027	510,000	535,767		(13,007)			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	106.6780	565,393	530,000	567,813		(12,360)			5.000	2.450	JD	2,208	26,500	11/22/2017	12/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
010878-BC-9	ALAMEDA CNTY CA			1	1.A FE	1,850,000	99.1380	1,834,053	1,850,000	1,850,000					3.360	3.360	FA	25,900	58,189	08/10/2022	08/01/2024
010878-BD-7	ALAMEDA CNTY CA			1	1.A FE	1,500,000	98.1360	1,472,040	1,500,000	1,500,000					3.399	3.399	FA	21,244	47,728	08/10/2022	08/01/2025
01179R-L3-5	ALASKA MUN BD BK AUTH			1	1.E FE	5,250,000	93.2450	4,895,363	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	90.8160	4,894,982	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	89.5110	4,869,398	5,440,000	5,440,000					1.531	1.531	JD	6,941	83,286	05/27/2021	12/01/2027
013595-VT-7	ALBUQUERQUE N MEX MUN SCH DIST			1	1.D FE	1,476,963	110.3390	1,379,238	1,250,000	1,360,752		(22,272)			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	105.0290	105,029	100,000	102,831		(531)			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	104.6190	606,790	580,000	595,376		(2,881)			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	522,705	104.2490	521,245	500,000	511,685		(2,185)			4.000	3.471	MN	3,333	20,000	06/29/2018	11/01/2035
01753P-DV-0	ALLEN CNTY KANS PUB BLDG COMMN				1.F FE	656,365	103.9330	576,828	555,000	581,333		(13,262)			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	108.0720	621,414	575,000	626,512		(12,345)			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	89.5810	1,675,165	1,870,000	1,870,000					1.877	1.877	FA	14,625	35,100	08/28/2020	08/01/2028
034286-FE-9	ANDOVER MASS				1.A FE	1,145,000	97.0150	1,110,822	1,145,000	1,145,000					1.076	1.076	MN	2,053	12,320	12/09/2021	11/01/2024
044825-CJ-4	ASHTABULA AREA OHIO CITY SCH D				1.B FE	275,000	96.7400	266,035	275,000	275,000					1.355	1.355	JD	311	3,726	05/28/2020	12/01/2024
055022-AD-9	AZUSA CALIF PENSION OBLIG			1	1.D FE	750,000	97.8510	733,883	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	92.9360	650,552	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	91.4830	1,399,690	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	84.5500	634,125	750,000	750,000					2.885	2.885	FA	9,016	21,638	09/18/2020	08/01/2032
055033-SE-5	AZUSA CALIF UNI SCH DIST			1	1.D FE	1,003,760	104.0670	1,040,670	1,000,000	1,003,208		(356)			4.000	3.951	FA	16,667	40,000	05/27/2022	08/01/2040
072887-4J-8	BAYONNE N J				1.F FE	925,000	91.2600	844,155	925,000	925,000					1.189	1.189	JJ	5,499	10,998	07/09/2021	07/01/2026
072887-4L-3	BAYONNE N J				1.F FE	500,000	87.4590	437,295	500,000	500,000					1.658	1.658	JJ	4,145	8,290	07/09/2021	07/01/2028
072887-5B-4	BAYONNE N J				1.F FE	680,000	89.0970	605,860	680,000	680,000					1.458	1.458	FA	4,131	9,914	07/09/2021	08/01/2027
07539P-DD-8	BEAVERCREEK OHIO CITY SCH DIST				1.B FE	119,133	95.6850	119,606	125,000	123,707		1,392			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	91.7240	201,793	220,000	214,864		2,628			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	88.1320	132,198	150,000	143,890		2,035			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	89.1690	392,344	440,000	440,000					1.230	1.230	JD	451	5,412	08/13/2020	12/01/2027
079365-4D-1	BELLEVUE WASH				1.A FE	1,000,000	96.6040	966,040	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	94.1840	1,648,220	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	92.3280	923,280	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	90.9320	1,273,048	1,400,000	1,400,000					1.620	1.620	JD	1,890	22,680	11/17/2021	12/01/2027
081005-KU-3	BELTON MO SCH DIST NO 124			1	1.B FE	741,675	112.8850	632,156	560,000	680,175		(18,560)			5.000	1.360	MS	9,333	28,000	07/31/2020	03/01/2038
081077-S6-7	BELTON TEX INDPT SCH DIST			1	1.A FE	596,807	104.8390	597,582	570,000	592,933		(2,806)			4.000	3.360	FA	8,613	23,053	07/29/2022	02/15/2037
083473-EZ-7	BENZIE CNTY MICH CENT SCHS				1.C FE	703,802	108.4480	596,464	550,000	662,069		(14,596)			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	107.8720	399,126	370,000	442,226		(9,364)			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	107.5460	322,638	300,000	356,938		(7,360)			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	107.3830	268,458	250,000	296,296		(5,969)			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	106.9850	267,463	250,000	295,721		(5,888)			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	105.4710	843,768	800,000	940,203		(17,979)			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	102.8670	766,359	745,000	868,800		(15,796)			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	100.2620	1,253,275	1,250,000	1,444,608		(24,685)			4.000	1.730	MN	8,333	50,000	01/28/2021	05/01/2045
088281-5F-3	BEXAR CNTY TEX			1	1.A Z	1,156,570	118.3880	1,183,880	1,000,000	1,156,450		(120)			5.000	3.529	JD	417		12/08/2023	06/15/2037
088281-5G-1	BEXAR CNTY TEX			1	1.A Z	862,770	117.5140	881,355	750,000	862,684		(86)			5.000	3.653	JD	313		12/08/2023	06/15/2038
088281-5H-9	BEXAR CNTY TEX			1	1.A Z	1,194,984	116.7290	1,225,655	1,050,000	1,194,874		(110)			5.000	3.810	JD	438		12/08/2023	06/15/2039
088281-5J-5	BEXAR CNTY TEX			1	1.A Z	2,264,888	116.1010	2,333,630	2,010,000	2,264,696		(192)			5.000	3.945	JD	838		12/08/2023	06/15/2040
088281-5K-2	BEXAR CNTY TEX			1	1.A Z	2,359,284	115.3060	2,427,191	2,105,000	2,359,093		(191)			5.000	4.030	JD	877		12/08/2023	06/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
088281-F3-9	BEXAR CNTY TEX			1	1.A FE	2,825,806	107.9220	2,644,089	2,450,000	2,614,658		(44,637)			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	107.8670	2,421,614	2,245,000	2,391,323		(39,614)			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	102.8310	745,525	725,000	739,537		(3,903)			4.000	3.380	JD	1,289	29,000	12/14/2018	06/15/2034
088281-F6-2	BEXAR CNTY TEX			1	1.A FE	1,423,650	107.5370	1,344,213	1,250,000	1,326,403		(20,629)			5.000	3.120	JD	2,778	62,500	12/14/2018	06/15/2035
088365-GJ-4	BEXAR CNTY TEX HOSP DIST			1	1.B FE	2,892,669	101.8940	2,603,392	2,555,000	2,615,204		(52,090)			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	106.5990	2,036,041	1,910,000	2,023,000		(34,034)			5.000	3.000	FA	36,078	95,500	04/05/2018	02/15/2033
088365-GL-9	BEXAR CNTY TEX HOSP DIST			1	1.B FE	2,506,084	106.4300	2,320,174	2,180,000	2,305,633		(37,800)			5.000	3.050	FA	41,178	109,000	04/05/2018	02/15/2034
103405-RE-8	BOYERTOWN PA AREA SCH DIST			1	1.C FE	3,247,213	102.5600	3,128,080	3,050,000	3,102,882		(27,656)			4.000	3.020	MN	20,333	122,000	05/02/2018	11/01/2028
108152-EC-9	BRIDGEPORT CONN			1	1.E FE	1,130,960	109.9190	1,099,190	1,000,000	1,065,035		(13,025)			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	109.6090	739,861	675,000	717,439		(8,488)			5.000	3.490	JJ	15,563	33,750	06/21/2018	07/15/2034
116405-WN-7	BROWNSVILLE TEX				1.D FE	593,360	103.5270	517,635	500,000	542,990		(19,977)			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	107.1960	594,938	555,000	639,326		(19,833)			5.000	1.210	FA	10,483	27,750	05/27/2021	02/15/2028
118565-YL-8	BUCKS CNTY PA				1.B FE	890,000	98.4200	875,938	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.B FE	495,000	95.1150	470,819	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.B FE	1,345,000	92.9680	1,250,420	1,345,000	1,345,000					1.305	1.305	JD	1,463	17,552	06/12/2020	06/01/2026
123425-HN-3	BUTLER CNTY KS UNI SCH DIST NO 375				1.C FE	1,120,000	94.2190	1,055,253	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	92.0480	1,541,804	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	90.5780	1,317,910	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	104.8570	419,428	400,000	426,503		(4,731)			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	104.6210	1,312,994	1,255,000	1,331,292		(13,573)			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	104.0640	1,097,875	1,055,000	1,117,047		(11,025)			4.000	2.770	MS	14,067	42,200	06/12/2019	03/01/2036
141195-MK-0	CARBONDALE ILL				2.A FE	790,000	97.3940	769,413	790,000	790,000					2.413	2.413	JD	1,589	19,063	02/16/2022	12/01/2024
141195-ML-8	CARBONDALE ILL				1.C FE	1,695,000	95.2750	1,614,911	1,695,000	1,695,000					2.593	2.593	JD	3,663	43,951	02/16/2022	12/01/2025
141195-MM-6	CARBONDALE ILL				1.C FE	1,850,000	93.8480	1,736,188	1,850,000	1,850,000					2.730	2.730	JD	4,209	50,505	02/16/2022	12/01/2026
141195-MN-4	CARBONDALE ILL				1.C FE	1,700,000	93.0090	1,581,153	1,700,000	1,700,000					2.930	2.930	JD	4,151	49,810	02/16/2022	12/01/2027
146141-BD-7	CARTER CNTY MONT			1	1.D FE	626,478	105.5530	591,097	560,000	592,436		(7,623)			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	105.5400	422,160	400,000	421,296		(4,990)			4.000	2.590	JJ	8,000	16,000	04/17/2019	07/01/2031
146141-BF-2	CARTER CNTY MONT			1	1.D FE	858,515	105.1030	819,803	780,000	818,493		(8,997)			4.000	2.690	JJ	15,600	31,200	04/17/2019	07/01/2032
152339-RN-9	CENTINELA VALLEY CALIF UN HIGH				1.C FE	645,000	92.1670	594,477	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	90.4260	339,098	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.C FE	555,000	83.1520	461,494	555,000	555,000					2.006	2.006	FA	4,639	11,133	08/12/2020	08/01/2031
153300-VP-0	CENTRAL DAUPHIN PA SCH DIST			1	1.D FE	635,238	102.9270	617,562	600,000	611,286		(4,512)			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	102.4660	312,521	305,000	310,458		(2,181)			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	102.0410	1,530,615	1,500,000	1,518,740		(7,460)			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	101.9410	407,764	400,000	405,511		(2,196)			4.000	3.390	MN	2,044	16,000	03/23/2018	05/15/2035
157411-SB-6	CHAFFEY CALIF UN HIGH SCH DIST			1	1.D FE	524,826	62.5290	562,761	900,000	605,155		18,807			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	59.2180	165,810	280,000	180,964		5,727			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	55.8750	698,438	1,250,000	777,837		24,914			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	52.7090	2,108,360	4,000,000	2,394,682		77,610			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	47.2100	1,260,507	2,670,000	1,476,009		48,958			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	45.5290	1,183,754	2,600,000	1,382,053		46,235			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	43.1990	667,425	1,545,000	790,741		26,603			0.000	3.427	N/A			06/05/2019	08/01/2043
158843-YM-8	CHANDLER ARIZ			1	1.A FE	4,250,000	93.1570	3,959,173	4,250,000	4,250,000					1.375	1.375	JJ	29,219	58,438	11/17/2021	07/01/2026
168520-NX-8	CHICO CALIF UNI SCH DIST			1	1.D FE	2,417,528	102.7700	2,245,525	2,185,000	2,293,575		(28,592)			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	102.5340	1,179,141	1,150,000	1,205,533		(14,610)			4.000	2.580	FA	19,167	46,000	06/07/2019	08/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
168520-NZ-3	CHICO CALIF UNI SCH DIST			1	1.D FE	1,405,376	102.2850	1,309,248	1,280,000	1,338,679		(15,414)			4.000	2.650	FA	21,333	51,200	06/07/2019	08/01/2040
169583-GX-3	CHINO VY UNI SCH DIST CALIF			1	1.D FE	329,681	112.6710	309,845	275,000	311,842		(5,038)			5.000	2.760	FA	5,729	13,750	04/06/2020	08/01/2039
169583-HG-9	CHINO VY UNI SCH DIST CALIF				1.D FE	4,840,000	98.1980	4,752,783	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	95.6000	4,488,420	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	93.8040	4,117,996	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	109.6080	5,370,792	4,900,000	5,327,835		(89,603)			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	109.5340	3,066,952	2,800,000	3,261,363		(101,227)			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	109.4600	3,683,329	3,365,000	3,644,296		(58,336)			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	109.3820	3,363,497	3,075,000	3,320,961		(51,276)			5.000	3.050	JD	12,813	153,750	04/12/2018	06/01/2034
181059-3G-9	CLARK CNTY NEV SCH DIST			1	1.E FE	7,091,696	116.1040	7,210,058	6,210,000	7,055,956		(35,740)			5.000	3.615	JD	13,800	132,825	06/28/2023	06/15/2036
181059-3H-7	CLARK CNTY NEV SCH DIST			1	1.E FE	6,765,240	115.4200	6,925,200	6,000,000	6,734,465		(30,775)			5.000	3.811	JD	13,333	128,333	06/28/2023	06/15/2037
181070-FU-2	CLARK CNTY NEV WTR RECLAMATION			1	1.B FE	13,427,542	112.8530	13,564,931	12,020,000	13,373,792		(53,750)			5.000	4.105	JJ	272,119		07/13/2023	07/01/2042
181070-FV-0	CLARK CNTY NEV WTR RECLAMATION			1	1.B FE	8,851,369	112.4640	8,946,511	7,955,000	8,817,224		(34,145)			5.000	4.163	JJ	180,092		07/13/2023	07/01/2043
181070-FW-8	CLARK CNTY NEV WTR RECLAMATION			1	1.B FE	15,082,652	111.6710	15,209,590	13,620,000	15,027,102		(55,550)			5.000	4.223	JJ	308,342		07/13/2023	07/01/2044
183595-BD-8	CLAY IND CMNTY MULTI SCH BLDG				1.B FE	405,819	102.0810	341,971	335,000	344,755		(9,189)			5.000	2.150	JJ	7,724	16,750	10/28/2016	01/15/2025
190335-JY-6	COAST CMNTY COLLEGE DIST CALIF			1	1.B FE	1,761,359	51.6280	1,711,468	3,315,000	1,994,057		60,331			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	49.0330	1,421,957	2,900,000	1,682,982		51,397			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	46.6190	1,657,305	3,555,000	1,989,227		61,316			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	44.2890	1,018,647	2,300,000	1,240,190		38,580			0.000	3.164	N/A			11/21/2019	08/01/2043
194740-SL-1	COLLIN CNTY TEX			1	1.A FE	7,831,608	113.5770	7,899,280	6,955,000	7,798,114		(33,494)			5.000	3.955	FA	148,760		06/28/2023	02/15/2040
197486-NM-1	COLUMBIA CNTY GA SCH DIST			1	1.B FE	1,197,180	120.4330	1,204,330	1,000,000	1,185,327		(11,853)			5.000	3.019	AO	12,500	21,389	03/29/2023	04/01/2035
197486-NN-9	COLUMBIA CNTY GA SCH DIST			1	1.B FE	838,026	120.0410	840,287	700,000	829,729		(8,297)			5.000	3.078	AO	8,750	14,972	03/29/2023	10/01/2035
197486-NP-4	COLUMBIA CNTY GA SCH DIST			1	1.B FE	770,081	119.5770	777,251	650,000	762,907		(7,174)			5.000	3.239	AO	8,125	13,903	03/29/2023	04/01/2036
199492-TP-4	COLUMBUS OHIO			1	1.A FE	10,149,400	104.3040	10,430,400	10,000,000	10,112,192		(31,975)			4.000	3.767	AO	100,000	400,000	10/28/2022	04/01/2030
204736-FG-2	COMPTON CALIF UNI SCH DIST			1	1.D FE	261,616	64.6900	268,464	415,000	297,076		8,577			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	61.4730	614,730	1,000,000	691,793		20,237			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	58.1520	465,216	800,000	534,411		15,837			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	54.7800	599,841	1,095,000	705,789		21,185			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	51.5580	580,028	1,125,000	699,109		21,251			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	48.6110	471,527	970,000	580,700		17,874			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	45.9510	689,265	1,500,000	864,403		26,936			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	43.5090	652,635	1,500,000	831,421		26,225			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	41.1690	679,289	1,650,000	880,666		28,029			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	38.9150	291,863	750,000	386,788		12,347			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	100.5090	6,784,358	6,750,000	7,079,485		(91,273)			4.000	2.500	JD	22,500	270,000	08/08/2019	06/01/2049
220113-BV-5	CORPUS CHRISTI TEX			1	1.C FE	603,659	104.6710	554,756	530,000	552,402		(9,870)			5.000	2.971	MS	8,833	26,500	05/16/2018	03/01/2032
220113-CM-4	CORPUS CHRISTI TEX			1	1.C FE	285,858	104.7700	261,925	250,000	260,888		(4,802)			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	104.6710	324,480	310,000	323,103		(5,773)			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	102.1280	178,724	175,000	177,136		(935)			4.000	3.411	MS	2,333	7,000	05/16/2018	03/01/2034
220113-CR-3	CORPUS CHRISTI TEX			1	1.C FE	300,310	101.9960	295,788	290,000	293,176		(1,389)			4.000	3.471	MS	3,867	11,600	05/16/2018	03/01/2035
224856-FC-3	CRAWFORD CNTY KANS UNI SCH DIS				1.F FE	295,625	103.6790	259,198	250,000	260,010		(5,810)			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	102.6820	2,341,150	2,280,000	2,464,605		(37,598)			4.000	2.150	FA	34,453	91,200	10/04/2019	08/15/2033
234839-PJ-1	DALLAS CNTY TEX UTIL & RECLAMA				1.E FE	612,881	104.1100	536,167	515,000	540,604		(11,595)			5.000	2.577	FA	9,728	25,750	05/02/2017	02/15/2026
235219-VC-3	DALLAS TEX			1	1.D FE	3,804,905	119.2890	3,876,893	3,250,000	3,776,493		(28,412)			5.000	3.338	FA	61,389	31,146	05/10/2023	02/15/2036
235219-VD-1	DALLAS TEX			1	1.D FE	2,888,100	118.2060	2,955,150	2,500,000	2,868,388		(19,712)			5.000	3.558	FA	47,222	23,958	05/10/2023	02/15/2037

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
235219-VE-9	DALLAS TEX			1	1.D FE	2,577,015	116.3610	2,618,123	2,250,000	2,560,492		(16,523)			5.000	3.708	FA	42,500	21,563	05/10/2023	02/15/2038
236092-LR-1	DANE CNTY WIS				1.A FE	4,761,552	106.0180	4,834,421	4,560,000	4,711,452		(40,639)			5.000	3.951	JD	19,000	263,467	09/27/2022	06/01/2027
236092-LS-9	DANE CNTY WIS				1.A FE	3,577,412	107.6970	3,661,698	3,400,000	3,541,846		(28,850)			5.000	3.961	JD	14,167	196,444	09/27/2022	06/01/2028
236092-LT-7	DANE CNTY WIS				1.A FE	2,900,920	109.3390	3,006,823	2,750,000	2,875,794		(20,384)			5.000	4.051	JD	11,458	158,889	09/28/2022	06/01/2029
245176-GP-1	DEL MAR TEX COLLEGE DIST			1	1.C FE	263,498	102.6290	256,573	250,000	254,801		(1,728)			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	102.4530	363,708	355,000	361,191		(2,225)			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	102.2840	250,596	245,000	248,779		(1,356)			4.000	3.380	FA	3,702	9,800	07/19/2018	08/15/2034
245176-HP-0	DEL MAR TEX COLLEGE DIST			1	1.C FE	400,516	102.6290	389,990	380,000	387,297		(2,626)			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	102.4530	799,133	780,000	793,603		(4,889)			4.000	3.300	FA	11,787	31,200	07/19/2018	08/15/2033
250375-LP-5	DESERT CALIF CMNTY COLLEGE DIST				1.C FE	325,000	97.7590	317,717	325,000	325,000					1.037	1.037	FA	1,404	3,370	11/24/2021	08/01/2024
250375-LQ-3	DESERT CALIF CMNTY COLLEGE DIST				1.C FE	550,000	94.8230	521,527	550,000	550,000					1.352	1.352	FA	3,098	7,436	11/24/2021	08/01/2025
250375-LR-1	DESERT CALIF CMNTY COLLEGE DIST				1.C FE	1,580,000	92.8000	1,466,240	1,580,000	1,580,000					1.552	1.552	FA	10,217	24,522	11/24/2021	08/01/2026
259327-R2-2	DOUGLAS CNTY NEB SCH DIST NO 0				1.C FE	650,000	98.2910	638,892	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	95.0620	342,223	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	92.9950	167,391	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	105.6010	475,205	450,000	494,438		(6,957)			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	105.0370	236,333	225,000	246,435		(3,349)			4.000	2.270	JD	750	9,000	12/06/2019	12/01/2034
259864-DA-1	DOVE VALLEY MET DIST COLO ARAP			1	1.C FE	113,446	102.4890	102,489	100,000	108,373		(1,299)			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	103.9050	259,763	250,000	257,449		(2,150)			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	103.5020	388,133	375,000	385,061		(2,898)			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	108.5160	569,709	525,000	556,940		(9,221)			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	108.3070	406,151	375,000	396,979		(6,336)			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	107.6820	193,828	180,000	190,207		(2,939)			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	107.0890	176,697	165,000	174,044		(2,600)			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	106.7970	533,985	500,000	526,457		(7,598)			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	106.5870	293,114	275,000	289,117		(4,050)			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	105.7070	1,559,178	1,475,000	1,635,870		(61,467)			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	105.6560	1,584,840	1,500,000	1,663,597		(62,508)			5.000	0.730	FA	31,250	75,000	12/21/2021	08/01/2032
278698-AV-7	EBERT MET DIST COLO			1	1.E FE	668,889	104.4590	678,984	650,000	660,150		(1,853)			4.000	3.650	JD	2,167	26,000	11/30/2018	12/01/2032
283299-AD-7	EL MONTE CALIF				1.G FE	225,000	98.1420	220,820	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	94.2300	381,632	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	86.9910	548,043	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	86.2190	775,971	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	85.4650	1,034,127	1,210,000	1,210,000					3.302	3.302	FA	16,648	39,954	06/10/2020	08/01/2034
283371-PT-3	EL PASO CNTY COLO SCH DIST NO			1	1.C FE	2,776,314	110.4830	2,596,351	2,350,000	2,577,949		(42,585)			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	110.0720	2,856,368	2,595,000	2,839,232		(45,546)			5.000	2.930	JD	10,813	129,750	01/16/2019	12/01/2036
283734-6G-1	EL PASO TEX			1	1.C FE	1,367,324	118.6060	1,393,621	1,175,000	1,358,407		(8,917)			5.000	3.351	FA	22,194	10,118	06/01/2023	08/15/2035
283734-6H-9	EL PASO TEX			1	1.C FE	2,019,952	117.3550	2,065,448	1,760,000	2,008,006		(11,946)			5.000	3.583	FA	33,244	15,156	06/01/2023	08/15/2036
283734-6J-5	EL PASO TEX			1	1.C FE	1,980,104	116.1690	2,027,149	1,745,000	1,969,379		(10,725)			5.000	3.765	FA	32,961	15,026	06/01/2023	08/15/2037
283734-6K-2	EL PASO TEX			1	1.C FE	1,338,345	114.6130	1,363,895	1,190,000	1,331,618		(6,728)			5.000	3.903	FA	22,478	10,247	06/01/2023	08/15/2038
283734-6X-4	EL PASO TEX			1	1.C FE	4,794,234	116.1690	4,908,140	4,225,000	4,768,268		(25,967)			5.000	3.765	FA	79,806	36,382	06/01/2023	08/15/2037
295515-MH-0	ERIE PA (CITY OF)			1	1.C FE	571,312	106.3110	542,186	510,000	551,809		(5,663)			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	106.0990	631,289	595,000	642,640		(6,445)			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	105.5710	422,284	400,000	430,761		(4,154)			4.000	2.730	MS	5,333	16,000	05/08/2020	09/01/2035
296809-TD-8	ESSEX CNTY N J IMPT AUTH REV			1	1.B FE	280,703	103.0530	257,633	250,000	262,997		(4,407)			4.000	2.100	MN	1,667	10,000	10/24/2019	11/01/2034

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
296809-TE-6	ESSEX CNTY N J IMPT AUTH REV			1	1.B FE	156,517	102.7860	143,900	140,000	147,002		(2,371)			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	102.4560	1,280,700	1,250,000	1,310,407		(20,435)			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	101.7290	712,103	700,000	732,257		(10,895)			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	103.1980	608,868	590,000	614,688		(16,024)			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	105.5980	190,076	180,000	191,650		(4,475)			5.000	2.320	JJ	4,500	9,000	04/26/2017	07/01/2026
338765-HF-0	FLATHEAD CNTY MONT HIGH SCH DI				1.E FE	485,264	104.3320	417,328	400,000	421,233		(10,262)			5.000	2.270	JJ	10,000	20,000	04/26/2017	01/01/2026
34407N-AS-6	FLYING HORSE MET DIST NO 2 COL			1	1.E FE	394,440	107.4110	349,086	325,000	372,892		(6,464)			4.000	1.730	JD	1,083	13,000	07/31/2020	12/01/2034
34407N-AV-9	FLYING HORSE MET DIST NO 2 COL			1	1.E FE	597,440	104.0710	520,355	500,000	567,397		(9,032)			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	101.8720	8,796,647	8,635,000	8,974,648		(117,878)			4.000	2.510	AO	86,350	345,400	07/12/2019	10/01/2037
349426-GM-2	FORT WORTH TEX			1	1.C FE	8,235,578	116.0010	8,270,871	7,130,000	8,172,448		(63,130)			5.000	3.482	MS	201,026		05/10/2023	03/01/2036
349545-2Q-5	FORT ZUMWALT MO SCH DIST			1	1.B FE	175,713	102.8530	169,707	165,000	169,192		(1,240)			4.000	3.150	MS	2,200	6,600	04/17/2018	03/01/2035
358232-4M-5	FRESNO CALIF UNI SCH DIST			1	1.D FE	109,305	64.0760	144,171	225,000	138,251		5,694			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	58.5280	64,381	110,000	61,643		2,573			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	102.3970	368,629	360,000	378,226		(6,811)			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	102.1720	1,021,720	1,000,000	1,048,557		(18,120)			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	101.8050	865,343	850,000	890,179		(14,980)			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	101.3820	633,638	625,000	653,579		(10,644)			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	101.1620	784,006	775,000	809,245		(12,740)			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	86.3900	958,929	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	100.7480	1,984,736	1,970,000	2,284,609		(42,761)			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	91.5970	595,381	650,000	650,000					1.000	1.000	MS	2,167	6,500	07/21/2021	09/01/2026
368347-DE-7	GEARY CNTY KANS UNI SCH DIS NO 475				1.D FE	1,000,000	87.6890	876,890	1,000,000	1,000,000					1.300	1.300	MS	4,333	13,000	07/21/2021	09/01/2028
368347-BN-9	GEARY CNTY KANS UNI SCH DIST N			1	1.D FE	419,829	103.7620	363,167	350,000	366,120		(9,401)			5.000	2.170	MS	5,833	17,500	11/21/2017	09/01/2026
378394-JF-8	GLENDALE CALIF CMNTY COLLEGE D				1.D FE	820,000	97.8260	802,173	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	94.8300	2,797,485	2,950,000	2,950,000					1.289	1.289	FA	15,844	38,026	06/18/2020	08/01/2025
386694-ED-1	GRANDVIEW HEIGHTS OHIO CITY SC			1	1.B FE	739,193	102.1490	674,183	660,000	705,708		(7,757)			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	101.3090	633,181	625,000	666,330		(7,000)			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	101.0550	889,284	880,000	935,449		(9,373)			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	100.0600	1,415,849	1,415,000	1,496,123		(13,665)			4.000	2.850	JD	4,717	56,600	06/06/2019	12/01/2044
399430-BA-4	GROUND WTR MGMT SUBDISTRICT CE				1.C FE	236,848	103.9900	207,980	200,000	211,225		(5,690)			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	106.7690	314,969	295,000	318,554		(7,743)			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	106.5950	373,083	350,000	377,226		(8,938)			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	106.3640	425,456	400,000	430,175		(9,890)			5.000	2.310	JD	1,667	20,000	04/16/2019	12/01/2029
402892-DK-6	GUNNISON WATERSHED COLO SCH DI				1.C FE	1,170,000	91.1260	1,066,174	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	89.8730	566,200	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	87.9130	791,217	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	85.0560	842,054	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	83.0950	523,499	630,000	630,000					1.990	1.990	JD	1,045	12,537	03/12/2021	12/01/2031
421290-5W-3	HAYWARD CALIF UNI SCH DIST				1.E FE	1,198,922	98.7540	1,036,917	1,050,000	1,099,013		(30,555)			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	98.6180	986,180	1,000,000	1,069,209		(26,192)			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	98.2920	1,041,895	1,060,000	1,166,455		(22,143)			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	97.6960	3,219,083	3,295,000	3,676,151		(64,308)			4.000	1.812	FA	54,917	131,800	08/27/2020	08/01/2029
425200-7V-8	HENDERSON NEV				1.C FE	535,000	98.6390	527,719	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	95.8690	997,038	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	94.2890	1,569,912	1,665,000	1,665,000					1.966	1.966	JD	2,728	32,734	06/03/2020	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
425200-7Y-2	HENDERSON NEV				1.C FE	1,800,000	92.9900	1,673,820	1,800,000	1,800,000					2.116	2.116	JD	3,174	38,088	06/03/2020	06/01/2027
442332-DC-3	HOUSTON CITY OF			1	1.D FE	2,148,080	117.7510	2,355,020	2,000,000	2,145,703		(2,377)			5.250	4.573	MS	19,250		10/12/2023	03/01/2039
442332-DD-1	HOUSTON CITY OF			1	1.D Z	1,928,970	116.6680	2,100,024	1,800,000	1,926,903		(2,067)			5.250	4.621	MS	17,325		10/12/2023	03/01/2040
442332-DE-9	HOUSTON CITY OF			1	1.D Z	1,067,680	116.0780	1,160,780	1,000,000	1,066,598		(1,082)			5.250	4.676	MS	9,625		10/12/2023	03/01/2041
442332-DF-6	HOUSTON CITY OF			1	1.D Z	2,685,918	115.3690	2,913,067	2,525,000	2,683,351		(2,567)			5.250	4.727	MS	24,303		10/12/2023	03/01/2042
442332-DG-4	HOUSTON CITY OF			1	1.D Z	3,290,247	115.0300	3,565,930	3,100,000	3,287,217		(3,030)			5.250	4.761	MS	29,838		10/12/2023	03/01/2043
45204E-P5-1	ILLINOIS FIN AUTH REV				1.C FE	161,790	102.2180	153,327	150,000	153,476		(1,743)			4.000	2.750	JD	500	6,000	11/30/2018	12/01/2025
45204E-Q6-8	ILLINOIS FIN AUTH REV			1	1.C FE	560,362	103.5820	569,701	550,000	554,959		(1,155)			4.000	3.750	JD	1,833	22,000	11/30/2018	12/01/2034
457110-LY-8	INGLEWOOD CALIF UNI SCH DIST			1	2.A FE	279,083	102.6490	256,623	250,000	264,093		(3,727)			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.A FE	278,145	102.4240	256,060	250,000	263,652		(3,607)			4.000	2.400	FA	4,167	10,000	10/09/2019	08/01/2036
457110-MB-7	INGLEWOOD CALIF UNI SCH DIST			1	2.A FE	359,648	102.0220	331,572	325,000	341,833		(4,439)			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.A FE	358,683	101.7880	330,811	325,000	341,377		(4,315)			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	103.3870	1,033,870	1,000,000	1,056,951		(14,894)			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	101.9240	662,506	650,000	683,322		(8,683)			4.000	2.510	FA	9,822	26,000	05/20/2020	08/15/2038
45875C-AH-3	INTERLOCKEN CONS MET DIST COLO				1.E FE	353,406	106.1870	329,180	310,000	326,920		(5,469)			5.000	3.030	JD	1,292	15,500	10/25/2018	12/01/2026
463777-8C-9	IRVING TEX				1.A FE	800,000	97.2510	778,008	800,000	800,000					0.972	0.972	MS	2,290	7,776	11/17/2021	09/15/2024
463777-8D-7	IRVING TEX				1.A FE	500,000	94.4280	472,140	500,000	500,000					1.265	1.265	MS	1,862	6,325	11/17/2021	09/15/2025
463777-8E-5	IRVING TEX				1.A FE	1,000,000	92.4290	924,290	1,000,000	1,000,000					1.465	1.465	MS	4,314	14,650	11/17/2021	09/15/2026
467486-WY-8	JACKSON CNTY MO REORG SCH DIST			1	1.B FE	619,675	111.8810	559,405	500,000	566,179		(11,943)			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	111.8490	559,245	500,000	564,618		(11,639)			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	111.8060	1,118,060	1,000,000	1,126,122		(22,676)			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	114.2320	2,570,220	2,250,000	2,566,787		(56,636)			5.500	2.572	MS	41,250	123,750	04/16/2019	03/01/2039
472736-Y3-5	JEFFERSON CNTY COLO SCH DIST N			1	1.C FE	902,032	111.3920	857,718	770,000	840,417		(12,994)			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	110.9820	638,147	575,000	625,376		(9,273)			5.000	3.080	JD	1,278	28,750	12/14/2018	12/15/2035
48068T-BM-5	JOPLIN MO SCHS			1	1.B FE	1,427,224	107.5850	1,307,158	1,215,000	1,296,199		(24,208)			5.000	2.780	MS	20,250	60,750	03/20/2018	03/01/2030
482124-SG-0	JURUPA CALIF UNI SCH DIST			1	1.D FE	1,664,645	102.9310	1,662,336	1,615,000	1,642,495		(4,842)			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	111.3360	334,008	300,000	361,302		(11,118)			5.000	1.050	MN	2,500	15,000	07/08/2021	05/01/2029
483427-HE-3	KALKASKA MICH PUB SCHS			1	1.C FE	1,403,174	115.3610	1,205,522	1,045,000	1,317,119		(35,190)			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	115.3080	1,181,907	1,025,000	1,289,491		(34,161)			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	115.0890	857,413	745,000	935,476		(24,571)			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	114.8630	1,389,842	1,210,000	1,516,503		(39,489)			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	737,088	107.1830	669,894	625,000	697,390		(11,096)			4.000	1.970	FA	10,417	25,000	04/15/2020	02/01/2034
494782-LK-9	KING CNTY WASH PUB HOSP DIST N			1	1.F FE	5,095,479	107.6360	4,956,638	4,605,000	4,869,657		(48,225)			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	103.9360	893,850	860,000	915,289		(17,042)			4.000	1.870	FA	12,996	34,400	10/10/2019	02/15/2030
503462-WK-5	LA JOYA TEX INDPT SCH DIST			1	1.C FE	650,444	102.4300	599,216	585,000	614,424		(8,986)			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	101.5750	553,584	545,000	571,742		(8,161)			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	100.6280	503,140	500,000	523,919		(7,293)			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	106.8920	999,440	935,000	989,912		(16,283)			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	106.8600	267,150	250,000	264,295		(4,235)			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	106.8410	1,105,804	1,035,000	1,092,581		(17,039)			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	106.7830	1,158,596	1,085,000	1,143,690		(17,350)			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	106.7350	683,104	640,000	673,838		(9,995)			5.000	3.230	MS	10,667	32,000	07/24/2018	03/01/2034
517138-XW-8	LARIMER CNTY COLO SCH DIST NO			1	1.B FE	1,180,020	111.2820	1,112,820	1,000,000	1,093,848		(17,343)			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	111.1460	2,111,774	1,900,000	2,070,072		(31,344)			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	111.0310	5,385,004	4,850,000	5,319,250		(86,872)			5.000	2.890	JD	10,778	242,500	01/17/2019	12/15/2035

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
517210-XH-8	LARIMER WELD & BOULDER CNTYS C			1	1.C FE	6,441,968	110.4630	6,058,896	5,485,000	5,999,766		(95,127)			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	109.7500	2,195,000	2,000,000	2,182,881		(33,745)			5.000	3.000	JD	4,444	100,000	01/17/2019	12/15/2037
522210-KN-2	LEAVENWORTH CNTY KANS UNI SCH			1	1.D FE	949,473	103.8720	934,848	900,000	917,790		(6,292)			4.000	3.220	MS	12,000	36,000	07/11/2018	09/01/2033
522210-KQ-5	LEAVENWORTH CNTY KANS UNI SCH			1	1.D FE	449,281	103.8720	446,650	430,000	436,958		(2,455)			4.000	3.360	MS	5,733	17,200	07/11/2018	09/01/2035
522223-GQ-3	LEAVENWORTH CNTY KANS UNI SCH			1	1.E FE	9,179,708	98.8040	8,447,742	8,550,000	8,862,669		(79,642)			4.000	2.940	MS	114,000	342,000	09/27/2019	09/01/2045
534247-QX-2	LINCOLN NEB ARPT AUTH			1	1.B FE	3,368,103	103.9350	3,164,821	3,045,000	3,298,221		(30,935)			4.000	2.741	JJ	60,900	121,800	07/29/2022	07/01/2035
534247-QY-0	LINCOLN NEB ARPT AUTH			1	1.B FE	1,463,374	103.1200	1,247,752	1,210,000	1,404,265		(24,078)			4.000	1.710	JJ	24,200	48,400	06/24/2021	07/01/2036
537360-RW-1	LITTLE ROCK ARK				1.C FE	418,648	104.7000	418,800	400,000	412,651		(5,531)			5.000	3.471	MS	6,667	15,056	10/26/2022	03/01/2026
537360-RX-9	LITTLE ROCK ARK				1.C FE	529,165	107.1870	535,935	500,000	522,121		(6,496)			5.000	3.511	MS	8,333	18,819	10/26/2022	03/01/2027
537360-RY-7	LITTLE ROCK ARK				1.C FE	613,749	109.4010	629,056	575,000	606,318		(6,854)			5.000	3.581	MS	9,583	21,642	10/26/2022	03/01/2028
537360-RZ-4	LITTLE ROCK ARK			1	1.C FE	2,887,288	109.3870	2,964,388	2,710,000	2,853,315		(31,331)			5.000	3.814	MS	45,167	102,001	10/26/2022	03/01/2029
537360-SA-8	LITTLE ROCK ARK			1	1.C FE	1,647,588	109.1800	1,692,290	1,550,000	1,628,908		(17,228)			5.000	3.991	MS	25,833	58,340	10/26/2022	03/01/2030
537360-SB-6	LITTLE ROCK ARK			1	1.C FE	3,451,928	108.9740	3,547,104	3,255,000	3,414,271		(34,729)			5.000	4.127	MS	54,250	122,515	10/26/2022	03/01/2031
537360-SC-4	LITTLE ROCK ARK			1	1.C FE	2,428,248	108.7690	2,496,249	2,295,000	2,402,795		(23,475)			5.000	4.235	MS	38,250	86,381	10/26/2022	03/01/2032
539243-WL-5	LIVONIA MICH PUB SCHS SCH DIST			1	1.C FE	606,273	118.4300	609,915	515,000	601,038		(5,236)			5.000	3.208	MN	4,292	12,660	03/29/2023	05/01/2035
539243-WM-3	LIVONIA MICH PUB SCHS SCH DIST			1	1.C FE	452,158	117.2040	457,096	390,000	448,625		(3,533)			5.000	3.466	MN	3,250	9,588	03/29/2023	05/01/2036
539243-WN-1	LIVONIA MICH PUB SCHS SCH DIST			1	1.C FE	515,070	115.8360	521,262	450,000	511,400		(3,670)			5.000	3.669	MN	3,750	11,063	03/29/2023	05/01/2037
539243-WP-6	LIVONIA MICH PUB SCHS SCH DIST			1	1.C FE	723,814	113.4590	726,138	640,000	719,121		(4,694)			5.000	3.843	MN	5,333	15,733	03/29/2023	05/01/2038
539243-WQ-4	LIVONIA MICH PUB SCHS SCH DIST			1	1.C FE	1,543,378	112.1180	1,547,228	1,380,000	1,534,291		(9,087)			5.000	3.991	MN	11,500	33,925	03/29/2023	05/01/2039
539243-WR-2	LIVONIA MICH PUB SCHS SCH DIST			1	1.C FE	4,157,464	110.8550	4,173,691	3,765,000	4,135,803		(21,661)			5.000	4.140	MN	31,375	92,556	03/29/2023	05/01/2040
539243-WS-0	LIVONIA MICH PUB SCHS SCH DIST			1	1.C FE	4,668,756	110.2760	4,692,244	4,255,000	4,646,008		(22,748)			5.000	4.223	MN	35,458	104,602	03/29/2023	05/01/2041
550697-VZ-6	LUZERNE CNTY PA				1.C FE	176,399	106.3160	159,474	150,000	159,296		(2,977)			5.000	2.800	JD	333	7,500	10/20/2017	12/15/2026
55539C-AQ-0	MACOMB INTER SCH DIST MICH			1	1.C FE	1,353,438	114.5820	1,460,921	1,275,000	1,352,050		(1,388)			5.000	4.422	MN	13,104		09/28/2023	05/01/2038
55539C-AR-8	MACOMB INTER SCH DIST MICH			1	1.C FE	1,577,820	113.3120	1,699,680	1,500,000	1,576,451		(1,369)			5.000	4.531	MN	15,417		09/28/2023	05/01/2039
55539C-AS-6	MACOMB INTER SCH DIST MICH			1	1.C FE	1,567,080	112.3710	1,685,565	1,500,000	1,565,905		(1,175)			5.000	4.611	MN	15,417		09/28/2023	05/01/2040
55539C-AT-4	MACOMB INTER SCH DIST MICH			1	1.C FE	3,006,836	111.4460	3,231,934	2,900,000	3,004,974		(1,862)			5.000	4.690	MN	29,806		09/28/2023	05/01/2041
55539C-AU-1	MACOMB INTER SCH DIST MICH			1	1.C FE	3,689,901	110.9680	3,967,106	3,575,000	3,687,903		(1,997)			5.000	4.738	MN	36,743		09/28/2023	05/01/2042
55658F-AL-9	MADISON LOCAL SCH DIST BOARD OF ED			1	1.D FE	3,013,202	105.8040	2,787,935	2,635,000	2,862,642		(37,743)			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	105.7250	2,690,701	2,545,000	2,752,388		(34,283)			4.000	2.430	FA	42,417	101,800	10/30/2019	02/01/2032
55658F-AT-2	MADISON LOCAL SCH DIST BOARD OF ED			1	1.D FE	1,427,824	102.9180	1,327,642	1,290,000	1,373,593		(13,677)			4.000	2.740	FA	21,500	51,600	10/30/2019	02/01/2038
55658F-AU-9	MADISON LOCAL SCH DIST BOARD OF ED			1	1.D FE	1,104,140	102.4720	1,024,720	1,000,000	1,063,199		(10,330)			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.B FE	316,176	105.9280	291,302	275,000	300,040		(4,029)			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.B FE	915,599	105.0360	845,540	805,000	872,427		(10,801)			4.000	2.430	AO	8,050	32,200	10/22/2019	10/01/2035
566747-ER-8	MARICOPA CNTY ARIZ ELEM SCH DI				1.C FE	199,670	101.5980	177,797	175,000	180,041		(3,276)			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	107.6420	699,673	650,000	693,772		(11,701)			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	107.6420	430,568	400,000	426,388		(7,048)			5.000	3.000	JJ	10,000	20,000	03/21/2018	07/01/2031
567090-H5-7	MARICOPA CNTY ARIZ SCH DIST NO			1	1.C FE	421,956	104.0520	416,208	400,000	409,317		(2,472)			4.000	3.290	JJ	8,000	16,000	06/13/2018	07/01/2032
567090-H6-5	MARICOPA CNTY ARIZ SCH DIST NO			1	1.C FE	549,399	107.0210	508,350	475,000	506,339		(8,370)			5.000	3.000	JJ	11,875	23,750	06/13/2018	07/01/2033
567137-G7-3	MARICOPA CNTY ARIZ SCH DIST NO				1.C FE	500,180	105.7470	422,988	400,000	428,005		(10,797)			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	105.7470	290,804	275,000	294,254		(7,423)			5.000	2.110	JJ	6,875	13,750	10/28/2016	07/01/2026
567505-PU-0	MARICOPA CNTY ARIZ UN HIGH SCH			1	1.B FE	1,177,290	107.7810	1,077,810	1,000,000	1,073,195		(19,642)			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	107.5380	338,745	315,000	337,514		(6,035)			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	105.8470	158,771	150,000	161,224		(4,342)			5.000	1.920	JJ	3,750	7,500	12/08/2017	07/01/2026
567288-UH-6	MARICOPA CNTY ARIZ UNI SCH DIS				1.C FE	704,558	108.5300	607,768	560,000	616,315		(15,379)			5.000	2.010	JJ	14,000	28,000	12/08/2017	07/01/2027
57325V-AJ-8	MARTIN CNTY TEX HOSP DIST				2.A FE	172,802	101.1620	156,801	155,000	160,879		(4,655)			4.000	0.940	AO	1,550	6,200	05/07/2021	04/01/2025

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
573428-MN-6	MARTINEZ CALIF UNI SCH DIST				1.D FE	955,000	89.7390	857,007	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	87.8670	1,801,274	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	85.7640	1,886,808	2,200,000	2,200,000					1.513	1.513	FA	13,869	33,286	08/05/2020	08/01/2029
576544-Z9-4	MATANUSKA-SUSITNA BORO ALASKA				1.C FE	1,000,000	94.4930	944,930	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	47.8620	717,930	1,500,000	1,036,081		23,325			0.000	2.279	N/A			06/11/2021	04/01/2040
64704C-AL-2	MEMPHIS TENN			1	1.C FE	921,840	42.7370	641,055	1,500,000	977,528		22,668			0.000	2.349	N/A			06/11/2021	04/01/2042
64704C-AN-8	MEMPHIS TENN			1	1.C FE	867,810	38.1910	572,865	1,500,000	921,596		21,903			0.000	2.408	N/A			06/11/2021	04/01/2044
64704C-AQ-1	MEMPHIS TENN			1	1.C FE	81,900	34.1940	51,291	150,000	87,062		2,103			0.000	2.447	N/A			06/11/2021	04/01/2046
590621-KW-7	MESA CNTY COLO VY SCH DIST NO			1	1.C FE	2,413,500	109.7730	2,195,460	2,000,000	2,178,971		(42,640)			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	109.3050	879,905	805,000	875,167		(16,693)			5.250	2.880	JD	3,522	42,263	02/01/2018	12/01/2034
592090-HR-8	METROPOLITAN GOVT NASHVILLE &				1.D FE	750,000	97.5580	731,685	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	94.3640	471,820	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	92.3990	702,232	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	91.1840	820,656	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	89.9560	539,736	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	88.9810	444,905	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	87.5140	691,361	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	86.2170	1,336,364	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.B FE	16,394,843	105.4550	16,667,163	15,805,000	16,318,451		(54,654)			4.000	3.530	JJ	316,100	574,248	07/22/2022	01/01/2038
592240-VM-4	METROPOLITAN PK DIST TACOMA WA			1	1.B Z	437,823	100.9750	413,998	410,000	422,437		(2,938)			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.B Z	581,530	105.4890	527,445	500,000	536,304		(8,607)			5.000	3.020	JD	2,083	25,000	05/02/2018	12/01/2033
593561-BD-4	MIAMI GARDENS FLA			1	1.D FE	280,000	98.1810	274,907	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	94.9850	94,985	100,000	100,000					1.339	1.339	JJ	670	1,339	08/05/2020	07/01/2025
60534W-G8-5	MISSISSIPPI DEV BK SPL OBLIG			1	1.C FE	598,525	101.2050	586,989	580,000	588,316		(2,251)			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	514,160	100.9900	504,950	500,000	506,364		(1,721)			4.000	3.601	JD	1,667	20,000	02/15/2019	06/01/2039
608117-DV-6	MOHAVE CNTY ARIZ UN HIGH SCH D				1.E FE	237,412	103.1980	206,396	200,000	207,405		(4,787)			5.000	2.470	JJ	5,000	10,000	03/30/2017	07/01/2025
608557-B2-9	MOLINE ILL				1.E FE	575,000	96.4150	554,386	575,000	575,000					1.151	1.151	JD	552	6,618	11/18/2021	12/01/2024
608557-B3-7	MOLINE ILL				1.E FE	920,000	93.4610	859,841	920,000	920,000					1.439	1.439	JD	1,103	13,239	11/18/2021	12/01/2025
611305-MS-9	MONROE TWP MIDDLESEX CNTY N J BRD				1.D FE	1,000,000	95.3950	953,950	1,000,000	1,000,000					1.946	1.946	FA	8,108	19,460	02/07/2020	08/01/2025
612285-AD-8	MONTEBELLO CALIF PENSION OBLIG				1.C FE	900,000	98.7300	888,570	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	93.7670	1,687,806	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	91.5730	824,157	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.C FE	832,088	103.1920	825,536	800,000	816,799		(3,324)			4.000	3.500	FA	13,333	32,000	01/17/2019	08/01/2039
61320A-AB-8	MONTGOMERY CNTY ALA CMNTY COOP				1.C FE	300,000	96.7110	290,133	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	93.5760	304,122	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	91.4050	164,529	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	89.6880	201,798	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	82.5330	169,193	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	81.0250	162,050	200,000	200,000					1.975	1.975	MN	658	3,950	08/20/2020	11/01/2032
623040-KN-1	MOUNT SAN ANTONIO CALIF CMNTY COLL				1.C FE	655,000	93.2390	610,715	655,000	655,000					2.329	2.329	FA	6,356	15,255	01/09/2020	08/01/2027
627636-VP-5	MUSKEGO WIS			1	1.B FE	300,168	102.9080	293,288	285,000	291,391		(1,740)			4.000	3.300	JD	950	11,400	06/27/2018	06/01/2034
63165T-2K-0	NASSAU CNTY N Y			1	1.D FE	6,569,784	118.3290	6,922,247	5,850,000	6,473,802		(64,194)			5.000	3.501	AO	73,125	368,063	06/24/2022	04/01/2036
63165T-4T-9	NASSAU CNTY N Y			1	1.D FE	1,688,025	115.3580	1,730,370	1,500,000	1,677,676		(10,349)			5.000	3.974	AO	18,750	29,375	04/26/2023	04/01/2040
63165T-4U-6	NASSAU CNTY N Y			1	1.D FE	1,344,024	114.6690	1,376,028	1,200,000	1,336,119		(7,905)			5.000	4.050	AO	15,000	23,500	04/26/2023	04/01/2041
63165T-4V-4	NASSAU CNTY N Y			1	1.D FE	1,337,664	113.9210	1,367,052	1,200,000	1,330,130		(7,534)			5.000	4.120	AO	15,000	23,500	04/26/2023	04/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63165T-4W-2	NASSAU CNTY N Y			1	1.D FE	1,110,330	113.4500	1,134,500	1,000,000	1,104,307		(6,023)			5.000	4.178	AO	12,500	19,583	04/26/2023	04/01/2043
63165T-2J-3	NASSAU CNTY NY			1	1.D FE	3,661,431	119.2640	3,870,117	3,245,000	3,605,757		(37,230)			5.000	3.441	AO	40,563	204,165	06/24/2022	04/01/2035
63877N-MP-9	NATOMAS UNI SCH DIST CALIF			1	1.D FE	1,150,000	90.3580	1,039,117	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	88.6360	1,285,222	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	94.4450	170,001	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	92.0630	690,473	750,000	750,000					1.664	1.664	MS	4,160	12,480	08/20/2020	09/01/2026
645020-7F-9	NEW HAVEN CONN				2.A FE	163,376	103.1530	144,414	140,000	145,811		(3,474)			5.000	2.376	FA	2,644	7,000	09/07/2018	08/15/2025
645020-8M-3	NEW HAVEN CONN				1.E FE	250,000	93.6130	234,033	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	88.4820	362,776	410,000	410,000					3.157	3.157	FA	5,393	12,944	12/05/2019	08/01/2031
645021-CA-2	NEW HAVEN CONN				1.E FE	1,895,000	90.7960	1,720,584	1,895,000	1,895,000					1.990	1.990	FA	15,713	37,711	10/22/2021	08/01/2027
645021-CB-0	NEW HAVEN CONN				1.E FE	1,995,000	89.6060	1,787,640	1,995,000	1,995,000					2.240	2.240	FA	18,620	44,688	10/22/2021	08/01/2028
645021-CC-8	NEW HAVEN CONN				1.E FE	4,595,000	88.2050	4,053,020	4,595,000	4,595,000					2.412	2.412	FA	46,180	110,831	10/22/2021	08/01/2029
645021-CD-6	NEW HAVEN CONN				1.E FE	2,000,000	86.8680	1,737,360	2,000,000	2,000,000					2.562	2.562	FA	21,350	51,240	10/22/2021	08/01/2030
64763F-D4-8	NEW ORLEANS LA				1.F FE	6,567,669	112.2350	6,913,676	6,160,000	6,511,538		(51,864)			5.000	3.910	JD	25,667	308,000	10/26/2022	12/01/2029
64763F-D5-5	NEW ORLEANS LA				1.F FE	5,041,750	113.7740	5,364,444	4,715,000	5,003,271		(35,554)			5.000	3.980	JD	19,646	235,750	10/26/2022	12/01/2030
64763F-D6-3	NEW ORLEANS LA				1.F FE	5,616,124	115.3660	6,062,483	5,255,000	5,579,253		(34,069)			5.000	4.080	JD	21,896	262,750	10/26/2022	12/01/2031
64763F-D7-1	NEW ORLEANS LA				1.F FE	4,673,113	116.8210	5,110,919	4,375,000	4,646,402		(24,682)			5.000	4.160	JD	18,229	218,750	10/26/2022	12/01/2032
64763F-D8-9	NEW ORLEANS LA			1	1.F FE	2,543,376	115.9600	2,783,040	2,400,000	2,530,590		(11,816)			5.000	4.312	JD	10,000	120,000	10/26/2022	12/01/2033
64763F-ZT-9	NEW ORLEANS LA				1.F FE	2,000,000	94.4060	1,888,120	2,000,000	2,000,000					1.369	1.369	MS	9,127	27,380	10/08/2021	09/01/2025
64763F-ZU-6	NEW ORLEANS LA				1.F FE	3,000,000	92.2990	2,768,970	3,000,000	3,000,000					1.569	1.569	MS	15,690	47,070	10/08/2021	09/01/2026
64763F-ZV-4	NEW ORLEANS LA				1.F FE	2,920,000	90.9710	2,656,353	2,920,000	2,920,000					1.854	1.854	MS	18,046	54,137	10/08/2021	09/01/2027
64966Q-6C-9	NEW YORK CITY OF			1	1.C FE	1,691,775	118.7230	1,780,845	1,500,000	1,685,720		(6,055)			5.000	3.810	FA	27,917		08/10/2023	08/01/2037
64966Q-6D-7	NEW YORK CITY OF			1	1.C FE	1,679,700	117.2620	1,758,930	1,500,000	1,674,051		(5,649)			5.000	3.933	FA	27,917		08/10/2023	08/01/2038
64966Q-6E-5	NEW YORK CITY OF			1	1.C FE	2,214,840	116.4710	2,329,420	2,000,000	2,208,134		(6,706)			5.000	4.078	FA	37,222		08/10/2023	08/01/2039
64966Q-6F-2	NEW YORK CITY OF			1	1.C FE	1,928,780	115.8370	2,027,148	1,750,000	1,923,216		(5,564)			5.000	4.155	FA	32,569		08/10/2023	08/01/2040
64966Q-6G-0	NEW YORK CITY OF			1	1.C FE	2,744,525	115.2140	2,880,350	2,500,000	2,736,934		(7,591)			5.000	4.218	FA	46,528		08/10/2023	08/01/2041
64966Q-6H-8	NEW YORK CITY OF			1	1.C FE	1,912,050	114.5300	2,004,275	1,750,000	1,907,034		(5,016)			5.000	4.282	FA	32,569		08/10/2023	08/01/2042
64966M-ZP-7	NEW YORK N Y			1	1.C FE	2,640,938	109.2790	2,458,778	2,250,000	2,431,058		(39,414)			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	109.0390	4,852,236	4,450,000	4,798,860		(75,843)			5.000	3.020	AO	55,625	222,500	04/12/2018	04/01/2035
64966Q-2N-9	NEW YORK N Y			1	1.C FE	1,148,160	121.0060	1,210,060	1,000,000	1,141,316		(6,844)			5.000	3.491	FA	20,833	6,667	06/02/2023	08/01/2035
64966Q-2Q-2	NEW YORK N Y			1	1.C FE	1,126,090	118.7230	1,187,230	1,000,000	1,120,339		(5,751)			5.000	3.836	FA	20,833	6,667	06/02/2023	08/01/2037
64966Q-2R-0	NEW YORK N Y			1	1.C FE	1,117,940	117.2620	1,172,620	1,000,000	1,112,586		(5,354)			5.000	3.957	FA	20,833	6,667	06/02/2023	08/01/2038
64966Q-2S-8	NEW YORK N Y			1	1.C FE	557,175	116.4710	582,355	500,000	554,585		(2,590)			5.000	4.029	FA	10,417	3,333	06/02/2023	08/01/2039
64966Q-JH-4	NEW YORK N Y			1	1.C FE	30,115,000	91.2340	27,475,119	30,115,000	30,115,000					1.500	1.500	MS	150,575	451,725	03/04/2020	03/01/2027
64966Q-Y4-6	NEW YORK N Y			1	1.C FE	7,582,535	120.6160	7,659,116	6,350,000	7,504,067		(78,468)			5.000	3.052	AO	79,375	149,931	03/30/2023	04/01/2035
64966Q-Y5-3	NEW YORK N Y			1	1.C FE	4,479,516	119.7590	4,550,842	3,800,000	4,436,583		(42,933)			5.000	3.295	AO	47,500	89,722	03/30/2023	04/01/2036
64966Q-Y6-1	NEW YORK N Y			1	1.C FE	4,295,589	118.5600	4,386,720	3,700,000	4,258,298		(37,291)			5.000	3.531	AO	46,250	87,361	03/30/2023	04/01/2037
64966Q-Y7-9	NEW YORK N Y			1	1.C FE	4,588,440	116.7360	4,669,440	4,000,000	4,551,859		(36,581)			5.000	3.711	AO	50,000	94,444	03/30/2023	04/01/2038
64971X-MH-8	NEW YORK N Y CITY TRANSITIONAL			1	1.A FE	12,493,100	91.7660	10,576,032	11,525,000	12,134,713		(121,126)			2.530	1.394	MN	48,597	291,583	01/01/2021	11/01/2028
64990G-BD-3	NEW YORK ST DORM AUTH REVS NON			1	1.D FE	4,969,725	105.8860	4,553,098	4,300,000	4,539,244		(82,465)			5.000	2.880	AO	53,750	215,000	05/10/2018	10/01/2032
64990G-BF-8	NEW YORK ST DORM AUTH REVS NON			1	1.D FE	3,884,127	105.7500	3,563,775	3,370,000	3,553,850		(63,325)			5.000	2.920	AO	42,125	168,500	05/10/2018	10/01/2033
650370-DL-0	NEWARK N J BRD ED				1.C FE	508,830	114.1670	428,126	375,000	477,727		(12,949)			5.000	1.190	JJ	8,646	18,750	07/16/2021	07/15/2031
650370-DM-8	NEWARK N J BRD ED			1	1.C FE	539,184	114.6950	458,780	400,000	506,936		(13,433)			5.000	1.270	JJ	9,222	20,000	07/16/2021	07/15/2032
650370-DN-6	NEWARK N J BRD ED			1	1.C FE	671,210	114.6500	573,250	500,000	631,618		(16,498)			5.000	1.320	JJ	11,528	25,000	07/16/2021	07/15/2033
650370-DP-1	NEWARK N J BRD ED			1	1.C FE	370,401	106.2240	318,672	300,000	354,208		(6,754)			4.000	1.460	JJ	5,533	12,000	07/16/2021	07/15/2034

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
650370-DR-7	NEWARK N J BRD ED			1	1.C FE	490,128	104.9130	419,652	400,000	469,470		(8,622)			4.000	1.550	JJ	7,378	16,000	07/16/2021	07/15/2036
762196-YZ-0	NEWPORT RI - HEBC POST-D INT				1.B FE	1,000,000	95.0650	950,650	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	92.6150	926,150	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	91.2790	1,510,667	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	89.9150	1,461,119	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	88.4380	1,401,742	1,585,000	1,585,000					1.982	1.982	MN	4,014	31,415	04/30/2021	05/15/2029
656491-PM-3	NORRISTOWN PA AREA SCH DIST			1	1.E FE	340,641	106.2360	318,708	300,000	314,554		(5,160)			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	106.1830	578,697	545,000	570,868		(9,164)			5.000	3.130	MS	9,083	27,250	07/13/2018	09/01/2033
659154-8H-4	NORTH EAST INDPT SCH DIST TEX			1	1.B FE	5,632,760	102.6120	5,746,272	5,600,000	5,630,491		(2,269)			5.240	5.072	FA	122,267		09/13/2023	08/01/2027
662523-Q6-9	NORTH SLOPE BORO ALASKA				1.C FE	805,316	105.8400	809,676	765,000	793,308		(10,677)			5.000	3.441	JD	19,231	23,906	10/27/2022	06/30/2026
662523-Q8-5	NORTH SLOPE BORO ALASKA				1.C FE	906,499	110.2290	931,435	845,000	895,134		(10,107)			5.000	3.561	JD	21,242	26,406	10/27/2022	06/30/2028
662523-Q9-3	NORTH SLOPE BORO ALASKA				1.C FE	962,820	111.9300	996,177	890,000	951,614		(9,966)			5.000	3.601	JD	22,374	27,813	10/27/2022	06/30/2029
663532-KR-9	NORTHAMPTON CNTY PA			1	1.B FE	500,000	89.3310	446,655	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	103.7250	1,037,250	1,000,000	1,054,259		(14,331)			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	103.2180	567,699	550,000	579,070		(7,671)			4.000	2.450	FA	9,167	22,000	08/02/2019	08/01/2037
675383-TE-3	OCEANSIDE CALIF UNI SCH DIST			1	1.D FE	285,373	44.5450	236,089	530,000	311,947		8,227			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	108.8820	664,180	610,000	659,913		(11,903)			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	102.1260	265,528	260,000	266,728		(1,584)			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	102.0310	816,248	800,000	820,109		(4,734)			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.C FE	500,000	96.2990	481,495	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.C FE	600,000	94.6470	567,882	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.C FE	180,000	90.5570	163,003	180,000	180,000					2.367	2.367	MN	710	4,261	01/24/2020	05/01/2029
692020-T4-2	OXNARD CALIF SCH DIST				1.C FE	200,000	97.5380	195,076	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	94.3080	330,078	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	92.0920	552,552	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	90.3220	1,129,025	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	88.7550	710,040	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	86.8210	1,085,263	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	104.2300	766,091	735,000	797,381		(9,684)			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	104.0230	3,016,667	2,900,000	3,137,835		(36,858)			4.000	2.500	JD	9,667	116,000	12/13/2019	12/01/2037
700387-HB-2	PARK CREEK MET DIST COLO REV			1	1.F FE	1,124,830	102.5960	1,025,960	1,000,000	1,078,013		(12,061)			4.000	2.570	JD	3,333	40,000	12/13/2019	12/01/2039
700387-HJ-5	PARK CREEK MET DIST COLO REV				1.F FE	440,000	96.2220	423,377	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	95.1260	927,479	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	94.3500	622,710	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	103.7180	1,358,706	1,310,000	1,351,806		(12,780)			4.000	2.910	FA	21,833	52,400	01/16/2019	02/01/2031
701383-XX-4	PARKLAND PA SCH DIST			1	1.C FE	2,766,881	103.5270	2,676,173	2,585,000	2,660,565		(23,059)			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	103.2640	2,478,336	2,400,000	2,464,450		(19,635)			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	103.2780	3,547,599	3,435,000	3,521,142		(26,212)			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	102.9840	3,681,678	3,575,000	3,656,188		(24,664)			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	102.6000	2,277,720	2,220,000	2,266,493		(14,107)			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	105.0240	388,589	370,000	388,141		(6,434)			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	104.8400	524,200	500,000	523,731		(8,407)			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	103.9840	2,490,417	2,395,000	2,507,220		(28,777)			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	103.6500	2,658,623	2,565,000	2,680,609		(29,612)			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	103.2720	3,108,487	3,010,000	3,140,312		(33,339)			4.000	2.750	MS	40,133	120,400	06/13/2019	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
707546-SY-4	PENN MANOR SCH DIST PA			1	1.C FE	4,521,920	102.4000	4,259,840	4,160,000	4,332,723		(44,139)			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	101.8760	3,519,816	3,455,000	3,592,329		(35,053)			4.000	2.850	MS	46,067	138,200	06/13/2019	03/01/2039
717813-XV-6	PHILADELPHIA PA CITY OF				1.F FE	3,496,509	95.9030	3,342,220	3,485,000	3,488,353		(2,124)			2.156	2.092	JJ	34,646	75,137	01/15/2020	07/15/2025
719189-C4-2	PHOENIXVILLE PA AREA SCH DIST				1.C FE	1,575,000	97.1500	1,530,113	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	94.7560	3,937,112	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	92.5560	5,358,992	5,790,000	5,790,000					1.130	1.130	MN	10,905	65,427	04/22/2021	05/01/2026
722086-FR-1	PINAL CNTY ARIZ SCH DIST NO 00				1.C FE	295,353	103.0500	257,625	250,000	258,994		(5,810)			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	103.7600	368,348	355,000	362,560		(2,004)			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	103.6620	388,733	375,000	382,240		(1,916)			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	92.0670	3,222,345	3,500,000	3,500,000					1.189	1.189	MS	13,872	41,615	08/06/2020	09/01/2026
729429-RW-2	PLYMOUTH-CANTON MICH CMNTY SCH			1	1.C FE	1,636,352	120.0700	1,632,952	1,360,000	1,620,230		(16,122)			5.000	2.973	MN	11,333	33,622	04/06/2023	05/01/2035
729429-SA-9	PLYMOUTH-CANTON MICH CMNTY SCH			1	1.C FE	5,697,846	114.0000	5,643,000	4,950,000	5,655,353		(42,493)			5.000	3.737	MN	41,250	122,375	04/06/2023	05/01/2039
73208P-BE-0	POMONA CALIF PENSION OBLIG				1.E FE	1,448,253	99.1550	1,338,593	1,350,000	1,365,020		(25,347)			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	93.9060	929,669	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	92.8010	1,044,011	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	90.5010	814,509	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	88.0510	990,574	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	87.0780	1,175,553	1,350,000	1,350,000					3.253	3.253	FA	18,298	43,916	08/14/2020	08/01/2032
734260-5H-1	PORT HOUSTON AUTH TEX HARRIS C			1	1.B FE	7,047,720	107.4400	6,446,400	6,000,000	6,527,386		(101,858)			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	107.1480	6,268,158	5,850,000	6,353,394		(97,112)			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	106.5560	4,262,240	4,000,000	4,329,475		(63,415)			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	106.2790	3,082,091	2,900,000	3,132,217		(44,631)			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	105.9960	2,808,894	2,650,000	2,857,353		(39,806)			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	105.5090	1,213,354	1,150,000	1,210,737		(23,589)			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	105.5090	1,155,324	1,095,000	1,151,767		(22,032)			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	105.4840	1,587,534	1,505,000	1,581,190		(29,545)			5.000	2.850	JD	3,344	75,250	03/21/2018	06/15/2033
736688-MZ-2	PORTLAND ORE CMNTY COLLEGE DIS			1	1.B FE	6,702,545	119.8340	6,890,455	5,750,000	6,639,223		(63,322)			5.000	3.341	JD	12,778	214,826	03/03/2023	06/15/2035
736688-NA-6	PORTLAND ORE CMNTY COLLEGE DIS			1	1.B FE	4,601,960	118.8170	4,752,680	4,000,000	4,562,260		(39,700)			5.000	3.565	JD	8,889	149,444	03/03/2023	06/15/2036
736688-NB-4	PORTLAND ORE CMNTY COLLEGE DIS			1	1.B FE	3,409,440	117.6600	3,529,800	3,000,000	3,382,637		(26,803)			5.000	3.754	JD	6,667	112,083	03/03/2023	06/15/2037
736688-NC-2	PORTLAND ORE CMNTY COLLEGE DIS			1	1.B FE	3,942,190	116.1660	4,065,810	3,500,000	3,913,400		(28,790)			5.000	3.893	JD	7,778	130,764	03/03/2023	06/15/2038
741701-7G-5	PRINCE GEORGES CNTY MD				1.A FE	1,750,000	97.0710	1,698,743	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	92.1350	1,750,565	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	90.5180	678,885	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	87.1630	431,457	495,000	495,000					1.672	1.672	MS	2,437	8,276	06/10/2020	09/15/2029
744890-TU-8	PUEBLO CNTY COLO SCH DIST NO 70			1	1.C FE	1,413,017	103.3680	1,188,732	1,150,000	1,339,018		(25,758)			4.000	1.490	JD	3,833	46,000	01/22/2021	12/01/2039
746690-CW-4	PUTNAM CNTY W VA BRD ED				1.D FE	1,500,000	98.7500	1,481,250	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	95.3870	238,468	250,000	250,000					1.253	1.253	MN	522	3,133	11/12/2020	05/01/2025
748508-ZY-7	QUINCY MASS				1.C FE	1,500,000	96.2950	1,444,425	1,500,000	1,500,000					1.074	1.074	JD	716	16,110	12/15/2021	12/15/2024
748508-ZZ-4	QUINCY MASS				1.C FE	11,000,000	93.7810	10,315,910	11,000,000	11,000,000					1.380	1.380	JD	6,747	151,800	12/15/2021	12/15/2025
769036-BL-7	RIVERSIDE CALIF			1	1.D FE	900,000	98.6920	888,228	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	94.9040	1,537,445	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	92.9280	1,045,440	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	91.5320	906,167	990,000	990,000					2.823	2.823	JD	2,329	27,948	06/05/2020	06/01/2029
77016C-AP-8	ROARING FORK TRANSN AUTH COLO			1	1.C FE	310,403	108.2030	270,508	250,000	296,487		(5,491)			4.000	1.500	JD	10,000	10,000	05/26/2021	12/01/2035
77016C-AR-4	ROARING FORK TRANSN AUTH COLO			1	1.C FE	614,275	105.0130	525,065	500,000	588,076		(10,347)			4.000	1.620	JD	1,667	20,000	05/26/2021	12/01/2037

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
77016C-AT-0	ROARING FORK TRANSN AUTH COLO			1	1.C FE	793,657	104.0740	676,481	650,000	760,815		(12,977)			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.C FE	1,211,390	102.4450	1,024,450	1,000,000	1,163,241		(19,039)			4.000	1.780	JD	3,333	40,000	05/26/2021	12/01/2041
794879-GG-5	SALINAS CALIF CITY ELEM SCH DI			1	1.C FE	721,807	49.4930	685,478	1,385,000	804,129		24,550			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	47.3280	227,174	480,000	268,205		8,291			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	44.9070	740,966	1,650,000	891,688		27,649			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	42.4720	849,440	2,000,000	1,040,946		32,574			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	40.5360	966,784	2,385,000	1,197,335		37,696			0.000	3.203	N/A			05/29/2020	07/01/2045
797002-ER-9	SAN BRUNO PK CALIF SCH DIST			1	1.C FE	449,425	101.7300	442,526	435,000	440,431		(1,976)			4.000	3.490	FA	7,250	17,400	02/07/2019	08/01/2039
797272-RL-7	SAN DIEGO CALIF CMNTY COLLEGE DIST				1.B FE	1,950,000	97.7230	1,905,599	1,950,000	1,950,000					1.003	1.003	FA	8,149	19,559	12/08/2021	08/01/2024
797272-RM-5	SAN DIEGO CALIF CMNTY COLLEGE DIST				1.B FE	1,730,000	94.7640	1,639,417	1,730,000	1,730,000					1.245	1.245	FA	8,974	21,539	12/08/2021	08/01/2025
79758U-AK-7	SAN FERNANDO CALIF POB				1.C FE	1,130,000	83.3780	942,171	1,130,000	1,130,000					1.995	1.995	JJ	11,272	22,544	08/06/2021	01/01/2031
798755-GB-4	SAN MARCOS CALIF UNI SCH DIST				1.D FE	790,000	94.4370	746,052	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	93.1860	302,855	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	90.6730	362,692	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	107.9400	431,760	400,000	457,624		(15,566)			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	107.9830	755,881	700,000	799,955		(26,980)			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	107.7120	538,560	500,000	570,557		(19,026)			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	107.9400	383,187	355,000	406,142		(13,815)			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	107.9830	826,070	765,000	874,237		(29,486)			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	107.7120	1,077,120	1,000,000	1,141,113		(38,051)			5.000	1.022	FA	18,889	50,000	12/21/2021	08/15/2033
799306-QD-0	SAN RAFAEL CALIF ELEM SCH DIST			1	1.C FE	2,050,250	105.8600	1,836,671	1,735,000	1,881,508		(38,598)			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	100.7790	1,491,529	1,480,000	1,534,493		(14,229)			4.000	2.910	FA	24,667	59,200	05/23/2019	08/01/2047
800851-RJ-8	SANGER CALIF UNI SCH DIST			1	1.C FE	2,968,635	100.7910	2,766,713	2,745,000	2,876,455		(21,282)			4.000	3.060	FA	45,750	109,800	05/24/2019	08/01/2048
735371-QR-0	SEATTLE WASHINGTON PORT OF			1	1.C FE	9,765,000	96.8830	9,460,625	9,765,000	9,765,000					1.250	1.250	JD	10,172	122,063	01/14/2022	12/01/2024
735371-QS-8	SEATTLE WASHINGTON PORT OF			1	1.C FE	8,220,000	94.6560	7,780,723	8,220,000	8,220,000					1.450	1.450	JD	9,933	119,190	01/14/2022	12/01/2025
735371-QT-6	SEATTLE WASHINGTON PORT OF			1	1.C FE	3,260,000	92.9260	3,029,388	3,260,000	3,260,000					1.600	1.600	JD	4,347	52,160	01/14/2022	12/01/2026
735371-QU-3	SEATTLE WASHINGTON PORT OF			1	1.C FE	1,415,000	91.6000	1,296,140	1,415,000	1,415,000					1.750	1.750	JD	2,064	24,763	01/14/2022	12/01/2027
815628-JF-0	SEDGWICK CNTY KANS UNI SCH DIS			1	1.D FE	1,427,388	102.2600	1,278,250	1,250,000	1,353,081		(36,824)			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	102.2100	4,875,417	4,770,000	4,829,436		(20,246)			4.000	3.520	AO	47,700	190,800	04/27/2018	10/01/2034
815670-MW-1	SEDGWICK CNTY KANS UNI SCH DIS			1	1.C FE	762,674	101.3500	653,708	645,000	657,480		(18,419)			5.000	2.060	MS	10,750	32,250	12/06/2017	09/01/2025
818461-KC-8	SEWARD CNTY KANS UNI SCH DIST NO 4				1.E FE	625,000	90.7340	567,088	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	105.3840	210,768	200,000	206,423		(1,503)			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	105.1770	515,367	490,000	504,448		(3,374)			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	103.5140	155,271	150,000	156,657		(3,877)			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	101.2750	941,858	930,000	977,514		(12,523)			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	100.4340	7,833,852	7,800,000	8,176,627		(99,088)			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	106.7970	1,740,791	1,630,000	1,742,234		(29,273)			5.000	2.960	FA	33,958	81,500	12/20/2017	08/01/2027
833086-CY-5	SNOHOMISH CNTY WASH				1.B FE	6,055,000	96.3750	5,835,506	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	93.6140	3,519,886	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	88.8880	88,888	100,000	100,000					2.867	2.867	FA	1,195	2,867	11/14/2019	08/01/2031
83412P-FW-7	SOLANO CNTY CALIF CMNTY COLLEGE DI			1	1.C FE	180,000	85.3710	153,668	180,000	180,000					3.017	3.017	FA	2,263	5,431	11/14/2019	08/01/2034
850001-AW-8	SPRING TEX INDPT SCH DIST			1	1.D FE	9,218,341	113.6270	9,357,183	8,235,000	9,158,333		(60,008)			5.000	4.152	FA	155,550	196,725	03/24/2023	08/15/2044
851035-UE-3	SPRINGFIELD MO SCH DIST NO R 1			1	1.D FE	507,609	105.4010	474,305	450,000	482,289		(5,784)			4.000	2.510	MS	6,000	18,000	05/22/2019	03/01/2034
851035-TU-9	SPRINGFIELD MO SCH DIST NO R-1			1	1.B FE	386,549	105.4610	358,567	340,000	360,470		(4,610)			4.000	2.470	MS	4,533	13,600	12/08/2017	03/01/2030
791400-XK-5	ST LOUIS CNTY MO PATTONVILLE R			1	1.C FE	801,578	102.3950	767,963	750,000	765,765		(6,944)			4.000	2.990	MS	10,000	30,000	06/13/2018	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
791400-XL-3	ST LOUIS CNTY MO PATTONVILLE R			1	1.C FE	851,624	102.2630	818,104	800,000	815,804		(6,954)			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	102.0590	612,354	600,000	611,095		(4,878)			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	102.0860	816,688	800,000	813,784		(6,054)			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	108.3970	2,639,467	2,435,000	2,574,958		(31,054)			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	108.4020	2,178,880	2,010,000	2,121,573		(24,724)			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	100.0420	415,174	415,000	426,597		(9,878)			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	506,568	97.4020	467,530	480,000	487,511		(6,394)			2.000	0.651	MS	3,200	9,600	01/01/2021	03/01/2027
86735P-AG-0	SUNFLOWER CNTY MISS SCH DIST				1.C FE	1,418,242	111.2340	1,407,110	1,265,000	1,387,276		(20,465)			5.000	3.050	JD	5,271	63,250	05/24/2022	06/01/2029
86735P-AH-8	SUNFLOWER CNTY MISS SCH DIST				1.C FE	1,569,407	112.7120	1,566,697	1,390,000	1,538,316		(20,553)			5.000	3.150	JD	5,792	69,500	05/24/2022	06/01/2030
86735P-AJ-4	SUNFLOWER CNTY MISS SCH DIST				1.C FE	1,640,146	114.4030	1,647,403	1,440,000	1,609,896		(19,999)			5.000	3.200	JD	6,000	72,000	05/24/2022	06/01/2031
876387-ET-4	TARRANT CNTY TEX HOSP DIST			1	1.B FE	1,738,200	118.7120	1,780,680	1,500,000	1,721,519		(16,681)			5.250	3.645	FA	29,750	29,969	03/01/2023	08/15/2035
876387-EU-1	TARRANT CNTY TEX HOSP DIST			1	1.B FE	1,145,750	117.9100	1,179,100	1,000,000	1,135,612		(10,138)			5.250	3.846	FA	19,833	19,979	03/01/2023	08/15/2036
876387-EV-9	TARRANT CNTY TEX HOSP DIST			1	1.B FE	1,133,730	116.8580	1,168,580	1,000,000	1,124,486		(9,244)			5.250	4.017	FA	19,833	19,979	03/01/2023	08/15/2037
876387-EW-7	TARRANT CNTY TEX HOSP DIST			1	1.B FE	1,345,224	115.6030	1,387,236	1,200,000	1,335,253		(9,971)			5.250	4.176	FA	23,800	23,975	03/01/2023	08/15/2038
876387-EX-5	TARRANT CNTY TEX HOSP DIST			1	1.B FE	1,952,965	114.7470	2,008,073	1,750,000	1,939,067		(13,898)			5.250	4.259	FA	34,708	34,964	03/01/2023	08/15/2039
876387-EY-3	TARRANT CNTY TEX HOSP DIST			1	1.B FE	3,330,420	113.8890	3,416,670	3,000,000	3,307,865		(22,555)			5.250	4.341	FA	59,500	59,938	03/01/2023	08/15/2040
876387-FA-4	TARRANT CNTY TEX HOSP DIST			1	1.B FE	8,737,299	111.3270	8,933,992	8,025,000	8,689,243		(48,056)			5.250	4.621	FA	159,163	160,333	03/01/2023	08/15/2048
876387-FD-8	TARRANT CNTY TEX HOSP DIST			1	1.B FE	7,564,620	110.8190	7,757,330	7,000,000	7,526,699		(37,921)			5.250	4.724	FA	138,833	139,854	03/01/2023	08/15/2053
879709-7F-4	TEMPE ARIZ			1	1.A	40,690	110.6830	38,739	35,000	38,065		(629)			5.000	2.910	JJ	875	1,750	08/13/2019	07/01/2033
886100-WL-6	THURSTON CNTY WASH			1	1.B FE	3,011,725	111.9590	3,050,883	2,725,000	2,991,464		(20,260)			5.000	3.641	JD	11,354	157,823	03/24/2023	12/01/2043
886100-WM-4	THURSTON CNTY WASH			1	1.B FE	3,126,325	111.0280	3,147,644	2,835,000	3,105,814		(20,510)			5.000	4.269	JD	11,813	164,194	03/24/2023	12/01/2044
889278-ZG-5	TOLEDO OHIO				1.F FE	779,061	106.2730	791,734	745,000	770,072		(7,988)			5.000	3.770	JD	3,104	38,906	10/26/2022	12/01/2026
889278-ZJ-9	TOLEDO OHIO				1.F FE	874,797	110.4970	911,600	825,000	866,357		(7,500)			5.000	3.870	JD	3,438	43,083	10/26/2022	12/01/2028
889278-ZK-6	TOLEDO OHIO				1.F FE	1,209,070	112.1770	1,273,209	1,135,000	1,198,530		(9,366)			5.000	3.930	JD	4,729	59,272	10/26/2022	12/01/2029
889278-ZM-2	TOLEDO OHIO				1.F FE	802,905	114.9070	861,803	750,000	797,307		(4,975)			5.000	4.060	JD	3,125	39,167	10/26/2022	12/01/2031
889278-ZN-0	TOLEDO OHIO				1.F FE	427,688	116.0520	464,208	400,000	425,117		(2,285)			5.000	4.150	JD	1,667	20,889	10/26/2022	12/01/2032
889278-ZP-5	TOLEDO OHIO			1	1.F FE	675,119	118.9210	743,256	625,000	670,488		(4,116)			5.250	4.329	JD	2,734	34,271	10/26/2022	12/01/2033
924214-S8-3	VERMONT MUN BD BK			1	1.C FE	537,569	102.6700	497,950	485,000	507,005		(7,203)			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	102.2370	408,948	400,000	417,688		(5,785)			4.000	2.420	JD	1,333	16,000	07/12/2019	12/01/2036
830728-UJ-8	VILLAGE OF SKOKIE IL				1.C FE	3,315,000	96.7000	3,205,605	3,315,000	3,315,000					1.319	1.319	JD	3,644	43,725	01/21/2022	12/01/2024
830728-UK-5	VILLAGE OF SKOKIE IL				1.C FE	1,275,000	94.3740	1,203,269	1,275,000	1,275,000					1.609	1.609	JD	1,710	20,515	01/21/2022	12/01/2025
830728-UL-3	VILLAGE OF SKOKIE IL				1.C FE	1,150,000	92.8200	1,067,430	1,150,000	1,150,000					1.877	1.877	JD	1,799	21,586	01/21/2022	12/01/2026
928346-PQ-2	VISTA CALIF UNI SCH DIST			1	1.D FE	9,610,889	101.9210	8,989,432	8,820,000	9,284,027		(75,347)			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	100.9910	8,821,564	8,735,000	9,176,214		(71,548)			4.000	3.010	FA	145,583	349,400	05/24/2019	08/01/2048
930864-GP-2	WAKE CNTY N C			1	1.A FE	19,981,686	120.6550	20,155,418	16,705,000	19,780,164		(201,522)			5.000	3.153	MN	139,208	447,787	03/28/2023	05/01/2036
930864-GS-6	WAKE CNTY N C			1	1.A FE	9,738,588	117.0720	9,781,366	8,355,000	9,654,795		(83,793)			5.000	3.070	MN	69,625	223,960	03/28/2023	05/01/2039
940859-BG-5	WASHOE CNTY NEV SCH DIST			1	1.D FE	2,887,363	104.2430	2,866,683	2,750,000	2,809,554		(14,661)			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	104.0440	6,455,930	6,205,000	6,324,042		(29,258)			4.000	3.450	AO	62,050	248,200	04/04/2018	10/01/2033
940859-BJ-9	WASHOE CNTY NEV SCH DIST			1	1.D FE	2,713,655	103.8400	2,705,032	2,605,000	2,652,218		(11,597)			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	106.5960	2,723,528	2,555,000	2,770,809		(31,494)			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	97.8960	372,005	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	92.1130	921,130	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	90.7810	1,361,715	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	89.0180	1,780,360	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	87.2600	872,600	1,000,000	1,000,000					2.422	2.422	MS	8,073	24,220	01/30/2020	09/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
941367-BL-7	WATERFORD CALIF UNI SCH DIST			1	1.E FE	796,672	102.5790	820,632	800,000	796,889		140			4.000	4.034	FA	13,333	36,622	05/27/2022	08/01/2042
941367-BM-5	WATERFORD CALIF UNI SCH DIST			1	1.E FE	1,260,136	109.5250	1,259,538	1,150,000	1,245,835		(9,260)			5.000	3.851	FA	23,958	65,806	05/27/2022	08/01/2049
979844-BV-8	WOODMEN RD MET DIST COLO				1.C FE	432,420	101.9930	407,972	400,000	409,267		(4,647)			4.000	2.750	JD	1,333	16,000	09/17/2018	12/01/2025
982038-TF-8	WORTHINGTON OHIO CITY SCH DIST			1	1.B FE	1,216,237	114.0100	1,254,110	1,100,000	1,208,592		(7,645)			5.000	4.150	JD	4,583	36,819	02/24/2023	12/01/2040
982038-TG-6	WORTHINGTON OHIO CITY SCH DIST			1	1.B FE	1,266,599	113.4260	1,304,399	1,150,000	1,258,947		(7,651)			5.000	4.210	JD	4,792	38,493	02/24/2023	12/01/2041
982038-TH-4	WORTHINGTON OHIO CITY SCH DIST			1	1.B FE	1,703,202	112.5560	1,744,618	1,550,000	1,693,163		(10,039)			5.000	4.253	JD	6,458	51,882	02/24/2023	12/01/2042
982038-TJ-0	WORTHINGTON OHIO CITY SCH DIST			1	1.B FE	2,718,799	112.3240	2,785,635	2,480,000	2,703,173		(15,626)			5.000	4.293	JD	10,333	83,011	02/24/2023	12/01/2043
982038-TK-7	WORTHINGTON OHIO CITY SCH DIST			1	1.B FE	21,573,000	111.2950	22,259,000	20,000,000	21,471,076		(101,924)			5.000	4.460	JD	83,333	669,444	02/24/2023	12/01/2048
982038-TL-5	WORTHINGTON OHIO CITY SCH DIST			1	1.B FE	20,161,800	113.3570	20,404,260	18,000,000	20,021,593		(140,207)			5.500	4.738	JD	82,500	662,750	02/24/2023	12/01/2054
982038-TU-5	WORTHINGTON OHIO CITY SCH DIST			1	1.B FE	1,617,124	117.8340	1,673,243	1,420,000	1,603,928		(13,197)			5.000	3.697	JD	5,917	47,531	02/24/2023	12/01/2036
982038-TV-3	WORTHINGTON OHIO CITY SCH DIST			1	1.B FE	1,129,100	116.4970	1,164,970	1,000,000	1,120,501		(8,599)			5.000	3.841	JD	4,167	33,472	02/24/2023	12/01/2037
984521-UE-2	YAKIMA WASH				1.E FE	610,000	97.6420	595,616	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	95.9170	800,907	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	94.7170	805,095	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	93.7690	820,479	875,000	875,000					2.923	2.923	JD	2,131	25,576	04/08/2020	12/01/2027
985794-CV-6	YELLOWSTONE CNTY MONT K-12 SCH				1.F FE	741,472	103.0500	659,520	640,000	663,506		(15,193)			5.000	2.490	JJ	16,000	32,000	07/13/2018	07/01/2025
986082-F2-6	YONKERS N Y				1.G FE	745,000	94.1330	701,291	745,000	745,000					2.768	2.768	MN	3,437	20,622	11/07/2019	05/01/2027
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,148,533,703	XXX	1,106,734,996	1,084,095,000	1,126,341,552		(7,125,592)			XXX	XXX	XXX	10,131,834	30,295,825	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						1,148,533,703	XXX	1,106,734,996	1,084,095,000	1,126,341,552		(7,125,592)			XXX	XXX	XXX	10,131,834	30,295,825	XXX	XXX
006395-AX-5	ADAMS ST UNIV COLO INSTL ENTER			1	1.C FE	2,063,035	112.4470	1,905,977	1,695,000	1,904,045		(35,895)			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	102.5700	512,850	500,000	525,648		(4,344)			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	99.8630	1,248,288	1,250,000	1,303,384		(8,992)			4.000	3.130	MN	6,389	50,000	04/24/2019	05/15/2042
010268-CM-0	ALABAMA FEDERAL AID HIGHWAY FINANC			1	1.C FE	5,000,000	94.1200	4,706,000	5,000,000	5,000,000					1.038	1.038	MS	17,300	51,900	10/07/2021	09/01/2025
010507-BY-6	ALABAMA ST DEPT OF CORRECTIONS				1.C FE	4,576,666	112.2080	4,600,528	4,100,000	4,484,576		(63,135)			5.000	3.130	JJ	102,500	198,736	06/29/2022	07/01/2029
010507-BZ-3	ALABAMA ST DEPT OF CORRECTIONS				1.C FE	5,374,284	113.8760	5,454,660	4,790,000	5,277,538		(66,346)			5.000	3.250	JJ	119,750	232,182	06/29/2022	07/01/2030
010507-CA-7	ALABAMA ST DEPT OF CORRECTIONS				1.C FE	5,745,687	115.7110	5,930,189	5,125,000	5,657,207		(61,307)			5.000	3.418	JJ	128,125	248,420	10/12/2022	07/01/2031
010595-EV-4	ALABAMA ST MUN ELEC AUTH PWR S				1.D FE	1,156,748	94.1160	1,087,040	1,155,000	1,155,741		(268)			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	86.3060	863,060	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	85.0920	850,920	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	100.9830	1,312,779	1,300,000	1,319,600		(25,503)			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	102.5950	1,590,223	1,550,000	1,598,954		(26,817)			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	93.7850	3,235,583	3,450,000	3,631,863		(27,678)			4.000	3.020	JD	11,500	138,000	10/03/2019	12/01/2049
015086-NH-0	ALEXANDRIA LA UTILITIES SYSTEM FUN			1	1.C FE	505,000	98.7960	498,920	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	92.2380	415,071	450,000	450,000					1.955	1.955	MN	1,466	8,798	06/17/2020	05/01/2027
01728R-MV-8	ALLEGHENY CNTY PA HIGHER ED BL			1	1.F FE	742,053	108.1360	702,884	650,000	692,928		(9,465)			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	107.9920	1,889,860	1,750,000	1,862,069		(24,678)			5.000	3.340	MS	29,167	87,500	05/17/2018	03/01/2034
017357-M4-3	ALLEGHENY CNTY PA SAN AUTH			1	1.D FE	782,696	118.3760	858,226	725,000	776,893		(5,096)			5.000	4.127	JD	3,021	38,365	10/26/2022	06/01/2034
02765U-MU-5	AMERICAN MUN PWR OHIO INC REV				1.F FE	240,084	102.2630	204,526	200,000	206,622		(5,780)			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	104.2140	442,910	425,000	449,716		(11,260)			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	106.6170	266,543	250,000	270,219		(6,177)			5.000	2.300	FA	4,722	12,500	11/02/2017	02/15/2027
032556-EZ-1	ANAHEIM HOUSING AND PUBLIC IMPROVE			1	1.B FE	640,000	94.6790	605,946	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	94.6660	18,838,534	19,900,000	19,900,000					2.174	2.174	JJ	216,313	432,626	01/10/2020	07/01/2026
040664-AQ-7	ARIZONA ST UNIV REVS			1	1.C FE	1,387,908	102.9510	1,235,412	1,200,000	1,324,786		(17,624)			4.000	2.270	JJ	24,000	48,000	04/15/2020	07/01/2040
040664-AS-3	ARIZONA ST UNIV REVS			1	1.C FE	891,785	102.0580	790,950	775,000	852,634		(10,940)			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	100.6610	1,006,610	1,000,000	1,088,369		(21,662)			4.000	1.660	JD	3,333	40,000	12/03/2020	06/01/2039

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
04084D-AV-4	ARKANSAS PUBLIC SAFETY TRUST FUND			1	1.D FE	1,477,177	99.7710	1,297,023	1,300,000	1,403,070		(25,123)			4.000	1.890	JD	4,333	52,000	12/03/2020	06/01/2045
04108K-T2-4	ARKANSAS ST DEV FIN AUTH REV			1	1.A FE	2,729,126	119.8870	2,841,322	2,370,000	2,718,513		(10,613)			5.000	3.423	JD	9,875	29,954	08/09/2023	06/01/2035
04108K-T4-0	ARKANSAS ST DEV FIN AUTH REV			1	1.A FE	1,130,920	117.6480	1,176,480	1,000,000	1,127,094		(3,826)			5.000	3.771	JD	4,167	12,639	08/09/2023	06/01/2037
04108K-T5-7	ARKANSAS ST DEV FIN AUTH REV			1	1.A FE	655,914	116.0190	678,711	585,000	653,853		(2,061)			5.000	3.911	JD	2,438	7,394	08/09/2023	06/01/2038
04108K-T6-5	ARKANSAS ST DEV FIN AUTH REV			1	1.A FE	1,114,230	115.2480	1,152,480	1,000,000	1,110,923		(3,307)			5.000	4.014	JD	4,167	12,639	08/09/2023	06/01/2039
04108K-T7-3	ARKANSAS ST DEV FIN AUTH REV			1	1.A FE	1,138,519	114.6310	1,174,968	1,025,000	1,135,239		(3,280)			5.000	4.081	JD	4,271	12,955	08/09/2023	06/01/2040
04108K-T8-1	ARKANSAS ST DEV FIN AUTH REV			1	1.A FE	1,217,062	114.1110	1,255,221	1,100,000	1,213,688		(3,374)			5.000	4.147	JD	4,583	13,903	08/09/2023	06/01/2041
04780M-ZM-4	ATLANTA GA (CITY OF)				1.D FE	1,459,037	108.2030	1,433,690	1,325,000	1,427,667		(20,925)			5.000	3.140	JJ	33,125	66,250	06/23/2022	07/01/2028
04780M-ZN-2	ATLANTA GA (CITY OF)				1.D FE	1,162,980	110.0020	1,155,021	1,050,000	1,140,754		(14,831)			5.000	3.270	JJ	26,250	52,500	06/23/2022	07/01/2029
04780M-ZP-7	ATLANTA GA (CITY OF)				1.D FE	1,185,984	111.6010	1,188,551	1,065,000	1,165,572		(13,624)			5.000	3.370	JJ	26,625	53,250	06/23/2022	07/01/2030
04780M-VL-0	ATLANTA GA ARPT REV			1	1.D FE	3,388,317	109.7460	3,308,842	3,015,000	3,307,344		(48,087)			5.000	3.071	JJ	75,375	150,750	04/13/2022	07/01/2030
047870-QK-9	ATLANTA GA WTR & WASTE WTR REV			1	1.D FE	2,549,167	108.4170	2,341,807	2,160,000	2,333,162		(42,247)			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	1,062,000	103.4710	1,034,710	1,000,000	1,027,892		(6,733)			4.000	3.221	MN	6,667	40,000	07/12/2018	11/01/2034
047870-RF-9	ATLANTA GA WTR & WASTE WTR REV			1	1.D FE	1,987,370	108.3000	1,895,250	1,750,000	1,859,515		(26,419)			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	108.0070	2,430,158	2,250,000	2,385,807		(32,714)			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	111.6010	1,272,251	1,140,000	1,380,720		(34,910)			5.000	1.570	JJ	28,500	57,000	09/30/2020	07/01/2030
050589-QG-8	AUBURN UNIV ALA GEN FEE REV			1	1.D FE	2,000,000	95.6510	1,913,020	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	93.5770	1,754,569	1,875,000	1,871,282		1,483			1.747	1.831	JD	2,730	32,756	03/27/2020	06/01/2026
051589-BH-1	AURORA COLO SWR IMPT REVENUE			1	1.B FE	797,056	102.6520	667,238	650,000	767,757		(14,577)			4.000	1.467	FA	10,833	26,000	12/22/2021	08/01/2040
051589-BJ-7	AURORA COLO SWR IMPT REVENUE			1	1.B FE	758,372	101.7350	630,757	620,000	730,835		(13,703)			4.000	1.497	FA	10,333	24,800	12/22/2021	08/01/2041
052398-HC-1	AUSTIN BERGSTROM INTERNATIONAL AIR				1.E FE	2,196,880	106.7610	2,135,220	2,000,000	2,142,150		(34,097)			5.000	3.040	MN	12,778	100,000	04/27/2022	11/15/2027
052398-HD-9	AUSTIN BERGSTROM INTERNATIONAL AIR				1.E FE	1,118,292	108.3540	1,094,375	1,010,000	1,093,293		(15,580)			5.000	3.160	MN	6,453	50,500	04/27/2022	11/15/2028
052398-HE-7	AUSTIN BERGSTROM INTERNATIONAL AIR				1.E FE	2,226,840	109.6500	2,193,000	2,000,000	2,182,357		(27,733)			5.000	3.280	MN	12,778	100,000	04/27/2022	11/15/2029
052398-HG-2	AUSTIN BERGSTROM INTERNATIONAL AIR				1.E FE	2,522,498	112.0690	2,521,553	2,250,000	2,482,081		(25,212)			5.000	3.490	MN	14,375	112,500	04/27/2022	11/15/2031
052398-GR-9	AUSTIN TEX ARPT SYS REV			1	1.E FE	1,885,516	108.9870	1,874,576	1,720,000	1,852,038		(19,900)			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	105.1430	410,058	390,000	455,791		(7,889)			4.000	1.670	AO	3,900	15,600	12/10/2021	04/01/2036
052654-BQ-2	AUTAUGA CNTY ALA BRD ED			1	1.D FE	912,194	101.2770	774,769	765,000	883,825		(14,141)			4.000	1.840	AO	7,650	30,600	12/10/2021	04/01/2041
058508-JZ-6	BALL ST UNIV IND UNIV REVS			1	1.D FE	1,847,246	103.5290	1,646,111	1,590,000	1,769,828		(38,454)			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	102.1030	1,633,648	1,600,000	1,693,039		(15,415)			4.000	2.850	JJ	32,000	64,000	05/09/2019	07/01/2038
478271-KN-8	BALLAD HEALTH				1.G FE	15,020,734	112.9570	15,034,577	13,310,000	14,905,268		(115,467)			5.000	3.190	JJ	332,750	79,490	05/05/2023	07/01/2031
478271-KP-3	BALLAD HEALTH				1.G FE	17,407,568	114.3740	17,533,534	15,330,000	17,285,782		(121,786)			5.000	3.269	JJ	383,250	91,554	05/18/2023	07/01/2032
478271-KQ-1	BALLAD HEALTH				1.G FE	12,823,048	115.7330	12,927,376	11,170,000	12,736,793		(86,256)			5.000	3.270	JJ	279,250	66,710	05/05/2023	07/01/2033
478271-KR-9	BALLAD HEALTH			1	1.G FE	5,702,900	113.5360	5,676,800	5,000,000	5,666,369		(36,531)			5.000	3.466	JJ	125,000	29,861	05/05/2023	07/01/2034
478271-KS-7	BALLAD HEALTH				1.G FE	16,071,860	115.7330	16,202,620	14,000,000	15,963,751		(108,109)			5.000	3.270	JJ	350,000	83,611	05/05/2023	07/01/2033
05922K-E3-9	BALTIMORE MD PROJ REV			1	1.D FE	1,354,664	103.0320	1,256,990	1,220,000	1,297,974		(12,965)			4.000	2.740	JJ	24,400	48,800	05/16/2019	07/01/2038
059231-X4-7	BALTIMORE MD WATER REV			1	1.E FE	1,972,938	91.8240	2,020,128	2,200,000	1,995,265		22,327			1.138	5.153	JJ	12,518		09/13/2023	07/01/2026
929833-BN-0	BAYLOR UNIVERSITY			1	1.E FE	1,225,000	93.0390	1,139,728	1,225,000	1,225,000					1.384	1.384	MS	5,651	16,954	08/07/2020	03/01/2026
075554-AE-5	BEAVERTON ORE SPL REV			1	1.D FE	225,000	95.2240	214,254	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	93.2840	125,933	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	91.4420	288,042	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	88.7880	355,152	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	83.2760	166,552	200,000	200,000					2.476	2.476	JD	413	4,952	06/11/2020	06/01/2033
075554-BP-9	BEAVERTON ORE SPL REV			1	1.D FE	882,533	102.6150	769,613	750,000	838,486		(12,787)			4.000	2.030	JD	2,500	30,000	06/11/2020	06/01/2040
592029-BV-3	BELMONT UNIVERSITY				1.F FE	721,242	110.6560	741,395	670,000	718,476		(2,765)			5.000	3.501	MN	5,583	5,676	08/24/2023	05/01/2029
592029-BW-1	BELMONT UNIVERSITY				1.F FE	918,718	112.1950	948,048	845,000	915,398		(3,319)			5.000	3.521	MN	7,042	7,159	08/24/2023	05/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
592029-BX-9	BELMONT UNIVERSITY				1.F FE	1,428,271	113.6980	1,478,074	1,300,000	1,423,339		(4,932)			5.000	3.521	MN	10,833	11,014	08/24/2023	05/01/2031
592029-BY-7	BELMONT UNIVERSITY				1.F FE	1,105,770	115.0870	1,150,870	1,000,000	1,102,245		(3,525)			5.000	3.571	MN	8,333	8,472	08/24/2023	05/01/2032
592029-BZ-4	BELMONT UNIVERSITY				1.F FE	1,108,240	115.9490	1,159,490	1,000,000	1,105,079		(3,161)			5.000	3.661	MN	8,333	8,472	08/24/2023	05/01/2033
592029-CA-8	BELMONT UNIVERSITY			1	1.F FE	1,306,166	115.2410	1,365,606	1,185,000	1,302,640		(3,526)			5.000	3.824	MN	9,875	10,040	08/24/2023	05/01/2034
592029-CD-2	BELMONT UNIVERSITY			1	1.F FE	1,072,020	112.5740	1,125,740	1,000,000	1,069,961		(2,059)			5.000	4.298	MN	8,333	8,472	08/24/2023	05/01/2037
592029-CF-7	BELMONT UNIVERSITY			1	1.F FE	527,825	110.7250	553,625	500,000	527,037		(788)			5.000	4.501	MN	4,167	4,236	08/24/2023	05/01/2039
592029-CH-3	BELMONT UNIVERSITY			1	1.F FE	2,090,340	109.7740	2,195,480	2,000,000	2,087,798		(2,542)			5.000	4.623	MN	16,667	16,944	08/24/2023	05/01/2041
592029-CK-6	BELMONT UNIVERSITY			1	1.F FE	1,036,400	109.2670	1,092,670	1,000,000	1,035,381		(1,019)			5.000	4.714	MN	8,333	8,472	08/24/2023	05/01/2043
57584Y-XN-4	BERKLEE COLLEGE OF MUSIC				1.F FE	1,997,651	97.2860	1,960,313	2,015,000	2,011,892		4,074			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	90.3300	239,375	265,000	265,000					1.902	1.902	AO	1,260	5,040	02/27/2020	10/01/2027
086377-DD-7	BESSEMER ALA GOVERNMENTAL UTIL				1.F FE	1,046,133	102.7180	898,783	875,000	909,228		(23,542)			5.000	2.180	JD	3,646	43,750	10/27/2017	06/01/2025
087032-ED-6	BETHEL PARK PA MUN AUTH SWR RE				1.C FE	180,000	97.4010	175,322	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	94.1590	1,101,660	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	90.5110	1,262,628	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	83.0010	415,005	500,000	500,000					2.076	2.076	MS	3,460	10,380	06/17/2020	09/01/2031
60637A-VY-5	BJC HEALTHCARE				1.C FE	23,433,600	118.5390	23,707,800	20,000,000	23,234,873		(198,727)			5.000	3.000	MN	166,667	500,000	04/21/2023	05/01/2033
60637A-WB-4	BJC HEALTHCARE				1.C FE	23,846,760	113.6200	23,860,200	21,000,000	23,598,986		(247,774)			5.000	2.850	MN	175,000	525,000	04/21/2023	05/01/2030
01757L-GR-1	BON SECOURS MERCY HEALTH				1.E FE	2,638,552	106.0430	2,370,061	2,235,000	2,419,383		(60,718)			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	108.1100	902,719	835,000	945,303		(18,534)			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	107.5290	860,232	800,000	903,919		(17,438)			5.000	2.460	JJ	20,000	40,000	09/19/2019	07/01/2036
575898-DN-8	BOSFUEL CORP			1	1.E FE	1,215,360	106.8710	1,068,710	1,000,000	1,127,707		(21,402)			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	106.0500	795,375	750,000	844,138		(15,756)			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	98.0540	980,540	1,000,000	1,053,449		(8,829)			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	101.3670	1,469,822	1,450,000	1,472,758		(4,526)			3.000	2.640	MS	14,500	43,500	10/25/2017	09/01/2028
113664-HU-3	BROOKINGS S D SCH DIST NO 05-1			1	1.B FE	265,241	103.4780	237,999	230,000	238,578		(5,242)			5.000	2.580	FA	4,792	11,500	08/02/2018	08/01/2026
113664-JB-3	BROOKINGS S D SCH DIST NO 05-1			1	1.B FE	532,348	102.0190	520,297	510,000	515,544		(3,358)			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	102.0190	515,196	505,000	509,478		(2,708)			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	102.0190	275,451	270,000	272,104		(1,271)			4.000	3.490	FA	4,500	10,800	08/02/2018	08/01/2036
114894-XE-3	BROWARD CNTY FLA ARPT SYS REV				1.E FE	604,150	102.6120	513,060	500,000	524,687		(13,710)			5.000	2.110	AO	6,250	25,000	11/08/2017	10/01/2025
114894-XG-8	BROWARD CNTY FLA ARPT SYS REV				1.E FE	925,493	106.5220	798,915	750,000	821,490		(18,042)			5.000	2.330	AO	9,375	37,500	11/08/2017	10/01/2027
114894-ZM-3	BROWARD CNTY FLA ARPT SYS REV			1	1.E FE	11,050,998	94.3060	11,250,706	11,930,000	11,137,288		86,290			2.384	5.002	AO	71,103	142,206	08/31/2023	10/01/2026
11506K-FE-6	BROWARD CNTY FLA PORT FACS REV			1	1.F FE	1,029,365	102.9650	936,982	910,000	981,690		(11,638)			4.000	2.500	MS	12,133	36,400	09/11/2019	09/01/2036
116475-3A-0	BROWNSVILLE TEX UTIL SYS REV				1.G FE	1,000,000	89.7140	897,140	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.G FE	1,000,000	85.6140	856,140	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	94.1590	423,716	450,000	450,000					1.211	1.211	JJ	2,725	5,450	07/22/2021	07/01/2025
12022G-AE-3	BULLHEAD CITY ARIZ FIRE DIST				1.F FE	400,000	91.4850	365,940	400,000	400,000					1.381	1.381	JJ	2,762	5,524	07/22/2021	07/01/2026
120280-C8-3	BULLITT CNTY KY SCH DIST FIN CORP			1	1.E FE	2,304,340	114.8130	2,296,260	2,000,000	2,281,535		(22,805)			5.000	3.327	MS	33,333	42,500	03/24/2023	03/01/2034
120280-C9-1	BULLITT CNTY KY SCH DIST FIN CORP			1	1.E FE	1,278,211	113.7020	1,273,462	1,120,000	1,266,421		(11,791)			5.000	3.538	MS	18,667	23,800	03/24/2023	03/01/2035
120280-D2-5	BULLITT CNTY KY SCH DIST FIN CORP			1	1.E FE	1,324,425	113.1660	1,329,701	1,175,000	1,313,368		(11,056)			5.000	3.749	MS	19,583	24,969	03/24/2023	03/01/2036
12953C-AY-1	CALEXICO CALIF CMNTY REDEV AGY				1.C FE	1,000,000	94.5600	945,600	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	93.5900	608,335	650,000	650,000					2.821	2.821	FA	7,640	18,337	01/09/2020	08/01/2027
13032U-VN-5	CALIFORNIA HEALTH FACS FING AU			1	1.D FE	2,792,225	100.1170	2,502,925	2,500,000	2,695,816		(26,665)			4.000	2.700	FA	37,778	100,000	03/27/2020	08/15/2050
13068L-5S-0	CALIFORNIA ST PUB WKS BRD LEAS			1	1.D FE	456,252	103.8270	415,308	400,000	436,747		(5,469)			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	103.2620	413,048	400,000	435,791		(5,319)			4.000	2.429	MS	5,333	16,000	04/20/2020	03/01/2040
14045A-AV-7	CAPITAL REGION WTR PA WTR REV			1	1.E FE	766,399	109.3950	727,477	665,000	714,310		(9,934)			5.000	3.230	JJ	15,332	33,250	04/27/2018	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
14574A-AB-0	CARSON CALIF PENSION OBLIG				1.D FE	900,000	99.8860	898,974	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	94.1030	2,154,959	2,290,000	2,294,451		(1,400)			2.398	2.331	JJ	25,322	54,914	01/25/2022	01/15/2027
14574A-AG-9	CARSON CALIF PENSION OBLIG				1.D FE	1,125,000	91.7510	1,032,199	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	90.2220	1,402,952	1,555,000	1,555,000					2.635	2.635	JJ	18,894	40,974	06/11/2020	01/15/2030
15262P-AS-4	CENTRAL BASIN MUN WTR DIST CALIF				1.G FE	600,000	98.2420	589,452	600,000	600,000					1.936	1.936	FA	4,840	11,616	02/24/2022	08/01/2024
15262P-AT-2	CENTRAL BASIN MUN WTR DIST CALIF				1.G FE	740,000	95.5910	707,373	740,000	740,000					2.213	2.213	FA	6,823	16,376	02/24/2022	08/01/2025
15262P-AU-9	CENTRAL BASIN MUN WTR DIST CALIF				1.G FE	1,200,000	93.9710	1,127,652	1,200,000	1,200,000					2.376	2.376	FA	11,880	28,512	02/24/2022	08/01/2026
153476-EJ-1	CENTRAL FLORIDA EXRESSWAY AUTH			1	1.E FE	10,350,300	104.9670	10,496,700	10,000,000	10,299,822		(50,478)			5.000	4.750	JJ	250,000	250,000	02/22/2023	07/01/2048
155498-JA-7	CENTRAL TEX REGL MOBILITY AUTH				1.G FE	600,000	100.0000	600,000	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	96.2130	577,278	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	93.8220	703,665	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	91.6580	1,145,725	1,250,000	1,250,000					1.837	1.837	JJ	11,481	22,963	08/26/2020	01/01/2027
155498-JS-8	CENTRAL TEX REGL MOBILITY AUTH				2.A FE	1,185,000	96.4540	1,142,980	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	94.2980	2,975,102	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	92.3600	3,001,700	3,250,000	3,250,000					2.187	2.187	JJ	35,539	71,078	08/26/2020	01/01/2027
161036-TX-6	CHARLOTTE DOUGLAS INTERNATIONAL AI				1.D FE	1,172,567	106.3870	1,148,980	1,080,000	1,145,339		(17,389)			5.000	3.160	JJ	27,000	58,350	05/12/2022	07/01/2027
161036-TY-4	CHARLOTTE DOUGLAS INTERNATIONAL AI				1.D FE	820,568	108.2030	811,523	750,000	803,550		(10,872)			5.000	3.280	JJ	18,750	40,521	05/12/2022	07/01/2028
161036-TZ-1	CHARLOTTE DOUGLAS INTERNATIONAL AI				1.D FE	845,907	110.0020	847,015	770,000	830,511		(9,840)			5.000	3.420	JJ	19,250	41,601	05/12/2022	07/01/2029
161036-UA-4	CHARLOTTE DOUGLAS INTERNATIONAL AI				1.D FE	661,518	111.6010	669,606	600,000	650,816		(6,842)			5.000	3.530	JJ	15,000	32,417	05/12/2022	07/01/2030
161036-NZ-7	CHARLOTTE N C ARPT REV			1	1.D FE	764,446	103.3590	744,185	720,000	738,437		(4,900)			4.000	3.221	JJ	14,400	28,800	04/11/2018	07/01/2035
16415T-BR-1	CHEROKEE COLO MET DIST			1	1.C FE	236,518	106.8090	213,618	200,000	225,344		(3,576)			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	691,993	105.2810	621,158	590,000	660,890		(9,964)			4.000	2.040	FA	9,833	23,600	10/15/2020	08/01/2036
16415T-BU-4	CHEROKEE COLO MET DIST			1	1.C FE	542,692	103.9660	483,442	465,000	519,048		(7,579)			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	102.3550	475,951	465,000	517,837		(7,398)			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	101.7720	346,025	340,000	377,752		(5,278)			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	101.1710	576,675	570,000	631,814		(8,629)			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	98.6400	493,200	500,000	547,799		(6,621)			4.000	2.420	FA	8,333	20,000	10/15/2020	08/01/2045
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06				3.C Z	3,516,447	98.7520	3,921,148	3,970,702	3,702,376					8.000	9.828	FEB	291,185	239,343	08/17/2006	12/31/2024
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06				3.C Z	2,612,854	98.7520	2,913,368	2,950,186	2,750,959					8.000	9.856	FEB	216,347	177,912	08/17/2006	12/31/2024
167593-S8-6	CHICAGO ILL O HARE INTL ARPT				1.E FE	2,000,000	94.2840	1,885,680	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	103.0940	231,962	225,000	235,322		(4,962)			5.000	2.630	JJ	5,625	11,250	11/04/2016	01/01/2026
167590-EY-0	CHICAGO ILL O HARE INTL ARPT S			1	2.A FE	828,953	104.8450	786,338	750,000	788,472		(7,710)			5.000	3.751	JJ	18,750	37,500	03/28/2018	07/01/2033
167727-XU-5	CHICAGO ILL WASTEWATER TRANSMI				1.E FE	133,947	100.0000	115,000	115,000	115,000		(3,087)			5.000	2.270	JJ	2,875	5,750	06/07/2017	01/01/2024
167727-XX-9	CHICAGO ILL WASTEWATER TRANSMI				1.E FE	1,969,247	106.1930	1,773,423	1,670,000	1,773,031		(32,451)			5.000	2.840	JJ	41,750	83,500	06/07/2017	01/01/2027
167727-YW-0	CHICAGO ILL WASTEWATER TRANSMI				1.E FE	2,947,975	106.1930	2,654,825	2,500,000	2,654,237		(48,580)			5.000	2.840	JJ	62,500	125,000	06/07/2017	01/01/2027
167736-N9-4	CHICAGO ILL WTR REV			1	1.C FE	1,212,390	107.5760	1,075,760	1,000,000	1,088,909		(21,812)			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	107.0660	3,051,381	2,850,000	3,089,285		(58,520)			5.000	2.680	MN	23,750	142,500	12/08/2017	11/01/2030
79467B-DD-4	CHICAGO SALES TAX SECURITIZATION C			1	1.D FE	3,500,000	97.2220	3,402,770	3,500,000	3,500,000					2.325	2.325	JJ	40,688	81,375	01/17/2020	01/01/2025
009730-QC-9	CHILDRENS HOSP MED CENTER OF AKRON				1.E FE	965,718	103.4410	930,969	900,000	935,855		(18,407)			5.000	2.800	MN	5,750	45,000	04/28/2022	11/15/2025
009730-QE-5	CHILDRENS HOSP MED CENTER OF AKRON				1.E FE	1,102,450	108.1620	1,081,620	1,000,000	1,073,725		(17,714)			5.000	2.970	MN	6,389	50,000	04/28/2022	11/15/2027
009730-QG-0	CHILDRENS HOSP MED CENTER OF AKRON				1.E FE	728,000	112.0930	728,605	650,000	712,539		(9,541)			5.000	3.190	MN	4,153	32,500	04/28/2022	11/15/2029
009730-QH-8	CHILDRENS HOSP MED CENTER OF AKRON				1.E FE	902,696	113.5620	908,496	800,000	885,071		(10,879)			5.000	3.260	MN	5,111	40,000	04/28/2022	11/15/2030
009730-QJ-4	CHILDRENS HOSP MED CENTER OF AKRON				1.E FE	1,133,400	114.8360	1,148,360	1,000,000	1,113,331		(12,390)			5.000	3.350	MN	6,389	50,000	04/28/2022	11/15/2031
181012-CG-8	CLARK COUNTY OF (NEVADA)			1	1.C FE	7,684,635	119.7920	7,822,418	6,530,000	7,631,963		(52,671)			5.000	3.216	JJ	172,319		06/01/2023	07/01/2035
181012-CH-6	CLARK COUNTY OF (NEVADA)			1	1.C FE	7,982,990	118.8510	8,147,236	6,855,000	7,931,864		(51,127)			5.000	3.424	JJ	180,896		06/01/2023	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
181012-CK-9	CLARK COUNTY OF (NEVADA)			1	1.C FE	8,614,922	115.7860	8,753,422	7,560,000	8,567,742		(47,180)			5.000	3.775	JJ	199,500		06/01/2023	07/01/2038
181012-CL-7	CLARK COUNTY OF (NEVADA)			1	1.C FE	9,006,066	115.0120	9,126,202	7,935,000	8,958,283		(47,784)			5.000	3.863	JJ	209,396		06/01/2023	07/01/2039
181012-CM-5	CLARK COUNTY OF (NEVADA)			1	1.C FE	9,422,217	114.3930	9,534,657	8,335,000	9,373,833		(48,384)			5.000	3.941	JJ	219,951		06/01/2023	07/01/2040
183628-BC-9	CLAY JACKSON & PLATTE CNTYS MO			1	1.D FE	1,026,790	101.2210	1,012,210	1,000,000	1,008,247		(3,598)			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	113.4900	567,450	500,000	595,287		(15,231)			5.000	1.610	JD	2,083	25,000	01/10/2020	12/01/2031
185328-LE-9	CLEARWATER FLA WTR & SWR REV			1	1.C FE	325,540	113.4950	283,738	250,000	296,866		(7,478)			5.000	1.660	JD	1,042	12,500	01/10/2020	12/01/2032
18610P-AX-6	CLEVELAND MUSEUM OF NATURAL HISTOR				1.G FE	312,202	102.8280	272,494	265,000	281,767		(11,074)			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	107.1420	257,141	240,000	272,138		(8,960)			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	111.3950	362,034	325,000	385,210		(10,432)			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	114.9790	500,159	435,000	533,273		(12,149)			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	114.4760	526,590	460,000	560,672		(12,397)			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	113.7960	568,980	500,000	604,367		(12,781)			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	104.1400	520,700	500,000	561,168		(7,417)			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	102.0820	459,369	450,000	502,417		(6,334)			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	99.1760	738,861	745,000	819,370		(8,898)			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	97.4570	682,199	700,000	767,371		(8,043)			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	94.6540	2,437,341	2,575,000	2,624,714		(15,914)			2.692	2.025	JJ	34,660	69,319	01/01/2021	01/01/2027
186398-LA-9	CLEVELAND OHIO PUB PWR SYS REV				1.E FE	241,826	103.7730	217,923	210,000	218,678		(4,460)			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	109.9860	769,902	700,000	751,307		(10,772)			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	109.4520	667,657	610,000	652,911		(8,992)			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	109.3540	820,155	750,000	801,182		(10,711)			5.000	3.310	MN	4,792	37,500	06/13/2018	11/15/2034
194522-ES-3	COLLEGE WILLIAM & MARY VA COLL			1	1.A Z	115,000	90.7750	104,391	115,000	115,000					1.842	1.842	FA	800	1,059	07/26/2023	02/15/2028
194522-ET-1	COLLEGE WILLIAM & MARY VA COLL			1	1.A Z	115,000	88.9120	102,249	115,000	115,000					1.942	1.942	FA	844	1,117	07/26/2023	02/15/2029
194522-FF-0	COLLEGE WILLIAM & MARY VA COLL			1	1.C FE	1,135,000	89.4430	1,015,178	1,135,000	1,135,000					1.842	1.842	FA	7,898	10,453	07/26/2023	02/15/2028
194522-FG-8	COLLEGE WILLIAM & MARY VA COLL			1	1.C FE	1,485,000	87.4680	1,298,900	1,485,000	1,485,000					1.942	1.942	FA	10,895	14,419	07/26/2023	02/15/2029
19648F-NP-5	COLORADO HEALTH FACS AUTH			1	1.E FE	4,000,000	95.0100	3,800,400	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	94.2490	4,547,514	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				1.C FE	190,930	102.3670	163,787	160,000	167,021		(4,087)			5.000	2.300	MS	2,667	8,000	10/04/2017	09/01/2025
19648F-DV-3	COLORADO HEALTH FACS AUTH REV				1.C FE	631,591	106.0330	556,673	525,000	559,484		(12,370)			5.000	2.440	MS	8,750	26,250	10/04/2017	09/01/2026
19648F-DW-1	COLORADO HEALTH FACS AUTH REV				1.C FE	816,507	108.5980	733,037	675,000	731,785		(14,586)			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	104.0970	556,919	535,000	565,357		(12,270)			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	106.1520	371,532	350,000	376,008		(7,275)			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	106.1390	451,091	425,000	455,730		(8,585)			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	102.0190	3,570,665	3,500,000	3,728,418		(35,600)			4.000	2.780	MN	23,333	140,000	11/07/2019	11/01/2039
196558-SF-8	COLORADO RIVER TEX MUN WTR DIS				1.D FE	150,124	102.0960	127,620	125,000	128,782		(3,711)			5.000	1.930	JJ	3,125	6,250	11/16/2017	01/01/2025
19668Q-KG-9	COLORADO ST BLDG EXCELLENT SCH			1	1.D FE	3,514,020	109.3190	3,279,570	3,000,000	3,245,219		(54,051)			5.000	2.920	MS	44,167	150,000	08/08/2018	03/15/2031
196696-PW-2	COLORADO ST BRD CMNTY COLLEGES			1	1.D FE	814,653	108.8630	729,382	670,000	730,591		(14,879)			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	100.5930	1,026,049	1,020,000	1,108,738		(13,167)			4.000	2.470	MS	13,600	40,800	10/04/2019	03/01/2044
19668Q-LZ-6	COLORADO ST CTFS PARTN			1	1.D FE	1,121,730	102.7750	1,027,750	1,000,000	1,071,758		(12,748)			4.000	2.520	MS	11,778	40,000	11/21/2019	03/15/2038
19668Q-MB-8	COLORADO ST CTFS PARTN			1	1.D FE	1,705,522	101.7870	1,557,341	1,530,000	1,633,624		(18,363)			4.000	2.600	MS	18,020	61,200	11/21/2019	03/15/2040
196711-RE-7	COLORADO ST CTFS PARTN			1	1.D FE	1,844,752	110.8850	1,774,160	1,600,000	1,728,691		(23,583)			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	105.6910	5,284,550	5,000,000	5,071,743		(12,971)			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	104.7110	3,664,885	3,500,000	3,531,261		(5,632)			4.000	3.801	JD	6,222	140,000	09/21/2018	12/15/2035
19923P-BP-2	COLUMBUS IND MULTI-HIGH SCH BL				1.B FE	508,164	104.1050	442,446	425,000	447,551		(10,680)			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	106.5190	900,086	845,000	908,240		(19,817)			5.000	2.430	JJ	19,482	42,250	12/15/2017	01/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
19923P-BT-4	COLUMBUS IND MULTI-HIGH SCH BL				1.B FE	607,965	108.7440	543,720	500,000	546,727		(10,850)			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	109.7880	548,940	500,000	551,058		(10,467)			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	110.6120	663,672	600,000	666,692		(12,224)			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	111.2500	556,250	500,000	559,609		(9,860)			5.000	2.670	JJ	11,528	25,000	12/15/2017	07/15/2029
19648F-WA-8	COMMONSPIRIT HEALTH COLORADO				1.G FE	417,264	104.6960	418,784	400,000	412,444		(4,084)			5.000	3.830	MN	3,333	20,333	10/19/2022	11/01/2026
19648F-WB-6	COMMONSPIRIT HEALTH COLORADO				1.G FE	525,300	106.5720	532,860	500,000	519,760		(4,695)			5.000	3.880	MN	4,167	25,417	10/19/2022	11/01/2027
19648F-WC-4	COMMONSPIRIT HEALTH COLORADO				1.G FE	527,045	108.4220	542,110	500,000	522,216		(4,092)			5.000	3.980	MN	4,167	25,417	10/19/2022	11/01/2028
19648F-WD-2	COMMONSPIRIT HEALTH COLORADO				1.G FE	842,016	109.4810	875,848	800,000	835,742		(5,317)			5.000	4.130	MN	6,667	40,667	10/19/2022	11/01/2029
19648F-WE-0	COMMONSPIRIT HEALTH COLORADO				1.G FE	1,053,960	110.8720	1,108,720	1,000,000	1,047,075		(5,836)			5.000	4.200	MN	8,333	50,833	10/19/2022	11/01/2030
19648F-WF-7	COMMONSPIRIT HEALTH COLORADO				1.G FE	1,369,394	112.0210	1,456,273	1,300,000	1,361,718		(6,507)			5.000	4.280	MN	10,833	66,083	10/19/2022	11/01/2031
19648F-WG-5	COMMONSPIRIT HEALTH COLORADO				1.G FE	1,577,220	113.1010	1,696,515	1,500,000	1,569,731		(6,349)			5.000	4.360	MN	12,500	76,250	10/19/2022	11/01/2032
20774Y-4C-8	CONNECTICUT ST HEALTH & EDL FA				2.C FE	673,896	100.3710	602,226	600,000	606,477		(12,687)			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	100.5000	522,600	520,000	535,681		(10,080)			5.000	2.930	JJ	13,000	26,000	04/12/2018	07/01/2025
20775C-NN-0	CONNECTICUT ST HSG FIN AUTH HS			1	1.A FE	2,526,007	97.2100	2,274,714	2,340,000	2,423,977		(34,521)			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	103.3420	2,325,195	2,250,000	2,392,209		(20,180)			4.000	2.900	MN	15,000	90,000	05/20/2020	05/01/2039
207758-YJ-6	CONNECTICUT ST SPL TAX OBLIG R			1	1.D FE	936,242	110.9780	948,862	855,000	897,670		(8,044)			5.000	3.840	AO	10,688	42,750	10/17/2018	10/01/2034
207758-ZZ-9	CONNECTICUT ST SPL TAX OBLIG R			1	1.C FE	3,307,200	105.7630	3,172,890	3,000,000	3,205,750		(29,294)			4.000	2.810	MN	20,000	120,000	05/20/2020	05/01/2036
213248-CX-3	COOK CNTY ILL				1.D FE	286,448	110.4930	276,233	250,000	278,980		(5,533)			5.000	2.460	MN	1,597	12,500	08/10/2022	11/15/2028
213248-CY-1	COOK CNTY ILL				1.D FE	162,103	112.3810	157,333	140,000	158,265		(2,845)			5.000	2.590	MN	894	7,000	08/10/2022	11/15/2029
213248-CZ-8	COOK CNTY ILL				1.D FE	374,221	113.3620	362,758	320,000	366,088		(6,029)			5.000	2.690	MN	2,044	16,000	08/10/2022	11/15/2030
213248-DC-8	COOK CNTY ILL			1	1.D FE	12,248,234	110.3900	12,104,264	10,965,000	12,103,991		(107,105)			5.000	3.621	MN	70,054	548,250	08/10/2022	11/15/2041
213248-DL-8	COOK CNTY ILL				1.D FE	332,279	110.4930	320,430	290,000	323,617		(6,419)			5.000	2.460	MN	1,853	14,500	08/10/2022	11/15/2028
213248-DM-6	COOK CNTY ILL				1.D FE	312,628	112.3810	303,429	270,000	305,225		(5,486)			5.000	2.590	MN	1,725	13,500	08/10/2022	11/15/2029
213248-DN-4	COOK CNTY ILL				1.D FE	350,832	113.3620	340,086	300,000	343,207		(5,652)			5.000	2.690	MN	1,917	15,000	08/10/2022	11/15/2030
213248-DQ-7	COOK CNTY ILL				1.D FE	958,003	115.1420	932,650	810,000	940,818		(12,745)			5.000	2.920	MN	5,175	40,500	08/10/2022	11/15/2032
213248-DR-5	COOK CNTY ILL			1	1.D FE	349,905	114.7810	344,343	300,000	344,156		(4,265)			5.000	3.090	MN	1,917	15,000	08/10/2022	11/15/2033
213248-DT-1	COOK CNTY ILL			1	1.D FE	1,339,217	113.4430	1,327,283	1,170,000	1,319,929		(14,314)			5.000	3.320	MN	7,475	58,500	08/10/2022	11/15/2035
213248-DV-6	COOK CNTY ILL			1	1.D FE	2,113,462	113.2140	2,105,780	1,860,000	2,084,692		(21,355)			5.000	3.410	MN	11,883	93,000	08/10/2022	11/15/2037
213248-DU-8	COOK CNTY ILL SALES TAX REV			1	1.D FE	2,693,853	113.2480	2,678,315	2,365,000	2,656,473		(27,744)			5.000	3.380	MN	15,110	118,250	08/10/2022	11/15/2036
220245-K4-5	CORPUS CHRISTI TEX UTIL SYS				1.D FE	1,255,000	97.9430	1,229,185	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	92.4700	1,155,875	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	90.4900	1,809,800	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	89.0580	2,003,805	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	87.1680	1,067,808	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	91.2580	593,177	650,000	650,000					1.141	1.141	JJ	3,708	7,417	06/04/2021	07/01/2026
221821-BL-4	COTTONWOOD AZ EXCISE TAX				1.C FE	550,000	89.5850	492,718	550,000	550,000					1.499	1.499	JJ	4,122	8,245	06/04/2021	07/01/2027
221821-BN-0	COTTONWOOD AZ EXCISE TAX				1.C FE	500,000	85.9910	429,955	500,000	500,000					1.855	1.855	JJ	4,638	9,275	06/04/2021	07/01/2029
235036-4K-3	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	1,239,476	97.5860	1,180,791	1,210,000	1,218,587		(10,198)			2.039	1.180	MN	4,112	24,672	12/07/2021	11/01/2024
235036-6L-9	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	800,000	96.9380	775,504	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	94.1050	3,058,413	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	92.3770	1,847,540	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	90.6120	1,812,240	2,000,000	2,000,000					1.749	1.749	MN	5,830	34,980	07/31/2020	11/01/2027
235036-7Y-0	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	9,000,000	96.7630	8,708,670	9,000,000	9,000,000					1.010	1.010	MN	15,150	90,900	10/28/2021	11/01/2024
235036-7Z-7	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	2,000,000	94.0460	1,880,920	2,000,000	2,000,000					1.295	1.295	MN	4,317	25,900	10/28/2021	11/01/2025
235036-8A-1	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	5,000,000	92.0520	4,602,600	5,000,000	5,000,000					1.525	1.525	MN	12,708	76,250	10/28/2021	11/01/2026

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
235036-8B-9	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	2,000,000	90.5530	1,811,060	2,000,000	2,000,000					1.732	1.732	MN	5,773	34,640	10/28/2021	11/01/2027
23503C-BS-5	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	1,000,000	100.2350	1,002,350	1,000,000	1,000,000					5.353	5.353	MN	8,922	13,085	07/20/2023	11/01/2024
23503C-BT-3	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	750,000	100.5480	754,110	750,000	750,000					5.053	5.053	MN	6,316	9,264	07/20/2023	11/01/2025
23503C-BU-0	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	1,125,000	100.4830	1,130,434	1,125,000	1,125,000					4.738	4.738	MN	8,884	13,030	07/20/2023	11/01/2026
23503C-BV-8	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	1,250,000	100.7900	1,259,875	1,250,000	1,250,000					4.671	4.671	MN	9,731	14,273	07/20/2023	11/01/2027
23503C-BW-6	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	1,000,000	101.1830	1,011,830	1,000,000	1,000,000					4.721	4.721	MN	7,868	11,540	07/20/2023	11/01/2028
23503C-BX-4	DALLAS FORT WORTH TEX INTL ARP			1	1.E FE	1,000,000	101.0360	1,010,360	1,000,000	1,000,000					4.714	4.714	MN	7,857	11,523	07/20/2023	11/01/2029
23503C-DK-0	DALLAS FORT WORTH TEX INTL ARP				1.E FE	7,443,590	109.7590	7,683,130	7,000,000	7,424,198		(19,392)			5.000	3.831	MN	58,333	46,667	08/17/2023	11/01/2029
23542J-QP-3	DALLAS TEX WTRWKS & SWR SYS				1.C FE	1,500,000	94.0480	1,410,720	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	90.5810	905,810	1,000,000	1,000,000					1.497	1.497	AO	3,743	14,970	06/10/2020	10/01/2027
235586-BW-3	DALTON GA UTILS REV				2.A FE	303,123	103.9300	259,825	250,000	264,836		(6,617)			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	106.3870	585,129	550,000	592,818		(12,858)			5.000	2.430	MS	9,167	27,500	11/07/2017	03/01/2028
23867P-BN-7	DAVIE FLA EDL FACS REV			1	1.G FE	606,935	106.8260	566,178	530,000	566,741		(7,942)			5.000	3.240	AO	6,625	26,500	07/12/2018	04/01/2033
23867P-BP-2	DAVIE FLA EDL FACS REV			1	1.G FE	1,259,490	106.5970	1,177,897	1,105,000	1,178,887		(15,946)			5.000	3.300	AO	13,813	55,250	07/12/2018	04/01/2034
238676-FC-9	DAVIE FLA WTR & SWR REV				1.E FE	225,000	97.5090	219,395	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	91.8830	353,750	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	109.8450	1,005,082	915,000	991,342		(15,950)			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	109.7890	878,312	800,000	865,371		(13,643)			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	109.6090	986,481	900,000	971,610		(14,925)			5.000	3.060	JD	3,750	45,000	05/10/2018	06/01/2033
24487R-EN-8	DEKALB CNTY NEWTON CNTY GWINNE			1	1.A Z	456,979	109.8160	461,227	420,000	452,719		(4,260)			5.000	3.575	JD	1,750	21,000	05/16/2023	06/01/2030
24487R-EP-3	DEKALB CNTY NEWTON CNTY GWINNE			1	1.A Z	472,464	109.8160	477,700	435,000	468,159		(4,305)			5.000	3.749	JD	1,813	21,750	05/16/2023	06/01/2031
24487R-EQ-1	DEKALB CNTY NEWTON CNTY GWINNE			1	1.A Z	373,896	109.8160	378,865	345,000	370,583		(3,313)			5.000	3.892	JD	1,438	17,250	05/16/2023	06/01/2032
24487R-EY-4	DEKALB CNTY NEWTON CNTY GWINNE			1	1.E FE	941,159	109.6830	948,758	865,000	932,386		(8,773)			5.000	3.575	JD	3,604	43,250	05/16/2023	06/01/2030
24487R-EZ-1	DEKALB CNTY NEWTON CNTY GWINNE			1	1.E FE	972,082	109.6270	981,162	895,000	963,224		(8,858)			5.000	3.749	JD	3,729	44,750	05/16/2023	06/01/2031
24487R-FA-5	DEKALB CNTY NEWTON CNTY GWINNE			1	1.E FE	780,306	109.5710	788,911	720,000	773,391		(6,914)			5.000	3.892	JD	3,000	36,000	05/16/2023	06/01/2032
246387-SG-0	DELAWARE ST ECONOMIC DEV AUTH				1.C FE	1,162,780	103.3330	1,033,330	1,000,000	1,036,778		(20,229)			5.000	2.830	AO	12,500	50,000	03/03/2017	10/01/2025
246388-SD-5	DELAWARE ST HEALTH FACS AUTH R				1.D FE	975,712	105.2760	842,208	800,000	854,598		(21,024)			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	90.8550	1,362,825	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	88.6560	443,280	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	106.6680	6,352,079	5,955,000	6,291,096		(79,858)			5.000	3.431	MN	38,046	297,750	06/23/2022	11/15/2030
249182-SK-3	DENVER COLO CITY & CNTY ARPT			1	1.D FE	1,131,169	115.9680	1,246,656	1,075,000	1,126,050		(4,626)			5.000	4.537	MN	6,868	53,750	11/04/2022	11/15/2038
249182-SL-1	DENVER COLO CITY & CNTY ARPT			1	1.D FE	1,388,621	117.3340	1,525,342	1,300,000	1,380,576		(7,283)			5.250	4.665	MN	8,721	68,250	11/04/2022	11/15/2039
249182-SN-7	DENVER COLO CITY & CNTY ARPT			1	1.D FE	1,210,700	115.8190	1,326,128	1,145,000	1,204,788		(5,368)			5.250	4.787	MN	7,681	60,113	11/04/2022	11/15/2041
249182-SP-2	DENVER COLO CITY & CNTY ARPT			1	1.D FE	1,082,123	115.2600	1,181,415	1,025,000	1,076,993		(4,664)			5.250	4.813	MN	6,876	53,813	11/04/2022	11/15/2042
249182-SQ-0	DENVER COLO CITY & CNTY ARPT			1	1.D FE	2,602,625	112.9960	2,824,900	2,500,000	2,593,510		(8,311)			5.250	4.949	MN	16,771	131,250	11/04/2022	11/15/2047
249182-SV-9	DENVER COLO CITY & CNTY ARPT				1.D FE	4,711,095	108.0430	4,861,935	4,500,000	4,667,198		(38,992)			5.250	4.200	MN	30,188	236,250	11/04/2022	11/15/2027
249182-KZ-8	DENVER COLO CITY & CNTY ARPT R				1.E FE	4,307,000	104.9280	4,197,120	4,000,000	4,200,019		(64,448)			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	106.8470	10,684,700	10,000,000	10,868,548		(207,797)			5.000	2.650	JD	41,667	500,000	04/04/2022	12/01/2027
24916P-KU-0	DENVER COLO CITY & CNTY BRD WTR CO			1	1.A FE	5,771,232	118.4730	6,178,367	5,215,000	5,715,089		(46,250)			5.000	4.006	JD	11,589	306,381	09/27/2022	12/15/2036
249183-YB-4	DENVER COLO CITY & CNTY CTFS P			1	1.B FE	833,534	104.9770	771,581	735,000	768,132		(13,019)			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	62.5980	312,990	500,000	311,434		12,481			0.000	4.097	N/A			08/22/2018	08/01/2035
254845-SW-1	DISTRICT OF COLUMBIA WATER AND SEW			1	1.C FE	5,215,000	97.7250	5,096,359	5,215,000	5,215,000					1.872	1.872	AO	24,406	97,625	02/25/2022	10/01/2024
258864-AH-0	DOUGLAS ARIZ PLEDGED REV OBLIG				1.D FE	885,000	88.4440	782,729	885,000	885,000					1.796	1.796	JJ	7,947	15,895	06/11/2021	01/01/2029
263804-BD-7	DUBOIS PA HOSP AUTH HOSP REV			1	1.G FE	1,653,578	105.9440	1,541,485	1,455,000	1,546,088		(20,739)			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	105.9360	1,615,524	1,525,000	1,617,509		(21,036)			5.000	3.380	JJ	35,160	76,250	05/18/2018	07/15/2032

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
263804-BF-2	DUBOIS PA HOSP AUTH HOSP REV			1	1.G FE	2,267,375	101.5090	2,263,651	2,230,000	2,247,344		(3,903)			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	105.9110	1,774,009	1,675,000	1,770,126		(21,577)			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	101.5780	2,234,716	2,200,000	2,205,655		(1,268)			4.000	3.931	JJ	40,578	88,000	05/18/2018	07/15/2035
266780-ES-0	DURHAM N C			1	1.B FE	4,141,102	94.1510	3,954,342	4,200,000	4,143,067		1,965			2.206	2.679	JD	7,721	84,931	11/20/2023	12/01/2026
270618-GL-9	EAST BATON ROUGE LA SEW COMMN				1.D FE	655,000	95.7940	627,451	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	90.9920	1,141,950	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	104.8590	403,707	385,000	413,043		(4,611)			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	103.1540	1,315,214	1,275,000	1,361,712		(14,216)			4.000	2.680	FA	21,250	51,000	11/14/2019	08/01/2038
54628C-NQ-1	EAST BATON ROUGE PARISH LA SALES T				1.C FE	360,000	97.7940	352,058	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	94.5920	340,531	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	103.7140	254,099	245,000	257,876		(7,168)			5.000	1.930	AO	3,063	12,250	12/08/2017	10/01/2025
27149T-AZ-4	EAST CENT REGL WASTEWATER TREA			1	1.B FE	3,832,017	105.1890	3,613,242	3,435,000	3,599,430		(41,184)			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	104.9880	3,874,057	3,690,000	3,859,905		(42,505)			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	92.3460	461,730	500,000	500,000					1.429	1.429	AO	1,766	7,145	01/14/2021	04/01/2026
282659-AZ-4	EL CAJON CALIF			1	1.C FE	550,000	90.4190	497,305	550,000	550,000					1.696	1.696	AO	2,332	9,328	01/14/2021	04/01/2027
283062-DP-9	EL DORADO CALIF IRR DIST REV			1	1.D FE	1,000,000	93.5400	935,400	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	89.0160	2,648,226	2,975,000	2,975,000					2.055	2.055	MS	20,379	61,136	06/16/2020	03/01/2029
283822-WS-9	EL PASO TX WTR & SWR REVENUE			1	1.B FE	3,320,100	113.8880	3,416,640	3,000,000	3,271,983		(39,081)			5.000	3.522	MS	50,000	139,167	10/03/2022	03/01/2031
29270C-5H-4	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	1,782,315	119.3120	1,789,680	1,500,000	1,768,089		(14,226)			5.000	3.225	JJ	43,958		05/10/2023	07/01/2036
29270C-5J-0	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	4,984,740	118.1380	5,020,865	4,250,000	4,948,010		(36,730)			5.000	3.441	JJ	124,549		05/10/2023	07/01/2037
298191-T5-6	EUGENE ORE ELEC UTIL REV				1.D FE	380,000	93.3100	354,578	380,000	380,000					1.716	1.716	FA	2,717	6,521	05/28/2020	08/01/2026
316608-DB-1	FIFE WASH WTR & SWR REV			1	1.D FE	681,645	104.7180	670,195	640,000	658,631		(4,609)			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	106.0120	715,581	675,000	705,277		(7,482)			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	105.9390	625,040	590,000	614,980		(6,163)			4.500	3.290	AO	6,638	26,550	08/16/2018	10/01/2033
340765-HQ-2	FLORIDA KEYS AQUEDUCT AUTH WTR			1	1.D FE	9,468,821	101.4310	8,464,417	8,345,000	8,665,246		(185,641)			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	112.6260	844,695	750,000	862,822		(18,215)			5.000	2.200	AO	9,375	37,500	06/28/2019	10/01/2033
342816-Q4-0	FLORIDA ST MUN PWR AGY REV			1	1.F FE	1,385,618	104.0620	1,352,806	1,300,000	1,337,837		(9,361)			4.000	3.170	AO	13,000	52,000	06/27/2018	10/01/2030
34710R-CC-2	FORT COLLINS COLO ELEC UTIL ENT			1	1.D FE	2,749,428	114.1970	2,963,412	2,595,000	2,746,708		(2,720)			5.000	4.498	JD	28,833		09/27/2023	12/01/2040
34710R-CE-8	FORT COLLINS COLO ELEC UTIL ENT			1	1.D FE	2,998,967	112.9660	3,230,828	2,860,000	2,996,536		(2,431)			5.000	4.615	JD	31,778		09/27/2023	12/01/2042
34710R-CF-5	FORT COLLINS COLO ELEC UTIL ENT			1	1.D FE	5,677,184	112.2060	6,104,006	5,440,000	5,673,047		(4,137)			5.000	4.664	JD	60,444		09/27/2023	12/01/2043
34710R-CG-3	FORT COLLINS COLO ELEC UTIL ENT			1	1.D FE	6,694,337	111.8300	7,190,669	6,430,000	6,689,734		(4,603)			5.000	4.691	JD	71,444		09/27/2023	12/01/2044
347658-YS-9	FORT LAUDERDALE FLA WTR & SWR			1	1.B Z	428,280	118.1980	472,792	400,000	427,812		(468)			5.000	4.121	MS	4,000		10/06/2023	09/01/2037
347658-YT-7	FORT LAUDERDALE FLA WTR & SWR			1	1.B Z	533,260	116.9320	584,660	500,000	532,711		(549)			5.000	4.171	MS	5,000		10/06/2023	09/01/2038
347658-YU-4	FORT LAUDERDALE FLA WTR & SWR			1	1.B Z	791,813	116.1370	871,028	750,000	791,127		(686)			5.000	4.301	MS	7,500		10/06/2023	09/01/2039
347658-YV-2	FORT LAUDERDALE FLA WTR & SWR			1	1.B Z	2,098,360	115.5020	2,310,040	2,000,000	2,096,754		(1,606)			5.000	4.381	MS	20,000		10/06/2023	09/01/2040
347658-YW-0	FORT LAUDERDALE FLA WTR & SWR			1	1.B Z	5,714,602	114.9660	6,305,885	5,485,000	5,710,870		(3,732)			5.000	4.471	MS	54,850		10/06/2023	09/01/2041
347658-YX-8	FORT LAUDERDALE FLA WTR & SWR			1	1.B Z	3,111,000	114.5460	3,436,380	3,000,000	3,109,201		(1,799)			5.000	4.702	MS	30,000		10/06/2023	09/01/2042
347658-ZQ-2	FORT LAUDERDALE FLA WTR & SWR			1	1.B Z	803,025	118.1980	886,485	750,000	802,148		(877)			5.000	4.121	MS	7,500		10/06/2023	09/01/2037
347658-ZR-0	FORT LAUDERDALE FLA WTR & SWR			1	1.B FE	693,238	116.9320	760,058	650,000	692,524		(714)			5.000	4.171	MS	6,500		10/06/2023	09/01/2038
347658-ZS-8	FORT LAUDERDALE FLA WTR & SWR			1	1.B Z	1,055,750	116.1370	1,161,370	1,000,000	1,054,836		(914)			5.000	4.301	MS	10,000		10/06/2023	09/01/2039
347658-ZT-6	FORT LAUDERDALE FLA WTR & SWR			1	1.B Z	839,344	115.5020	924,016	800,000	838,702		(642)			5.000	4.381	MS	8,000		10/06/2023	09/01/2040
347658-ZU-3	FORT LAUDERDALE FLA WTR & SWR			1	1.B Z	1,562,790	114.9660	1,724,490	1,500,000	1,561,769		(1,021)			5.000	4.471	MS	15,000		10/06/2023	09/01/2041
114894-YT-9	FORT LAUDERDALE HOLLYWOOD INTL AIR			1	1.E FE	608,978	95.3980	534,229	560,000	590,270		(4,761)			4.000	2.970	AO	5,600	22,400	11/01/2019	10/01/2049
348430-PE-3	FORT PIERCE FLA UTILS AUTH				1.F FE	395,199	112.3150	393,103	350,000	386,507		(5,734)			5.000	3.011	AO	4,375	17,500	05/26/2022	10/01/2029
348430-PG-8	FORT PIERCE FLA UTILS AUTH				1.F FE	227,486	115.6200	231,240	200,000	223,509		(2,626)			5.000	3.270	AO	2,500	10,000	05/26/2022	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
348430-PJ-2	FORT PIERCE FLA UTILS AUTH			1	1.F FE	226,438	117.2090	234,418	200,000	223,072		(2,223)			5.000	3.460	AO	2,500	10,000	05/26/2022	10/01/2033
348430-PK-9	FORT PIERCE FLA UTILS AUTH			1	1.F FE	366,460	117.2170	380,955	325,000	361,194		(3,478)			5.000	3.511	AO	4,063	16,250	05/26/2022	10/01/2034
348430-PL-7	FORT PIERCE FLA UTILS AUTH			1	1.F FE	280,975	116.5990	291,498	250,000	277,048		(2,594)			5.000	3.551	AO	3,125	12,500	05/26/2022	10/01/2035
348430-PM-5	FORT PIERCE FLA UTILS AUTH			1	1.F FE	533,416	115.7630	549,874	475,000	526,013		(4,890)			5.000	3.561	AO	5,938	23,750	05/26/2022	10/01/2036
348430-PN-3	FORT PIERCE FLA UTILS AUTH			1	1.F FE	476,489	114.0220	484,594	425,000	469,970		(4,306)			5.000	3.581	AO	5,313	21,250	05/26/2022	10/01/2037
348430-PQ-6	FORT PIERCE FLA UTILS AUTH			1	1.F FE	530,813	112.3000	533,425	475,000	523,760		(4,660)			5.000	3.621	AO	5,938	23,750	05/26/2022	10/01/2039
348430-PS-2	FORT PIERCE FLA UTILS AUTH			1	1.F FE	613,124	111.6860	614,273	550,000	605,158		(5,264)			5.000	3.651	AO	6,875	27,500	05/26/2022	10/01/2041
348430-PT-0	FORT PIERCE FLA UTILS AUTH			1	1.F FE	445,184	111.6650	446,660	400,000	439,487		(3,764)			5.000	3.671	AO	5,000	20,000	05/26/2022	10/01/2042
348430-PV-5	FORT PIERCE FLA UTILS AUTH			1	1.F FE	4,922,000	95.6990	4,784,950	5,000,000	4,924,676		1,770			4.000	4.098	AO	50,000	200,000	05/26/2022	10/01/2052
349515-S2-3	FORT WORTH TEX WTR & SWR REV			1	1.C FE	5,172,621	103.1170	5,171,318	5,015,000	5,149,457		(16,311)			4.000	3.570	FA	75,782	230,690	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	286,057		(3,607)			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	102.7260	164,362	160,000	166,113		(1,991)			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	102.2370	357,830	350,000	362,974		(4,223)			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	101.4360	481,821	475,000	492,065		(5,550)			4.000	2.710	JD	1,583	19,000	07/12/2019	12/01/2037
353406-RQ-6	FRANKLIN CNTY WASH PUB UTIL DI				1.E FE	252,644	105.9010	211,802	200,000	215,231		(5,503)			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	104.4270	292,396	280,000	298,457		(4,677)			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	103.6670	730,852	705,000	741,322		(9,119)			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	101.4850	1,060,518	1,045,000	1,092,358		(11,842)			4.000	2.720	AO	10,450	41,800	06/27/2019	10/01/2039
366133-MU-7	GARLAND TEX ELEC UTIL SYS REV			1	1.F FE	1,462,488	110.2260	1,377,825	1,250,000	1,367,554		(20,727)			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	109.4590	383,107	350,000	381,167		(5,479)			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	108.7070	652,242	600,000	651,641		(9,061)			5.000	3.180	MS	10,000	30,000	02/06/2019	03/01/2037
373064-R9-7	GEORGETOWN TEX UTIL SYS			1	1.C FE	1,527,413	115.9790	1,588,912	1,370,000	1,519,597		(7,816)			5.000	3.810	FA	36,343		05/25/2023	08/15/2035
373064-N7-5	GEORGETOWN TEX UTILITY SYS				1.C FE	552,275	109.9740	549,870	500,000	539,705		(7,864)			5.000	3.141	FA	9,444	30,903	05/13/2022	08/15/2028
373064-N8-3	GEORGETOWN TEX UTILITY SYS				1.C FE	1,423,652	111.8440	1,437,195	1,285,000	1,395,518		(17,611)			5.000	3.311	FA	24,272	79,420	05/13/2022	08/15/2029
373064-P2-4	GEORGETOWN TEX UTILITY SYS				1.C FE	1,520,874	114.8850	1,562,436	1,360,000	1,496,339		(15,366)			5.000	3.491	FA	25,689	84,056	05/13/2022	08/15/2031
373064-P3-2	GEORGETOWN TEX UTILITY SYS			1	1.C FE	1,388,475	115.0490	1,438,113	1,250,000	1,367,432		(13,183)			5.000	3.581	FA	23,611	77,257	05/13/2022	08/15/2032
373064-P4-0	GEORGETOWN TEX UTILITY SYS			1	1.C FE	1,403,325	115.0800	1,461,516	1,270,000	1,383,120		(12,660)			5.000	3.651	FA	23,989	78,493	05/13/2022	08/15/2033
373064-P5-7	GEORGETOWN TEX UTILITY SYS			1	1.C FE	1,100,860	114.8110	1,148,110	1,000,000	1,085,606		(9,560)			5.000	3.701	FA	18,889	61,806	05/13/2022	08/15/2034
373064-S2-1	GEORGETOWN TEX UTILITY SYS			1	1.C FE	1,247,735	115.1910	1,301,658	1,130,000	1,241,923		(5,812)			5.000	3.975	FA	29,976		05/25/2023	08/15/2036
373539-4G-7	GEORGIA ST HSG & FIN AUTH REV			1	1.A FE	2,184,486	97.3080	1,999,679	2,055,000	2,106,801		(26,349)			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	101.5880	5,079,400	5,000,000	5,039,283		(3,832)			4.000	3.891	JJ	100,000	174,444	08/03/2022	07/01/2047
373586-HV-1	GEORGIA ST PORTS AUTH			1	1.C FE	6,290,375	100.6060	6,287,875	6,250,000	6,285,648		(3,472)			4.000	3.920	JJ	125,000	218,056	08/03/2022	07/01/2052
387883-ZB-0	GRANT CNTY WASH PUB UTIL DIST			1	1.C FE	3,549,184	94.5560	3,356,738	3,550,000	3,549,707		143			1.752	1.756	JJ	31,098	62,196	03/30/2020	01/01/2026
39081H-CG-5	GREAT LAKES WATER AUTHORITY MI - S			1	1.D FE	450,000	98.3760	442,692	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.D FE	225,000	92.0050	207,011	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.D FE	570,000	91.3960	520,957	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.D FE	900,000	89.7200	807,480	900,000	900,000					2.165	2.165	JJ	9,743	19,485	06/05/2020	07/01/2029
39081H-EP-3	GREAT LAKES WTR AUTH MICH SEW				1.D Z	945,693	118.7310	1,009,214	850,000	945,004		(689)			5.000	3.470	JJ	3,069		11/15/2023	07/01/2032
39081H-EQ-1	GREAT LAKES WTR AUTH MICH SEW			1	1.D Z	5,454,350	118.4870	5,924,350	5,000,000	5,451,703		(2,647)			5.000	4.119	JJ	18,056		11/15/2023	07/01/2037
39081H-ER-9	GREAT LAKES WTR AUTH MICH SEW			1	1.D Z	3,790,710	117.9120	4,126,920	3,500,000	3,789,025		(1,685)			5.000	4.231	JJ	12,639		11/15/2023	07/01/2038
39081H-ES-7	GREAT LAKES WTR AUTH MICH SEW			1	1.D Z	1,062,580	115.8700	1,158,700	1,000,000	1,062,222		(358)			5.000	4.462	JJ	3,611		11/15/2023	07/01/2040
39081H-ET-5	GREAT LAKES WTR AUTH MICH SEW			1	1.E Z	1,386,675	118.6260	1,482,825	1,250,000	1,385,870		(805)			5.000	3.738	JJ	4,514		11/15/2023	07/01/2034
39081H-EZ-1	GREAT LAKES WTR AUTH MICH SEW			1	1.D Z	927,240	118.4870	1,007,140	850,000	926,790		(450)			5.000	4.119	JUL	3,069		11/15/2023	07/01/2037
39081H-FA-5	GREAT LAKES WTR AUTH MICH SEW			1	1.D FE	731,066	117.9120	795,906	675,000	730,740		(325)			5.000	4.231	JJ	2,438		11/15/2023	07/01/2038
39081H-FB-3	GREAT LAKES WTR AUTH MICH SEW			1	1.D Z	1,221,967	115.8700	1,332,505	1,150,000	1,221,555		(412)			5.000	4.460	JUL	4,153		11/15/2023	07/01/2040

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
39081H-FC-1	GREAT LAKES WTR AUTH MICH SEW			1	1.D Z	1,202,723	114.9480	1,310,407	1,140,000	1,202,366		(357)			5.000	4.542	JJ	4,117		11/15/2023	07/01/2041
39081H-FD-9	GREAT LAKES WTR AUTH MICH SEW			1	1.D Z	1,260,024	114.3340	1,372,008	1,200,000	1,259,683		(341)			5.000	4.597	JJ	4,333		11/15/2023	07/01/2042
39081H-FE-7	GREAT LAKES WTR AUTH MICH SEW			1	1.D Z	915,136	113.9220	996,818	875,000	914,909		(227)			5.000	4.641	JJ	3,160		11/15/2023	07/01/2043
39081H-FF-4	GREAT LAKES WTR AUTH MICH SEW			1	1.D FE	1,456,579	113.9710	1,567,101	1,375,000	1,456,119		(460)			5.250	4.817	JUL	5,214		11/15/2023	07/01/2048
39081J-DN-5	GREAT LAKES WTR AUTH MICH WTR			1	1.D FE	1,000,000	98.5590	985,590	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.D FE	870,000	96.0860	835,948	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.D FE	1,385,000	94.4660	1,308,354	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.D FE	4,000,000	92.9800	3,719,200	4,000,000	4,000,000					2.187	2.187	JJ	43,740	87,480	05/01/2020	07/01/2027
39081J-FS-2	GREAT LAKES WTR AUTH MICH WTR			1	1.D Z	548,490	120.3940	601,970	500,000	548,206		(284)			5.000	4.010	JJ	1,806		11/15/2023	07/01/2036
39081J-FT-0	GREAT LAKES WTR AUTH MICH WTR			1	1.D FE	2,176,520	119.2550	2,385,100	2,000,000	2,175,493		(1,027)			5.000	4.143	JJ	7,222		11/15/2023	07/01/2037
39081J-FU-7	GREAT LAKES WTR AUTH MICH WTR			1	1.D FE	1,080,480	118.7710	1,187,710	1,000,000	1,080,014		(466)			5.000	4.253	JJ	3,611		11/15/2023	07/01/2038
39081J-GE-2	GREAT LAKES WTR AUTH MICH WTR			1	1.D Z	635,829	121.4880	698,556	575,000	635,472		(358)			5.000	3.858	JJ	2,076		11/15/2023	07/01/2035
39081J-GF-9	GREAT LAKES WTR AUTH MICH WTR			1	1.D Z	630,764	120.3940	692,266	575,000	630,437		(326)			5.000	4.010	JJ	2,076		11/15/2023	07/01/2036
39081J-GH-5	GREAT LAKES WTR AUTH MICH WTR			1	1.D Z	1,026,456	118.7710	1,128,325	950,000	1,026,013		(443)			5.000	4.253	JJ	3,431		11/15/2023	07/01/2038
39081J-GK-8	GREAT LAKES WTR AUTH MICH WTR			1	1.D Z	1,253,844	115.8700	1,367,266	1,180,000	1,253,422		(423)			5.000	4.462	JJ	4,261		11/15/2023	07/01/2040
39081J-GL-6	GREAT LAKES WTR AUTH MICH WTR			1	1.D Z	685,763	114.9480	747,162	650,000	685,559		(204)			5.000	4.542	JJ	2,347		11/15/2023	07/01/2041
39081J-GM-4	GREAT LAKES WTR AUTH MICH WTR			1	1.D FE	1,050,020	114.3340	1,143,340	1,000,000	1,049,736		(284)			5.000	4.597	JJ	3,611		11/15/2023	07/01/2042
39081J-GN-2	GREAT LAKES WTR AUTH MICH WTR			1	1.D Z	836,696	113.9220	911,376	800,000	836,488		(208)			5.000	4.641	JJ	2,889		11/15/2023	07/01/2043
39081J-GP-7	GREAT LAKES WTR AUTH MICH WTR			1	1.D FE	2,118,660	113.9710	2,279,420	2,000,000	2,117,991		(669)			5.250	4.817	JUL	7,583		11/15/2023	07/01/2048
39167J-DY-8	GREATER CLEVELAND REGL TRAN AU			1	1.B FE	1,515,163	113.6570	1,432,078	1,260,000	1,405,779		(24,683)			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	261,511	103.9980	223,596	215,000	226,112		(5,885)			5.000	2.110	MN	1,792	10,750	08/02/2017	11/01/2026
392274-4P-8	GREATER ORLANDO AVIATION AUTH				1.A Z	880,577	106.5950	820,782	770,000	841,373		(17,983)			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	104.5500	287,513	275,000	295,128		(7,021)			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	106.2670	244,414	230,000	251,319		(5,371)			5.000	2.400	AO	2,875	11,500	10/15/2021	10/01/2027
392275-BR-3	GREATER ORLANDO AVIATION AUTH FLA				1.D FE	1,832,008	106.8870	1,662,093	1,555,000	1,743,037		(48,212)			5.000	1.660	AO	19,438	77,750	02/09/2022	10/01/2027
39239H-5J-8	GREATER TEXOMA UTIL AUTH TEX			1	1.C FE	3,963,039	117.5570	4,014,572	3,415,000	3,928,586		(34,453)			5.000	3.303	AO	42,688	73,043	03/31/2023	10/01/2034
39239H-5K-5	GREATER TEXOMA UTIL AUTH TEX			1	1.C FE	1,294,583	116.9370	1,315,541	1,125,000	1,283,974		(10,608)			5.000	3.494	AO	14,063	24,063	03/31/2023	10/01/2035
39239H-5L-3	GREATER TEXOMA UTIL AUTH TEX			1	1.C FE	2,208,219	116.1820	2,265,549	1,950,000	2,192,218		(16,001)			5.000	3.737	AO	24,375	41,708	03/31/2023	10/01/2036
39239H-5M-1	GREATER TEXOMA UTIL AUTH TEX			1	1.C FE	1,122,100	115.0940	1,150,940	1,000,000	1,114,575		(7,525)			5.000	3.886	AO	12,500	21,389	03/31/2023	10/01/2037
39239H-5N-9	GREATER TEXOMA UTIL AUTH TEX			1	1.C FE	1,417,673	114.1380	1,455,260	1,275,000	1,408,927		(8,745)			5.000	4.020	AO	15,938	27,271	03/31/2023	10/01/2038
39239H-5P-4	GREATER TEXOMA UTIL AUTH TEX			1	1.C FE	1,104,320	113.3540	1,133,540	1,000,000	1,097,952		(6,368)			5.000	4.120	AO	12,500	21,389	03/31/2023	10/01/2039
40219R-AH-6	GULF COAST AUTH TEX BAYPORT AR			1	1.D FE	813,673	107.7750	754,425	700,000	749,033		(12,177)			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	107.3500	1,213,055	1,130,000	1,206,256		(18,906)			5.000	3.080	AO	14,125	56,500	03/28/2018	10/01/2032
40727T-DJ-0	HAMILTON CNTY OH HLTH CARE FACS RE			1	1.E FE	1,500,000	87.0890	1,306,335	1,500,000	1,500,000					3.374	3.374	JD	4,218	50,610	12/19/2019	06/01/2034
414005-WP-9	HARRIS CNTY TEX			1	1.C FE	771,090	104.7210	701,631	670,000	704,400		(12,442)			5.000	2.950	FA	12,656	33,500	04/03/2018	08/15/2034
41422E-KK-8	HARRIS CNTY TEX MET TRAN AUTH			1	1.A FE	500,000	95.2780	476,390	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	90.9310	909,310	1,000,000	1,000,000					2.099	2.099	MN	3,498	20,990	02/06/2020	11/01/2028
414009-NX-4	HARRIS COUNTY CULTURAL EDUCATION F			1	1.E FE	775,000	88.0650	682,504	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.E FE	368,306	105.2740	342,141	325,000	352,004		(4,157)			4.000	2.490	JD	578	13,000	11/15/2019	12/15/2034
422503-BT-8	HEBER SPRINGS ARK SALES & USE				1.G FE	200,000	98.2280	196,456	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	90.3600	234,936	260,000	260,000					1.810	1.810	JD	392	4,706	05/21/2021	06/01/2027
87638Q-QV-4	HENDRICK MEDICAL CENTER			1	1.E FE	650,000	97.4620	633,503	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	94.2210	471,105	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	92.1300	483,683	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	90.2430	631,701	700,000	700,000					1.824	1.824	MS	4,256	12,768	12/11/2020	09/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87638Q-QZ-5	HENDRICK MEDICAL CENTER			1	1.E FE	500,000	88.9890	444,945	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	87.6540	219,135	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	83.9800	545,870	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	83.0400	352,920	425,000	425,000					2.571	2.571	MS	3,642	10,927	12/11/2020	09/01/2032
428061-EC-5	HESPERIA CALIF UNI SCH DIST CT				1.C FE	250,000	99.6910	249,228	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	91.9590	1,029,941	1,120,000	1,120,000					1.887	1.887	FA	8,806	21,134	07/10/2020	02/01/2027
432308-M7-6	HILLSBOROUGH CNTY FLA AVIATION AUT				1.D FE	6,610,073	106.8870	6,081,870	5,690,000	6,321,028		(160,802)			5.000	1.920	AO	71,125	284,500	02/24/2022	10/01/2027
432308-M8-4	HILLSBOROUGH CNTY FLA AVIATION AUT				1.D FE	2,004,096	108.6810	1,847,577	1,700,000	1,924,197		(44,475)			5.000	2.070	AO	21,250	85,000	02/24/2022	10/01/2028
432308-S8-8	HILLSBOROUGH CNTY FLA AVIATION AUT			1	1.E FE	4,000,000	97.7010	3,908,040	4,000,000	4,000,000					2.036	2.036	AO	20,360	81,440	02/24/2022	10/01/2024
432308-S9-6	HILLSBOROUGH CNTY FLA AVIATION AUT			1	1.E FE	2,996,151	95.5420	2,880,591	3,015,000	3,003,648		6,080			2.238	2.456	AO	16,869	67,476	10/03/2022	10/01/2025
432308-T2-0	HILLSBOROUGH CNTY FLA AVIATION AUT			1	1.E FE	7,490,000	94.2610	7,060,149	7,490,000	7,490,000					2.463	2.463	AO	46,120	184,479	02/24/2022	10/01/2026
438701-Z6-4	HONOLULU HAWAII CITY & CNTY WA			1	1.C FE	425,000	80.1670	340,710	425,000	425,000					1.753	1.753	JJ	3,725	7,450	12/16/2020	07/01/2032
438689-MX-6	HONOLULU HAWAII CITY AND CNTY BRD			1	1.A FE	2,170,000	97.9020	2,124,473	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.A FE	1,600,000	91.0870	1,457,392	1,600,000	1,600,000					1.450	1.450	JJ	11,600	23,200	03/10/2021	07/01/2027
56678P-BK-2	HONORHEALTH			1	1.F FE	871,776	87.1370	697,096	800,000	852,608		(6,760)			3.000	2.010	MS	8,000	24,000	02/04/2021	09/01/2039
441182-MQ-2	HOT SPRINGS ARK WTR REV				1.C FE	1,544,213	106.5510	1,331,888	1,250,000	1,449,872		(27,935)			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	106.6330	2,692,483	2,525,000	2,911,222		(53,770)			4.000	1.600	AO	25,250	101,000	06/17/2020	10/01/2031
441182-MS-8	HOT SPRINGS ARK WTR REV			1	1.C FE	3,199,707	106.3750	2,802,981	2,635,000	3,019,882		(53,375)			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	106.4070	2,239,867	2,105,000	2,398,064		(40,484)			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	106.2390	2,549,736	2,400,000	2,725,960		(44,940)			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	104.9880	1,049,880	1,000,000	1,127,023		(17,424)			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	103.9070	1,059,851	1,020,000	1,146,131		(17,268)			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	1,451,668	103.2760	1,275,459	1,235,000	1,383,580		(20,302)			4.000	2.080	AO	12,350	49,400	06/17/2020	10/01/2038
441182-NK-4	HOT SPRINGS ARK WTR REV				1.C FE	427,564	105.5470	422,188	400,000	420,950		(6,614)			5.000	3.001	AO	5,000	13,389	12/21/2022	10/01/2026
441182-NL-2	HOT SPRINGS ARK WTR REV				1.C FE	493,302	107.6580	489,844	455,000	486,197		(7,105)			5.000	3.051	AO	5,688	15,230	12/21/2022	10/01/2027
441182-NN-8	HOT SPRINGS ARK WTR REV				1.C FE	917,144	111.4130	919,157	825,000	905,574		(11,570)			5.000	3.131	AO	10,313	27,615	12/21/2022	10/01/2029
441182-NP-3	HOT SPRINGS ARK WTR REV				1.C FE	1,507,621	113.0890	1,515,393	1,340,000	1,489,624		(17,997)			5.000	3.150	AO	16,750	44,853	12/21/2022	10/01/2030
441182-NQ-1	HOT SPRINGS ARK WTR REV			1	1.C FE	797,784	113.2730	804,238	710,000	788,366		(9,419)			5.000	3.345	AO	8,875	23,765	12/21/2022	10/01/2031
441182-NR-9	HOT SPRINGS ARK WTR REV			1	1.C FE	824,280	113.3330	832,998	735,000	814,711		(9,569)			5.000	3.507	AO	9,188	24,602	12/21/2022	10/01/2032
441182-NS-7	HOT SPRINGS ARK WTR REV			1	1.C FE	630,783	113.1040	639,038	565,000	623,749		(7,034)			5.000	3.671	AO	7,063	18,912	12/21/2022	10/01/2033
441182-NT-5	HOT SPRINGS ARK WTR REV			1	1.C FE	565,004	112.9790	576,193	510,000	559,147		(5,857)			5.000	3.844	AO	6,375	17,071	12/21/2022	10/01/2034
441182-NU-2	HOT SPRINGS ARK WTR REV			1	1.C FE	1,096,530	112.3060	1,123,060	1,000,000	1,086,309		(10,221)			5.000	4.020	AO	12,500	33,472	12/21/2022	10/01/2035
441182-NX-6	HOT SPRINGS ARK WTR REV			1	1.C FE	1,074,980	108.6990	1,086,990	1,000,000	1,067,126		(7,854)			5.000	4.336	AO	12,500	33,472	12/21/2022	10/01/2038
442349-FP-6	HOUSTON AIRPORT SYSTEM			1	1.E FE	901,496	111.7660	760,009	680,000	848,776		(21,117)			5.000	1.490	JJ	17,000	34,000	06/09/2021	07/01/2034
442349-FQ-4	HOUSTON AIRPORT SYSTEM			1	1.E FE	1,347,437	102.8670	1,136,680	1,105,000	1,290,020		(23,020)			4.000	1.620	JJ	22,100	44,200	06/09/2021	07/01/2035
442349-FR-2	HOUSTON AIRPORT SYSTEM			1	1.E FE	1,216,310	102.1950	1,021,950	1,000,000	1,165,140		(20,521)			4.000	1.650	JJ	20,000	40,000	06/09/2021	07/01/2036
442349-FS-0	HOUSTON AIRPORT SYSTEM			1	1.E FE	1,453,404	101.4230	1,217,076	1,200,000	1,393,574		(24,002)			4.000	1.700	JJ	24,000	48,000	06/09/2021	07/01/2037
442349-FT-8	HOUSTON AIRPORT SYSTEM			1	1.E FE	1,810,605	101.4210	1,521,315	1,500,000	1,737,383		(29,384)			4.000	1.740	JJ	30,000	60,000	06/09/2021	07/01/2038
442349-FV-3	HOUSTON AIRPORT SYSTEM			1	1.E FE	2,401,920	100.4640	2,009,280	2,000,000	2,307,390		(37,952)			4.000	1.800	JJ	40,000	80,000	06/09/2021	07/01/2040
442349-FW-1	HOUSTON AIRPORT SYSTEM			1	1.E FE	1,796,880	100.0810	1,501,215	1,500,000	1,727,136		(28,007)			4.000	1.830	JJ	30,000	60,000	06/09/2021	07/01/2041
442349-FL-5	HOUSTON CITY OF				1.E FE	2,446,683	111.3980	2,383,917	2,140,000	2,396,484		(29,825)			5.000	3.191	JJ	53,500	107,000	04/13/2022	07/01/2031
442349-EN-2	HOUSTON TEX ARPT SYS REV				1.E FE	11,500,000	93.4160	10,742,840	11,500,000	11,500,000					1.716	1.716	JJ	98,670	197,340	09/18/2020	07/01/2026
44244C-SR-9	HOUSTON TEX UTIL SYS REV			1	1.C FE	5,894,650	111.3510	5,567,550	5,000,000	5,459,499		(86,456)			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	111.2590	2,225,180	2,000,000	2,180,000		(33,828)			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	111.1900	1,667,850	1,500,000	1,631,451		(24,668)			5.000	3.050	MN	9,583	75,000	08/08/2018	11/15/2033

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
44244C-SU-2	HOUSTON TEX UTIL SYS REV			1	1.C FE	2,332,860	110.9830	2,219,660	2,000,000	2,171,502		(32,146)			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	87.7110	969,207	1,105,000	1,105,000					1.516	1.516	MN	2,141	16,752	05/27/2021	11/15/2028
451443-B7-9	IDAHO ST BLDG AUTH BLDG REV				1.C FE	319,922	103.6790	290,301	280,000	290,467		(6,063)			5.000	2.690	MS	4,667	14,000	10/31/2018	09/01/2025
45204E-CZ-9	ILLINOIS FIN AUTH REV				1.D FE	838,372	103.1980	706,906	685,000	712,631		(17,912)			5.000	2.250	JJ	17,125	34,250	06/02/2016	07/01/2025
45204E-LQ-9	ILLINOIS FIN AUTH REV				1.F FE	425,586	100.6250	352,188	350,000	353,948		(10,480)			5.000	1.940	MN	2,236	17,500	09/16/2016	05/15/2024
45201Y-M7-9	ILLINOIS HSG DEV AUTH REV			1	1.C FE	4,083,695	94.8270	3,622,391	3,820,000	3,930,467		(51,833)			2.900	1.485	FA	46,158	110,780	01/01/2021	08/01/2031
452252-QQ-5	ILLINOIS ST TOLL HWY AUTH TOLL			1	1.D FE	14,099,160	121.5680	14,588,160	12,000,000	14,099,160					0.000	3.229	JJ			12/15/2023	01/01/2036
452252-QR-3	ILLINOIS ST TOLL HWY AUTH TOLL			1	1.D FE	12,710,280	119.6670	13,163,370	11,000,000	12,710,280					0.000	3.500	JJ			12/15/2023	01/01/2037
452252-QS-1	ILLINOIS ST TOLL HWY AUTH TOLL			1	1.D FE	12,604,900	118.2780	13,010,580	11,000,000	12,604,900					0.000	3.658	JJ			12/15/2023	01/01/2038
452252-QT-9	ILLINOIS ST TOLL HWY AUTH TOLL			1	1.D FE	5,016,836	117.5170	5,170,748	4,400,000	5,016,836					0.000	3.768	JJ			12/15/2023	01/01/2039
60636S-KY-9	INDEPENDENCE MO POWER & LIGHT				1.C FE	4,205,932	107.2920	4,146,836	3,865,000	4,101,264		(64,592)			5.000	3.100	JD	16,104	193,250	04/28/2022	06/01/2027
60636S-LB-8	INDEPENDENCE MO POWER & LIGHT				1.C FE	2,091,707	113.4640	2,133,123	1,880,000	2,053,198		(23,786)			5.000	3.390	JD	7,833	94,000	04/28/2022	06/01/2030
60636S-LC-6	INDEPENDENCE MO POWER & LIGHT				1.C FE	1,827,881	115.2700	1,884,665	1,635,000	1,797,311		(18,886)			5.000	3.470	JD	6,813	81,750	04/28/2022	06/01/2031
60636S-LD-4	INDEPENDENCE MO POWER & LIGHT				1.C FE	2,054,303	116.7560	2,136,635	1,830,000	2,022,962		(19,367)			5.000	3.540	JD	7,625	91,500	04/28/2022	06/01/2032
454898-VD-6	INDIANA MUN PWR AGY PWR SUPPLY				1.E FE	133,647	104.3520	114,787	110,000	116,238		(3,023)			5.000	2.090	JJ	2,750	5,500	10/27/2017	01/01/2026
455168-FX-7	INDIANA UNIV			1	1.A FE	1,220,000	92.9460	1,133,941	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.F FE	802,664	111.9360	822,730	735,000	795,865		(6,402)			5.000	3.886	JJ	18,375	20,723	12/01/2022	01/01/2033
45528U-5B-3	INDIANAPOLIS AIRPORT AUTHORITY			1	1.F FE	676,056	111.8350	698,969	625,000	670,954		(4,804)			5.000	4.075	JJ	15,625	17,622	12/01/2022	01/01/2034
45528U-5C-1	INDIANAPOLIS AIRPORT AUTHORITY			1	1.F FE	642,396	111.5790	669,474	600,000	638,184		(3,966)			5.000	4.245	JJ	15,000	16,917	12/01/2022	01/01/2035
45528U-5D-9	INDIANAPOLIS AIRPORT AUTHORITY			1	1.F FE	605,679	114.0280	638,557	560,000	601,160		(4,256)			5.250	4.421	JJ	14,700	16,578	12/01/2022	01/01/2036
45528U-5E-7	INDIANAPOLIS AIRPORT AUTHORITY			1	1.F FE	698,451	113.1450	735,443	650,000	693,675		(4,497)			5.250	4.528	JJ	17,063	19,243	12/01/2022	01/01/2037
45528U-5F-4	INDIANAPOLIS AIRPORT AUTHORITY			1	1.F FE	1,068,330	111.4440	1,114,440	1,000,000	1,061,618		(6,321)			5.250	4.616	JJ	26,250	29,604	12/01/2022	01/01/2038
45528U-5G-2	INDIANAPOLIS AIRPORT AUTHORITY			1	1.F FE	2,421,669	110.8050	2,520,814	2,275,000	2,407,292		(13,540)			5.250	4.675	JJ	59,719	67,349	12/01/2022	01/01/2039
45528U-5H-0	INDIANAPOLIS AIRPORT AUTHORITY			1	1.F FE	1,781,858	110.2940	1,852,939	1,680,000	1,771,895		(9,384)			5.250	4.728	JJ	44,100	49,735	12/01/2022	01/01/2040
45528U-5J-6	INDIANAPOLIS AIRPORT AUTHORITY			1	1.F FE	2,376,113	109.8630	2,471,918	2,250,000	2,363,807		(11,589)			5.250	4.783	JJ	59,063	66,609	12/01/2022	01/01/2041
45528U-ZB-0	INDIANAPOLIS IND LOC PUB IMPT			1	1.B FE	963,960	111.0150	888,120	800,000	890,050		(16,356)			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	110.5210	3,315,630	3,000,000	3,330,140		(59,874)			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	109.8790	2,746,975	2,500,000	2,768,853		(48,684)			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	102.5950	2,051,900	2,000,000	2,080,186		(14,335)			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	100.7530	2,236,717	2,220,000	2,292,126		(12,831)			4.000	3.300	FA	37,000	88,800	03/22/2019	02/01/2044
30382V-AE-6	INDUSTRIAL DEVELOPMENT AUTHORITY O				1.C FE	290,785	105.3830	279,265	265,000	280,350		(6,209)			5.000	2.470	MN	1,693	13,250	04/14/2022	05/15/2026
46246K-6G-2	IOWA FIN AUTH REV			1	1.A FE	2,716,500	108.8200	2,535,506	2,330,000	2,531,248		(40,415)			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	108.2620	1,948,716	1,800,000	1,951,449		(30,372)			5.000	3.020	FA	37,500	90,000	02/14/2019	08/01/2039
46247S-DQ-4	IOWA ST FINANCE AUTHORITY			1	1.A FE	6,459,640	121.8620	6,702,410	5,500,000	6,415,071		(44,569)			5.000	3.248	FA	114,583	35,139	06/02/2023	08/01/2035
46247S-DR-2	IOWA ST FINANCE AUTHORITY			1	1.A FE	5,815,400	120.5860	6,029,300	5,000,000	5,777,756		(37,644)			5.000	3.445	FA	104,167	31,944	06/02/2023	08/01/2036
46247S-DS-0	IOWA ST FINANCE AUTHORITY			1	1.A FE	2,591,595	119.2800	2,683,800	2,250,000	2,575,919		(15,676)			5.000	3.618	FA	46,875	14,375	06/02/2023	08/01/2037
46247S-DT-8	IOWA ST FINANCE AUTHORITY			1	1.A FE	3,427,590	117.9030	3,537,090	3,000,000	3,408,065		(19,525)			5.000	3.756	FA	62,500	19,167	06/02/2023	08/01/2038
46247S-DU-5	IOWA ST FINANCE AUTHORITY			1	1.A FE	2,274,000	117.1060	2,342,120	2,000,000	2,261,526		(12,474)			5.000	3.852	FA	41,667	12,778	06/02/2023	08/01/2039
46247S-DV-3	IOWA ST FINANCE AUTHORITY			1	1.A FE	3,111,625	116.3780	3,200,395	2,750,000	3,095,211		(16,414)			5.000	3.937	FA	57,292	17,569	06/02/2023	08/01/2040
46247S-EB-6	IOWA ST FINANCE AUTHORITY				1.A FE	1,500,000	99.8690	1,498,035	1,500,000	1,500,000					4.440	4.440	FA	36,260		06/02/2023	08/01/2026
46247S-EC-4	IOWA ST FINANCE AUTHORITY				1.A FE	2,450,000	99.9270	2,448,212	2,450,000	2,450,000					4.340	4.340	FA	57,891		06/02/2023	08/01/2027
46247S-ED-2	IOWA ST FINANCE AUTHORITY				1.A FE	1,250,000	100.1390	1,251,738	1,250,000	1,250,000					4.370	4.370	FA	29,740		06/02/2023	08/01/2028
462590-LV-0	IOWA STUDENT LN LIQUIDITY CORP				1.F FE	604,527	101.1390	556,265	550,000	558,419		(8,907)			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	102.5250	717,675	700,000	720,474		(10,170)			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	104.0230	624,138	600,000	624,404		(7,813)			5.000	3.520	JD	2,500	30,000	05/24/2018	12/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
462590-MN-7	IOWA STUDENT LN LIQUIDITY CORP				1.C FE	1,333,772	104.0230	1,144,253	1,100,000	1,199,567		(32,960)			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	105.6390	1,183,157	1,120,000	1,251,335		(32,021)			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	107.9810	593,896	550,000	640,962		(14,334)			5.000	2.020	JD	2,292	27,500	10/09/2019	12/01/2029
462590-NR-7	IOWA STUDENT LN LIQUIDITY CORP				1.C FE	617,466	104.0230	624,138	600,000	615,667		(1,799)			5.000	4.042	JD	2,500	8,250	08/09/2023	12/01/2026
462590-NS-5	IOWA STUDENT LN LIQUIDITY CORP				1.C FE	934,983	105.6390	950,751	900,000	932,276		(2,707)			5.000	4.001	JD	3,750	12,375	08/09/2023	12/01/2027
462590-NT-3	IOWA STUDENT LN LIQUIDITY CORP				1.C FE	1,506,384	106.9780	1,540,483	1,440,000	1,502,308		(4,076)			5.000	4.021	JD	6,000	19,800	08/09/2023	12/01/2028
462590-NU-0	IOWA STUDENT LN LIQUIDITY CORP				1.C FE	3,682,385	107.9810	3,779,335	3,500,000	3,673,171		(9,214)			5.000	4.051	JD	14,583	48,125	08/09/2023	12/01/2029
462590-NV-8	IOWA STUDENT LN LIQUIDITY CORP				1.C FE	4,229,360	108.7250	4,349,000	4,000,000	4,219,584		(9,776)			5.000	4.081	JD	16,667	55,000	08/09/2023	12/01/2030
462590-NW-6	IOWA STUDENT LN LIQUIDITY CORP				1.C FE	4,241,560	109.7110	4,388,440	4,000,000	4,232,717		(8,843)			5.000	4.131	JD	16,667	55,000	08/09/2023	12/01/2031
462590-MX-5	IOWA STUDENT LOAN LIQUIDITY CORP				1.C FE	2,350,000	98.8940	2,324,009	2,350,000	2,350,000					3.786	3.786	JD	7,414	88,971	06/09/2022	12/01/2024
462590-MY-3	IOWA STUDENT LOAN LIQUIDITY CORP				1.C FE	3,450,000	98.7850	3,408,083	3,450,000	3,450,000					4.021	4.021	JD	11,560	138,725	06/09/2022	12/01/2025
46263R-RX-5	IPS MULTI-SCH BLDG CORP IND			1	1.B FE	1,336,928	115.2580	1,411,911	1,225,000	1,333,913		(3,015)			5.000	4.003	JAN	14,802		09/14/2023	07/15/2035
46263R-RY-3	IPS MULTI-SCH BLDG CORP IND			1	1.B FE	1,083,620	114.5760	1,145,760	1,000,000	1,081,377		(2,243)			5.000	4.138	JAN	12,083		09/14/2023	07/15/2036
46263R-RZ-0	IPS MULTI-SCH BLDG CORP IND			1	1.B FE	1,075,930	113.6750	1,136,750	1,000,000	1,073,902		(2,028)			5.000	4.256	JAN	12,083		09/14/2023	07/15/2037
46263R-SA-4	IPS MULTI-SCH BLDG CORP IND			1	1.B FE	802,785	112.9010	846,758	750,000	801,380		(1,405)			5.000	4.342	JAN	9,063		09/14/2023	07/15/2038
46263R-SB-2	IPS MULTI-SCH BLDG CORP IND			1	1.B FE	1,864,695	112.4370	1,967,648	1,750,000	1,861,650		(3,045)			5.000	4.413	JAN	21,146		09/14/2023	07/15/2039
46263R-SC-0	IPS MULTI-SCH BLDG CORP IND			1	1.B FE	1,079,340	113.6150	1,136,150	1,000,000	1,077,237		(2,103)			5.250	4.561	JAN	12,688		09/14/2023	07/15/2040
46263R-SD-8	IPS MULTI-SCH BLDG CORP IND			1	1.B FE	2,150,380	113.2980	2,265,960	2,000,000	2,146,404		(3,976)			5.250	4.620	JAN	25,375		09/14/2023	07/15/2041
46263R-SE-6	IPS MULTI-SCH BLDG CORP IND			1	1.B FE	1,607,625	112.6640	1,689,960	1,500,000	1,604,785		(2,840)			5.250	4.667	JAN	19,031		09/14/2023	07/15/2042
46360W-AL-0	IRVINE CA CFD NO 2013-3 IMPROVEMEN			1	1.D FE	1,057,000	120.0810	1,050,709	875,000	1,046,828		(10,172)			5.000	3.084	MS	14,583	14,219	04/13/2023	09/01/2036
46360W-AM-8	IRVINE CA CFD NO 2013-3 IMPROVEMEN			1	1.D FE	1,431,684	118.7560	1,425,072	1,200,000	1,418,832		(12,852)			5.000	3.298	MS	20,000	19,500	04/13/2023	09/01/2037
46360W-AN-6	IRVINE CA CFD NO 2013-3 IMPROVEMEN			1	1.D FE	1,683,324	117.4830	1,674,133	1,425,000	1,669,080		(14,244)			5.000	3.465	MS	23,750	23,156	04/13/2023	09/01/2038
46360W-AP-1	IRVINE CA CFD NO 2013-3 IMPROVEMEN			1	1.D FE	2,346,980	116.6840	2,333,680	2,000,000	2,327,925		(19,055)			5.000	3.587	MS	33,333	32,500	04/13/2023	09/01/2039
46360W-AQ-9	IRVINE CA CFD NO 2013-3 IMPROVEMEN			1	1.D FE	2,325,780	115.9540	2,319,080	2,000,000	2,307,988		(17,792)			5.000	3.716	MS	33,333	32,500	04/13/2023	09/01/2040
46360W-AR-7	IRVINE CA CFD NO 2013-3 IMPROVEMEN			1	1.D FE	4,613,400	115.4160	4,616,640	4,000,000	4,580,067		(33,333)			5.000	3.828	MS	66,667	65,000	04/13/2023	09/01/2041
46360W-AS-5	IRVINE CA CFD NO 2013-3 IMPROVEMEN			1	1.D FE	5,257,757	114.8150	5,264,268	4,585,000	5,221,328		(36,430)			5.000	3.911	MS	76,417	74,506	04/13/2023	09/01/2042
46360W-AT-3	IRVINE CA CFD NO 2013-3 IMPROVEMEN			1	1.D FE	5,985,840	114.4120	6,006,630	5,250,000	5,946,135		(39,705)			5.000	3.987	MS	87,500	85,313	04/13/2023	09/01/2043
463794-JR-9	IRVING TEX HOSP AUTH HOSP REV				2.B FE	463,472	101.3570	405,428	400,000	407,850		(9,744)			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	104.0190	592,908	570,000	598,706		(12,000)			5.000	2.715	AO	6,017	28,500	11/15/2017	10/15/2026
476623-CQ-4	JERSEY CITY N J MUN UTILS AUTH				1.D FE	905,000	97.2240	879,877	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	92.9410	1,259,351	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	88.5270	646,247	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	106.1610	971,373	915,000	1,026,845		(15,517)			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	105.1310	5,257	5,000	5,323		(131)			5.000	2.192	MN	32	250	10/08/2021	05/15/2026
483233-RA-2	KALAMAZOO MICH HOSP FIN AUTH H				1.F FE	606,423	102.2840	562,562	550,000	571,971		(15,637)			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	104.2590	542,147	520,000	553,571		(13,643)			5.000	2.192	MN	3,322	26,000	10/08/2021	05/15/2026
485106-TH-1	KANSAS CITY MO				1.F FE	350,000	95.7840	335,244	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	95.2370	233,331	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	94.5480	638,199	675,000	675,000					3.290	3.290	AO	5,552	22,208	04/09/2020	04/01/2029
485106-UE-6	KANSAS CITY MO				1.E FE	654,327	103.5670	585,154	565,000	608,127		(12,781)			4.000	1.589	AO	5,650	22,600	04/09/2020	04/01/2028
485106-UG-1	KANSAS CITY MO				1.E FE	251,898	105.8480	227,573	215,000	239,073		(3,571)			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	106.4920	2,129,840	2,000,000	2,236,768		(42,372)			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	106.2840	3,082,236	2,900,000	3,237,346		(60,297)			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	105.8430	3,207,043	3,030,000	3,376,273		(61,816)			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	104.2820	2,440,199	2,340,000	2,597,852		(45,917)			5.000	2.700	MS	39,000	117,000	06/13/2019	03/01/2038

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
48504N-BB-4	KANSAS CITY MO INDL DEV AUTH A			1	1.F FE	4,937,670	103.8710	4,284,679	4,125,000	4,587,651		(82,499)			5.000	2.662	MS	68,750	206,250	09/24/2019	03/01/2039
485106-ZU-5	KANSAS CITY MO SPL OBLIG			1	1.E FE	677,690	117.9910	672,549	570,000	671,047		(6,643)			5.000	3.096	AO	7,125	12,825	04/06/2023	04/01/2035
485106-ZV-3	KANSAS CITY MO SPL OBLIG			1	1.E FE	516,036	116.8900	514,316	440,000	511,384		(4,653)			5.000	3.345	AO	5,500	9,900	04/06/2023	04/01/2036
485106-ZW-1	KANSAS CITY MO SPL OBLIG			1	1.E FE	1,068,468	115.4640	1,068,042	925,000	1,059,768		(8,700)			5.000	3.170	AO	11,563	20,813	04/06/2023	04/01/2037
490728-B3-5	KENT ST UNIV OHIO			1	1.D FE	1,375,000	92.0870	1,266,196	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.D FE	1,825,000	90.5020	1,651,662	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.D FE	3,166,920	115.8770	3,302,495	2,850,000	3,126,314		(27,920)			5.000	3.641	MN	23,750	142,500	06/23/2022	05/01/2034
490728-F5-6	KENT ST UNIV OHIO			1	1.D FE	2,703,306	115.6230	2,832,764	2,450,000	2,670,977		(22,233)			5.000	3.731	MN	20,417	122,500	06/23/2022	05/01/2035
490728-F6-4	KENT ST UNIV OHIO			1	1.D FE	2,834,560	114.5350	2,949,276	2,575,000	2,801,477		(22,753)			5.000	3.761	MN	21,458	128,750	06/23/2022	05/01/2036
49120A-AJ-8	KENTUCKY BD DEV CORP EDL FACS REV			1	1.G FE	819,650	111.0350	721,728	650,000	768,796		(18,026)			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	103.3590	186,046	180,000	199,132		(2,872)			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	101.7730	269,698	265,000	290,759		(3,846)			4.000	2.300	MS	3,533	10,600	02/05/2021	03/01/2036
49151F-C8-1	KENTUCKY ST PPTY & BLDGS COMMN			1	1.E FE	2,456,940	109.7500	2,195,000	2,000,000	2,256,391		(49,766)			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	103.1560	464,202	450,000	480,969		(5,960)			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	102.2440	920,196	900,000	958,560		(11,244)			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	101.2490	658,119	650,000	689,860		(7,636)			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.D FE	1,941,621	109.4020	1,859,834	1,700,000	1,815,755		(24,466)			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.D FE	2,278,840	109.3300	2,186,600	2,000,000	2,133,687		(28,233)			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	108.1560	1,081,560	1,000,000	1,055,677		(11,674)			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	112.3160	589,659	525,000	656,037		(17,550)			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	111.7630	307,348	275,000	342,164		(8,970)			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	111.6840	279,210	250,000	309,725		(7,954)			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	110.9460	610,203	550,000	675,165		(16,567)			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	108.4260	1,030,047	950,000	1,155,541		(27,040)			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	107.8480	808,860	750,000	910,037		(21,019)			5.000	1.780	FA	15,625	37,500	01/21/2021	08/01/2039
613520-NH-4	KETTERING HEALTH NETWORK			1	1.F FE	842,008	93.6790	679,173	725,000	810,660		(11,064)			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	109.5660	1,418,880	1,295,000	1,455,793		(31,751)			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	110.0260	1,017,741	925,000	1,037,632		(22,209)			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	94.2920	330,022	350,000	350,000					0.946	0.946	JJ	1,527	3,311	06/03/2021	07/15/2025
495731-AV-3	KINGMAN ARIZ EXCISE TAX REV				1.C FE	550,000	91.8280	505,054	550,000	550,000					1.146	1.146	JJ	2,906	6,303	06/03/2021	07/15/2026
495731-AW-1	KINGMAN ARIZ EXCISE TAX REV				1.C FE	525,000	90.2650	473,891	525,000	525,000					1.457	1.457	JJ	3,527	7,649	06/03/2021	07/15/2027
498622-KA-6	KLICKITAT CNTY WASH PUB UTIL DIST				1.E FE	820,729	113.6370	738,641	650,000	755,141		(16,534)			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	113.5240	584,649	515,000	595,512		(12,621)			5.000	2.170	JD	2,146	25,750	10/31/2019	12/01/2030
506498-YX-6	LAFAYETTE LA UTILS REV				1.E FE	142,998	105.8900	121,774	115,000	124,323		(3,165)			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	106.7220	2,134,440	2,000,000	2,274,356		(37,855)			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	106.6810	1,120,151	1,050,000	1,186,916		(18,818)			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	105.7350	1,279,394	1,210,000	1,355,577		(19,891)			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	104.0920	307,071	295,000	329,703		(4,734)			4.000	2.120	AO	2,950	11,800	10/30/2020	10/01/2037
516706-CY-2	LARAMIE CNTY WYO HOSP REV				1.E FE	487,774	102.2870	424,491	415,000	447,643		(13,852)			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	104.9300	199,367	190,000	214,543		(5,522)			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	105.9730	529,865	500,000	583,135		(12,533)			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	104.5830	575,207	550,000	644,721		(12,126)			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	103.7390	518,695	500,000	579,339		(10,081)			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	102.8570	411,428	400,000	460,787		(7,694)			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	100.9050	227,036	225,000	257,860		(4,145)			4.000	1.860	MN	1,500	9,000	01/15/2021	05/01/2038

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
516706-DQ-8	LARAMIE CNTY WYO HOSP REV			1	1.E FE	1,376,518	81.6970	1,062,061	1,300,000	1,356,589		(6,993)			3.000	2.350	MN	6,500	39,000	01/15/2021	05/01/2042
51771F-BK-1	LAS VEGAS NEV CONVENTION & VIS				1.D FE	2,500,000	99.4350	2,485,875	2,500,000	2,500,000					3.950	3.950	JJ	49,375	78,451	09/01/2022	07/01/2024
51771F-BL-9	LAS VEGAS NEV CONVENTION & VIS				1.D FE	2,245,000	98.8550	2,219,295	2,245,000	2,245,000					4.125	4.125	JJ	46,303	73,571	09/01/2022	07/01/2025
51771F-BM-7	LAS VEGAS NEV CONVENTION & VIS				1.D FE	1,250,000	99.0510	1,238,138	1,250,000	1,250,000					4.250	4.250	JJ	26,563	42,205	09/01/2022	07/01/2026
523470-GE-6	LEE CNTY FLA				1.F FE	13,072,511	104.2830	12,925,878	12,395,000	12,868,275		(161,183)			5.000	3.530	AO	154,938	619,750	09/21/2022	10/01/2026
523470-GG-1	LEE CNTY FLA ARPT REV				1.F FE	3,888,920	107.7640	3,771,740	3,500,000	3,793,143		(56,471)			5.000	3.090	AO	43,750	175,000	04/12/2022	10/01/2028
523494-RB-0	LEE CNTY FLA SCH BRD			1	1.D FE	1,151,820	116.7970	1,167,970	1,000,000	1,143,958		(7,862)			5.000	3.623	FA	30,972		05/05/2023	08/01/2037
523494-RC-8	LEE CNTY FLA SCH BRD			1	1.D FE	1,567,074	115.4550	1,587,506	1,375,000	1,557,192		(9,882)			5.000	3.783	FA	42,587		05/05/2023	08/01/2038
523494-RE-4	LEE CNTY FLA SCH BRD			1	1.D FE	3,934,210	113.7030	3,979,605	3,500,000	3,912,060		(22,150)			5.000	3.996	FA	108,403		05/05/2023	08/01/2040
523494-RF-1	LEE CNTY FLA SCH BRD			1	1.D FE	5,583,950	113.0060	5,650,300	5,000,000	5,554,281		(29,669)			5.000	4.084	FA	154,861		05/05/2023	08/01/2041
529050-EM-4	LEXINGTON CNTY S C HEALTH SVCS				1.F FE	167,038	105.4710	147,659	140,000	149,315		(3,132)			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	107.0570	144,527	135,000	146,078		(2,706)			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	107.0920	1,392,196	1,300,000	1,463,295		(50,548)			5.000	0.963	MS	21,667	65,000	12/21/2021	09/01/2033
537532-FM-0	LITTLE THOMPSON WTR DIST COLO			1	1.D FE	122,256	108.4030	108,403	100,000	115,583		(2,113)			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	108.2600	308,541	285,000	328,605		(5,905)			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	106.2730	212,546	200,000	229,051		(3,917)			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	104.5740	177,776	170,000	194,099		(3,242)			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	103.5340	238,128	230,000	261,963		(4,294)			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	102.3640	388,983	380,000	430,961		(6,827)			4.000	1.920	JD	1,267	15,200	09/30/2020	12/01/2040
537532-FV-0	LITTLE THOMPSON WTR DIST COLO			1	1.D FE	704,124	100.3860	602,316	600,000	673,434		(9,770)			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	96.4030	1,036,332	1,075,000	1,197,774		(16,257)			4.000	2.210	JD	3,583	43,000	09/30/2020	12/01/2050
543573-DS-5	LORAIN CNTY OHIO CMNTY COLLEGE DIS				1.B FE	500,000	92.8860	464,430	500,000	500,000					1.950	1.950	JD	813	9,750	01/31/2020	12/01/2026
543573-DZ-9	LORAIN CNTY OHIO CMNTY COLLEGE DIS			1	1.B FE	700,000	80.8090	565,663	700,000	700,000					2.538	2.538	JD	1,481	17,766	01/31/2020	12/01/2033
544445-CK-3	LOS ANGELES CALIF DEPT ARPTS R				1.D FE	1,202,090	102.3520	1,023,520	1,000,000	1,038,040		(27,030)			5.000	2.170	MN	6,389	50,000	07/13/2017	05/15/2025
544445-FA-2	LOS ANGELES CALIF DEPT ARPTS R			1	1.C FE	16,811,141	107.7940	15,473,829	14,355,000	15,510,668		(243,748)			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	107.4010	5,370,050	5,000,000	5,391,914		(82,550)			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	107.3460	8,050,950	7,500,000	8,078,323		(121,716)			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	107.2090	6,432,540	6,000,000	6,444,854		(93,449)			5.000	3.170	MN	38,333	300,000	03/22/2018	05/15/2034
544445-FT-1	LOS ANGELES CALIF DEPT ARPTS R			1	1.D FE	3,500,760	106.6040	3,198,120	3,000,000	3,225,688		(54,280)			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	106.5550	5,167,918	4,850,000	5,205,665		(85,436)			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	106.3640	5,318,200	5,000,000	5,359,080		(86,173)			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	109.2000	819,000	750,000	816,902		(11,251)			5.000	3.180	MN	4,792	37,500	04/13/2022	05/15/2032
544495-4P-6	LOS ANGELES CALIF DEPT WTR & P			1	1.D FE	1,294,040	109.6840	1,206,524	1,100,000	1,186,633		(20,143)			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	109.7870	1,745,613	1,590,000	1,746,653		(26,497)			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	109.7870	2,744,675	2,500,000	2,746,309		(41,661)			5.000	3.000	MN	15,972	125,000	04/13/2022	05/15/2029
544445-XQ-7	LOS ANGELES DEPARTMENT OF AIRPORTS				1.D FE	4,841,288	106.1290	4,430,886	4,175,000	4,610,135		(124,076)			5.000	1.800	MN	26,674	208,750	02/02/2022	05/15/2027
544445-XR-5	LOS ANGELES DEPARTMENT OF AIRPORTS				1.D FE	3,098,061	107.9540	2,839,190	2,630,000	2,963,378		(72,344)			5.000	1.960	MN	16,803	131,500	02/02/2022	05/15/2028
545667-AA-5	LOST RABBIT URBAN RENEWAL DIST			1	5.A Z	174,261	45.0000	1,930,500	4,290,000						7.875	7.875	MS			08/22/2014	09/01/2039
54628C-HR-6	LOUISIANA LOC GOVT ENVIRONMENT			1	1.E FE	717,828	104.5600	711,008	680,000	700,818		(3,699)			4.000	3.340	FA	11,333	27,200	01/16/2019	08/01/2031
54628C-HS-4	LOUISIANA LOC GOVT ENVIRONMENT			1	1.E FE	1,191,585	104.0730	1,186,432	1,140,000	1,168,463		(5,039)			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	103.9690	213,136	205,000	209,542		(803)			4.000	3.520	FA	3,417	8,200	01/16/2019	08/01/2033
546540-RW-7	LOUISIANA ST UNIV & AGRIC & MECHAN				1.E FE	1,650,000	98.0020	1,617,033	1,650,000	1,650,000					1.074	1.074	JJ	8,861	17,721	12/02/2021	07/01/2024
546540-RX-5	LOUISIANA ST UNIV & AGRIC & MECHAN				1.E FE	3,750,000	94.7170	3,551,888	3,750,000	3,750,000					1.315	1.315	JJ	24,656	49,313	12/02/2021	07/01/2025
54659L-CG-7	LOUISVILLE & JEFFERSON CNTY KY				1.F FE	122,080	101.3150	121,578	120,000	121,352		(728)			5.000	3.463	AO	1,500	967	07/12/2023	10/01/2024
54659L-CH-5	LOUISVILLE & JEFFERSON CNTY KY				1.F FE	361,704	103.3500	361,725	350,000	359,541		(2,163)			5.000	3.382	AO	4,375	2,819	07/12/2023	10/01/2025

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
54659L-CJ-1	LOUISVILLE & JEFFERSON CNTY KY				1.F FE	630,906	105.5200	633,120	600,000	627,061		(3,845)			5.000	3.271	AO	7,500	4,833	07/12/2023	10/01/2026
54659L-CK-8	LOUISVILLE & JEFFERSON CNTY KY				1.F FE	1,709,360	107.6950	1,723,120	1,600,000	1,699,188		(10,172)			5.000	3.231	AO	20,000	12,889	07/12/2023	10/01/2027
54659L-CL-6	LOUISVILLE & JEFFERSON CNTY KY				1.F FE	2,596,776	109.4220	2,626,128	2,400,000	2,582,270		(14,506)			5.000	3.261	AO	30,000	19,333	07/12/2023	10/01/2028
54659L-CM-4	LOUISVILLE & JEFFERSON CNTY KY				1.F FE	1,310,040	110.6300	1,327,560	1,200,000	1,303,373		(6,667)			5.000	3.341	AO	15,000	9,667	07/12/2023	10/01/2029
54659L-CN-2	LOUISVILLE & JEFFERSON CNTY KY				1.F FE	1,547,798	112.2410	1,571,374	1,400,000	1,540,222		(7,576)			5.000	3.331	AO	17,500	11,278	07/12/2023	10/01/2030
54659L-CP-7	LOUISVILLE & JEFFERSON CNTY KY				1.F FE	2,580,085	113.6030	2,624,229	2,310,000	2,568,155		(11,931)			5.000	3.351	AO	28,875	18,608	07/12/2023	10/01/2031
54659L-CQ-5	LOUISVILLE & JEFFERSON CNTY KY				1.F FE	2,939,352	115.0510	2,997,079	2,605,000	2,926,428		(12,924)			5.000	3.360	AO	32,563	20,985	07/12/2023	10/01/2032
54659L-CS-1	LOUISVILLE & JEFFERSON CNTY KY			1	1.F FE	2,831,573	115.0380	2,898,958	2,520,000	2,821,000		(10,573)			5.000	3.642	AO	31,500	20,300	07/12/2023	10/01/2034
54659L-CU-6	LOUISVILLE & JEFFERSON CNTY KY			1	1.F FE	2,097,353	113.3770	2,154,163	1,900,000	2,090,731		(6,622)			5.000	3.978	AO	23,750	15,306	07/12/2023	10/01/2036
54659L-CW-2	LOUISVILLE & JEFFERSON CNTY KY			1	1.F FE	1,299,324	110.8470	1,330,164	1,200,000	1,296,032		(3,292)			5.000	4.254	AO	15,000	9,667	07/12/2023	10/01/2038
54659L-CX-0	LOUISVILLE & JEFFERSON CNTY KY			1	1.F FE	1,075,840	110.2570	1,102,570	1,000,000	1,073,336		(2,504)			5.000	4.342	AO	12,500	8,056	07/12/2023	10/01/2039
54659L-CY-8	LOUISVILLE & JEFFERSON CNTY KY			1	1.F FE	3,660,814	109.3440	3,717,696	3,400,000	3,652,199		(8,615)			5.000	4.360	AO	42,500	27,389	07/12/2023	10/01/2040
54659L-CZ-5	LOUISVILLE & JEFFERSON CNTY KY			1	1.F FE	3,214,620	108.9860	3,269,580	3,000,000	3,207,553		(7,067)			5.000	4.423	AO	37,500	24,167	07/12/2023	10/01/2041
54659L-DA-9	LOUISVILLE & JEFFERSON CNTY KY			1	1.F FE	1,600,890	108.5200	1,627,800	1,500,000	1,597,576		(3,314)			5.000	4.474	AO	18,750	12,083	07/12/2023	10/01/2042
54811B-TU-5	LOWER CO RIVER AUTH TX TRAN SVC CO			1	1.F FE	2,243,646	109.9970	1,979,946	1,800,000	2,059,912		(45,189)			5.000	2.140	MN	11,500	90,000	10/03/2019	05/15/2037
54811B-TV-3	LOWER CO RIVER AUTH TX TRAN SVC CO			1	1.F FE	1,865,295	109.0800	1,636,200	1,500,000	1,714,136		(37,194)			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	108.4810	1,518,734	1,400,000	1,596,806		(34,141)			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	107.5790	2,151,580	2,000,000	2,274,634		(47,550)			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	106.8270	1,121,684	1,050,000	1,189,640		(24,116)			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	659,352	97.3930	584,358	600,000	631,953		(6,797)			4.000	2.700	MN	3,067	19,000	10/03/2019	05/15/2049
54811B-A9-2	LOWER CO RIVER AUTHORITY TEXAS TRA			1	1.E FE	1,401,588	115.6870	1,446,088	1,250,000	1,389,782		(11,805)			5.000	3.881	MN	7,986	43,924	02/16/2023	05/15/2037
54811B-B2-6	LOWER CO RIVER AUTHORITY TEXAS TRA			1	1.E FE	1,500,215	114.2750	1,542,713	1,350,000	1,488,577		(11,638)			5.000	4.015	MN	8,625	47,438	02/16/2023	05/15/2038
54811B-B3-4	LOWER CO RIVER AUTHORITY TEXAS TRA			1	1.E FE	1,934,608	113.3740	1,984,045	1,750,000	1,920,349		(14,258)			5.000	4.102	MN	11,181	61,493	02/16/2023	05/15/2039
54811B-B4-2	LOWER CO RIVER AUTHORITY TEXAS TRA			1	1.E FE	2,751,400	112.6630	2,816,575	2,500,000	2,732,034		(19,367)			5.000	4.175	MN	15,972	87,847	02/16/2023	05/15/2040
54811B-B5-9	LOWER CO RIVER AUTHORITY TEXAS TRA			1	1.E FE	2,194,560	112.0710	2,241,420	2,000,000	2,179,598		(14,962)			5.000	4.228	MN	12,778	70,278	02/16/2023	05/15/2041
54811B-YY-1	LOWER CO RIVER AUTHORITY TEXAS TRA				1.F FE	883,380	102.8930	874,591	850,000	868,178		(12,736)			5.000	3.391	MN	5,431	45,451	09/30/2022	05/15/2025
54811B-ZE-4	LOWER CO RIVER AUTHORITY TEXAS TRA				1.F FE	655,896	115.8420	695,052	600,000	649,104		(5,692)			5.000	3.720	MN	3,833	32,083	09/30/2022	05/15/2031
54811B-ZG-9	LOWER CO RIVER AUTHORITY TEXAS TRA			1	1.F FE	1,162,277	118.9280	1,248,744	1,050,000	1,151,785		(8,795)			5.250	3.999	MN	7,044	58,953	09/30/2022	05/15/2033
54811B-ZH-7	LOWER CO RIVER AUTHORITY TEXAS TRA			1	1.F FE	1,506,808	118.5060	1,635,383	1,380,000	1,496,348		(8,770)			5.250	4.237	MN	9,258	77,481	09/30/2022	05/15/2034
54811B-ZK-0	LOWER CO RIVER AUTHORITY TEXAS TRA			1	1.F FE	862,984	117.4640	939,712	800,000	858,817		(3,494)			5.250	4.470	MN	5,367	44,917	09/30/2022	05/15/2036
54811B-G4-7	LOWER COLO RIV AUTH TEX TRANSM			1	1.E FE	1,991,142	118.3060	2,011,202	1,700,000	1,975,949		(15,193)			5.000	3.360	MN	10,861	40,139	05/10/2023	05/15/2036
54811B-G5-4	LOWER COLO RIV AUTH TEX TRANSM			1	1.E FE	1,850,128	117.4480	1,879,168	1,600,000	1,837,175		(12,953)			5.000	3.569	MN	10,222	37,778	05/10/2023	05/15/2037
54811B-G6-2	LOWER COLO RIV AUTH TEX TRANSM			1	1.E FE	1,719,285	115.8640	1,737,960	1,500,000	1,707,990		(11,295)			5.000	3.718	MN	9,583	35,417	05/10/2023	05/15/2038
54811B-RS-2	LOWER COLO RIV AUTH TEX TRANSM			1	1.F FE	4,673,240	109.5610	4,382,440	4,000,000	4,322,028		(67,921)			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	109.4110	4,649,968	4,250,000	4,583,122		(70,166)			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	110.4940	2,486,115	2,250,000	2,479,895		(38,972)			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	105.1850	1,051,850	1,000,000	1,063,999		(17,783)			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	104.8710	1,048,710	1,000,000	1,062,678		(17,401)			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	104.1740	1,041,740	1,000,000	1,059,276		(16,423)			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	112.3160	1,123,160	1,000,000	1,071,333		(11,862)			5.000	3.530	MN	6,389	53,472	09/30/2022	05/15/2029
556589-HW-2	MADISON ALA WTRWKS & SWR BRD			1	1.C FE	305,422	105.9220	275,397	260,000	289,030		(4,579)			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	104.7340	235,652	225,000	249,062		(3,785)			4.000	2.070	JD	750	9,000	04/16/2020	12/01/2035
56042R-QP-0	MAINE HEALTH & HIGHER EDL FACS			1	1.E FE	638,891	107.3150	590,233	550,000	593,573		(8,891)			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	107.3250	2,146,500	2,000,000	2,146,278		(29,732)			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	104.6120	418,448	400,000	440,241		(15,840)			5.000	0.920	JJ	10,000	20,000	07/17/2020	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
56042R-XV-9	MAINE HEALTH & HIGHER EDL FACS				1.E FE	977,168	110.3210	827,408	750,000	893,317		(24,913)			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	111.6640	781,648	700,000	852,157		(22,141)			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	111.0500	1,388,125	1,250,000	1,514,810		(38,418)			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	111.0980	1,110,980	1,000,000	1,204,986		(29,627)			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	110.9950	1,109,950	1,000,000	1,197,492		(28,425)			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	111.0640	1,110,640	1,000,000	1,195,455		(28,100)			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	110.5670	558,363	505,000	602,000		(13,919)			5.000	1.850	JJ	12,625	25,250	07/17/2020	07/01/2035
56185N-GG-7	MANATEE CNTY FLA SCH BRD CTFS			1	1.F FE	4,713,931	118.9590	4,776,204	4,015,000	4,678,038		(35,893)			5.000	3.249	JJ	120,450		05/11/2023	07/01/2035
56185N-GH-5	MANATEE CNTY FLA SCH BRD CTFS			1	1.F FE	6,658,558	117.9340	6,781,205	5,750,000	6,612,291		(46,266)			5.000	3.487	JJ	172,500		05/11/2023	07/01/2036
56185N-GJ-1	MANATEE CNTY FLA SCH BRD CTFS			1	1.F FE	8,025,511	116.6860	8,185,523	7,015,000	7,974,435		(51,076)			5.000	3.681	JJ	210,450		05/11/2023	07/01/2037
562361-AJ-4	MANCHESTER N H			1	1.D FE	1,382,610	103.9380	1,190,090	1,145,000	1,334,702		(23,886)			4.000	1.620	JD	3,817	45,800	12/10/2021	06/01/2039
562361-AK-1	MANCHESTER N H			1	1.D FE	1,496,122	103.0390	1,277,684	1,240,000	1,444,501		(25,738)			4.000	1.630	JD	4,133	49,600	12/10/2021	06/01/2040
56453R-BE-3	MANTECA CALIF REDEV AGY			1	1.C FE	200,000	86.2420	172,484	200,000	200,000					2.393	2.393	AO	1,197	4,786	02/20/2020	10/01/2030
56453R-AY-0	MANTECA CALIF REDEV AGY SUCCES				1.C FE	1,030,000	97.4560	1,003,797	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	91.3860	1,087,493	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	87.9500	1,319,250	1,500,000	1,500,000					2.313	2.313	AO	8,674	34,695	02/20/2020	10/01/2029
56678P-AL-1	MARICOPA CNTY ARIZ INDL DEV AU			1	1.F FE	448,804	107.7970	431,188	400,000	425,613		(4,971)			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	107.6150	1,076,150	1,000,000	1,061,382		(11,891)			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	107.2620	1,072,620	1,000,000	1,058,733		(11,359)			5.000	3.621	MS	16,667	50,000	12/06/2018	09/01/2035
572716-JY-5	MARSHALL UNIV W VA UNIV REVS				1.E FE	1,000,000	99.1560	991,560	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.E FE	1,045,000	96.9920	1,013,566	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.E FE	1,180,000	95.9150	1,131,797	1,180,000	1,180,000					2.912	2.912	MN	5,727	34,362	04/09/2020	05/01/2026
57390E-EU-7	MARTIN CNTY FLA UTILS SYS REV				1.C FE	200,170	104.0260	166,442	160,000	168,466		(4,714)			5.000	1.910	AO	2,000	8,000	11/04/2016	10/01/2025
575579-P6-8	MASSACHUSETTS BAY TRANSN AUTH			1	1.A FE	1,432,692	121.1950	1,454,340	1,200,000	1,417,744		(14,948)			5.000	3.087	JJ	30,000	15,333	03/16/2023	07/01/2035
575579-P7-6	MASSACHUSETTS BAY TRANSN AUTH			1	1.A FE	828,198	120.2410	841,687	700,000	820,008		(8,190)			5.000	3.285	JJ	17,500	8,944	03/16/2023	07/01/2036
575579-P8-4	MASSACHUSETTS BAY TRANSN AUTH			1	1.A FE	958,293	119.0560	976,259	820,000	949,523		(8,770)			5.000	3.070	JJ	20,500	10,478	03/16/2023	07/01/2037
575579-P9-2	MASSACHUSETTS BAY TRANSN AUTH			1	1.A FE	692,622	117.5870	705,522	600,000	686,792		(5,830)			5.000	3.669	JJ	15,000	7,667	03/16/2023	07/01/2038
575579-S3-2	MASSACHUSETTS BAY TRANSN AUTH			1	1.A FE	2,268,429	121.1950	2,302,705	1,900,000	2,244,762		(23,668)			5.000	3.087	JJ	47,500	24,278	03/16/2023	07/01/2035
575579-S4-0	MASSACHUSETTS BAY TRANSN AUTH			1	1.A FE	1,023,416	120.2410	1,040,085	865,000	1,013,295		(10,121)			5.000	3.285	JJ	21,625	11,053	03/16/2023	07/01/2036
575579-S5-7	MASSACHUSETTS BAY TRANSN AUTH			1	1.A FE	934,920	119.0560	952,448	800,000	926,364		(8,556)			5.000	3.488	JJ	20,000	10,222	03/16/2023	07/01/2037
575579-S6-5	MASSACHUSETTS BAY TRANSN AUTH			1	1.A FE	692,622	117.5870	705,522	600,000	686,792		(5,830)			5.000	3.669	JJ	15,000	7,667	03/16/2023	07/01/2038
57563R-QR-3	MASSACHUSETTS EDL FING AUTH ED				1.C FE	1,192,510	104.3960	1,043,960	1,000,000	1,088,185		(23,894)			5.000	2.360	JJ	25,000	50,000	05/03/2019	07/01/2027
57563R-QT-9	MASSACHUSETTS EDL FING AUTH ED				1.C FE	1,763,171	107.4320	1,557,764	1,450,000	1,631,219		(30,320)			5.000	2.550	JJ	36,250	72,500	05/03/2019	07/01/2029
57563R-SY-6	MASSACHUSETTS EDL FING AUTH ED				1.C FE	2,581,381	104.3960	2,453,306	2,350,000	2,514,730		(44,116)			5.000	2.880	JJ	58,750	120,111	06/03/2022	07/01/2027
57563R-SZ-3	MASSACHUSETTS EDL FING AUTH ED				1.C FE	1,967,179	106.1720	1,884,553	1,775,000	1,921,832		(30,026)			5.000	3.020	JJ	44,375	90,722	06/03/2022	07/01/2028
57563R-TA-7	MASSACHUSETTS EDL FING AUTH ED				1.C FE	2,142,641	107.4840	2,069,067	1,925,000	2,099,483		(28,588)			5.000	3.190	JJ	48,125	98,389	06/03/2022	07/01/2029
57563R-TC-3	MASSACHUSETTS EDL FING AUTH ED				1.C FE	1,798,768	109.7940	1,756,704	1,600,000	1,769,317		(19,519)			5.000	3.390	JJ	40,000	81,778	06/03/2022	07/01/2031
575896-YM-1	MASSACHUSETTS PORT AUTHORITY				1.C FE	2,574,667	110.1610	2,511,671	2,280,000	2,518,105		(39,346)			5.000	2.930	JJ	57,000	107,983	07/13/2022	07/01/2029
575896-YN-9	MASSACHUSETTS PORT AUTHORITY				1.C FE	2,448,743	111.7890	2,403,464	2,150,000	2,399,513		(34,252)			5.000	3.020	JJ	53,750	101,826	07/13/2022	07/01/2030
57584Y-2A-6	MASSACHUSETTS ST DEV FIN AGY R			1	1.E FE	1,626,111	103.1590	1,372,015	1,330,000	1,572,375		(27,235)			4.000	1.630	AO	13,300	53,200	12/09/2021	10/01/2039
57587A-LY-2	MASSACHUSETTS ST HSG FIN AGY H			1	1.C FE	2,350,761	99.6500	2,162,405	2,170,000	2,229,272		(41,101)			3.450	1.494	JD	6,239	74,865	01/01/2021	12/01/2030
576051-VG-8	MASSACHUSETTS ST WTR RES AUTH				1.B FE	1,767,781	94.4330	1,803,670	1,910,000	1,782,347		14,566			2.163	4.952	FA	17,214		09/05/2023	08/01/2026
575625-AV-0	MASSACHUSSETS ST CLEAN ENERGY COOP				1.E FE	1,000,000	98.0750	980,750	1,000,000	1,000,000					1.040	1.040	JJ	5,200	10,400	11/19/2021	07/01/2024
575625-AW-8	MASSACHUSSETS ST CLEAN ENERGY COOP				1.E FE	1,950,000	95.0540	1,853,553	1,950,000	1,950,000					1.368	1.368	JJ	13,338	26,676	11/19/2021	07/01/2025
58612H-AC-4	MEMPHIS TENN TDZ REV				1.D FE	580,000	92.8690	538,640	580,000	580,000					0.919	0.919	JD	444	5,330	06/09/2021	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
58612H-AD-2	MEMPHIS TENN TDZ REV				1.D FE	610,000	90.3940	551,403	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	88.9310	413,529	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	87.1920	1,656,648	1,900,000	1,900,000					1.653	1.653	JD	2,617	31,407	06/09/2021	12/01/2028
58612H-AM-2	MEMPHIS TENN TDZ REV			1	1.D FE	755,000	78.7860	594,834	755,000	755,000					2.430	2.430	JD	1,529	18,347	06/09/2021	12/01/2034
74265L-2D-9	MERCER UNIVERSITY GA				1.G FE	248,135	105.3850	237,116	225,000	240,285		(5,313)			5.000	2.431	AO	2,813	11,250	06/08/2022	10/01/2026
74265L-2E-7	MERCER UNIVERSITY GA				1.G FE	218,168	107.4740	209,574	195,000	211,902		(4,242)			5.000	2.561	AO	2,438	9,750	06/08/2022	10/01/2027
74265L-2F-4	MERCER UNIVERSITY GA				1.G FE	225,862	109.3750	218,750	200,000	220,089		(3,910)			5.000	2.731	AO	2,500	10,000	06/08/2022	10/01/2028
74265L-2G-2	MERCER UNIVERSITY GA				1.G FE	312,246	110.6300	304,233	275,000	305,218		(4,762)			5.000	2.910	AO	3,438	13,750	06/08/2022	10/01/2029
74265L-2H-0	MERCER UNIVERSITY GA				1.G FE	325,860	112.0460	319,331	285,000	319,213		(4,506)			5.000	3.021	AO	3,563	14,250	06/08/2022	10/01/2030
74265L-W4-6	MERCER UNIVERSITY GA				1.G FE	757,906	105.4120	658,825	625,000	695,526		(25,248)			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	109.4220	508,812	465,000	548,696		(17,072)			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	110.6860	193,701	175,000	211,729		(6,132)			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	111.6740	139,593	125,000	156,375		(3,782)			5.000	1.550	AO	1,563	6,250	06/23/2021	10/01/2032
60637A-WE-8	MERCY HEALTH			1	1.E FE	1,332,013	116.2390	1,452,988	1,250,000	1,330,495		(1,517)			5.500	4.929	JD	5,729	10,694	09/27/2023	12/01/2040
60637A-WF-5	MERCY HEALTH			1	1.E FE	2,225,580	115.7820	2,431,422	2,100,000	2,223,265		(2,315)			5.500	4.995	JD	9,625	17,967	09/27/2023	12/01/2041
60637A-WG-3	MERCY HEALTH			1	1.E FE	2,109,700	115.1850	2,303,700	2,000,000	2,107,684		(2,016)			5.500	5.050	JD	9,167	17,111	09/27/2023	12/01/2042
60637A-WJ-7	MERCY HEALTH			1	1.E FE	4,788,470	114.3920	5,233,434	4,575,000	4,784,568		(3,901)			5.500	5.136	JD	20,969	39,142	09/27/2023	12/01/2044
60637A-WK-4	MERCY HEALTH			1	1.E FE	12,443,280	113.0240	13,562,880	12,000,000	12,435,230		(8,050)			5.500	5.229	JD	55,000	102,667	09/27/2023	12/01/2048
60637A-WL-2	MERCY HEALTH			1	1.E FE	18,609,886	107.9940	20,562,058	19,040,000	18,611,639		1,752			5.000	5.155	JD	79,333	148,089	09/27/2023	12/01/2052
60637A-WH-1	MERCY HEALTH (MO)			1	1.E FE	3,530,520	114.8550	3,859,128	3,360,000	3,527,395		(3,125)			5.500	5.094	JD	15,400	28,747	09/27/2023	12/01/2043
592030-G7-9	METROPOLITAN GOVT NASHVILLE &				1.C FE	187,286	105.5010	158,252	150,000	160,553		(4,306)			5.000	1.950	MN	958	7,500	05/24/2017	05/15/2026
592090-GT-5	METROPOLITAN GOVT NASHVILLE &				1.D FE	575,000	97.7520	562,074	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	97.9150	2,261,837	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	98.0840	2,344,208	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	98.2500	589,500	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	98.3950	482,136	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	98.5200	394,080	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	98.6690	1,090,292	1,105,000	1,105,000					2.594	2.594	JJ	14,332	28,664	05/19/2021	07/01/2031
592643-DV-9	METROPOLITAN WASH D C ARPTS AU			1	1.E FE	1,600,000	92.9630	1,487,408	1,600,000	1,600,000					2.010	2.010	AO	8,040	32,160	01/21/2022	10/01/2026
592647-FA-4	METROPOLITAN WASH D C ARPTS AU				1.D FE	1,543,970	106.8870	1,480,385	1,385,000	1,501,951		(29,313)			5.000	2.621	AO	17,313	69,250	07/20/2022	10/01/2027
592647-JZ-5	METROPOLITAN WASH D C ARPTS AU				1.D FE	8,358,826	111.9820	8,342,659	7,450,000	8,196,349		(97,107)			5.000	3.330	AO	93,125	372,500	04/20/2022	10/01/2030
592647-LK-5	METROPOLITAN WASH D C ARPTS AU				1.D FE	6,074,899	106.8870	6,194,102	5,795,000	6,045,874		(29,025)			5.000	3.751	AO	72,438	63,584	05/25/2023	10/01/2027
592647-LL-3	METROPOLITAN WASH D C ARPTS AU				1.D FE	14,117,765	108.6810	14,492,611	13,335,000	14,053,391		(64,373)			5.000	3.751	AO	166,688	146,315	05/25/2023	10/01/2028
592647-LM-1	METROPOLITAN WASH D C ARPTS AU				1.D FE	12,249,045	110.4080	12,674,838	11,480,000	12,197,028		(52,017)			5.000	3.781	AO	143,500	125,961	05/31/2023	10/01/2029
592643-DU-1	METROPOLITAN WASHINGTON AIRPORTS A			1	1.E FE	750,000	94.6190	709,643	750,000	750,000					1.737	1.737	AO	3,257	13,028	01/21/2022	10/01/2025
592647-JW-2	METROPOLITAN WASHINGTON AIRPORTS A				1.D FE	4,442,398	106.8870	4,259,447	3,985,000	4,321,497		(84,340)			5.000	2.621	AO	49,813	199,250	07/20/2022	10/01/2027
592647-KY-6	METROPOLITAN WASHINGTON AIRPORTS A				1.D FE	2,732,775	106.8870	2,672,175	2,500,000	2,670,498		(42,292)			5.000	3.061	AO	31,250	125,000	05/25/2022	10/01/2027
592647-LP-4	METROPOLITAN WASHINGTON AIRPORTS A				1.D FE	2,370,091	113.4550	2,478,992	2,185,000	2,360,986		(9,105)			5.000	3.791	AO	27,313	23,974	05/31/2023	10/01/2031
59324P-DN-6	MIAMI BEACH FLA STORMWATER REV				1.D FE	119,867	103.7290	103,729	100,000	104,589		(2,676)			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	105.7690	973,075	920,000	984,367		(23,157)			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	108.0520	432,208	400,000	436,139		(9,319)			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	108.3310	893,731	825,000	895,606		(18,152)			5.000	2.540	MS	13,750	41,250	12/13/2017	09/01/2028
593241-BJ-0	MIAMI BEACH FLA WTR & SWR REV				1.D FE	804,175	103.7290	700,171	675,000	704,845		(17,380)			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	106.1390	796,043	750,000	800,464		(18,123)			5.000	2.380	MS	12,500	37,500	11/30/2017	09/01/2026
59333P-5D-6	MIAMI-DADE CNTY FLA AVIATION R				1.E FE	12,008,989	92.3970	10,579,457	11,450,000	11,767,862		(81,647)			2.349	1.583	AO	67,240	268,961	01/01/2021	10/01/2027

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
59334P-HZ-3	MIAMI-DADE CNTY FLA TRANSIT SALES				1.C FE	2,960,670	97.7180	2,931,540	3,000,000	2,991,798		16,246			0.750	1.300	JJ	11,250	22,500	01/25/2022	07/01/2024
59334D-MJ-0	MIAMI-DADE CNTY FLA WTR & SWR			1	1.D FE	1,208,500	103.7770	1,037,770	1,000,000	1,165,483		(21,385)			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	102.2190	919,971	900,000	1,044,694		(18,649)			4.000	1.639	AO	9,000	36,000	12/21/2021	10/01/2041
594615-KN-5	MICHIGAN (STATE OF)			1	1.C FE	4,016,400	98.6240	3,944,960	4,000,000	4,014,566		(1,362)			4.000	3.951	AO	33,778	160,000	08/03/2022	10/15/2052
594615-KP-0	MICHIGAN (STATE OF)			1	1.C FE	7,451,990	111.2550	7,231,575	6,500,000	7,343,399		(80,593)			5.250	3.520	AO	72,042	341,250	08/03/2022	10/15/2057
59447T-VA-8	MICHIGAN FIN AUTH REV			1	1.E FE	2,126,840	97.8800	1,957,600	2,000,000	2,075,426		(12,039)			4.000	3.260	FA	30,222	80,000	06/12/2019	02/15/2044
59465H-UQ-7	MICHIGAN ST HOSP FIN AUTH REV			1	1.D FE	909,473	108.3930	812,948	750,000	817,773		(16,250)			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	111.3750	278,438	250,000	273,325		(4,151)			5.000	3.020	FA	4,722	12,500	02/08/2019	02/15/2035
594712-UZ-2	MICHIGAN ST UNIV REVS			1	1.C FE	1,542,207	110.7190	1,467,027	1,325,000	1,444,683		(21,261)			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	109.5140	1,314,168	1,200,000	1,302,468		(18,147)			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	102.0630	1,388,057	1,360,000	1,385,232		(4,411)			4.000	3.600	FA	20,551	54,400	02/08/2019	02/15/2039
594712-XX-4	MICHIGAN ST UNIV REVS			1	1.C FE	833,567	119.6460	837,522	700,000	826,281		(7,286)			5.000	3.052	FA	21,097		05/10/2023	02/15/2035
594712-XY-2	MICHIGAN ST UNIV REVS			1	1.C FE	1,632,194	119.2650	1,639,894	1,375,000	1,618,191		(14,003)			5.000	3.145	FA	41,441		05/10/2023	08/15/2035
594712-XZ-9	MICHIGAN ST UNIV REVS			1	1.C FE	527,477	118.8430	534,794	450,000	523,290		(4,186)			5.000	3.329	FA	13,563		05/10/2023	02/15/2036
594712-YA-3	MICHIGAN ST UNIV REVS			1	1.C FE	937,000	118.4130	947,304	800,000	929,601		(7,399)			5.000	3.383	FA	24,111		05/10/2023	08/15/2036
594712-YB-1	MICHIGAN ST UNIV REVS			1	1.C FE	870,180	117.2960	879,720	750,000	863,726		(6,454)			5.000	3.547	FEB	22,604		05/10/2023	08/15/2037
594712-YC-9	MICHIGAN ST UNIV REVS			1	1.C FE	1,434,450	116.5720	1,457,150	1,250,000	1,424,610		(9,840)			5.000	3.717	FEB	37,674		05/10/2023	08/15/2038
594712-YD-7	MICHIGAN ST UNIV REVS			1	1.C FE	2,273,640	115.8320	2,316,640	2,000,000	2,259,125		(14,515)			5.000	3.854	FEB	60,278		05/10/2023	08/15/2039
60164F-AX-0	MILPITAS CALIF SEWER REV			1	1.B FE	1,113,230	101.0230	1,010,230	1,000,000	1,067,690		(11,476)			4.000	2.650	JD	3,333	30,500	10/25/2019	06/01/2049
602248-KM-7	MILWAUKEE CNTY WIS ARPT REV				1.E FE	3,952,228	102.9540	3,356,300	3,260,000	3,419,063		(80,187)			5.000	2.380	JD	13,583	163,000	10/21/2016	12/01/2025
604140-XX-6	MINNESOTA ST CTFS PARTN			1	1.B Z	10,292,900	114.8040	11,480,400	10,000,000	10,289,455		(3,445)			5.000	4.771	MN	73,611		10/25/2023	11/01/2043
60416H-4H-4	MINNESOTA ST HIGHER ED FACS AU				1.G FE	630,063	103.0400	535,808	520,000	545,492		(14,153)			5.000	2.130	AO	6,500	26,000	08/16/2017	10/01/2025
60416H-4J-0	MINNESOTA ST HIGHER ED FACS AU				1.G FE	1,116,117	104.9260	960,073	915,000	980,449		(22,803)			5.000	2.300	AO	11,438	45,750	08/16/2017	10/01/2026
60416H-5Z-3	MINNESOTA ST HIGHER ED FACS AU				1.D FE	183,791	104.4420	156,663	150,000	159,361		(4,185)			5.000	2.040	MS	2,500	7,500	10/20/2017	03/01/2026
60416J-AU-4	MINNESOTA ST HIGHER ED FACS AU				2.A FE	725,495	103.1950	650,129	630,000	655,360		(13,986)			5.000	2.630	AO	7,875	31,500	08/23/2018	10/01/2025
605638-BD-6	MISSISSIPPI ST GAMING TAX REV				1.G FE	819,259	104.9850	734,895	700,000	745,867		(15,677)			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	107.0400	1,605,600	1,500,000	1,626,230		(31,275)			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	109.2050	595,167	545,000	597,531		(10,834)			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	100.3030	5,185,665	5,170,000	5,361,040		(39,052)			4.000	3.112	JJ	103,400	206,800	05/21/2019	07/01/2044
61051P-BV-5	MONROE CNTY FLA SCH BRD CTFS P			1	1.D FE	854,565	107.3170	804,878	750,000	793,105		(11,756)			5.000	3.210	JD	3,125	37,500	05/04/2018	06/01/2035
611089-AG-8	MONROE LA WTR REV				1.C FE	169,079	103.5900	155,385	150,000	155,419		(2,836)			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	110.7480	243,646	220,000	234,351		(2,679)			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	110.6670	304,334	275,000	291,558		(3,082)			5.000	3.630	MN	2,292	13,750	10/24/2018	11/01/2034
61204M-CK-1	MONTANA FAC FIN AUTH HEALTH FA				1.F FE	724,218	100.6030	643,859	640,000	646,184		(14,584)			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	104.1900	625,140	600,000	629,766		(11,734)			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	106.2460	616,227	580,000	620,204		(8,325)			5.000	3.300	JD	2,417	29,000	04/11/2018	06/01/2034
61204K-LM-1	MONTANA FAC FIN AUTH REV				1.F FE	1,122,020	103.4090	1,008,238	975,000	1,012,075		(22,103)			5.000	2.590	FA	18,417	48,750	09/12/2018	08/15/2025
61204K-LN-9	MONTANA FAC FIN AUTH REV				1.F FE	1,045,890	105.0620	945,558	900,000	952,046		(18,908)			5.000	2.700	FA	17,000	45,000	09/12/2018	08/15/2026
61204K-LP-4	MONTANA FAC FIN AUTH REV				1.F FE	1,001,838	107.1260	915,927	855,000	919,346		(16,655)			5.000	2.800	FA	16,150	42,750	09/12/2018	08/15/2027
61204K-PA-3	MONTANA FAC FIN AUTH REV			1	1.F FE	645,000	94.4970	609,506	645,000	645,000					1.398	1.398	FA	3,406	9,017	11/03/2021	08/15/2025
61204K-PC-9	MONTANA FAC FIN AUTH REV			1	1.F FE	1,100,000	90.8670	999,537	1,100,000	1,100,000					1.837	1.837	FA	7,634	20,207	11/03/2021	08/15/2027
61255Q-AF-3	MONTEREY PARK CALIF POB			1	1.C FE	500,000	89.9950	449,975	500,000	500,000					1.430	1.430	JD	596	7,150	02/03/2021	06/01/2027
61255Q-AG-1	MONTEREY PARK CALIF POB			1	1.C FE	250,000	88.1200	220,300	250,000	250,000					1.630	1.630	JD	340	4,075	02/03/2021	06/01/2028
61255Q-AH-9	MONTEREY PARK CALIF POB			1	1.C FE	500,000	86.4830	432,415	500,000	500,000					1.793	1.793	JD	747	8,965	02/03/2021	06/01/2029
61255Q-AJ-5	MONTEREY PARK CALIF POB			1	1.C FE	250,000	84.5250	211,313	250,000	250,000					1.893	1.893	JD	394	4,733	02/03/2021	06/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61255Q-AM-8	MONTEREY PARK CALIF POB			1	1.C FE	500,000	79.7190	398,595	500,000	500,000					2.193	2.193	JD	914	10,965	02/03/2021	06/01/2033
61255Q-AN-6	MONTEREY PARK CALIF POB			1	1.C FE	500,000	77.9970	389,985	500,000	500,000					2.293	2.293	JD	955	11,465	02/03/2021	06/01/2034
61255Q-AK-2	MONTEREY PK CA PENSN OBLIG			1	1.C FE	775,000	82.6980	640,910	775,000	775,000					1.993	1.993	JD	1,287	15,446	02/03/2021	06/01/2031
613105-MG-7	MONTGOMERY ALA WTRWKS & SAN SW			1	1.B FE	1,598,166	114.8090	1,636,028	1,425,000	1,591,323		(6,843)			5.000	4.012	MS	23,750	8,115	06/29/2023	09/01/2040
613105-MH-5	MONTGOMERY ALA WTRWKS & SAN SWR			1	1.B FE	3,909,227	114.2990	4,011,895	3,510,000	3,893,519		(15,709)			5.000	4.104	MS	58,500	19,988	06/29/2023	09/01/2041
613105-MJ-1	MONTGOMERY ALA WTRWKS & SAN SWR			1	1.B FE	4,783,566	113.3050	4,889,111	4,315,000	4,765,181		(18,385)			5.000	4.170	MS	71,917	24,572	06/29/2023	09/01/2042
613105-MK-8	MONTGOMERY ALA WTRWKS & SAN SWR			1	1.B FE	2,213,760	112.5050	2,250,100	2,000,000	2,205,381		(8,379)			5.000	4.207	MS	33,333	11,389	06/29/2023	09/01/2043
613603-A4-1	MONTGOMERY CNTY PA HIGHER ED &			1	1.G FE	893,290	109.0560	801,562	735,000	828,190		(15,087)			5.000	2.580	MS	12,250	36,750	06/21/2019	09/01/2033
613603-A5-8	MONTGOMERY CNTY PA HIGHER ED &			1	1.G FE	2,357,067	102.0470	2,194,011	2,150,000	2,272,714		(19,655)			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.G FE	1,413,243	101.8650	1,324,245	1,300,000	1,367,249		(10,735)			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.G FE	1,079,820	101.8810	1,018,810	1,000,000	1,047,478		(7,559)			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.G FE	1,073,480	101.7380	1,017,380	1,000,000	1,043,770		(6,952)			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.G FE	695,422	101.3780	658,957	650,000	677,078		(4,295)			4.000	3.190	MS	8,667	26,000	06/21/2019	09/01/2038
613603-B2-4	MONTGOMERY CNTY PA HIGHER ED &			1	1.G FE	1,066,300	101.0270	1,010,270	1,000,000	1,039,557		(6,266)			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.G FE	3,581,737	97.7300	3,313,047	3,390,000	3,505,100		(18,182)			4.000	3.337	MS	45,200	135,600	09/19/2019	09/01/2044
613603-YN-3	MONTGOMERY CNTY PA HIGHER ED &			1	1.G FE	1,381,788	107.3050	1,287,660	1,200,000	1,289,675		(17,521)			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.G FE	2,297,300	107.1650	2,143,300	2,000,000	2,146,769		(28,652)			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	97.7410	830,799	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	95.0090	2,232,712	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	93.1620	4,099,128	4,400,000	4,400,000					1.764	1.764	MS	25,872	77,616	02/27/2020	09/01/2026
25483V-WZ-3	NATIONAL PUBLIC RADIO INC			1	1.F FE	982,939	98.9810	989,810	1,000,000	997,386		10,272			1.667	2.729	AO	4,168	16,670	07/28/2022	04/01/2024
25483V-XB-5	NATIONAL PUBLIC RADIO INC			1	1.F FE	720,000	93.9480	676,426	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	92.2100	737,680	800,000	800,000					2.246	2.246	AO	4,492	17,968	06/25/2020	04/01/2027
63967U-AA-0	NEBRASKA EDL HEALTH CULTURAL & SOC			1	1.C FE	446,180	103.4900	413,960	400,000	420,938		(6,251)			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 FE	1,112,990	103.4630	1,034,630	1,000,000	1,051,537		(15,229)			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 FE	1,109,920	103.3560	1,033,560	1,000,000	1,050,526		(14,730)			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 FE	1,378,800	102.9020	1,281,130	1,245,000	1,306,900		(17,843)			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 FE	1,105,030	102.2210	1,022,210	1,000,000	1,048,913		(13,935)			4.000	2.460	JJ	20,000	40,000	10/11/2019	01/01/2037
642577-XE-5	NEW BRAUNFELS TEX UTIL REV				1.B FE	440,766	105.5980	427,672	405,000	427,974		(8,776)			5.000	2.640	JJ	10,125	20,250	06/23/2022	07/01/2026
642577-XJ-4	NEW BRAUNFELS TEX UTIL REV				1.B FE	281,795	115.0340	287,585	250,000	276,526		(3,619)			5.000	3.180	JJ	6,250	12,500	06/23/2022	07/01/2030
642577-XK-1	NEW BRAUNFELS TEX UTIL REV				1.B FE	424,440	117.0430	438,911	375,000	417,310		(4,899)			5.000	3.290	JJ	9,375	18,750	06/23/2022	07/01/2031
642577-XL-9	NEW BRAUNFELS TEX UTIL REV				1.B FE	453,352	118.9830	475,932	400,000	446,584		(4,651)			5.000	3.410	JJ	10,000	20,000	06/23/2022	07/01/2032
642577-XN-5	NEW BRAUNFELS TEX UTIL REV			1	1.B FE	1,112,810	118.8540	1,188,540	1,000,000	1,098,646		(9,740)			5.000	3.640	JJ	25,000	50,000	06/23/2022	07/01/2034
64577X-EQ-5	NEW JERSEY ECONOMIC DEVELOPMENT AU				1.F FE	59,664,550	109.2890	60,108,950	55,000,000	59,052,881		(611,669)			5.000	3.101	MS	916,667	947,222	04/21/2023	03/01/2028
646080-WB-3	NEW JERSEY HIGHER EDUCATION STUDEN				1.B FE	753,795	104.0800	728,560	700,000	735,204		(11,345)			5.000	3.181	JD	2,917	35,000	04/22/2022	12/01/2026
646080-WJ-6	NEW JERSEY HIGHER EDUCATION STUDEN				1.B FE	7,699,478	104.0800	7,441,720	7,150,000	7,509,579		(115,883)			5.000	3.181	JD	29,792	357,500	04/22/2022	12/01/2026
64613C-BV-9	NEW JERSEY ST TRANSN TR FD AUT				1.F FE	994,263	119.5720	1,046,255	875,000	982,827		(10,759)			5.250	3.550	JD	2,042	46,831	11/30/2022	06/15/2032
64613C-BW-7	NEW JERSEY ST TRANSN TR FD AUT			1	1.F FE	1,114,200	118.1410	1,181,410	1,000,000	1,103,931		(9,662)			5.000	3.630	JD	2,222	50,972	11/30/2022	06/15/2033
64613C-BX-5	NEW JERSEY ST TRANSN TR FD AUT			1	1.F FE	1,098,330	117.4550	1,174,550	1,000,000	1,089,562		(8,249)			5.000	3.810	JD	2,222	50,972	11/30/2022	06/15/2034
64613C-BY-3	NEW JERSEY ST TRANSN TR FD AUT			1	1.F FE	1,354,488	116.6580	1,458,225	1,250,000	1,345,245		(8,697)			5.000	3.980	JD	2,778	63,715	11/30/2022	06/15/2035
64613C-BZ-0	NEW JERSEY ST TRANSN TR FD AUT			1	1.F FE	1,094,560	117.8070	1,178,070	1,000,000	1,086,239		(7,830)			5.250	4.090	JD	2,333	53,521	11/30/2022	06/15/2036
64613C-CA-4	NEW JERSEY ST TRANSN TR FD AUT			1	1.F FE	2,123,000	115.1110	2,302,220	2,000,000	2,112,252		(10,113)			5.000	4.240	JD	4,444	101,944	11/30/2022	06/15/2037
64613C-CB-2	NEW JERSEY ST TRANSN TR FD AUT			1	1.F FE	2,903,038	114.1730	3,139,758	2,750,000	2,889,709		(12,542)			5.000	4.310	JD	6,111	140,174	11/30/2022	06/15/2038
64613C-CC-0	NEW JERSEY ST TRANSN TR FD AUT			1	1.F FE	2,586,629	115.3070	2,778,899	2,410,000	2,571,268		(14,455)			5.250	4.340	JD	5,623	128,985	11/30/2022	06/15/2039
64613C-CD-8	NEW JERSEY ST TRANSN TR FD AUT			1	1.F FE	4,176,240	112.6840	4,507,360	4,000,000	4,160,992		(14,349)			5.000	4.450	JD	8,889	203,889	11/30/2022	06/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64613C-CQ-9	NEW JERSEY ST TRANSN TR FD AUT			1	1.F FE	1,103,750	117.4690	1,174,690	1,000,000	1,098,721		(5,029)			5.000	3.750	JD	2,222	26,944	05/26/2023	06/15/2035
64613C-CR-7	NEW JERSEY ST TRANSN TR FD AUT			1	1.F FE	1,086,300	116.6240	1,166,240	1,000,000	1,082,158		(4,142)			5.000	3.950	JD	2,222	26,944	05/26/2023	06/15/2036
64613C-CS-5	NEW JERSEY ST TRANSN TR FD AUT			1	1.F FE	2,681,450	115.9300	2,898,250	2,500,000	2,672,810		(8,640)			5.000	4.110	JD	5,556	67,361	05/26/2023	06/15/2037
64613C-CT-3	NEW JERSEY ST TRANSN TR FD AUT			1	1.F FE	2,126,540	114.8530	2,297,060	2,000,000	2,120,548		(5,992)			5.000	4.220	JD	4,444	53,889	05/26/2023	06/15/2038
64613C-CV-8	NEW JERSEY ST TRANSN TR FD AUT			1	1.F FE	1,081,010	114.8690	1,148,690	1,000,000	1,077,179		(3,831)			5.250	4.585	JD	2,333	28,292	05/26/2023	06/15/2041
64613C-CY-2	NEW JERSEY ST TRANSN TR FD AUT				1.F FE	513,135	103.0390	515,195	500,000	509,475		(3,660)			5.000	3.651	JD	1,111	13,472	05/26/2023	06/15/2025
64613C-DA-3	NEW JERSEY ST TRANSN TR FD AUT				1.F FE	527,625	107.8280	539,140	500,000	523,871		(3,754)			5.000	3.520	JD	1,111	13,472	05/26/2023	06/15/2027
64613C-DB-1	NEW JERSEY ST TRANSN TR FD AUT				1.F FE	1,069,200	110.2170	1,102,170	1,000,000	1,061,792		(7,408)			5.000	3.490	JD	2,222	26,944	05/26/2023	06/15/2028
64613C-DC-9	NEW JERSEY ST TRANSN TR FD AUT				1.F FE	1,083,830	112.3320	1,123,320	1,000,000	1,076,466		(7,364)			5.000	3.450	JD	2,222	26,944	05/26/2023	06/15/2029
64613C-DJ-4	NEW JERSEY ST TRANSN TR FD AUT			1	1.F FE	4,415,000	117.4690	4,698,760	4,000,000	4,394,884		(20,116)			5.000	3.750	JD	8,889	107,778	05/26/2023	06/15/2035
64613C-DK-1	NEW JERSEY ST TRANSN TR FD AUT			1	1.F FE	2,172,600	116.6240	2,332,480	2,000,000	2,164,316		(8,284)			5.000	3.950	JD	4,444	53,889	05/26/2023	06/15/2036
64613C-DL-9	NEW JERSEY ST TRANSN TR FD AUT			1	1.F FE	2,145,160	115.8410	2,316,820	2,000,000	2,138,248		(6,912)			5.000	4.110	JD	4,444	53,889	05/26/2023	06/15/2037
64613C-DM-7	NEW JERSEY ST TRANSN TR FD AUT			1	1.F FE	2,126,540	115.0290	2,300,580	2,000,000	2,120,548		(5,992)			5.000	4.220	JD	4,444	53,889	05/26/2023	06/15/2038
647719-QF-3	NEW ORLEANS LA SEWER SYSTEM			1	2.A FE	638,261	82.4370	535,841	650,000	640,587		1,161			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	107.3160	558,043	520,000	592,940		(11,000)			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	106.7530	314,921	295,000	333,568		(5,785)			4.000	1.780	AO	2,950	11,800	05/22/2020	10/01/2033
64972G-E6-7	NEW YORK CITY MUNICIPAL WATER FINA			1	1.B FE	10,814,900	112.2960	11,229,600	10,000,000	10,763,988		(50,912)			5.000	4.435	JD	22,222	366,667	03/09/2023	06/15/2046
64971W-5N-6	NEW YORK CITY TRANSITIONAL FIN AUT			1	1.A FE	15,990,461	98.0410	16,206,177	16,530,000	16,109,004		118,543			3.000	5.455	FA	206,625		09/05/2023	02/01/2025
64972C-CL-5	NEW YORK N Y CITY HSG DEV CORP			1	1.C FE	3,548,052	100.0290	3,350,972	3,350,000	3,350,000		(58,958)			3.375	1.245	MN	18,844	113,063	01/01/2021	11/01/2029
64972J-DF-2	NEW YORK N Y CITY TRANSITIONAL			1	1.B Z	2,316,300	120.2450	2,404,900	2,000,000	2,316,300					0.000	3.543	MN			12/08/2023	11/01/2037
64972J-DG-0	NEW YORK N Y CITY TRANSITIONAL			1	1.B Z	1,148,650	119.1090	1,191,090	1,000,000	1,148,650					0.000	3.689	MN			12/08/2023	11/01/2038
64972J-DH-8	NEW YORK N Y CITY TRANSITIONAL			1	1.B Z	1,138,320	118.1550	1,181,550	1,000,000	1,138,320					0.000	3.827	MN			12/08/2023	11/01/2039
64972J-DK-1	NEW YORK N Y CITY TRANSITIONAL			1	1.B Z	1,126,250	116.6070	1,166,070	1,000,000	1,126,250					0.000	4.003	MN			12/08/2023	11/01/2041
64972J-DL-9	NEW YORK N Y CITY TRANSITIONAL			1	1.B Z	1,005,850	102.0900	1,020,900	1,000,000	1,005,850					0.000	3.956	MN			12/08/2023	11/01/2042
64972J-DW-5	NEW YORK N Y CITY TRANSITIONAL			1	1.B Z	2,276,640	118.1550	2,363,100	2,000,000	2,276,640					0.000	3.801	MN			12/08/2023	05/01/2039
64972J-DX-3	NEW YORK N Y CITY TRANSITIONAL			1	1.B Z	4,023,549	117.3750	4,172,681	3,555,000	4,023,549					0.000	3.901	MN			12/08/2023	05/01/2040
64990G-JN-3	NEW YORK ST DORM AUTH REVS NON			1	1.D FE	8,307,180	111.1310	7,779,170	7,000,000	7,742,261		(122,776)			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	110.2190	2,926,314	2,655,000	2,928,012		(45,070)			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	109.7020	3,839,570	3,500,000	3,850,559		(57,777)			5.000	3.010	JJ	87,500	175,000	02/13/2019	07/01/2039
65000B-GS-1	NEW YORK ST DORM AUTH REVS NON			1	1.E FE	2,255,000	97.9970	2,209,832	2,255,000	2,255,000					1.085	1.085	JJ	12,233	24,467	11/19/2021	07/01/2024
65000B-GT-9	NEW YORK ST DORM AUTH REVS NON			1	1.E FE	2,160,000	94.7620	2,046,859	2,160,000	2,160,000					1.366	1.366	JJ	14,753	29,506	11/19/2021	07/01/2025
64990A-RA-5	NEW YORK ST DORM AUTH SALES TA			1	1.B FE	4,169,794	98.4670	4,224,234	4,290,000	4,194,117		24,323			3.410	5.352	MS	43,074	73,145	09/05/2023	03/15/2025
64990A-RH-0	NEW YORK ST DORM AUTH SALES TA			1	1.B FE	4,857,098	97.8150	4,929,876	5,040,000	4,878,907		21,809			3.500	5.051	MS	51,940	88,200	09/05/2023	03/15/2026
64990A-RR-8	NEW YORK ST DORM AUTH SALES TA			1	1.B FE	5,000,000	100.2120	5,010,600	5,000,000	5,000,000					5.200	5.200	MS	98,222		08/03/2023	03/15/2025
64990F-S7-0	NEW YORK ST DORM AUTH ST PERS				1.B FE	4,995,000	96.0060	4,795,500	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	112.5130	140,641	125,000	146,546		(3,741)			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	100.0520	1,780,926	1,780,000	1,809,570		(38,920)			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	2,684,640	98.8850	2,521,568	2,550,000	2,577,693		(36,337)			3.400	1.933	AO	21,675	83,215	01/01/2021	10/01/2030
65830R-BS-7	NORTH CAROLINA TPK AUTH TRIANG				2.B FE	481,954	100.0000	435,000	435,000	435,000		(9,805)			5.000	2.700	JJ	10,875	21,750	11/21/2018	01/01/2024
65830R-CA-5	NORTH CAROLINA TPK AUTH TRIANG			1	2.A FE	1,246,099	110.3820	1,208,683	1,095,000	1,176,488		(14,726)			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.A FE	3,400,290	110.3360	3,310,080	3,000,000	3,216,123		(38,998)			5.000	3.420	JJ	75,000	150,000	11/21/2018	01/01/2033
65944R-KU-5	NORTH FT BEND WTR AUTH TEX WTRSYS			1	1.E FE	725,647	100.9270	635,840	630,000	688,546		(9,066)			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	111.0970	666,582	600,000	690,754		(14,906)			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	111.3180	339,520	305,000	348,858		(7,172)			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	105.6540	792,405	750,000	806,614		(9,172)			4.000	2.560	MS	10,000	30,000	11/14/2019	09/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
660027-AR-4	NORTH HOUSTON DEV CORP TAX INCREME			1	1.C FE	334,773	104.6450	313,935	300,000	321,336		(3,447)			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	95.3800	1,716,840	1,800,000	1,800,000					2.721	2.721	JD	4,082	48,978	11/12/2019	06/01/2026
661046-BW-1	NORTH MIAMI BEACH FLA WTR REV			1	1.E FE	1,200,000	95.7710	1,149,252	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	94.1750	866,410	920,000	920,000					2.211	2.211	FA	8,476	20,341	01/17/2020	08/01/2026
665304-HT-1	NORTHERN KY UNIV			1	1.E FE	750,000	90.8400	681,300	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	82.7060	1,075,178	1,300,000	1,300,000					2.638	2.638	MS	11,431	34,294	04/07/2021	09/01/2033
66645H-AL-8	NORTHGLENN CO WSTEWTR			1	1.C FE	190,827	107.9030	161,855	150,000	179,224		(4,050)			4.000	1.070	JD	500	6,000	01/28/2021	12/01/2031
66645H-AN-4	NORTHGLENN CO WSTEWTR			1	1.C FE	315,393	107.6170	269,043	250,000	296,873		(6,469)			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	107.3460	107,346	100,000	118,530		(2,555)			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	103.4300	299,947	290,000	339,329		(6,744)			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	102.7950	395,761	385,000	449,660		(8,829)			4.000	1.440	JD	1,283	15,400	01/28/2021	12/01/2040
34061U-EF-1	NOVA SOUTHEASTERN UNIVERSITY			1	1.G FE	2,520,000	99.0980	2,497,270	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	96.4380	3,032,975	3,145,000	3,145,000					2.291	2.291	AO	18,013	72,052	06/18/2020	04/01/2025
199520-CG-0	OHIO (STATE OF)			1	1.B FE	1,659,670	102.0600	1,490,076	1,460,000	1,583,076		(19,100)			4.000	2.460	JD	4,867	58,400	10/17/2019	12/01/2039
199520-CJ-4	OHIO (STATE OF)			1	1.B FE	872,875	101.4070	785,904	775,000	835,458		(9,347)			4.000	2.570	JD	2,583	31,000	10/17/2019	12/01/2041
67759H-LF-9	OHIO (STATE OF)			1	1.B FE	2,250,000	97.5850	2,195,663	2,250,000	2,250,000					1.678	1.678	AO	9,439	37,755	02/19/2020	10/01/2024
67759H-MM-3	OHIO (STATE OF)			1	1.B FE	1,446,441	109.9430	1,269,842	1,155,000	1,345,783		(28,221)			5.000	2.160	AO	14,438	57,750	04/16/2020	04/01/2040
67759H-MP-6	OHIO (STATE OF)			1	1.B FE	500,000	99.2170	496,085	500,000	500,000					1.850	1.850	AO	2,313	9,250	04/16/2020	04/01/2024
67756D-NQ-5	OHIO ST HIGHER EDL FAC COMMN				1.F FE	296,348	104.6120	261,530	250,000	264,618		(5,591)			5.000	2.570	JJ	6,250	12,500	12/01/2017	07/01/2026
67756D-PV-2	OHIO ST HIGHER EDL FAC COMMN			1	1.F FE	769,846	103.5220	760,887	735,000	751,721		(3,449)			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	108.4320	612,641	565,000	605,600		(8,420)			5.000	3.240	JD	2,354	28,250	04/19/2018	12/01/2031
67759H-NT-7	OHIO ST SPL OBLIG			1	1.B FE	958,500	115.7370	827,520	715,000	896,896		(23,766)			5.000	1.310	AO	8,938	35,750	05/06/2021	04/01/2034
67759H-NV-2	OHIO ST SPL OBLIG			1	1.B FE	666,460	114.3790	571,895	500,000	624,455		(16,214)			5.000	1.380	AO	6,250	25,000	05/06/2021	04/01/2036
67759H-NY-6	OHIO ST SPL OBLIG			1	1.B FE	1,319,940	111.7210	1,117,210	1,000,000	1,239,564		(31,055)			5.000	1.500	AO	12,500	50,000	05/06/2021	04/01/2039
67759H-NZ-3	OHIO ST SPL OBLIG			1	1.B FE	1,460,372	111.1550	1,233,821	1,110,000	1,372,481		(33,969)			5.000	1.540	AO	13,875	55,500	05/06/2021	04/01/2040
67759H-PA-6	OHIO ST SPL OBLIG			1	1.B FE	760,600	110.6960	642,037	580,000	715,364		(17,489)			5.000	1.580	AO	7,250	29,000	05/06/2021	04/01/2041
67765Q-KP-0	OHIO WATER DEVELOPMENT AUTHORITY			1	1.A FE	2,662,180	114.1020	2,282,040	2,000,000	2,526,591		(67,298)			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	113.1220	2,828,050	2,500,000	3,152,842		(83,339)			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	95.7310	1,038,681	1,085,000	1,075,420		6,145			2.125	2.729	JJ	11,528	23,056	05/08/2020	07/01/2025
678535-4N-2	OKLAHOMA CITY AIRPORT TRUST				1.E FE	525,000	92.3860	485,027	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	107.2080	1,951,186	1,820,000	1,919,531		(19,992)			5.000	3.671	JJ	45,500	91,000	11/07/2018	07/01/2031
67908P-BF-2	OKLAHOMA ST CAPITOL IMPT AUTH				1.D FE	1,000,000	91.7430	917,430	1,000,000	1,000,000					1.749	1.749	JJ	8,745	17,490	11/12/2021	07/01/2027
67920Q-F4-5	OKLAHOMA ST WTR RES BRD			1	1.A FE	276,012	108.0910	243,205	225,000	262,078		(5,196)			4.000	1.430	AO	2,250	9,000	04/01/2021	10/01/2032
67920Q-F5-2	OKLAHOMA ST WTR RES BRD			1	1.A FE	316,378	106.8640	277,846	260,000	301,032		(5,728)			4.000	1.530	AO	2,600	10,400	04/01/2021	10/01/2033
67920Q-F6-0	OKLAHOMA ST WTR RES BRD			1	1.A FE	187,851	106.4280	164,963	155,000	178,924		(3,333)			4.000	1.580	AO	1,550	6,200	04/01/2021	10/01/2034
67920Q-F7-8	OKLAHOMA ST WTR RES BRD			1	1.A FE	157,044	105.9060	137,678	130,000	149,705		(2,741)			4.000	1.620	AO	1,300	5,200	04/01/2021	10/01/2035
67908P-BC-9	OKLAHOMA STATE CAPITAL IMPROVEMENT				1.D FE	900,000	98.1020	882,918	900,000	900,000					0.988	0.988	JJ	4,446	8,892	11/12/2021	07/01/2024
67908P-BD-7	OKLAHOMA STATE CAPITAL IMPROVEMENT				1.D FE	1,255,000	95.0780	1,193,229	1,255,000	1,255,000					1.279	1.279	JJ	8,026	16,051	11/12/2021	07/01/2025
67908P-BE-5	OKLAHOMA STATE CAPITAL IMPROVEMENT				1.D FE	1,030,000	93.1590	959,538	1,030,000	1,030,000					1.529	1.529	JJ	7,874	15,749	11/12/2021	07/01/2026
679111-ZD-9	OKLAHOMA TRANSN AUTH OK F/K/A			1	1.D FE	2,130,926	106.4740	2,023,006	1,900,000	1,992,066		(28,739)			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	106.2540	1,859,445	1,750,000	1,831,228		(25,321)			5.000	3.361	JJ	43,750	87,500	10/18/2018	01/01/2035
681725-LL-9	OMAHA NEB ARPT AUTH ARPT REV				1.A Z	233,855	101.7520	228,942	225,000	230,225		(3,630)			5.000	2.524	JD	500	11,250	04/27/2023	12/15/2024
681725-MA-2	OMAHA NEB ARPT AUTH ARPT REV				1.D FE	285,823	101.5240	279,191	275,000	281,386		(4,437)			5.000	2.524	JD	611	13,750	04/27/2023	12/15/2024
68189P-FN-9	OMAHA NEB SPL TAX REV				1.C FE	335,927	102.3080	286,462	280,000	288,651		(8,163)			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	104.7510	282,828	270,000	285,490		(7,359)			5.000	2.110	JJ	6,225	13,500	11/15/2017	01/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68189P-FY-5	OMAHA NEB SPL TAX REV				1.C FE	359,922	102.3080	306,924	300,000	309,269		(8,746)			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	104.7510	335,203	320,000	338,358		(8,722)			5.000	2.110	JJ	7,378	16,000	11/15/2017	01/15/2026
68304R-CR-9	ONTARIO CALIF				1.C FE	135,608	104.2810	130,351	125,000	130,861		(3,093)			5.000	2.371	MN	1,042	6,250	05/27/2022	11/01/2025
68304R-DG-2	ONTARIO CALIF			1	1.C FE	1,009,926	115.0300	1,035,270	900,000	996,014		(9,094)			5.000	3.580	MN	7,500	45,000	05/27/2022	11/01/2040
68304R-DJ-6	ONTARIO CALIF			1	1.C FE	1,376,837	113.3300	1,393,959	1,230,000	1,358,280		(12,131)			5.000	3.610	MN	10,250	61,500	05/27/2022	11/01/2042
68304R-DL-1	ONTARIO CALIF			1	1.C FE	6,623,280	108.9840	6,539,040	6,000,000	6,545,128		(51,111)			5.000	3.780	MN	50,000	300,000	05/27/2022	11/01/2052
68304F-AF-3	ONTARIO CALIF PENSION OBLIG				1.D FE	3,800,000	95.4470	3,626,986	3,800,000	3,800,000					2.877	2.877	JD	9,111	109,326	05/13/2020	06/01/2026
68442C-DA-1	ORANGE COUNTY WATER DISTRICT			1	1.A FE	910,000	93.4430	850,331	910,000	910,000					2.311	2.311	FA	7,945	21,030	12/04/2019	08/15/2027
68607D-WJ-0	OREGON ST DEPT TRANSN			1	1.B FE	4,048,905	120.1770	4,206,195	3,500,000	4,021,839		(27,066)			5.000	3.440	MN	22,361	77,292	05/25/2023	11/15/2035
68607D-WK-7	OREGON ST DEPT TRANSN			1	1.B FE	3,322,820	119.1350	3,454,915	2,900,000	3,302,092		(20,728)			5.000	3.620	MN	18,528	64,042	05/25/2023	11/15/2036
68607D-WL-5	OREGON ST DEPT TRANSN			1	1.B FE	4,525,160	117.9060	4,716,240	4,000,000	4,499,615		(25,545)			5.000	3.810	MN	25,556	88,333	05/25/2023	11/15/2037
68607D-WM-3	OREGON ST DEPT TRANSN			1	1.B FE	2,808,050	116.9300	2,923,250	2,500,000	2,793,131		(14,919)			5.000	3.928	MN	15,972	55,208	05/25/2023	11/15/2038
686507-JL-9	ORLANDO FLA UTILS COMMN UTIL S			1	1.C FE	2,945,836	111.8340	2,728,750	2,440,000	2,719,239		(48,958)			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	111.4450	2,919,859	2,620,000	2,911,696		(51,046)			5.000	2.710	AO	32,750	131,000	01/17/2019	10/01/2033
392274-Y9-1	ORLANDO INTL AIRPORT GREATER ORLAN				1.D FE	5,376,356	106.8870	5,392,449	5,045,000	5,297,826		(61,978)			5.000	3.560	AO	63,063	252,250	09/21/2022	10/01/2027
690477-DX-9	OVIEDO FLA			1	1.D FE	491,601	106.9340	433,083	405,000	465,831		(8,456)			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	106.7090	426,836	400,000	458,977		(8,185)			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	105.8610	455,202	430,000	491,925		(8,578)			4.000	1.730	AO	4,300	17,200	11/13/2020	10/01/2036
690477-EA-8	OVIEDO FLA			1	1.D FE	600,370	104.8320	524,160	500,000	570,637		(9,769)			4.000	1.770	AO	5,000	20,000	11/13/2020	10/01/2037
690477-EB-6	OVIEDO FLA			1	1.D FE	299,185	104.0090	260,023	250,000	284,635		(4,783)			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	102.9970	617,982	600,000	681,490		(11,235)			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	102.4720	625,079	610,000	691,193		(11,177)			4.000	1.890	AO	6,100	24,400	11/13/2020	10/01/2040
155176-AL-4	OZARKS TECHNICAL CMNTY COLLEGE			1	1.D FE	349,308	104.8000	314,400	300,000	332,887		(6,027)			4.000	1.770	MS	4,000	12,000	03/11/2021	03/01/2032
696550-G8-9	PALM BEACH CNTY FLA SCH BRD CT			1	1.D FE	2,869,733	114.5290	2,634,167	2,300,000	2,681,928		(53,211)			5.000	2.270	FA	47,917	115,000	05/06/2020	08/01/2033
704883-TB-3	PEARLAND TEX WTRWKS & SWR SYS				1.G FE	288,676	103.4810	243,180	235,000	246,812		(6,911)			5.000	1.920	MS	3,917	11,750	07/19/2017	09/01/2025
574218-8L-0	PENINSULA REGIONAL MEDICAL CENTER			1	2.A FE	1,925,675	93.6460	1,844,826	1,970,000	1,929,154		1,010			4.000	4.139	JJ	39,400	73,800	04/29/2020	07/01/2048
230614-NZ-8	PENN ST HEALTH			1	1.F FE	1,113,090	101.0180	1,010,180	1,000,000	1,069,716		(10,896)			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	94.3660	471,830	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	92.9350	1,923,755	2,070,000	2,070,000					2.419	2.419	JD	4,173	50,073	01/10/2020	06/01/2027
550802-KM-3	PENNSYLVANIA COLLEGE OF TECH				1.C FE	726,444	104.3920	626,352	600,000	661,306		(24,156)			5.000	0.860	JJ	15,000	30,000	04/01/2021	07/01/2026
550802-KP-6	PENNSYLVANIA COLLEGE OF TECH				1.C FE	2,268,612	108.5090	1,953,162	1,800,000	2,097,031		(63,828)			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	110.2680	2,657,459	2,410,000	2,871,942		(80,326)			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	90.6900	571,347	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	89.2410	370,350	415,000	415,000					2.136	2.136	JJ	4,432	8,864	04/01/2021	07/01/2028
550802-LF-7	PENNSYLVANIA COLLEGE OF TECH			1	1.C FE	900,000	81.3590	732,231	900,000	900,000					2.864	2.864	JJ	12,888	25,776	04/01/2021	07/01/2034
70870J-EQ-7	PENNSYLVANIA ECONOMIC DEV FING			1	1.F FE	6,871,380	114.0880	6,845,280	6,000,000	6,803,712		(67,668)			5.000	2.964	MN	38,333	171,667	04/05/2023	05/15/2031
70869P-NR-4	PENNSYLVANIA ECONOMIC DEVELOPMENT			1	1.G FE	370,000	96.6290	357,527	370,000	370,000					1.560	1.560	JD	481	5,772	11/19/2021	12/01/2024
70869P-NS-2	PENNSYLVANIA ECONOMIC DEVELOPMENT			1	1.G FE	365,000	94.3970	344,549	365,000	365,000					1.940	1.940	JD	590	7,081	11/19/2021	12/01/2025
70869P-NT-0	PENNSYLVANIA ECONOMIC DEVELOPMENT			1	1.G FE	410,000	92.8110	380,525	410,000	410,000					2.190	2.190	JD	748	8,979	11/19/2021	12/01/2026
709144-NQ-8	PENNSYLVANIA ST CTFS PARTN			1	1.F FE	478,801	108.9470	463,025	425,000	449,408		(5,598)			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	107.7120	807,840	750,000	785,880		(8,177)			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	651,486	102.9210	617,526	600,000	629,204		(5,178)			4.000	2.974	MS	8,000	24,000	07/31/2019	03/01/2037
70917S-4E-0	PENNSYLVANIA ST HIGHER EDL FAC			1	1.F FE	669,335	106.3130	611,300	575,000	627,635		(9,266)			5.000	3.070	MS	9,583	28,750	03/21/2019	03/01/2038
70917T-HJ-3	PENNSYLVANIA ST HIGHER EDL FAC			2	1.A Z	115,846	102.9890	118,437	115,000	115,814		(32)			4.000	3.920	JD	204	2,300	11/08/2023	06/15/2035
70917T-HK-0	PENNSYLVANIA ST HIGHER EDL FAC			2	1.A Z	120,793	102.9890	123,587	120,000	120,764		(30)			4.000	3.933	JD	213	2,400	11/08/2023	06/15/2036

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
70917T-HX-2	PENNSYLVANIA ST HIGHER EDL FAC			1	1.D Z	8,804,283	101.5460	8,875,120	8,740,000	8,801,838		(2,445)			4.000	3.920	JD	15,538	174,800	11/08/2023	06/15/2035
70917T-HY-0	PENNSYLVANIA ST HIGHER EDL FAC			1	1.D Z	9,386,657	101.3090	9,447,064	9,325,000	9,384,335		(2,322)			4.000	3.933	JD	16,578	186,500	11/08/2023	06/15/2036
709224-ZZ-5	PENNSYLVANIA ST TPK COMMN TPK				1.D FE	1,043,787	106.7070	923,016	865,000	927,222		(20,347)			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	102.7290	1,540,935	1,500,000	1,763,012		(30,883)			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	102.0910	1,403,751	1,375,000	1,612,744		(27,878)			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	101.8080	2,036,160	2,000,000	2,337,729		(39,514)			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	101.0860	2,021,720	2,000,000	2,332,892		(38,895)			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	102.4280	281,677	275,000	287,890		(6,028)			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	104.0480	130,060	125,000	133,404		(2,630)			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	105.4410	500,845	475,000	515,565		(9,486)			4.000	1.820	FA	7,917	19,000	10/04/2019	02/01/2028
717817-TA-8	PHILADELPHIA PA ARPT REV				1.F FE	1,147,638	105.8220	1,005,309	950,000	1,011,967		(23,812)			5.000	2.300	JJ	23,750	47,500	12/15/2017	07/01/2026
717817-TC-4	PHILADELPHIA PA ARPT REV			1	1.F FE	423,791	107.9190	377,717	350,000	379,149		(7,873)			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	107.6160	322,848	300,000	324,146		(6,510)			5.000	2.580	JJ	7,500	15,000	12/15/2017	07/01/2029
717817-TZ-3	PHILADELPHIA PA ARPT REV				1.F FE	2,891,876	106.0470	2,624,663	2,475,000	2,644,596		(45,616)			5.000	2.920	JJ	61,875	123,750	10/25/2022	07/01/2027
717817-UA-6	PHILADELPHIA PA ARPT REV			1	1.F FE	2,968,750	105.5200	2,638,000	2,500,000	2,686,469		(50,084)			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	5,019,026	105.5970	4,899,701	4,640,000	4,849,180		(36,243)			5.000	3.613	JJ	116,000	75,000	09/20/2023	07/01/2029
71783D-BQ-7	PHILADELPHIA PA AUTH FOR INDL			1	1.F FE	2,535,215	108.0970	2,459,207	2,275,000	2,405,423		(27,376)			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	107.6990	1,615,485	1,500,000	1,576,152		(15,916)			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	108.9440	2,178,880	2,000,000	2,190,745		(31,345)			5.000	3.101	JJ	50,000	100,000	04/13/2022	07/01/2029
717893-2R-1	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	1,635,960	115.3290	1,729,935	1,500,000	1,633,035		(2,925)			5.000	4.178	MS	19,375		09/20/2023	09/01/2038
717893-2S-9	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	3,243,660	113.7320	3,411,960	3,000,000	3,238,447		(5,213)			5.000	4.291	MS	38,750		09/20/2023	09/01/2039
717893-2T-7	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	3,763,480	112.6840	3,943,940	3,500,000	3,757,862		(5,618)			5.000	4.366	MS	45,208		09/20/2023	09/01/2040
717893-2U-4	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	3,210,660	112.6570	3,379,710	3,000,000	3,206,182		(4,478)			5.000	4.428	MS	38,750		09/20/2023	09/01/2041
717893-2V-2	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	3,193,050	112.2680	3,368,040	3,000,000	3,188,961		(4,089)			5.000	4.492	MS	38,750		09/20/2023	09/01/2042
717893-Y7-0	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	1,294,027	117.3140	1,302,185	1,110,000	1,271,342		(16,596)			5.000	3.030	JD	4,625	55,500	08/10/2022	06/01/2035
717893-Y9-6	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	2,300,460	114.2320	2,284,640	2,000,000	2,263,697		(26,903)			5.000	3.200	JD	8,333	100,000	08/10/2022	06/01/2037
717893-Z2-0	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	1,810,222	112.3830	1,775,651	1,580,000	1,782,115		(20,571)			5.000	3.250	JD	6,583	79,000	08/10/2022	06/01/2038
717893-Z3-8	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	2,109,555	111.0640	2,054,684	1,850,000	2,077,951		(23,133)			5.000	3.311	JD	7,708	92,500	08/10/2022	06/01/2039
717893-Z4-6	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	3,410,160	110.5580	3,316,740	3,000,000	3,360,305		(36,494)			5.000	3.350	JD	12,500	150,000	08/10/2022	06/01/2040
717893-Z5-3	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	2,939,248	110.1330	2,863,458	2,600,000	2,898,139		(30,096)			5.000	3.420	JD	10,833	130,000	08/10/2022	06/01/2041
717893-Z6-1	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	4,232,625	110.1120	4,129,200	3,750,000	4,174,194		(42,780)			5.000	3.441	JD	15,625	187,500	08/10/2022	06/01/2042
717893-Z7-9	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	5,782,250	113.0390	5,651,950	5,000,000	5,688,168		(68,901)			5.500	3.591	JD	22,917	275,000	08/10/2022	06/01/2047
717893-Z8-7	PHILADELPHIA PA WTR & WASTEWTR			1	1.E FE	5,516,736	112.1840	5,384,832	4,800,000	5,430,838		(62,917)			5.500	3.671	JD	22,000	264,000	08/10/2022	06/01/2052
71884A-E4-7	PHOENIX ARIZ CIVIC IMPT CORP			1	1.B FE	364,758	102.7750	308,325	300,000	343,906		(6,356)			4.000	1.619	JJ	6,000	12,000	08/05/2020	07/01/2040
71883M-NL-4	PHOENIX ARIZ CIVIC IMPT CORP A			1	1.D FE	3,273,840	107.5980	3,114,962	2,895,000	3,087,976		(39,061)			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	107.5440	3,409,145	3,170,000	3,377,220		(41,910)			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	94.5940	945,940	1,000,000	1,000,000					0.959	0.959	JJ	4,795	9,590	08/05/2020	07/01/2025
71883R-PX-5	PHOENIX ARIZ CIVIC IMPT CORP W			1	1.C FE	2,246,855	114.0490	1,973,048	1,730,000	2,069,305		(48,799)			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	1,700,755	113.2660	1,489,448	1,315,000	1,568,463		(36,385)			5.000	1.840	JJ	32,875	65,750	03/27/2020	07/01/2037
71883R-QA-4	PHOENIX ARIZ CIVIC IMPT CORP W			1	1.C FE	1,927,110	111.7560	1,676,340	1,500,000	1,781,030		(40,220)			5.000	1.920	JJ	37,500	75,000	03/27/2020	07/01/2039
71883R-QN-6	PHOENIX ARIZ CIVIC IMPT CORP W			1	1.C FE	2,590,680	111.7560	2,235,120	2,000,000	2,456,201		(66,772)			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	111.7090	1,340,508	1,200,000	1,438,931		(37,166)			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	110.6560	879,715	795,000	950,244		(24,097)			5.000	1.616	FA	16,563	39,750	08/07/2020	02/01/2037
71883M-PW-8	PHOENIX SKY HARBOR INTL ARPT			1	1.E FE	2,198,200	100.5370	2,010,740	2,000,000	2,120,487		(19,988)			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	100.4520	2,009,040	2,000,000	2,117,343		(19,448)			4.000	2.840	JJ	40,000	80,000	11/07/2019	07/01/2039

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
71883M-PZ-1	PHOENIX SKY HARBOR INTL ARPT			1	1.E FE	2,177,200	99.2840	1,985,680	2,000,000	2,107,961		(17,840)			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	96.2180	3,574,499	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	1,323,370	102.2270	1,206,279	1,180,000	1,266,019		(14,383)			4.000	2.570	JJ	23,600	47,200	10/17/2019	07/01/2037
36005F-GB-5	PIEDMONT HEALTHCARE			1	1.E FE	3,202,698	101.5040	2,908,090	2,865,000	3,067,766		(33,859)			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	95.6620	4,127,815	4,315,000	4,552,385		(39,252)			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	102.5670	1,651,329	1,610,000	1,730,788		(20,223)			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	102.2270	2,351,221	2,300,000	2,467,664		(28,034)			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	102.2270	1,124,497	1,100,000	1,180,187		(13,408)			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	101.0090	999,989	990,000	1,057,972		(11,335)			4.000	2.650	JJ	19,800	39,600	10/17/2019	07/01/2039
721664-JH-4	PIMA CNTY ARIZ				1.D FE	7,330,000	100.0670	7,334,911	7,330,000	7,330,000					5.151	5.151	JD	31,464	392,252	10/21/2022	12/01/2024
721664-JJ-0	PIMA CNTY ARIZ				1.D FE	8,000,000	101.0140	8,081,120	8,000,000	8,000,000					5.285	5.285	JD	35,233	439,242	10/21/2022	12/01/2025
725304-VY-2	PITTSBURGH PA WTR & SWR AUTH			1	1.E FE	328,873	105.0170	288,797	275,000	312,842		(5,297)			4.000	1.800	MS	3,667	11,000	11/13/2020	09/01/2035
725304-WA-3	PITTSBURGH PA WTR & SWR AUTH			1	1.E FE	472,868	103.4460	413,784	400,000	451,288		(7,140)			4.000	1.940	MS	5,333	16,000	11/13/2020	09/01/2037
73358W-AH-7	PORT AUTH N Y & N J				1.D FE	4,859,683	100.6890	4,309,489	4,280,000	4,460,800		(195,014)			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	101.8930	8,054,642	7,905,000	8,176,796		(145,800)			5.000	3.010	AO	83,442	395,250	05/14/2018	10/15/2031
73358X-EZ-1	PORT AUTHORITY OF NEW YORK AND NEW				1.D FE	12,628,536	104.3900	12,229,289	11,715,000	12,292,869		(212,066)			5.000	3.001	FA	244,063	585,750	05/24/2022	08/01/2026
73358X-FB-3	PORT AUTHORITY OF NEW YORK AND NEW				1.D FE	13,414,606	108.0940	13,311,776	12,315,000	13,149,616		(165,649)			5.000	3.391	FA	256,563	615,750	05/13/2022	08/01/2028
73358X-FC-1	PORT AUTHORITY OF NEW YORK AND NEW				1.D FE	9,847,170	111.2230	10,010,070	9,000,000	9,699,490		(92,393)			5.000	3.661	FA	187,500	450,000	05/13/2022	08/01/2030
734262-GM-4	PORT HOUSTON AUTH TEX			1	1.D FE	3,980,970	118.3470	4,142,145	3,500,000	3,967,511		(13,459)			5.000	3.668	AO	43,750	15,069	08/09/2023	10/01/2036
734262-GN-2	PORT HOUSTON AUTH TEX			1	1.D FE	2,482,260	117.1120	2,576,464	2,200,000	2,474,401		(7,859)			5.000	3.814	AO	27,500	9,472	08/09/2023	10/01/2037
734262-GP-7	PORT HOUSTON AUTH TEX			1	1.D FE	3,133,956	115.6830	3,239,124	2,800,000	3,124,705		(9,251)			5.000	3.943	AO	35,000	12,056	08/09/2023	10/01/2038
734262-GQ-5	PORT HOUSTON AUTH TEX			1	1.D FE	6,561,695	114.6220	6,768,429	5,905,000	6,543,586		(18,109)			5.000	4.052	AO	73,813	25,424	08/09/2023	10/01/2039
734262-GR-3	PORT HOUSTON AUTH TEX			1	1.D FE	4,552,706	113.7250	4,696,843	4,130,000	4,541,107		(11,598)			5.000	4.157	AO	51,625	17,782	08/09/2023	10/01/2040
734262-GT-9	PORT HOUSTON AUTH TEX			1	1.D FE	5,223,984	112.6040	5,404,992	4,800,000	5,212,445		(11,539)			5.000	4.316	AO	60,000	20,667	08/09/2023	10/01/2042
735240-Z9-7	PORT OF PORTLAND				1.D FE	5,120,847	105.8090	4,645,015	4,390,000	4,873,868		(132,943)			5.000	1.740	JJ	109,750	219,500	02/09/2022	07/01/2027
735389-W5-3	PORT OF SEATTLE INCL SEATTLE TACOM			1	1.D FE	2,500,000	99.1280	2,478,200	2,500,000	2,500,000					3.475	3.475	FA	36,198	84,462	08/03/2022	08/01/2024
735389-W6-1	PORT OF SEATTLE INCL SEATTLE TACOM			1	1.D FE	825,000	98.1500	809,738	825,000	825,000					3.568	3.568	FA	12,265	28,618	08/03/2022	08/01/2025
735389-W7-9	PORT OF SEATTLE INCL SEATTLE TACOM			1	1.D FE	800,000	97.7710	782,168	800,000	800,000					3.618	3.618	FA	12,060	28,140	08/03/2022	08/01/2026
735389-D2-1	PORT SEATTLE WASH REV			1	1.D FE	4,480,796	105.0370	4,112,199	3,915,000	4,146,193		(64,849)			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	105.0050	4,935,235	4,700,000	4,969,923		(75,631)			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	104.9730	5,248,650	5,000,000	5,279,037		(78,101)			5.000	3.220	MN	41,667	250,000	06/06/2018	05/01/2033
735389-H5-0	PORT SEATTLE WASH REV			1	1.D FE	6,094,450	108.2120	5,410,600	5,000,000	5,627,006		(110,657)			5.000	2.440	AO	62,500	250,000	07/19/2019	04/01/2035
736398-AU-2	PORTERVILLE CALIF WTR REV CTFS			1	1.C FE	322,164	103.7780	280,201	270,000	307,103		(5,232)			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	103.2220	232,250	225,000	255,317		(4,269)			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	101.4050	608,430	600,000	675,659		(10,600)			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	586,060	100.5220	502,610	500,000	561,398		(8,586)			4.000	2.010	FA	7,556	18,700	01/14/2021	08/15/2050
735240-T8-6	PORTLAND INTL AIRPORT OR			1	1.D FE	269,288	101.8460	254,615	250,000	263,006		(1,779)			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	112.6010	337,803	300,000	340,131		(5,568)			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	110.6170	193,580	175,000	197,081		(3,050)			5.000	2.859	JJ	4,375	8,750	04/22/2020	07/01/2040
735240-V5-9	PORTLAND INTL AIRPORT OR				1.D FE	797,384	102.3860	716,702	700,000	729,289		(19,010)			5.000	2.150	JJ	17,500	35,000	04/22/2020	07/01/2025
735240-V7-5	PORTLAND INTL AIRPORT OR				1.D FE	1,002,414	105.8090	899,377	850,000	927,342		(20,994)			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	107.6360	1,183,996	1,100,000	1,224,271		(25,893)			5.000	2.340	JJ	27,500	55,000	04/22/2020	07/01/2028
735240-Y5-6	PORTLAND INTL AIRPORT OR			1	1.D FE	1,480,000	98.1570	1,452,724	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	94.9700	949,700	1,000,000	1,000,000					1.300	1.300	JJ	6,500	13,000	09/24/2020	07/01/2025
736742-F7-7	PORTLAND ORE SWR SYS REV			1	1.C FE	5,889,700	117.4770	5,873,850	5,000,000	5,841,786		(47,914)			5.000	3.435	JD	20,833	134,722	05/10/2023	12/01/2037

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
744829-DV-1	PUEBLO CNTY COLO COP				1.D FE	600,000	89.3540	536,124	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	85.8650	407,859	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	83.8790	293,577	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	82.2440	452,342	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	77.4770	697,293	900,000	900,000					2.137	2.137	MS	5,663	19,233	01/29/2021	09/15/2034
746189-C6-4	PURDUE UNIV IND			1	1.A FE	604,215	121.2890	606,445	500,000	597,632		(6,583)			5.000	2.957	JJ	18,403		03/29/2023	07/01/2035
746189-C7-2	PURDUE UNIV IND			1	1.A FE	1,596,784	120.3340	1,612,476	1,340,000	1,580,699		(16,085)			5.000	3.211	JJ	49,319		03/29/2023	07/01/2036
746189-C9-8	PURDUE UNIV IND			1	1.A FE	931,640	117.6780	941,424	800,000	923,508		(8,132)			5.000	3.588	JJ	29,444		03/29/2023	07/01/2038
746189-D2-2	PURDUE UNIV IND			1	1.A FE	1,447,375	116.8890	1,461,113	1,250,000	1,435,225		(12,150)			5.000	3.698	JJ	46,007		03/29/2023	07/01/2039
746189-D3-0	PURDUE UNIV IND			1	1.A FE	1,682,523	116.2580	1,703,180	1,465,000	1,669,199		(13,324)			5.000	3.816	JJ	53,920		03/29/2023	07/01/2040
74823Y-EE-1	QUEEN CREEK ARIZ EXCISE TAX			1	1.B FE	525,774	106.0150	466,466	440,000	497,791		(8,176)			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	1,188,880	105.1740	1,051,740	1,000,000	1,127,386		(17,980)			4.000	1.930	FA	16,667	40,000	06/12/2020	08/01/2037
74823Y-EH-4	QUEEN CREEK ARIZ EXCISE TAX			1	1.B FE	945,472	103.3070	826,456	800,000	898,223		(13,827)			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	102.4600	819,680	800,000	896,125		(13,511)			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	98.2550	1,719,463	1,750,000	1,939,784		(26,492)			4.000	2.220	FA	29,167	70,000	06/12/2020	08/01/2050
762196-SG-9	RHODE IS HEALTH & EDL BLDG COR			1	1.D FE	439,178	107.3770	402,664	375,000	411,557		(6,179)			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	103.8490	726,943	700,000	743,407		(7,401)			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	103.1640	680,882	660,000	699,574		(6,739)			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	107.3990	1,073,990	1,000,000	1,096,700		(15,612)			4.000	2.200	AO	10,000	40,000	06/13/2019	10/01/2031
76222F-CS-5	RHODE IS INFRASTRUCTURE BK SAF			1	1.A FE	2,618,604	106.9800	2,428,446	2,270,000	2,475,397		(33,038)			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	105.6330	2,725,331	2,580,000	2,794,646		(34,374)			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	104.7130	3,172,804	3,030,000	3,275,325		(39,233)			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	103.7750	2,620,319	2,525,000	2,723,810		(31,751)			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	103.4520	1,019,002	985,000	1,060,368		(12,020)			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	104.3060	839,663	805,000	829,298		(6,016)			4.000	3.140	AO	8,050	32,200	04/11/2018	10/01/2033
76221R-XN-8	RHODE ISLAND HSG & MTG FIN COR			1	1.B FE	4,264,280	97.1960	3,887,840	4,000,000	4,099,823		(55,748)			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	105.4100	1,159,510	1,100,000	1,173,768		(28,936)			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	107.9650	226,727	210,000	228,657		(5,129)			5.000	2.310	JD	467	10,500	11/08/2017	06/15/2027
762323-BP-7	RHODE ISLAND ST STUDENT LN AUTH				1.C FE	700,000	96.7420	677,194	700,000	700,000					1.338	1.338	JD	781	9,366	11/12/2021	12/01/2024
762323-BQ-5	RHODE ISLAND ST STUDENT LN AUTH				1.C FE	1,555,000	94.4970	1,469,428	1,555,000	1,555,000					1.648	1.648	JD	2,136	25,626	11/12/2021	12/01/2025
762323-BR-3	RHODE ISLAND ST STUDENT LN AUTH				1.C FE	900,000	92.6970	834,273	900,000	900,000					1.898	1.898	JD	1,424	17,082	11/12/2021	12/01/2026
762323-BS-1	RHODE ISLAND ST STUDENT LN AUTH				1.C FE	750,000	90.8650	681,488	750,000	750,000					2.084	2.084	JD	1,303	15,630	11/12/2021	12/01/2027
762326-AF-3	RHODE ISLAND ST TPK & BRDG MOTOR F				1.F FE	550,000	95.1610	523,386	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.F FE	1,075,000	93.5240	1,005,383	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.F FE	905,000	92.0900	833,415	905,000	905,000					2.591	2.591	JD	1,954	23,449	11/21/2019	12/01/2027
464637-AK-3	RIVERSIDE HEALTH SYSTEM			1	1.C Z	441,168	113.3600	453,440	400,000	440,989		(179)			5.000	3.886	JJ	1,000		11/30/2023	07/01/2035
464637-AL-1	RIVERSIDE HEALTH SYSTEM			1	1.C Z	273,833	112.8680	282,170	250,000	273,730		(103)			5.000	4.025	JJ	625		11/30/2023	07/01/2036
464637-AM-9	RIVERSIDE HEALTH SYSTEM			1	1.C Z	270,295	111.6840	279,210	250,000	270,208		(87)			5.000	4.208	JJ	625		11/30/2023	07/01/2037
464637-AN-7	RIVERSIDE HEALTH SYSTEM			1	1.C Z	268,443	111.0050	277,513	250,000	268,364		(79)			5.000	4.312	JJ	625		11/30/2023	07/01/2038
464637-AP-2	RIVERSIDE HEALTH SYSTEM			1	1.C Z	810,180	111.7450	838,088	750,000	809,926		(254)			5.250	4.581	JUL	1,969		11/30/2023	07/01/2043
464637-AQ-0	RIVERSIDE HEALTH SYSTEM			1	1.C FE	1,062,460	110.0630	1,100,630	1,000,000	1,062,199		(261)			5.250	4.794	JUL	2,625		11/30/2023	07/01/2048
464637-AR-8	RIVERSIDE HEALTH SYSTEM			1	1.C FE	5,980,920	103.9910	6,239,460	6,000,000	5,980,936		16			4.750	4.771	JUL	14,250		11/30/2023	07/01/2053
464637-AS-6	RIVERSIDE HEALTH SYSTEM			1	1.C FE	1,318,113	109.2570	1,365,713	1,250,000	1,317,829		(283)			5.250	4.893	JUL	3,281		11/30/2023	07/01/2053
775080-FY-5	ROGERS ARK SALES & USE TAX REV			1	1.D FE	2,245,260	105.8710	2,117,420	2,000,000	2,095,069		(31,556)			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	105.7030	1,796,951	1,700,000	1,778,926		(26,178)			5.000	3.270	MN	14,167	85,000	10/24/2018	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
775080-GA-6	ROGERS ARK SALES & USE TAX REV			1	1.D FE	2,164,982	105.5920	2,048,485	1,940,000	2,027,393		(28,959)			5.000	3.320	MN	16,167	97,000	10/24/2018	11/01/2033
45506D-8H-1	ROSE-HULMAN INSTITUTE OF TECH IN				1.G FE	2,738,688	104.6640	2,511,936	2,400,000	2,542,151		(56,418)			5.000	2.460	JD	10,000	120,000	05/15/2020	06/01/2026
782816-CF-7	RUSSELLVILLE ARK WTR & SWR REV				1.C FE	500,000	98.0220	490,110	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	94.6000	600,710	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	92.3680	655,813	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	90.5160	298,703	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	89.0690	378,543	425,000	425,000					1.625	1.625	JJ	3,453	6,906	09/30/2020	07/01/2028
783186-UK-3	RUTGERS ST UNIV N J			1	1.E FE	1,250,000	91.0940	1,138,675	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	107.2940	7,430,110	6,925,000	7,476,600		(112,579)			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	107.2410	7,383,543	6,885,000	7,421,403		(109,357)			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	107.1910	6,560,089	6,120,000	6,583,505		(94,365)			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	106.7860	4,388,905	4,110,000	4,405,236		(59,958)			5.000	3.270	JJ	102,750	205,500	04/20/2018	07/01/2035
786134-WF-9	SACRAMENTO CNTY CALIF SANTN DI			1	1.C FE	4,500,000	96.4530	4,340,385	4,500,000	4,500,000					0.872	0.872	JD	3,270	39,240	06/18/2020	12/01/2024
794481-KC-4	SALEM ORE WTR & SWR REV				1.C FE	247,294	103.0680	206,136	200,000	209,169		(6,341)			5.000	1.710	JD	833	10,000	09/14/2017	06/01/2025
79467B-AJ-4	SALES TAX SECURITIZATION CORP				1.B FE	1,119,609	108.9730	980,757	900,000	993,440		(22,071)			5.000	2.270	JJ	22,500	45,000	12/07/2017	01/01/2028
79467B-AK-1	SALES TAX SECURITIZATION CORP			1	1.B FE	495,172	108.6590	434,636	400,000	440,563		(9,567)			5.000	2.330	JJ	10,000	20,000	12/07/2017	01/01/2029
79467B-BU-8	SALES TAX SECURITIZATION CORP				1.B FE	4,541,042	106.5490	4,656,191	4,370,000	4,495,970		(38,794)			5.000	3.971	JJ	109,250	218,500	10/27/2022	01/01/2027
79467B-CB-9	SALES TAX SECURITIZATION CORP			1	1.B FE	16,261,473	111.8120	15,536,277	13,895,000	15,279,612		(253,398)			5.500	3.307	JJ	382,113	764,225	12/21/2021	01/01/2033
795576-HB-6	SALT LAKE CITY UTAH ARPT REV			1	1.E FE	2,125,321	107.2080	2,036,952	1,900,000	2,014,424		(23,066)			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.E FE	2,783,475	107.1550	2,678,875	2,500,000	2,644,158		(29,011)			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.E FE	1,663,620	107.1050	1,606,575	1,500,000	1,583,304		(16,741)			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.E FE	2,858,055	106.7430	2,769,981	2,595,000	2,729,209		(26,905)			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.E FE	3,502,583	106.4850	3,402,196	3,195,000	3,352,145		(31,451)			5.000	3.801	JJ	79,875	159,750	10/18/2018	07/01/2035
795576-LS-4	SALT LAKE CITY UTAH ARPT REV			1	1.E FE	4,445,680	113.9290	4,557,160	4,000,000	4,430,118		(15,562)			5.000	3.650	JJ	82,778		07/20/2023	07/01/2035
795576-LT-2	SALT LAKE CITY UTAH ARPT REV			1	1.E FE	1,132,060	115.4090	1,154,090	1,000,000	1,127,449		(4,611)			5.250	3.650	JJ	21,729		07/20/2023	07/01/2036
795576-LW-5	SALT LAKE CITY UTAH ARPT REV			1	1.E FE	1,110,080	111.9940	1,119,940	1,000,000	1,106,284		(3,796)			5.250	3.900	JJ	21,729		07/20/2023	07/01/2039
795576-LX-3	SALT LAKE CITY UTAH ARPT REV			1	1.E FE	1,104,020	111.3160	1,113,160	1,000,000	1,100,446		(3,574)			5.250	3.970	JJ	21,729		07/20/2023	07/01/2040
795576-LY-1	SALT LAKE CITY UTAH ARPT REV			1	1.E FE	1,650,870	110.7320	1,660,980	1,500,000	1,645,696		(5,174)			5.250	4.010	JJ	32,594		07/20/2023	07/01/2041
79560Q-CS-5	SALT LAKE CITY UTAH SALES TAX				1.A FE	438,750	104.8460	366,961	350,000	372,870		(10,681)			5.000	1.790	FA	7,292	17,500	06/23/2017	02/01/2026
795681-HB-4	SALT LAKE CNTY UTAH MUN BLDG A			1	1.B FE	1,078,851	108.1290	978,567	905,000	989,933		(19,726)			5.000	2.540	JJ	20,865	45,250	03/28/2019	01/15/2035
79574C-FN-8	SALT RIV PROJ AGRIC IMPT & PWR			1	1.B Z	4,001,288	114.8370	4,306,388	3,750,000	3,999,076		(2,211)			5.000	4.475	JJ	20,833		11/08/2023	01/01/2043
79574C-FP-3	SALT RIV PROJ AGRIC IMPT & PWR			1	1.B Z	5,309,600	114.3570	5,717,850	5,000,000	5,306,884		(2,716)			5.000	4.528	JJ	27,778		11/08/2023	01/01/2044
79574C-FQ-1	SALT RIV PROJ AGRIC IMPT & PWR			1	1.B FE	26,087,750	112.7820	28,195,500	25,000,000	26,078,322		(9,428)			5.000	4.689	JUL	138,889		11/08/2023	01/01/2048
79625G-GJ-6	SAN ANTONIO TEX ELEC & GAS			1	1.D FE	3,106,043	118.8900	3,269,475	2,750,000	3,090,442		(15,600)			5.000	3.705	FA	72,188		05/24/2023	02/01/2036
79625G-GK-3	SAN ANTONIO TEX ELEC & GAS			1	1.D FE	2,008,638	117.5160	2,115,288	1,800,000	1,999,565		(9,073)			5.000	3.895	FA	47,250		05/24/2023	02/01/2037
79642G-AR-3	SAN ANTONIO TEX WTR REV			1	1.C FE	689,718	109.9900	654,441	595,000	640,127		(9,490)			5.000	3.130	MN	3,801	29,750	04/27/2018	05/15/2034
79739G-MC-7	SAN DIEGO REG AIRPORT			1	1.F FE	959,403	99.1460	867,528	875,000	926,337		(8,508)			4.000	2.840	JJ	17,500	35,000	11/15/2019	07/01/2044
79739G-PC-4	SAN DIEGO REG AIRPORT			1	1.F FE	3,170,000	98.0140	3,107,044	3,170,000	3,170,000					1.081	1.081	JJ	17,134	34,268	11/18/2021	07/01/2024
797506-BN-1	SAN DIEGUITO CALIF SCH FACS FI			1	1.D FE	2,118,787	109.8440	2,032,114	1,850,000	1,979,625		(28,654)			5.000	3.190	MS	30,833	92,500	09/28/2018	03/01/2035
79766D-RU-5	SAN FRANCISCO CALIF CITY & CNT			1	1.E FE	1,484,275	107.9200	1,273,456	1,180,000	1,355,630		(30,869)			5.000	2.040	MN	9,833	59,000	08/15/2019	05/01/2036
798136-XB-8	SAN JOSE CALIF ARPT REV				1.F FE	410,573	111.5180	401,465	360,000	401,924		(5,135)			5.000	3.170	MS	6,000	18,000	04/13/2022	03/01/2031
798736-AB-0	SAN LUIS UNIT/WESTLANDS WTR DI			1	1.E FE	1,855,000	92.7520	1,720,550	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	91.3190	2,022,716	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	90.2180	1,867,513	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	88.8470	852,931	960,000	960,000					2.412	2.412	MS	7,718	23,155	06/05/2020	09/01/2029

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
798736-AW-4	SAN LUIS UNIT/WESTLANDS WTR DI			1	1.E FE	1,405,000	97.5600	1,370,718	1,405,000	1,405,000					1.449	1.449	MS	6,786	20,358	06/05/2020	09/01/2024
79905V-AW-1	SAN MATEO FOSTER CITY CALIF PU			1	1.D FE	3,816,942	101.4660	3,500,577	3,450,000	3,664,383		(35,019)			4.000	2.790	FA	57,500	138,000	05/15/2019	08/01/2044
80168N-HW-2	SANTA CLARA VY CALIF TRANSN AUTH			1	1.C FE	2,400,000	88.8700	2,132,880	2,400,000	2,400,000					1.502	1.502	AO	9,012	36,048	09/17/2020	04/01/2028
801747-AC-0	SANTA CRUZ CALIF MET TRAN DIST				1.C FE	300,000	98.1100	294,330	300,000	300,000					1.839	1.839	FA	2,299	5,517	02/17/2022	08/01/2024
801747-AD-8	SANTA CRUZ CALIF MET TRAN DIST				1.C FE	400,000	95.7910	383,164	400,000	400,000					2.172	2.172	FA	3,620	8,688	02/17/2022	08/01/2025
801747-AE-6	SANTA CRUZ CALIF MET TRAN DIST				1.C FE	450,000	94.3500	424,575	450,000	450,000					2.370	2.370	FA	4,444	10,665	02/17/2022	08/01/2026
80329K-DQ-1	SARASOTA CNTY FLA CAP IMPT REV				1.B FE	698,226	103.8870	623,322	600,000	625,198		(13,915)			5.000	2.530	AO	7,500	30,000	05/18/2018	10/01/2025
80330Q-CU-7	SARASOTA CNTY FLA SCH BRD				1.C FE	684,384	114.9700	689,820	600,000	673,772		(10,170)			5.000	2.910	JJ	15,000	16,333	11/30/2022	07/01/2030
80330Q-CY-9	SARASOTA CNTY FLA SCH BRD			1	1.C FE	669,237	119.8870	689,350	575,000	661,232		(7,671)			5.000	3.160	JJ	14,375	15,653	11/30/2022	07/01/2034
80330Q-CZ-6	SARASOTA CNTY FLA SCH BRD			1	1.C FE	975,333	119.3280	1,014,288	850,000	964,777		(10,117)			5.000	3.330	JJ	21,250	23,139	11/30/2022	07/01/2035
80330Q-DA-0	SARASOTA CNTY FLA SCH BRD			1	1.C FE	1,136,020	118.3910	1,183,910	1,000,000	1,124,632		(10,915)			5.000	3.450	JJ	25,000	27,222	11/30/2022	07/01/2036
80330Q-DB-8	SARASOTA CNTY FLA SCH BRD			1	1.C FE	988,234	117.5000	1,028,125	875,000	978,787		(9,055)			5.000	3.520	JJ	21,875	23,819	11/30/2022	07/01/2037
80483C-QD-6	SAVANNAH STATE UNIVERSITY			1	1.E FE	313,246	113.4260	266,551	235,000	294,505		(7,518)			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	104.4030	490,694	470,000	551,138		(10,194)			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	103.5550	564,375	545,000	636,577		(11,476)			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	102.4570	1,649,558	1,610,000	1,876,845		(33,398)			4.000	1.630	JD	2,862	64,400	06/10/2021	06/15/2038
80483C-QK-0	SAVANNAH STATE UNIVERSITY			1	1.E FE	241,632	101.0430	202,086	200,000	231,778		(3,962)			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	101.8860	687,731	675,000	785,842		(13,861)			4.000	1.650	JD	1,200	27,000	06/10/2021	06/15/2039
812513-AH-2	SEASIDE ORE TRANSIENT LODGING				1.G FE	163,439	101.9720	152,958	150,000	153,660		(1,799)			4.000	2.710	JD	267	6,000	03/09/2018	12/15/2025
735389-P5-1	SEATTLE WASHINGTON PORT OF				1.D FE	9,559,377	109.1170	9,422,253	8,635,000	9,363,833		(116,941)			5.000	3.331	FA	179,896	431,750	04/20/2022	08/01/2029
81684K-CV-8	SEMITROPIC IMPT DIST SEMITROPI				1.C FE	204,166	104.3510	172,179	165,000	174,773		(4,965)			5.000	1.840	JD	688	8,250	09/20/2017	12/01/2025
81684L-DN-3	SEMITROPIC IMPT DIST SEMITROPIC				1.D FE	3,245,000	91.3980	2,965,865	3,245,000	3,245,000					2.743	2.743	JD	7,418	89,010	10/17/2019	12/01/2028
825485-WG-6	SHREVEPORT LA WTR & SWR REV				2.B FE	1,737,015	105.8410	1,587,615	1,500,000	1,587,905		(28,490)			5.000	2.890	JD	6,250	75,000	05/17/2018	12/01/2026
829596-TG-0	SIOUX FALLS S D SCH DIST NO 49				1.B FE	300,478	102.0700	255,175	250,000	258,050		(7,282)			5.000	1.980	FA	5,208	12,500	11/02/2017	02/01/2025
829596-TH-8	SIOUX FALLS S D SCH DIST NO 49				1.B FE	320,679	103.1610	273,377	265,000	277,157		(7,481)			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	104.5360	292,701	280,000	296,463		(7,653)			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	105.8140	423,256	400,000	428,283		(10,533)			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	107.1390	321,417	300,000	324,530		(7,602)			5.000	2.240	FA	6,250	15,000	11/02/2017	02/01/2027
829596-TZ-8	SIOUX FALLS S D SCH DIST NO 49				1.B FE	222,353	102.0700	188,830	185,000	190,957		(5,388)			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	103.1610	211,480	205,000	214,404		(5,787)			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	107.1390	107,139	100,000	108,177		(2,534)			5.000	2.240	FA	2,083	5,000	11/02/2017	02/01/2027
829596-UT-0	SIOUX FALLS S D SCH DIST NO 49				1.B FE	332,329	102.0700	280,693	275,000	284,155		(8,290)			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	103.1610	232,112	225,000	235,682		(6,581)			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	104.5360	182,938	175,000	185,695		(4,980)			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	105.8140	211,628	200,000	214,768		(5,512)			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	107.1390	160,709	150,000	162,826		(3,984)			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	108.3890	216,778	200,000	219,409		(5,154)			5.000	2.170	FA	4,167	10,000	11/10/2017	08/01/2027
83703F-KL-5	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.D FE	466,608	108.2260	432,904	400,000	431,764		(6,762)			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	108.1990	1,731,184	1,600,000	1,723,013		(26,146)			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	108.2040	1,433,703	1,325,000	1,425,199		(21,280)			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	108.1010	918,859	850,000	912,851		(13,334)			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	108.0070	1,620,105	1,500,000	1,607,141		(22,694)			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	106.3830	537,234	505,000	529,811		(5,180)			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	106.2450	3,437,026	3,235,000	3,380,776		(30,355)			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	106.0210	2,576,310	2,430,000	2,534,572		(21,746)			5.000	3.910	MN	20,250	121,500	11/15/2018	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
83703F-LH-3	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.G FE	2,387,132	105.8270	2,338,777	2,210,000	2,299,747		(18,633)			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	105.6150	649,532	615,000	638,486		(4,868)			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	115.8550	1,262,820	1,090,000	1,147,904		(5,170)			5.250	4.678	JD	4,769	59,768	11/09/2022	12/01/2036
837151-Q7-7	SOUTH CAROLINA PUBLIC SERVICE AUTH			1	1.E FE	2,312,134	114.7160	2,523,752	2,200,000	2,302,082		(9,072)			5.250	4.771	JD	9,625	120,633	11/09/2022	12/01/2037
837151-Q8-5	SOUTH CAROLINA PUBLIC SERVICE AUTH			1	1.E FE	2,415,957	113.8650	2,635,975	2,315,000	2,406,961		(8,135)			5.250	4.856	JD	10,128	126,939	11/09/2022	12/01/2038
837151-S9-1	SOUTH CAROLINA PUBLIC SERVICE AUTH			1	1.E FE	6,757,820	115.8550	7,397,342	6,385,000	6,724,191		(30,284)			5.250	4.678	JD	27,934	350,111	11/09/2022	12/01/2036
837151-T2-5	SOUTH CAROLINA PUBLIC SERVICE AUTH			1	1.E FE	3,152,910	114.7160	3,441,480	3,000,000	3,139,202		(12,371)			5.250	4.771	JD	13,125	164,500	11/09/2022	12/01/2037
837151-T3-3	SOUTH CAROLINA PUBLIC SERVICE AUTH			1	1.E FE	7,305,270	112.7190	7,890,330	7,000,000	7,278,066		(24,598)			5.250	4.856	JD	30,625	383,833	11/09/2022	12/01/2038
837123-KB-3	SOUTH CAROLINA ST PORTS AUTH P			1	1.E FE	1,646,544	103.2340	1,527,863	1,480,000	1,579,259		(16,537)			4.000	2.680	JJ	29,600	59,200	09/18/2019	07/01/2035
837545-QQ-8	SOUTH DAKOTA CONSERVANCY DIST			1	1.A FE	5,278,250	114.6740	5,630,493	4,910,000	5,241,414		(31,694)			5.000	4.387	FA	102,292	186,853	10/28/2022	08/01/2040
837545-QR-6	SOUTH DAKOTA CONSERVANCY DIST			1	1.A FE	5,520,180	114.2700	5,890,619	5,155,000	5,483,734		(31,360)			5.000	4.439	FA	107,396	196,176	10/28/2022	08/01/2041
837545-QS-4	SOUTH DAKOTA CONSERVANCY DIST			1	1.A FE	5,677,346	113.3520	6,018,991	5,310,000	5,640,716		(31,518)			5.000	4.469	FA	110,625	202,075	10/28/2022	08/01/2042
837545-QT-2	SOUTH DAKOTA CONSERVANCY DIST			1	1.A FE	5,837,247	112.6010	6,176,165	5,485,000	5,802,218		(30,142)			5.000	4.520	FA	114,271	208,735	10/28/2022	08/01/2043
837545-QU-9	SOUTH DAKOTA CONSERVANCY DIST			1	1.A FE	6,089,136	112.2090	6,435,186	5,735,000	6,053,968		(30,264)			5.000	4.550	FA	119,479	218,249	10/28/2022	08/01/2044
837545-QV-7	SOUTH DAKOTA CONSERVANCY DIST			1	1.A FE	6,641,589	111.8190	7,005,460	6,265,000	6,604,225		(32,154)			5.000	4.572	FA	130,521	238,418	10/28/2022	08/01/2045
837545-QW-5	SOUTH DAKOTA CONSERVANCY DIST			1	1.A FE	6,953,941	111.4160	7,331,173	6,580,000	6,916,907		(31,871)			5.000	4.604	FA	137,083	250,406	10/28/2022	08/01/2046
837545-QX-3	SOUTH DAKOTA CONSERVANCY DIST			1	1.A FE	7,180,636	111.1500	7,563,758	6,805,000	7,143,467		(31,987)			5.000	4.623	FA	141,771	258,968	10/28/2022	08/01/2047
83755V-L2-8	SOUTH DAKOTA HEALTH & EDL FACILITY			1	1.E FE	600,000	87.8270	526,962	600,000	600,000					3.280	3.280	JJ	9,840	19,680	11/06/2019	07/01/2033
83755V-Q3-1	SOUTH DAKOTA ST HEALTH & EDL F			1	1.E FE	450,000	96.7640	435,438	450,000	450,000					1.225	1.225	MN	919	5,513	11/19/2021	11/01/2024
83755V-Q4-9	SOUTH DAKOTA ST HEALTH & EDL F			1	1.E FE	1,695,000	94.1520	1,595,876	1,695,000	1,695,000					1.568	1.568	MN	4,430	26,578	11/19/2021	11/01/2025
83755V-Q5-6	SOUTH DAKOTA ST HEALTH & EDL FACS			1	1.E FE	1,150,000	91.9290	1,057,184	1,150,000	1,150,000					1.668	1.668	MN	3,197	19,182	11/19/2021	11/01/2026
838536-KA-7	SOUTH JERSEY TRANSN AUTH N J T				1.E FE	254,206	109.0780	218,156	200,000	230,096		(5,919)			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	110.8260	443,304	400,000	469,847		(11,247)			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	110.5990	1,658,985	1,500,000	1,753,781		(40,739)			5.000	1.920	MN	12,500	75,000	10/11/2019	11/01/2030
840035-CK-3	SOUTH SAN FRANCISCO CALIF			1	1.B FE	524,234	111.4150	529,221	475,000	515,626		(5,556)			5.000	3.500	JD	1,979	23,750	05/26/2022	06/01/2039
840035-CL-1	SOUTH SAN FRANCISCO CALIF			1	1.B FE	660,870	111.0810	666,486	600,000	650,238		(6,863)			5.000	3.530	JD	2,500	30,000	05/26/2022	06/01/2040
84129N-LZ-0	SOUTHCENTRAL PA GEN AUTH REV			1	1.D FE	4,062,450	107.3980	3,758,930	3,500,000	3,821,863		(53,712)			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	106.9400	4,812,300	4,500,000	4,904,462		(67,409)			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	485,096	102.4990	409,996	400,000	414,234		(11,958)			5.000	1.900	MS	6,667	20,000	09/27/2017	03/01/2025
845040-LN-2	SOUTHWEST HIGHER ED AUTH INC T				1.D FE	297,240	103.6620	259,155	250,000	261,376		(6,299)			5.000	2.330	AO	3,125	12,500	12/01/2017	10/01/2025
845040-LP-7	SOUTHWEST HIGHER ED AUTH INC T				1.D FE	480,828	106.0640	424,256	400,000	427,176		(9,446)			5.000	2.430	AO	5,000	20,000	12/01/2017	10/01/2026
490580-EW-3	SPECTRUM HEALTH SYSTEM			1	1.D FE	660,000	85.1090	561,719	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	7,659,621	108.7570	7,504,233	6,900,000	7,462,833		(121,369)			5.000	2.960	AO	72,833	345,000	04/29/2022	04/15/2028
59447T-3J-0	SPECTRUM HLTH				1.D FE	11,188,900	110.8850	11,088,500	10,000,000	10,930,185		(159,620)			5.000	3.080	AO	105,556	500,000	04/29/2022	04/15/2029
847771-BH-4	SPEEDWAY IND SEWAGE WORKS				1.C FE	1,669,078	100.0840	1,496,256	1,495,000	1,575,907		(29,825)			3.000	0.940	MS	14,950	44,850	10/16/2020	09/01/2026
850269-EH-0	SPRINGDALE ARK SALES TAX				1.C FE	1,208,382	94.8640	1,223,746	1,290,000	1,230,561		22,180			1.754	4.399	MN	3,771	22,627	04/06/2023	11/01/2025
850269-EJ-6	SPRINGDALE ARK SALES TAX			1	1.C FE	2,824,637	94.9700	2,925,076	3,080,000	2,888,094		63,456			1.854	4.399	MN	9,517	57,103	04/06/2023	11/01/2026
850269-EK-3	SPRINGDALE ARK SALES TAX			1	1.C FE	2,143,071	95.2170	2,266,165	2,380,000	2,198,686		55,615			1.997	4.435	MN	7,921	47,529	04/06/2023	11/01/2027
850269-EL-1	SPRINGDALE ARK SALES TAX			1	1.C FE	1,444,213	95.3900	1,554,857	1,630,000	1,486,119		41,906			2.097	4.434	MN	5,697	34,181	04/06/2023	11/01/2028
850309-AN-5	SPRINGDALE ARK WTR & SWR REV				1.D FE	1,124,340	108.0160	1,080,160	1,000,000	1,088,504		(22,796)			5.000	2.460	MS	16,667	62,639	04/13/2022	09/01/2027
78764Y-ET-0	ST CHARLES CNTY MO PUB WTR SUP			1	1.B FE	3,708,285	100.1930	3,506,755	3,500,000	3,566,643		(33,313)			4.000	2.970	JD	11,667	140,000	06/28/2019	12/01/2041
790420-NG-4	ST JOHNS CNTY FLA WTR & SWR RE				1.C FE	383,175	103.2090	309,627	300,000	314,444		(10,009)			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	99.2360	808,773	815,000	853,498		(6,335)			4.000	3.060	JJ	16,300	32,600	11/06/2019	07/01/2043
791638-F7-9	ST LOUIS MO ARPT REV				1.E FE	3,052,850	106.0470	2,651,175	2,500,000	2,709,081		(56,486)			5.000	2.490	JJ	62,500	125,000	06/09/2017	07/01/2027
85732M-V8-7	STATE PUB SCH BLDG AUTH PA COL			1	1.G FE	1,094,295	102.5820	1,061,724	1,035,000	1,054,641		(7,572)			4.000	3.190	JD	1,840	41,400	04/12/2018	06/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85732M-V9-5	STATE PUB SCH BLDG AUTH PA COL			1	1.G FE	641,391	102.4440	624,908	610,000	620,419		(4,012)			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	107.9090	911,831	845,000	900,803		(11,418)			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	107.7940	959,367	890,000	946,505		(11,542)			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	108.0160	739,910	685,000	726,744		(8,513)			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	91.5840	915,840	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	90.1560	901,560	1,000,000	1,000,000					2.012	2.012	JJ	10,060	20,120	07/15/2020	07/01/2028
874369-BS-9	TALLADEGA ALA WTR & SWR BRD				1.C FE	510,000	91.9360	468,874	510,000	510,000					1.270	1.270	MS	2,159	6,477	08/13/2021	09/01/2026
874369-BU-4	TALLADEGA ALA WTR & SWR BRD				1.C FE	200,000	88.5960	177,192	200,000	200,000					1.650	1.650	MS	1,100	3,300	08/13/2021	09/01/2028
874461-KK-1	TALLAHASSEE FLA CONS UTIL SYS			1	1.C FE	301,562	102.6420	272,001	265,000	274,468		(5,203)			5.000	2.891	AO	3,313	13,250	05/23/2018	10/01/2034
875143-AS-8	TAMPA FLA SPL ASSMT REV			1	1.C FE	2,846,637	109.2470	2,660,164	2,435,000	2,628,385		(41,169)			5.000	3.030	MN	20,292	121,750	04/04/2018	05/01/2035
875291-BD-7	TAMPA FLA WTR & WASTEWATER SYS			1	1.A FE	816,872	119.8530	809,008	675,000	798,131		(12,351)			5.000	2.650	AO	8,438	33,750	06/02/2022	10/01/2035
875291-BE-5	TAMPA FLA WTR & WASTEWATER SYS			1	1.A FE	814,172	118.9890	803,176	675,000	795,821		(12,096)			5.000	2.690	AO	8,438	33,750	06/02/2022	10/01/2036
875291-BF-2	TAMPA FLA WTR & WASTEWATER SYS			1	1.A FE	601,595	118.1060	590,530	500,000	588,218		(8,818)			5.000	2.720	AO	6,250	25,000	06/02/2022	10/01/2037
875291-BG-0	TAMPA FLA WTR & WASTEWATER SYS			1	1.A FE	1,197,240	117.0560	1,170,560	1,000,000	1,171,339		(17,076)			5.000	2.780	AO	12,500	50,000	06/02/2022	10/01/2038
87638T-GV-9	TARRANT CNTY TX - CHRISTUS HEALTH			1	1.E FE	6,232,590	93.6620	6,088,030	6,500,000	6,239,171		4,914			4.000	4.249	JJ	130,000	221,000	08/05/2022	07/01/2053
87638T-GW-7	TARRANT CNTY TX - CHRISTUS HEALTH			1	1.E FE	5,420,450	104.6830	5,234,150	5,000,000	5,372,000		(36,161)			5.000	3.961	JJ	125,000	212,500	08/05/2022	07/01/2053
87638T-GX-5	TARRANT CNTY TX - CHRISTUS HEALTH				1.E FE	551,975	104.8080	524,040	500,000	534,245		(13,189)			5.000	2.171	JJ	12,500	21,250	08/05/2022	07/01/2026
87638T-GY-3	TARRANT CNTY TX - CHRISTUS HEALTH				1.E FE	563,070	106.9700	534,850	500,000	546,199		(12,551)			5.000	2.240	JJ	12,500	21,250	08/05/2022	07/01/2027
87638T-GZ-0	TARRANT CNTY TX - CHRISTUS HEALTH				1.E FE	307,460	109.1250	294,638	270,000	299,284		(6,085)			5.000	2.440	JJ	6,750	11,475	08/05/2022	07/01/2028
87638T-HA-4	TARRANT CNTY TX - CHRISTUS HEALTH				1.E FE	339,952	111.0710	327,659	295,000	331,705		(6,139)			5.000	2.560	JJ	7,375	12,538	08/05/2022	07/01/2029
87638T-HB-2	TARRANT CNTY TX - CHRISTUS HEALTH				1.E FE	1,166,300	112.9220	1,129,220	1,000,000	1,140,094		(19,511)			5.000	2.640	JJ	25,000	42,500	08/05/2022	07/01/2030
880178-BT-4	TEMPLE UNIVERSITY			1	1.E FE	2,140,000	99.0000	2,118,600	2,140,000	2,140,000					1.092	1.092	AO	5,842	23,369	06/18/2020	04/01/2024
880178-BU-1	TEMPLE UNIVERSITY			1	1.E FE	1,800,000	95.4350	1,717,830	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	93.3870	1,680,966	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	91.6850	2,475,495	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	88.3610	2,385,747	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	86.3530	2,331,531	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	94.8220	1,137,864	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	93.3700	793,645	850,000	850,000					2.264	2.264	MS	5,666	19,244	01/16/2020	03/15/2027
41401P-CH-4	TEXAS MEDICAL CENTER CENTRAL HEATI				1.D FE	1,526,431	105.5080	1,318,850	1,250,000	1,345,215		(31,749)			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	107.4780	2,407,507	2,240,000	2,462,398		(54,308)			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	105.1250	210,250	200,000	213,938		(2,539)			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	104.4980	2,795,322	2,675,000	2,856,150		(32,953)			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	103.7460	3,734,856	3,600,000	3,836,705		(43,007)			4.000	2.610	FA	60,000	144,000	06/06/2019	02/01/2037
882669-BN-3	TEXAS PUB FIN AUTH LEASE REV			1	1.B FE	3,341,820	102.5480	3,076,440	3,000,000	3,191,373		(34,728)			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	101.9320	407,728	400,000	424,733		(4,483)			4.000	2.690	FA	6,667	16,000	06/06/2019	02/01/2039
88276R-EX-6	TEXAS ST TECHNICAL COLLEGE				1.E FE	1,385,879	108.0330	1,420,634	1,315,000	1,370,023		(14,098)			5.000	3.741	FA	27,396	46,756	10/26/2022	08/01/2027
88276R-EY-4	TEXAS ST TECHNICAL COLLEGE				1.E FE	2,638,125	110.2490	2,756,225	2,500,000	2,613,221		(22,147)			5.000	3.911	FA	52,083	88,889	10/26/2022	08/01/2028
88276R-EZ-1	TEXAS ST TECHNICAL COLLEGE				1.E FE	2,728,187	112.3750	2,893,656	2,575,000	2,705,198		(20,444)			5.000	3.981	FA	53,646	91,556	10/26/2022	08/01/2029
88276R-FA-5	TEXAS ST TECHNICAL COLLEGE				1.E FE	4,982,281	114.3560	5,363,296	4,690,000	4,944,977		(33,177)			5.000	4.051	FA	97,708	166,756	10/26/2022	08/01/2030
88276R-FB-3	TEXAS ST TECHNICAL COLLEGE				1.E FE	2,442,995	115.4870	2,644,652	2,290,000	2,426,092		(15,033)			5.000	4.081	FA	47,708	81,422	10/26/2022	08/01/2031
88276R-FC-1	TEXAS ST TECHNICAL COLLEGE				1.E FE	2,131,320	116.7880	2,335,760	2,000,000	2,118,634		(11,284)			5.000	4.171	FA	41,667	71,111	10/26/2022	08/01/2032
882854-D7-4	TEXAS WATER DEV BRD			1	1.A FE	3,543,180	108.0900	3,242,700	3,000,000	3,226,651		(59,373)			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	107.9560	3,433,001	3,180,000	3,415,748		(61,699)			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	107.7800	2,694,500	2,500,000	2,681,810		(47,539)			5.000	2.850	FA	52,083	125,000	04/12/2018	08/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
882854-H8-8	TEXAS WATER DEV BRD			1	1.A FE	3,705,975	104.1830	3,646,405	3,500,000	3,597,175		(20,768)			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	103.9790	6,030,782	5,800,000	5,947,029		(31,372)			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	103.6230	6,528,249	6,300,000	6,447,061		(31,338)			4.000	3.410	AO	53,200	252,000	04/25/2018	10/15/2035
882854-P6-3	TEXAS WATER DEV BRD			1	1.A FE	5,239,750	104.6380	5,231,900	5,000,000	5,124,847		(23,607)			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	104.4120	4,176,480	4,000,000	4,085,666		(16,161)			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	104.0160	3,016,464	2,900,000	2,951,871		(9,763)			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	104.9310	1,311,638	1,250,000	1,372,363		(19,621)			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	1,273,866	104.3830	1,148,213	1,100,000	1,205,176		(16,842)			4.000	2.230	AO	9,289	40,000	09/25/2019	10/15/2037
882854-Z4-7	TEXAS WATER DEV BRD			1	1.A FE	1,558,143	103.7200	1,400,220	1,350,000	1,476,009		(20,151)			4.000	2.270	AO	11,400	49,000	09/25/2019	10/15/2038
45204F-VD-4	THEORY AND COMPUTING SCIENCES BUIL			1	1.F FE	1,500,000	100.0180	1,500,270	1,500,000	1,500,000					6.465	6.465	JJ	34,211		08/16/2023	07/01/2025
45204F-VE-2	THEORY AND COMPUTING SCIENCES BUIL			1	1.F FE	1,700,000	100.0150	1,700,255	1,700,000	1,700,000					6.279	6.279	JJ	37,657		08/16/2023	07/01/2026
45204F-VF-9	THEORY AND COMPUTING SCIENCES BUIL			1	1.F FE	3,000,000	100.0200	3,000,600	3,000,000	3,000,000					6.551	6.551	JJ	69,331		08/16/2023	07/01/2027
89602R-KH-7	TRIBOROUGH BRDG & TUNL AUTH NY			1	1.D FE	1,154,230	121.6120	1,216,120	1,000,000	1,149,468		(4,762)			5.000	3.445	MN	6,389	12,222	08/09/2023	11/15/2035
89602R-KK-0	TRIBOROUGH BRDG & TUNL AUTH NY			1	1.D FE	1,132,750	118.7360	1,187,360	1,000,000	1,128,699		(4,051)			5.000	3.786	MN	6,389	12,222	08/09/2023	11/15/2037
89602R-KL-8	TRIBOROUGH BRDG & TUNL AUTH NY			1	1.D FE	1,120,820	117.5240	1,175,240	1,000,000	1,117,158		(3,662)			5.000	3.938	MN	6,389	12,222	08/09/2023	11/15/2038
89602R-KM-6	TRIBOROUGH BRDG & TUNL AUTH NY			1	1.D FE	1,265,343	116.5250	1,328,385	1,140,000	1,261,567		(3,776)			5.000	4.068	MN	7,283	13,933	08/09/2023	11/15/2039
89602R-KN-4	TRIBOROUGH BRDG & TUNL AUTH NY			1	1.D FE	1,100,980	115.6930	1,156,930	1,000,000	1,097,954		(3,026)			5.000	4.173	MN	6,389	12,222	08/09/2023	11/15/2040
89602H-GB-7	TRIBOROUGH BRIDGE & TUNNEL AUTHORI			1	1.B Z	8,713,040	122.1010	9,768,080	8,000,000	8,701,405		(11,635)			5.000	4.059	MN	80,000		10/12/2023	11/15/2035
89602H-GD-3	TRIBOROUGH BRIDGE & TUNNEL AUTHORI			1	1.B Z	6,411,060	119.1160	7,146,960	6,000,000	6,404,434		(6,626)			5.000	4.344	MN	60,000		10/12/2023	11/15/2037
89602H-GE-1	TRIBOROUGH BRIDGE & TUNNEL AUTHORI			1	1.B Z	5,304,500	117.7110	5,885,550	5,000,000	5,299,615		(4,885)			5.000	4.441	MN	50,000		10/12/2023	11/15/2038
89602H-GH-4	TRIBOROUGH BRIDGE & TUNNEL AUTHORI			1	1.B FE	7,850,250	115.0560	8,629,200	7,500,000	7,844,679		(5,571)			5.000	4.616	MN	75,000		10/12/2023	11/15/2041
896035-BN-1	TRIBOROUGH BRIDGE & TUNNEL AUTHORI			1	1.B FE	1,024,853	121.2260	1,060,728	875,000	1,014,689		(10,163)			5.000	3.282	MN	5,590	29,288	03/10/2023	05/15/2035
896035-BP-6	TRIBOROUGH BRIDGE & TUNNEL AUTHORI			1	1.B FE	577,105	120.1340	600,670	500,000	571,921		(5,184)			5.000	3.526	MN	3,194	16,736	03/10/2023	05/15/2036
896035-BS-0	TRIBOROUGH BRIDGE & TUNNEL AUTHORI			1	1.B FE	976,920	116.1550	1,016,356	875,000	970,204		(6,716)			5.000	4.014	MN	5,590	29,288	03/10/2023	05/15/2039
896035-BT-8	TRIBOROUGH BRIDGE & TUNNEL AUTHORI			1	1.B FE	831,300	115.3590	865,193	750,000	825,967		(5,333)			5.000	4.113	MN	4,792	25,104	03/10/2023	05/15/2040
89546R-PD-0	TRI-CNTY MET TRANSN DIST ORE R				1.G FE	2,093,193	106.0910	1,803,547	1,700,000	1,827,253		(44,436)			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	102.5660	1,661,569	1,620,000	1,770,907		(24,712)			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	107.3040	912,084	850,000	924,363		(19,399)			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	95.2810	1,810,339	1,900,000	1,902,127		(276)			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	92.1240	1,197,612	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	90.6480	1,087,776	1,200,000	1,200,000					2.884	2.884	JD	2,884	34,608	12/05/2019	12/01/2029
899124-MG-3	TULARE CALIF SWR REV				1.C FE	350,000	92.2440	322,854	350,000	350,000					1.800	1.800	MN	805	6,300	10/29/2020	11/15/2026
902354-QZ-5	TYLER TEX WTR & SWR SYS REV			1	1.B Z	2,473,833	110.4160	2,600,297	2,355,000	2,473,054		(780)			5.000	4.608	MS	8,177		11/08/2023	09/01/2043
902354-RA-9	TYLER TEX WTR & SWR SYS REV			1	1.B Z	2,585,473	110.0070	2,717,173	2,470,000	2,584,717		(756)			5.000	4.646	MS	8,576		11/08/2023	09/01/2044
902354-RB-7	TYLER TEX WTR & SWR SYS REV			1	1.B Z	2,711,956	109.6400	2,850,640	2,600,000	2,711,225		(731)			5.000	4.682	MS	9,028		11/08/2023	09/01/2045
902562-DB-0	UAB MEDICINE FIN AUTH ALA REV			1	1.D FE	1,226,590	110.0550	1,100,550	1,000,000	1,132,425		(21,512)			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	102.5100	1,025,100	1,000,000	1,056,005		(8,964)			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	101.8550	1,390,321	1,365,000	1,438,521		(11,752)			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	103.2770	671,301	650,000	687,794		(6,058)			4.000	2.880	MS	8,667	26,000	05/23/2019	09/01/2036
902562-DH-7	UAB MEDICINE FIN AUTH ALA REV			1	1.D FE	2,644,263	101.2980	2,456,477	2,425,000	2,554,455		(20,689)			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	99.8380	3,993,520	4,000,000	4,181,429		(28,846)			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	95.8510	4,811,720	5,020,000	5,237,079		(34,468)			4.000	3.160	MS	66,933	200,800	05/23/2019	09/01/2048
914073-AD-3	UNIVERSITY ARK UNIV REV				1.C FE	500,000	97.0950	485,475	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	94.2140	423,963	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	103.4640	284,526	275,000	287,744		(7,434)			5.000	2.153	MN	2,292	13,750	08/24/2017	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
914115-L5-7	UNIVERSITY CENT ARK			1	1.F FE	352,652	103.3130	304,773	295,000	307,995		(7,566)			5.000	2.290	MS	4,917	14,750	08/24/2017	09/01/2026
914115-M5-6	UNIVERSITY CENT ARK			1	1.E FE	409,015	105.5690	385,327	365,000	380,317		(6,235)			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	105.3190	358,085	340,000	353,723		(5,580)			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	103.1810	211,521	205,000	214,192		(6,352)			5.000	1.780	JD	854	10,250	05/24/2017	06/01/2025
914233-3X-7	UNIVERSITY CONN			1	1.D Z	949,892	120.8250	1,027,013	850,000	948,937		(955)			5.000	3.666	FA	4,722		11/08/2023	08/15/2034
914233-3Y-5	UNIVERSITY CONN			1	1.D Z	649,683	120.1960	703,147	585,000	649,067		(616)			5.000	3.822	FA	3,250		11/08/2023	08/15/2035
914233-3Z-2	UNIVERSITY CONN			1	1.D Z	714,597	119.6720	777,868	650,000	713,986		(611)			5.000	3.996	FA	3,611		11/08/2023	08/15/2036
914233-4A-6	UNIVERSITY CONN			1	1.D Z	570,481	118.4580	621,905	525,000	570,054		(427)			5.000	4.165	FA	2,917		11/08/2023	08/15/2037
914233-4B-4	UNIVERSITY CONN			1	1.D FE	539,115	117.1390	585,695	500,000	538,750		(365)			5.000	4.279	FA	2,778		11/08/2023	08/15/2038
914233-4C-2	UNIVERSITY CONN			1	1.D FE	640,950	116.3460	698,076	600,000	640,570		(380)			5.000	4.394	FA	3,333		11/08/2023	08/15/2039
914367-GR-2	UNIVERSITY KANS HOSP AUTH HEAL			1	1.D FE	1,684,875	103.0390	1,545,585	1,500,000	1,617,126		(17,286)			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	95.4220	4,293,990	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	91.2280	2,736,840	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	99.2570	248,143	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	93.7790	140,669	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	90.1650	157,789	175,000	175,000					2.600	2.600	AO	1,138	4,550	01/15/2020	04/01/2030
914716-R6-4	UNIVERSITY N C CHARLOTTE REV				1.E FE	325,000	92.5810	300,888	325,000	325,000					2.375	2.375	AO	1,930	7,719	01/15/2020	04/01/2028
914703-HS-5	UNIVERSITY NORTH ALA REV			1	1.E FE	190,930	104.0780	176,933	170,000	182,898		(2,023)			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	97.6600	966,834	990,000	990,000					1.989	1.989	AO	4,923	19,691	07/01/2020	10/01/2024
914302-KB-9	UNIVERSITY OF HOUSTON			1	1.C FE	1,659,602	117.8450	1,649,830	1,400,000	1,623,430		(24,194)			5.000	2.790	FA	26,444	78,944	06/02/2022	02/15/2033
914302-KC-7	UNIVERSITY OF HOUSTON			1	1.C FE	1,769,820	117.7950	1,766,925	1,500,000	1,732,319		(25,087)			5.000	2.850	FA	28,333	84,583	06/02/2022	02/15/2034
914302-KD-5	UNIVERSITY OF HOUSTON			1	1.C FE	3,525,810	117.6270	3,528,810	3,000,000	3,452,883		(48,791)			5.000	2.900	FA	56,667	169,167	06/02/2022	02/15/2035
914302-KE-3	UNIVERSITY OF HOUSTON			1	1.C FE	1,912,590	116.8310	1,910,187	1,635,000	1,874,187		(25,697)			5.000	2.960	FA	30,883	92,196	06/02/2022	02/15/2036
914318-3C-2	UNIVERSITY OF IDAHO				1.E FE	171,858	104.6850	146,559	140,000	154,143		(6,237)			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	107.1960	246,551	230,000	262,440		(9,854)			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	109.7650	164,648	150,000	176,684		(6,158)			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	115.6650	508,926	440,000	550,900		(14,472)			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	115.3280	1,055,251	915,000	1,142,036		(29,566)			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	113.7810	432,368	380,000	472,215		(11,974)			5.000	1.460	AO	4,750	19,000	01/27/2021	04/01/2037
914318-3R-9	UNIVERSITY OF IDAHO			1	1.E FE	331,188	112.1330	280,333	250,000	309,504		(7,707)			5.000	1.520	AO	3,125	12,500	01/27/2021	04/01/2039
45203N-AQ-2	UNIVERSITY OF ILLINOIS			1	1.C FE	2,315,239	112.4840	2,350,916	2,090,000	2,303,411		(11,828)			5.000	4.126	AO	26,125	42,671	04/26/2023	10/01/2040
45203N-AR-0	UNIVERSITY OF ILLINOIS			1	1.C FE	2,454,687	111.6120	2,483,367	2,225,000	2,442,656		(12,031)			5.000	4.190	AO	27,813	45,427	04/26/2023	10/01/2041
45203N-AS-8	UNIVERSITY OF ILLINOIS			1	1.C FE	2,543,537	111.0300	2,570,345	2,315,000	2,531,597		(11,940)			5.000	4.248	AO	28,938	47,265	04/26/2023	10/01/2042
45203N-AT-6	UNIVERSITY OF ILLINOIS			1	1.C FE	1,592,090	110.1240	1,602,304	1,455,000	1,584,946		(7,144)			5.000	4.302	AO	18,188	29,706	04/26/2023	10/01/2043
61212L-TN-9	UNIVERSITY OF MONTANA			1	1.D FE	5,542,537	110.7200	5,425,280	4,900,000	5,471,662		(53,552)			5.250	3.696	MN	32,871	257,250	07/21/2022	11/15/2052
914713-T3-6	UNIVERSITY OF NORTH CAROLINA-CHAPE			1	1.A FE	2,080,000	93.3730	1,942,158	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	91.1440	824,853	905,000	905,000					1.019	1.019	JD	769	9,222	06/09/2021	12/01/2026
611530-DU-7	UNIVERSITY OF PITTSBURGH MEDICAL C				1.F FE	545,060	107.1220	535,610	500,000	537,651		(7,409)			5.000	2.651	MN	3,194	14,306	04/05/2023	05/15/2027
611530-DW-3	UNIVERSITY OF PITTSBURGH MEDICAL C				1.F FE	563,400	111.1490	555,745	500,000	556,608		(6,792)			5.000	2.720	MN	3,194	14,306	04/05/2023	05/15/2029
611530-DY-9	UNIVERSITY OF PITTSBURGH MEDICAL C				1.F FE	839,040	114.2580	834,083	730,000	830,555		(8,485)			5.000	2.910	MN	4,664	20,886	04/05/2023	05/15/2031
611530-DZ-6	UNIVERSITY OF PITTSBURGH MEDICAL C				1.F FE	771,653	115.8700	770,536	665,000	764,398		(7,255)			5.000	2.970	MN	4,249	19,026	04/05/2023	05/15/2032
611530-EA-0	UNIVERSITY OF PITTSBURGH MEDICAL C				1.F FE	585,885	117.2490	586,245	500,000	580,713		(5,172)			5.000	3.010	MN	3,194	14,306	04/05/2023	05/15/2033
611530-EB-8	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	743,290	116.4220	745,101	640,000	737,103		(6,187)			5.000	3.252	MN	4,089	18,311	04/05/2023	05/15/2034
611530-EF-9	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	553,780	110.9000	554,500	500,000	550,650		(3,130)			5.000	4.040	MN	3,194	14,306	04/05/2023	05/15/2038
70870J-EU-8	UNIVERSITY OF PITTSBURGH MEDICAL C				1.F FE	626,819	107.0220	615,377	575,000	618,299		(8,520)			5.000	2.651	MN	3,674	16,451	04/05/2023	05/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70870J-EV-6	UNIVERSITY OF PITTSBURGH MEDICAL C				1.F FE	665,292	109.1940	655,164	600,000	656,796		(8,497)			5.000	2.690	MN	3,833	17,167	04/05/2023	05/15/2028
70870J-EW-4	UNIVERSITY OF PITTSBURGH MEDICAL C				1.F FE	478,890	111.2010	472,604	425,000	473,117		(5,773)			5.000	2.720	MN	2,715	12,160	04/05/2023	05/15/2029
70870J-EY-0	UNIVERSITY OF PITTSBURGH MEDICAL C				1.F FE	1,264,307	114.5440	1,259,984	1,100,000	1,251,522		(12,785)			5.000	2.910	MN	7,028	31,472	04/05/2023	05/15/2031
70870J-EZ-7	UNIVERSITY OF PITTSBURGH MEDICAL C				1.F FE	986,323	115.8700	984,895	850,000	977,049		(9,274)			5.000	2.970	MN	5,431	24,319	04/05/2023	05/15/2032
70870J-FA-1	UNIVERSITY OF PITTSBURGH MEDICAL C				1.F FE	644,474	116.9810	643,396	550,000	638,785		(5,689)			5.000	3.010	MN	3,514	15,736	04/05/2023	05/15/2033
70870J-FB-9	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	812,973	116.3330	814,331	700,000	806,206		(6,767)			5.000	3.252	MN	4,472	20,028	04/05/2023	05/15/2034
70870J-FC-7	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	516,339	115.8580	521,361	450,000	512,394		(3,945)			5.000	3.493	MN	2,875	12,875	04/05/2023	05/15/2035
70870J-FD-5	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	452,000	114.8560	459,424	400,000	448,937		(3,064)			5.000	3.734	MN	2,556	11,444	04/05/2023	05/15/2036
70870J-FE-3	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	418,343	113.5950	425,981	375,000	415,809		(2,534)			5.000	3.923	MN	2,396	10,729	04/05/2023	05/15/2037
70870J-FF-0	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	886,048	111.9970	895,976	800,000	881,040		(5,008)			5.000	4.040	MN	5,111	22,889	04/05/2023	05/15/2038
70870J-FH-6	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	1,633,527	101.1820	1,689,739	1,670,000	1,634,572		1,045			4.000	4.180	MN	8,536	38,224	04/05/2023	05/15/2040
70870J-FJ-2	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	1,265,654	100.6150	1,307,995	1,300,000	1,266,559		905			4.000	4.210	MN	6,644	29,756	04/05/2023	05/15/2041
70870J-FK-9	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	971,340	100.2850	1,002,850	1,000,000	972,039		699			4.000	4.220	MN	5,111	22,889	04/05/2023	05/15/2042
70870J-FL-7	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	966,440	99.9770	999,770	1,000,000	967,197		757			4.000	4.250	MN	5,111	22,889	04/05/2023	05/15/2043
70870J-FM-5	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	2,853,780	97.0660	2,911,980	3,000,000	2,856,411		2,631			4.000	4.336	MN	15,333	68,667	04/05/2023	05/15/2048
70870J-FN-3	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	4,683,900	97.5850	4,879,250	5,000,000	4,687,983		4,083			4.000	4.394	MN	25,556	114,444	04/05/2023	05/15/2053
70870J-FP-8	UNIVERSITY OF PITTSBURGH MEDICAL C				1.F FE	255,923	100.6620	251,655	250,000	252,073		(3,850)			5.000	2.742	MN	1,597	7,153	04/05/2023	05/15/2024
70870J-FQ-6	UNIVERSITY OF PITTSBURGH MEDICAL C				1.F FE	277,142	102.6900	272,129	265,000	273,114		(4,028)			5.000	2.711	MN	1,693	7,582	04/05/2023	05/15/2025
70870J-FR-4	UNIVERSITY OF PITTSBURGH MEDICAL C				1.F FE	347,383	104.7720	340,509	325,000	342,439		(4,944)			5.000	2.651	MN	2,076	9,299	04/05/2023	05/15/2026
70870J-FS-2	UNIVERSITY OF PITTSBURGH MEDICAL C				1.F FE	697,677	107.0220	684,941	640,000	688,193		(9,484)			5.000	2.651	MN	4,089	18,311	04/05/2023	05/15/2027
70870J-FU-7	UNIVERSITY OF PITTSBURGH MEDICAL C				1.F FE	518,328	111.2010	511,525	460,000	512,079		(6,249)			5.000	2.720	MN	2,939	13,161	04/05/2023	05/15/2029
70870J-FV-5	UNIVERSITY OF PITTSBURGH MEDICAL C				1.F FE	570,465	112.9440	564,720	500,000	564,087		(6,378)			5.000	2.790	MN	3,194	14,306	04/05/2023	05/15/2030
70870J-FW-3	UNIVERSITY OF PITTSBURGH MEDICAL C				1.F FE	1,149,370	114.5440	1,145,440	1,000,000	1,137,747		(11,623)			5.000	2.910	MN	6,389	28,611	04/05/2023	05/15/2031
70870J-FX-1	UNIVERSITY OF PITTSBURGH MEDICAL C				1.F FE	771,653	115.8700	770,536	665,000	764,398		(7,255)			5.000	2.970	MN	4,249	19,026	04/05/2023	05/15/2032
70870J-FY-9	UNIVERSITY OF PITTSBURGH MEDICAL C				1.F FE	585,885	116.9810	584,905	500,000	580,713		(5,172)			5.000	3.010	MN	3,194	14,306	04/05/2023	05/15/2033
70870J-FZ-6	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	842,008	116.3330	843,414	725,000	834,999		(7,008)			5.000	3.252	MN	4,632	20,743	04/05/2023	05/15/2034
70870J-GA-0	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	573,710	115.8580	579,290	500,000	569,327		(4,383)			5.000	3.493	MN	3,194	14,306	04/05/2023	05/15/2035
70870J-GB-8	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	480,250	114.8560	488,138	425,000	476,995		(3,255)			5.000	3.734	MN	2,715	12,160	04/05/2023	05/15/2036
70870J-GD-4	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	636,847	111.9970	643,983	575,000	633,248		(3,599)			5.000	4.040	MN	3,674	16,451	04/05/2023	05/15/2038
70870J-GE-2	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	824,715	111.4020	835,515	750,000	820,386		(4,329)			5.000	4.145	MN	4,792	21,458	04/05/2023	05/15/2039
70870J-GF-9	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	978,160	101.1820	1,011,820	1,000,000	978,786		626			4.000	4.180	MN	5,111	22,889	04/05/2023	05/15/2040
70870J-GG-7	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	973,580	100.6150	1,006,150	1,000,000	974,276		696			4.000	4.210	MN	5,111	22,889	04/05/2023	05/15/2041
70870J-GH-5	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	743,075	100.2850	767,180	765,000	743,609		534			4.000	4.220	MN	3,910	17,510	04/05/2023	05/15/2042
70870J-GJ-1	UNIVERSITY OF PITTSBURGH MEDICAL C			1	1.F FE	676,508	99.9770	699,839	700,000	677,038		530			4.000	4.250	MN	3,578	16,022	04/05/2023	05/15/2043
915183-3N-5	UNIVERSITY OF UTAH			1	1.B FE	1,128,010	116.2880	1,162,880	1,000,000	1,122,938		(5,072)			5.000	3.960	FA	23,611		06/02/2023	08/01/2040
915183-3P-0	UNIVERSITY OF UTAH			1	1.B FE	1,403,250	115.7520	1,446,900	1,250,000	1,397,196		(6,054)			5.000	4.037	FA	29,514		06/02/2023	08/01/2041
915183-3Q-8	UNIVERSITY OF UTAH			1	1.B FE	1,567,860	115.1530	1,612,142	1,400,000	1,561,239		(6,621)			5.000	4.088	FA	33,056		06/02/2023	08/01/2042
915183-3R-6	UNIVERSITY OF UTAH			1	1.B FE	2,483,812	114.7510	2,553,210	2,225,000	2,473,623		(10,189)			5.000	4.141	FA	52,535		06/02/2023	08/01/2043
24487R-DS-8	UNIVERSITY SYSTEM OF GEORGIA			1	1.A Z	601,977	109.8160	603,988	550,000	592,841		(8,919)			5.000	3.545	JD	2,292	27,500	12/20/2022	06/01/2030
24487R-DT-6	UNIVERSITY SYSTEM OF GEORGIA			1	1.A Z	628,134	109.8160	631,442	575,000	618,816		(9,113)			5.000	3.715	JD	2,396	28,750	12/20/2022	06/01/2031
24487R-DU-3	UNIVERSITY SYSTEM OF GEORGIA			1	1.A Z	495,875	109.8160	499,663	455,000	488,724		(7,004)			5.000	3.856	JD	1,896	22,750	12/20/2022	06/01/2032
915183-H8-3	UNIVERSITY UTAH UNIV REVS			1	1.B FE	1,037,383	110.3220	965,318	875,000	954,888		(16,093)			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	112.8730	778,824	690,000	798,642		(17,612)			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	112.5410	1,097,275	975,000	1,125,090		(24,281)			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	112.8730	1,100,512	975,000	1,128,516		(24,886)			5.000	2.080	AO	12,188	48,750	07/17/2019	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
915200-ZJ-1	UNIVERSITY VT & ST AGRIC COLLE			1	1.E FE	1,314,412	109.9660	1,171,138	1,065,000	1,214,094		(23,925)			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	109.1640	1,097,098	1,005,000	1,143,373		(22,174)			5.000	2.420	AO	12,563	50,250	07/17/2019	10/01/2038
917393-CK-4	UTAH CNTY UTAH HOSP REV			1	1.B FE	1,608,038	109.6940	1,502,808	1,370,000	1,484,381		(24,170)			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	109.6640	970,526	885,000	957,375		(15,277)			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	109.6330	767,431	700,000	755,756		(11,753)			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	109.6000	1,611,120	1,470,000	1,584,589		(24,130)			5.000	3.080	MN	9,392	73,500	06/27/2018	05/15/2034
91756S-AE-3	UTAH TELECOMMUNICATION OPEN INFRAS				1.D FE	912,169	106.9550	909,118	850,000	898,006		(13,084)			5.000	3.240	JD	3,542	42,500	11/23/2022	06/01/2027
91756S-AG-8	UTAH TELECOMMUNICATION OPEN INFRAS				1.D FE	549,360	111.2340	556,170	500,000	541,841		(6,946)			5.000	3.300	JD	2,083	25,000	11/23/2022	06/01/2029
91756S-AJ-2	UTAH TELECOMMUNICATION OPEN INFRAS				1.D FE	670,350	114.8360	689,016	600,000	662,460		(7,290)			5.000	3.400	JD	2,500	30,000	11/23/2022	06/01/2031
91756S-AK-9	UTAH TELECOMMUNICATION OPEN INFRAS				1.D FE	673,752	116.5110	699,066	600,000	666,503		(6,697)			5.000	3.470	JD	2,500	30,000	11/23/2022	06/01/2032
91756S-AL-7	UTAH TELECOMMUNICATION OPEN INFRAS			1	1.D FE	568,900	118.2820	591,410	500,000	562,146		(6,240)			5.250	3.658	JD	2,188	26,250	11/23/2022	06/01/2033
91756S-AM-5	UTAH TELECOMMUNICATION OPEN INFRAS			1	1.D FE	561,600	118.1820	590,910	500,000	555,606		(5,538)			5.250	3.910	JD	2,188	26,250	11/23/2022	06/01/2034
91756S-AN-3	UTAH TELECOMMUNICATION OPEN INFRAS			1	1.D FE	583,018	118.1340	620,204	525,000	577,409		(5,182)			5.250	4.111	JD	2,297	27,563	11/23/2022	06/01/2035
91756S-AP-8	UTAH TELECOMMUNICATION OPEN INFRAS			1	1.D FE	1,648,215	116.7520	1,751,280	1,500,000	1,633,976		(13,157)			5.250	4.304	JD	6,563	78,750	11/23/2022	06/01/2037
91756S-AQ-6	UTAH TELECOMMUNICATION OPEN INFRAS			1	1.D FE	1,547,140	115.8690	1,622,166	1,400,000	1,533,103		(12,971)			5.500	4.586	JD	6,417	77,000	11/23/2022	06/01/2040
917572-XM-6	UTAH WTR FIN AGY REV				1.C FE	373,554	104.9580	314,874	300,000	319,710		(8,832)			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	101.7410	1,790,642	1,760,000	1,848,593		(14,606)			4.000	3.000	JJ	35,200	70,400	03/13/2020	07/01/2036
92555F-CF-7	VIA MET TRAN ADVANCED TRANSN D				1.A FE	570,000	87.2180	497,143	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.A FE	405,000	85.4250	345,971	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.A FE	300,000	84.0540	252,162	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.A FE	675,000	82.4720	556,686	675,000	675,000					2.086	2.086	FA	5,867	14,081	12/10/2020	08/01/2032
041438-GR-7	VIRGINIA HOSPITAL CTR ARLINGTON HE				1.E FE	1,508,900	110.7490	1,384,363	1,250,000	1,413,064		(27,372)			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	112.4800	1,349,760	1,200,000	1,375,837		(24,582)			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	111.6800	1,005,120	900,000	1,012,354		(15,506)			5.000	2.880	JJ	22,500	45,000	05/07/2020	07/01/2033
928172-6L-4	VIRGINIA ST PUB BLDG AUTH PUB			1	1.B FE	1,250,000	95.9640	1,199,550	1,250,000	1,250,000					2.063	2.063	FA	10,745	25,788	04/09/2020	08/01/2025
613741-LF-2	VIRGINIA TECH FOUNDATION INC			1	1.D FE	295,000	98.1920	289,666	295,000	295,000					1.077	1.077	JD	265	3,177	06/26/2020	06/01/2024
613741-LG-0	VIRGINIA TECH FOUNDATION INC			1	1.D FE	1,170,000	94.9170	1,110,529	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	92.9000	2,048,445	2,205,000	2,205,000					1.514	1.514	JD	2,782	33,384	06/26/2020	06/01/2026
930876-GS-0	WAKE CNTY N C			1	1.B FE	1,789,065	120.7080	1,810,620	1,500,000	1,772,589		(16,476)			5.000	3.055	AO	18,750	29,375	04/21/2023	04/01/2035
930876-GT-8	WAKE CNTY N C			1	1.B FE	3,782,631	119.5770	3,850,379	3,220,000	3,750,850		(31,780)			5.000	3.323	AO	40,250	63,058	04/21/2023	04/01/2036
930876-GW-1	WAKE CNTY N C			1	1.B FE	3,741,951	115.9710	3,786,453	3,265,000	3,715,407		(26,544)			5.000	3.770	AO	40,813	63,940	04/21/2023	04/01/2039
93340L-DQ-7	WALTON CNTY FLA SCH BRD CTFS P			1	1.C FE	4,755,566	114.2810	4,868,371	4,260,000	4,714,509		(39,355)			5.000	3.989	JJ	106,500	115,967	12/01/2022	07/01/2038
93340L-DR-5	WALTON CNTY FLA SCH BRD CTFS P			1	1.C FE	10,860,242	113.4320	11,031,262	9,725,000	10,766,167		(90,175)			5.000	4.027	JJ	243,125	264,736	12/01/2022	07/01/2039
93340L-DS-3	WALTON CNTY FLA SCH BRD CTFS P			1	1.C FE	9,141,919	112.9960	9,276,972	8,210,000	9,064,827		(73,897)			5.000	4.087	JJ	205,250	223,494	12/01/2022	07/01/2040
946303-C9-3	WAYNE ST UNIV MICH UNIV REVS			1	1.E FE	1,390,000	94.3220	1,311,076	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	91.1200	1,175,448	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	89.8950	2,184,449	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	88.2190	2,659,803	3,015,000	3,015,000					2.260	2.260	MN	8,707	68,139	07/17/2020	11/15/2029
950511-LB-9	WENATCHEE WASH WTR & SWR REV			1	1.D FE	670,138	109.0820	621,767	570,000	614,884		(10,683)			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	108.8880	397,441	365,000	393,320		(6,736)			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	104.7320	696,468	665,000	685,914		(4,944)			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	104.9450	388,297	370,000	380,535		(2,486)			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	104.9390	299,076	285,000	292,270		(1,712)			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	93.3830	4,202,235	4,500,000	4,500,000					2.738	2.738	FA	51,338	123,210	07/24/2020	08/01/2027
955525-BP-4	WEST RANKIN MISS UTIL AUTH REV			1	1.E FE	538,622	102.1460	490,301	480,000	495,208		(7,234)			5.000	3.349	JJ	12,000	24,000	07/12/2018	01/01/2031

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
95662M-3C-2	WEST VIRGINIA ST HSG DEV FD			1	1.A FE	1,078,830	100.2060	1,002,060	1,000,000	1,017,547		(20,758)			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	92.6560	4,836,643	5,220,000	5,220,000					1.746	1.746	AO	22,785	91,141	02/27/2020	10/01/2026
958638-ZA-9	WESTERN MICHIGAN UNIVERSITY				1.D FE	680,000	96.2500	654,500	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	93.0460	465,230	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	90.4460	497,453	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	88.5610	987,455	1,115,000	1,115,000					1.280	1.280	MN	1,824	14,272	01/22/2021	11/15/2027
971697-KS-5	WILMINGTON N C LTD OBLIG			1	1.B FE	812,252	118.6630	830,641	700,000	807,797		(4,455)			5.000	3.548	MS	11,667	4,764	06/29/2023	09/01/2037
971697-KU-0	WILMINGTON N C LTD OBLIG			1	1.B FE	857,663	116.5930	874,448	750,000	853,428		(4,234)			5.000	3.802	MS	12,500	5,104	06/29/2023	09/01/2039
971697-KV-8	WILMINGTON N C LTD OBLIG			1	1.B FE	852,128	115.9540	869,655	750,000	848,127		(4,000)			5.000	3.903	MS	12,500	5,104	06/29/2023	09/01/2040
971697-KW-6	WILMINGTON N C LTD OBLIG			1	1.B FE	1,411,063	115.4160	1,442,700	1,250,000	1,404,779		(6,284)			5.000	3.995	MS	20,833	8,507	06/29/2023	09/01/2041
971697-KX-4	WILMINGTON N C LTD OBLIG			1	1.B FE	1,407,650	114.3680	1,429,600	1,250,000	1,401,509		(6,141)			5.000	4.047	MS	20,833	8,507	06/29/2023	09/01/2042
975680-GC-7	WINSTON-SALEM N C				1.B FE	905,000	98.5390	891,778	905,000	905,000					1.350	1.350	JD	1,018	12,218	01/28/2022	06/01/2024
975680-GD-5	WINSTON-SALEM N C				1.B FE	2,410,000	95.6020	2,304,008	2,410,000	2,410,000					1.550	1.550	JD	3,113	37,355	01/28/2022	06/01/2025
975680-GE-3	WINSTON-SALEM N C				1.B FE	1,715,000	93.6900	1,606,784	1,715,000	1,715,000					1.730	1.730	JD	2,472	29,670	01/28/2022	06/01/2026
97712D-C8-7	WISCONSIN ST HEALTH & EDL FACS				1.D FE	827,848	103.3450	723,415	700,000	729,002		(17,337)			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	105.7350	793,013	750,000	797,289		(17,242)			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	108.1270	892,048	825,000	893,007		(17,684)			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	101.7160	3,829,607	3,765,000	3,804,662		(15,763)			4.000	3.533	MN	19,243	150,600	03/21/2018	11/15/2034
982674-ND-1	WYANDOTTE CNTY/KANSAS CITY UTILITY				1.F FE	1,000,000	97.4360	974,360	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	94.2930	942,930	1,000,000	1,000,000					1.249	1.249	MS	4,163	12,490	08/20/2020	09/01/2025
985900-EQ-8	YAVAPAI REGIONAL MEDICAL CENTER AZ			1	1.F FE	547,385	100.4020	502,010	500,000	528,158		(4,583)			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	104.8920	367,122	350,000	392,809		(7,030)			5.000	2.630	FA	7,292	17,500	07/17/2019	08/01/2039
98851W-AH-6	YUMA ARIZ				1.D FE	800,000	89.0810	712,648	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	87.6970	876,970	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	86.2470	560,606	650,000	650,000					2.102	2.102	JJ	6,300	13,663	01/13/2021	07/15/2030
988636-AG-1	YUMA CNTY ARIZ PLEDGED REV				1.D FE	900,000	92.1410	829,269	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	90.4970	122,171	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	83.5940	376,173	450,000	450,000					2.391	2.391	JJ	4,961	10,760	12/10/2020	07/15/2032
3130AT-UR-6	FHLB				1.B FE	4,997,450	99.7820	4,989,101	5,000,000	4,998,658		1,208			4.625	4.654	JD	11,563	256,302	02/09/2023	12/13/2024
270618-FK-2	EAST BATON ROUGE LA SEW COMMN			1	1.D FE	1,461,546	104.0190	1,336,644	1,285,000	1,386,647		(18,621)			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	103.4140	2,171,694	2,100,000	2,261,938		(29,630)			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	102.3600	2,354,280	2,300,000	2,471,656		(31,360)			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	101.9780	1,172,747	1,150,000	1,233,545		(15,244)			4.000	2.470	FA	19,167	46,000	10/17/2019	02/01/2039
438701-T7-9	HONOLULU HAWAII CITY CNTY WST WTR			1	1.C FE	1,502,554	102.4060	1,362,000	1,330,000	1,433,323		(17,327)			4.000	2.480	JJ	26,600	53,200	10/24/2019	07/01/2039
452252-NQ-8	ILLINOIS ST TOLL HWY AUTH TOLL			1	1.D FE	4,328,160	100.2460	4,009,840	4,000,000	4,193,120		(31,798)			4.000	3.040	JJ	80,000	160,000	06/26/2019	01/01/2044
45505M-GZ-3	INDIANA ST FIN AUTH WASTEWATER			1	1.D FE	592,914	102.9290	535,231	520,000	564,138		(7,075)			4.000	2.410	AO	5,200	20,800	09/26/2019	10/01/2038
725304-VE-6	PITTSBURGH PA WTR & SWR AUTH W				1.C FE	743,266	121.4430	710,442	585,000	699,336		(10,230)			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	104.3280	208,656	200,000	213,247		(2,134)			4.000	2.730	MS	2,667	8,000	06/19/2019	09/01/2035
900190-KH-1	TURLOCK CALIF IRR DIST REV			1	1.D FE	510,508	111.9400	447,760	400,000	467,525		(10,491)			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	96.9890	1,343,298	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						3,095,631,065	XXX	3,026,468,968	2,835,120,888	3,022,751,107		(24,071,635)			XXX	XXX	XXX	34,063,757	83,419,689	XXX	XXX
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799			2	1.A	3,545	104.6160	3,682	3,519	3,545		(3)	48		6.500	6.082	MON	19	227	07/15/2005	08/01/2033
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232			2	1.A	27,960	103.1170	29,162	28,280	27,963		(9)	734		6.000	6.647	MON	141	1,686	05/10/2005	12/01/2033
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500			2	1.A	337	104.6470	344	329	337		(1)	2		6.500	5.356	MON	2	21	07/15/2005	01/01/2034
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448			2	1.A	130	103.4000	134	130	130			3		6.500	6.177	MON	1	9	07/15/2005	06/01/2034

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
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254			2	1.A	24,365	104.3550	25,261	24,207	24,364		(34)	905		6.500	6.159	MON	131	1,566	07/15/2005	08/01/2034
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608			2	1.A	1,627	105.2440	1,684	1,600	1,627		(2)	11		6.500	5.658	MON	9	103	07/15/2005	09/01/2034
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966			2	1.A	618	104.0090	636	611	618		(1)	18		6.500	5.969	MON	3	37	07/15/2005	09/01/2034
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197			2	1.A	1,216	104.2660	1,259	1,207	1,216		(1)	25		6.500	6.121	MON	7	78	07/15/2005	12/01/2034
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200			2	1.A	303	104.2750	314	301	303		(1)	25		6.500	6.221	MON	2	19	07/15/2005	04/01/2035
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922			2	1.A	490	105.4370	511	484	490					6.500	6.052	MON	3	31	05/09/2007	09/01/2037
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604			2	1.A	865	103.5570	890	859	864		(2)	6		6.000	5.410	MON	4	50	06/02/2004	04/01/2028
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609			2	1.A	16	103.2880	16	16	16					7.000	5.958	MON		1	02/05/2002	05/01/2028
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650			2	1.A	3,922	103.2880	4,003	3,875	3,919		(15)	66		7.000	6.044	MON	23	265	02/05/2002	09/01/2028
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665			2	1.A	59	103.5740	61	58	59			1		6.000	5.394	MON		3	09/22/2003	10/01/2028
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730			2	1.A	1,936	103.5820	1,988	1,919	1,932		(6)	21		6.000	5.407	MON	10	112	09/22/2003	03/01/2029
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748			2	1.A	2,153	103.5790	2,212	2,135	2,152		(4)	16		6.000	5.440	MON	11	125	06/02/2004	04/01/2029
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920			2	1.A	68	103.2880	70	68	68			3		7.000	7.457	MON		4	02/05/2002	02/01/2030
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188			2	1.A	25	103.2880	25	24	25			1		7.000	5.762	MON		2	02/05/2002	06/01/2031
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277			2	1.A	1,568	103.2840	1,588	1,538	1,538		(6)	37		7.000	5.971	MON	9	106	02/08/2002	11/01/2031
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311			2	1.A	763	104.1170	769	738	762		(1)	31		7.000	5.343	MON	4	51	05/01/2002	02/01/2032
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345			2	1.A	848	103.4200	856	828	849		1	8		7.000	5.784	MON	5	57	04/12/2002	04/01/2032
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351			2	1.A	309	103.5870	315	304	309		(1)	4		6.500	5.781	MON	2	19	07/15/2005	05/01/2032
31292H-04-9	FED HOME LOAN MTG CORP GOLD #C01375			2	1.A	819	103.6690	835	805	819		(1)	8		6.500	5.722	MON	4	52	07/15/2005	07/01/2032
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260			2	1.A	7	103.2880	7	7	7					7.000	7.698	MON		1	02/05/2002	05/01/2028
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412			2	1.A	2,350	102.6250	2,439	2,376	2,352			58		6.000	6.925	MON	12	138	09/22/2003	09/01/2028
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934			2	1.A	1,262	103.0170	1,315	1,276	1,262			30		6.000	6.802	MON	6	76	06/02/2004	12/01/2028
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939			2	1.A	1,394	102.8750	1,450	1,409	1,395		(1)	46		6.000	6.918	MON	7	83	09/22/2003	03/01/2029
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495			2	1.A	69	103.2880	74	72	70					7.000	8.070	MON		4	12/27/1999	06/01/2029
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188			2	1.A	60	104.2860	63	61	60					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	1,181	103.3600	1,227	1,187	1,059		(50)			6.500	7.044	MON	6	72	02/05/2002	08/01/2029
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362			2	1.A	641	103.2880	647	626	556		(41)			7.000	4.808	MON	4	44	02/05/2002	01/01/2030
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418			2	1.A	2,732	103.2880	2,920	2,827	2,716		10			7.000	8.822	MON	16	197	07/24/2000	04/01/2030
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914			2	1.A	3,570	103.2880	3,721	3,603	3,570		(4)	134		7.000	7.501	MON	21	247	02/05/2002	05/01/2030
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106			2	1.A	4,367	103.3850	4,534	4,386	4,368		(4)	93		6.000	6.329	MON	22	257	09/22/2003	11/01/2029
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890			2	1.A	524	103.4670	556	538	518		2			6.000	7.488	MON	3	32	04/05/2001	02/01/2031
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364			2	1.A	122	103.2880	127	123	122			1		7.000	7.262	MON	1	8	02/05/2002	05/01/2031
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665			2	1.A	1,013	104.9830	1,069	1,018	1,010		1			6.500	6.782	MON	6	66	02/05/2002	06/01/2031
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893			2	1.A	11,958	103.2880	12,455	12,059	11,961		7	479		7.000	7.499	MON	70	800	02/05/2002	03/01/2031
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017			2	1.A	1,831	104.2390	1,919	1,841	1,824					6.500	6.842	MON	10	118	02/05/2002	03/01/2031
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373			2	1.A	80	103.9420	83	80	80			2		6.500	6.084	MON		5	07/15/2005	01/01/2032
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536			2	1.A	10,491	104.3230	10,873	10,422	10,489		(26)	435		6.500	6.172	MON	56	673	07/15/2005	01/01/2032
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668			2	1.A	211	104.1570	218	210	211			5		6.500	6.112	MON	1	14	07/15/2005	03/01/2032
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382			2	1.A	1,869	103.2880	1,947	1,885	1,869		(3)	84		7.000	7.444	MON	11	131	05/01/2002	05/01/2032
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600			2	1.A	8,531	103.7850	8,798	8,477	8,530		(10)	186		6.500	6.157	MON	46	548	07/15/2005	08/01/2032
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953			2	1.A	381	104.5040	399	382	380					6.500	6.689	MON	2	24	02/05/2002	08/01/2032
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778			2	1.A	4,690	104.7520	4,940	4,716	4,685		1			6.500	6.719	MON	26	300	02/05/2002	09/01/2032
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253			2	1.A	492	103.7910	507	489	492		(1)	14		6.500	6.201	MON	3	31	07/15/2005	01/01/2033
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083			2	1.A	11,256	104.3080	11,669	11,187	11,255		(12)	219		6.500	6.190	MON	61	722	07/15/2005	03/01/2033
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214			2	1.A	1,635	99.4620	1,674	1,683	1,637		(5)	66		5.000	7.077	MON	7	83	02/26/2009	08/01/2028

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
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515			2	1.A	3,033	103.7550	3,127	3,014	3,031		(9)	39		6.500	5.907	MON	16	193	07/15/2005	01/01/2028
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108			2	1.A	418,943	95.0850	441,843	464,681	419,679		828	55,974		3.000	7.103	MON	1,162	13,676	05/24/2012	04/01/2032
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762			2	1.A	18	103.2880	19	18	18					7.000	6.608	MON		2	02/05/2002	09/01/2027
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800			2	1.A	457	103.2880	473	458	457		(2)	2		7.000	8.057	MON	3	30	11/06/1998	11/01/2026
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848			2	1.A	13	103.2880	13	13	13					7.000	7.000	MON		1	02/05/2002	12/01/2026
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374			2	1.A	222	103.6310	224	216	222		(1)	9		7.000	5.563	MON	1	15	05/01/2002	03/01/2032
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381			2	1.A	6,193	103.7830	6,241	6,014	6,189		(28)	279		7.000	5.453	MON	35	412	05/01/2002	04/01/2032
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391			2	1.A	1,742	104.3260	1,756	1,684	1,726		(5)	61		7.000	5.038	MON	10	115	05/01/2002	04/01/2032
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443			2	1.A	1,106	103.5060	1,128	1,090	1,106		(2)	15		6.500	5.766	MON	6	70	07/15/2005	08/01/2032
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597			2	1.A	191	103.5130	199	193	191			6		6.000	6.510	MON	1	11	05/10/2005	07/01/2033
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736			2	1.A	291	105.2000	301	286	291			6		6.500	5.674	MON	2	18	07/15/2005	09/01/2034
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434			2	1.A	230	103.6780	236	227	231					6.500	6.072	MON	1	15	08/09/2006	10/01/2036
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480			2	1.A	202	99.7060	205	205	205		4	6		5.000	0.000	MON	1	1	03/31/2009	02/01/2024
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492			2	1.A		99.7450								5.000	5.000	MON			08/27/2009	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501			2	1.A	46	99.7100	46	47	46		1	2		5.000	5.000	MON			08/27/2009	01/01/2024
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546			2	1.A	1,008	100.6720	1,036	1,029	1,008		1	33		5.000	5.000	MON	4	9	08/27/2009	04/01/2024
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363			2	1.A	6,325	101.5390	6,456	6,358	6,344		(4)	66		5.500	8.170	MON	29	225	08/27/2009	07/01/2024
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413			2	1.A	392,330	96.4900	392,675	406,957	392,675		320	21,980		3.000	0.000	MON	1,017	11,748	05/24/2012	03/01/2027
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087			2	1.A	520,551	97.2430	525,612	540,517	521,543		431	29,285		3.000	6.068	MON	1,351	15,704	05/24/2012	05/01/2027
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197			2	1.A	417,880	97.2820	421,702	433,484	418,657		526	23,185		3.000	5.987	MON	1,084	12,485	05/22/2012	05/01/2027
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054			2	1.A	6,991	99.6730	7,133	7,156	7,075		9			6.000	6.629	MON	36	423	02/19/1999	08/01/2028
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064			2	1.A	4,822	99.7110	4,922	4,936	4,881		9			6.000	6.641	MON	25	230	02/19/1999	08/01/2028
31371E-ZT-5	FED NATL MTG ASSOC #250154			2	1.A	18	99.6590	17	17	17					8.000	6.932	MON			06/11/1999	12/01/2024
31371J-DS-0	FED NATL MTG ASSOC #253113			2	1.A	4,842	102.9650	4,880	4,739	4,829		(29)	184		7.500	6.222	MON	30	349	02/07/2002	03/01/2030
31371J-SC-9	FED NATL MTG ASSOC #253515			2	1.A	3,552	102.8500	3,553	3,455	3,494		(60)	125		7.500	5.799	MON	22	256	02/07/2002	11/01/2030
31371J-WC-4	FED NATL MTG ASSOC #253643			2	1.A	3,536	103.4740	3,562	3,443	3,503		(43)	117		7.500	5.898	MON	22	254	02/07/2002	02/01/2031
31371J-XA-7	FED NATL MTG ASSOC #253673			2	1.A	311	103.3590	313	303	311		(2)	12		7.500	6.034	MON	2	23	07/30/2001	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674			2	1.A	38	103.3230	39	38	38			2		8.000	7.154	MON		3	07/06/2001	03/01/2031
31371J-7C-2	FED NATL MTG ASSOC #253891			2	1.A	4,567	101.7470	4,586	4,507	4,566		(17)	231		7.500	6.811	MON	28	332	02/07/2002	07/01/2031
31371K-DV-0	FED NATL MTG ASSOC #254016			2	1.A	1,498	99.7730	1,499	1,502	1,498		(1)	25		8.500	8.675	MON	11	127	10/02/2001	09/01/2031
31371M-SB-4	FED NATL MTG ASSOC #256214			2	1.A	8,041	99.7470	8,737	8,760	8,227		16	112		4.500	6.498	MON	33	392	04/07/2006	03/01/2036
31376C-BM-5	FED NATL MTG ASSOC #351144			2	1.A	103	99.7100	103	104	103			1		8.000	0.000	MON	1	7	11/20/1998	06/01/2026
31379H-VS-6	FED NATL MTG ASSOC #420125			2	1.A	3,379	99.7100	3,380	3,390	3,379		(1)	19		8.000	8.000	MON	23	258	11/20/1998	05/01/2026
31379J-G6-7	FED NATL MTG ASSOC #420621			2	1.A	65	99.7980	65	65	65					7.500	0.000	MON		4	10/29/1998	12/01/2027
31382W-5U-2	FED NATL MTG ASSOC #495059			2	1.A	589	99.7170	589	590	589			4		8.000	8.203	MON	4	47	08/08/2001	05/01/2029
31383L-CG-8	FED NATL MTG ASSOC #505971			2	1.A	980	100.0600	991	991	982		1			7.500	7.928	MON	6	74	04/11/2000	07/01/2029
31383S-FY-1	FED NATL MTG ASSOC #511483			2	1.A	2,413	102.5230	2,448	2,388	2,412		(9)	87		8.000	7.336	MON	16	189	08/08/2001	09/01/2029
31383T-KR-8	FED NATL MTG ASSOC #512504			2	1.A	1,011	99.7130	1,011	1,014	1,011			13		8.000	0.000	MON	7	77	08/08/2001	10/01/2029
31384A-G8-5	FED NATL MTG ASSOC #517823			2	1.A	319	100.3180	320	319	319		(1)	15		8.000	8.010	MON	2	25	08/08/2001	02/01/2030
31384K-GS-9	FED NATL MTG ASSOC #525909			2	1.A	128	100.3600	129	128	128			6		7.500	7.607	MON	1	9	02/07/2002	12/01/2029
31384L-YT-5	FED NATL MTG ASSOC #527322			2	1.A	240	99.6930	240	240	240			2		8.000	0.000	MON	2	16	08/08/2001	01/01/2030
31384M-G2-2	FED NATL MTG ASSOC #527717			2	1.A	97	100.0940	97	97	97			2		7.500	7.738	MON	1	7	02/07/2002	01/01/2030
31384T-VT-1	FED NATL MTG ASSOC #533526			2	1.A	648	99.7170	648	650	648			9		8.000	8.187	MON	4	51	08/08/2001	03/01/2030
31384U-NK-6	FED NATL MTG ASSOC #534194			2	1.A	753	99.7160	753	755	753		(2)	45		8.000	8.209	MON	5	59	08/08/2001	04/01/2030
31384V-BT-8	FED NATL MTG ASSOC #534750			2	1.A	4,328	99.7180	4,329	4,341	4,328			27		8.000	8.176	MON	29	344	08/08/2001	03/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31384V-QG-0	FED NATL MTG ASSOC #535155			2	1.A	1,040	103.3200	1,058	1,024	1,040		(6)	44		8.000	6.953	MON	7	81	07/06/2001	02/01/2030
31384V-UY-6	FED NATL MTG ASSOC #535299			2	1.A	218	101.7700	219	215	218		(1)	13		7.500	6.823	MON	1	16	02/07/2002	05/01/2030
31384V-YW-6	FED NATL MTG ASSOC #535425			2	1.A	1,800	100.1030	1,735	1,733	1,529		(3)			7.500	3.903	MON	11	124	01/11/2002	08/01/2030
31384W-E6-3	FED NATL MTG ASSOC #535757			2	1.A	889	102.9440	903	877	888		(2)	50		8.000	7.101	MON	6	67	08/08/2001	01/01/2031
31384W-KQ-2	FED NATL MTG ASSOC #535903			2	1.A	40	102.0660	40	39	40			2		7.500	6.697	MON		3	07/30/2001	03/01/2031
31384W-LB-4	FED NATL MTG ASSOC #535922			2	1.A	349	102.8240	353	344	349		(2)	19		8.000	6.948	MON	2	27	08/08/2001	03/01/2031
31384W-LX-6	FED NATL MTG ASSOC #535942			2	1.A	259	104.1130	264	254	259		(2)	15		8.000	6.591	MON	2	20	07/06/2001	04/01/2031
31384W-S8-4	FED NATL MTG ASSOC #536143			2	1.A	477	100.8730	480	476	477		(2)	31		8.000	7.868	MON	3	38	08/08/2001	04/01/2030
31384W-XN-5	FED NATL MTG ASSOC #536285			2	1.A	4,972	101.7630	5,017	4,930	4,971		(25)	338		8.500	7.967	MON	35	415	10/02/2001	08/01/2030
31384W-Y3-8	FED NATL MTG ASSOC #536330			2	1.A	1,153	102.0860	1,167	1,143	1,153		(6)	74		8.000	7.418	MON	8	90	08/08/2001	04/01/2030
31385A-RX-7	FED NATL MTG ASSOC #538802			2	1.A	716	99.8370	717	718	716		(2)	29		8.000	8.168	MON	5	57	08/08/2001	06/01/2030
31385C-WQ-2	FED NATL MTG ASSOC #540755			2	1.A	850	100.1830	852	850	850		(2)	33		8.000	8.034	MON	6	67	08/08/2001	05/01/2030
31385E-WH-8	FED NATL MTG ASSOC #542548			2	1.A	1,164	100.0110	1,166	1,166	1,164		(2)	30		8.000	8.087	MON	8	92	08/08/2001	07/01/2030
31385F-EM-4	FED NATL MTG ASSOC #542940			2	1.A	604	99.6590	604	607	604			5		8.500	8.722	MON	4	49	10/02/2001	07/01/2030
31385F-QZ-2	FED NATL MTG ASSOC #543272			2	1.A	1,347	100.7890	1,355	1,345	1,347		(4)	69		8.000	7.885	MON	9	106	08/08/2001	07/01/2030
31385G-ZH-0	FED NATL MTG ASSOC #544444			2	1.A	42	99.9760	42	42	42			1		8.000	8.094	MON		4	07/06/2001	09/01/2030
31385H-S2-9	FED NATL MTG ASSOC #545137			2	1.A	2,316	102.1090	2,334	2,286	2,316		(42)	98		7.500	6.755	MON	14	167	07/30/2001	08/01/2031
31385K-3Y-9	FED NATL MTG ASSOC #547215			2	1.A	1,284	99.9030	1,286	1,287	1,284		(1)	28		8.000	8.126	MON	9	102	08/08/2001	07/01/2030
31385N-GV-5	FED NATL MTG ASSOC #547512			2	1.A	223	101.3110	225	222	223		(1)	16		8.000	7.758	MON	1	18	07/06/2001	08/01/2030
31385S-K5-6	FED NATL MTG ASSOC #551216			2	1.A	4,220	100.5170	4,263	4,241	4,220		(18)	315		7.500	7.810	MON	27	315	02/07/2002	09/01/2030
31386B-UH-5	FED NATL MTG ASSOC #558684			2	1.A	284	102.1210	286	280	284		(1)	15		7.500	6.790	MON	2	21	02/07/2002	01/01/2031
31386D-TN-0	FED NATL MTG ASSOC #560457			2	1.A	981	100.4940	986	982	981		(3)	62		7.500	7.547	MON	6	73	02/07/2002	12/01/2030
31386H-MR-9	FED NATL MTG ASSOC #563868			2	1.A	3,662	100.0490	3,676	3,674	3,662		(4)	80		7.500	7.687	MON	23	274	01/11/2002	01/01/2031
31386H-4A-6	FED NATL MTG ASSOC #564317			2	1.A	382	102.3830	387	378	382		(1)	25		8.500	7.807	MON	3	32	10/02/2001	11/01/2030
31386J-FQ-5	FED NATL MTG ASSOC #564575			2	1.A	9,713	100.2110	9,758	9,737	9,713		(15)	306		7.500	7.632	MON	61	723	02/07/2002	03/01/2031
31386N-XE-3	FED NATL MTG ASSOC #568677			2	1.A	3,631	100.1090	3,646	3,642	3,631		(5)	99		7.500	7.653	MON	23	270	01/11/2002	01/01/2031
31386N-6A-1	FED NATL MTG ASSOC #568865			2	1.A	667	99.6820	667	670	667		2	13		8.000	8.000	MON	4	38	08/08/2001	12/01/2030
31386X-TB-2	FED NATL MTG ASSOC #576646			2	1.A	605	100.3390	609	606	605		(1)	27		7.500	7.594	MON	4	45	02/07/2002	02/01/2031
31388D-Y7-7	FED NATL MTG ASSOC #602034			2	1.A	851	100.4160	855	851	851			66		8.000	7.977	MON	6	66	08/08/2001	08/01/2031
31388T-WE-9	FED NATL MTG ASSOC #614545			2	1.A	4,241	99.8980	4,248	4,252	4,241		(4)	114		8.500	8.662	MON	30	358	10/02/2001	07/01/2031
31389E-AK-1	FED NATL MTG ASSOC #622910			2	1.A	56,623	103.8950	58,829	56,623	56,623					6.000	6.000	MON	283	3,357	01/18/2002	10/01/2031
31389F-SU-7	FED NATL MTG ASSOC #624331			2	1.A	2,778	100.1760	2,791	2,786	2,778		(7)	171		7.500	7.649	MON	17	207	02/07/2002	02/01/2032
31389Q-MM-7	FED NATL MTG ASSOC #632264			2	1.A	733	100.0320	736	736	733			11		7.500	7.691	MON	5	55	02/07/2002	03/01/2032
31389S-DD-3	FED NATL MTG ASSOC #633800			2	1.A	64,650	103.5480	66,944	64,650	64,650					6.000	6.000	MON	323	3,848	02/20/2002	12/01/2031
31389X-JK-0	FED NATL MTG ASSOC #638466			2	1.A	7,076	99.7720	7,085	7,101	7,077		(1)	218		7.500	7.712	MON	44	511	02/07/2002	03/01/2032
31391M-GG-2	FED NATL MTG ASSOC #670799			2,3	1.A	10,398	99.3610	10,513	10,581	10,401		2	248		6.400	6.977	MON	56	476	10/09/2002	11/01/2032
31403G-XW-7	FED NATL MTG ASSOC #748693			2	1.A	63,629	104.6120	66,245	63,324	63,626		(60)	3,556		6.500	6.268	MON	343	3,986	10/23/2003	10/01/2033
31406T-MF-5	FED NATL MTG ASSOC #819458			2	1.A	292,024	101.6150	296,740	292,024	292,024					5.000	5.000	MON	1,217	14,465	01/10/2005	03/01/2034
31406Y-SP-6	FED NATL MTG ASSOC #824126			2	1.A	252,303	101.6150	256,377	252,303	252,303					5.000	5.000	MON	1,051	12,515	01/10/2005	03/01/2035
31407F-VJ-6	FED NATL MTG ASSOC #829617			2	1.A	55,264	101.8460	56,284	55,264	55,264					5.000	5.000	MON	230	2,727	01/10/2005	06/01/2035
31407Q-4E-3	FED NATL MTG ASSOC #837921			2	1.A	325,942	101.6180	331,217	325,942	325,942					5.000	5.000	MON	1,358	16,062	01/10/2005	07/01/2035
31407T-UQ-1	FED NATL MTG ASSOC #840391			2	1.A	356,292	101.6140	362,042	356,292	356,292					5.000	5.000	MON	1,485	17,702	01/10/2005	07/01/2035
31407T-7E-4	FED NATL MTG ASSOC #840693			2	1.A	62,804	101.6160	63,819	62,804	62,804					5.000	5.000	MON	262	3,121	01/10/2005	08/01/2035
31409Y-L5-4	FED NATL MTG ASSOC #882448			2	1.A	565,527	101.6160	574,667	565,527	565,527					5.000	5.000	MON	2,356	28,006	04/10/2006	02/01/2036
31410R-7C-7	FED NATL MTG ASSOC #895591			2	1.A	208,826	100.6830	210,251	208,826	208,826					5.000	5.000	MON	870	10,390	04/10/2006	04/01/2036

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31410S-TH-0	FED NATL MTG ASSOC #896152			2	1.A	169,730	101.6180	172,476	169,730	169,730					5.000	5.000	MON	707	8,440	04/10/2006	03/01/2036
31410T-7H-2	FED NATL MTG ASSOC #897396			2	1.A	229,520	101.6170	233,231	229,520	229,520					5.000	5.000	MON	956	11,425	04/10/2006	08/01/2036
31410V-SA-9	FED NATL MTG ASSOC #898813			2	1.A	1,056	101.6170	1,121	1,103	1,056		1	27		5.000	6.808	MON	5	55	12/08/2006	11/01/2036
31412C-B3-3	FED NATL MTG ASSOC #920858			2	1.A	57,596	101.6200	58,529	57,596	57,596					5.000	5.000	MON	240	2,857	04/10/2006	10/01/2036
31415L-S3-2	FED NATL MTG ASSOC #983538			2	1.A	22,837	101.6200	23,971	23,589	22,841			1,317		5.000	6.401	MON	98	1,174	02/23/2009	04/01/2038
31417B-ZA-8	FED NATL MTG ASSOC #AB5236			2	1.A	434,119	97.1110	438,418	451,462	434,980		395	25,874		3.000	6.203	MON	1,129	13,071	05/22/2012	05/01/2027
3138LT-YP-7	FED NATL MTG ASSOC #AO3417			2	1.A	564,320	97.0770	569,790	586,948	565,409		557	32,005		3.000	6.159	MON	1,467	16,891	05/24/2012	05/01/2027
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466			2	1.A	488,572	97.0420	493,531	508,577	489,801		595	29,168		3.000	5.528	MON	1,271	14,748	05/24/2012	06/01/2027
31418A-F2-9	FED NATL MTG ASSOC #MA1084			2	1.A	364,901	96.3930	381,604	395,882	365,339		448	43,590		3.500	6.991	MON	1,155	13,636	05/29/2012	06/01/2032
31392F-ES-2	FNR 2002-71 AP RMBS			2	1.A	104,138	98.5520	105,528	107,078	104,138		3	3,274		5.000	5.000	MON	446	5,254	11/21/2003	11/25/2032
31397Q-ZP-6	FNR 2011-17 KA RMBS			2	1.A	271,966	96.1050	281,043	292,433	272,834		903	35,273		4.000	8.967	MON	975	11,529	10/07/2011	03/25/2041
38375D-F2-9	GNR 2008-94 JB RMBS			2	1.A	60,398	98.8350	61,432	62,157	60,407		(74)	8,535		5.000	6.097	MON	259	3,075	10/07/2011	12/20/2038
38376X-SK-0	GNR 2010-29 AG RMBS			2	1.A	93,797	98.2100	96,956	98,723	93,947		28	10,059		4.000	6.930	MON	329	3,900	10/07/2011	10/20/2039
38377F-Z3-8	GNR 2010-73 LA RMBS			2	1.A	94,244	98.4550	95,394	96,891	95,081		605	5,597		4.250	12.254	MON	343	4,040	10/07/2011	03/20/2038
38377V-HF-6	GNR 2011-52 NK RMBS			2	1.A	575,452	96.8230	585,310	604,518	575,692		219	51,486		3.500	5.321	MON	1,763	20,774	10/07/2011	04/16/2041
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						7,877,203	XXX	8,021,955	8,127,056	7,885,456		5,162	388,236		XXX	XXX	XXX	27,181	319,643	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						3,103,508,268	XXX	3,034,490,923	2,843,247,945	3,030,636,563		(24,066,472)	388,236		XXX	XXX	XXX	34,090,938	83,739,332	XXX	XXX
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO		A	1	3.B FE	6,730,000	94.4720	6,613,062	7,000,000	6,479,294	229,378	5,713			3.875	4.820	MS	79,868	174,375	10/27/2023	01/15/2028
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO		A	1	4.B FE	175,516	95.5080	181,465	190,000	179,371	6,872	2,372			4.375	6.017	MN	1,062	8,313	05/03/2022	01/15/2028
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO	LS	A	1	4.B FE	184,754	95.5080	191,016	200,000	188,811	7,233	2,497			4.375	6.017	MN	1,118	8,750	05/03/2022	01/15/2028
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO		A	1	4.B FE	15,406,048	89.6900	14,195,220	15,827,000	14,062,704	1,196,903	13,558			4.000	4.410	AO	133,650	553,080	11/01/2023	10/15/2030
817826-AD-2	7-ELEVEN INC			1	2.B FE	7,974,960	87.4870	6,998,962	8,000,000	7,985,020		3,523			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	13,109,399	81.2730	13,197,960	16,239,000	13,348,670		239,222			1.800	4.774	FA	114,485	150,741	04/18/2023	02/10/2031
817826-AF-7	7-ELEVEN INC			1	2.B FE	2,364,488	69.0110	2,639,676	3,825,000	2,376,937		12,450			2.500	6.094	FA	37,453		09/26/2023	02/10/2041
817826-AF-7	7-ELEVEN INC	LS		1	2.B FE	2,037,686	69.0110	2,267,016	3,285,000	2,048,435		10,750			2.500	6.067	FA	32,166		09/25/2023	02/10/2041
00287Y-AQ-2	ABBVIE INC			1	1.G FE	3,235,456	98.1890	2,877,923	2,931,000	3,030,890		(72,061)			3.600	1.085	MN	13,776	105,516	12/22/2021	05/14/2025
00287Y-AY-5	ABBVIE INC			1	1.G FE	9,048,436	96.9180	9,172,336	9,464,000	9,189,323		107,552			3.200	4.506	MN	39,538	302,848	09/01/2022	05/14/2026
00287Y-BF-5	ABBVIE INC			1	1.G FE	4,179,435	99.4710	4,303,094	4,326,000	4,210,676		20,524			4.250	4.872	MN	24,003	183,855	06/14/2022	11/14/2028
00287Y-BF-5	ABBVIE INC	LS		1	1.G FE	651,165	99.4710	670,431	674,000	656,032		3,198			4.250	4.872	MN	3,740	28,645	06/14/2022	11/14/2028
00287Y-BV-0	ABBVIE INC			1	1.G FE	6,047,701	95.8900	6,317,216	6,588,000	6,200,316		121,348			2.950	5.169	MN	21,594	194,346	09/27/2022	11/21/2026
00287Y-BX-6	ABBVIE INC			1	1.G FE	4,337,009	93.4790	4,055,117	4,338,000	4,337,320		103			3.200	3.203	MN	15,424	138,816	11/20/2020	11/21/2029
00287Y-CA-5	ABBVIE INC			1	1.G FE	4,001,550	90.2950	4,514,732	5,000,000	4,009,134		7,584			4.050	6.003	MN	22,500	101,250	10/16/2023	11/21/2039
00287Y-CX-5	ABBVIE INC			1	2.C FE	7,111,518	98.6350	7,216,159	7,316,000	7,213,046		80,956			3.800	5.019	MS	81,858	278,008	09/23/2022	03/15/2025
00287Y-CZ-0	ABBVIE INC			1	1.G FE	2,693,400	94.5970	2,837,905	3,000,000	2,701,005		7,605			4.625	5.482	AO	34,688	138,750	02/23/2023	10/01/2042
024747-AF-4	ABC SUPPLY CO INC			1	3.B FE	6,400,250	94.6280	6,012,644	6,354,000	6,012,644	356,928	(13,323)			4.000	3.776	JJ	117,196	254,160	11/30/2021	01/15/2028
024747-AG-2	ABC SUPPLY CO INC			1	4.A FE	9,177,500	89.1470	8,513,531	9,550,000	8,485,294	556,924	18,133			3.875	4.554	MN	47,286	300,313	12/13/2023	11/15/2029
00084D-AU-4	ABN AMRO BANK NV		D	1,5	2.A FE	16,900,000	90.7350	15,334,207	16,900,000	16,900,000					1.542	1.542	JD	10,858	260,598	06/09/2021	06/16/2027
00084D-AU-4	ABN AMRO BANK NV	LS	D	1,5	2.A FE	100,000	90.7350	90,735	100,000	100,000					1.542	1.542	JD	64	1,542	06/09/2021	06/16/2027
00081T-AK-4	ACCO BRANDS CORP			1	3.C FE	860,100	90.2310	825,612	915,000	825,612	63,808	6,929			4.250	5.283	MS	11,450	38,888	03/02/2022	03/15/2029
00081T-AK-4	ACCO BRANDS CORP	LS		1	3.C FE	2,673,860	90.2310	2,429,013	2,692,000	2,429,013	205,831	2,282			4.250	4.360	MS	33,687	114,410	03/02/2022	03/15/2029
00510R-AD-5	ACUITY BRANDS INC.			1	2.B FE	4,002,446	83.0460	3,332,618	4,013,000	4,005,486		990			2.150	2.179	JD	3,835	86,280	10/27/2020	12/15/2030
00510R-AD-5	ACUITY BRANDS INC.	LS		1	2.B FE	99,737	83.0460	83,046	100,000	99,813		25			2.150	2.179	JD	96	2,150	10/27/2020	12/15/2030
00653V-AA-9	ADAPTHEALTH LLC			1	4.B FE	11,138,250	86.2980	9,203,682	10,665,000	9,203,682	(488,345)	(84,462)			6.125	5.133	FA	272,180	653,231	06/02/2021	08/01/2028
00653V-AA-9	ADAPTHEALTH LLC	LS		1	4.B FE	417,000	86.2980	345,192	400,000	345,192	(18,675)	(2,809)			6.125	5.289	FA	10,208	24,500	07/28/2020	08/01/2028

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
00653V-AE-1	ADAPTHEALTH LLC	LS		1	4.B FE	910,000	78.0070	709,867	910,000	709,867	(64,807)				5.125	5.125	MS	15,546	46,638	08/12/2021	03/01/2030
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD			1	3.C FE	7,018,343	103.3640	7,243,728	7,008,000	7,016,540		(1,802)			7.000	6.965	AO	103,563	287,523	03/01/2023	04/15/2028
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD	LS		1	3.C FE	2,250,408	103.3640	2,317,414	2,242,000	2,248,943		(1,465)			7.000	6.911	AO	33,132	91,984	03/01/2023	04/15/2028
00751Y-AF-3	ADVANCE AUTO PARTS INC			1	2.B FE	2,691,144	85.8270	2,317,325	2,700,000	2,695,122		1,247			1.750	1.800	AO	11,813	47,250	09/22/2020	10/01/2027
007944-AF-8	ADVENTIST HEALTH SYSTEM WEST			1	1.G FE	10,367,851	90.2870	9,069,291	10,045,000	10,366,052		(1,798)			2.952	2.289	MS	98,843	18,155	12/20/2023	03/01/2029
007944-AF-8	ADVENTIST HEALTH SYSTEM WEST	LS		1	1.G FE	1,094,930	90.2870	956,135	1,059,000	1,094,731		(199)			2.952	2.256	MS	10,421		12/20/2023	03/01/2029
00774C-AB-3	AECOM			1	3.C FE	6,066,186	99.2800	5,952,822	5,996,000	5,952,822	190,784	(9,112)			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	6,623,201	83.8870	5,578,470	6,650,000	6,631,937		2,563			2.100	2.145	JJ	69,825	139,650	06/29/2020	07/01/2030
00108W-AM-2	AEP TEXAS INC	LS		1	2.A FE	99,597	83.8870	83,887	100,000	99,728		39			2.100	2.145	JJ	1,050	2,100	06/29/2020	07/01/2030
00108W-AN-0	AEP TEXAS INC			1	2.A FE	1,356,905	71.4120	1,481,794	2,075,000	1,359,652		2,748			3.450	6.041	MN	9,147	35,794	09/21/2023	05/15/2051
00108W-AP-5	AEP TEXAS INC			1	2.A FE	997,160	97.6570	976,573	1,000,000	997,535		235			4.700	4.736	MN	6,006	47,000	05/16/2022	05/15/2032
00115A-AQ-2	AEP TRANSMISSION COMPANY LLC			1	1.F FE	7,957,600	103.9110	8,312,861	8,000,000	7,958,066		466			5.400	5.436	MS	127,200	218,400	03/09/2023	03/15/2053
00774M-AG-0	AERCAP IRELAND CAPITAL DAC		D	1	2.B FE	17,392,158	98.1150	15,894,659	16,200,000	16,583,036		(210,051)			4.450	3.051	AO	180,225	720,900	12/18/2019	10/01/2025
00774M-AU-9	AERCAP IRELAND CAPITAL DAC		D	1	2.B FE	25,768,524	96.5100	24,899,696	25,800,000	25,791,161		10,522			1.650	1.692	AO	73,315	425,700	10/21/2021	10/29/2024
00774M-AU-9	AERCAP IRELAND CAPITAL DAC	LS	D	1	2.B FE	199,756	96.5100	193,021	200,000	199,931		82			1.650	1.692	AO	568	3,300	10/21/2021	10/29/2024
00774M-AV-7	AERCAP IRELAND CAPITAL DAC		D	1	2.B FE	9,983,200	92.5920	9,259,213	10,000,000	9,990,247		3,290			2.450	2.486	AO	42,194	245,000	10/21/2021	10/29/2026
00774M-AX-3	AERCAP IRELAND CAPITAL DAC		D	1	2.B FE	10,785,542	87.0330	11,215,069	12,886,000	10,863,529		77,252			3.300	5.721	JJ	178,364	66,000	08/03/2023	01/30/2032
00774M-AY-1	AERCAP IRELAND CAPITAL DAC		D	1	2.B FE	4,978,500	85.8670	4,293,363	5,000,000	4,981,770		1,535			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.B FE	17,286,847	80.5380	17,401,943	21,607,000	17,325,169		45,458			3.850	5.567	AO	143,266	492,935	08/10/2023	10/29/2041
00774M-AZ-8	AERCAP IRELAND CAPITAL DAC	LS	D	1	2.B FE	1,778,023	80.5380	1,927,285	2,393,000	1,785,088		7,065			3.850	6.230	AO	15,867	46,065	08/10/2023	10/29/2041
00774M-AC-9	AERCAP IRELAND CAPITAL DAC / AERCA		D	1	2.B FE	3,412,701	97.7330	3,141,138	3,214,000	3,266,564		(49,637)			3.500	1.902	JJ	51,870	112,490	01/01/2021	01/15/2025
00774M-AC-9	AERCAP IRELAND CAPITAL DAC / AERCA	LS	D	1	2.B FE	106,182	97.7330	97,733	100,000	101,635		(1,544)			3.500	1.902	JJ	1,614	3,500	01/01/2021	01/15/2025
00130H-CB-9	AES CORPORATION (THE)			1	2.C FE	35,516,966	96.3120	34,133,886	35,441,000	35,461,028		(14,046)			3.300	3.260	JJ	539,294	1,169,553	04/21/2022	07/15/2025
00130H-CB-9	AES CORPORATION (THE)	LS		1	2.C FE	573,839	96.3120	552,830	574,000	573,949		32			3.300	3.306	JJ	8,734	18,942	05/15/2020	07/15/2025
00130H-CC-7	AES CORPORATION (THE)			1	2.C FE	4,481,865	92.3300	4,154,832	4,500,000	4,487,483		1,644			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	14,492,034	92.5280	13,666,369	14,770,000	14,594,600		79,449			1.375	1.958	JJ	93,646	203,088	09/15/2022	01/15/2026
00130H-CG-8	AES CORPORATION (THE)			1	2.C FE	13,871,713	84.0040	13,387,719	15,937,000	14,051,064		179,139			2.450	4.377	JJ	180,044	250,353	03/22/2023	01/15/2031
00130H-CG-8	AES CORPORATION (THE)	LS		1	2.C FE	16,882,010	84.0040	14,831,748	17,656,000	16,956,119		73,500			2.450	3.048	JJ	199,464	375,536	02/02/2023	01/15/2031
00130H-CH-6	AES CORPORATION (THE)			1	2.C FE	17,028,881	101.6500	17,585,497	17,300,000	17,045,235		16,354			5.450	5.832	JD	78,571	508,091	09/27/2023	06/01/2028
00817Y-AJ-7	AETNA INC			1	2.B FE	10,799,703	87.6000	10,329,806	11,792,000	10,822,222		22,519			4.500	5.200	MN	67,804	530,640	04/06/2023	05/15/2042
00846U-AK-7	AGILENT TECHNOLOGIES INC			1	2.A FE	296,233	95.5280	296,136	310,000	296,298		65			3.050	4.801	MS	2,600		12/21/2023	09/22/2026
00846U-AK-7	AGILENT TECHNOLOGIES INC	LS		1	2.A FE	191,118	95.5280	191,056	200,000	191,160		42			3.050	4.801	MS	1,678		12/21/2023	09/22/2026
001192-AL-7	AGL CAPITAL CORP			1	2.A FE	7,493,250	97.4980	7,312,340	7,500,000	7,498,531		743			3.875	3.886	MN	37,135	290,625	11/13/2015	11/15/2025
008911-BK-4	AIR CANADA		A	1	3.A FE	8,150,360	95.5390	7,708,085	8,068,000	7,708,085	581,410	(19,419)			3.875	3.609	FA	118,107	312,635	12/21/2021	08/15/2026
00912X-BF-0	AIR LEASE CORPORATION			1	2.B FE	7,535,690	97.6990	6,409,071	6,560,000	7,180,088		(121,493)			4.625	2.502	AO	75,850	303,400	01/01/2021	10/01/2028
00912X-BF-0	AIR LEASE CORPORATION	LS		1	2.B FE	372,190	97.6990	316,546	324,000	354,626		(6,001)			4.625	2.502	AO	3,746	14,985	01/01/2021	10/01/2028
00914A-AF-9	AIR LEASE CORPORATION			1	2.B FE	22,761,490	96.4770	22,189,602	23,000,000	22,946,254		48,354			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	6,200,700	87.4650	5,247,921	6,000,000	6,154,247		(20,016)			3.125	2.715	JD	15,625	187,500	08/18/2021	12/01/2030
00914A-AM-4	AIR LEASE CORPORATION			1	2.B FE	2,976,810	91.9810	2,759,437	3,000,000	2,988,056		4,391			1.875	2.032	FA	21,250	56,250	05/17/2021	08/15/2026
00914A-AP-7	AIR LEASE CORPORATION			1	2.B FE	4,837,128	96.9250	4,720,244	4,870,000	4,863,009		10,999			0.800	1.029	FA	14,394	38,960	08/11/2021	08/18/2024
00914A-AP-7	AIR LEASE CORPORATION	LS		1	2.B FE	129,123	96.9250	126,002	130,000	129,813		294			0.800	1.029	FA	384	1,040	08/11/2021	08/18/2024
00914A-AQ-5	AIR LEASE CORPORATION	LS		1	2.B FE	2,949,690	87.5140	2,625,431	3,000,000	2,965,717		6,872			2.100	2.360	MS	21,000	63,000	08/11/2021	09/01/2028
00914A-AR-3	AIR LEASE CORPORATION			1	2.B FE	5,434,000	91.5690	5,036,320	5,500,000	5,458,998		12,842			2.200	2.456	JJ	55,794	121,000	01/05/2022	01/15/2027
01021F-AB-5	AKUMIN ESCROW INC			1	6. FE	13,554,847	75.8100	15,484,193	20,425,000	13,554,847	7,982,478		6,870,153		7.500	7.500	FA	638,281	1,531,875	07/29/2021	08/01/2028
010392-FM-5	ALABAMA POWER CO			1	1.G FE	4,290,973	81.2420	4,347,262	5,351,000	4,304,253		13,280			3.750	5.297	MS	66,888	100,331	07/21/2023	03/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
010392-FY-9	ALABAMA POWER COMPANY			1	1.E FE	29,874,884	97.9220	29,278,789	29,900,000	29,881,313		4,669			3.750	3.768	MS	373,750	1,180,427	08/09/2022	09/01/2027
010392-FY-9	ALABAMA POWER COMPANY	LS		1	1.E FE	99,916	97.9220	97,922	100,000	99,938		16			3.750	3.768	MS	1,250	3,948	08/09/2022	09/01/2027
010392-GB-8	ALABAMA POWER COMPANY			1	1.E FE	9,992,400	107.5070	10,750,658	10,000,000	9,992,482		82			5.850	5.860	MN	84,500		11/06/2023	11/15/2033
012653-AD-3	ALBEMARLE CORP			1	2.B FE	9,361,380	98.1800	9,199,484	9,370,000	9,363,952		1,597			4.650	4.671	JD	36,309	435,705	05/10/2022	06/01/2027
012653-AD-3	ALBEMARLE CORP	LS		1	2.B FE	99,908	98.1800	98,180	100,000	99,935		17			4.650	4.671	JD	388	4,650	05/10/2022	06/01/2027
01309Q-AA-6	ALBERTSONS COMPANIES INC			1	3.C FE	4,598,000	101.1950	4,652,937	4,598,000	4,598,000					6.500	6.500	FA	112,906	151,095	02/06/2023	02/15/2028
01309Q-AA-6	ALBERTSONS COMPANIES INC	LS		1	3.C FE	6,912,000	101.1950	6,994,585	6,912,000	6,912,000					6.500	6.500	FA	169,728	227,136	02/06/2023	02/15/2028
013092-AA-9	ALBERTSONS COS LLC/SAFEWAY INC/NEW			1	3.C FE	513,126	101.8580	519,475	510,000	511,474		(1,133)			7.500	7.245	MS	11,263	38,250	07/05/2022	03/15/2026
013092-AC-5	ALBERTSONS COS LLC/SAFEWAY INC/NEW			1	3.C FE	11,603,580	97.2200	11,374,772	11,700,000	11,291,101	398,871	24,451			4.625	4.898	JJ	249,519	541,125	10/14/2022	01/15/2027
013092-AG-6	ALBERTSONS COS LLC/SAFEWAY INC/NEW			1	3.C FE	6,294,412	90.7980	6,746,306	7,430,000	6,451,934	49,846	141,716			3.500	6.523	MS	76,570	249,025	04/04/2023	03/15/2029
013092-AB-7	ALBERTSONS HOLDINGS LLC / SAFEWAY			1	3.C FE	4,577,943	100.0670	4,508,023	4,505,000	4,493,514	215,141	(13,066)			5.875	5.559	FA	99,986	264,669	01/04/2023	02/15/2028
013716-AQ-8	ALCAN INC		A	1	1.F FE	952,366	114.3390	926,143	810,000	938,596		(13,770)			7.250	4.633	MS	17,291	58,725	01/23/2023	03/15/2031
013817-AJ-0	ALCOA INC			1	2.C FE	3,083,750	102.5660	3,076,980	3,000,000	3,036,235	63,656	(10,561)			5.900	5.468	FA	73,750	177,000	04/11/2019	02/01/2027
013817-AK-7	ALCOA INC			1	2.C FE	12,944,275	104.3830	12,732,590	12,198,000	12,838,046	1,018,913	(35,554)			5.950	5.368	FA	302,409	691,569	02/24/2023	02/01/2037
013817-AK-7	ALCOA INC	LS		1	2.C FE	1,927,600	104.3830	2,037,548	1,952,000	1,931,814	35,928	988			5.950	6.066	FA	48,393	116,144	03/26/2019	02/01/2037
013817-AW-1	ALCOA INC			1	2.C FE	236,600	99.5030	222,886	224,000	225,969	7,010	(2,541)			5.125	3.922	AO	2,870	11,480	07/10/2019	10/01/2024
013822-AC-5	ALCOA NEDERLAND HOLDING BV			1	2.C FE	1,565,104	100.5760	1,650,447	1,641,000	1,579,397		11,632			6.125	7.140	MN	12,843	100,511	10/03/2022	05/15/2028
01400E-AA-1	ALCON FINANCE CORP		C	1	2.B FE	5,472,940	93.9530	5,167,400	5,500,000	5,488,822		3,889			2.750	2.828	MS	41,174	151,250	09/16/2019	09/23/2026
01400E-AA-1	ALCON FINANCE CORP	LS	C	1	2.B FE	99,508	93.9530	93,953	100,000	99,797		71			2.750	2.828	MS	749	2,750	09/16/2019	09/23/2026
01400E-AB-9	ALCON FINANCE CORP		C	1	2.B FE	7,746,351	91.0100	6,840,333	7,516,000	7,660,527		(23,264)			3.000	2.634	MS	61,381	225,480	02/27/2020	09/23/2029
014916-AA-8	ALEXANDER FUNDING TRUST II			1	2.C FE	11,550,000	105.0040	12,127,929	11,550,000	11,550,000					7.467	7.467	FA	292,271		08/15/2023	07/31/2028
014916-AA-8	ALEXANDER FUNDING TRUST II	LS		1	2.C FE	450,000	105.0040	472,517	450,000	450,000					7.467	7.467	FA	11,387		08/15/2023	07/31/2028
01748T-AB-7	ALLEGION PLC			1	2.B FE	6,656,736	92.3850	6,151,889	6,659,000	6,657,605		216			3.500	3.504	AO	58,266	233,065	09/19/2019	10/01/2029
01748T-AB-7	ALLEGION PLC	LS		1	2.B FE	1,340,544	92.3850	1,238,877	1,341,000	1,340,719		43			3.500	3.504	AO	11,734	46,935	09/19/2019	10/01/2029
01748N-AD-6	ALLEGION US HOLDING CO INC			1	2.B FE	14,092,104	97.9860	13,816,049	14,100,000	14,099,068		1,210			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	95.0070	7,125,504	7,500,000	7,492,430		1,855			3.550	3.579	AO	66,563	266,250	09/18/2017	10/01/2027
01879N-AA-3	ALLIANCE RESOURCE OPERATING PARTNE			1	4.A FE	225,463	99.5000	220,890	222,000	220,890	1,532	(977)			7.500	6.949	MN	2,775	16,650	02/14/2022	05/01/2025
01882Y-AD-8	ALLIANT ENERGY FINANCE LLC			1	2.B FE	4,991,650	87.7180	4,385,909	5,000,000	4,992,971		728			3.600	3.620	MS	60,000	180,000	02/23/2022	03/01/2032
01882Y-AE-6	ALLIANT ENERGY FINANCE LLC			1	2.B FE	9,984,800	103.9670	10,396,701	10,000,000	9,985,142		342			5.950	5.983	MS	84,292		11/07/2023	03/30/2029
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC			1	4.C FE	18,630,699	99.4750	17,742,341	17,836,000	17,699,883	1,207,351	(190,783)			6.625	5.625	JJ	544,865	843,760	12/14/2023	07/15/2026
01959E-AC-2	ALLIED WORLD ASSURANCE CO HOLDINGS			1	2.B FE	457,796	97.3640	462,478	475,000	463,674		5,723			4.350	5.744	AO	3,559	20,663	12/19/2022	10/29/2025
01959E-AC-2	ALLIED WORLD ASSURANCE CO HOLDINGS	LS		1	2.B FE	168,662	97.3640	170,387	175,000	170,827		2,109			4.350	5.744	AO	1,311	7,613	12/19/2022	10/29/2025
019736-AG-2	ALLISON TRANSMISSION INC			1	3.B FE	336,404	88.3550	326,913	370,000	326,913	19,398	3,191			3.750	5.021	JJ	5,820	13,875	02/14/2022	01/30/2031
02154C-AH-6	ALTICE FINANCING SA		D	1	4.C FE	4,016,000	88.7410	3,563,832	4,016,000	3,563,832	404,995				5.750	5.750	FA	87,236	230,920	08/03/2021	08/15/2029
02156L-AC-5	ALTICE FRANCE SA (FRANCE)		D	1	4.C FE	5,769,024	82.3580	4,645,787	5,641,000	4,645,787	269,671	(41,464)			5.500	4.711	AO	65,498	310,255	11/03/2021	01/15/2028
02156L-AE-1	ALTICE FRANCE SA (FRANCE)		D	1	4.C FE	11,853,250	77.7750	9,644,070	12,400,000	9,644,070	271,674	48,700			5.125	5.809	MS	187,119	635,500	07/14/2022	01/15/2029
02156L-AH-4	ALTICE FRANCE SA (FRANCE)		D	1	4.C FE	14,371,793	78.4120	11,752,457	14,988,000	11,752,457	255,771	67,886			5.500	6.190	AO	174,027	824,340	09/12/2022	10/15/2029
02209S-BC-6	ALTRIA GROUP INC ABS			1	2.B FE	9,228,989	99.0650	8,271,935	8,350,000	8,674,199		(147,166)			4.400	2.507	FA	139,816	367,400	02/03/2020	02/14/2026
02209S-BD-4	ALTRIA GROUP INC ABS			1	2.B FE	5,214,285	99.6810	4,582,315	4,597,000	4,968,744		(66,075)			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	96.4400	13,019,450	13,500,000	13,498,407		1,151			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	91.2180	2,280,443	2,500,000	2,494,764		727			3.400	3.437	MN	12,986	85,000	05/04/2020	05/06/2030
02209S-BL-6	ALTRIA GROUP INC ABS			1	2.B FE	205,818	81.5470	216,915	266,000	207,363		1,545			2.450	5.918	FA	2,661		09/20/2023	02/04/2032
02209S-BL-6	ALTRIA GROUP INC ABS	LS		1	2.B FE	808,405	81.5470	867,660	1,064,000	824,841		16,437			2.450	5.997	FA	10,644	10,168	09/20/2023	02/04/2032
02209S-BM-4	ALTRIA GROUP INC ABS			1	2.B FE	4,211,050	73.2220	3,101,683	4,236,000	4,213,710		944			3.400	3.441	FA	58,810	144,024	02/01/2021	02/04/2041
02209S-BM-4	ALTRIA GROUP INC ABS	LS		1	2.B FE	1,157,144	73.2220	852,304	1,164,000	1,157,875		260			3.400	3.441	FA	16,160	39,576	02/01/2021	02/04/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
023135-CE-4	AMAZON.COM INC			1	1.D FE	4,998,000	97.8420	4,892,106	5,000,000	4,999,094		683			3.000	3.015	AO	32,500	150,000	05/17/2022	04/13/2025
02343U-AG-0	AMCOR FINANCE (USA) INC			1	2.B FE	911,140	96.5400	897,819	930,000	918,379		4,666			3.625	4.195	AO	5,900	33,713	06/02/2022	04/28/2026
02343J-AA-8	AMCOR FLEXIBLES NORTH AMERICA INC			1	2.B FE	4,998,750	98.2210	4,911,046	5,000,000	4,999,408		410			4.000	4.009	MN	24,444	200,000	05/10/2022	05/17/2025
02342T-AE-9	AMDOCS LTD			1	2.B FE	25,153,415	86.2130	21,746,418	25,224,000	25,162,822		7,666			2.538	2.576	JD	28,453	640,185	10/04/2022	06/15/2030
02342T-AE-9	AMDOCS LTD	LS		1	2.B FE	146,000	86.2130	125,871	146,000	146,000					2.538	2.538	JD	165	3,705	06/17/2020	06/15/2030
023608-AL-6	AMEREN CORPORATION			1	2.A FE	5,597,418	91.5830	5,128,650	5,600,000	5,598,394		481			1.950	1.959	MS	32,153	109,200	12/22/2021	03/15/2027
023608-AP-7	AMEREN CORPORATION			1	2.B FE	12,816,445	102.2590	13,122,854	12,833,000	12,817,021		575			5.700	5.747	JD	83,308		11/15/2023	12/01/2026
023608-AP-7	AMEREN CORPORATION	LS		1	2.B FE	1,165,495	102.2590	1,193,359	1,167,000	1,165,547		52			5.700	5.747	JD	7,576		11/15/2023	12/01/2026
023608-AQ-5	AMEREN CORPORATION			1	2.B FE	11,972,880	100.4480	12,053,771	12,000,000	11,973,010		130			5.000	5.051	JJ	16,667		12/18/2023	01/15/2029
023608-AQ-5	AMEREN CORPORATION	LS		1	2.B FE	2,993,220	100.4480	3,013,443	3,000,000	2,993,252		32			5.000	5.051	JJ	4,167		12/18/2023	01/15/2029
02361D-BA-7	AMEREN ILLINOIS COMPANY			1	1.F FE	19,101,754	101.2700	19,403,259	19,160,000	19,104,425		2,671			4.950	4.989	JD	79,035	476,845	05/23/2023	06/01/2033
02361D-BA-7	AMEREN ILLINOIS COMPANY	LS		1	1.F FE	837,446	101.2700	850,665	840,000	837,564		117			4.950	4.989	JD	3,465	20,906	05/23/2023	06/01/2033
02364W-BH-7	AMERICA MOVIL SAB DE CV		D	1	1.G FE	1,905,111	94.4160	1,810,902	1,918,000	1,910,574		1,244			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	89.0670	8,016,028	9,000,000	8,991,166		1,250			2.875	2.892	MN	38,813	258,750	05/04/2020	05/07/2030
00253X-AA-9	AMERICAN AIRLINES INC			1	3.A FE	33,714,728	99.2790	32,677,722	32,915,155	32,634,194	1,145,890	(190,884)			5.500	4.700	JAJO	357,038	1,652,268	07/27/2023	04/20/2026
00253X-AB-7	AMERICAN AIRLINES INC			1	3.A FE	5,120,000	97.4760	4,990,783	5,120,000	4,990,783	311,329				5.750	5.750	JAJO	58,062	289,800	03/10/2021	04/20/2029
025537-AX-9	AMERICAN ELECTRIC POWER COMPANY			1	2.B FE	4,737,407	104.1790	4,953,714	4,755,000	4,738,528		1,122			5.625	5.674	MS	89,156	133,734	02/27/2023	03/01/2033
025537-AX-9	AMERICAN ELECTRIC POWER COMPANY	LS		1	2.B FE	5,225,594	104.1790	5,464,191	5,245,000	5,226,831		1,237			5.625	5.674	MS	98,344	147,516	02/27/2023	03/01/2033
025537-AJ-0	AMERICAN ELECTRIC POWER COMPANY IN			1	2.B FE	5,762,188	95.1710	5,493,245	5,772,000	5,767,831		997			3.200	3.220	MN	24,627	184,704	11/08/2017	11/13/2027
025537-AJ-0	AMERICAN ELECTRIC POWER COMPANY IN	LS		1	2.B FE	247,578	95.1710	236,023	248,000	247,821		43			3.200	3.220	MN	1,058	7,936	11/08/2017	11/13/2027
025537-AK-7	AMERICAN ELECTRIC POWER COMPANY IN				2.C FE	1,008,950	99.1780	991,782	1,000,000	1,000,851		(4,110)			2.031	1.614	MS	5,980	20,310	01/04/2022	03/15/2024
025537-AP-6	AMERICAN ELECTRIC POWER COMPANY IN			1	2.B FE	4,970,223	71.1320	5,558,959	7,815,000	4,986,046		15,823			3.250	6.013	MS	84,663	126,994	08/22/2023	03/01/2050
025537-AP-6	AMERICAN ELECTRIC POWER COMPANY IN	LS		1	2.B FE	63,540	71.1320	71,132	100,000	63,743		203			3.250	6.019	MS	1,083	1,625	08/22/2023	03/01/2050
025537-AR-2	AMERICAN ELECTRIC POWER COMPANY IN			1	2.B FE	8,879,441	92.8100	8,260,066	8,900,000	8,892,258		4,161			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	92.8100	92,810	100,000	99,913		47			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	9,973,500	103.4080	10,340,819	10,000,000	9,979,020		4,759			5.750	5.812	MN	95,833	573,403	10/31/2022	11/01/2027
025537-AW-1	AMERICAN ELECTRIC POWER COMPANY IN			1	2.B FE	9,931,700	106.7330	10,673,302	10,000,000	9,937,734		5,202			5.950	6.042	MN	99,167	593,347	10/31/2022	11/01/2032
02557T-AD-1	AMERICAN ELECTRIC POWER COMPANY IN				2.C FE	16,426,356	100.6570	16,608,341	16,500,000	16,444,092		17,736			5.699	5.921	FA	355,238	173,345	09/27/2023	08/15/2025
025816-CF-4	AMERICAN EXPRESS COMPANY			1	1.F FE	2,991,960	96.4610	2,893,837	3,000,000	2,997,059		1,169			3.125	3.168	MN	10,677	93,750	05/15/2019	05/20/2026
025816-CF-4	AMERICAN EXPRESS COMPANY	LS		1	1.F FE	997,320	96.4610	964,612	1,000,000	999,020		390			3.125	3.168	MN	3,559	31,250	05/15/2019	05/20/2026
025816-CP-2	AMERICAN EXPRESS COMPANY			1	1.F FE	1,109,965	95.6270	956,267	1,000,000	1,073,821		(21,616)			3.300	1.044	MN	5,317	33,000	04/27/2022	05/03/2027
025816-CV-9	AMERICAN EXPRESS COMPANY				1.F FE	1,999,800	99.2330	1,984,659	2,000,000	1,999,965		101			3.375	3.380	MN	10,875	67,500	04/28/2022	05/03/2024
025816-CY-3	AMERICAN EXPRESS COMPANY			1	1.F FE	2,945,052	98.3830	2,900,321	2,948,000	2,946,399		962			3.950	3.986	FA	48,519	115,799	07/25/2022	08/01/2025
025816-CY-3	AMERICAN EXPRESS COMPANY	LS		1	1.F FE	4,047,948	98.3830	3,986,465	4,052,000	4,049,799		1,322			3.950	3.986	FA	66,689	159,165	07/25/2022	08/01/2025
025816-DL-0	AMERICAN EXPRESS COMPANY			1,5	1.F FE	10,000,000	101.9550	10,195,544	10,000,000	10,000,000					6.338	6.338	AO	107,394		10/24/2023	10/30/2026
03027X-AD-2	AMERICAN TOWER CORP			1	2.C FE	1,012,950	99.8720	893,856	895,000	899,661		(38,036)			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	10,242,906	98.2080	9,977,972	10,160,000	10,200,272		(27,204)			4.000	3.710	JD	33,867	406,400	05/26/2022	06/01/2025
03027X-AK-6	AMERICAN TOWER CORP			1	2.C FE	7,484,120	95.7910	6,705,395	7,000,000	7,212,360		(72,998)			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	99.0580	5,612,647	5,666,000	5,678,050		(32,267)			3.375	2.797	MN	24,435	191,228	01/01/2021	05/15/2024
03027X-AU-4	AMERICAN TOWER CORPORATION			1	2.C FE	4,945,850	95.4180	4,770,912	5,000,000	4,969,104		5,228			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	94.9340	6,645,376	7,000,000	6,983,155		2,637			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	96.6080	14,491,175	15,000,000	14,996,525		2,808			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	10,856,859	93.5630	10,282,585	10,990,000	10,878,703		9,055			1.300	1.895	MS	42,067	123,500	12/04/2023	09/15/2025
03027X-BC-3	AMERICAN TOWER CORPORATION			1	2.C FE	9,241,554	83.8810	7,796,761	9,295,000	9,259,303		5,099			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	81.9680	7,431,254	9,066,000	8,492,248		68,494			1.875	2.841	AO	35,886	169,988	06/14/2022	10/15/2030

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
03027X-BJ-8	AMERICAN TOWER CORPORATION			1	2.C FE	9,697,187	87.3620	8,474,094	9,700,000	9,698,367		385			1.500	1.504	JJ	61,029	145,500	11/17/2020	01/31/2028
03027X-BL-3	AMERICAN TOWER CORPORATION			1	2.C FE	3,788,878	92.4350	3,512,526	3,800,000	3,794,178		2,470			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	91.1080	5,922,036	6,500,000	6,447,367		18,807			1.450	1.758	MS	27,751	94,250	12/21/2021	09/15/2026
03027X-BV-1	AMERICAN TOWER CORPORATION			1	2.C FE	14,927,550	96.1830	14,427,474	15,000,000	14,951,636		13,949			3.650	3.758	MS	161,208	547,500	03/29/2022	03/15/2027
03027X-BW-9	AMERICAN TOWER CORPORATION			1	2.C FE	567,099	93.6270	533,672	570,000	567,528		249			4.050	4.113	MS	6,797	23,085	03/29/2022	03/15/2032
03027X-BW-9	AMERICAN TOWER CORPORATION	LS		1	2.C FE	1,422,721	93.6270	1,338,862	1,430,000	1,423,797		624			4.050	4.113	MS	17,053	57,915	03/29/2022	03/15/2032
03027X-BY-5	AMERICAN TOWER CORPORATION			1	2.C FE	9,969,400	102.2100	10,220,974	10,000,000	9,973,877		4,477			5.500	5.571	MS	161,944	293,333	02/28/2023	03/15/2028
03027X-BZ-2	AMERICAN TOWER CORPORATION			1	2.C FE	19,908,800	103.9180	20,783,698	20,000,000	19,914,540		5,740			5.650	5.710	MS	332,722	602,667	02/28/2023	03/15/2033
03027X-CC-2	AMERICAN TOWER CORPORATION			1	2.C FE	9,871,488	101.5680	10,055,236	9,900,000	9,874,431		2,943			5.250	5.315	JJ	311,850		05/22/2023	07/15/2028
03027X-CC-2	AMERICAN TOWER CORPORATION	LS		1	2.C FE	99,712	101.5680	101,568	100,000	99,742		30			5.250	5.315	JJ	3,150		05/22/2023	07/15/2028
03027X-CD-0	AMERICAN TOWER CORPORATION			1	2.C FE	9,965,000	103.4630	10,346,265	10,000,000	9,966,569		1,569			5.550	5.596	JJ	333,000		05/22/2023	07/15/2033
03027X-CE-8	AMERICAN TOWER CORPORATION			1	2.C FE	19,965,600	103.8820	20,776,340	20,000,000	19,967,297		1,697			5.800	5.839	MN	341,556		09/12/2023	11/15/2028
03027X-CF-5	AMERICAN TOWER CORPORATION	LS		1	2.C FE	14,947,350	105.8720	15,880,868	15,000,000	14,948,475		1,125			5.900	5.947	MN	260,583		09/12/2023	11/15/2033
030981-AL-8	AMERIGAS PARTNERS LP			1	4.A FE	2,400,000	97.2520	2,334,054	2,400,000	2,334,054	103,573				5.750	5.750	MN	15,717	138,000	02/06/2017	05/20/2027
03073E-AT-2	AMERISOURCEBERGEN CORPORATION			1	2.A FE	508,638	87.7050	526,231	600,000	513,754		5,116			2.700	5.110	MS	4,770	8,100	06/21/2023	03/15/2031
031162-CW-8	AMGEN INC			1	2.A FE	1,654,338	85.5400	1,796,345	2,100,000	1,663,315		8,977			2.300	5.909	FA	16,905		10/23/2023	02/25/2031
031162-DB-3	AMGEN INC	LS		1	2.A FE	1,409,117	88.4300	1,459,096	1,650,000	1,462,505		35,850			1.650	4.394	FA	10,285	27,225	06/27/2022	08/15/2028
031162-DH-0	AMGEN INC			1	2.A FE	25,965,420	97.9000	25,454,003	26,000,000	25,971,444		4,429			4.050	4.072	FA	389,025	1,053,000	08/15/2022	08/18/2029
031162-DJ-6	AMGEN INC			1	2.A FE	5,961,881	95.1190	5,671,004	5,962,000	5,961,893		9			4.200	4.200	MS	83,468	259,446	08/15/2022	03/01/2033
031162-DJ-6	AMGEN INC	LS		1	2.A FE	9,037,819	95.1190	8,596,870	9,038,000	9,037,839		14			4.200	4.200	MS	126,532	393,304	08/15/2022	03/01/2033
031162-DM-9	AMGEN INC			1	2.A FE	24,983,500	100.2040	25,051,050	25,000,000	24,990,156		6,656			5.250	5.285	MS	433,854	656,250	02/15/2023	03/02/2025
031162-DP-2	AMGEN INC			1	2.A FE	14,973,900	102.3750	15,356,265	15,000,000	14,977,793		3,893			5.150	5.190	MS	255,354	386,250	02/15/2023	03/02/2028
031162-DQ-0	AMGEN INC			1	2.A FE	11,742,811	102.8000	12,099,519	11,770,000	11,745,547		2,736			5.250	5.290	MS	204,259	308,963	02/15/2023	03/02/2030
031162-DQ-0	AMGEN INC	LS		1	2.A FE	1,227,159	102.8000	1,264,436	1,230,000	1,227,445		286			5.250	5.290	MS	21,346	32,288	02/15/2023	03/02/2030
031162-DR-8	AMGEN INC			1	2.A FE	14,952,750	102.5230	15,378,489	15,000,000	14,955,810		3,060			5.250	5.291	MS	260,313	393,750	02/15/2023	03/02/2033
031162-DS-6	AMGEN INC			1	2.A FE	31,647,693	103.3310	33,324,267	32,250,000	31,654,450		6,757			5.600	5.759	MS	596,983	707,000	12/01/2023	03/02/2043
031162-DT-4	AMGEN INC			1	2.A FE	13,480,560	105.2090	14,203,160	13,500,000	13,480,773		213			5.650	5.660	MS	252,131	381,375	02/15/2023	03/02/2053
031162-DU-1	AMGEN INC			1	2.A FE	10,919,640	104.9140	11,540,585	11,000,000	10,919,912		272			5.750	5.797	MS	209,076	143,750	12/01/2023	03/02/2063
00175P-AC-7	AMN HEALTHCARE INC			1	3.C FE	2,484,600	90.1910	2,218,708	2,460,000	2,218,708	119,134	(5,546)			4.000	3.748	AO	20,773	98,400	12/14/2021	04/15/2029
00175P-AC-7	AMN HEALTHCARE INC	LS		1	3.C FE	101,000	90.1910	90,191	100,000	90,191	4,843	(225)			4.000	3.748	AO	844	4,000	12/14/2021	04/15/2029
032177-AH-0	AMSTED INDUSTRIES INCORPORATED			1	3.C FE	8,500,476	99.6420	8,512,398	8,543,000	8,448,772	305,087	(7,608)			5.625	5.783	JJ	240,272	349,256	12/08/2023	07/01/2027
032177-AJ-6	AMSTED INDUSTRIES INCORPORATED			1	3.C FE	9,298,407	91.5220	8,717,471	9,525,000	8,618,143	479,780	(3,744)			4.625	5.024	MN	56,290	359,594	12/01/2023	05/15/2030
034863-AZ-3	ANGLO AMERICAN CAPITAL PLC		D	1	2.A FE	8,743,780	89.1100	7,841,637	8,800,000	8,764,351		7,960			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	1.G FE	7,088,816	105.4150	7,326,308	6,950,000	7,080,127		(5,826)			5.450	5.264	JJ	166,240	378,775	06/23/2022	01/23/2039
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC		C	1	1.G FE	12,675,410	98.0240	12,743,138	13,000,000	12,682,587		7,177			4.900	5.085	FA	265,417	637,000	01/23/2023	02/01/2046
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	1.G FE	20,920,641	93.4570	20,872,700	22,334,000	20,971,117		50,476			4.350	4.895	JD	80,961	971,529	01/17/2023	06/01/2040
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC	LS	C	1	1.G FE	96,547	93.4570	96,261	103,000	96,778		231			4.350	4.889	JD	373	4,481	01/17/2023	06/01/2040
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP			1	3.C FE	8,795,625	102.4220	8,977,297	8,765,000	8,774,922		(7,271)			7.875	7.779	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	96.1370	821,009	854,000	821,009	41,435	(1,188)			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	99.2240	9,078,967	9,150,000	9,078,967	501,621	(72,671)			5.750	4.860	MS	175,375	526,125	02/09/2022	03/01/2027
03674X-AN-6	ANTERO RESOURCES CORP			1	3.A FE	1,663,000	103.0000	1,712,890	1,663,000	1,663,000					8.375	8.375	JJ	64,222	139,276	12/17/2020	07/15/2026
03674X-AN-6	ANTERO RESOURCES CORP	LS		1	3.A FE	721,000	103.0000	742,630	721,000	721,000					8.375	8.375	JJ	27,844	60,384	12/17/2020	07/15/2026
036752-AG-8	ANTHEM INC			1	2.B FE	28,769,000	98.5340	28,347,177	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	8,458,693	97.1140	7,959,245	8,195,800	8,263,201		(64,272)			2.375	1.572	JJ	89,755	194,650	12/22/2021	01/15/2025
036752-AJ-2	ANTHEM INC	LS		1	2.B FE	99,912	97.1140	97,114	100,000	99,982		17			2.375	2.393	JJ	1,095	2,375	09/04/2019	01/15/2025

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
00182E-BN-8	ANZ NEW ZEALAND INTL LTD LDN		D		1.E FE	12,979,850	91.5480	11,901,258	13,000,000	12,989,865		4,005			1.250	1.282	JD	4,063	162,500	06/15/2021	06/22/2026
037411-BC-8	APACHE CORP			1	2.C FE	1,840,000	71.5000	1,430,000	2,000,000	1,852,726	449,565	4,285			4.250	4.828	JJ	39,194	85,000	11/13/2020	01/15/2044
037411-BG-9	APACHE CORPORATION			1	2.C FE	1,419,355	83.1450	1,245,515	1,498,000	1,423,414	211,914	1,272			5.350	5.724	JJ	40,072	80,143	07/30/2020	07/01/2049
037833-AS-9	APPLE INC			1	1.B FE	5,067,000	99.3050	4,965,240	5,000,000	5,012,085		(34,243)			3.450	2.744	MN	26,354	172,500	05/17/2022	05/06/2024
03835V-AG-1	APTIV PLC			1	2.B FE	5,219,677	97.5270	5,096,747	5,226,000	5,222,371		609			4.350	4.365	MS	66,936	227,331	02/28/2019	03/15/2029
03835V-AG-1	APTIV PLC	LS		1	2.B FE	199,758	97.5270	195,053	200,000	199,861		23			4.350	4.365	MS	2,562	8,700	02/28/2019	03/15/2029
00213M-AV-6	APX GROUP INC			1	3.B FE	24,314	99.7500	24,938	25,000	24,370		56			6.750	7.673	FA	638		09/05/2023	02/15/2027
00213M-AV-6	APX GROUP INC	LS		1	3.B FE	1,492,722	99.7500	1,516,200	1,520,000	1,494,049		1,327			6.750	7.372	FA	38,760		11/20/2023	02/15/2027
03836W-AB-9	AQUA AMERICA INC			1	2.B FE	12,424,359	93.3090	12,728,281	13,641,000	12,573,013		148,653			3.566	5.269	MN	81,073	486,438	02/14/2023	05/01/2029
03836W-AB-9	AQUA AMERICA INC	LS		1	2.B FE	182,162	93.3090	186,618	200,000	184,342		2,180			3.566	5.269	MN	1,189	7,132	02/14/2023	05/01/2029
038522-AQ-1	ARAMARK SERVICES INC	LS		1	4.A FE	8,478,028	97.0040	8,094,983	8,345,000	8,094,983	339,259	(29,619)			5.000	4.597	FA	173,854	417,250	01/20/2022	02/01/2028
03938L-BF-0	ARCELORMITTAL SA		D	1	2.C FE	691,327	108.1410	714,811	661,000	689,166		(2,160)			6.800	6.171	MN	3,995	44,948	01/23/2023	11/29/2032
03938L-BF-0	ARCELORMITTAL SA	LS	D	1	2.C FE	333,636	108.1410	344,969	319,000	332,593		(1,043)			6.800	6.171	MN	1,928	21,692	01/23/2023	11/29/2032
039524-AA-1	ARCHES BUYER INC			1	4.B FE	4,383,695	90.5630	4,030,074	4,450,000	4,030,074	540,232	9,493			4.250	4.519	JD	15,760	189,125	12/14/2021	06/01/2028
03959K-AA-8	ARCHROCK PARTNERS LP / ARCHROCK PA			1	4.B FE	8,887,501	100.2500	8,680,648	8,659,000	8,671,619	455,163	(49,980)			6.875	6.225	AO	148,827	595,306	02/05/2021	04/01/2027
03959K-AC-4	ARCHROCK PARTNERS LP / ARCHROCK PA			1	4.B FE	8,721,250	98.5000	8,988,125	9,125,000	8,706,338	262,206	34,720			6.250	7.165	AO	142,578	445,313	07/26/2023	04/01/2028
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC	LS	D	1	4.A FE	1,136,419	91.2500	1,035,688	1,135,000	1,035,688	52,831	(284)			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	98.8530	4,942,665	5,000,000	5,017,507		(37,744)			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	108.5420	12,482,317	11,500,000	11,485,574		1,164			6.350	6.369	JD	32,456	805,303	11/04/2022	12/15/2032
040555-DG-6	ARIZONA PUBLIC SERVICE COMPANY			1	1.G FE	19,121,234	103.3250	19,785,777	19,149,000	19,122,284		1,050			5.550	5.569	FA	534,337		06/27/2023	08/01/2033
040555-DG-6	ARIZONA PUBLIC SERVICE COMPANY	LS		1	1.G FE	849,766	103.3250	879,299	851,000	849,813		47			5.550	5.569	FA	23,746		06/27/2023	08/01/2033
041242-AA-6	ARKO CORP			1	4.C FE	1,558,000	86.5250	1,348,067	1,558,000	1,348,067	124,725				5.125	5.125	MN	10,203	79,848	10/14/2021	11/15/2029
041242-AA-6	ARKO CORP	LS		1	4.C FE	6,257,000	86.5250	5,413,897	6,257,000	5,413,897	500,901				5.125	5.125	MN	40,975	320,671	10/14/2021	11/15/2029
042735-BG-4	ARROW ELECTRONICS INC			1	2.C FE	3,975,480	98.1950	3,927,815	4,000,000	3,997,341		3,774			3.250	3.349	MS	40,806	130,000	09/05/2017	09/08/2024
04273W-AD-3	ARROW ELECTRONICS INC			1	2.C FE	6,228,643	100.1210	6,245,566	6,238,000	6,230,240		1,597			6.125	6.187	MS	127,359	191,039	07/05/2023	03/01/2026
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC.	LS		1	3.B FE	4,487,188	92.5600	4,118,924	4,450,000	4,118,924	376,383	(7,207)			4.625	4.435	MN	26,298	205,813	11/30/2021	11/15/2029
044209-AM-6	ASHLAND INC			1	3.A FE	2,910,875	98.0230	2,842,678	2,900,000	2,842,678	907	(229)			6.875	6.844	MN	25,476	199,375	04/28/2016	05/15/2043
044209-AM-6	ASHLAND INC	LS		1	3.A FE	100,375	98.0230	98,023	100,000	98,023	31	(8)			6.875	6.844	MN	878	6,875	04/28/2016	05/15/2043
045054-AJ-2	ASHTEAD CAPITAL INC		C	1	2.C FE	8,000,000	94.0900	7,527,172	8,000,000	8,000,000					4.000	4.000	MN	53,333	320,000	10/28/2019	05/01/2028
045054-AR-4	ASHTEAD CAPITAL INC		C	1	2.C FE	5,994,720	101.8800	6,112,798	6,000,000	5,994,883		163			5.950	5.962	AO	75,367	77,350	07/24/2023	10/15/2033
00206R-ML-3	AT&T CORP			1	2.B FE	13,992,900	93.5580	14,033,684	15,000,000	14,394,257		256,108			1.700	3.599	MS	68,000	255,000	05/26/2022	03/25/2026
00206R-BH-4	AT&T INC			1	2.B FE	17,134,573	87.0180	17,279,260	19,857,000	17,189,775		55,202			4.300	5.445	JD	37,949	853,851	04/20/2023	12/15/2042
00206R-BK-7	AT&T INC	LS		1	2.B FE	3,030,479	86.3310	3,092,379	3,582,000	3,039,391		8,911			4.350	5.569	JD	6,925	155,817	04/20/2023	06/15/2045
00206R-CP-5	AT&T INC			1	2.B FE	19,497,561	94.7220	19,855,624	20,962,000	19,547,171		49,610			4.500	5.291	MN	120,532	830,790	08/17/2023	05/15/2035
00206R-CP-5	AT&T INC	LS		1	2.B FE	544,848	94.7220	540,863	571,000	546,010		1,162			4.500	5.010	MN	3,283	25,695	04/06/2023	05/15/2035
00206R-DR-0	AT&T INC			1	2.B FE	3,930,813	100.4010	3,892,532	3,877,000	3,928,742		(2,071)			5.250	5.106	MS	67,848	101,771	04/06/2023	03/01/2037
00206R-FW-7	AT&T INC			1	2.B FE	957,390	96.5830	965,826	1,000,000	958,849		1,459			4.900	5.329	FA	18,647	24,500	04/10/2023	08/15/2037
00206R-FW-7	AT&T INC	LS		1	2.B FE	3,829,560	96.5830	3,863,305	4,000,000	3,835,397		5,837			4.900	5.329	FA	74,589	98,000	04/10/2023	08/15/2037
00206R-GQ-9	AT&T INC			1	2.B FE	14,193,312	97.9210	13,840,095	14,134,000	14,169,801		(5,021)			4.300	4.253	FA	229,599	607,762	11/27/2018	02/15/2030
00206R-HJ-4	AT&T INC			1	2.B FE	3,321,275	98.6910	2,972,568	3,012,000	3,224,901		(38,625)			4.350	2.846	MS	43,674	131,022	12/22/2021	03/01/2029
00206R-HJ-4	AT&T INC	LS		1	2.B FE	9,360,718	98.6910	9,283,845	9,407,000	9,380,657		4,449			4.350	4.411	MS	136,402	409,205	02/13/2019	03/01/2029
00206R-HK-1	AT&T INC			1	2.B FE	16,653,527	95.6840	16,789,705	17,547,000	16,661,539		8,012			4.850	5.340	MS	283,677	113,393	12/21/2023	03/01/2039
00206R-HT-2	AT&T INC			1	2.B FE	1,132,152	97.9080	973,204	994,000	1,050,768		(27,409)			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	17,474,100	92.8190	16,243,371	17,500,000	17,486,851		3,657			2.300	2.323	JD	33,542	402,500	05/21/2020	06/01/2027
00206R-JZ-6	AT&T INC			1	2.B FE	32,004,000	79.4080	33,388,686	42,047,000	32,129,898		125,898			3.500	5.642	JD	122,637	787,500	12/06/2023	06/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00206R-KG-6	AT&T INC			1	2.B FE	19,475,430	89.0500	17,364,787	19,500,000	19,486,231		3,232			1.650	1.668	FA	134,063	321,750	07/27/2020	02/01/2028
00206R-LV-2	AT&T INC			1	2.B FE	6,868,700	71.6690	7,166,922	10,000,000	6,870,435		1,735			3.650	5.715	MS	107,472		12/06/2023	09/15/2059
00206R-MT-6	AT&T INC			1	2.B FE	1,993,420	103.1330	2,062,650	2,000,000	1,993,688		268			5.400	5.441	FA	40,800	21,900	05/30/2023	02/15/2034
04682R-AE-7	ATHABASCA OIL CORP		A	1	3.C FE	91,987	105.1220	90,405	86,000	89,540	325	(1,515)			9.750	7.576	FA	3,494	8,385	05/03/2022	11/01/2026
04682R-AE-7	ATHABASCA OIL CORP	LS	A	1	3.C FE	194,671	105.1220	191,322	182,000	189,492	688	(3,206)			9.750	7.576	FA	7,394	17,745	05/03/2022	11/01/2026
047649-AA-6	ATKORE INC			1	3.B FE	1,183,000	89.2510	1,055,840	1,183,000	1,055,840	41,417				4.250	4.250	JD	4,190	50,278	05/18/2021	06/01/2031
049362-AA-4	ATLAS LUXCO 4 SARL			1	4.C FE	3,276,357	91.3870	3,006,617	3,290,000	3,006,617	337,358	1,914			4.625	4.699	JD	12,680	152,163	11/01/2021	06/01/2028
052528-AL-0	AUSTRALIA AND NEW ZEALAND BANKING		D	1	2.A FE	6,946,000	94.9620	6,596,065	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	LS		1	2.C FE	2,671,585	88.8560	2,377,776	2,676,000	2,672,276		381			3.850	3.870	MS	34,342	103,026	02/23/2022	03/01/2032
05329W-AN-2	AUTONATION INC			1	2.C FE	6,991,320	97.8720	6,851,067	7,000,000	6,998,803		1,330			3.500	3.520	MN	31,306	245,000	11/07/2017	11/15/2024
053332-AW-2	AUTOZONE INC			1	2.B FE	5,203,755	95.4760	4,981,947	5,218,000	5,209,795		1,375			3.750	3.783	AO	39,679	195,675	04/04/2019	04/18/2029
053332-AW-2	AUTOZONE INC	LS		1	2.B FE	779,865	95.4760	746,624	782,000	780,770		206			3.750	3.783	AO	5,946	29,325	04/04/2019	04/18/2029
053332-AY-8	AUTOZONE INC			1	2.B FE	2,497,800	98.1940	2,454,854	2,500,000	2,499,399		448			3.625	3.644	AO	19,132	90,625	03/26/2020	04/15/2025
053332-AY-8	AUTOZONE INC	LS		1	2.B FE	199,824	98.1940	196,388	200,000	199,952		36			3.625	3.644	AO	1,531	7,250	03/26/2020	04/15/2025
053332-AZ-5	AUTOZONE INC			1	2.B FE	3,372,739	96.0750	3,242,536	3,375,000	3,373,481		209			4.000	4.008	AO	28,500	135,000	03/26/2020	04/15/2030
05369A-AD-3	AVIATION CAPITAL GROUP LLC			1	2.C FE	14,230,795	97.0590	13,992,997	14,417,000	14,357,737		35,391			4.125	4.397	FA	247,792	594,701	04/06/2022	08/01/2025
05369A-AH-4	AVIATION CAPITAL GROUP LLC			1	2.C FE	3,565,404	99.4460	3,580,045	3,600,000	3,591,790		8,133			5.500	5.749	JD	8,800	198,000	07/07/2020	12/15/2024
05369A-AL-5	AVIATION CAPITAL GROUP LLC			1	2.C FE	3,515,240	90.7360	3,217,501	3,546,000	3,528,129		6,277			1.950	2.141	MS	19,400	69,147	12/22/2021	09/20/2026
05369A-AL-5	AVIATION CAPITAL GROUP LLC	LS		1	2.C FE	1,250,852	90.7360	1,137,830	1,254,000	1,252,250		620			1.950	2.003	MS	6,860	24,453	09/15/2021	09/20/2026
05369A-AN-1	AVIATION CAPITAL GROUP LLC			1	2.C FE	6,943,930	101.9660	7,137,631	7,000,000	6,951,154		7,224			6.250	6.439	AO	92,361	233,333	03/29/2023	04/15/2028
05369A-AP-6	AVIATION CAPITAL GROUP LLC			1	2.B Z	4,956,150	104.3930	5,219,653	5,000,000	4,957,907		1,757			6.750	6.959	AO	80,625		10/02/2023	10/25/2028
053773-BF-3	AVIS BUDGET CAR RENTAL LLC			1	4.A FE	5,000,184	92.5040	4,635,392	5,011,000	4,635,392	352,979	(4,192)			5.375	5.313	MS	89,780	269,341	02/28/2022	03/01/2029
053773-BF-3	AVIS BUDGET CAR RENTAL LLC	LS		1	4.A FE	6,713,866	92.5040	6,696,388	7,239,000	6,636,154	150,319	51,757			5.375	6.876	MS	129,699	254,721	04/21/2023	03/01/2029
053773-BG-1	AVIS BUDGET CAR RENTAL LLC			1	4.A FE	68,071	92.0620	65,364	71,000	65,364	5,108	435			4.750	5.556	AO	843	3,373	02/17/2022	04/01/2028
053773-BG-1	AVIS BUDGET CAR RENTAL LLC	LS		1	4.A FE	3,287,554	92.0620	3,156,815	3,429,000	3,156,815	246,714	21,011			4.750	5.556	AO	40,719	162,878	02/17/2022	04/01/2028
053773-BH-9	AVIS BUDGET CAR RENTAL LLC/AVIS BU			1	4.A FE	24,020,884	99.8620	24,166,720	24,200,000	24,022,737		1,853			8.000	8.134	MN	209,733		11/29/2023	02/15/2031
054561-AJ-4	AXA EQUITABLE HOLDINGS INC			1	2.A FE	3,993,058	96.5510	3,862,040	4,000,000	3,996,422		741			4.350	4.373	AO	34,317	174,000	01/24/2019	04/20/2028
05453G-AC-9	AXALTA COATING SYSTEMS LLC	LS		1	4.A FE	2,763,081	89.7430	2,571,135	2,865,000	2,571,135	194,091	12,946			3.375	3.944	FA	36,529	96,694	12/22/2021	02/15/2029
05635J-AA-8	BACARDI LTD		D	1	2.C FE	9,997,600	99.8590	9,985,929	10,000,000	9,997,800		200			5.250	5.255	JJ	278,542		06/06/2023	01/15/2029
05635J-AB-6	BACARDI LTD		D	1	2.C FE	29,888,100	100.5000	30,150,012	30,000,000	29,892,659		4,559			5.400	5.449	JD	72,000	787,500	06/06/2023	06/15/2033
05635J-AC-4	BACARDI LTD		D	1	2.C FE	22,521,812	101.0960	23,060,924	22,811,000	22,523,157		1,346			5.900	6.010	JD	59,816	654,232	11/29/2023	06/15/2043
05635J-AC-4	BACARDI LTD	LS	D	1	2.C FE	662,613	101.0960	672,286	665,000	662,647		34			5.900	5.931	JD	1,744	19,073	06/06/2023	06/15/2043
067316-AD-1	BACARDI LTD		D	1	2.C FE	5,413,576	94.2030	5,557,996	5,900,000	5,583,281		114,204			2.750	5.029	JJ	74,815	162,250	06/28/2022	07/15/2026
067316-AD-1	BACARDI LTD	LS	D	1	2.C FE	91,564	94.2030	94,203	100,000	94,503		1,980			2.750	5.086	JJ	1,268	2,750	06/28/2022	07/15/2026
067316-AE-9	BACARDI LTD		D	1	2.C FE	4,926,200	98.5890	4,929,456	5,000,000	4,963,746		24,936			4.450	5.004	MN	28,431	222,500	06/17/2022	05/15/2025
067316-AF-6	BACARDI LTD		D	1	2.C FE	6,646,785	97.9660	6,689,138	6,828,000	6,688,452		27,737			4.700	5.229	MN	41,006	320,916	06/21/2022	05/15/2028
067316-AF-6	BACARDI LTD	LS	D	1	2.C FE	97,346	97.9660	97,966	100,000	97,956		406			4.700	5.229	MN	601	4,700	06/21/2022	05/15/2028
05523U-AK-6	BAE SYSTEMS (HOLDINGS) LTD		C	1	2.A FE	43,301,957	98.6130	42,813,781	43,416,000	43,314,521		126,827			3.800	4.113	AO	384,955	1,649,808	09/19/2022	10/07/2024
05523U-AL-4	BAE SYSTEMS (HOLDINGS) LTD		C	1	2.A FE	843,110	92.1680	921,676	1,000,000	844,095		985			4.750	6.082	AO	11,083	23,750	09/25/2023	10/07/2044
05523U-AP-5	BAE SYSTEMS HOLDINGS INC		C	1	2.A FE	31,303,938	97.7930	29,035,782	29,691,000	30,159,348		(237,469)			3.850	2.999	JD	50,805	1,143,104	09/21/2022	12/15/2025
05523R-AD-9	BAE SYSTEMS PLC		D	1	2.A FE	6,941,943	92.2720	7,282,076	7,892,000	6,992,861		50,918			3.400	5.566	AO	56,647	185,164	10/03/2023	04/15/2030
05523R-AD-9	BAE SYSTEMS PLC	LS	D	1	2.A FE	92,977	92.2720	99,653	108,000	93,434		456			3.400	6.008	AO	775	1,836	10/03/2023	04/15/2030
05523R-AF-4	BAE SYSTEMS PLC		D	1	2.A FE	5,781,279	82.1880	4,849,909	5,901,000	5,808,716		11,875			1.900	2.138	FA	42,356	112,119	08/31/2021	02/15/2031
05724B-AD-1	BAKER HUGHES CO OBLIGOR INC			1	1.G FE	14,900,000	93.5840	13,944,089	14,900,000	14,900,000					2.061	2.061	JD	13,648	307,089	12/06/2021	12/15/2026
05724B-AD-1	BAKER HUGHES CO OBLIGOR INC	LS		1	1.G FE	100,000	93.5840	93,584	100,000	100,000					2.061	2.061	JD	92	2,061	12/06/2021	12/15/2026
059165-EC-0	BALTIMORE GAS & ELECTRIC			1	1.G FE	5,146,650	109.9920	5,499,604	5,000,000	5,144,710		(1,940)			6.350	6.022	AO	79,375	158,750	09/27/2023	10/01/2036

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
059165-EQ-9	BALTIMORE GAS AND ELECTRIC CO			1	1.F FE	16,160,078	103.1840	16,682,781	16,168,000	16,160,147		70			5.400	5.403	JD	72,756	487,465	05/08/2023	06/01/2053
059165-EQ-9	BALTIMORE GAS AND ELECTRIC CO	LS		1	1.F FE	831,592	103.1840	858,490	832,000	831,596		4			5.400	5.403	JD	3,744	25,085	05/08/2023	06/01/2053
05946K-AJ-0	BANCO BILBAO VIZCAYA ARGENTARIA SA		D		1.G FE	902,400	93.2760	932,757	1,000,000	922,549		20,149			1.125	5.950	MS	3,219	5,625	07/06/2023	09/18/2025
05964H-AL-9	BANCO SANTANDER SA		D		1.G FE	3,839,882	92.5650	3,702,605	4,000,000	3,882,349		41,471			1.849	3.197	MS	19,723	73,960	02/21/2023	03/25/2026
05971K-AL-3	BANCO SANTANDER SA		D	1,5	2.B FE	9,400,000	83.7380	7,871,392	9,400,000	9,400,000					3.225	3.225	MN	32,841	303,150	11/15/2021	11/22/2032
05971K-AL-3	BANCO SANTANDER SA	LS	D	1,5	2.B FE	1,600,000	83.7380	1,339,811	1,600,000	1,600,000					3.225	3.225	MN	5,590	51,600	11/15/2021	11/22/2032
06051G-GF-0	BANK OF AMERICA CORP			1	1.G FE	3,044,911	96.0780	2,547,033	2,651,000	2,853,428		(64,635)			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.E FE	4,528,469	94.1930	3,799,741	4,034,000	4,324,724		(70,544)			3.419	1.539	JD	4,214	137,922	12/22/2021	12/20/2028
06051G-HD-4	BANK OF AMERICA CORP	LS		1,5	1.E FE	475,538	94.1930	396,552	421,000	452,737		(7,711)			3.419	1.457	JD	440	14,394	01/01/2021	12/20/2028
06051G-HG-7	BANK OF AMERICA CORP			1,5	1.E FE	3,645,504	95.5110	3,025,799	3,168,000	3,458,186		(66,595)			3.970	1.688	MS	40,526	125,770	12/22/2021	03/05/2029
06051G-HQ-5	BANK OF AMERICA CORP			1,5	1.G FE	1,651,355	94.6500	1,417,852	1,498,000	1,610,388		(20,479)			3.974	2.402	FA	23,812	59,531	12/22/2021	02/07/2030
06051G-HR-3	BANK OF AMERICA CORP			1	1.E FE	22,004,550	99.5230	21,804,490	21,909,000	21,913,382		(21,019)			3.458	3.359	MS	223,075	757,613	05/29/2019	03/15/2025
06051G-HW-2	BANK OF AMERICA CORP			1	1.G FE	3,556,000	97.3750	3,462,666	3,556,000	3,556,000					2.456	2.456	AO	16,739	87,335	10/17/2019	10/22/2025
06051G-JR-1	BANK OF AMERICA CORP			1,5	1.G FE	7,791,850	98.3970	7,674,956	7,800,000	7,796,760		2,441			0.976	1.008	AO	14,591	76,128	12/22/2021	04/22/2025
06051G-JZ-3	BANK OF AMERICA CORP			1,5	1.G FE	7,670,854	88.1320	6,768,525	7,680,000	7,673,181		1,163			2.087	2.104	JD	7,569	160,282	12/22/2021	06/14/2029
06051G-KE-8	BANK OF AMERICA CORP			1,5	1.G FE	15,000,000	96.1350	14,420,229	15,000,000	15,000,000					1.530	1.530	JD	15,938	229,500	12/01/2021	12/06/2025
06051G-KF-5	BANK OF AMERICA CORP			1	1.G FE	20,000,000	99.9170	19,983,366	20,000,000	20,000,000					6.040	2.940	FMAN	192,972	1,117,021	02/01/2022	02/04/2025
06051G-KJ-7	BANK OF AMERICA CORP			1,5	1.G FE	13,000,000	92.6340	12,042,362	13,000,000	13,000,000					2.551	2.551	FA	135,416	331,630	02/01/2022	02/04/2028
06051G-KM-0	BANK OF AMERICA CORP			1,5	1.G FE	3,000,000	97.2560	2,917,675	3,000,000	3,000,000					3.384	3.384	AO	25,098	101,520	03/17/2022	04/02/2026
06051G-KP-3	BANK OF AMERICA CORP			1,5	1.G FE	5,000,000	97.7300	4,886,495	5,000,000	5,000,000					4.376	4.376	AO	38,898	218,800	04/21/2022	04/27/2028
06051G-KS-7	BANK OF AMERICA CORP			1,5	1.G FE	7,887,236	99.3500	7,848,689	7,900,000	7,889,289		2,053			3.841	3.947	AO	55,630	286,155	09/27/2023	04/25/2025
06051G-LG-2	BANK OF AMERICA CORP			1,5	1.E FE	11,662,000	100.6190	11,734,143	11,662,000	11,662,000					5.202	5.202	AO	111,220	303,329	04/19/2023	04/25/2029
06051G-LG-2	BANK OF AMERICA CORP	LS		1,5	1.E FE	3,338,000	100.6190	3,358,650	3,338,000	3,338,000					5.202	5.202	AO	31,835	86,821	04/19/2023	04/25/2029
06051G-LU-1	BANK OF AMERICA CORP			1,5	1.E FE	15,777,000	104.6770	16,514,893	15,777,000	15,777,000					5.872	5.872	MS	272,781		09/12/2023	09/15/2034
06051G-LU-1	BANK OF AMERICA CORP	LS		1,5	1.E FE	14,223,000	104.6770	14,888,213	14,223,000	14,223,000					5.872	5.872	MS	245,913		09/12/2023	09/15/2034
06051G-LV-9	BANK OF AMERICA CORP			1,5	1.E FE	15,643,000	102.0330	15,960,961	15,643,000	15,643,000					5.933	5.933	MS	273,274		09/12/2023	09/15/2027
06051G-LV-9	BANK OF AMERICA CORP	LS		1,5	1.E FE	4,357,000	102.0330	4,445,561	4,357,000	4,357,000					5.933	5.933	MS	76,114		09/12/2023	09/15/2027
06428C-AA-2	BANK OF AMERICA NA			1	1.E FE	10,000,000	101.8460	10,184,595	10,000,000	10,000,000					5.526	5.526	FA	204,155		08/14/2023	08/18/2026
06368D-3S-1	BANK OF MONTREAL		A	1	1.F FE	6,616,478	97.9930	6,485,151	6,618,000	6,617,252		499			3.700	3.708	JD	16,324	244,866	05/31/2022	06/07/2025
06368L-AP-1	BANK OF MONTREAL		A	1	1.F FE	42,129,442	99.0600	41,759,818	42,156,000	42,146,427		13,163			4.250	4.283	MS	532,512	1,791,630	09/07/2022	09/14/2024
06368L-GU-4	BANK OF MONTREAL		A	1	1.F FE	8,692,692	99.8820	8,689,737	8,700,000	8,696,298		3,606			5.200	5.247	JD	23,877	414,700	01/05/2023	12/12/2024
06406R-BJ-5	BANK OF NEW YORK MELLON CORP/THE			1,5	1.F FE	10,000,000	98.9370	9,893,711	10,000,000	10,000,000					4.414	4.414	JJ	192,499	438,948	07/19/2022	07/24/2026
06406R-BK-2	BANK OF NEW YORK MELLON CORP/THE			1,5	1.F FE	1,000,000	99.3060	993,058	1,000,000	1,000,000					4.596	4.596	JJ	19,788	45,960	07/19/2022	07/26/2030
06406R-BN-6	BANK OF NEW YORK MELLON CORP/THE			1,5	1.E FE	10,000,000	99.2310	9,923,078	10,000,000	10,000,000					4.543	4.543	FA	189,292	228,412	01/24/2023	02/01/2029
06406R-BQ-9	BANK OF NEW YORK MELLON CORP/THE			1,5	1.E FE	10,000,000	100.0300	10,002,975	10,000,000	10,000,000					4.947	4.947	AO	89,321	247,350	04/19/2023	04/26/2027
06406R-BR-7	BANK OF NEW YORK MELLON CORP/THE			1,5	1.E FE	20,000,000	99.5060	19,901,248	20,000,000	20,000,000					4.967	4.967	AO	179,364	496,700	04/19/2023	04/26/2034
06417X-AB-7	BANK OF NOVA SCOTIA		A	1	1.F FE	3,897,387	96.1710	3,750,667	3,900,000	3,899,094		871			1.450	1.473	JJ	26,861	56,550	01/03/2022	01/10/2025
06417X-AB-7	BANK OF NOVA SCOTIA	LS	A	1	1.F FE	99,933	96.1710	96,171	100,000	99,977		22			1.450	1.473	JJ	689	1,450	01/03/2022	01/10/2025
06417X-AD-3	BANK OF NOVA SCOTIA		A	1	1.F FE	13,492,061	92.0900	12,430,364	13,498,000	13,494,309		1,149			1.950	1.959	FA	108,940	263,211	01/03/2022	02/02/2027
06417X-AD-3	BANK OF NOVA SCOTIA	LS	A	1	1.F FE	1,501,339	92.0900	1,383,198	1,502,000	1,501,589		128			1.950	1.959	FA	12,122	29,289	01/03/2022	02/02/2027
06417X-AP-6	BANK OF NOVA SCOTIA		A	1	1.F FE	4,996,500	99.8280	4,991,399	5,000,000	4,996,893		393			4.850	4.862	FA	101,042	120,576	01/24/2023	02/01/2030
06738E-CC-7	BARCLAYS BANK PLC		D	1,5	2.A FE	9,600,000	103.2920	9,916,007	9,600,000	9,600,000					7.325	7.325	MN	115,247	703,200	10/27/2022	11/02/2026
06738E-CC-7	BARCLAYS BANK PLC	LS	D	1,5	2.A FE	400,000	103.2920	413,167	400,000	400,000					7.325	7.325	MN	4,802	29,300	10/27/2022	11/02/2026
06738E-CD-5	BARCLAYS BANK PLC		D	1,5	2.A FE	14,654,000	106.8670	15,660,243	14,654,000	14,654,000					7.385	7.385	MN	177,360	1,082,198	10/27/2022	11/02/2028
06738E-CD-5	BARCLAYS BANK PLC	LS	D	1,5	2.A FE	10,346,000	106.8670	11,056,427	10,346,000	10,346,000					7.385	7.385	MN	125,220	764,052	10/27/2022	11/02/2028
06738E-BH-7	BARCLAYS PLC		D	1,3	2.A FE	10,000,000	99.3060	9,930,568	10,000,000	10,000,000					3.932	3.932	MN	58,980	393,200	04/30/2019	05/07/2025

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
06738E-BL-8	BARCLAYS PLC		D	1	2.A FE	3,800,000	96.4150	3,663,784	3,800,000	3,800,000					2.852	2.852	MN	16,256	108,376	04/30/2020	05/07/2026
06738E-BL-8	BARCLAYS PLC	LS	D	1	2.A FE	200,000	96.4150	192,831	200,000	200,000					2.852	2.852	MN	856	5,704	04/30/2020	05/07/2026
06738E-BM-6	BARCLAYS PLC		D	1	2.A FE	18,494,000	84.3160	15,593,383	18,494,000	18,494,000					2.645	2.645	JD	9,512	489,166	06/17/2020	06/24/2031
06738E-BM-6	BARCLAYS PLC	LS	D	1	2.A FE	1,006,000	84.3160	848,218	1,006,000	1,006,000					2.645	2.645	JD	517	26,609	06/17/2020	06/24/2031
06738E-BU-8	BARCLAYS PLC		D	1,5	2.A FE	14,318,000	91.8810	13,155,509	14,318,000	14,318,000					2.279	2.279	MN	33,537	326,307	11/17/2021	11/24/2027
06738E-BU-8	BARCLAYS PLC	LS	D	1,5	2.A FE	682,000	91.8810	626,628	682,000	682,000					2.279	2.279	MN	1,597	15,543	11/17/2021	11/24/2027
06759L-AC-7	BARINGS BDC INC			1	2.C	378,714	91.1800	392,075	430,000	381,024		2,310			3.300	7.772	MN	1,498	7,095	11/02/2023	11/23/2026
06759L-AC-7	BARINGS BDC INC	LS		1	2.C	88,073	91.1800	91,180	100,000	88,610		537			3.300	7.772	MN	348	1,650	11/02/2023	11/23/2026
054989-AA-6	BAT CAPITAL CORP ABS		C	1	2.B FE	6,479,158	104.9900	6,824,373	6,500,000	6,479,793		635			6.343	6.401	FA	170,644		09/27/2023	08/02/2030
054989-AB-4	BAT CAPITAL CORP ABS		C	1	2.B FE	4,227,000	104.6290	4,422,675	4,227,000	4,227,000					6.421	6.421	FA	112,336		07/31/2023	08/02/2033
054989-AB-4	BAT CAPITAL CORP ABS	LS	C	1	2.B FE	773,000	104.6290	808,783	773,000	773,000					6.421	6.421	FA	20,543		07/31/2023	08/02/2033
054989-AC-2	BAT CAPITAL CORP ABS		C	1	2.B FE	10,500,000	106.1840	11,149,298	10,500,000	10,500,000					7.079	7.079	FA	307,642		07/31/2023	08/02/2043
054989-AD-0	BAT CAPITAL CORP ABS		C	1	2.B FE	17,000,000	106.9060	18,173,962	17,000,000	17,000,000					7.081	7.081	FA	498,227		07/31/2023	08/02/2053
05526D-AZ-8	BAT CAPITAL CORP ABS		C	1	2.B FE	5,800,000	98.3710	5,705,513	5,800,000	5,800,000					3.222	3.222	FA	70,598	186,876	11/27/2018	08/15/2024
05526D-BB-0	BAT CAPITAL CORP ABS	LS	C	1	2.B FE	553,279	95.4310	570,680	598,000	557,934		3,925			3.557	5.627	FA	8,036	3,486	09/05/2023	08/15/2027
05526D-BG-9	BAT CAPITAL CORP ABS		C	1	2.B FE	15,000,000	97.9600	14,694,060	15,000,000	15,000,000					2.789	2.789	MS	133,640	418,350	09/03/2019	09/06/2024
05526D-BJ-3	BAT CAPITAL CORP ABS		C	1	2.B FE	13,100,000	95.6400	12,528,790	13,100,000	13,100,000					3.215	3.215	MS	134,539	421,165	09/03/2019	09/06/2026
05526D-BJ-3	BAT CAPITAL CORP ABS	LS	C	1	2.B FE	100,000	95.6400	95,640	100,000	100,000					3.215	3.215	MS	1,027	3,215	09/03/2019	09/06/2026
05526D-BN-4	BAT CAPITAL CORP ABS		C	1	2.B FE	19,000,000	98.2570	18,668,771	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	98.9810	12,392,402	12,520,000	12,499,231		5,618			4.700	4.755	AO	145,475	588,440	10/04/2022	04/02/2027
05526D-BS-3	BAT CAPITAL CORP ABS		C	1	2.B FE	1,007,398	83.8620	1,073,435	1,280,000	1,015,347		7,949			2.726	6.334	MS	9,305	17,446	09/20/2023	03/25/2031
05526D-BS-3	BAT CAPITAL CORP ABS	LS	C	1	2.B FE	78,703	83.8620	83,862	100,000	79,324		621			2.726	6.334	MS	727	1,363	09/20/2023	03/25/2031
05526D-BV-6	BAT CAPITAL CORP ABS		C	1	2.B FE	965,030	90.2640	902,642	1,000,000	965,844		464			5.650	5.900	MS	16,479	56,500	03/14/2022	03/16/2052
05526D-BR-5	BAT INTERNATIONAL FINANCE PLC ABS		C	1	2.B FE	19,500,000	89.4790	17,448,319	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	4,600,000	73.5110	3,381,484	4,600,000	4,600,000					3.734	3.734	MS	45,804	171,764	09/22/2020	09/25/2040
05526D-BT-1	BAT INTERNATIONAL FINANCE PLC ABS	LS	C	1	2.B FE	200,000	73.5110	147,021	200,000	200,000					3.734	3.734	MS	1,991	7,468	09/22/2020	09/25/2040
05530Q-AN-0	BAT INTERNATIONAL FINANCE PLC ABS		D	1	2.B FE	14,000,000	92.8860	13,004,029	14,000,000	14,000,000					1.668	1.668	MS	62,272	233,520	09/22/2020	03/25/2026
05530Q-AP-5	BAT INTERNATIONAL FINANCE PLC ABS		D	1	2.B FE	18,336,277	98.3460	18,046,533	18,350,000	18,339,741		2,128			4.448	4.463	MS	238,061	816,208	05/03/2022	03/16/2028
05530Q-AQ-3	BAT INTERNATIONAL FINANCE PLC ABS		D	1	2.B FE	4,855,000	103.9020	5,044,423	4,855,000	4,855,000					5.931	5.931	FA	119,179		07/31/2023	02/02/2029
05530Q-AQ-3	BAT INTERNATIONAL FINANCE PLC ABS	LS	D	1	2.B FE	145,000	103.9020	150,657	145,000	145,000					5.931	5.931	FA	3,559		07/31/2023	02/02/2029
071705-AA-5	BAUSCH + LOMB ESCROW CORP			1	4.A FE	270,000	105.4940	284,834	270,000	270,000					8.375	8.375	AO	5,779		09/27/2023	10/01/2028
071705-AA-5	BAUSCH + LOMB ESCROW CORP	LS		1	4.A FE	14,230,000	105.4940	15,011,796	14,230,000	14,230,000					8.375	8.375	AO	304,562		09/27/2023	10/01/2028
07177M-AB-9	BAXALTA INC			1	2.A FE	9,395,137	98.2700	9,319,944	9,484,000	9,440,462		27,936			4.000	4.324	JD	8,430	379,360	06/29/2022	06/23/2025
071813-CL-1	BAXTER INTERNATIONAL INC			1	2.B FE	8,137,089	91.6210	8,349,422	9,113,000	8,434,759		200,660			1.915	4.529	FA	72,714	174,514	06/29/2022	02/01/2027
071813-CL-1	BAXTER INTERNATIONAL INC	LS		1	2.B FE	792,011	91.6210	812,678	887,000	820,984		19,531			1.915	4.529	FA	7,078	16,986	06/29/2022	02/01/2027
071813-CP-2	BAXTER INTERNATIONAL INC			1	2.B FE	10,578,239	89.5120	10,766,471	12,028,000	10,880,318		202,990			2.272	4.444	JD	22,773	273,276	06/27/2022	12/01/2028
07274N-AJ-2	BAYER US FINANCE II LLC		C	1	2.B FE	18,174,071	97.4460	16,584,377	17,019,000	17,611,296		(292,708)			4.250	2.416	JD	32,147	723,308	02/11/2022	12/15/2025
07274N-AL-7	BAYER US FINANCE II LLC		C	1	2.B FE	23,077,423	95.0240	22,266,026	23,432,000	23,143,356		38,559			4.375	4.656	JD	45,562	1,025,150	04/07/2023	12/15/2028
07274N-AN-3	BAYER US FINANCE II LLC		C	1	2.B FE	796,348	86.3930	748,168	866,000	798,523		2,176			4.625	5.408	JD	668	40,053	04/10/2023	06/25/2038
07274N-AX-1	BAYER US FINANCE II LLC		C	1	2.B FE	1,993,524	96.1110	1,883,776	1,960,000	1,973,338		(10,085)			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	88.7690	7,989,205	9,000,000	8,979,737		(1,070)			4.200	4.200	JJ	174,300	378,000	12/21/2021	07/15/2034
07274E-AG-8	BAYER US FINANCE LLC		C	1	2.B FE	545,723	97.9850	489,923	500,000	509,457		(12,198)			3.375	0.902	AO	3,891	16,875	01/01/2021	10/08/2024
07274E-AG-8	BAYER US FINANCE LLC	LS	C	1	2.B FE	177,906	97.9850	159,715	163,000	166,083		(3,976)			3.375	0.902	AO	1,268	5,501	01/01/2021	10/08/2024
07274E-AH-6	BAYER US FINANCE LLC		C	1	2.B FE	6,996,430	101.6680	7,116,758	7,000,000	6,996,552		122			6.125	6.144	MN	47,639		11/16/2023	11/21/2026
073096-AA-7	BAYPORT POLYMERS LLC			1	2.A FE	30,000,000	95.4450	28,633,560	30,000,000	30,000,000					4.743	4.743	AO	304,343	1,422,900	04/11/2022	04/14/2027
073685-AH-2	BEACON ROOFING SUPPLY INC			1	4.B FE	439,500	91.1660	455,828	500,000	443,973		4,473			4.125	6.640	MN	2,635	10,313	06/21/2023	05/15/2029

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
075887-BV-0	BECTON DICKINSON AND COMPANY			1	2.B FE	6,881,369	99.0330	6,767,947	6,834,000	6,840,014		(13,893)			3.363	3.156	JD	15,960	229,827	01/01/2021	06/06/2024
075887-BX-6	BECTON DICKINSON AND COMPANY			1	2.B FE	6,646,560	93.3790	7,470,290	8,000,000	6,653,046		6,486			4.669	6.019	JD	25,939	186,760	09/28/2023	06/06/2047
075887-CL-1	BECTON DICKINSON AND COMPANY			1	2.B FE	11,618,943	83.3340	11,770,925	14,125,000	11,860,339		241,396			1.957	4.629	FA	107,499	276,426	01/31/2023	02/11/2031
075887-CQ-0	BECTON DICKINSON AND COMPANY			1	2.B FE	10,000,000	100.4260	10,042,568	10,000,000	10,000,000					4.693	4.693	FA	179,898	234,650	02/06/2023	02/13/2028
0778FP-AA-7	BELL ALIANT REGIONAL COMMUNICATION		A	1	2.A FE	3,959,350	89.8280	4,491,408	5,000,000	3,964,370		5,020			4.464	6.113	AO	55,800	111,600	09/21/2023	04/01/2048
0778FP-AJ-8	BELL CANADA INC		A	1	2.A FE	3,383,200	77.1710	3,858,555	5,000,000	3,388,687		5,487			3.650	6.027	FA	68,944		09/26/2023	08/15/2052
081437-AT-2	BEMIS COMPANY INC			1	2.B FE	3,000,000	86.4440	2,593,309	3,000,000	3,000,000					2.630	2.630	JD	2,630	78,900	06/12/2020	06/19/2030
084659-AF-8	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	1,133,868	92.4800	1,131,035	1,223,000	1,136,030		2,162			4.500	5.052	FA	22,931	55,035	01/17/2023	02/01/2045
084659-AM-3	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	4,373,129	94.9710	4,338,296	4,568,000	4,417,795		31,435			3.250	4.094	AO	31,342	148,460	07/21/2022	04/15/2028
084659-AT-8	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	5,096,850	98.8670	4,943,333	5,000,000	5,044,091		(32,960)			4.050	3.345	AO	42,750	202,500	05/17/2022	04/15/2025
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CORP			1	1.C FE	346,420	65.3210	326,607	500,000	350,583		2,835			2.500	4.401	JJ	5,764	12,500	07/05/2022	01/15/2051
08576P-AF-8	BERRY GLOBAL INC			1	2.C FE	3,894,493	90.0330	3,509,472	3,898,000	3,895,922		661			1.650	1.668	JJ	29,657	64,317	10/25/2021	01/15/2027
08576P-AF-8	BERRY GLOBAL INC	LS		1	2.C FE	6,096,510	90.0330	5,493,790	6,102,000	6,098,748		1,035			1.650	1.668	JJ	46,426	100,683	10/25/2021	01/15/2027
08576P-AH-4	BERRY GLOBAL INC			1	2.C FE	12,818,663	92.9000	12,039,780	12,960,000	12,889,440		33,616			1.570	1.843	JJ	93,823	203,472	12/22/2021	01/15/2026
126149-AD-5	BEST FOODS INC			1	1.F FE	568,693	107.1110	556,975	520,000	560,390		(8,303)			7.250	4.417	JD	1,676	37,700	05/02/2023	12/15/2026
088929-AB-0	BGC GROUP INC			1	2.C FE	6,294,611	95.9690	6,046,051	6,300,000	6,295,165		554			4.375	4.416	JD	12,250	137,813	10/06/2023	12/15/2025
09031W-AC-7	BIMBO BAKERIES USA INC		C	1	2.A FE	4,030,266	105.1790	4,240,817	4,032,000	4,030,313		46			6.050	6.060	JJ	39,978		10/30/2023	01/15/2029
09031W-AC-7	BIMBO BAKERIES USA INC	LS	C	1	2.A FE	5,965,434	105.1790	6,277,083	5,968,000	5,965,503		69			6.050	6.060	JJ	59,174		10/30/2023	01/15/2029
09031W-AD-5	BIMBO BAKERIES USA INC		C	1	2.A FE	9,975,800	110.9730	11,097,300	10,000,000	9,976,076		276			6.400	6.433	JJ	104,889		10/30/2023	01/15/2034
092113-AR-0	BLACK HILLS CORPORATION			1	2.A FE	4,044,191	89.8390	3,633,984	4,045,000	4,044,494		79			3.050	3.052	AO	26,045	123,373	12/17/2019	10/15/2029
092113-AR-0	BLACK HILLS CORPORATION	LS		1	2.A FE	1,364,727	89.8390	1,226,301	1,365,000	1,364,829		27			3.050	3.052	AO	8,789	41,633	12/17/2019	10/15/2029
092113-AV-1	BLACK HILLS CORPORATION			1	2.A FE	2,890,633	103.5840	3,003,926	2,900,000	2,891,975		1,342			5.950	6.025	MS	50,806	90,109	03/02/2023	03/15/2028
092113-AV-1	BLACK HILLS CORPORATION	LS		1	2.A FE	99,677	103.5840	103,584	100,000	99,723		46			5.950	6.025	MS	1,752	3,107	03/02/2023	03/15/2028
092113-AW-9	BLACK HILLS CORPORATION			1	2.A FE	9,922,500	104.1130	10,411,288	10,000,000	9,924,026		1,526			6.150	6.251	MN	181,083		09/06/2023	05/15/2034
09247X-AS-0	BLACKROCK INC			1	1.D FE	432,985	83.5000	417,501	500,000	441,420		6,033			2.100	3.784	FA	3,675	10,500	08/02/2022	02/25/2032
09257W-AD-2	BLACKSTONE MORTGAGE TRUST INC	LS		1	3.C FE	258,101	88.9270	240,103	270,000	240,103	5,612	2,318			3.750	4.776	JJ	4,669	10,125	03/02/2022	01/15/2027
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND			1	2.C FE	1,018,467	90.5870	1,032,689	1,140,000	1,019,985		1,518			2.625	6.604	JD	1,330	6,825	12/21/2023	12/15/2026
093662-AG-9	BLOCK FINANCIAL LLC	LS		1	2.C FE	534,173	99.3460	536,470	540,000	534,385		212			5.250	5.885	AO	7,088		12/04/2023	10/01/2025
093662-AH-7	BLOCK FINANCIAL LLC			1	2.C FE	13,108,841	91.4530	12,026,077	13,150,000	13,121,057		3,761			3.875	3.913	FA	192,501	509,563	08/04/2020	08/15/2030
093662-AJ-3	BLOCK FINANCIAL LLC			1	2.C FE	3,785,193	89.1200	3,386,552	3,800,000	3,790,130		2,025			2.500	2.561	JJ	43,806	95,000	12/22/2021	07/15/2028
852234-AP-8	BLOCK INC			1	3.A FE	1,400,000	88.7950	1,243,131	1,400,000	1,243,131	126,036				3.500	3.500	JD	4,083	49,000	07/22/2022	06/01/2031
852234-AP-8	BLOCK INC	LS		1	3.A FE	100,000	88.7950	88,795	100,000	88,795	9,003				3.500	3.500	JD	292	3,500	07/22/2022	06/01/2031
09659W-2G-8	BNP		D	1	1.G FE	5,000,000	99.9910	4,999,557	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	97.4410	14,616,102	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	8,575,152	95.4550	8,170,906	8,560,000	8,566,416		(4,357)			2.219	2.166	JD	11,608	189,946	12/22/2021	06/09/2026
05581K-AG-6	BNP PARIBAS SA		D	1,5	1.D FE	27,400,000	104.4660	28,623,758	27,400,000	27,400,000					5.894	5.894	JD	116,636		11/28/2023	12/05/2034
05581K-AG-6	BNP PARIBAS SA	LS	D	1,5	1.D FE	600,000	104.4660	626,798	600,000	600,000					5.894	5.894	JD	2,554		11/28/2023	12/05/2034
09659W-2M-5	BNP PARIBAS SA		D	1	1.G FE	19,500,000	88.8350	17,322,815	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	92.2120	10,788,781	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	91.5780	7,021,298	7,667,000	7,667,000					1.675	1.675	JD	64,568	64,211	06/23/2021	06/30/2027
09659W-2R-4	BNP PARIBAS SA		D	1	1.G FE	6,000,000	86.9760	5,218,547	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	13,421,312	99.2990	13,129,257	13,222,000	13,299,493		(78,081)			4.950	4.317	JD	29,088	654,489	09/15/2022	12/15/2024
096630-AD-0	BOARDWALK PIPELINES LP	LS		1	2.C FE	485,433	99.2990	470,675	474,000	478,435		(4,470)			4.950	3.942	JD	1,043	23,463	05/27/2022	12/15/2024
097023-CA-1	BOEING CO			1	2.C FE	9,559,358	94.1010	9,221,931	9,800,000	9,672,570		23,635			3.450	3.747	MN	56,350	338,100	10/30/2018	11/01/2028
097023-CA-1	BOEING CO	LS		1	2.C FE	195,082	94.1010	188,203	200,000	197,396		483			3.450	3.747	MN	1,150	6,900	10/29/2018	11/01/2028

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
097023-CD-5	BOEING CO			1	2.C FE	16,360,860	93.5190	15,898,301	17,000,000	16,601,065		68,640			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	79.4920	1,616,862	2,034,000	1,891,206		6,661			3.500	4.127	MS	23,730	71,190	06/05/2020	03/01/2039
097023-CH-6	BOEING CO			1	2.C FE	13,160,914	96.1030	12,683,706	13,198,000	13,184,728		5,401			3.100	3.145	MN	68,190	409,138	04/30/2019	05/01/2026
097023-CH-6	BOEING CO	LS		1	2.C FE	201,432	96.1030	194,129	202,000	201,797		83			3.100	3.145	MN	1,044	6,262	04/30/2019	05/01/2026
097023-CM-5	BOEING CO			1	2.C FE	15,857,070	94.2890	14,991,891	15,900,000	15,881,288		5,740			2.700	2.740	FA	178,875	429,300	07/29/2019	02/01/2027
097023-CM-5	BOEING CO	LS		1	2.C FE	598,380	94.2890	565,732	600,000	599,294		217			2.700	2.740	FA	6,750	16,200	07/29/2019	02/01/2027
097023-CV-5	BOEING CO			1	2.C FE	16,697,199	103.3930	17,907,746	17,320,000	16,705,429		8,230			5.705	6.050	MN	164,684	494,053	08/15/2023	05/01/2040
097023-CV-5	BOEING CO	LS		1	2.C FE	1,114,088	103.3930	1,191,093	1,152,000	1,114,595		507			5.705	6.020	MN	10,954	32,861	08/11/2023	05/01/2040
097023-CZ-6	BOEING CO			1	2.C FE	7,739,460	99.6740	7,724,701	7,750,000	7,749,722		3,314			1.950	1.993	FA	62,969	151,125	10/29/2020	02/01/2024
097023-DA-0	BOEING CO			1	2.C FE	6,644,680	95.7140	6,364,962	6,650,000	6,647,796		1,014			2.750	2.766	FA	76,198	182,875	10/29/2020	02/01/2026
097023-DA-0	BOEING CO	LS		1	2.C FE	99,920	95.7140	95,714	100,000	99,967		15			2.750	2.766	FA	1,146	2,750	10/29/2020	02/01/2026
097023-DB-8	BOEING CO			1	2.C FE	18,620,903	94.8780	17,671,050	18,625,000	18,622,574		547			3.250	3.253	FA	252,214	605,313	10/29/2020	02/01/2028
097023-DC-6	BOEING CO			1	2.C FE	35,777,088	92.8790	33,250,725	35,800,000	35,783,283		2,035			3.625	3.633	FA	540,729	1,297,750	10/29/2020	02/01/2031
097023-DC-6	BOEING CO	LS		1	2.C FE	199,872	92.8790	185,758	200,000	199,907		11			3.625	3.633	FA	3,021	7,250	10/29/2020	02/01/2031
097023-DE-2	BOEING CO			1	2.C FE	6,500,000	99.5740	6,472,341	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	94.4890	13,228,417	14,000,000	14,000,000					2.196	2.196	FA	125,538	307,440	02/02/2021	02/04/2026
097751-BT-7	BOMBARDIER INC		A	1	4.B FE		100.2470								7.875	8.034	AO		3,900	02/22/2023	04/15/2027
09857L-AR-9	BOOKING HOLDINGS INC			1	1.G FE	186,229	100.7480	191,422	190,000	186,584		356			4.625	4.962	AO	1,904	8,788	03/16/2023	04/13/2030
09857L-AR-9	BOOKING HOLDINGS INC	LS		1	1.G FE	666,502	100.7480	685,088	680,000	667,776		1,274			4.625	4.962	AO	6,814	31,450	03/16/2023	04/13/2030
100743-AL-7	BOSTON GAS COMPANY			1	2.A FE	3,076,000	89.5330	2,754,035	3,076,000	3,076,000					3.001	3.001	FA	38,463	92,311	07/24/2019	08/01/2029
100743-AM-5	BOSTON GAS COMPANY			1	2.A FE	3,382,640	88.8200	3,552,816	4,000,000	3,397,422		14,782			3.757	6.119	MS	43,832		09/25/2023	03/16/2032
100743-AN-3	BOSTON GAS COMPANY			1	2.A FE	5,050,277	104.2570	5,386,957	5,167,000	5,050,783		506			6.119	6.287	JJ	141,398		08/15/2023	07/20/2053
100743-AN-3	BOSTON GAS COMPANY	LS		1	2.A FE	1,791,593	104.2570	1,911,030	1,833,000	1,791,772		179			6.119	6.287	JJ	50,161		08/15/2023	07/20/2053
101137-AE-7	BOSTON SCIENTIFIC CORP			1	2.A FE	4,440,095	112.9890	4,820,110	4,266,000	4,437,622		(2,474)			6.500	6.508	MN	35,432	138,645	09/27/2023	11/15/2035
101137-AV-9	BOSTON SCIENTIFIC CORPORATION			1	2.A FE	11,994,001	99.5750	11,268,936	11,317,000	11,346,048		(172,926)			3.450	1.895	MS	130,146	390,437	02/26/2020	03/01/2024
101137-AZ-0	BOSTON SCIENTIFIC CORPORATION			1	2.A FE	8,995,680	95.6810	8,611,294	9,000,000	8,998,743		867			1.900	1.910	JD	14,250	171,000	05/14/2020	06/01/2025
10373Q-BV-1	BP CAPITAL MARKETS AMERICA INC			1	1.F FE	9,386,812	101.7480	9,551,089	9,387,000	9,386,821		9			4.893	4.893	MS	140,343	153,102	05/09/2023	09/11/2033
10373Q-BV-1	BP CAPITAL MARKETS AMERICA INC	LS		1	1.F FE	612,988	101.7480	623,715	613,000	612,988		1			4.893	4.893	MS	9,165	9,998	05/09/2023	09/11/2033
10921U-2C-1	BRIGHTHOUSE FINANCIAL GLOBAL FUNDI				1.G FE	2,993,250	91.4220	2,742,655	3,000,000	2,996,697		1,341			1.550	1.597	MN	4,779	46,500	05/17/2021	05/24/2026
10921U-2E-7	BRIGHTHOUSE FINANCIAL GLOBAL FUNDI				1.G FE	8,989,470	86.0960	7,748,634	9,000,000	8,993,074		1,459			2.000	2.018	JD	1,500	180,000	06/21/2021	06/28/2028
110122-DV-7	BRISTOL-MYERS SQUIBB CO			1	1.F FE	9,475,570	81.8200	10,636,631	13,000,000	9,500,764		25,194			3.550	6.000	MS	135,886		10/04/2023	03/15/2042
110122-DY-1	BRISTOL-MYERS SQUIBB CO			1	1.F FE	1,939,114	107.0860	2,080,675	1,943,000	1,939,172		58			5.750	5.784	FA	14,896		10/30/2023	02/01/2031
110122-DY-1	BRISTOL-MYERS SQUIBB CO	LS		1	1.F FE	17,022,886	107.0860	18,265,603	17,057,000	17,023,395		509			5.750	5.784	FA	130,770		10/30/2023	02/01/2031
110122-DZ-8	BRISTOL-MYERS SQUIBB CO			1	1.F FE	8,087,194	108.9530	8,831,722	8,106,000	8,087,381		187			5.900	5.931	MN	63,767		10/30/2023	11/15/2033
110122-DZ-8	BRISTOL-MYERS SQUIBB CO	LS		1	1.F FE	1,889,606	108.9530	2,063,568	1,894,000	1,889,650		44			5.900	5.931	MN	14,899		10/30/2023	11/15/2033
110122-EB-0	BRISTOL-MYERS SQUIBB CO			1	1.F FE	13,547,552	114.4520	15,549,400	13,586,000	13,547,611		60			6.250	6.271	MN	113,217		10/30/2023	11/15/2053
110122-EB-0	BRISTOL-MYERS SQUIBB CO	LS		1	1.F FE	3,404,338	114.4520	3,907,379	3,414,000	3,404,353		15			6.250	6.271	MN	28,450		10/30/2023	11/15/2053
110122-EC-8	BRISTOL-MYERS SQUIBB CO			1	1.F FE	2,893,566	115.8560	3,352,871	2,894,000	2,893,566					6.400	6.401	MN	24,695		10/30/2023	11/15/2063
110122-EC-8	BRISTOL-MYERS SQUIBB CO	LS		1	1.F FE	105,984	115.8560	122,807	106,000	105,984					6.400	6.401	MN	905		10/30/2023	11/15/2063
11135F-BR-1	BROADCOM CORPORATION			1	2.C FE	4,997,550	96.5260	4,826,296	5,000,000	4,998,089		319			4.000	4.008	AO	42,222	200,000	03/31/2022	04/15/2029
11135F-BT-7	BROADCOM CORPORATION			1	2.C FE	6,984,670	94.2670	6,598,717	7,000,000	6,986,870		1,301			4.150	4.177	AO	61,328	290,500	03/31/2022	04/15/2032
11135F-AL-5	BROADCOM INC			1	2.C FE	48,052,847	97.6350	49,923,449	51,133,000	49,193,530		357,015			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	15,206,713	96.7040	15,316,897	15,839,000	15,538,404		102,856			3.459	4.209	MS	161,318	547,871	08/12/2020	09/15/2026
11135F-AN-1	BROADCOM INC	LS		1	2.C FE	288,024	96.7040	290,111	300,000	294,307		1,948			3.459	4.209	MS	3,055	10,377	08/12/2020	09/15/2026
11135F-AQ-4	BROADCOM INC			1	2.C FE	3,533,153	95.5180	3,378,473	3,537,000	3,534,248		340			4.150	4.163	MN	18,756	146,786	08/12/2020	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
11135F-BA-8	BROADCOM INC			1	2.C FE	21,635,200	100.2250	20,045,040	20,000,000	21,245,504		(211,238)			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	82.3850	3,295,397	4,000,000	3,992,851		685			2.600	2.622	FA	39,289	104,000	01/04/2021	02/15/2033
11135F-BH-3	BROADCOM INC			1	2.C FE	4,520,858	85.5060	4,018,796	4,700,000	4,546,532		17,434			2.450	2.942	FA	43,501	115,150	01/23/2023	02/15/2031
11135F-BL-4	BROADCOM INC			1	2.C FE	16,487,800	87.0010	17,400,100	20,000,000	16,658,035		170,235			3.469	5.631	AO	146,469	693,800	04/10/2023	04/15/2034
11135F-BP-5	BROADCOM INC			1	2.C FE	6,543,285	82.0980	5,379,086	6,552,000	6,060,227		31,757			3.137	3.931	MN	26,263	205,536	12/22/2021	11/15/2035
11135F-BV-2	BROADCOM INC			1	2.C FE	13,340,150	96.7730	14,515,956	15,000,000	13,380,428		40,278			4.926	6.120	MN	94,415	369,450	07/10/2023	05/15/2037
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC			1	2.B FE	956,469	96.3590	953,956	990,000	967,460		8,395			3.400	4.375	JD	374	33,660	09/01/2022	06/27/2026
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC			1	2.B FE	5,218,191	89.5940	4,688,462	5,233,000	5,223,705		1,419			2.900	2.933	JD	12,646	151,757	12/04/2019	12/01/2029
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC	LS		1	2.B FE	99,717	89.5940	89,594	100,000	99,822		27			2.900	2.933	JD	242	2,900	12/04/2019	12/01/2029
112585-AH-7	BROOKFIELD ASSET MANAGEMENT INC		A	1	1.G FE	496,062	98.4280	501,983	510,000	499,210		3,148			4.000	6.134	JJ	9,407		09/05/2023	01/15/2025
112585-AH-7	BROOKFIELD ASSET MANAGEMENT INC	LS	A	1	1.G FE	97,267	98.4280	98,428	100,000	97,884		617			4.000	6.134	JJ	1,844		09/05/2023	01/15/2025
114259-AT-1	BROOKLYN UNION GAS CO			1	2.A FE	9,154,500	92.3200	9,232,001	10,000,000	9,276,015		118,020			3.865	5.492	MS	125,613	386,500	12/16/2022	03/04/2029
114259-AX-2	BROOKLYN UNION GAS CO			1	2.A FE	15,000,000	104.3920	15,658,845	15,000,000	15,000,000					6.388	6.388	MS	282,137		09/12/2023	09/15/2033
117043-AS-8	BRUNSWICK CORPORATION			1	2.B FE	2,114,354	96.7610	2,121,964	2,193,000	2,172,262		32,219			0.850	2.371	FA	6,887	18,641	03/17/2022	08/18/2024
117043-AS-8	BRUNSWICK CORPORATION	LS		1	2.B FE	197,279	96.7610	200,295	207,000	204,392		4,045			0.850	2.883	FA	650	1,760	03/17/2022	08/18/2024
117043-AT-6	BRUNSWICK CORPORATION			1	2.B FE	9,209,071	80.8170	7,673,578	9,495,000	9,266,564		26,468			2.400	2.751	FA	84,189	227,880	12/22/2021	08/18/2031
117043-AT-6	BRUNSWICK CORPORATION	LS		1	2.B FE	288,861	80.8170	242,451	300,000	291,117		1,029			2.400	2.834	FA	2,660	7,200	10/06/2021	08/18/2031
117043-AV-1	BRUNSWICK CORPORATION			1	2.B FE	16,888,820	78.1450	13,284,594	17,000,000	16,891,711		1,677			5.100	5.143	AO	216,750	867,000	03/22/2022	04/01/2052
118230-AT-8	BUCKEYE PARTNERS LP			1	3.C FE	1,500,000	96.9340	1,454,013	1,500,000	1,454,013	25,407				4.125	4.125	MS	20,625	61,875	02/11/2020	03/01/2025
12008R-AN-7	BUILDERS FIRSTSOURCE INC			1	3.C FE	3,170,769	96.5650	3,531,379	3,657,000	3,181,184		10,415			5.000	7.690	MS	60,950		10/26/2023	03/01/2030
12008R-AP-2	BUILDERS FIRSTSOURCE INC			1	3.C FE	14,113,325	90.1980	12,907,340	14,310,000	12,734,217	1,176,234	(13,823)			4.250	4.398	FA	253,406	538,900	10/24/2023	02/01/2032
12008R-AP-2	BUILDERS FIRSTSOURCE INC	LS		1	3.C FE	2,372,200	90.1980	2,092,595	2,320,000	2,092,595	217,821	(6,115)			4.250	3.913	FA	41,083	98,600	10/05/2021	02/01/2032
12008R-AR-8	BUILDERS FIRSTSOURCE INC			1	3.C FE	138,548	102.1180	150,113	147,000	139,391	688	635			6.375	7.203	JD	417	9,371	08/24/2022	06/15/2032
12008R-AR-8	BUILDERS FIRSTSOURCE INC	LS		1	3.C FE	5,427,639	102.1180	5,802,316	5,682,000	5,447,277	1,361	18,039			6.375	7.030	JD	16,099	362,228	02/15/2023	06/15/2032
120568-AZ-3	BUNGE LIMITED FINANCE CORPORATION			1	2.B FE	4,288,648	96.3630	4,143,605	4,300,000	4,295,259		1,162			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	7,640,465	94.5350	7,298,107	7,720,000	7,651,076		10,456			1.630	2.181	FA	46,839	108,395	11/02/2023	08/17/2025
12116L-AC-3	BURFORD CAPITAL GLOBAL FINANCE LLC			1	3.C FE	81,314	96.5070	86,856	90,000	81,664		350			6.875	8.826	AO	1,306	3,094	08/21/2023	04/15/2030
12116L-AC-3	BURFORD CAPITAL GLOBAL FINANCE LLC	LS		1	3.C FE	180,698	96.5070	193,014	200,000	181,476		778			6.875	8.826	AO	2,903	6,875	08/21/2023	04/15/2030
12189L-AA-9	BURLINGTN NORTH SANTA FE			1	1.D FE	5,871,161	108.8440	6,562,233	6,029,000	5,872,499		1,338			5.750	6.002	MN	57,778	173,334	10/04/2023	05/01/2040
12189L-AE-1	BURLINGTON NORTHERN SANTA FE LLC			1	1.D FE	16,099,738	104.7120	18,228,221	17,408,000	16,109,727		9,990			5.400	6.101	JD	78,336	470,016	10/03/2023	06/01/2041
12189L-BA-8	BURLINGTON NORTHERN SANTA FE LLC			1	1.G FE	460,021	96.3850	410,599	426,000	447,820		(6,078)			3.250	1.717	JD	615	13,845	12/22/2021	06/15/2027
12189L-BK-6	BURLINGTON NORTHERN SANTA FE LLC			1	1.G FE	4,997,300	104.0750	5,203,773	5,000,000	4,997,320		20			5.200	5.204	AO	54,889	91,000	06/05/2023	04/15/2054
05605H-AB-6	BWX TECHNOLOGIES INC	LS		1	3.C FE	457,553	92.7290	482,191	520,000	460,177		2,624			4.125	7.162	JD	10,785		10/04/2023	06/30/2028
12467A-AF-5	C&S GROUP ENTERPRISES LLC			1	4.B FE	2,251,325	80.4320	2,211,880	2,750,000	2,154,564	45,374	60,139			5.000	8.682	JD	6,111	137,500	07/28/2022	12/15/2028
12685J-AC-9	CABLE ONE INC	LS		1	4.B FE	2,527,033	80.9640	2,405,435	2,971,000	2,395,369	25,298	42,119			4.000	6.318	MN	15,185	118,840	09/26/2022	11/15/2030
12769G-AA-8	CAESARS ENTERTAINMENT INC			1	4.C FE	82,000	90.2010	90,201	100,000	84,605	1,202	2,022			4.625	8.001	AO	976	4,625	09/08/2022	10/15/2029
12769G-AA-8	CAESARS ENTERTAINMENT INC	LS		1	4.C FE	3,965,000	90.2010	4,171,781	4,625,000	4,047,696	19,538	73,217			4.625	7.304	AO	45,158	213,906	02/02/2023	10/15/2029
12769G-AB-6	CAESARS ENTERTAINMENT INC			1	4.A FE	5,061,875	102.5440	5,127,185	5,000,000	5,052,411		(9,464)			7.000	6.705	FA	132,222	183,750	02/13/2023	02/15/2030
13123X-BF-8	CALLON PETROLEUM COMPANY	LS		1	3.C FE	2,332,688	100.8520	2,496,089	2,475,000	2,344,449		11,762			7.500	8.581	JD	8,250	185,625	03/09/2023	06/15/2030
133434-AA-8	CAMERON LNG LLC			1	1.F FE	10,204,443	87.7290	8,531,621	9,725,000	10,057,302		(39,752)			2.902	2.404	JJ	130,135	282,220	02/28/2020	07/15/2031
136375-DJ-8	CANADIAN NATIONAL RAILWAY COMPANY	LS	A	1	1.F FE	3,988,560	119.4330	4,777,308	4,000,000	3,988,583		23			6.125	6.146	MN	40,833		10/30/2023	11/01/2053
136385-AZ-4	CANADIAN NATURAL RESOURCES LTD		A	1	2.A FE	14,917,778	95.2750	14,956,345	15,698,000	15,102,873		181,428			2.050	4.618	JJ	148,390	207,030	06/29/2023	07/15/2025
13645R-BE-3	CANADIAN PACIFIC RAILWAY COMPANY		A	1	2.B FE	16,974,840	92.2330	15,679,685	17,000,000	16,985,041		4,949			1.750	1.781	JD	23,965	297,500	11/17/2021	12/02/2026
13648T-AC-1	CANADIAN PACIFIC RAILWAY COMPANY		A	1	2.B FE	32,138,713	90.0590	29,914,110	33,216,000	32,208,861		103,364			2.875	3.409	MN	122,023	546,449	04/19/2023	11/15/2029
13648T-AC-1	CANADIAN PACIFIC RAILWAY COMPANY	LS	A	1	2.B FE	140,999	90.0590	124,282	138,000	140,570		(291)			2.875	2.514	MN	507	2,270	04/19/2023	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
13648T-AF-4	CANADIAN PACIFIC RAILWAY COMPANY		A	1	2.B FE	1,334,080	90.7410	1,451,861	1,600,000	1,335,330		1,250			4.700	6.001	MN	12,533	37,600	09/26/2023	05/01/2048
14040H-BG-9	CAPITAL ONE FINANCIAL CORP			1	2.A FE	3,282,194	97.5970	3,228,132	3,307,600	3,270,666		9,006			3.200	4.243	FA	42,925	73,683	06/05/2023	02/05/2025
14149Y-BE-7	CARDINAL HEALTH INC			1	2.B FE	4,996,400	97.7160	4,885,815	5,000,000	4,999,301		390			3.750	3.759	MS	55,208	187,500	06/16/2015	09/15/2025
141781-BV-5	CARGILL INC			1	1.F FE	9,947,100	97.3020	9,730,211	10,000,000	9,963,923		10,066			3.625	3.742	AO	69,479	362,500	04/19/2022	04/22/2027
141781-CB-8	CARGILL INC			1	1.F FE	11,965,080	100.3950	12,047,459	12,000,000	11,966,988		1,908			4.750	4.787	AO	106,083	285,000	04/17/2023	04/24/2033
142339-AG-5	CARLISLE COMPANIES INCORPORATED			1	2.B FE	9,249,751	98.0920	9,073,481	9,250,000	9,249,967		33			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	11,891,208	95.8170	11,435,706	11,935,000	11,913,132		4,938			3.750	3.800	JD	37,297	447,563	10/26/2018	12/01/2027
142339-AH-3	CARLISLE COMPANIES INCORPORATED	LS		1	2.B FE	199,202	95.8170	191,633	200,000	199,653		81			3.750	3.798	JD	625	7,500	11/13/2017	12/01/2027
14308C-AA-1	CARLYLE AVIATION ELEVATE MERGER SU		D	1	6. FE	2,986,570	96.5000	2,853,505	2,957,000	2,853,505	556,441	(9,443)			7.000	6.647	AO	43,698	206,990	08/03/2021	10/15/2024
143658-BN-1	CARNIVAL CORP			1	4.C FE	14,036,793	97.5430	15,676,192	16,071,000	14,385,892	800,414	299,602			5.750	9.559	MS	308,028	526,988	12/13/2023	03/01/2027
143658-BR-2	CARNIVAL CORP			1	4.C FE	1,032,830	96.2210	1,110,385	1,154,000	1,040,432		7,602			6.000	8.323	MN	11,540	34,620	07/13/2023	05/01/2029
143658-BR-2	CARNIVAL CORP	LS		1	4.C FE	17,839,988	96.2210	19,990,781	20,776,000	17,980,713		140,725			6.000	9.247	MN	207,760	623,280	10/16/2023	05/01/2029
143658-BW-1	CARNIVAL CORP			1	3.B FE	8,269,000	104.4120	8,623,387	8,259,000	8,268,325		(675)			7.000	6.975	FA	229,646		08/02/2023	08/15/2029
143658-BW-1	CARNIVAL CORP	LS		1	3.B FE	141,000	104.4120	147,221	141,000	141,000					7.000	7.000	FA	3,921		08/01/2023	08/15/2029
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD			1	4.B FE	5,584,727	108.8420	6,166,982	5,666,000	5,598,478		11,707			10.375	10.726	MN	97,975	597,645	10/19/2022	05/01/2028
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION			1	3.B FE	10,898,913	99.6250	10,390,865	10,430,000	10,390,865	573,051	(101,430)			6.375	5.264	JJ	306,599	664,913	12/22/2021	07/15/2028
14448C-AN-4	CARRIER GLOBAL CORP			1	2.B FE	703,495	96.9050	674,457	696,000	698,074		(1,810)			2.242	1.972	FA	5,895	15,604	12/11/2020	02/15/2025
14448C-AT-1	CARRIER GLOBAL CORP			1	2.B FE	5,947,977	101.3300	6,029,156	5,950,000	5,948,060		83			5.800	5.818	MN	29,717		11/15/2023	11/30/2025
14448C-AT-1	CARRIER GLOBAL CORP	LS		1	2.B FE	1,049,643	101.3300	1,063,969	1,050,000	1,049,658		15			5.800	5.818	MN	5,244		11/15/2023	11/30/2025
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC			1	4.C FE	5,935,018	96.6170	5,467,568	5,659,000	5,467,568	272,500	(70,734)			5.000	3.670	JJ	130,471	282,950	12/22/2021	07/15/2027
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC			1	4.C FE	1,658,250	87.5120	1,480,703	1,692,000	1,480,703	129,118	4,372			3.125	3.441	FA	19,975	52,875	12/22/2021	02/15/2029
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC	LS		1	4.C FE	4,608,000	87.5120	4,032,553	4,608,000	4,032,553	363,548				3.125	3.125	FA	54,400	144,000	02/10/2021	02/15/2029
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC	LS		1	4.C FE	6,200,000	86.9940	6,959,506	8,000,000	6,395,684		175,462			3.500	7.590	AO	70,000	245,000	05/19/2023	04/01/2030
14913R-2V-8	CATERPILLAR FINANCIAL SERVICES COR			1	1.F FE	5,002,100	98.2890	4,914,475	5,000,000	5,000,988		(695)			3.400	3.385	MN	22,667	170,000	05/17/2022	05/13/2025
124857-AT-0	CBS CORP			1	2.C FE	4,456,128	91.4230	3,850,733	4,212,000	4,336,156		(32,345)			3.375	2.518	FA	53,703	142,155	02/26/2020	02/15/2028
124857-AT-0	CBS CORP	LS		1	2.C FE	251,794	91.4230	217,587	238,000	245,015		(1,828)			3.375	2.518	FA	3,035	8,033	02/26/2020	02/15/2028
124857-AX-1	CBS CORP			1	2.C FE	6,736,843	92.4090	5,777,387	6,252,000	6,523,633		(57,244)			3.700	2.651	JD	19,277	231,324	02/14/2020	06/01/2028
1248EP-CE-1	CCO HOLDINGS LLC			1	3.C FE	1,466,775	90.1480	1,290,024	1,431,000	1,290,024	112,180	(4,384)			4.500	4.126	FA	24,327	64,395	03/04/2020	08/15/2030
1248EP-CE-1	CCO HOLDINGS LLC	LS		1	3.C FE	102,500	90.1480	90,148	100,000	90,148	7,839	(306)			4.500	4.126	FA	1,700	4,500	03/04/2020	08/15/2030
1248EP-CL-5	CCO HOLDINGS LLC			1	3.C FE	5,970,095	84.6140	5,076,826	6,000,000	5,076,826	471,798	1,648			4.500	4.548	JD	22,500	270,000	12/22/2021	06/01/2033
1248EP-CP-6	CCO HOLDINGS LLC			1	3.C FE	6,780,269	81.2630	5,513,674	6,785,000	5,513,674	505,721	318			4.250	4.257	JJ	132,967	288,363	12/22/2021	01/15/2034
1248EP-CQ-4	CCO HOLDINGS LLC			1	3.C FE	275,049	88.1960	294,575	334,000	277,314		2,265			4.750	7.599	FA	6,610	7,933	07/17/2023	02/01/2032
1248EP-CQ-4	CCO HOLDINGS LLC	LS		1	3.C FE	1,314,306	88.1960	1,407,608	1,596,000	1,325,131		10,825			4.750	7.599	FA	31,588	37,905	07/17/2023	02/01/2032
1248EP-CK-7	CCO HOLDINGS LLC / CCO HOLDINGS CA			1	3.C FE	12,181,805	87.3930	10,986,177	12,571,000	10,964,276	849,850	31,038			4.250	4.655	FA	222,611	534,268	07/07/2022	02/01/2031
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI			1	3.C FE	4,041,523	96.6170	3,873,374	4,009,000	3,873,374	142,424	(5,719)			5.125	4.967	MN	34,244	205,461	05/21/2019	05/01/2027
12513G-BG-3	CDW LLC			1	2.C FE	19,084,422	93.5720	17,965,824	19,200,000	19,093,098		8,676			2.670	2.863	JD	42,720	496,620	09/27/2023	12/01/2026
12513G-BH-1	CDW LLC			1	2.C FE	7,800,000	91.6690	7,150,166	7,800,000	7,800,000					3.276	3.276	JD	21,294	255,528	11/23/2021	12/01/2028
12513G-BH-1	CDW LLC	LS		1	2.C FE	200,000	91.6690	183,338	200,000	200,000					3.276	3.276	JD	546	6,552	11/23/2021	12/01/2028
15089Q-AJ-3	CELANESE US HOLDINGS LLC			1	2.C FE	7,391,231	99.0630	7,329,662	7,399,000	7,398,408		1,644			3.500	3.523	MN	38,125	288,995	04/29/2019	05/08/2024
15089Q-AK-0	CELANESE US HOLDINGS LLC			1	2.C FE	16,298,575	91.1260	15,345,698	16,840,000	16,394,238		57,663			1.400	2.432	FA	95,614	190,400	12/21/2023	08/05/2026
15135B-AR-2	CENTENE CORPORATION			1	2.C FE	17,047,212	96.3550	15,793,601	16,391,000	16,599,941		(108,025)			4.250	2.742	JD	30,961	696,618	01/19/2022	12/15/2027
15135B-AT-8	CENTENE CORPORATION			1	2.C FE	6,036,621	95.8730	5,946,027	6,202,000	5,991,472		(22,679)			4.625	5.035	JD	12,749	189,671	12/12/2023	12/15/2029
15135B-AT-8	CENTENE CORPORATION	LS		1	2.C FE	744,279	95.8730	765,064	798,000	744,636		357			4.625	5.976	JD	1,640	18,454	12/12/2023	12/15/2029
15135B-AV-3	CENTENE CORPORATION			1	2.C FE	11,375,552	89.7230	10,363,009	11,550,000	11,425,044		14,419			3.375	3.542	FA	147,263	389,813	05/11/2020	02/15/2030
15135B-AW-1	CENTENE CORPORATION			1	2.C FE	38,363,062	86.6040	36,605,061	42,267,000	38,715,675		352,613			3.000	4.399	AO	267,691	1,219,005	04/13/2023	10/15/2030

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
15135B-AX-9	CENTENE CORPORATION			1	2.C FE	4,750,000	83.3160	3,957,516	4,750,000	4,750,000					2.500	2.500	MS	39,583	118,750	02/10/2021	03/01/2031
15135B-AY-7	CENTENE CORPORATION			1	2.C FE	10,271,329	89.0600	9,342,392	10,490,000	10,286,617		12,300			2.450	2.884	JJ	118,508	225,400	09/27/2023	07/15/2028
15135B-AZ-4	CENTENE CORPORATION			1	2.C FE	11,198,759	82.9720	11,338,155	13,665,000	11,404,549		201,512			2.625	5.270	FA	149,461	205,603	02/16/2023	08/01/2031
15135B-AZ-4	CENTENE CORPORATION	LS		1	2.C FE	158,496	82.9720	165,944	200,000	161,877		3,381			2.625	5.764	FA	2,188	2,625	02/16/2023	08/01/2031
15189X-BB-3	CENTERPOINT ENERGY HOUSTON ELECTRI			1	1.F FE	997,560	101.7940	1,017,943	1,000,000	997,709		149			4.950	4.981	AO	12,375	25,850	03/20/2023	04/01/2033
15189X-BD-9	CENTERPOINT ENERGY HOUSTON ELECTRI			1	1.F FE	17,979,840	103.1590	18,568,679	18,000,000	17,980,855		1,015			5.200	5.226	AO	267,800		09/13/2023	10/01/2028
15189T-AW-7	CENTERPOINT ENERGY INC			1	2.B FE	15,361,467	97.8700	14,819,542	15,142,000	15,175,540		(49,499)			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	3,907,644	88.3950	3,447,423	3,900,000	3,904,921		(718)			2.950	2.927	MS	38,350	115,050	01/15/2020	03/01/2030
15189T-AX-5	CENTERPOINT ENERGY INC	LS		1	2.B FE	100,196	88.3950	88,395	100,000	100,126		(18)			2.950	2.927	MS	983	2,950	01/15/2020	03/01/2030
15189T-BA-4	CENTERPOINT ENERGY INC			1	2.B FE	9,442,664	92.0680	9,279,510	10,079,000	9,681,026		153,979			1.450	3.148	JD	12,179	146,146	06/09/2022	06/01/2026
15189T-BF-3	CENTERPOINT ENERGY INC			1	2.B FE	19,963,200	100.8590	20,171,806	20,000,000	19,967,695		4,495			5.250	5.317	FA	411,250		08/08/2023	08/10/2026
15189Y-AG-1	CENTERPOINT ENERGY RESOURCES CORPO			1	1.G FE	19,059,080	102.5450	19,483,497	19,000,000	19,053,091		(5,989)			5.250	5.173	MS	332,500	520,917	05/01/2023	03/01/2028
15189Y-AH-9	CENTERPOINT ENERGY RESOURCES CORPO			1	1.G FE	11,997,000	104.3490	12,521,860	12,000,000	11,997,199		199			5.400	5.403	MS	216,000	338,400	02/21/2023	03/01/2033
156504-AL-6	CENTURY COMMUNITIES INC			1	3.B FE	6,303,334	101.0800	6,183,033	6,117,000	6,163,139	366,047	(39,162)			6.750	6.016	JD	34,408	412,898	04/13/2022	06/01/2027
156504-AM-4	CENTURY COMMUNITIES INC			1	3.B FE	7,023,546	90.5180	6,390,540	7,060,000	6,363,811	806,131	3,196			3.875	3.961	FA	103,351	267,569	02/22/2023	08/15/2029
12527G-AE-3	CF INDUSTRIES INC			1	2.B FE	13,363,485	95.4120	13,406,398	14,051,000	13,379,847		16,363			5.375	5.779	MS	222,377	755,241	01/17/2023	03/15/2044
12527G-AF-0	CF INDUSTRIES INC			1	2.B FE	11,147,956	98.9280	11,897,093	12,026,000	11,170,039		22,084			5.150	6.097	MS	182,361	309,670	08/17/2023	03/15/2034
12527G-AF-0	CF INDUSTRIES INC	LS		1	2.B FE	904,914	98.9280	963,560	974,000	906,668		1,754			5.150	6.069	MS	14,770	25,081	08/16/2023	03/15/2034
12527G-AH-6	CF INDUSTRIES INC			1	2.B FE	24,375,813	97.7780	23,759,937	24,300,000	24,353,726		(17,196)			4.500	4.418	JD	91,125	1,093,500	06/24/2022	12/01/2026
12532H-AC-8	CGI INC		A	1	2.A FE	651,729	90.6640	661,845	730,000	677,902		17,824			1.450	4.275	MS	3,146	10,585	07/05/2022	09/14/2026
159864-AJ-6	CHARLES RIVER LABORATORIES INC			1	3.B FE	1,070,000	90.3380	966,620	1,070,000	966,620	41,070				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	18,834,670	95.1870	17,405,849	18,286,000	17,389,774	662,403	(106,126)			4.250	3.493	MN	129,526	777,155	02/17/2023	05/01/2028
16115Q-AF-7	CHART INDUSTRIES INC			1	4.A FE	9,746,128	104.5250	10,020,783	9,587,000	9,722,430		(23,669)			7.500	7.091	JJ	359,513	377,488	05/03/2023	01/01/2030
16115Q-AF-7	CHART INDUSTRIES INC	LS		1	4.A FE	9,121,310	104.5250	9,598,503	9,183,000	9,127,733		6,202			7.500	7.609	JJ	344,363	361,581	03/08/2023	01/01/2030
16115Q-AG-5	CHART INDUSTRIES INC			1	4.C FE	106,000	108.6170	108,617	100,000	105,062		(938)			9.500	7.996	JJ	4,750	4,988	02/02/2023	01/01/2031
16115Q-AG-5	CHART INDUSTRIES INC	LS		1	4.C FE	13,624,611	108.6170	14,335,285	13,198,000	13,566,246		(58,551)			9.500	8.581	JJ	626,905	518,600	07/14/2023	01/01/2031
161175-CM-4	CHARTER COMMUNICATIONS OPERATING			1	2.C FE	19,982,200	102.2330	20,446,580	20,000,000	19,982,978		778			6.150	6.183	MN	174,250		11/07/2023	11/10/2026
161175-CP-7	CHARTER COMMUNICATIONS OPERATING			1	2.C FE	9,987,800	105.4480	10,544,831	10,000,000	9,987,919		119			6.650	6.667	FA	94,208		11/07/2023	02/01/2034
161175-BJ-2	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	3,147,300	94.4050	2,832,141	3,000,000	3,080,072		(17,965)			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	84.9820	4,789,601	5,636,000	5,731,798		(2,141)			5.375	5.246	MN	50,489	302,935	11/29/2017	05/01/2047
161175-BM-5	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	18,746,490	90.1770	19,839,043	22,000,000	18,782,008		35,518			5.375	7.013	AO	295,625	295,625	12/13/2023	04/01/2038
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	319,426	99.8360	299,509	300,000	300,000		(10,051)			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	98.9400	2,473,496	2,500,000	2,499,062		153			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	84.3460	3,795,580	4,500,000	4,486,256		1,684			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	12,183,950	70.6810	12,969,912	18,350,000	12,369,025		159,240			3.500	6.696	JD	53,521	618,625	09/27/2023	06/01/2041
161175-CA-0	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	1,756,463	67.2380	1,210,284	1,800,000	1,758,294		763			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	69.1020	1,382,044	2,000,000	1,998,166		19			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	4,014,538	86.7670	3,816,003	4,398,000	4,106,622		51,694			2.250	3.704	JJ	45,629	98,955	03/08/2022	01/15/2029
161175-CE-2	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	13,945,791	69.5590	12,937,892	18,600,000	14,063,968		116,518			3.500	5.603	MS	217,000	651,000	02/21/2023	03/01/2042
163851-AH-1	CHEMOURS COMPANY			1	4.A FE	444,988	87.7950	465,316	530,000	450,472		5,484			4.625	7.866	MN	3,132	12,256	06/21/2023	11/15/2029
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS L			1	2.B FE	21,092,291	100.2130	20,901,448	20,857,000	20,964,835		(102,626)			5.875	5.336	JD	616,078	1,225,349	12/05/2022	03/31/2025
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L			1	2.B FE	12,278,000	100.4860	11,919,597	11,862,000	12,143,104		(86,136)			5.125	4.274	JD	305,652	607,928	05/26/2022	06/30/2027
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L	LS		1	2.B FE	142,840	100.4860	138,670	138,000	141,270		(1,002)			5.125	4.274	JD	3,556	7,073	05/26/2022	06/30/2027
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L			1	2.B FE	10,463,505	94.4470	9,675,174	10,244,000	10,389,140		(24,275)			3.700	3.409	MN	48,431	379,028	10/28/2020	11/15/2029
16411R-AK-5	CHENIERE ENERGY INC			1	2.C FE	28,550,000	97.6130	29,283,873	30,000,000	28,753,933		203,933			4.625	5.627	AO	292,917	1,387,500	01/31/2023	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
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP			1	2.C FE	9,614,371	90.9140	8,773,227	9,650,000	9,615,363		992			4.000	4.055	MS	128,667	376,000	09/27/2023	03/01/2031
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP	LS		1	2.C FE	100,000	90.9140	90,914	100,000	100,000					4.000	4.000	MS	1,333	4,000	12/02/2021	03/01/2031
16411Q-AN-1	CHENIERE ENERGY PARTNERS LP	LS		1	2.C FE	830,000	85.2030	707,186	830,000	830,000					3.250	3.250	JJ	11,315	26,975	07/07/2022	01/31/2032
16411Q-AP-6	CHENIERE ENERGY PARTNERS LP			1	2.C FE	11,972,880	102.6740	12,320,880	12,000,000	11,973,943		1,063			5.950	5.980	JD	376,833		06/06/2023	06/30/2033
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY			1	1.G FE	3,889,782	95.9800	3,743,236	3,900,000	3,896,661		1,071			3.400	3.431	JD	11,050	132,600	11/17/2016	12/01/2026
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY	LS		1	1.G FE	99,738	95.9800	95,980	100,000	99,914		27			3.400	3.431	JD	283	3,400	11/17/2016	12/01/2026
166754-AW-1	CHEVRON PHILLIPS CHEMICAL COMPANY			1	1.G FE	6,999,440	99.9760	6,998,312	7,000,000	6,999,846		116			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	5,832,033	88.6170	5,199,146	5,867,000	5,844,777		3,295			3.700	3.772	JD	18,090	217,079	11/13/2019	12/01/2029
169905-AF-3	CHOICE HOTELS INTERNATIONAL INC	LS		1	2.C FE	132,207	88.6170	117,860	133,000	132,496		75			3.700	3.772	JD	410	4,921	11/13/2019	12/01/2029
12543D-BG-4	CHS/COMMUNITY HEALTH SYSTEMS INC			1	4.C FE	1,062,188	92.9130	1,277,558	1,375,000	1,133,417		58,219			5.625	12.445	MS	22,773	77,344	10/03/2022	03/15/2027
12543D-BH-2	CHS/COMMUNITY HEALTH SYSTEMS INC			1	4.C FE	2,125,200	90.0130	2,318,735	2,576,000	2,201,963		55,251			6.000	9.713	JJ	71,269	154,560	07/28/2022	01/15/2029
12543D-BH-2	CHS/COMMUNITY HEALTH SYSTEMS INC	LS		1	4.C FE	102,300	90.0130	111,616	124,000	105,995		2,660			6.000	9.713	JJ	3,431	7,440	07/28/2022	01/15/2029
12543D-BK-5	CHS/COMMUNITY HEALTH SYSTEMS INC			1	4.C FE	5,746,368	78.6140	5,637,374	7,171,000	5,637,374	304,887	126,198			4.750	8.017	FA	128,680	340,623	09/09/2022	02/15/2031
12543D-BK-5	CHS/COMMUNITY HEALTH SYSTEMS INC	LS		1	4.C FE	1,099,000	78.6140	1,100,589	1,400,000	1,100,589	57,644	26,517			4.750	8.357	FA	25,122	66,500	09/09/2022	02/15/2031
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC			1	4.C FE	2,897,239	83.6350	2,975,721	3,558,000	2,975,721	227,753	65,104			5.250	8.577	MN	23,868	186,795	08/09/2022	05/15/2030
12511V-AA-6	CHURCHILL DOWNS INCORPORATED			1	4.A FE	1,832,985	97.4990	1,883,684	1,932,000	1,833,620		635			5.750	6.763	AO	27,773		12/11/2023	04/01/2030
171484-AE-8	CHURCHILL DOWNS INCORPORATED			1	4.A FE	4,648,208	95.8400	4,770,894	4,978,000	4,651,499		3,292			4.750	6.628	JJ	109,032		12/12/2023	01/15/2028
171484-AG-3	CHURCHILL DOWNS INCORPORATED			1	4.A FE	1,184,820	98.9510	1,196,317	1,209,000	1,185,116		296			5.500	6.181	AO	16,624		12/13/2023	04/01/2027
171484-AJ-7	CHURCHILL DOWNS INCORPORATED			1	4.A FE	1,002,660	101.4940	997,682	983,000	997,682	(4,956)	(22)			6.750	6.217	MN	11,059		12/27/2023	05/01/2031
125523-AG-5	CIGNA CORP			1	2.A FE	13,404,340	98.7340	12,256,876	12,414,000	12,761,345		(180,700)			4.125	2.577	MN	65,432	512,078	05/06/2020	11/15/2025
125523-AH-3	CIGNA CORP			1	2.A FE	13,748,651	99.1940	13,682,878	13,794,000	13,760,694		6,107			4.375	4.431	AO	127,403	603,488	06/30/2022	10/15/2028
125523-AJ-9	CIGNA CORP			1	2.A FE	1,112,216	96.6860	1,234,674	1,277,000	1,113,881		1,665			4.800	6.136	FA	23,156		10/02/2023	08/15/2038
125523-AK-6	CIGNA CORP			1	2.A FE	12,125,040	95.0740	13,548,029	14,250,000	12,134,298		9,258			4.900	6.062	JD	31,033	349,125	10/02/2023	12/15/2048
125523-BX-7	CIGNA CORP			1	2.A FE	9,780,084	99.0120	9,772,482	9,870,000	9,848,444		46,021			3.500	3.989	JD	15,353	345,450	06/29/2022	06/15/2024
125523-BX-7	CIGNA CORP	LS		1	2.A FE	128,816	99.0120	128,716	130,000	129,716		606			3.500	3.989	JD	202	4,550	06/29/2022	06/15/2024
125523-BZ-2	CIGNA CORP			1	2.A FE	13,941,421	99.2750	13,898,515	14,000,000	13,975,787		10,489			4.500	4.585	FA	220,500	630,000	07/15/2020	02/25/2026
125523-CL-2	CIGNA CORP			1	2.A FE	28,760,564	87.5600	29,262,435	33,420,000	29,244,140		483,576			2.400	4.748	MS	236,168	761,040	08/03/2023	03/15/2030
125523-CP-3	CIGNA CORP			1	2.A FE	1,178,543	92.6690	1,112,028	1,200,000	1,188,624		5,021			1.250	1.690	MS	4,417	15,000	12/22/2021	03/15/2026
125523-CS-7	CIGNA GROUP			1	2.A FE	21,661,619	104.0500	22,560,086	21,682,000	21,662,905		1,286			5.400	5.412	MS	344,744	611,432	02/28/2023	03/15/2033
125523-CS-7	CIGNA GROUP	LS		1	2.A FE	8,310,181	104.0500	8,654,866	8,318,000	8,310,674		493			5.400	5.412	MS	132,256	234,568	02/28/2023	03/15/2033
17252M-AP-5	CINTAS CORPORATION NO 2			1	1.G FE	5,377,509	98.2050	5,283,427	5,380,000	5,378,803		862			3.450	3.467	MN	30,935	185,610	08/02/2022	05/01/2025
12556L-BJ-4	CIT BANK NA			1	2.B FE	3,825,761	97.6170	3,611,838	3,700,000	3,733,223		(44,325)			2.969	1.740	MS	28,684	109,853	12/22/2021	09/27/2025
12556L-BJ-4	CIT BANK NA	LS		1	2.B FE	103,509	97.6170	97,617	100,000	100,920		(1,228)			2.969	1.709	MS	775	2,969	11/10/2021	09/27/2025
17287H-AA-8	CITADEL FINANCE LLC			1	2.C FE	3,981,240	92.6500	3,705,992	4,000,000	3,991,396		3,721			3.375	3.478	MS	42,000	135,000	03/03/2021	03/09/2026
17287H-AA-8	CITADEL FINANCE LLC	LS		1	2.C FE	995,310	92.6500	926,498	1,000,000	997,849		930			3.375	3.478	MS	10,500	33,750	03/03/2021	03/09/2026
17325F-AS-7	CITIBANK NA			1	1.E FE	1,517,825	99.8880	1,440,389	1,442,000	1,444,241		(36,542)			3.650	1.093	JJ	23,100	52,633	12/22/2021	01/23/2024
17325F-BB-3	CITIBANK NA			1	1.E FE	3,001,290	104.4130	3,132,385	3,000,000	3,001,232		(58)			5.803	5.793	MS	44,490		09/26/2023	09/29/2028
172967-LD-1	CITIGROUP INC			1	1.G FE	4,895,000	96.6990	4,733,404	4,895,000	4,895,000					3.887	3.887	JJ	90,378	190,269	01/04/2017	01/10/2028
172967-LD-1	CITIGROUP INC	LS		1	1.G FE	105,000	96.6990	101,534	105,000	105,000					3.887	3.887	JJ	1,939	4,081	01/04/2017	01/10/2028
172967-LP-4	CITIGROUP INC			1,5	1.G FE	18,459,487	95.3030	17,110,693	17,954,000	18,049,509		(97,049)			3.668	3.295	JJ	287,202	475,153	05/01/2023	07/24/2028
172967-PA-3	CITIGROUP INC			1,5	1.G FE	12,947,650	107.0010	13,711,120	12,814,000	12,944,710		(2,940)			6.270	6.130	MN	98,198	401,719	09/21/2023	11/17/2033
172967-PA-3	CITIGROUP INC	LS		1,5	1.G FE	2,208,800	107.0010	2,339,044	2,186,000	2,208,298		(502)			6.270	6.130	MN	16,752	68,531	09/21/2023	11/17/2033
17327C-AQ-6	CITIGROUP INC			1,5	1.G FE	8,549,500	85.3180	8,531,817	10,000,000	8,552,972		3,472			3.057	5.068	JJ	132,470		12/19/2023	01/25/2033
17888H-AA-1	CIVITAS RESOURCES INC			1	3.C FE	10,192,750	104.3950	10,596,042	10,150,000	10,188,456		(4,294)			8.375	8.247	JJ	429,754		07/13/2023	07/01/2028
17888H-AB-9	CIVITAS RESOURCES INC			1	3.C FE	12,405,000	106.4550	13,147,155	12,350,000	12,400,428		(4,572)			8.750	8.671	JJ	546,316		06/27/2023	07/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17888H-AC-7	CIVITAS RESOURCES INC			1	3.C FE	2,456,000	106.0720	2,589,222	2,441,000	2,455,672		(328)			8.625	8.506	MN	43,277		10/10/2023	11/01/2030
17888H-AC-7	CIVITAS RESOURCES INC	LS		1	3.C FE	6,959,000	106.0720	7,381,564	6,959,000	6,959,000					8.625	8.625	MN	123,377		10/10/2023	11/01/2030
184496-AQ-0	CLEAN HARBORS INC	LS		1	3.C FE	954,000	101.6060	969,316	954,000	954,000					6.375	6.375	FA	25,341	31,591	01/17/2023	02/01/2031
18551P-AE-9	CLECO CORPORATE HOLDINGS LLC			1	2.C FE	8,229,769	87.6250	7,209,811	8,228,000	8,229,142		(186)			3.375	3.372	MS	81,766	277,695	07/15/2020	09/15/2029
185899-AG-6	CLEVELAND-CLIFFS INC			1	3.A FE	9,481,080	100.3520	9,360,816	9,328,000	9,293,123	51,879	(30,665)			6.750	6.383	MS	185,394	629,640	10/14/2022	03/15/2026
185899-AH-4	CLEVELAND-CLIFFS INC			1	3.C FE	3,488,243	99.6430	3,773,469	3,787,000	3,558,046		56,061			5.875	12.241	JD	18,541	222,486	09/29/2022	06/01/2027
185899-AH-4	CLEVELAND-CLIFFS INC	LS		1	3.C FE	2,147,983	99.6430	2,258,900	2,267,000	2,176,783		22,540			5.875	16.712	JD	11,099	133,186	09/14/2022	06/01/2027
185899-AN-1	CLEVELAND-CLIFFS INC			1	3.C FE	17,936,275	101.4080	18,364,989	18,110,000	17,946,914		10,639			6.750	6.928	AO	258,068	585,422	11/02/2023	04/15/2030
189054-AY-5	CLOROX COMPANY			1	2.A FE	2,488,175	98.9920	2,474,794	2,500,000	2,490,637		1,523			4.400	4.480	MN	18,333	110,000	05/05/2022	05/01/2029
12572Q-AK-1	CME GROUP INC			1	1.D FE	933,877	88.8960	1,004,525	1,130,000	940,443		6,566			2.650	5.187	MS	8,817	14,973	08/21/2023	03/15/2032
12592B-AL-8	CNH INDUSTRIAL CAPITAL LLC			1	2.A FE	15,512,836	93.7050	14,571,143	15,550,000	15,535,188		7,057			1.875	1.923	JJ	134,443	291,563	09/29/2020	01/15/2026
12592B-AL-8	CNH INDUSTRIAL CAPITAL LLC	LS		1	2.A FE	199,522	93.7050	187,410	200,000	199,810		91			1.875	1.923	JJ	1,729	3,750	09/29/2020	01/15/2026
12592B-AM-6	CNH INDUSTRIAL CAPITAL LLC			1	2.A FE	11,825,214	91.7200	10,956,863	11,946,000	11,882,464		24,273			1.450	1.665	JJ	79,872	173,217	12/22/2021	07/15/2026
12592B-AP-9	CNH INDUSTRIAL CAPITAL LLC			1	2.A FE	19,869,800	100.4350	20,087,054	20,000,000	19,919,932		41,488			5.450	5.689	AO	233,139	1,090,000	10/06/2022	10/14/2025
12592B-AQ-7	CNH INDUSTRIAL CAPITAL LLC			1	2.A FE	7,710,846	98.6480	7,694,552	7,800,000	7,722,522		11,676			4.550	4.810	AO	79,853	177,450	04/04/2023	04/10/2028
12592B-AQ-7	CNH INDUSTRIAL CAPITAL LLC	LS		1	2.A FE	197,714	98.6480	197,296	200,000	198,013		299			4.550	4.810	AO	2,048	4,550	04/04/2023	04/10/2028
12592B-AR-5	CNH INDUSTRIAL CAPITAL LLC			1	2.A FE	4,063,431	103.0590	4,213,062	4,088,000	4,064,625		1,194			5.500	5.632	JJ	67,452		09/11/2023	01/12/2029
12592B-AR-5	CNH INDUSTRIAL CAPITAL LLC	LS		1	2.A FE	5,876,469	103.0590	6,092,863	5,912,000	5,878,195		1,726			5.500	5.632	JJ	97,548		09/11/2023	01/12/2029
12594K-AB-8	CNH INDUSTRIAL NV		D	1	2.B FE	3,479,251	96.3320	3,138,484	3,258,000	3,375,112		(28,213)			3.850	2.863	MN	16,028	125,433	02/26/2020	11/15/2027
12594K-AB-8	CNH INDUSTRIAL NV	LS	D	1	2.B FE	3,996,119	96.3320	3,604,729	3,742,000	3,876,510		(32,404)			3.850	2.863	MN	18,409	144,067	02/26/2020	11/15/2027
18977W-2B-5	CNO GLOBAL FUNDING				1.G FE	3,497,760	95.5380	3,343,814	3,500,000	3,499,230		746			1.650	1.672	JJ	28,073	57,750	01/03/2022	01/06/2025
19123M-AF-0	COCA-COLA EUROPEAN PARTNERS PLC		D	1	2.A FE	1,408,398	90.2250	1,284,807	1,424,000	1,414,514		3,006			1.500	1.726	JJ	9,849	21,360	12/22/2021	01/15/2027
19123M-AF-0	COCA-COLA EUROPEAN PARTNERS PLC	LS	D	1	2.A FE	2,372,911	90.2250	2,143,750	2,376,000	2,374,318		537			1.500	1.524	JJ	16,434	35,640	04/21/2021	01/15/2027
191241-AH-1	COCA-COLA FEMSA SAB DE CV		D	1	1.G FE	1,341,071	89.5250	1,213,064	1,355,000	1,327,532		4,059			2.750	3.120	JJ	16,458	37,263	01/08/2020	01/22/2030
19240C-AE-3	COGENT COMMUNICATIONS GROUP INC			1	4.C FE	9,000,000	100.5000	9,045,000	9,000,000	9,000,000	180,648				7.000	7.000	JD	28,000	630,000	06/07/2022	06/15/2027
19565C-AA-8	COLONIAL ENTERPRISES INC			1	1.G FE	3,373,279	90.7710	3,063,526	3,375,000	3,373,841		161			3.250	3.256	MN	14,016	109,688	05/06/2020	05/15/2030
19828A-AA-5	COLUMBIA PIPELINES HOLDING COMPANY			1	2.B FE	2,999,940	102.3630	3,070,890	3,000,000	2,999,947		7			6.055	6.056	FA	72,155		08/02/2023	08/15/2026
19828T-AA-4	COLUMBIA PIPELINES OPERATING COMPA			1	2.A FE	6,999,860	103.4010	7,238,102	7,000,000	6,999,867		7			5.927	5.927	FA	164,804		08/02/2023	08/15/2030
19828T-AB-2	COLUMBIA PIPELINES OPERATING COMPA			1	2.A FE	9,996,400	104.7270	10,472,700	10,000,000	9,996,502		102			6.036	6.041	MN	239,763		08/02/2023	11/15/2033
19828T-AC-0	COLUMBIA PIPELINES OPERATING COMPA			1	2.A FE	8,996,220	110.1010	9,909,084	9,000,000	8,996,236		16			6.544	6.547	MN	233,948		08/02/2023	11/15/2053
19828T-AD-8	COLUMBIA PIPELINES OPERATING COMPA			1	2.A FE	3,999,920	110.2800	4,411,191	4,000,000	3,999,920					6.714	6.714	FA	106,678		08/02/2023	08/15/2063
19828T-AE-6	COLUMBIA PIPELINES OPERATING COMPA			1	2.A FE	9,999,800	107.0940	10,709,383	10,000,000	9,999,802		2			6.497	6.497	FA	258,075		08/02/2023	08/15/2043
20030N-AY-7	COMCAST CORP			1	1.G FE	4,042,838	114.1840	4,377,797	3,834,000	4,040,854		(1,984)			6.550	6.010	JJ	125,564		09/28/2023	07/01/2039
20030N-AY-7	COMCAST CORP	LS		1	1.G FE	105,447	114.1840	114,184	100,000	105,395		(52)			6.550	6.010	JJ	3,275		09/28/2023	07/01/2039
20030N-BE-0	COMCAST CORP			1	1.G FE	4,046,322	93.8040	4,596,382	4,900,000	4,052,041		5,719			4.650	6.238	JJ	105,064		10/04/2023	07/15/2042
20030N-BE-0	COMCAST CORP	LS		1	1.G FE	82,578	93.8040	93,804	100,000	82,695		117			4.650	6.238	JJ	2,144		10/04/2023	07/15/2042
20030N-EB-3	COMCAST CORPORATION			1	1.G FE	6,955,760	106.5080	7,455,545	7,000,000	6,959,691		3,429			5.500	5.583	MN	49,194	393,556	10/31/2022	11/15/2032
20030N-ED-9	COMCAST CORPORATION			1	1.G FE	9,978,400	100.4280	10,042,775	10,000,000	9,980,576		2,176			4.550	4.594	JJ	293,222		05/01/2023	01/15/2029
20030N-EF-4	COMCAST CORPORATION			1	1.G FE	14,061,250	103.3980	15,509,709	15,000,000	14,064,270		3,020			5.350	5.791	MN	102,542	414,625	09/28/2023	05/15/2053
20030N-EG-2	COMCAST CORPORATION			1	1.G FE	72,657	105.1860	76,786	73,000	72,658		1			5.500	5.529	MN	513	2,074	05/01/2023	05/15/2064
20030N-EG-2	COMCAST CORPORATION	LS		1	1.G FE	11,870,943	105.1860	12,545,520	11,927,000	11,871,183		240			5.500	5.529	MN	83,820	338,926	05/01/2023	05/15/2064
200339-DX-4	COMERICA BANK				2.B FE	975,589	96.3710	973,350	1,010,000	975,873		284			4.000	6.292	JJ	17,282		12/21/2023	07/27/2025
201723-AQ-6	COMMERCIAL METALS COMPANY			1	3.A FE	7,000,000	91.6290	6,414,004	7,000,000	6,414,004	220,005				4.125	4.125	JJ	133,146	288,750	01/13/2022	01/15/2030
201723-AR-4	COMMERCIAL METALS COMPANY			1	3.A FE	5,000,000	89.7460	4,487,278	5,000,000	4,487,278	137,643				4.375	4.375	MS	64,410	218,750	01/13/2022	03/15/2032
20268J-AE-3	COMMONSPIRIT HEALTH			1	1.G FE	9,750,000	93.6410	9,129,983	9,750,000	9,750,000					1.547	1.547	AO	37,708	150,833	10/21/2020	10/01/2025

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
20268J-AF-0	COMMONSPIRIT HEALTH			1	1.G FE	2,250,000	86.7070	1,950,898	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	3,843,719	82.2270	3,206,868	3,900,000	3,854,848		5,576			2.688	2.867	MS	32,032	104,832	12/22/2021	03/11/2031
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA	LS	D		2.A FE	98,557	82.2270	82,227	100,000	98,842		143			2.688	2.867	MS	821	2,688	12/22/2021	03/11/2031
202795-JX-9	COMMONWEALTH EDISON COMPANY			1	1.F FE	4,836,791	101.1850	4,910,528	4,853,000	4,838,038		1,247			4.900	4.943	FA	99,082	132,770	01/03/2023	02/01/2033
202795-JX-9	COMMONWEALTH EDISON COMPANY	LS		1	1.F FE	5,129,809	101.1850	5,208,014	5,147,000	5,131,131		1,322			4.900	4.943	FA	105,085	140,813	01/03/2023	02/01/2033
202795-JY-7	COMMONWEALTH EDISON COMPANY			1	1.F FE	4,987,850	101.5370	5,076,854	5,000,000	4,988,016		166			5.300	5.316	FA	110,417	147,958	01/03/2023	02/01/2053
203372-AX-5	COMMSCOPE INC			1	5.A FE	3,357,000	67.1410	2,253,908	3,357,000	2,253,908	(452,505)				4.750	4.750	MS	53,153	159,458	08/11/2021	09/01/2029
205768-AS-3	COMSTOCK RESOURCES INC			1	4.A FE	179,220	91.4510	159,124	174,000	159,124	2,921	(832)			6.750	6.144	MS	3,915	11,745	03/03/2021	03/01/2029
205768-AS-3	COMSTOCK RESOURCES INC	LS		1	4.A FE	2,687,400	91.4510	2,405,154	2,630,000	2,405,154	41,100	(9,522)			6.750	6.290	MS	59,175	177,525	06/06/2022	03/01/2029
205887-CB-6	CONAGRA BRANDS INC			1	2.C FE	9,971,400	99.0160	9,901,603	10,000,000	9,991,630		4,280			4.600	4.648	MN	76,667	460,000	10/15/2018	11/01/2025
205887-CF-7	CONAGRA BRANDS INC			1	2.C FE	2,569,242	87.7590	2,281,734	2,600,000	2,582,843		4,311			1.375	1.553	MN	5,958	35,750	10/07/2020	11/01/2027
205887-CF-7	CONAGRA BRANDS INC	LS		1	2.C FE	98,817	87.7590	87,759	100,000	99,340		166			1.375	1.553	MN	229	1,375	10/07/2020	11/01/2027
20752T-AA-2	CONNECT FINCO SARL		D	1	4.A FE	7,805,810	99.4010	7,609,145	7,655,000	7,609,145	555,500	(40,703)			6.750	6.134	AO	129,178	516,713	04/14/2021	10/01/2026
207597-EJ-0	CONNECTICUT LIGHT AND POWER COMPAN			1	1.E FE	4,983,000	96.0690	4,803,445	5,000,000	4,993,954		1,763			3.200	3.240	MS	47,111	160,000	03/02/2017	03/15/2027
207597-EQ-4	CONNECTICUT LIGHT AND POWER COMPAN			1	1.E FE	14,970,750	100.7470	15,111,999	15,000,000	14,971,869		1,119			4.900	4.925	JJ	357,292		06/26/2023	07/01/2033
20826F-AG-1	CONOCOPHILLIPS CO			1	1.F FE	727,436	97.4960	646,397	663,000	683,545		(14,787)			3.350	1.069	MN	2,838	22,211	01/01/2021	05/15/2025
20826F-BE-5	CONOCOPHILLIPS CO			1	1.F FE	6,956,390	102.7780	7,194,471	7,000,000	6,956,757		367			5.300	5.342	MN	47,406	177,256	05/09/2023	05/15/2053
20826F-BG-0	CONOCOPHILLIPS CO			1	1.F FE	4,987,250	106.1250	5,306,270	5,000,000	4,987,311		61			5.550	5.567	MS	103,292		08/08/2023	03/15/2054
20903X-AF-0	CONSOLIDATED COMMUNICATIONS INC			1	4.C FE	1,570,935	86.5000	1,356,320	1,568,000	1,356,320	139,760	(1,872)			6.500	6.382	AO	25,480	101,920	03/03/2022	10/01/2028
20903X-AF-0	CONSOLIDATED COMMUNICATIONS INC	LS		1	4.C FE	10,157,933	86.5000	8,962,265	10,361,000	8,962,265	884,343	26,793			6.500	6.875	AO	168,366	673,465	03/04/2022	10/01/2028
20903X-AH-6	CONSOLIDATED COMMUNICATIONS INC			1	4.C FE	3,390,000	82.0000	2,779,800	3,390,000	2,779,800	279,787				5.000	5.000	AO	42,375	169,500	03/05/2021	10/01/2028
20903X-AH-6	CONSOLIDATED COMMUNICATIONS INC	LS		1	4.C FE	200,000	82.0000	164,000	200,000	164,000	16,507				5.000	5.000	AO	2,500	10,000	03/05/2021	10/01/2028
209111-FJ-7	CONSOLIDATED EDISON COMPANY OF NEW			1	1.G FE	4,493,835	94.1770	4,040,203	4,290,000	4,383,406		(30,726)			2.900	2.126	JD	10,368	124,410	04/16/2020	12/01/2026
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW			1	1.G FE	8,270,299	83.0710	9,313,892	11,212,000	8,277,402		7,103			4.300	6.167	JD	40,176	241,058	09/27/2023	12/01/2056
209111-FM-0	CONSOLIDATED EDISON COMPANY OF NEW			1	1.G FE	8,897,686	95.3730	8,488,170	8,900,000	8,899,018		235			3.125	3.128	MN	35,538	278,125	11/13/2017	11/15/2027
209111-FM-0	CONSOLIDATED EDISON COMPANY OF NEW	LS		1	1.G FE	99,974	95.3730	95,373	100,000	99,989		3			3.125	3.128	MN	399	3,125	11/13/2017	11/15/2027
209111-GF-4	CONSOLIDATED EDISON COMPANY OF NEW			1	1.G FE	14,910,450	104.8760	15,731,465	15,000,000	14,911,151		701			5.500	5.577	MS	89,375		11/20/2023	03/15/2034
209111-GG-2	CONSOLIDATED EDISON COMPANY OF NEW			1	1.G FE	10,068,027	109.9680	11,173,888	10,161,000	10,068,151		124			5.900	5.966	MN	64,946		11/20/2023	11/15/2053
209111-GG-2	CONSOLIDATED EDISON COMPANY OF NEW	LS		1	1.G FE	1,822,173	109.9680	2,022,319	1,839,000	1,822,196		23			5.900	5.966	MN	11,754		11/20/2023	11/15/2053
21036P-AN-8	CONSTELLATION BRANDS INC			1	2.C FE	6,299,318	99.3520	5,862,766	5,901,000	5,951,220		(55,669)			4.750	3.748	MN	35,816	280,298	01/10/2017	11/15/2024
21036P-AN-8	CONSTELLATION BRANDS INC	LS		1	2.C FE	213,500	99.3520	198,704	200,000	201,702		(1,887)			4.750	3.748	MN	1,214	9,500	01/10/2017	11/15/2024
21036P-AS-7	CONSTELLATION BRANDS INC			1	2.B FE	7,785,080	96.3080	7,704,643	8,000,000	7,849,328		40,785			3.500	4.104	MN	40,444	280,000	06/23/2022	05/09/2027
21036P-AY-4	CONSTELLATION BRANDS INC			1	2.B FE	7,505,486	95.9470	7,215,234	7,520,000	7,513,394		1,461			3.600	3.623	FA	102,272	270,720	01/29/2018	02/15/2028
21036P-BF-4	CONSTELLATION BRANDS INC			1	2.C FE	5,155,314	89.5670	5,015,776	5,600,000	5,204,166		47,992			2.875	4.137	MN	26,833	161,000	01/31/2023	05/01/2030
21036P-BK-3	CONSTELLATION BRANDS INC			1	2.C FE	12,992,460	99.1400	12,888,218	13,000,000	12,994,764		1,420			4.350	4.363	MN	81,683	565,500	05/02/2022	05/09/2027
21036P-BM-9	CONSTELLATION BRANDS INC			1	2.C FE	9,894,159	99.2550	9,826,203	9,900,000	9,898,933		2,935			3.600	3.631	MN	51,480	356,400	05/02/2022	05/09/2024
21036P-BM-9	CONSTELLATION BRANDS INC	LS		1	2.C FE	99,941	99.2550	99,255	100,000	99,989		30			3.600	3.631	MN	520	3,600	05/02/2022	05/09/2024
21036P-BP-2	CONSTELLATION BRANDS INC			1	2.C FE	9,930,600	100.6030	10,060,330	10,000,000	9,934,247		3,647			4.900	4.989	MN	81,667	245,000	04/27/2023	05/01/2033
210385-AD-2	CONSTELLATION ENERGY GENERATION LL			1	2.B FE	12,845,814	107.0090	13,758,088	12,857,000	12,846,015		201			6.125	6.137	JJ	201,248		09/26/2023	01/15/2034
210385-AD-2	CONSTELLATION ENERGY GENERATION LL	LS		1	2.B FE	142,876	107.0090	153,022	143,000	142,878		2			6.125	6.137	JJ	2,238		09/26/2023	01/15/2034
210385-AE-0	CONSTELLATION ENERGY GENERATION LL			1	2.B FE	17,891,840	112.7710	20,184,908	17,899,000	17,891,861		20			6.500	6.503	AO	297,322		09/26/2023	10/01/2053
210385-AE-0	CONSTELLATION ENERGY GENERATION LL	LS		1	2.B FE	2,100,160	112.7710	2,369,322	2,101,000	2,100,162		2			6.500	6.503	AO	34,900		09/26/2023	10/01/2053
210518-DS-2	CONSUMERS ENERGY COMPANY			1	1.E FE	16,043,353	100.6320	16,201,736	16,100,000	16,049,647		6,294			4.650	4.733	MS	249,550	444,579	09/27/2023	03/01/2028
210518-DS-2	CONSUMERS ENERGY COMPANY	LS		1	1.E FE	99,814	100.6320	100,632	100,000	99,846		32			4.650	4.691	MS	1,550	2,984	01/03/2023	03/01/2028
210518-DU-7	CONSUMERS ENERGY COMPANY			1	1.E FE	9,788,962	99.8310	9,826,338	9,843,000	9,792,565		3,603			4.625	4.693	MN	58,169	331,313	02/13/2023	05/15/2033

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
210518-DU-7	CONSUMERS ENERGY COMPANY	LS		1	1.E FE	156,138	99.8310	156,734	157,000	156,196		57			4.625	4.693	MN	928	5,285	02/13/2023	05/15/2033
210518-DV-5	CONSUMERS ENERGY COMPANY			1	1.E FE	880,322	101.7460	915,713	900,000	881,152		831			4.900	5.373	FA	18,008		09/27/2023	02/15/2029
212015-AU-5	CONTINENTAL RESOURCES INC			1	2.C FE	7,789,338	92.0100	7,176,810	7,800,000	7,793,587		2,125			2.268	2.298	MN	22,604	176,904	12/22/2021	11/15/2026
212015-AV-3	CONTINENTAL RESOURCES INC			1	2.C FE	5,022,773	81.1240	4,088,627	5,040,000	5,025,761		1,487			2.875	2.913	AO	36,225	144,900	12/22/2021	04/01/2032
74977R-DJ-0	COOPERATIEVE RABOBANK UA		D	1	1.G FE	12,949,000	92.8390	12,021,773	12,949,000	12,949,000					1.004	1.004	MS	35,030	130,008	09/17/2020	09/24/2026
74977R-DJ-0	COOPERATIEVE RABOBANK UA	LS	D	1	1.G FE	751,000	92.8390	697,224	751,000	751,000					1.004	1.004	MS	2,032	7,540	09/17/2020	09/24/2026
74977R-DK-7	COOPERATIEVE RABOBANK UA		D	1,5	1.G FE	4,940,170	91.5650	4,578,269	5,000,000	4,962,969		11,358			1.106	1.346	FA	19,509	55,300	12/22/2021	02/24/2027
21871X-AB-5	COREBRIDGE FINANCIAL INC			1	2.A FE	4,997,525	97.4860	4,874,298	5,000,000	4,998,293		767			3.500	3.528	AO	42,292	87,500	05/31/2023	04/04/2025
21871X-AD-1	COREBRIDGE FINANCIAL INC			1	2.A FE	6,992,311	96.1700	6,731,907	7,000,000	6,993,410		1,099			3.650	3.681	AO	61,036	127,750	05/31/2023	04/05/2027
127097-AG-8	COTERRA ENERGY INC			1	2.B FE	3,661,640	96.7490	3,549,724	3,669,000	3,663,241		1,567			3.900	3.950	MN	18,284	143,091	12/23/2022	05/15/2027
222070-AE-4	COTY INC			1	3.A FE	811,574	98.4200	816,888	830,000	812,356		782			5.000	6.009	AO	8,761		11/20/2023	04/15/2026
22207A-AA-0	COTY INTERNATIONAL LLC			1	3.A FE	6,678,500	102.7310	6,858,322	6,676,000	6,678,314		(186)			6.625	6.618	JJ	190,428		07/19/2023	07/15/2030
22207A-AA-0	COTY INTERNATIONAL LLC	LS		1	3.A FE	2,824,000	102.7310	2,901,124	2,824,000	2,824,000					6.625	6.625	JJ	80,553		07/19/2023	07/15/2030
224044-CG-0	COX COMMUNICATIONS INC			1	2.B FE	7,389,479	95.9810	6,709,091	6,990,000	7,162,113		(60,867)			3.350	2.404	MS	68,949	234,165	02/18/2020	09/15/2026
224044-CG-0	COX COMMUNICATIONS INC	LS		1	2.B FE	105,715	95.9810	95,981	100,000	102,462		(871)			3.350	2.404	MS	986	3,350	02/18/2020	09/15/2026
224044-CH-8	COX COMMUNICATIONS INC			1	2.B FE	4,974,126	98.3210	4,897,373	4,981,000	4,980,329		1,053			3.150	3.172	FA	59,274	156,902	07/24/2017	08/15/2024
224044-CR-6	COX COMMUNICATIONS INC			1	2.B FE	9,999,100	102.0670	10,206,687	10,000,000	9,999,180		80			5.450	5.452	MS	160,472	128,681	06/12/2023	09/15/2028
225310-AM-3	CREDIT ACCEPTANCE CORPORATION			1	3.C FE	2,429,443	99.7610	2,481,062	2,487,000	2,447,660	75,425	14,846			6.625	7.415	MS	48,514	156,483	04/04/2023	03/15/2026
225310-AM-3	CREDIT ACCEPTANCE CORPORATION	LS		1	3.C FE	4,588,290	99.7610	4,680,798	4,692,000	4,598,402	19,431	8,393			6.625	7.626	MS	91,527	52,470	12/06/2023	03/15/2026
225310-AQ-4	CREDIT ACCEPTANCE CORPORATION			1	3.C Z	5,881,000	106.5950	6,268,852	5,881,000	5,881,000					9.250	9.250	JD	18,133		12/05/2023	12/15/2028
225310-AQ-4	CREDIT ACCEPTANCE CORPORATION	LS		1	3.C Z	119,000	106.5950	126,848	119,000	119,000					9.250	9.250	JD	367		12/05/2023	12/15/2028
22535W-AH-0	CREDIT AGRICOLE SA		D	1,5	1.G FE	18,364,850	92.0670	17,032,389	18,500,000	18,417,140		26,026			1.247	1.396	JJ	99,327	230,695	12/21/2021	01/26/2027
22550L-2C-4	CREDIT SUISSE AG (NEW YORK BRANCH)		D		1.E FE	125,409	96.9120	127,923	132,000	126,676		1,266			2.950	6.304	AO	887	1,947	09/05/2023	04/09/2025
22550L-2C-4	CREDIT SUISSE AG (NEW YORK BRANCH)	LS	D		1.E FE	207,115	96.9120	211,267	218,000	209,207		2,091			2.950	6.304	AO	1,465	3,216	09/05/2023	04/09/2025
225401-AF-5	CREDIT SUISSE GROUP AG		D	1	1.G FE	7,641,060	94.2670	6,598,656	7,000,000	7,344,342		(80,076)			3.869	2.576	JJ	127,140	270,830	02/26/2020	01/12/2029
225401-AM-0	CREDIT SUISSE GROUP AG		D	1	1.G FE	23,569,098	97.8280	22,614,008	23,116,000	23,193,107		(109,366)			2.593	2.106	MS	183,149	599,398	12/22/2021	09/11/2025
225401-AT-5	CREDIT SUISSE GROUP AG		D	1,5	1.G FE	949,439	91.5230	898,386	981,600	961,795		6,164			1.305	1.982	FA	5,302	12,810	12/22/2021	02/02/2027
12626P-AM-5	CRH AMERICA INC		C	1	2.A FE	27,112,120	97.8180	24,943,605	25,500,000	25,942,348		(312,028)			3.875	2.586	MN	118,026	988,125	02/12/2020	05/18/2025
227046-AA-7	CROCS INC			1	4.B FE	75,804	89.5730	80,616	90,000	78,292	262	1,791			4.250	7.300	MS	1,126	3,825	08/02/2022	03/15/2029
227046-AA-7	CROCS INC	LS		1	4.B FE	84,227	89.5730	89,573	100,000	86,991	291	1,990			4.250	7.300	MS	1,251	4,250	08/02/2022	03/15/2029
22822V-BA-8	CROWN CASTLE INC			1	2.B FE	14,986,200	99.6080	14,941,136	15,000,000	14,988,623		2,423			5.000	5.021	JJ	354,167	375,000	01/09/2023	01/11/2028
22822V-BB-6	CROWN CASTLE INC			1	2.B FE	20,812,022	98.6690	20,621,919	20,900,000	20,819,145		7,123			4.800	4.893	MS	334,400	333,333	09/27/2023	09/01/2028
22822V-BC-4	CROWN CASTLE INC			1	2.B FE	15,638,539	98.9870	15,493,520	15,652,000	15,639,256		717			5.100	5.111	MN	133,042	410,213	04/24/2023	05/01/2033
22822V-AB-7	CROWN CASTLE INTERNATIONAL CORP			1	2.B FE	13,843,686	98.5000	13,119,179	13,319,000	13,439,451		(111,767)			4.450	3.985	FA	223,907	258,946	12/19/2023	02/15/2026
22822V-AH-4	CROWN CASTLE INTERNATIONAL CORP			1	2.B FE	2,958,586	95.0590	2,603,662	2,739,000	2,850,401		(28,679)			3.650	2.482	MS	33,325	99,974	01/31/2020	09/01/2027
22822V-AH-4	CROWN CASTLE INTERNATIONAL CORP	LS		1	2.B FE	281,924	95.0590	248,104	261,000	271,615		(2,733)			3.650	2.482	MS	3,176	9,527	01/31/2020	09/01/2027
22822V-AK-7	CROWN CASTLE INTERNATIONAL CORP			1	2.B FE	9,723,404	94.9920	9,498,218	9,999,000	9,734,495		2,543			3.800	4.504	FA	143,541	189,962	12/22/2023	02/15/2028
22822V-AK-7	CROWN CASTLE INTERNATIONAL CORP	LS		1	2.B FE	996	94.9920	950	1,000	998					3.800	3.846	FA	14	38	01/09/2018	02/15/2028
22822V-AL-5	CROWN CASTLE INTERNATIONAL CORP			1	2.B FE	5,868,593	96.2380	5,785,829	6,012,000	5,879,366		3,482			4.300	4.784	FA	97,662	172,000	12/04/2023	02/15/2029
22822V-AL-5	CROWN CASTLE INTERNATIONAL CORP	LS		1	2.B FE	3,985,104	96.2380	4,082,416	4,242,000	3,988,058		2,953			4.300	5.663	FA	68,909		12/04/2023	02/15/2029
22822V-AR-2	CROWN CASTLE INTERNATIONAL CORP			1	2.B FE	2,492,368	89.6550	2,253,021	2,513,000	2,499,098		1,881			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	9,075,976	94.3420	8,585,148	9,100,000	9,092,546		4,759			1.350	1.404	JJ	56,648	122,850	06/04/2020	07/15/2025
22822V-AS-0	CROWN CASTLE INTERNATIONAL CORP	LS		1	2.B FE	398,944	94.3420	377,369	400,000	399,672		209			1.350	1.404	JJ	2,490	5,400	06/04/2020	07/15/2025
22822V-AV-3	CROWN CASTLE INTERNATIONAL CORP			1	2.B FE	14,572,555	90.2190	13,532,784	15,000,000	14,733,422		98,150			1.050	1.754	JJ	72,625	157,500	06/02/2022	07/15/2026
22822V-AX-9	CROWN CASTLE INTERNATIONAL CORP			1	2.B FE	27,537,913	71.3700	28,113,176	39,391,000	27,759,411		221,498			2.900	5.585	AO	285,585	571,170	09/06/2023	04/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22822V-AZ-4	CROWN CASTLE INTERNATIONAL CORP (P			1	2.B FE	5,985,480	93.5150	5,610,898	6,000,000	5,990,504		2,785			2.900	2.952	MS	51,233	174,000	03/02/2022	03/15/2027
126307-BD-8	CSC HOLDINGS LLC			1	5.B FE	388,469	60.2120	241,450	401,000	241,450	18,694	1,150			4.625	5.045	JD	1,546	18,546	06/17/2021	12/01/2030
126307-BD-8	CSC HOLDINGS LLC	LS		1	5.B FE	1,331,063	60.2120	827,313	1,374,000	827,313	64,055	3,940			4.625	5.045	JD	5,296	63,548	06/17/2021	12/01/2030
126307-BH-9	CSC HOLDINGS LLC			1	4.B FE	14,918,375	75.6080	11,288,210	14,930,000	11,288,210	928,574	993			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	97.3320	14,599,821	15,000,000	14,989,822		2,819			3.850	3.872	AO	102,667	577,500	04/20/2022	04/27/2027
126408-GS-6	CSX CORP			1	1.G FE	12,608,110	112.4580	13,489,346	11,995,000	12,599,459		(8,651)			6.220	5.739	AO	126,421	373,045	10/05/2023	04/30/2040
126408-GU-1	CSX CORP			1	1.G FE	1,986,715	103.9330	1,973,681	1,899,000	1,984,414		(2,300)			5.500	5.098	AO	22,050	104,445	04/06/2023	04/15/2041
126408-HF-3	CSX CORP			1	1.G FE	1,168,022	83.0750	1,339,992	1,613,000	1,170,218		2,196			3.800	6.029	MN	10,216	30,647	10/02/2023	11/01/2046
126408-HH-9	CSX CORP			1	1.G FE	4,993,900	96.3580	4,817,922	5,000,000	4,997,707		625			3.250	3.264	JD	13,542	162,500	04/26/2017	06/01/2027
126408-HJ-5	CSX CORP			1	1.G FE	2,902,981	98.2230	2,565,572	2,612,000	2,772,617		(36,381)			3.800	2.246	MS	33,085	99,256	04/20/2020	03/01/2028
126408-HJ-5	CSX CORP	LS		1	1.G FE	222,292	98.2230	196,445	200,000	212,305		(2,787)			3.800	2.245	MS	2,533	7,600	04/20/2020	03/01/2028
126408-HM-8	CSX CORP			1	2.A FE	9,574,958	99.8970	9,419,261	9,429,000	9,491,057		(11,094)			4.250	4.105	MS	117,993	400,733	01/05/2023	03/15/2029
126408-HU-0	CSX CORP			1	2.A FE	23,088,933	97.2380	22,791,671	23,439,000	23,126,211		28,184			4.100	4.281	MN	122,794	960,999	08/31/2022	11/15/2032
126408-HU-0	CSX CORP	LS		1	2.A FE	5,057,862	97.2380	4,921,227	5,061,000	5,058,222		255			4.100	4.107	MN	26,514	207,501	07/21/2022	11/15/2032
126408-HW-6	CSX CORP			1	2.A FE	11,587,059	104.2770	12,105,479	11,609,000	11,587,581		522			5.200	5.224	MN	191,162		09/05/2023	11/15/2033
126408-HW-6	CSX CORP	LS		1	2.A FE	1,388,371	104.2770	1,450,488	1,391,000	1,388,434		63			5.200	5.224	MN	22,905		09/05/2023	11/15/2033
23166M-AA-1	CUSHMAN & WAKEFIELD US BORROWER LL			1	3.C FE	428,018	99.5000	456,705	459,000	429,945		1,927			6.750	8.515	MN	3,959	15,491	08/21/2023	05/15/2028
23166M-AA-1	CUSHMAN & WAKEFIELD US BORROWER LL	LS		1	3.C FE	3,535,108	99.5000	3,772,045	3,791,000	3,551,026		15,919			6.750	8.515	MN	32,697	127,946	08/21/2023	05/15/2028
23166M-AC-7	CUSHMAN & WAKEFIELD US INC	LS		1	3.C FE	4,597,142	105.9770	4,874,942	4,600,000	4,596,950		(192)			8.875	8.886	MS	144,022		08/11/2023	09/01/2031
12663Q-AC-9	CVR PARTNERS LP			1	4.A FE	256,204	93.2920	242,559	260,000	242,559	8,778	532			6.125	6.409	JD	708	15,925	02/14/2022	06/15/2028
126650-CL-2	CVS HEALTH CORP			1	2.B FE	4,563,819	98.2690	4,196,066	4,270,000	4,356,968		(54,248)			3.875	2.529	JJ	73,999	165,463	01/15/2020	07/20/2025
126650-CN-8	CVS HEALTH CORP			1	2.B FE	14,913,700	94.6080	16,083,423	17,000,000	14,928,675		14,975			5.125	6.152	JJ	389,642		09/27/2023	07/20/2045
126650-CS-7	CVS HEALTH CORP			1	2.B FE	11,506,074	99.4690	10,229,432	10,284,087	10,583,832		(330,695)			5.000	1.775	JD	42,850	484,944	09/27/2023	12/01/2024
126650-CS-7	CVS HEALTH CORP	LS		1	2.B FE	114,844	99.4690	99,469	100,000	103,532		(3,813)			5.000	1.116	JD	417	5,000	01/01/2021	12/01/2024
126650-CW-8	CVS HEALTH CORP			1	2.B FE	660	98.9580	660	667	666		1			4.100	4.262	MS	7	27	03/06/2018	03/25/2025
126650-CX-6	CVS HEALTH CORP			1	2.B FE	15,359,049	98.3050	15,309,988	15,574,000	15,410,038		34,346			4.300	4.576	MS	178,582	669,682	06/30/2022	03/25/2028
126650-CX-6	CVS HEALTH CORP	LS		1	2.B FE	563,133	98.3050	563,286	573,000	565,476		1,574			4.300	4.645	MS	6,570	24,639	06/27/2022	03/25/2028
126650-DK-3	CVS HEALTH CORP			1	2.B FE	5,632,200	85.8680	6,010,743	7,000,000	5,650,434		18,234			4.125	5.999	AO	72,188	144,375	08/15/2023	04/01/2040
126650-DM-9	CVS HEALTH CORP			1	2.B FE	12,517,630	88.8150	12,993,652	14,630,000	13,087,019		382,413			1.300	4.474	FA	68,680	190,190	06/27/2022	08/21/2027
126650-DP-2	CVS HEALTH CORP			1	2.B FE	3,993,438	71.2930	4,455,787	6,250,000	4,013,168		19,730			2.700	6.172	FA	60,938		09/27/2023	08/21/2040
126650-DP-2	CVS HEALTH CORP	LS		1	2.B FE	479,213	71.2930	534,694	750,000	481,580		2,368			2.700	6.172	FA	7,313		09/27/2023	08/21/2040
126650-DW-7	CVS HEALTH CORP			1	2.B FE	8,528,273	101.8350	8,716,045	8,559,000	8,531,037		2,764			5.000	5.074	JJ	248,449		05/30/2023	01/30/2029
126650-DW-7	CVS HEALTH CORP	LS		1	2.B FE	1,435,827	101.8350	1,467,440	1,441,000	1,436,292		465			5.000	5.074	JJ	41,829		05/30/2023	01/30/2029
126650-DX-5	CVS HEALTH CORP			1	2.B FE	8,503,534	102.5790	8,754,088	8,534,000	8,505,438		1,904			5.250	5.307	JJ	260,109		05/30/2023	01/30/2031
126650-DX-5	CVS HEALTH CORP	LS		1	2.B FE	1,460,766	102.5790	1,503,807	1,466,000	1,461,093		327			5.250	5.307	JJ	44,682		05/30/2023	01/30/2031
126650-DY-3	CVS HEALTH CORP			1	2.B FE	20,885,684	102.6220	21,499,271	20,950,000	20,888,569		2,885			5.300	5.340	JD	92,529	552,091	05/30/2023	06/01/2033
126650-DY-3	CVS HEALTH CORP	LS		1	2.B FE	836,424	102.6220	860,997	839,000	836,540		116			5.300	5.340	JD	3,706	22,110	05/30/2023	06/01/2033
126650-DZ-0	CVS HEALTH CORP			1	2.B FE	14,922,450	105.1810	15,777,203	15,000,000	14,923,014		564			5.875	5.912	JD	73,438	438,177	05/30/2023	06/01/2053
126650-EA-4	CVS HEALTH CORP			1	2.B FE	9,907,100	106.0260	10,602,644	10,000,000	9,907,432		332			6.000	6.062	JD	50,000	298,333	05/30/2023	06/01/2063
23331A-BM-0	D R HORTON INC			1	2.A FE	15,117,322	97.5820	14,637,237	15,000,000	15,034,097		(42,732)			2.500	2.207	AO	79,167	375,000	12/21/2021	10/15/2024
23331A-BN-8	D R HORTON INC			1	2.A FE	9,436,444	95.8780	9,089,267	9,480,000	9,444,973		3,717			2.600	2.810	AO	52,035	231,400	11/20/2023	10/15/2025
23331A-BN-8	D R HORTON INC	LS		1	2.A FE	99,885	95.8780	95,878	100,000	99,960		21			2.600	2.623	AO	549	2,600	05/01/2020	10/15/2025
233853-AN-0	DAIMLER TRUCK FINANCE NORTH AMERIC		C	1	2.A FE	9,991,400	99.9370	9,993,695	10,000,000	9,995,388		3,988			5.200	5.246	JJ	236,889	257,111	01/11/2023	01/17/2025
233853-AD-2	DAIMLER TRUCKS FINANCE NORTH AMERI		C	1	2.A FE	9,997,400	96.3350	9,633,514	10,000,000	9,999,162		868			1.625	1.634	JD	8,125	162,500	12/02/2021	12/13/2024
235822-AB-9	DANA FINANCING LUXEMBOURG SARL			1	3.C FE	1,987,500	99.5050	1,990,094	2,000,000	1,990,094	(1,569)	4,163			5.750	6.092	AO	24,278	57,500	04/24/2023	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
235825-AF-3	DANA INC			1	3.C FE	1,838,088	99.3110	1,751,837	1,764,000	1,751,837	133,917	(18,395)			5.375	4.259	MN	12,115	94,815	09/21/2020	11/15/2027
235825-AF-3	DANA INC	LS		1	3.C FE	266,752	99.3110	254,235	256,000	254,235	19,435	(2,670)			5.375	4.259	MN	1,758	13,760	09/21/2020	11/15/2027
235825-AJ-5	DANA INC			1	3.C FE	3,230,843	87.0020	3,380,026	3,885,000	3,290,622	132,293	51,712			4.500	6.942	FA	66,045	174,825	08/03/2022	02/15/2032
237266-AH-4	DARLING INGREDIENTS INC			1	3.A FE	35,544,163	98.4300	33,798,787	34,338,000	33,778,521	1,053,110	(311,582)			5.250	4.305	AO	380,579	1,802,745	10/11/2022	04/15/2027
23918K-AS-7	DAVITA INC			1	4.A FE	15,669,291	87.2390	14,641,402	16,783,000	14,339,924	743,454	100,569			4.625	5.675	JD	64,684	758,870	09/27/2023	06/01/2030
23918K-AS-7	DAVITA INC	LS		1	4.A FE	2,267,000	87.2390	1,977,719	2,267,000	1,977,719	154,083				4.625	4.625	JD	8,737	104,849	05/26/2020	06/01/2030
23918K-AT-5	DAVITA INC			1	4.A FE	13,960,771	82.1350	11,991,716	14,600,000	11,926,254	882,801	19,684			3.750	4.390	FA	206,833	461,438	12/01/2023	02/15/2031
23311V-AG-2	DCP MIDSTREAM OPERATING LP			1	2.C FE	6,020,660	100.0560	6,059,410	6,056,000	6,036,036		12,096			5.375	5.604	JJ	150,096	325,510	09/16/2022	07/15/2025
23311V-AH-0	DCP MIDSTREAM OPERATING LP			1	2.C FE	6,892,130	99.9420	6,995,959	7,000,000	6,899,235		7,105			5.125	5.438	MN	45,840	179,375	07/19/2023	05/15/2029
23311V-AJ-6	DCP MIDSTREAM OPERATING LP			1	2.C FE	22,385,463	102.4590	22,920,101	22,370,000	22,381,678		(2,908)			5.625	5.609	JJ	580,222	1,258,313	09/06/2022	07/15/2027
23311V-AK-3	DCP MIDSTREAM OPERATING LP			1	2.C FE	2,399,610	86.7110	2,601,338	3,000,000	2,457,180		50,305			3.250	6.110	FA	36,833	97,500	11/03/2022	02/15/2032
24703T-AB-2	DELL INTERNATIONAL LLC			1	2.B FE	29,131,437	99.1200	28,952,034	29,209,000	29,194,658		25,816			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	100.9790	9,592,986	9,500,000	9,495,778		2,549			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	15,512,549	102.3610	13,511,644	13,200,000	14,370,350		(459,482)			6.020	2.278	JD	35,317	767,550	09/27/2023	06/15/2026
24703T-AD-8	DELL INTERNATIONAL LLC	LS		1	2.B FE	237,546	102.3610	204,722	200,000	218,984		(7,465)			6.020	2.037	JD	535	12,040	06/22/2021	06/15/2026
24703T-AE-6	DELL INTERNATIONAL LLC			1	2.B FE	42,070,737	100.1590	40,846,892	40,782,000	41,463,374		(243,783)			4.900	4.238	AO	499,580	1,964,508	09/27/2023	10/01/2026
24703T-AG-1	DELL INTERNATIONAL LLC			1	2.B FE	9,942,972	102.9800	10,298,019	10,000,000	9,957,802		6,113			5.300	5.386	AO	132,500	530,000	06/22/2021	10/01/2029
24703D-BL-4	DELL TECHNOLOGIES INC	LS		1	2.B FE	7,983,040	105.3500	8,427,996	8,000,000	7,984,248		1,208			5.750	5.778	FA	191,667	238,944	01/09/2023	02/01/2033
247361-ZU-5	DELTA AIR LINES INC			1	3.A FE	2,791,088	97.3320	2,754,508	2,830,000	2,754,508	59,212	14,216			2.900	3.430	AO	14,362	82,070	01/28/2022	10/28/2024
247361-ZU-5	DELTA AIR LINES INC	LS		1	3.A FE	167,663	97.3320	165,465	170,000	165,465	3,557	854			2.900	3.430	AO	863	4,930	01/28/2022	10/28/2024
247361-ZX-9	DELTA AIR LINES INC			1	2.B FE	6,176,650	101.7410	6,160,430	6,055,000	6,125,476		(46,691)			7.000	6.076	MN	70,642	423,850	02/07/2023	05/01/2025
830867-AA-5	DELTA AIR LINES INC / SKYMILES IP				2.B FE	4,468,000	98.4810	4,400,111	4,468,000	4,468,000					4.500	4.500	JAJO	39,654	182,205	09/16/2020	10/20/2025
830867-AB-3	DELTA AIR LINES INC / SKYMILES IP				2.B FE	9,500,000	98.3490	9,343,141	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	4,934,517	88.4020	4,371,485	4,945,000	4,937,897		980			3.250	3.275	JD	13,393	160,713	05/20/2020	06/01/2030
24906P-AA-7	DENTSPLY SIRONA INC	LS		1	2.B FE	7,040,043	88.4020	6,236,770	7,055,000	7,044,867		1,398			3.250	3.275	JD	19,107	229,288	05/20/2020	06/01/2030
25179M-AU-7	DEVON ENERGY CORP			1	2.B FE	3,026,591	88.2780	2,542,399	2,880,000	3,011,043		(3,630)			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	96.6480	4,832,379	5,000,000	6,265,205		(53,005)			5.600	3.600	JJ	129,111	280,000	12/09/2021	07/15/2041
25243Y-BD-0	DIAGEO CAPITAL PLC	LS	D	1	1.G FE	1,023,988	86.3650	1,079,560	1,250,000	1,055,540		25,656			2.000	4.889	AO	4,306	25,000	10/04/2022	04/29/2030
25277L-AF-3	DIAMOND SPORTS GROUP LLC/DIAMOND S			1	6. *	475,369	5.0000	704,250	14,085,000	475,369			1,179,619		5.375	0.000	FA			03/01/2022	08/15/2026
25277L-AF-3	DIAMOND SPORTS GROUP LLC/DIAMOND S	LS		1	6. *	19,069	5.0000	28,250	565,000	19,069			47,319		5.375	0.000	FA			03/01/2022	08/15/2026
25278X-AV-1	DIAMONDBACK ENERGY INC			1	2.B FE	14,935,800	106.8520	16,027,833	15,000,000	14,941,171		4,594			6.250	6.307	MS	276,042	825,521	10/17/2022	03/15/2033
25278X-AW-9	DIAMONDBACK ENERGY INC			1	2.B FE	9,998,500	106.6010	10,660,074	10,000,000	9,998,518		18			6.250	6.251	MS	184,028	472,222	11/29/2022	03/15/2053
253393-AF-9	DICKS SPORTING GOODS INC.			1	2.C FE	408,945	85.1880	425,938	500,000	409,547		602			3.150	6.022	JJ	7,263		12/04/2023	01/15/2032
253393-AF-9	DICKS SPORTING GOODS INC.	LS		1	2.C FE	81,789	85.1880	85,188	100,000	81,909		120			3.150	6.022	JJ	1,453		12/04/2023	01/15/2032
25461L-AA-0	DIRECTV FINANCING LLC			1	3.B FE	205,027	93.9580	216,103	230,000	208,945		3,918			5.875	8.888	FA	5,105	6,756	03/02/2023	08/15/2027
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC			1	2.C FE	15,716,962	99.7120	13,785,176	13,825,000	14,542,978		(314,766)			4.900	2.454	MS	206,991	677,425	02/26/2020	03/11/2026
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC	LS		1	2.C FE	1,898,093	99.7120	1,670,175	1,675,000	1,759,508		(37,008)			4.900	2.521	MS	25,078	82,075	02/12/2020	03/11/2026
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC			1	2.C FE	2,897,618	95.1160	2,765,984	2,908,000	2,903,305		1,003			3.950	3.992	MS	32,226	114,866	09/07/2017	03/20/2028
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC	LS		1	2.C FE	7,066,682	95.1160	6,745,654	7,092,000	7,080,551		2,446			3.950	3.992	MS	78,593	280,134	09/07/2017	03/20/2028
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC			1	2.C FE	3,144,645	94.7430	2,984,419	3,150,000	3,146,849		514			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	6,000,000	90.6390	5,438,367	6,000,000	6,000,000					3.625	3.625	MN	27,792	217,500	05/07/2020	05/15/2030
25470X-BE-4	DISH DBS CORP			1	4.B FE	7,124,213	85.6750	6,104,344	7,125,000	6,104,344	102,743	(36)			5.250	5.250	JD	31,172	374,063	12/22/2021	12/01/2026
25470X-BF-1	DISH DBS CORP			1	4.B FE	3,625,000	79.7600	2,891,300	3,625,000	2,891,300	(1,903)				5.750	5.750	JD	17,370	208,438	11/10/2021	12/01/2028
256677-AJ-4	DOLLAR GENERAL CORPORATION			1	2.B FE	24,876,843	98.8970	24,625,311	24,900,000	24,891,457		11,469			4.250	4.299	MS	296,898	1,058,250	09/06/2022	09/20/2024
256677-AJ-4	DOLLAR GENERAL CORPORATION	LS		1	2.B FE	99,907	98.8970	98,897	100,000	99,966		46			4.250	4.299	MS	1,192	4,250	09/06/2022	09/20/2024

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
257375-AN-5	DOMINION ENERGY GAS HOLDINGS LLC			1	2.A FE	7,045,418	97.3880	6,865,886	7,050,000	7,049,157		945			2.500	2.514	MN	22,521	176,250	11/18/2019	11/15/2024
257375-AN-5	DOMINION ENERGY GAS HOLDINGS LLC	LS		1	2.A FE	199,870	97.3880	194,777	200,000	199,976		27			2.500	2.514	MN	639	5,000	11/18/2019	11/15/2024
25746U-DB-2	DOMINION ENERGY INC			5	2.B FE	7,001,750	98.3420	6,883,935	7,000,000	7,000,227		(356)			3.071	3.066	FA	81,211	214,970	06/24/2019	08/15/2024
25731V-AB-0	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	3,977,360	115.2860	4,611,457	4,000,000	3,977,422		62			6.250	6.292	AO	59,028		10/04/2023	10/15/2053
25746U-AV-1	DOMINION RESOURCES INC			1	2.B FE	981,675	105.3140	1,043,662	991,000	981,822		147			5.950	6.063	JD	2,621	29,482	09/21/2023	06/15/2035
25746U-CE-7	DOMINION RESOURCES INC			1	2.B FE	7,953,024	98.0990	7,308,361	7,450,000	7,610,337		(88,421)			3.900	2.633	AO	72,638	290,550	12/18/2019	10/01/2025
25746U-CK-3	DOMINION RESOURCES INC/VA			1	2.B FE	827,063	94.2050	744,216	790,000	811,289		(7,861)			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	562,501	98.1630	552,657	563,000	562,826		85			4.550	4.567	MN	2,206	25,617	11/26/2019	11/30/2025
260543-CN-1	DOW CHEMICAL COMPANY (THE)	LS		1	2.A FE	99,911	98.1630	98,163	100,000	99,969		15			4.550	4.567	MN	392	4,550	11/26/2019	11/30/2025
26078J-AC-4	DOWDUPONT INC			1	2.A FE	600,000	99.2630	595,580	600,000	600,000					4.493	4.493	MN	3,445	26,958	11/14/2018	11/15/2025
233293-AQ-2	DPL INC			1	3.B FE	7,983,691	93.0640	7,674,038	8,246,000	7,662,531	230,782	35,136			4.350	4.929	AO	75,726	358,701	12/19/2022	04/15/2029
233293-AQ-2	DPL INC	LS		1	3.B FE	424,408	93.0640	395,521	425,000	395,521	14,237	62			4.350	4.369	AO	3,903	18,488	04/24/2020	04/15/2029
26138E-AU-3	DR PEPPER SNAPPLE GROUP INC			1	2.B FE	17,940,256	94.3740	18,430,300	19,529,000	18,957,641		196,170			2.550	3.693	MS	146,630	497,990	11/15/2018	09/15/2026
26138E-AU-3	DR PEPPER SNAPPLE GROUP INC	LS		1	2.B FE	188,036	94.3740	188,748	200,000	195,975		1,399			2.550	3.334	MS	1,502	5,100	10/26/2017	09/15/2026
26138E-AX-7	DR PEPPER SNAPPLE GROUP INC			1	2.B FE	20,947,000	96.3110	21,188,354	22,000,000	21,242,163		198,380			3.430	4.518	JD	33,538	754,600	06/29/2022	06/15/2027
23338V-AB-2	DTE ELECTRIC CO			1	1.F FE	826,575	99.5470	813,300	817,000	817,000		(6,391)			3.650	2.984	MS	8,780	29,821	05/17/2022	03/15/2024
23338V-AD-8	DTE ELECTRIC CO			1	1.E FE	1,991,750	89.3010	2,232,529	2,500,000	1,994,753		3,003			4.300	6.031	JJ	53,750		10/02/2023	07/01/2044
23338V-AS-5	DTE ELECTRIC COMPANY			1	1.E FE	9,979,200	103.8780	10,387,808	10,000,000	9,980,532		1,332			5.200	5.227	AO	130,000	300,444	02/27/2023	04/01/2033
23338V-AT-3	DTE ELECTRIC COMPANY			1	1.E FE	3,992,640	104.9620	4,198,488	4,000,000	3,992,724		84			5.400	5.412	AO	54,000	124,800	02/27/2023	04/01/2053
233331-AW-7	DTE ENERGY COMPANY			5	2.B FE	8,397,228	97.6530	8,202,859	8,400,000	8,399,573		558			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	94.5210	8,743,226	9,250,000	9,247,103		999			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	93.4620	6,103,989	6,531,000	6,517,116		2,276			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	98.8340	9,883,435	10,000,000	10,000,269		(311)			4.220	4.217	MN	70,333	422,000	08/03/2022	11/01/2024
233331-BF-3	DTE ENERGY COMPANY			1	2.B FE	5,149,260	88.3340	5,300,017	6,000,000	5,200,154		50,894			2.950	5.531	MS	59,000	88,500	07/07/2023	03/01/2030
233331-BG-1	DTE ENERGY COMPANY			1	2.B FE	8,989,110	94.2230	8,480,052	9,000,000	8,996,740		2,271			1.050	1.076	JD	7,875	94,500	08/03/2020	06/01/2025
233331-BJ-5	DTE ENERGY COMPANY			1	2.B FE	19,989,600	100.8670	20,173,364	20,000,000	19,990,775		1,175			4.875	4.887	JD	81,250	538,958	05/08/2023	06/01/2028
26442C-AS-3	DUKE ENERGY CAROLINAS LLC			1	1.F FE	740,914	96.5290	675,701	700,000	724,562		(8,145)			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	2,065,410	88.3520	1,938,436	2,194,000	2,091,823		14,935			2.450	3.301	FA	22,397	53,753	03/14/2022	02/01/2030
26442C-BA-1	DUKE ENERGY CAROLINAS LLC	LS		1	1.F FE	288,065	88.3520	270,356	306,000	291,749		2,083			2.450	3.301	FA	3,124	7,497	03/14/2022	02/01/2030
26442C-BJ-2	DUKE ENERGY CAROLINAS LLC			1	1.F FE	41,681,594	101.8520	42,701,464	41,925,000	41,695,167		13,573			4.950	5.026	JJ	956,938	1,089,526	06/13/2023	01/15/2033
26442C-BJ-2	DUKE ENERGY CAROLINAS LLC	LS		1	1.F FE	18,020,956	101.8520	18,409,754	18,075,000	18,025,169		4,213			4.950	4.988	JJ	412,562	469,724	01/03/2023	01/15/2033
26442C-BK-9	DUKE ENERGY CAROLINAS LLC			1	1.F FE	9,982,000	102.3650	10,236,459	10,000,000	9,982,247		247			5.350	5.362	JJ	246,694	280,875	01/03/2023	01/15/2053
26441C-AS-4	DUKE ENERGY CORP			1	2.B FE	9,505,737	94.8890	9,898,858	10,432,000	9,783,327		221,469			2.650	5.178	MS	92,149	276,448	09/23/2022	09/01/2026
26441C-AS-4	DUKE ENERGY CORP	LS		1	2.B FE	91,110	94.8890	94,889	100,000	93,774		2,126			2.650	5.181	MS	883	2,650	09/23/2022	09/01/2026
26441C-AX-3	DUKE ENERGY CORP			1	2.B FE	4,786,512	94.5050	4,536,219	4,800,000	4,794,623		1,379			3.150	3.183	FA	57,120	151,200	08/07/2017	08/15/2027
26441C-AX-3	DUKE ENERGY CORP	LS		1	2.B FE	199,438	94.5050	189,009	200,000	199,776		57			3.150	3.183	FA	2,380	6,300	08/07/2017	08/15/2027
26441C-BE-4	DUKE ENERGY CORP			1	2.B FE	14,829,279	93.9560	14,582,898	15,521,000	14,917,830		85,557			3.400	4.196	JD	23,454	527,714	02/03/2023	06/15/2029
26441C-BM-6	DUKE ENERGY CORP			1	2.B FE	14,598,941	76.5370	14,335,311	18,730,000	14,727,959		129,018			3.300	5.174	JD	27,471	618,090	01/24/2023	06/15/2041
26441C-BS-3	DUKE ENERGY CORP			1	2.B FE	29,954,100	98.5900	29,576,904	30,000,000	29,964,496		7,544			4.300	4.331	MS	379,833	1,411,833	08/08/2022	03/15/2028
26441C-BT-1	DUKE ENERGY CORP			1	2.B FE	9,985,600	96.7950	9,679,507	10,000,000	9,987,236		1,187			4.500	4.518	FA	170,000	455,000	08/08/2022	08/15/2032
26441C-BU-8	DUKE ENERGY CORP			1	2.B FE	1,991,660	93.3470	1,866,950	2,000,000	1,991,833		126			5.000	5.027	FA	37,778	101,111	08/08/2022	08/15/2052
26441C-BV-6	DUKE ENERGY CORP			1	2.B FE	19,693,499	100.1840	19,736,262	19,700,000	19,695,696		2,067			5.000	5.012	JD	62,931	985,000	12/05/2022	12/08/2025
26441C-BV-6	DUKE ENERGY CORP	LS		1	2.B FE	299,901	100.1840	300,552	300,000	299,934		31			5.000	5.012	JD	958	15,000	12/05/2022	12/08/2025
26441C-BW-4	DUKE ENERGY CORP			1	2.B FE	16,981,470	101.0870	17,184,800	17,000,000	16,985,039		3,358			5.000	5.025	JD	54,306	850,000	12/05/2022	12/08/2027
26441C-BZ-7	DUKE ENERGY CORP			1	2.B FE	5,487,771	105.7820	5,809,523	5,492,000	5,487,871		100			5.750	5.760	MS	99,123		09/05/2023	09/15/2033

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
26441C-BZ-7	DUKE ENERGY CORP	LS		1	2.B FE	7,502,219	105.7820	7,942,079	7,508,000	7,502,355		136			5.750	5.760	MS	135,509		09/05/2023	09/15/2033
26441C-CA-1	DUKE ENERGY CORP			1	2.B FE	6,996,990	108.3040	7,581,251	7,000,000	6,997,001		11			6.100	6.103	MS	134,031		09/05/2023	09/15/2053
26444H-AE-1	DUKE ENERGY FLORIDA LLC			1	1.F FE	7,300,558	97.0420	6,036,032	6,220,000	6,883,802		(140,815)			3.800	1.367	JJ	108,988	236,360	01/01/2021	07/15/2028
26444H-AE-1	DUKE ENERGY FLORIDA LLC	LS		1	1.F FE	117,372	97.0420	97,042	100,000	110,672		(2,264)			3.800	1.367	JJ	1,752	3,800	01/01/2021	07/15/2028
26444H-AQ-4	DUKE ENERGY FLORIDA LLC			1	1.F FE	7,447,496	107.7950	8,042,579	7,461,000	7,447,641		145			5.875	5.899	MN	63,315		11/06/2023	11/15/2033
26444H-AQ-4	DUKE ENERGY FLORIDA LLC	LS		1	1.F FE	2,534,404	107.7950	2,736,913	2,539,000	2,534,454		49			5.875	5.899	MN	21,546		11/06/2023	11/15/2033
26444H-AR-2	DUKE ENERGY FLORIDA LLC			1	1.F FE	12,920,960	114.3590	14,866,714	13,000,000	12,921,093		133			6.200	6.245	MN	116,422		11/06/2023	11/15/2053
26443T-AD-8	DUKE ENERGY INDIANA LLC			1	1.F FE	2,997,300	101.8160	3,054,483	3,000,000	2,997,329		29			5.400	5.406	AO	40,500	84,600	03/21/2023	04/01/2053
26442E-AF-7	DUKE ENERGY OHIO INC			1	1.F FE	899,604	96.2510	866,262	900,000	899,782		38			3.650	3.655	FA	13,688	32,850	01/03/2019	02/01/2029
26442E-AF-7	DUKE ENERGY OHIO INC	LS		1	1.F FE	99,956	96.2510	96,251	100,000	99,976		4			3.650	3.655	FA	1,521	3,650	01/03/2019	02/01/2029
26442E-AK-6	DUKE ENERGY OHIO INC			1	1.F FE	499,415	104.7340	523,668	500,000	499,421		6			5.650	5.658	AO	7,063	14,831	03/20/2023	04/01/2053
26442U-AH-7	DUKE ENERGY PROGRESS LLC			1	1.F FE	336,157	95.3720	316,635	332,000	335,179		(552)			3.450	3.249	MS	3,373	11,454	03/14/2022	03/15/2029
26442U-AH-7	DUKE ENERGY PROGRESS LLC	LS		1	1.F FE	676,363	95.3720	637,086	668,000	674,397		(1,111)			3.450	3.249	MS	6,786	23,046	03/14/2022	03/15/2029
26442U-AQ-7	DUKE ENERGY PROGRESS LLC			1	1.F FE	9,997,600	103.0670	10,306,716	10,000,000	9,997,752		152			5.250	5.253	MS	154,583	271,250	03/06/2023	03/15/2033
26442U-AR-5	DUKE ENERGY PROGRESS LLC			1	1.F FE	9,940,700	101.2980	10,129,836	10,000,000	9,941,365		665			5.350	5.390	MS	157,528	276,417	03/06/2023	03/15/2053
26443C-AC-7	DUKE UNIVERSITY HEALTH SYSTEM INC			1	1.D FE	750,000	98.5830	739,376	750,000	750,000					1.996	1.996	JD	1,248		12/20/2023	06/01/2024
266233-AH-8	DUQUESNE LIGHT HOLDINGS INC			1	2.C FE	9,500,000	83.1510	7,899,338	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	14,074,239	91.2980	12,873,074	14,100,000	14,085,399		5,204			1.800	1.839	MS	74,730	253,800	12/22/2021	09/15/2026
23355L-AL-0	DXC TECHNOLOGY CO	LS		1	2.B FE	1,698,300	91.2980	1,552,073	1,700,000	1,699,064		335			1.800	1.821	MS	9,010	30,600	09/07/2021	09/15/2026
23355L-AM-8	DXC TECHNOLOGY CO			1	2.B FE	9,594,978	87.4910	8,469,115	9,680,000	9,619,146		12,000			2.375	2.517	MS	67,693	229,900	12/21/2021	09/15/2028
23355L-AM-8	DXC TECHNOLOGY CO	LS		1	2.B FE	7,313,412	87.4910	6,404,331	7,320,000	7,315,462		901			2.375	2.389	MS	51,189	173,850	09/07/2021	09/15/2028
26969P-AB-4	EAGLE MATERIALS INC			1	2.B FE	942,431	84.7910	958,133	1,130,000	956,058		13,627			2.500	4.985	JJ	14,125	14,125	04/05/2023	07/01/2031
276480-AH-3	EASTERN GAS TRANSMISSION AND STORA			1	1.G FE	8,964,946	89.0970	8,018,732	9,000,000	8,970,878		4,463			3.000	3.061	MN	34,500	270,000	08/30/2022	11/15/2029
277432-AR-1	EASTMAN CHEMICAL CO			1	2.B FE	17,292,153	98.2450	17,072,967	17,378,000	17,366,149		9,434			3.800	3.858	MS	194,441	660,364	11/10/2014	03/15/2025
280350-AA-0	EDGEWELL PERSONAL CARE CO	LS		1	3.C FE	474,575	98.1250	490,625	500,000	478,840	7,221	4,004			5.500	6.621	JD	2,292	27,500	12/05/2022	06/01/2028
281020-AQ-0	EDISON INTERNATIONAL			1	2.C FE	7,989,120	98.1720	7,853,776	8,000,000	7,997,958		2,267			3.550	3.580	MN	36,289	284,000	11/14/2019	11/15/2024
281020-AR-8	EDISON INTERNATIONAL			1	2.C FE	666,659	99.2950	655,350	660,000	663,281		(2,421)			4.950	4.548	AO	6,897	32,670	08/02/2022	04/15/2025
281020-AU-1	EDISON INTERNATIONAL			1	2.B FE	9,996,500	98.7610	9,876,092	10,000,000	9,998,066		1,122			4.700	4.713	FA	177,556	484,361	08/01/2022	08/15/2025
26835P-AF-7	EDP FINANCE BV		D	1	2.B FE	14,239,940	98.7690	14,124,031	14,300,000	14,294,844		9,309			3.625	3.693	JJ	239,028	518,518	06/21/2017	07/15/2024
26835P-AH-3	EDP FINANCE BV		D	1	2.B FE	9,496,200	88.8500	8,440,714	9,500,000	9,497,836		510			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	85.9590	429,797	500,000	499,933		7			3.500	3.502	FA	6,611	17,500	02/08/2022	02/15/2032
28370T-AG-4	EL PASO PIPELINE PARTNERS OPERATIN			1	2.B FE	4,498,693	99.4630	4,041,165	4,063,000	4,107,203		(131,826)			4.300	1.020	MN	29,118	174,709	01/01/2021	05/01/2024
28370T-AG-4	EL PASO PIPELINE PARTNERS OPERATIN	LS		1	2.B FE	110,723	99.4630	99,463	100,000	101,088		(3,245)			4.300	1.020	MN	717	4,300	01/01/2021	05/01/2024
28414H-AG-8	ELANCO ANIMAL HEALTH INC			1	4.A FE	66,662	103.6190	59,063	57,000	59,063	5,432	(605)			6.650	3.802	FA	1,295	3,719	09/21/2020	08/28/2028
28414H-AG-8	ELANCO ANIMAL HEALTH INC	LS		1	4.A FE	3,412,839	103.6190	3,049,507	2,943,000	3,049,507	281,556	(32,343)			6.650	3.761	FA	66,867	192,031	12/22/2021	08/28/2028
28470R-AH-5	ELDORADO RESORTS INC			1	4.A FE	20,372,161	100.2720	19,505,893	19,453,000	19,497,430	837,449	(247,921)			6.250	4.907	JJ	607,906	1,184,563	09/27/2023	07/01/2025
268317-AK-0	ELECTRICITE DE FRANCE SA		D		2.A FE	27,490,881	90.0050	30,036,619	33,372,000	27,502,803		11,923			4.875	6.450	JJ	718,541		11/29/2023	01/22/2044
268317-AQ-7	ELECTRICITE DE FRANCE SA		D	1	2.A FE	9,527,843	90.5870	10,462,834	11,550,000	9,531,424		3,581			4.950	6.455	AO	123,874		11/29/2023	10/13/2045
268317-AS-3	ELECTRICITE DE FRANCE SA		D	1	2.A FE	10,373,875	97.6400	9,139,087	9,360,000	9,692,944		(182,666)			3.625	1.593	AO	73,515	339,300	03/05/2020	10/13/2025
268317-AS-3	ELECTRICITE DE FRANCE SA	LS	D	1	2.A FE	110,832	97.6400	97,640	100,000	103,557		(1,952)			3.625	1.593	AO	785	3,625	03/05/2020	10/13/2025
28504D-AC-7	ELECTRICITE DE FRANCE SA		D	1	2.A FE	3,546,344	108.2190	3,841,764	3,550,000	3,546,507		164			6.250	6.264	MN	23,420	110,938	05/17/2023	05/23/2033
28504D-AC-7	ELECTRICITE DE FRANCE SA	LS	D	1	2.A FE	6,443,357	108.2190	6,980,106	6,450,000	6,443,654		297			6.250	6.264	MN	42,552	201,563	05/17/2023	05/23/2033
28504D-AD-5	ELECTRICITE DE FRANCE SA		D	1	2.A FE	14,898,450	113.0910	16,963,664	15,000,000	14,899,085		635			6.900	6.954	MN	109,250	517,500	05/17/2023	05/23/2053
286181-AF-9	ELEMENT FLEET MANAGEMENT CORP		A	1	2.A FE	2,996,490	98.7250	2,961,760	3,000,000	2,999,685		1,184			1.600	1.640	AO	11,333	48,000	03/31/2021	04/06/2024
036752-AW-3	ELEVANCE HEALTH INC			1	2.B FE	4,969,200	104.5680	5,228,405	5,000,000	4,971,984		2,412			5.500	5.582	AO	58,056	260,486	10/26/2022	10/15/2032

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
28622H-AB-7	ELEVANCE HEALTH INC			1	2.B FE	25,019,156	100.0340	25,067,628	25,059,000	25,022,010		2,854			4.750	4.770	FA	449,670	618,296	01/30/2023	02/15/2033
28622H-AB-7	ELEVANCE HEALTH INC	LS		1	2.B FE	9,925,194	100.0340	9,944,423	9,941,000	9,926,326		1,132			4.750	4.770	FA	178,386	245,280	01/30/2023	02/15/2033
28622H-AC-5	ELEVANCE HEALTH INC			1	2.B FE	5,479,870	100.1290	5,507,086	5,500,000	5,480,131		261			5.125	5.149	FA	106,486	146,418	01/30/2023	02/15/2053
532457-BP-2	ELI LILLY AND COMPANY			1	1.E FE	875,614	96.4790	883,744	916,000	881,018		5,404			3.100	4.330	MN	3,628	14,198	06/05/2023	05/15/2027
532457-BP-2	ELI LILLY AND COMPANY	LS		1	1.E FE	195,006	96.4790	196,816	204,000	196,209		1,204			3.100	4.330	MN	808	3,162	06/05/2023	05/15/2027
532457-BV-9	ELI LILLY AND COMPANY			1	1.E FE	432,114	96.1720	378,150	393,200	421,747		(5,169)			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	96.3480	3,853,924	4,000,000	4,105,238		(41,098)			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	13,111,547	97.4730	13,485,391	13,835,000	13,640,825		412,072			0.833	3.976	JD	5,122	115,246	09/13/2022	06/15/2024
29248H-AA-1	EMPOWER FINANCE 2020 LP		C	1	1.F FE	6,000,000	89.1830	5,350,976	6,000,000	6,000,000					1.357	1.357	MS	23,521	81,420	09/14/2020	09/17/2027
29248O-AH-3	ENABLE MIDSTREAM PARTNERS LP			1	2.C FE	6,819,060	99.2400	6,907,104	6,960,000	6,926,970		85,957			3.900	5.208	MN	34,684	271,440	09/22/2022	05/15/2024
29248O-AL-4	ENABLE MIDSTREAM PARTNERS LP			1	2.C FE	6,515,390	99.4970	6,964,774	7,000,000	6,603,874		76,182			4.950	6.457	MN	44,275	346,500	10/28/2022	05/15/2028
29250R-AT-3	ENBRIDGE ENERGY PARTNERS			1	2.A FE	1,558,722	98.4500	1,614,583	1,640,000	1,559,914		1,192			5.500	5.966	MS	26,559	45,100	07/25/2023	09/15/2040
29250R-AT-3	ENBRIDGE ENERGY PARTNERS	LS		1	2.A FE	4,467,068	98.4500	4,627,159	4,700,000	4,470,484		3,416			5.500	5.966	MS	76,114	129,250	07/25/2023	09/15/2040
29250N-AL-9	ENBRIDGE INC		A	1	2.A FE	5,812,326	98.6530	5,771,193	5,850,000	5,837,309		4,000			4.250	4.330	JD	20,719	248,625	11/21/2016	12/01/2026
29250N-AL-9	ENBRIDGE INC	LS	A	1	2.A FE	99,356	98.6530	98,653	100,000	99,783		68			4.250	4.330	JD	354	4,250	11/21/2016	12/01/2026
29250N-AY-1	ENBRIDGE INC		A	1	2.A FE	199,628	97.0170	194,033	200,000	199,921		74			2.500	2.539	JJ	2,306	5,000	11/13/2019	01/15/2025
29250N-AZ-8	ENBRIDGE INC		A	1	2.A FE	4,896,227	91.2220	4,469,865	4,900,000	4,897,644		360			3.125	3.134	MN	19,566	153,125	11/13/2019	11/15/2029
29250N-AZ-8	ENBRIDGE INC	LS	A	1	2.A FE	99,923	91.2220	91,222	100,000	99,952		7			3.125	3.134	MN	399	3,125	11/13/2019	11/15/2029
29250N-BH-7	ENBRIDGE INC		A	1	2.A FE	7,499,625	91.6010	6,870,101	7,500,000	7,499,789		74			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	99.5470	5,972,839	6,000,000	5,999,679		2,544			2.150	2.193	FA	48,375	129,000	02/15/2022	02/16/2024
29250N-BL-8	ENBRIDGE INC		A	1	2.A FE	19,986,800	96.9710	19,394,132	20,000,000	19,994,947		4,398			2.500	2.523	FA	190,278	500,000	02/15/2022	02/14/2025
29250N-BR-5	ENBRIDGE INC		A	1	2.A FE	5,470,988	103.9400	5,693,817	5,478,000	5,471,424		436			5.700	5.717	MS	98,011	156,123	03/06/2023	03/08/2033
29250N-BR-5	ENBRIDGE INC	LS	A	1	2.A FE	10,888,045	103.9400	11,331,507	10,902,000	10,888,912		867			5.700	5.717	MS	195,055	310,707	03/06/2023	03/08/2033
29250N-BW-4	ENBRIDGE INC		A	1	2.A FE	6,998,390	102.6710	7,186,977	7,000,000	6,998,461		71			5.900	5.908	MN	59,656		11/06/2023	11/15/2026
29250N-BX-2	ENBRIDGE INC		A	1	2.A FE	9,889,308	104.9860	10,393,625	9,900,000	9,889,576		268			6.000	6.025	MN	85,800		11/06/2023	11/15/2028
29250N-BX-2	ENBRIDGE INC	LS	A	1	2.A FE	99,892	104.9860	104,986	100,000	99,895		3			6.000	6.025	MN	867		11/06/2023	11/15/2028
29250N-BY-0	ENBRIDGE INC		A	1	2.A FE	5,867,009	107.0020	6,288,497	5,877,000	5,867,176		167			6.200	6.230	MN	52,632		11/06/2023	11/15/2030
29250N-BY-0	ENBRIDGE INC	LS	A	1	2.A FE	1,121,091	107.0020	1,201,630	1,123,000	1,121,123		32			6.200	6.230	MN	10,057		11/06/2023	11/15/2030
29261A-AA-8	ENCOMPASS HEALTH CORP			1	4.A FE	277,065	95.6760	287,028	300,000	282,890	6,781	3,589			4.500	6.099	FA	5,625	13,500	05/03/2022	02/01/2028
29278D-AA-3	ENEL CHILE SA		D	1	2.B FE	938,025	98.8030	978,149	990,000	940,297		2,272			4.875	6.184	JD	2,547	24,131	10/04/2023	06/12/2028
29280H-AA-0	ENEL FINANCE AMERICA LLC			1	2.A FE	19,829,200	106.7110	21,342,236	20,000,000	19,865,285		29,901			7.100	7.307	AO	303,722	1,420,000	10/06/2022	10/14/2027
29278G-AM-0	ENEL FINANCE INTERNATIONAL NV		D	1	2.A FE	19,902,000	91.0850	18,217,016	20,000,000	19,949,502		19,443			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	17,924,400	98.5500	17,739,004	18,000,000	17,962,098		24,690			4.250	4.401	JD	34,000	765,000	06/08/2022	06/15/2025
29278G-AZ-1	ENEL FINANCE INTERNATIONAL NV		D	1	2.A FE	19,887,000	102.5140	20,502,840	20,000,000	19,930,008		35,629			6.800	7.012	AO	290,889	1,360,000	10/06/2022	10/14/2025
29278G-BA-5	ENEL FINANCE INTERNATIONAL NV		D	1	2.A FE	7,706,580	114.1570	7,991,021	7,000,000	7,675,261		(31,319)			7.500	6.067	AO	112,292	262,500	06/13/2023	10/14/2032
29269R-AA-3	ENERFLEX LTD		A	1	3.C FE	3,292,446	96.4650	3,502,657	3,631,000	3,358,517		54,703			9.000	11.501	AO	68,989	329,513	10/06/2022	10/15/2027
29272W-AD-1	ENERGIZER HOLDINGS INC	LS		1	4.B FE	397,662	89.5090	456,494	510,000	417,174		13,425			4.375	8.780	MS	5,640	22,313	07/05/2022	03/31/2029
226373-AP-3	ENERGY TRANSFER LP			1	2.C FE	1,488,000	100.0400	1,488,595	1,488,000	1,488,000	40,474				5.750	5.750	AO	21,390	85,560	07/28/2017	04/01/2025
226373-AQ-1	ENERGY TRANSFER LP			1	2.C FE	3,621,406	99.6590	3,612,622	3,625,000	3,621,267	251,195	(1,178)			5.625	5.597	MN	33,984	203,906	02/09/2022	05/01/2027
226373-AR-9	ENERGY TRANSFER LP			1	2.C FE	111,155	100.8980	110,988	110,000	110,764	10,058	(220)			6.000	5.751	FA	2,750	6,600	03/03/2022	02/01/2029
226373-AR-9	ENERGY TRANSFER LP	LS		1	2.C FE	6,165,415	100.8980	6,141,684	6,087,000	6,136,476	565,935	(14,349)			6.000	5.708	FA	152,175	365,220	03/04/2022	02/01/2029
226373-AT-5	ENERGY TRANSFER LP			1	2.C FE	3,215,000	105.0940	3,378,758	3,215,000	3,215,000					7.375	7.375	FA	98,794	126,457	01/17/2023	02/01/2031
29273V-AP-5	ENERGY TRANSFER LP			1	2.C FE	24,993,500	102.0100	25,502,500	25,000,000	24,994,672		1,121			5.550	5.556	FA	524,167	928,854	12/05/2022	02/15/2028
29273V-AQ-3	ENERGY TRANSFER LP			1	2.C FE	19,978,200	103.0980	20,619,580	20,000,000	19,979,909		1,634			5.750	5.764	FA	434,444	769,861	12/05/2022	02/15/2033
29273V-AR-1	ENERGY TRANSFER LP			1	2.C FE	19,988,200	102.8090	20,561,700	20,000,000	19,988,946		746			6.050	6.071	JD	100,833	161,333	10/10/2023	12/01/2026
29273V-AT-7	ENERGY TRANSFER LP			1	2.C FE	14,982,750	106.9200	16,037,985	15,000,000	14,983,167		417			6.400	6.420	JD	80,000	128,000	10/10/2023	12/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29273V-AU-4	ENERGY TRANSFER LP			1	2.C FE	5,993,160	108.5300	6,511,800	6,000,000	5,993,264		104			6.550	6.566	JD	32,750	52,400	10/10/2023	12/01/2033
29278N-AG-8	ENERGY TRANSFER OPERATING LP			1	2.C FE	13,880,071	100.7480	14,324,356	14,218,000	13,934,351		43,438			5.250	5.691	AO	157,583	746,445	02/16/2023	04/15/2029
29278N-AM-5	ENERGY TRANSFER OPERATING LP			1	2.C FE	3,357,795	99.9770	3,310,244	3,311,000	3,312,357		(34,434)			5.875	4.796	JJ	89,696	194,521	08/31/2022	01/15/2024
29278N-AM-5	ENERGY TRANSFER OPERATING LP	LS		1	2.C FE	799,142	99.9770	787,820	788,000	788,323		(8,199)			5.875	4.795	JJ	21,347	46,295	08/31/2022	01/15/2024
29278N-AP-8	ENERGY TRANSFER OPERATING LP			1	2.C FE	18,320,289	96.8950	17,566,995	18,130,000	18,210,437		(57,359)			2.900	2.568	MN	67,182	525,770	01/03/2022	05/15/2025
29278N-AQ-6	ENERGY TRANSFER OPERATING LP			1	2.C FE	4,342,520	92.8630	3,714,509	4,000,000	4,257,455		(36,634)			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	99.8900	8,855,277	8,865,000	8,865,000		4,635			4.900	4.950	FA	180,994	434,385	09/20/2022	02/01/2024
29273R-BD-0	ENERGY TRANSFER PARTNERS LP			1	2.C FE	1,058,596	98.3770	983,771	1,000,000	1,022,336		(18,103)			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	99.3460	2,645,596	2,663,000	2,745,208		(38,806)			4.750	3.167	JJ	58,327	126,493	05/26/2022	01/15/2026
29273R-BK-4	ENERGY TRANSFER PARTNERS LP			1	2.C FE	847,603	97.1490	874,337	900,000	851,107		3,504			4.200	6.047	AO	7,980	18,900	09/27/2023	04/15/2027
29278N-AF-0	ENERGY TRANSFER PARTNERS LP			1	2.C FE	9,587,358	99.6090	9,861,264	9,900,000	9,631,160		43,802			4.950	5.648	JD	21,780	490,050	02/23/2023	06/15/2028
29278N-AF-0	ENERGY TRANSFER PARTNERS LP	LS		1	2.C FE	96,842	99.6090	99,609	100,000	97,284		442			4.950	5.648	JD	220	4,950	02/23/2023	06/15/2028
29336T-AD-2	ENLINK MIDSTREAM LLC			1	3.A FE	2,772,000	102.0970	2,858,719	2,800,000	2,774,240		2,240			6.500	6.673	MS	60,667	91,000	03/30/2023	09/01/2030
29365B-AA-1	ENTEGRIS ESCROW CORP			1	2.C FE	14,928,450	96.3410	14,451,207	15,000,000	14,943,832		9,119			4.750	4.831	AO	150,417	712,500	04/05/2022	04/15/2029
29362U-AC-8	ENTEGRIS INC			1	3.B FE	8,873,382	95.1660	8,320,363	8,743,000	8,320,363	625,980	(36,474)			4.375	3.883	AO	80,751	382,506	12/22/2021	04/15/2028
29362U-AC-8	ENTEGRIS INC	LS		1	3.B FE	3,180,250	95.1660	3,021,521	3,175,000	3,021,521	215,654	(1,577)			4.375	4.321	AO	29,325	138,906	12/22/2021	04/15/2028
29364D-AV-2	ENTERGY ARKANSAS INC			1	1.F FE	9,852,570	97.2660	8,753,923	9,000,000	9,482,304		(101,493)			4.000	2.704	JD	30,000	360,000	03/13/2020	06/01/2028
29366M-AE-8	ENTERGY ARKANSAS LLC			1	1.F FE	4,971,950	102.3660	5,118,297	5,000,000	4,972,743		793			5.300	5.373	MS	98,639		08/14/2023	09/15/2033
29364G-AJ-2	ENTERGY CORPORATION			1	2.B FE	7,428,199	94.9460	7,229,213	7,614,000	7,450,208		55,245			2.950	3.789	MS	74,871	224,613	09/13/2022	09/01/2026
29364G-AM-5	ENTERGY CORPORATION			1	2.B FE	6,474,390	92.9860	6,044,075	6,500,000	6,491,215		5,084			0.900	0.980	MS	17,225	58,500	08/24/2020	09/15/2025
29364G-AN-3	ENTERGY CORPORATION			1	2.B FE	4,743,567	88.5690	4,234,467	4,781,000	4,755,610		5,373			1.900	2.025	JD	4,037	90,839	12/22/2021	06/15/2028
29364G-AN-3	ENTERGY CORPORATION	LS		1	2.B FE	1,414,062	88.5690	1,256,789	1,419,000	1,415,894		661			1.900	1.952	JD	1,198	26,961	03/02/2021	06/15/2028
29364W-AW-8	ENTERGY LOUISIANA LLC			1	1.F FE	9,596,768	94.0080	9,635,817	10,250,000	9,680,387		83,619			3.250	4.709	AO	83,281	166,563	04/17/2023	04/01/2028
29364W-AZ-1	ENTERGY LOUISIANA LLC			1	1.F FE	5,165,785	94.2720	5,250,978	5,570,000	5,204,936		39,151			3.120	5.103	MS	57,928	86,892	07/20/2023	09/01/2027
29364W-BC-1	ENTERGY LOUISIANA LLC			1	1.F FE	3,812,850	84.4450	4,222,228	5,000,000	3,817,750		4,900			4.200	6.000	AO	52,500	105,000	09/25/2023	04/01/2050
29364W-BL-1	ENTERGY LOUISIANA LLC			1	1.F FE	7,129,210	91.9160	7,353,315	8,000,000	7,132,462		3,165			4.750	5.492	MS	111,889	150,813	09/26/2023	09/15/2052
29364N-AT-5	ENTERGY MISSISSIPPI LLC			1	1.F FE	15,585,320	92.3000	14,358,123	15,556,000	15,455,145		16,239			2.850	2.985	JD	36,946	443,346	08/30/2022	06/01/2028
29366W-AD-8	ENTERGY MISSISSIPPI LLC			1	1.F Z	14,991,450	100.6120	15,091,763	15,000,000	14,991,861		411			5.000	5.007	MS	250,000	227,083	05/09/2023	09/01/2033
29365T-AG-9	ENTERGY TEXAS INC			1	1.G FE	8,955,403	97.1200	7,686,116	7,914,000	8,539,672		(110,665)			4.000	2.388	MS	80,019	316,560	02/10/2020	03/30/2029
29365T-AG-9	ENTERGY TEXAS INC	LS		1	1.G FE	113,159	97.1200	97,120	100,000	107,906		(1,398)			4.000	2.388	MS	1,011	4,000	02/10/2020	03/30/2029
29365T-AK-0	ENTERGY TEXAS INC			1	1.G FE	2,434,770	81.9010	2,457,030	3,000,000	2,479,039		44,269			1.750	4.610	MS	15,458	26,250	04/04/2023	03/15/2031
29365T-AN-4	ENTERGY TEXAS INC			1	1.G FE	12,812,630	107.3930	13,961,143	13,000,000	12,813,274		644			5.800	5.903	MS	293,222		09/25/2023	09/01/2053
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	6,290,160	93.5320	5,611,909	6,000,000	6,180,125		(29,679)			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	117,801	98.0130	104,874	107,000	110,211		(2,548)			3.150	0.733	AO	843	3,371	01/01/2021	04/01/2025
26875P-AM-3	EOG RESOURCES INC	LS		1	1.G FE	495,423	98.0130	441,059	450,000	463,505		(10,717)			3.150	0.733	AO	3,544	14,175	01/01/2021	04/01/2025
26885B-AF-7	EQM MIDSTREAM PARTNERS LP			1	3.C FE	7,188,084	99.9540	7,192,695	7,196,000	7,181,660	16,516	7,268			6.000	6.141	JJ	215,880	241,770	06/08/2023	07/01/2025
26885B-AF-7	EQM MIDSTREAM PARTNERS LP	LS		1	3.C FE	125,843	99.9540	125,942	126,000	125,883		40			6.000	6.066	JJ	3,780	3,780	06/08/2023	07/01/2025
26885B-AH-3	EQM MIDSTREAM PARTNERS LP			1	3.C FE	687,500	101.8230	636,395	625,000	636,395	50,810	(11,758)			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	341,515	94.4730	315,539	334,000	315,539	36,066	(1,063)			4.500	4.105	JJ	6,931	15,030	12/22/2021	01/15/2029
26885B-AK-6	EQM MIDSTREAM PARTNERS LP	LS		1	3.C FE	3,234,110	94.4730	2,991,003	3,166,000	2,991,003	341,298	(9,503)			4.500	4.127	JJ	65,695	142,470	12/22/2021	01/15/2029
26885B-AL-4	EQM MIDSTREAM PARTNERS LP	LS		1	3.C FE	7,688,875	93.0650	8,193,433	8,804,000	7,773,663	84,244	74,869			4.750	6.873	JJ	192,832	267,378	06/26/2023	01/15/2031
26884L-AH-2	EQT CORP			1	2.C FE		100.1170								6.125	6.680	FA		6,960	05/22/2023	02/01/2025
26885B-AC-4	EQT MIDSTREAM PARTNERS LP			1	3.C FE	1,285,350	99.0830	1,340,595	1,353,000	1,291,811		6,461			5.500	6.671	JJ	34,314	37,208	06/02/2023	07/15/2028
26885B-AC-4	EQT MIDSTREAM PARTNERS LP	LS		1	3.C FE	1,089,650	99.0830	1,136,483	1,147,000	1,095,127		5,477			5.500	6.671	JJ	29,089	31,543	06/02/2023	07/15/2028
26885B-AE-0	EQT MIDSTREAM PARTNERS LP			1	3.C FE	5,088,580	102.4690	5,533,337	5,400,000	4,933,627	278,730	323			6.500	6.971	JJ	161,850	208,000	06/05/2023	07/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
294429-AQ-8	EQUIFAX INC			1	2.B FE	24,374,717	97.3710	24,004,002	24,652,000	24,552,534		105,134			2.600	3.050	JD	53,413	640,952	05/27/2022	12/01/2024
294429-AR-6	EQUIFAX INC			1	2.B FE	9,079,558	95.4090	8,720,367	9,140,000	9,085,607		1,954			2.600	2.911	JD	10,562	208,000	12/21/2023	12/15/2025
294429-AS-4	EQUIFAX INC			1	2.B FE	4,803,522	89.5290	5,113,015	5,711,000	4,843,531		40,009			3.100	6.004	MN	22,622	88,521	08/17/2023	05/15/2030
294429-AV-7	EQUIFAX INC			1	2.B FE	14,986,050	100.9090	15,136,389	15,000,000	14,989,167		2,413			5.100	5.120	JD	34,000	962,625	09/07/2022	12/15/2027
294429-AW-5	EQUIFAX INC			1	2.B FE	14,357,232	100.8280	14,519,265	14,400,000	14,361,960		4,728			5.100	5.168	JD	61,200	397,800	05/05/2023	06/01/2028
294429-AW-5	EQUIFAX INC	LS		1	2.B FE	598,218	100.8280	604,969	600,000	598,415		197			5.100	5.168	JD	2,550	16,575	05/05/2023	06/01/2028
29444U-BC-9	EQUINIX INC			1	2.B FE	17,660,844	97.4000	16,998,203	17,452,000	17,492,197		(44,700)			2.625	2.359	MN	54,719	458,115	02/20/2020	11/18/2024
29444U-BD-7	EQUINIX INC			1	2.B FE	18,674,964	94.9660	17,468,092	18,394,000	18,519,799		(41,567)			2.900	2.652	MN	63,715	533,426	02/18/2020	11/18/2026
29444U-BE-5	EQUINIX INC			1	2.B FE	2,667,903	91.8430	2,458,643	2,677,000	2,669,903		1,079			3.200	3.250	MN	10,232	85,664	02/10/2022	11/18/2029
29444U-BF-2	EQUINIX INC			1	2.B FE	21,163,742	94.0700	20,073,048	21,338,500	21,212,869		26,868			1.250	1.632	JJ	122,993	246,650	09/27/2023	07/15/2025
29444U-BF-2	EQUINIX INC	LS		1	2.B FE	267,384	94.0700	252,107	268,000	267,808		122			1.250	1.297	JJ	1,545	3,350	06/08/2020	07/15/2025
29444U-BG-0	EQUINIX INC			1	2.B FE	9,476,155	90.5240	8,599,745	9,500,000	9,487,669		3,342			1.800	1.838	JJ	78,850	171,000	06/08/2020	07/15/2027
29444U-BL-9	EQUINIX INC			1	2.B FE	7,193,448	87.7200	6,315,832	7,200,000	7,196,203		867			1.550	1.563	MS	32,860	111,600	09/23/2020	03/15/2028
29444U-BR-6	EQUINIX INC			1	2.B FE	1,020,480	89.1890	915,081	1,026,000	1,022,457		766			2.000	2.083	MN	2,622	20,520	05/03/2021	05/15/2028
29449W-AF-4	EQUITABLE FINANCIAL LIFE GLOBAL FU				1.E FE	3,490,620	87.5920	3,065,713	3,500,000	3,494,247		1,310			1.800	1.841	MS	19,775	63,000	03/03/2021	03/08/2028
26884T-AL-6	ERAC USA FINANCE LLC			1	2.A FE	626,001	98.5490	554,832	563,000	577,381		(16,353)			3.850	0.903	MN	2,770	21,676	01/01/2021	11/15/2024
26884T-AV-4	ERAC USA FINANCE LLC			1	2.A FE	14,943,750	99.3760	14,906,457	15,000,000	14,950,532		6,782			4.600	4.685	MN	115,000	345,000	04/26/2023	05/01/2028
26884T-AW-2	ERAC USA FINANCE LLC			1	2.A FE	9,184,000	99.8650	9,986,512	10,000,000	9,196,875		12,875			4.900	6.038	MN	81,667	245,000	10/17/2023	05/01/2033
26884A-BD-4	ERP OPERATING LIMITED PARTNERSHIP			1	1.G FE	1,258,109	97.8350	1,134,891	1,160,000	1,194,997		(24,359)			3.375	1.220	JD	3,263	39,150	12/22/2021	06/01/2025
26884A-BD-4	ERP OPERATING LIMITED PARTNERSHIP	LS		1	1.G FE	110,521	97.8350	97,835	100,000	103,422		(2,389)			3.375	0.937	JD	281	3,375	01/01/2021	06/01/2025
29670G-AD-4	ESSENTIAL UTILITIES INC			1	2.B FE	16,877,600	87.4130	17,482,696	20,000,000	17,190,235		312,635			2.704	5.366	AO	114,169	540,800	02/23/2023	04/15/2030
29670G-AF-9	ESSENTIAL UTILITIES INC			1	2.B FE	2,960,890	83.3660	3,152,902	3,782,000	2,983,478		22,588			2.400	6.002	MN	15,128	45,384	09/25/2023	05/01/2031
29670G-AG-7	ESSENTIAL UTILITIES INC			1	2.B FE	10,300,460	95.4060	11,020,396	11,551,000	10,306,480		6,020			5.300	6.104	MN	102,034	306,102	08/22/2023	05/01/2052
30034W-AB-2	EVERGY INC			1	2.B FE	2,994,810	90.4550	2,713,646	3,000,000	2,996,861		499			2.900	2.920	MS	25,617	87,000	09/05/2019	09/15/2029
30036F-AB-7	EVERGY KANSAS CENTRAL INC			1	1.F FE	11,655,323	104.3760	12,385,200	11,866,000	11,656,554		1,231			5.700	5.826	MS	199,151	340,060	08/17/2023	03/15/2053
30036F-AC-5	EVERGY KANSAS CENTRAL INC			1	1.F FE	5,993,280	106.9750	6,418,497	6,000,000	5,993,344		64			5.900	5.915	MN	45,233		11/08/2023	11/15/2033
30037D-AB-1	EVERGY METRO INC			1	1.F FE	9,987,300	99.9510	9,995,124	10,000,000	9,988,036		736			4.950	4.966	AO	104,500	259,875	04/03/2023	04/15/2033
30037F-AA-8	EVERGY MISSOURI WEST INC			1	1.G FE	9,980,600	100.5960	10,059,621	10,000,000	9,984,329		3,484			5.150	5.194	JD	22,889	529,306	11/28/2022	12/15/2027
30034T-AA-1	EVERI HOLDINGS INC			1	4.A FE	6,699,949	90.7730	7,099,364	7,821,000	6,730,283		30,334			5.000	8.181	JJ	180,318		10/19/2023	07/15/2029
30034T-AA-1	EVERI HOLDINGS INC	LS		1	4.A FE	894,583	90.7730	956,748	1,054,000	898,694		4,112			5.000	8.380	JJ	24,301		10/19/2023	07/15/2029
30040W-AB-4	EVERSOURCE ENERGY			1	2.A FE	3,987,840	96.1210	3,844,844	4,000,000	3,996,962		1,306			3.350	3.386	MS	39,456	134,000	03/07/2016	03/15/2026
30040W-AD-0	EVERSOURCE ENERGY			1	2.A FE	9,822,564	97.9560	9,977,834	10,186,000	10,047,583		177,461			2.900	4.770	AO	73,849	295,394	09/20/2022	10/01/2024
30040W-AD-0	EVERSOURCE ENERGY	LS		1	2.A FE	1,255,545	97.9560	1,275,392	1,302,000	1,284,307		22,684			2.900	4.770	AO	9,440	37,758	09/20/2022	10/01/2024
30040W-AK-4	EVERSOURCE ENERGY			1	2.A FE	4,317,379	81.1450	3,817,885	4,705,000	4,357,110		39,562			1.650	2.823	FA	29,328	77,633	02/03/2023	08/15/2030
30040W-AK-4	EVERSOURCE ENERGY	LS		1	2.A FE	597,217	81.1450	600,475	740,000	611,792		14,575			1.650	4.728	FA	4,613	12,210	02/03/2023	08/15/2030
30040W-AQ-1	EVERSOURCE ENERGY			1	2.A FE	14,403,399	94.6680	13,804,502	14,582,000	14,455,919		36,851			2.900	3.187	MS	140,959	422,878	07/29/2022	03/01/2027
30040W-AR-9	EVERSOURCE ENERGY			1	2.A FE	23,032,940	99.1870	22,812,987	23,000,000	23,024,484		(6,415)			4.600	4.566	JJ	529,000	1,069,756	08/18/2022	07/01/2027
30040W-AS-7	EVERSOURCE ENERGY			1	2.A FE	19,992,800	99.2300	19,846,060	20,000,000	19,998,185		3,601			4.200	4.219	JD	9,333	840,000	06/22/2022	06/27/2024
30040W-AT-5	EVERSOURCE ENERGY			1	2.A FE	12,327,840	102.7810	12,333,766	12,000,000	12,288,438		(39,402)			5.450	4.806	MS	218,000	317,917	05/08/2023	03/01/2028
30040W-AU-2	EVERSOURCE ENERGY			1	2.A FE	33,155,080	100.5050	34,171,717	34,000,000	33,172,331		17,251			5.125	5.455	MN	222,653	890,611	09/28/2023	05/15/2033
30040W-AV-0	EVERSOURCE ENERGY			1	2.A FE	1,074,487	99.4680	1,094,149	1,100,000	1,076,852		2,365			4.750	5.712	MN	6,676	26,706	09/27/2023	05/15/2026
30040W-AV-0	EVERSOURCE ENERGY	LS		1	2.A FE	97,681	99.4680	99,468	100,000	97,896		215			4.750	5.712	MN	607	2,428	09/27/2023	05/15/2026
30040W-AW-8	EVERSOURCE ENERGY			1	2.A FE	10,981,577	104.7250	11,513,515	10,994,000	10,981,864		287			5.950	5.976	FA	92,670		11/08/2023	02/01/2029
30040W-AW-8	EVERSOURCE ENERGY	LS		1	2.A FE	1,004,863	104.7250	1,053,538	1,006,000	1,004,890		26			5.950	5.976	FA	8,480		11/08/2023	02/01/2029
30161N-AV-3	EXELON CORP			1	2.B FE	2,443,959	87.1170	2,637,894	3,028,000	2,448,326		4,367			4.450	6.022	AO	28,446	67,373	08/22/2023	04/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30161N-AV-3	EXELON CORP	LS		1	2.B FE	184,830	87.1170	199,497	229,000	185,161		330			4.450	6.022	AO	2,151	5,095	08/22/2023	04/15/2046
30161N-AN-1	EXELON CORPORATION			1	2.B FE	4,990,606	98.2800	4,914,013	5,000,000	4,998,258		1,141			3.950	3.975	JD	8,778	197,500	05/20/2016	06/15/2025
30161N-BB-6	EXELON CORPORATION			1	2.B FE	4,994,493	94.1760	4,708,793	5,000,000	4,995,716		1,223			2.750	2.778	MS	40,486	137,500	01/12/2023	03/15/2027
30161N-BH-3	EXELON CORPORATION			1	2.B FE	4,150,986	80.8460	4,533,827	5,608,000	4,156,279		5,294			4.100	6.018	MS	67,701		09/21/2023	03/15/2052
30161N-BH-3	EXELON CORPORATION	LS		1	2.B FE	1,341,964	80.8460	1,465,733	1,813,000	1,343,676		1,711			4.100	6.018	MS	21,887		09/21/2023	03/15/2052
30161N-BJ-9	EXELON CORPORATION			1	2.B FE	15,990,091	101.6440	16,280,263	16,017,000	15,994,191		4,100			5.150	5.188	MS	242,880	467,429	02/16/2023	03/15/2028
30161N-BJ-9	EXELON CORPORATION	LS		1	2.B FE	8,967,909	101.6440	9,130,649	8,983,000	8,970,208		2,299			5.150	5.188	MS	136,217	262,154	02/16/2023	03/15/2028
30161N-BK-6	EXELON CORPORATION			1	2.B FE	30,967,450	102.0540	31,636,653	31,000,000	30,969,615		2,165			5.300	5.314	MS	483,772	931,033	02/16/2023	03/15/2033
30161N-BL-4	EXELON CORPORATION			1	2.B FE	20,545,318	101.6030	20,939,449	20,609,000	20,546,044		726			5.600	5.621	MS	339,820	653,992	02/16/2023	03/15/2053
30161N-BL-4	EXELON CORPORATION	LS		1	2.B FE	1,386,702	101.6030	1,413,304	1,391,000	1,386,751		49			5.600	5.621	MS	22,936	44,141	02/16/2023	03/15/2053
30161M-AS-2	EXELON GENERATION COMPANY LLC			1	2.B FE	9,881,586	97.1230	9,615,207	9,900,000	9,894,521		3,719			3.250	3.290	JD	26,813	321,750	05/12/2020	06/01/2025
30161M-AS-2	EXELON GENERATION COMPANY LLC	LS		1	2.B FE	99,814	97.1230	97,123	100,000	99,945		38			3.250	3.290	JD	271	3,250	05/12/2020	06/01/2025
30212P-AS-4	EXPEDIA GROUP INC			1	2.C FE	2,964,000	100.9580	2,992,386	2,964,000	2,964,000					6.250	6.250	MN	30,875	185,250	04/23/2020	05/01/2025
30217A-AB-9	EXPERIAN FINANCE PLC		D	1	2.A FE	7,793,682	99.0200	7,723,532	7,800,000	7,796,458		612			4.250	4.260	FA	138,125	331,500	01/24/2019	02/01/2029
30217A-AB-9	EXPERIAN FINANCE PLC	LS	D	1	2.A FE	199,838	99.0200	198,039	200,000	199,909		16			4.250	4.260	FA	3,542	8,500	01/24/2019	02/01/2029
30231G-BH-4	EXXON MOBIL CORP			1	1.D FE	4,968,550	97.9030	4,895,174	5,000,000	4,986,152		10,994			2.992	3.226	MS	42,387	149,600	05/17/2022	03/19/2025
30190A-AC-8	F&G ANNUITIES & LIFE INC			1	2.C FE	642,756	103.1180	659,957	640,000	642,602		(154)			7.400	7.282	JJ	22,101		09/20/2023	01/13/2028
303075-AB-1	FACTSET RESEARCH SYSTEMS INC.			1	2.C FE	5,976,360	89.5530	5,373,169	6,000,000	5,980,106		2,072			3.450	3.497	MS	69,000	207,000	02/15/2022	03/01/2032
30325Q-AF-1	FAIR ISAAC CORP			1	3.B FE	213,905	94.6360	227,127	240,000	218,813		4,003			4.000	6.304	JD	427	9,600	10/04/2022	06/15/2028
31429K-AD-5	FEDERATION DES CAISSES DESJARDINS		A		1.E FE	3,157,349	96.4420	3,068,117	3,181,300	3,148,335		452			2.050	2.996	FA	25,543	44,977	09/27/2023	02/10/2025
31428X-AW-6	FEDEX CORP			1	2.B FE	7,088,320	96.8720	7,749,742	8,000,000	7,096,631		8,311			5.100	6.083	JJ	188,133		08/17/2023	01/15/2044
314890-AA-2	FERGUSON FINANCE PLC			1	2.B FE	12,399,450	98.4060	12,244,700	12,443,000	12,419,602		4,259			4.500	4.544	AO	104,210	559,935	10/17/2018	10/24/2028
314890-AA-2	FERGUSON FINANCE PLC	LS		1	2.B FE	597,900	98.4060	590,438	600,000	598,872		205			4.500	4.544	AO	5,025	27,000	10/17/2018	10/24/2028
314890-AB-0	FERGUSON FINANCE PLC			1	2.B FE	3,359,880	89.4280	3,018,182	3,375,000	3,364,735		1,414			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	89.1180	8,822,661	9,900,000	9,883,496		2,248			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	6,594,050	92.3960	6,141,539	6,647,000	6,619,771		12,223			1.150	1.342	MS	25,480	76,441	12/22/2021	03/01/2026
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERV	LS		1	2.B FE	951,571	92.3960	880,531	953,000	952,370		285			1.150	1.181	MS	3,653	10,960	02/23/2021	03/01/2026
31620M-BS-4	FIDELITY NATIONAL INFORMATION SERV			1	2.B FE	10,403,503	89.1570	9,349,037	10,486,000	10,433,608		11,971			1.650	1.775	MS	57,673	173,019	12/22/2021	03/01/2028
31620M-BS-4	FIDELITY NATIONAL INFORMATION SERV	LS		1	2.B FE	1,306,418	89.1570	1,171,527	1,314,000	1,309,376		1,061			1.650	1.738	MS	7,227	21,681	02/23/2021	03/01/2028
31620M-BV-7	FIDELITY NATIONAL INFORMATION SERV			1	2.B FE	11,167,188	98.9870	11,086,541	11,200,000	11,172,919		5,202			4.500	4.664	JJ	232,400	452,500	09/27/2023	07/15/2025
31944T-AA-8	FIRSTCASH INC			1	3.B FE	2,405,000	95.7670	2,303,194	2,405,000	2,303,194	162,588				5.625	5.625	JJ	67,641	135,281	12/09/2021	01/01/2030
33767D-AB-1	FIRSTCASH INC			1	3.B FE	5,441,500	93.3440	4,993,923	5,350,000	4,993,923	315,689	(18,857)			4.625	4.236	MS	82,479	247,438	10/05/2020	09/01/2028
337932-AK-3	FIRSTENERGY CORPORATION			1	3.A FE	12,224,888	96.5000	11,821,250	12,250,000	11,821,250	506,910	5,079			2.050	2.093	MS	83,708	251,125	02/18/2020	03/01/2025
337932-AM-9	FIRSTENERGY CORPORATION			1	3.A FE	17,014,882	70.4780	16,777,364	23,805,000	16,777,364	(342,780)	105,262			3.400	5.421	MS	269,790	809,370	02/02/2023	03/01/2050
337932-AM-9	FIRSTENERGY CORPORATION	LS		1	3.A FE	71,189	70.4780	70,478	100,000	70,478	(1,159)	448			3.400	5.446	MS	1,133	3,400	01/25/2023	03/01/2050
337932-AN-7	FIRSTENERGY CORPORATION			1	3.A FE	3,994,000	93.0050	3,720,209	4,000,000	3,720,209	189,138	1,075			1.600	1.628	JJ	29,511	64,000	06/03/2020	01/15/2026
337932-AP-2	FIRSTENERGY CORPORATION			1	3.A FE	2,731,896	84.2300	2,304,527	2,736,000	2,304,527	132,582	382			2.250	2.267	MS	20,520	61,560	06/03/2020	09/01/2030
337932-AP-2	FIRSTENERGY CORPORATION	LS		1	3.A FE	3,649,929	84.2300	3,621,039	4,299,000	3,616,193	30,965	66,166			2.250	4.608	MS	32,243	96,728	01/26/2023	09/01/2030
337738-AR-9	FISERV INC			1	2.B FE	9,980,500	97.7290	9,772,906	10,000,000	9,989,737		1,913			4.200	4.224	AO	105,000	420,000	09/20/2018	10/01/2028
337738-AT-5	FISERV INC			1	2.B FE	12,330,581	96.2590	11,964,066	12,429,000	12,361,296		24,753			3.200	3.426	JJ	198,864	397,728	10/04/2022	07/01/2026
337738-AT-5	FISERV INC	LS		1	2.B FE	840,941	96.2590	809,541	841,000	840,978		9			3.200	3.201	JJ	13,456	26,912	06/10/2019	07/01/2026
337738-AU-2	FISERV INC			1	2.B FE	7,442,199	94.0830	6,858,635	7,290,000	7,405,239		(19,370)			3.500	3.179	JJ	127,575	255,150	12/21/2021	07/01/2029
337738-AU-2	FISERV INC	LS		1	2.B FE	1,108,135	94.0830	1,044,319	1,110,000	1,108,896		179			3.500	3.520	JJ	19,425	38,850	06/10/2019	07/01/2029
337738-BB-3	FISERV INC			1	2.B FE	31,747,033	92.4710	29,376,082	31,768,000	31,757,425		2,945			2.250	2.260	JD	59,565	714,780	05/11/2020	06/01/2027
337738-BB-3	FISERV INC	LS		1	2.B FE	731,517	92.4710	676,885	732,000	731,756		68			2.250	2.260	JD	1,373	16,470	05/11/2020	06/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33939H-AA-7	FLEX INTERMEDIATE HOLDCO LLC			1	2.C FE	2,283,323	81.8530	1,866,243	2,280,000	2,282,661		(334)			3.363	3.344	JD	38,551	38,338	12/22/2021	06/30/2031
33938X-AA-3	FLEX LTD			1	2.C FE	13,455,404	98.2930	12,974,687	13,200,000	13,357,065		(25,436)			4.875	4.622	JD	28,600	643,500	10/31/2019	06/15/2029
33938X-AC-9	FLEX LTD			1	2.C FE	29,351,705	96.7680	27,578,960	28,500,000	28,836,280		(157,013)			3.750	3.154	FA	445,313	1,068,750	08/13/2020	02/01/2026
302445-AE-1	FLIR SYSTEMS INC			1	2.B FE	6,507,679	85.9960	5,499,473	6,395,000	6,480,250		(11,925)			2.500	2.280	FA	66,615	159,875	08/18/2021	08/01/2030
302445-AE-1	FLIR SYSTEMS INC	LS		1	2.B FE	102,619	85.9960	85,996	100,000	101,976		(276)			2.500	2.176	FA	1,042	2,500	08/18/2021	08/01/2030
340711-AY-6	FLORIDA GAS TRANSMISSION COMPANY L			1	2.B FE	5,985,780	85.6310	5,137,840	6,000,000	5,990,365		1,345			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	82.0390	2,953,391	3,600,000	3,597,713		267			2.300	2.309	AO	20,700	82,800	09/15/2021	10/01/2031
341081-FK-8	FLORIDA POWER & LIGHT CO			1	1.D FE	5,035,150	99.0630	4,953,135	5,000,000	5,000,000		(21,184)			3.250	2.778	JD	13,542	162,500	05/17/2022	06/01/2024
341081-GL-5	FLORIDA POWER & LIGHT CO			1	1.D FE	9,983,800	103.1970	10,319,683	10,000,000	9,984,843		1,043			5.100	5.121	AO	127,500	294,667	02/28/2023	04/01/2033
341081-GM-3	FLORIDA POWER & LIGHT CO			1	1.D FE	2,053,721	104.5360	2,157,629	2,064,000	2,053,840		118			5.300	5.333	AO	27,348	63,204	02/28/2023	04/01/2053
341081-GM-3	FLORIDA POWER & LIGHT CO	LS		1	1.D FE	2,921,379	104.5360	3,069,185	2,936,000	2,921,547		168			5.300	5.333	AO	38,902	89,907	02/28/2023	04/01/2053
341081-GP-6	FLORIDA POWER & LIGHT CO			1	1.D FE	9,995,900	100.6500	10,064,972	10,000,000	9,996,213		313			4.625	4.632	MN	59,097	227,396	05/15/2023	05/15/2030
341081-GQ-4	FLORIDA POWER & LIGHT CO			1	1.D FE	4,998,450	101.1210	5,056,044	5,000,000	4,998,526		76			4.800	4.804	MN	30,667	118,000	05/15/2023	05/15/2033
343498-AB-7	FLOWERS FOODS INC			1	2.B FE	9,947,300	95.8950	9,589,524	10,000,000	9,983,625		5,574			3.500	3.563	AO	87,500	350,000	09/23/2016	10/01/2026
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT		D	1	3.A FE	9,005,574	96.0780	8,262,745	8,600,000	8,262,745	391,196	(61,951)			4.500	3.654	MS	113,950	387,000	02/09/2022	09/15/2027
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT	LS	D	1	3.A FE	1,733,138	96.0780	1,628,529	1,695,000	1,628,529	71,323	(6,431)			4.500	4.046	MS	22,459	76,275	02/09/2022	09/15/2027
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LT		D	1	3.A FE	19,934,857	91.4510	19,308,130	21,113,000	18,855,828	1,053,258	55,474			4.375	5.235	AO	230,923	738,566	09/27/2023	04/01/2031
30251G-BE-6	FMG RESOURCES (AUGUST 2006) PTY LT	LS	D	1	3.A FE	997,500	100.7200	1,007,204	1,000,000	997,829	65,033	196			6.125	6.159	AO	12,931	61,250	04/11/2022	04/15/2032
345370-CQ-1	FORD MOTOR COMPANY				3.A FE	11,627,073	82.5480	11,128,286	13,481,000	10,277,975	623,210	(3,527)			4.750	5.875	JJ	295,271	269,848	11/02/2023	01/15/2043
345370-CQ-1	FORD MOTOR COMPANY	LS			3.A FE	143,090	82.5480	165,096	200,000	143,293		203			4.750	7.589	JJ	4,381		11/02/2023	01/15/2043
345370-DA-5	FORD MOTOR COMPANY			1	3.A FE	15,197,500	83.1700	13,831,231	16,630,000	13,713,789	928,029	78,445			3.250	4.385	FA	208,683	462,475	07/17/2023	02/12/2032
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC				2.C FE	121,250	97.2390	121,549	125,000	123,522	6,410	679			4.389	5.012	JJ	2,636	5,486	06/05/2020	01/08/2026
345397-YG-2	FORD MOTOR CREDIT COMPANY LLC			1	2.C FE	4,398,750	99.9550	4,497,957	4,500,000	4,499,328	93,078	29,874			3.810	4.497	JJ	81,915	171,450	06/05/2020	01/09/2024
345397-ZJ-5	FORD MOTOR CREDIT COMPANY LLC			1	2.C FE	1,810,000	98.1610	1,963,214	2,000,000	1,940,443		38,123			4.687	6.898	JD	5,729	93,740	03/31/2020	06/09/2025
346232-AE-1	FORESTAR GROUP INC	LS		1	3.C FE	217,033	96.2010	240,502	250,000	222,337		5,304			5.000	8.189	MS	4,167	12,500	01/04/2023	03/01/2028
34959E-AA-7	FORTINET INC			1	2.A FE	6,962,410	91.6650	6,416,521	7,000,000	6,983,255		7,460			1.000	1.110	MS	20,611	70,000	02/24/2021	03/15/2026
349553-AM-9	FORTIS INC		A	1	2.C FE	11,145,000	94.9260	10,579,506	11,145,000	11,145,000					3.055	3.055	AO	82,283	340,480	07/14/2017	10/04/2026
34960P-AC-5	FORTRESS TRANSPORTATION AND INFRAS			1	3.C FE	882,252	104.0000	873,600	840,000	869,603		(12,649)			9.750	7.350	FA	34,125	40,950	04/04/2023	08/01/2027
35137L-AG-0	FOX CORP			1	2.B FE	5,600,000	99.8770	5,593,129	5,600,000	5,600,000					4.030	4.030	JJ	97,795	225,680	04/06/2020	01/25/2024
35137L-AJ-4	FOX CORP			1	2.B FE	4,815,500	97.2280	4,861,384	5,000,000	4,820,762		5,262			5.476	5.837	JJ	118,647	136,900	04/10/2023	01/25/2039
35137L-AM-7	FOX CORP			1	2.B FE	13,311,375	97.3440	12,606,106	12,950,000	13,046,263		(74,483)			3.050	2.449	AO	92,161	394,975	05/06/2020	04/07/2025
35805B-AB-4	FRESENIUS MEDICAL CARE CAPITAL TRU		C	1	2.C FE	8,673,813	77.2950	6,724,650	8,700,000	8,681,395		2,367			2.375	2.408	FA	77,484	206,625	09/09/2020	02/16/2031
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE			1	2.C FE	15,982,785	87.6620	13,627,875	15,546,000	15,817,727		(45,392)			3.750	3.392	JD	25,910	582,975	02/05/2020	06/15/2029
35805B-AC-2	FRESENIUS MEDICAL CARE US FINANCE			1	2.C FE	10,795,113	90.3370	9,797,000	10,845,000	10,818,048		8,894			1.875	1.963	JD	16,945	203,344	05/12/2021	12/01/2026
35906A-BE-7	FRONTIER COMMUNICATIONS CORP	LS		1	4.B FE	1,000,000	96.6100	966,101	1,000,000	966,101	37,531				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	6,139,644	92.4180	6,276,085	6,791,000	6,195,715	179,069	83,072			5.000	7.068	MN	56,592	298,050	11/20/2023	05/01/2028
35908M-AE-0	FRONTIER COMMUNICATIONS HOLDINGS L			1	4.B FE	3,887,500	101.9600	4,078,408	4,000,000	3,894,124		6,624			8.625	9.134	MS	101,583	179,208	05/05/2023	03/15/2031
364760-AP-3	GAP INC			1	4.A FE	257,131	85.5000	299,248	350,000	261,238		4,107			3.625	9.444	AO	3,172	6,344	08/21/2023	10/01/2029
361448-BD-4	GATX CORPORATION			1	2.B FE	10,323,942	99.6770	9,755,424	9,787,000	9,811,731		(201,511)			4.350	2.268	FA	160,833	425,735	12/21/2021	02/15/2024
361448-BE-2	GATX CORPORATION			1	2.B FE	2,246,310	99.1760	2,231,460	2,250,000	2,247,878		349			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	87.2900	2,793,265	3,200,000	3,193,224		680			3.500	3.529	JD	9,333	112,000	03/02/2022	06/01/2032
361448-BM-4	GATX CORPORATION			1	2.B FE	9,967,500	103.8480	10,384,815	10,000,000	9,968,206		706			6.050	6.092	MS	189,903		09/06/2023	03/15/2034
36166T-AB-6	GCI LLC			1	4.C FE	3,062,000	91.7490	2,809,349	3,062,000	2,809,349	237,024				4.750	4.750	AO	30,705	145,445	09/23/2020	10/15/2028
36166N-AG-8	GE CAPITAL FUNDING LLC (US)			1	2.A FE	12,601,632	97.7800	12,331,026	12,611,000	12,607,648		2,346			3.450	3.470	MN	55,593	435,080	05/12/2021	05/15/2025
36166N-AG-8	GE CAPITAL FUNDING LLC (US)	LS		1	2.A FE	1,387,968	97.7800	1,358,163	1,389,000	1,388,631		258			3.450	3.470	MN	6,123	47,921	05/12/2021	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
36164Q-6M-5	GE CAPITAL INTERNATIONAL FUNDING C			1	2.B FE	490,538	97.0560	494,985	510,000	491,206		667			3.373	5.472	MN	2,198		12/04/2023	11/15/2025
36164Q-6M-5	GE CAPITAL INTERNATIONAL FUNDING C	LS		1	2.B FE	512,918	97.0560	514,396	530,000	517,175		4,257			3.373	4.740	MN	2,284	17,877	05/02/2023	11/15/2025
36267V-AH-6	GE HEALTHCARE TECHNOLOGIES INC			1	2.B FE	6,499,878	105.0400	6,827,604	6,500,000	6,499,886		8			5.857	5.857	MS	112,096	190,353	06/08/2023	03/15/2030
36267V-AH-6	GE HEALTHCARE TECHNOLOGIES INC	LS		1	2.B FE	499,991	105.0400	525,200	500,000	499,991		1			5.857	5.857	MS	8,623	14,643	06/08/2023	03/15/2030
36267V-AK-9	GE HEALTHCARE TECHNOLOGIES INC			1	2.B FE	567,000	106.6680	604,805	567,000	567,000					5.905	5.905	MN	3,627	16,741	06/08/2023	11/22/2032
36267V-AK-9	GE HEALTHCARE TECHNOLOGIES INC	LS		1	2.B FE	9,433,000	106.6680	10,061,947	9,433,000	9,433,000					5.905	5.905	MN	60,344	278,509	06/08/2023	11/22/2032
36267V-AM-5	GE HEALTHCARE TECHNOLOGIES INC			1	2.B FE	10,294,100	116.1140	11,611,421	10,000,000	10,292,853		(1,247)			6.377	6.157	MN	69,084	318,850	09/26/2023	11/22/2052
369550-BL-1	GENERAL DYNAMICS CORPORATION			1	1.G FE	652,417	97.4200	584,523	600,000	632,863		(9,743)			3.500	1.758	AO	5,250	21,000	12/22/2021	04/01/2027
37045V-AV-2	GENERAL MOTORS CO			1	2.B FE	11,930,938	101.3440	12,103,467	11,943,000	11,938,646		2,291			6.125	6.147	AO	182,877	731,509	05/07/2020	10/01/2025
37045V-AV-2	GENERAL MOTORS CO	LS		1	2.B FE	5,998,935	101.3440	6,085,684	6,005,000	6,002,811		1,152			6.125	6.147	AO	91,952	367,806	05/07/2020	10/01/2025
37045X-CD-6	GENERAL MOTORS FINANCIAL CO INC			1	2.B FE	357,021	98.1670	333,766	340,000	345,117		(5,930)			3.500	1.708	MN	1,785	11,900	12/22/2021	11/07/2024
37045X-CK-0	GENERAL MOTORS FINANCIAL CO INC			1	2.B FE	8,395,464	98.4810	8,272,419	8,400,000	8,399,071		696			4.350	4.359	AO	83,230	365,400	04/05/2018	04/09/2025
37045X-CX-2	GENERAL MOTORS FINANCIAL CO INC			1	2.B FE	6,872,194	96.1480	6,617,858	6,883,000	6,879,665		2,194			2.750	2.784	JD	5,784	189,283	06/17/2020	06/20/2025
37045X-CX-2	GENERAL MOTORS FINANCIAL CO INC	LS		1	2.B FE	99,843	96.1480	96,148	100,000	99,952		32			2.750	2.784	JD	84	2,750	06/17/2020	06/20/2025
37045X-DD-5	GENERAL MOTORS FINANCIAL CO INC			1	2.B FE	2,303,546	92.5220	2,135,401	2,308,000	2,306,166		890			1.250	1.290	JJ	13,864	28,850	01/05/2021	01/08/2026
37045X-DU-7	GENERAL MOTORS FINANCIAL CO INC			1	2.B FE	14,997,000	97.8940	14,684,058	15,000,000	14,998,693		990			3.800	3.807	AO	133,000	570,000	04/04/2022	04/07/2025
37045X-ED-4	GENERAL MOTORS FINANCIAL CO INC	LS		1	2.B FE	5,010,200	106.4100	5,320,514	5,000,000	5,009,821		(379)			6.400	6.371	JJ	152,889		07/06/2023	01/09/2033
37045X-EG-7	GENERAL MOTORS FINANCIAL CO INC			1	2.B FE	442,123	103.1250	456,846	443,000	442,199		77			5.850	5.885	AO	6,119	12,958	04/03/2023	04/06/2030
37045X-EG-7	GENERAL MOTORS FINANCIAL CO INC	LS		1	2.B FE	9,538,077	103.1250	9,855,694	9,557,000	9,539,729		1,652			5.850	5.885	AO	132,006	279,542	04/03/2023	04/06/2030
37045X-EN-2	GENERAL MOTORS FINANCIAL CO INC			1	2.B FE	2,782,716	102.3360	2,850,062	2,785,000	2,782,742		26			5.800	5.819	JJ	10,769		12/04/2023	01/07/2029
37045X-EN-2	GENERAL MOTORS FINANCIAL CO INC	LS		1	2.B FE	5,210,724	102.3360	5,336,831	5,215,000	5,210,772		48			5.800	5.819	JJ	20,165		12/04/2023	01/07/2029
37045X-EP-7	GENERAL MOTORS FINANCIAL CO INC			1	2.B FE	4,992,100	102.9610	5,148,044	5,000,000	4,992,138		38			6.100	6.121	JJ	20,333		12/04/2023	01/07/2034
37185L-AK-8	GENESIS ENERGY LP			1	4.C FE	2,375,378	99.8820	2,601,917	2,605,000	2,504,452	91,148	36,388			6.250	8.051	MN	20,804	162,813	03/02/2020	05/15/2026
37185L-AK-8	GENESIS ENERGY LP	LS		1	4.C FE	85,250	99.8820	99,882	100,000	93,344		2,400			6.250	9.450	MN	799	6,250	03/02/2020	05/15/2026
37185L-AL-6	GENESIS ENERGY LP/ GENESIS ENERGY			1	4.C FE	1,110,545	100.3490	1,225,256	1,221,000	1,149,394	11,717	13,772			7.750	9.517	FA	39,428	94,628	11/25/2020	02/01/2028
37185L-AL-6	GENESIS ENERGY LP/ GENESIS ENERGY	LS		1	4.C FE	1,323,090	100.3490	1,451,041	1,446,000	1,366,310	19,924	15,372			7.750	9.407	FA	46,694	112,065	11/25/2020	02/01/2028
37185L-AM-4	GENESIS ENERGY LP/ GENESIS ENERGY			1	4.C FE	10,831,540	101.6580	10,753,330	10,578,000	10,693,660	703,881	(40,212)			8.000	7.463	JJ	390,211	806,240	12/21/2023	01/15/2027
37185L-AM-4	GENESIS ENERGY LP/ GENESIS ENERGY	LS		1	4.C FE	4,639,700	101.6580	4,546,123	4,472,000	4,546,123	349,737	(27,730)			8.000	7.190	JJ	164,967	357,760	04/19/2021	01/15/2027
37185L-AP-7	GENESIS ENERGY LP/ GENESIS ENERGY			1	4.C FE	2,845,129	102.9050	2,958,504	2,875,000	2,845,438		309			8.250	8.505	JJ	15,813		11/30/2023	01/15/2029
37185L-AP-7	GENESIS ENERGY LP/ GENESIS ENERGY	LS		1	4.C FE	1,509,155	102.9050	1,569,294	1,525,000	1,509,319		164			8.250	8.505	JJ	8,388		11/30/2023	01/15/2029
37190A-AA-7	GENPACT LUXEMBOURG SARL			1	2.C FE	6,190,610	92.8390	5,755,998	6,200,000	6,195,438		1,948			1.750	1.783	AO	24,413	108,500	12/22/2021	04/10/2026
373334-JS-1	GEORGIA POWER COMPANY			1	2.A FE	7,765,379	93.0490	7,821,709	8,406,000	7,787,285		21,907			4.750	5.427	MS	133,095	399,285	01/05/2023	09/01/2040
373334-KA-8	GEORGIA POWER COMPANY			1	2.A FE	15,621,774	86.9500	15,824,020	18,199,000	15,692,520		70,746			4.300	5.467	MS	230,420	782,557	01/06/2023	03/15/2043
373334-KK-6	GEORGIA POWER COMPANY			1	2.A FE	4,996,000	97.4690	4,873,455	5,000,000	4,999,411		821			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	90.5440	1,946,687	2,150,000	2,130,158		3,163			2.650	2.826	MS	16,776	56,975	01/08/2020	09/15/2029
373334-KS-9	GEORGIA POWER COMPANY			1	2.A FE	24,968,500	100.7640	25,191,098	25,000,000	24,972,220		3,720			4.650	4.678	MN	145,313	620,000	05/01/2023	05/16/2028
373334-KT-7	GEORGIA POWER COMPANY			1	2.A FE	15,741,562	100.8070	15,896,210	15,769,000	15,742,979		1,417			4.950	4.972	MN	95,402	418,470	05/01/2023	05/17/2033
373334-KT-7	GEORGIA POWER COMPANY	LS		1	2.A FE	4,223,638	100.8070	4,265,132	4,231,000	4,224,018		380			4.950	4.972	MN	25,598	112,280	05/01/2023	05/17/2033
37331N-AH-4	GEORGIA-PACIFIC LLC			1	1.G FE	7,868,400	98.2460	7,859,664	8,000,000	7,936,154		52,307			3.600	4.309	MS	96,000	288,000	09/08/2022	03/01/2025
37331N-AJ-0	GEORGIA-PACIFIC LLC			1	1.G FE	24,495,100	94.6280	23,183,877	24,500,000	24,498,369		912			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	97.6610	11,719,280	12,000,000	11,719,280	401,080	(21,800)			3.750	3.561	FA	187,500	450,000	12/22/2021	08/01/2025
36168Q-AM-6	GFL ENVIRONMENTAL INC		A	1	3.C FE	700,000	92.4060	646,843	700,000	646,843	31,429				3.500	3.500	MS	8,167	24,500	12/14/2020	09/01/2028
36168Q-AM-6	GFL ENVIRONMENTAL INC	LS	A	1	3.C FE	2,982,000	92.4060	2,755,549	2,982,000	2,755,549	133,888				3.500	3.500	MS	34,790	104,370	12/14/2020	09/01/2028
36168Q-AN-4	GFL ENVIRONMENTAL INC	LS	A	1	4.C FE	5,853,750	94.1960	5,651,760	6,000,000	5,615,071	270,982	10,589			4.750	5.199	JD	12,667	285,000	05/08/2023	06/15/2029
36168Q-AP-9	GFL ENVIRONMENTAL INC		A	1	4.C FE	3,059,376	92.2880	2,821,258	3,057,000	2,821,258	231,080	(476)			4.375	4.357	FA	50,525	133,744	10/13/2021	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
36168Q-AP-9	GFL ENVIRONMENTAL INC	LS	A	1	4.C FE	8,344,000	92.2880	7,700,549	8,344,000	7,700,549	629,426				4.375	4.375	FA	137,908	365,050	08/03/2021	08/15/2029
36168Q-AQ-7	GFL ENVIRONMENTAL INC		A	1	3.C FE	5,250,000	103.0280	5,408,975	5,250,000	5,250,000					6.750	6.750	JJ	24,609		11/29/2023	01/15/2031
375558-AX-1	GILEAD SCIENCES INC			1	2.A FE	17,179,750	96.4000	19,279,942	20,000,000	17,196,490		16,740			4.800	5.895	AO	240,000		10/12/2023	04/01/2044
378272-AX-6	GLENCORE FUNDING LLC		C	1	2.A FE	23,382,265	94.4290	22,190,794	23,500,000	23,459,634		23,676			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	92.6920	741,535	800,000	791,822		3,404			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	91.3200	12,891,592	14,117,000	12,891,592	1,858,535	3,121			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	12,836,738	92.2130	12,447,807	13,499,000	12,113,374	1,292,535	37,404			7.500	8.227	AO	213,734	937,425	05/01/2023	04/15/2032
37960X-AB-3	GLOBAL INFRASTRUCTURE SOLUTIONS IN	LS		1	4.A FE	100,000	92.2130	92,213	100,000	92,213	13,056				7.500	7.500	AO	1,583	7,500	04/05/2022	04/15/2032
37960B-AA-3	GLOBAL MEDICAL RESPONSE INC			1	5.B FE	4,392,943	79.2050	3,390,766	4,281,000	3,390,766	360,304	(33,492)			6.500	5.421	AO	69,566	278,265	12/22/2021	10/01/2025
37960B-AA-3	GLOBAL MEDICAL RESPONSE INC	LS		1	5.B FE	10,088,270	79.2050	7,847,631	9,908,000	7,847,631	805,861	(49,484)			6.500	5.811	AO	161,005	644,020	12/01/2020	10/01/2025
37954F-AG-9	GLOBAL PART/GLP FINANCE			1	4.B FE	3,472,375	97.7610	3,376,665	3,454,000	3,376,665	101,945	(5,292)			7.000	6.821	FA	100,742	241,780	03/10/2022	08/01/2027
37954F-AJ-3	GLOBAL PARTNERS LP			1	4.B FE	17,435,878	96.5010	15,937,211	16,515,000	15,937,211	1,007,152	(198,837)			6.875	5.501	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	96.8990	11,627,884	12,000,000	11,999,353		561			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	90.6290	18,125,804	20,000,000	19,958,434		6,639			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	87.9580	9,235,598	10,500,000	10,476,983		3,240			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	91.8700	1,837,410	2,000,000	1,968,209		14,231			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	3,967,671	96.4210	3,876,124	4,020,000	3,979,745		11,819			1.500	2.664	MN	7,705	52,650	09/27/2023	11/15/2024
37940X-AG-7	GLOBAL PAYMENTS INC			1	2.C FE	9,990,600	92.0600	9,205,977	10,000,000	9,994,324		1,788			2.150	2.169	JJ	99,139	215,000	11/16/2021	01/15/2027
37940X-AP-7	GLOBAL PAYMENTS INC			1	2.C FE	4,796,304	100.1590	4,807,637	4,800,000	4,797,225		683			4.950	4.968	FA	89,760	232,980	08/08/2022	08/15/2027
37940X-AP-7	GLOBAL PAYMENTS INC	LS		1	2.C FE	199,846	100.1590	200,318	200,000	199,884		28			4.950	4.968	FA	3,740	9,708	08/08/2022	08/15/2027
37940X-AR-3	GLOBAL PAYMENTS INC			1	2.C FE	4,977,900	101.8960	5,094,791	5,000,000	4,978,280		282			5.950	5.982	FA	112,389	291,715	08/08/2022	08/15/2052
361841-AL-3	GLP CAPITAL LP			1	2.C FE	3,838,494	99.4220	3,851,599	3,874,000	3,851,070		3,753			5.300	5.434	JJ	94,676	205,322	05/19/2020	01/15/2029
361841-AN-9	GLP CAPITAL LP			1	2.C FE	2,397,576	98.6870	2,368,478	2,400,000	2,399,654		506			3.350	3.372	MS	26,800	80,400	08/15/2019	09/01/2024
361841-AP-4	GLP CAPITAL LP			1	2.C FE	9,526,221	91.2480	8,714,189	9,550,000	9,534,982		2,156			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	7,216,348	90.0630	6,576,426	7,302,000	7,240,883		7,340			4.000	4.138	JJ	134,681	292,080	06/17/2020	01/15/2031
361841-AQ-2	GLP CAPITAL LP	LS		1	2.C FE	195,677	90.0630	178,325	198,000	196,343		199			4.000	4.138	JJ	3,652	7,920	06/17/2020	01/15/2031
361841-AR-0	GLP CAPITAL LP			1	2.C FE	7,950,080	84.4250	6,754,018	8,000,000	7,958,925		4,390			3.250	3.323	JJ	119,889	260,000	12/07/2021	01/15/2032
36267Q-AA-2	GN BONDCO LLC			1	3.C FE	15,676,800	97.6290	15,605,996	15,985,000	15,517,465	(162,880)	3,545			9.500	9.854	AO	375,425		12/13/2023	10/15/2031
36267Q-AA-2	GN BONDCO LLC	LS		1	3.C FE	3,738,700	97.6290	3,724,546	3,815,000	3,724,546	(15,741)	1,588			9.500	9.866	AO	89,600		09/22/2023	10/15/2031
38016L-AA-3	GO DADDY OPERATING COMPANY LLC			1	3.C FE	4,583,480	97.9910	4,311,596	4,400,000	4,311,596	185,671	(38,499)			5.250	4.272	JD	19,250	231,000	11/03/2021	12/01/2027
38141G-VM-3	GOLDMAN SACHS GROUP INC				2.A FE	2,404,039	99.7080	2,185,597	2,192,000	2,204,188		(70,546)			4.000	0.759	MS	28,740	87,680	12/22/2021	03/03/2024
38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE			1	2.A FE	30,147,900	98.3090	30,082,459	30,600,000	30,166,673		186,196			3.272	3.966	MS	255,870	1,001,232	10/27/2022	09/29/2025
38141G-XE-9	GOLDMAN SACHS GROUP INC/THE			1	1.F FE	392,992	99.6880	373,829	375,000	376,146		(8,377)			3.625	1.364	FA	4,947	13,594	12/22/2021	02/20/2024
38141G-XE-9	GOLDMAN SACHS GROUP INC/THE	LS		1	1.F FE	344,785	99.6880	327,972	329,000	330,006		(7,349)			3.625	1.364	FA	4,340	11,926	12/22/2021	02/20/2024
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE			1	1.F FE	7,352,984	87.8740	6,436,781	7,325,000	7,346,745		(3,274)			2.600	2.547	FA	76,180	190,450	12/22/2021	02/07/2030
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE	LS		1	1.F FE	959,664	87.8740	843,592	960,000	959,785		32			2.600	2.604	FA	9,984	24,960	02/05/2020	02/07/2030
38141G-YA-6	GOLDMAN SACHS GROUP INC/THE			1,5	1.F FE	11,172,694	92.2090	10,327,381	11,200,000	11,182,983		5,130			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	8,234,000	90.7020	7,468,380	8,234,000	8,234,000					1.542	1.542	MS	39,149	126,968	06/07/2021	09/10/2027
38141G-YG-3	GOLDMAN SACHS GROUP INC/THE	LS		1,5	1.F FE	1,766,000	90.7020	1,601,792	1,766,000	1,766,000					1.542	1.542	MS	8,396	27,232	06/07/2021	09/10/2027
38141G-YL-2	GOLDMAN SACHS GROUP INC/THE			1,5	1.F FE	20,500,000	99.8740	20,474,170	20,500,000	20,500,000					5.390	0.925	JAJO	212,033	189,625	10/18/2021	10/21/2024
38141G-YM-0	GOLDMAN SACHS GROUP INC/THE			1,5	1.F FE	14,160,380	91.4820	12,990,453	14,200,000	14,173,775		6,564			1.948	2.001	AO	53,786	276,616	12/22/2021	10/21/2027
38141G-ZH-0	GOLDMAN SACHS GROUP INC/THE			1	1.F FE	4,750,000	99.6520	4,733,455	4,750,000	4,750,000					1.757	1.757	JJ	36,397	83,457	01/19/2022	01/24/2025
38141G-ZJ-6	GOLDMAN SACHS GROUP INC/THE			1	1.F FE	15,000,000	99.9470	14,992,070	15,000,000	15,000,000					6.080	2.980	JAJO	173,258	824,746	01/19/2022	01/24/2025
38141G-ZK-3	GOLDMAN SACHS GROUP INC/THE			1	1.F FE	10,000,000	92.7010	9,270,093	10,000,000	10,000,000					2.640	2.640	FA	93,133	264,000	01/19/2022	02/24/2028
38141G-ZM-9	GOLDMAN SACHS GROUP INC/THE			1,5	1.F FE	6,841,089	85.8410	7,269,912	8,469,000	6,875,550		34,461			3.102	5.780	FA	92,678		09/25/2023	02/24/2033

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
38141G-ZM-9	GOLDMAN SACHS GROUP INC/THE	LS		1,5	1.F FE	5,275,611	85.8410	5,606,305	6,531,000	5,302,186		26,575			3.102	5.780	FA	71,470		09/25/2023	02/24/2033
38141G-ZR-8	GOLDMAN SACHS GROUP INC/THE			1,5	1.F FE	17,000,000	95.9140	16,305,302	17,000,000	17,000,000					3.615	3.615	MS	180,951	614,550	03/10/2022	03/15/2028
38141G-ZT-4	GOLDMAN SACHS GROUP INC/THE			1,5	1.F FE	1,751,000	98.4100	1,723,152	1,751,000	1,751,000					4.387	4.387	JD	3,414	76,816	06/06/2022	06/15/2027
38141G-ZV-9	GOLDMAN SACHS GROUP INC/THE				1.F FE	19,988,800	100.2380	20,047,678	20,000,000	19,995,188		5,494			5.700	5.730	MN	190,000	1,140,000	10/27/2022	11/01/2024
38143C-3R-0	GOLDMAN SACHS GROUP INC/THE				2.A FE	531,356	94.2870	468,604	497,000	512,547		(6,373)			3.000	1.654	MON	663	14,910	01/01/2021	05/15/2026
384311-AA-4	GRAFTECH FINANCE INC	LS		1	4.B FE	2,209,500	66.2910	1,789,857	2,700,000	1,789,857	(452,617)	32,974			4.625	8.932	JD	5,550	62,438	07/14/2023	12/15/2028
38431A-AA-4	GRAFTECH GLOBAL ENTERPRISES INC	LS		1	4.B FE	5,847,360	77.1250	4,627,500	6,000,000	4,627,500	(1,230,856)	10,996			9.875	10.498	JD	26,333	278,146	06/21/2023	12/15/2028
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL CO			1	3.B FE	804,000	92.7910	746,038	804,000	746,038	46,307				3.500	3.500	MS	8,286	28,140	02/21/2020	03/15/2028
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL CO	LS		1	3.B FE	833,000	92.7910	772,948	833,000	772,948	47,978				3.500	3.500	MS	8,585	29,155	02/21/2020	03/15/2028
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL IN			1	3.B FE	1,481,000	97.0000	1,436,570	1,481,000	1,436,570	42,579				4.750	4.750	JJ	32,438	70,348	06/11/2019	07/15/2027
38869P-AN-4	GRAPHIC PACKAGING INTERNATIONAL LL			1	2.C FE	11,968,486	98.6530	11,838,326	12,000,000	11,996,011		13,698			0.821	0.937	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	90.7450	13,611,734	15,000,000	15,000,000					1.512	1.512	AO	47,880	226,800	03/01/2021	04/15/2026
38937L-AC-5	GRAY OAK PIPELINE LLC			1	2.C FE	17,062,032	94.7810	16,302,268	17,200,000	17,132,282		36,356			2.600	2.827	AO	94,409	447,200	02/10/2022	10/15/2025
389375-AL-0	GRAY TELEVISION INC			1	4.B FE	374,920	75.2750	391,430	520,000	375,942		1,022			4.750	10.573	AO	5,214		12/04/2023	10/15/2030
398905-AN-9	GROUP 1 AUTOMOTIVE INC			1	3.B FE	14,141,197	92.7370	14,044,044	15,144,000	13,707,278	651,570	130,745			4.000	5.376	FA	228,843	464,680	04/04/2023	08/15/2028
36264N-AB-0	GSK CONSUMER HEALTHCARE CAPITAL UK		D	1	2.B FE	32,796,075	97.6430	32,124,383	32,900,000	32,834,380		33,851			3.125	3.291	MS	277,023	1,000,000	09/27/2023	03/24/2025
36264F-AH-4	GSK CONSUMER HEALTHCARE CAPITAL US			1	2.B FE	25,000,000	99.3710	24,842,788	25,000,000	25,000,000					3.024	3.024	MS	203,700	756,000	11/02/2022	03/24/2024
36264F-AK-7	GSK CONSUMER HEALTHCARE CAPITAL US			1	2.B FE	11,244,595	96.2150	10,839,635	11,266,000	11,249,959		4,621			3.375	3.422	MS	102,450	380,227	11/02/2022	03/24/2027
36268N-AA-8	GTCR W-2 MERGER SUB LLC			1	3.B FE	16,679,000	105.6720	17,625,071	16,679,000	16,679,000					7.500	7.500	JJ	302,307		09/20/2023	01/15/2031
36268N-AA-8	GTCR W-2 MERGER SUB LLC	LS		1	3.B FE	1,821,000	105.6720	1,924,291	1,821,000	1,821,000					7.500	7.500	JJ	33,006		09/20/2023	01/15/2031
40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING				1.B FE	4,974,550	99.0920	4,954,610	5,000,000	4,995,396		13,015			2.900	3.169	MN	22,153	145,000	05/17/2022	05/06/2024
40139L-BG-7	GUARDIAN LIFE GLOBAL FUNDING				1.B FE	3,998,800	103.7750	4,151,003	4,000,000	3,999,054		217			5.550	5.557	AO	38,850	222,000	10/25/2022	10/28/2027
36262G-AB-7	GXO LOGISTICS INC			1	2.C FE	23,300,159	90.1390	21,047,398	23,350,000	23,350,920		11,420			1.650	1.705	JJ	177,655	385,275	06/28/2022	07/15/2026
36262G-AD-3	GXO LOGISTICS INC			1	2.C FE	3,818,532	81.9960	3,134,698	3,823,000	3,830,684		280			2.650	2.664	JJ	46,715	101,310	06/28/2022	07/15/2031
36262G-AD-3	GXO LOGISTICS INC	LS		1	2.C FE	99,930	81.9960	81,996	100,000	99,941		7			2.650	2.659	JJ	1,222	2,650	06/28/2022	07/15/2031
404030-AJ-7	H&E EQUIPMENT SERVICES INC			1	4.A FE	2,753,165	90.9320	2,516,076	2,767,000	2,516,076	157,380	1,793			3.875	3.956	JD	4,765	107,221	10/20/2021	12/15/2028
41255C-AB-5	HARK IV SERIES FUND LLC SERIES 1 J				2.C FE	1,989,608	97.7980	1,945,806	1,989,608	1,989,608					6.000	6.000	JAJO	995		12/29/2023	09/29/2031
41255C-AA-7	HARK IV SERIES I FUND SENIOR NOTES				1.G FE	10,611,241	97.3860	10,333,860	10,611,241	10,611,241					5.000	5.000	JAJO	4,421		12/29/2023	09/29/2031
418056-AX-5	HASBRO INC			1	2.B FE	11,977,320	97.6120	11,713,483	12,000,000	11,995,744		4,687			3.000	3.041	MN	42,000	360,000	11/13/2019	11/19/2024
418751-AL-7	HAT HOLDINGS I LLC / HAT HOLDINGS			1	3.A FE	2,300,000	104.1340	2,395,091	2,300,000	2,300,000					8.000	8.000	JD	12,267		12/04/2023	06/15/2027
418751-AL-7	HAT HOLDINGS I LLC / HAT HOLDINGS	LS		1	3.A FE	2,100,000	104.1340	2,186,822	2,100,000	2,100,000					8.000	8.000	JD	11,200		12/04/2023	06/15/2027
41984L-AA-5	HAWAIIAN AIRLINES INC			1	4.B FE	1,725,679	94.2140	1,558,302	1,654,000	1,558,302	81,022	(19,590)			5.750	4.474	JAJO	18,757	95,105	12/03/2021	01/20/2026
41984L-AA-5	HAWAIIAN AIRLINES INC	LS		1	4.B FE	11,899,246	94.2140	10,673,522	11,329,000	10,673,522	579,114	(158,336)			5.750	4.250	JAJO	128,474	651,418	12/13/2021	01/20/2026
197677-AG-2	HCA INC				2.C FE	1,663,750	103.2720	1,549,082	1,500,000	1,530,729		(19,631)			7.690	6.195	JD	5,127	115,350	09/23/2015	06/15/2025
404119-AJ-8	HCA INC			1	2.C FE	35,516	112.5240	37,133	33,000	34,767	249	(123)			7.500	6.747	MN	378	2,475	07/08/2016	11/06/2033
404119-BN-8	HCA INC			1	2.C FE	1,124,973	99.8180	998,177	1,000,000	1,008,126		(39,349)			5.000	1.026	MS	14,722	50,000	01/01/2021	03/15/2024
404119-BR-9	HCA INC				2.C FE	25,070,500	99.8530	24,963,263	25,000,000	25,033,225		(29,082)			5.375	5.244	FA	559,896	1,343,750	09/14/2022	02/01/2025
404119-BS-7	HCA INC			1	2.C FE	294,176	100.8510	296,500	294,000	294,104		(59)			5.875	5.852	FA	6,525	17,273	10/04/2022	02/15/2026
404119-BS-7	HCA INC	LS		1	2.C FE	3,958,374	100.8510	3,989,646	3,956,000	3,957,395		(798)			5.875	5.852	FA	87,801	232,415	10/04/2022	02/15/2026
404119-BT-5	HCA INC			1	2.C FE	8,022,000	100.4880	7,034,126	7,000,000	7,361,495		(178,133)			5.250	2.526	JD	16,333	367,500	02/26/2020	06/15/2026
404119-BU-2	HCA INC			1	2.C FE	45,845,114	98.8220	41,646,366	42,143,000	44,046,894		(693,944)			4.500	2.700	FA	716,431	1,896,435	02/11/2022	02/15/2027
404119-BU-2	HCA INC	LS		1	2.C FE	212,014	98.8220	197,643	200,000	207,198		(2,598)			4.500	3.061	FA	3,400	9,000	02/11/2022	02/15/2027
404119-BW-8	HCA INC			1	2.C FE	5,067,750	103.2250	5,161,253	5,000,000	5,059,172		(8,578)			5.875	5.579	FA	122,396	146,875	03/21/2023	02/01/2029
404119-BX-6	HCA INC			1	2.C FE	5,337,900	95.6120	4,780,596	5,000,000	5,213,061		(35,135)			4.125	3.266	JD	9,167	206,250	04/13/2020	06/15/2029
404119-BY-4	HCA INC			1	2.C FE	13,573,350	95.2910	14,293,607	15,000,000	13,618,140		44,790			5.125	6.051	JD	34,167	768,750	02/23/2023	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
404119-CA-5	HCA INC			1	2.C FE	9,081,822	90.6530	9,545,722	10,530,000	9,214,095		132,273			3.500	5.786	MS	122,850	359,275	07/06/2023	09/01/2030
404119-CC-1	HCA INC			1	2.C FE	9,938,800	82.3970	8,239,691	10,000,000	9,952,687		5,650			2.375	2.444	JJ	109,514	237,500	06/21/2021	07/15/2031
404119-CH-0	HCA INC			1	2.C FE	30,145,553	94.7930	28,866,495	30,452,000	30,176,936		31,383			3.125	3.420	MS	280,201	475,813	08/08/2023	03/15/2027
404119-CH-0	HCA INC	LS		1	2.C FE	2,166,892	94.7930	2,064,601	2,178,000	2,168,055		1,163			3.125	3.276	MS	20,041	34,031	08/08/2023	03/15/2027
404119-CK-3	HCA INC			1	2.C FE	11,895,739	89.4170	10,730,096	12,000,000	11,899,860		4,121			3.625	3.744	MS	128,083	217,500	08/08/2023	03/15/2032
404119-CL-1	HCA INC			1	2.C FE	2,997,127	85.0410	2,551,229	3,000,000	2,997,146		20			4.625	4.631	MS	40,854	69,375	08/08/2023	03/15/2052
404119-CP-2	HCA INC			1	2.C FE	25,686,499	101.0260	26,021,305	25,757,000	25,692,654		6,154			5.200	5.264	JD	111,614	770,134	09/27/2023	06/01/2028
404119-CP-2	HCA INC	LS		1	2.C FE	142,765	101.0260	144,467	143,000	142,793		27			5.200	5.237	JD	620	4,276	05/01/2023	06/01/2028
404119-CQ-0	HCA INC			1	2.C FE	2,116,560	101.5700	2,151,258	2,118,000	2,116,632		72			5.500	5.509	JD	9,708	66,982	05/01/2023	06/01/2033
404119-CQ-0	HCA INC	LS		1	2.C FE	17,869,840	101.5700	18,162,796	17,882,000	17,870,448		608			5.500	5.509	JD	81,959	565,518	05/01/2023	06/01/2033
404119-CR-8	HCA INC			1	2.C FE	5,803,080	102.5050	6,150,320	6,000,000	5,804,629		1,549			5.900	6.141	JD	29,500	203,550	05/01/2023	06/01/2053
404121-AH-8	HCA INC			1	2.C FE	3,996,000	100.4590	4,018,365	4,000,000	3,997,208		949			5.375	5.403	MS	71,667	215,000	09/16/2022	09/01/2026
404121-AJ-4	HCA INC			1	2.C FE	5,806,250	102.3370	5,116,836	5,000,000	5,553,294		(123,569)			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	26,196,294	94.9130	24,922,224	26,258,000	26,240,034		12,450			1.500	1.549	JD	32,823	393,870	05/28/2020	06/01/2025
42218S-AD-0	HEALTH CARE SERVICE CORPORATION	LS		1	1.G FE	1,239,081	94.9130	1,178,818	1,242,000	1,241,150		589			1.500	1.549	JD	1,553	18,630	05/28/2020	06/01/2025
42225U-AL-8	HEALTHCARE REALTY HOLDINGS LP			1	2.B FE	5,984,190	82.1130	4,926,767	6,000,000	5,986,951		1,925			2.400	2.438	MS	42,400	144,000	07/22/2022	03/15/2030
42250P-AD-5	HEALTHPEAK PROPERTIES INC			1	2.A FE	2,992,458	87.8930	2,636,778	3,000,000	2,994,625		1,021			2.125	2.163	JD	5,313	63,750	12/22/2021	12/01/2028
422806-AA-7	HEICO CORP			1	2.B FE	14,779,280	102.0970	15,110,375	14,800,000	14,780,848		1,568			5.250	5.282	FA	332,383		07/19/2023	08/01/2028
422806-AA-7	HEICO CORP	LS		1	2.B FE	199,720	102.0970	204,194	200,000	199,741		21			5.250	5.282	FA	4,492		07/19/2023	08/01/2028
42329H-AA-6	HELIOS SOFTWARE HOLDINGS INC			1	4.B FE	6,275,000	91.2260	5,724,435	6,275,000	5,724,435	955,592				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	84.0760	8,467,330	10,071,000	9,883,803		20,535			2.900	3.168	MS	74,637	292,059	06/08/2022	09/29/2031
42704M-AA-0	HERBALIFE NUTRITION LTD			1	4.A FE	28,630,685	98.7750	26,323,663	26,650,000	26,323,663	3,058,330	(426,250)			7.875	6.111	MS	699,563	2,098,687	11/02/2021	09/01/2025
427169-AA-5	HERENS HOLDCO SARL		D	1	4.C FE	3,550,000	82.0390	2,912,372	3,550,000	2,912,372	259,067				4.750	4.750	MN	21,547	168,625	04/30/2021	05/15/2028
428102-AC-1	HESS INFRASTRUCTURE PARTNERS LP			1	3.A FE	1,180,978	99.2680	1,208,092	1,217,000	1,192,248	14,695	2,745			5.625	5.956	FA	25,861	68,456	11/03/2021	02/15/2026
428102-AC-1	HESS INFRASTRUCTURE PARTNERS LP	LS		1	3.A FE	569,250	99.2680	545,974	550,000	545,974	17,961	(7,734)			5.625	4.117	FA	11,688	30,938	11/03/2021	02/15/2026
428102-AE-7	HESS MIDSTREAM OPERATIONS LP			1	3.A FE	5,665,000	92.0000	5,211,800	5,665,000	5,211,800	368,673				4.250	4.250	FA	90,955	240,763	08/02/2021	02/15/2030
428104-AA-1	HESS MIDSTREAM PARTNERS LP			1	3.A FE	1,254,822	96.4800	1,165,475	1,208,000	1,165,475	58,737	(10,296)			5.125	4.143	JD	2,752	61,910	12/22/2021	06/15/2028
428104-AA-1	HESS MIDSTREAM PARTNERS LP	LS		1	3.A FE	4,511,047	96.4800	4,170,818	4,323,000	4,170,818	211,323	(37,970)			5.125	4.087	JD	9,847	221,554	12/22/2021	06/15/2028
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO			1	2.B FE	8,977,666	99.5310	8,957,800	9,000,000	8,994,655		2,793			4.900	4.935	AO	93,100	441,000	12/28/2016	10/15/2025
42824C-BJ-7	HEWLETT PACKARD ENTERPRISE CO			1	2.B FE	23,872,037	98.9040	23,637,939	23,900,000	23,898,068		7,670			1.450	1.483	AO	86,638	346,550	07/14/2020	04/01/2024
42824C-BJ-7	HEWLETT PACKARD ENTERPRISE CO	LS		1	2.B FE	99,883	98.9040	98,904	100,000	99,992		32			1.450	1.483	AO	363	1,450	07/14/2020	04/01/2024
42824C-BK-4	HEWLETT PACKARD ENTERPRISE CO			1	2.B FE	13,375,880	93.0920	12,474,319	13,400,000	13,390,197		4,234			1.750	1.783	AO	58,625	234,500	07/14/2020	04/01/2026
42824C-BK-4	HEWLETT PACKARD ENTERPRISE CO	LS		1	2.B FE	99,820	93.0920	93,092	100,000	99,927		32			1.750	1.783	AO	438	1,750	07/14/2020	04/01/2026
403949-AC-4	HF SINCLAIR CORP			1	2.C FE	1,835,565	93.3640	1,717,901	1,840,000	1,836,136		479			4.500	4.536	AO	20,700	82,800	10/21/2022	10/01/2030
403949-AC-4	HF SINCLAIR CORP	LS		1	2.C FE	2,653,589	93.3640	2,483,488	2,660,000	2,654,414		693			4.500	4.536	AO	29,925	119,700	10/21/2022	10/01/2030
431116-AD-4	HIGHMARK INC			1	2.B FE	11,161,657	91.3090	10,226,559	11,200,000	11,179,876		8,282			1.450	1.528	MN	23,007	162,400	12/22/2021	05/10/2026
431318-AU-8	HILCORP ENERGY I LP			1	3.B FE	2,926,125	96.5700	2,769,615	2,868,000	2,769,615	226,613	(9,711)			5.750	5.336	FA	68,713	164,910	11/03/2021	02/01/2029
431318-AV-6	HILCORP ENERGY I LP			1	3.B FE	1,022,500	96.3890	963,890	1,000,000	963,890	103,908	(2,577)			6.000	5.644	FA	25,000	60,000	02/26/2021	02/01/2031
431318-AY-0	HILCORP ENERGY I LP			1	3.B FE	3,375,000	96.9810	3,273,114	3,375,000	3,273,114	271,807				6.000	6.000	AO	42,750	202,500	04/05/2022	04/15/2030
431318-AZ-7	HILCORP ENERGY I LP			1	3.B FE	4,271,125	96.1910	4,520,981	4,700,000	4,286,891		15,766			6.250	7.705	AO	62,014	146,875	07/18/2023	04/15/2032
431318-AS-3	HILCORP ENERGY I LP/HILCORP FINANC			1	3.B FE	2,095,000	99.6150	1,992,295	2,000,000	1,992,295	198,584	(16,289)			6.250	5.269	MN	20,833	125,000	02/26/2021	11/01/2028
431318-BC-7	HILCORP ENERGY I LP/HILCORP FINANC			1	3.B FE	8,991,781	105.9440	9,429,016	8,900,000	8,990,555		(1,227)			8.375	8.221	MN	109,736		11/03/2023	11/01/2033
431571-AE-8	HILLENBRAND INC			1	3.A FE	1,020,000	86.5770	883,087	1,020,000	883,087	46,687				3.750	3.750	MS	12,750	38,250	02/24/2021	03/01/2031
431571-AE-8	HILLENBRAND INC	LS		1	3.A FE	817,000	86.5770	707,335	817,000	707,335	37,395				3.750	3.750	MS	10,213	30,638	02/24/2021	03/01/2031
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY			1	3.B FE	1,298,160	100.0380	1,202,456	1,202,000	1,202,456	59,708	(23,192)			5.750	2.703	MN	11,519	69,115	07/16/2021	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
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY	LS		1	3.B FE	2,174,040	100.0380	2,013,763	2,013,000	2,013,763	99,993	(38,840)			5.750	2.703	MN	19,291	115,748	07/16/2021	05/01/2028
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY			1	3.B FE	3,527,601	92.7130	3,319,118	3,580,000	3,282,950	196,006	(3,182)			3.750	3.989	MN	22,375	124,688	10/23/2023	05/01/2029
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY			1	3.B FE	1,049,373	87.2710	1,134,521	1,300,000	1,052,859		3,486			3.625	6.698	FA	17,803		11/02/2023	02/15/2032
40390D-AC-9	HLF FINANCING SARL LLC			1	4.A FE	2,372,169	78.5210	2,193,877	2,794,000	2,193,877	222,069	47,384			4.875	7.631	JD	11,351	136,208	05/04/2022	06/01/2029
40390D-AC-9	HLF FINANCING SARL LLC	LS		1	4.A FE	1,600,000	78.5210	1,256,336	1,600,000	1,256,336	154,304				4.875	4.875	JD	6,500	78,000	05/06/2021	06/01/2029
436440-AP-6	HOLOGIC INC			1	3.B FE	336,840	90.6620	304,624	336,000	304,624	16,276	(174)			3.250	3.194	FA	4,125	10,920	09/23/2020	02/15/2029
436440-AP-6	HOLOGIC INC	LS		1	3.B FE	4,381,063	90.6620	4,171,356	4,601,000	4,170,020	173,016	27,213			3.250	4.068	FA	56,490	140,433	04/04/2023	02/15/2029
43734L-AA-4	HOME POINT CAPITAL INC			1	4.A FE	9,325	97.7960	9,780	10,000	9,367		42			5.000	8.378	FA	208		11/02/2023	02/01/2026
43734L-AA-4	HOME POINT CAPITAL INC	LS		1	4.A FE	242,442	97.7960	254,269	260,000	243,535		1,093			5.000	8.378	FA	5,417		11/02/2023	02/01/2026
438516-BW-5	HONEYWELL INTERNATIONAL INC			1	1.F FE	4,942,600	98.2190	4,910,939	5,000,000	4,983,694		25,643			2.300	2.833	FA	43,444	115,000	05/17/2022	08/15/2024
440452-AG-5	HORMEL FOODS CORPORATION			1	1.G FE	5,680,792	98.0000	5,904,475	6,025,000	5,937,040		202,630			0.650	4.180	JD	3,046	39,163	09/21/2022	06/03/2024
44107T-BA-3	HOST HOTELS & RESORTS LP			1	2.C FE	8,803,763	83.8990	7,592,815	9,050,000	8,848,134		21,919			2.900	3.220	JD	11,664	262,450	12/22/2021	12/15/2031
44107T-BA-3	HOST HOTELS & RESORTS LP	LS		1	2.C FE	97,309	83.8990	83,899	100,000	97,795		240			2.900	3.216	JD	129	2,900	12/06/2021	12/15/2031
442851-AP-6	HOWARD UNIVERSITY			1	2.B FE	1,125,000	94.1670	1,059,382	1,125,000	1,125,000					1.991	1.991	AO	5,600	11,199	12/20/2023	10/01/2025
442851-AQ-4	HOWARD UNIVERSITY			1	2.B FE	1,350,000	92.7070	1,251,539	1,350,000	1,350,000					2.291	2.291	AO	7,732	15,464	12/20/2023	10/01/2026
442851-AR-2	HOWARD UNIVERSITY			1	2.B FE	1,575,000	90.7880	1,429,912	1,575,000	1,575,000					2.391	2.391	AO	9,415	18,829	12/20/2023	10/01/2027
442851-AS-0	HOWARD UNIVERSITY			1	2.B FE	2,700,000	90.3300	2,438,911	2,700,000	2,700,000					2.651	2.651	AO	17,894	35,789	12/20/2023	10/01/2028
442851-AT-8	HOWARD UNIVERSITY			1	2.B FE	2,750,000	88.7810	2,441,478	2,750,000	2,750,000					2.701	2.701	AO	18,569	37,139	12/20/2023	10/01/2029
442851-AU-5	HOWARD UNIVERSITY			1	2.B FE	1,730,000	87.7220	1,517,585	1,730,000	1,730,000					2.801	2.801	AO	12,114	24,229	12/20/2023	10/01/2030
442851-AZ-4	HOWARD UNIVERSITY			1	2.C FE	650,000	89.3710	580,915	650,000	650,000					3.890	3.890	AO	6,321	12,643	12/12/2023	10/01/2032
442851-BA-8	HOWARD UNIVERSITY			1	2.C FE	800,000	89.7160	717,730	800,000	800,000					3.990	3.990	AO	7,980	15,960	12/20/2023	10/01/2033
442851-BB-6	HOWARD UNIVERSITY			1	2.C FE	900,000	89.5360	805,828	900,000	900,000					4.040	4.040	AO	9,090	18,180	12/20/2023	10/01/2034
442851-BC-4	HOWARD UNIVERSITY			1	2.C FE	1,000,000	89.8910	898,909	1,000,000	1,000,000					4.090	4.090	AO	10,225	20,450	12/20/2023	10/01/2035
442851-BD-2	HOWARD UNIVERSITY			1	2.C FE	1,000,000	88.9710	889,706	1,000,000	1,000,000					4.140	4.140	AO	10,350	20,700	12/20/2023	10/01/2036
442851-BE-0	HOWARD UNIVERSITY			1	2.C FE	1,000,000	88.8590	888,593	1,000,000	1,000,000					4.190	4.190	AO	10,475	20,950	12/20/2023	10/01/2037
442851-BF-7	HOWARD UNIVERSITY			1	2.C FE	2,000,000	81.7100	1,634,195	2,000,000	2,000,000					4.576	4.576	AO	22,880	45,760	12/20/2023	10/01/2041
442851-BG-5	HOWARD UNIVERSITY			1	2.C FE	12,660,000	86.1670	10,908,785	12,660,000	12,660,000					4.756	4.756	AO	150,527	301,055	12/20/2023	10/01/2051
443201-AA-6	HOWMET AEROSPACE INC			1	2.C FE	99,000	101.2960	100,283	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	2.C FE	32,714,045	91.3750	31,523,461	34,499,000	32,976,562	3,432,908	170,392			3.000	3.951	JJ	477,236	862,260	09/08/2023	01/15/2029
40434L-AA-3	HP INC			1	2.B FE	37,313,606	95.7630	35,815,242	37,400,000	37,373,751		17,480			2.200	2.249	JD	31,998	822,800	06/09/2020	06/17/2025
40434L-AA-3	HP INC	LS		1	2.B FE	99,769	95.7630	95,763	100,000	99,930		47			2.200	2.249	JD	86	2,200	06/09/2020	06/17/2025
40434L-AB-1	HP INC			1	2.B FE	22,336,832	94.5680	21,183,335	22,400,000	22,367,100		8,883			3.000	3.045	JD	26,133	672,000	06/09/2020	06/17/2027
40434L-AB-1	HP INC	LS		1	2.B FE	99,718	94.5680	94,568	100,000	99,853		40			3.000	3.045	JD	117	3,000	06/09/2020	06/17/2027
40434L-AC-9	HP INC			1	2.B FE	10,347,327	91.3770	9,241,858	10,114,000	10,290,850		(24,878)			3.400	3.095	JD	13,373	343,876	08/18/2021	06/17/2030
40434L-AC-9	HP INC	LS		1	2.B FE	265,441	91.3770	243,063	266,000	265,618		52			3.400	3.425	JD	352	9,044	06/09/2020	06/17/2030
40434L-AF-2	HP INC			1	2.B FE	25,756,215	92.0600	23,751,586	25,800,000	25,775,142		9,844			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	85.1060	6,297,826	7,400,000	7,375,634		2,911			2.650	2.699	JD	7,626	196,100	01/24/2022	06/17/2031
40434L-AK-1	HP INC			1	2.B FE	16,132,324	96.9580	15,678,071	16,170,000	16,140,730		4,873			4.000	4.038	AO	136,547	646,800	03/29/2022	04/15/2029
40434L-AK-1	HP INC	LS		1	2.B FE	15,259,363	96.9580	14,829,691	15,295,000	15,267,314		4,609			4.000	4.038	AO	129,158	611,800	03/29/2022	04/15/2029
40434L-AL-9	HP INC			1	2.B FE	4,806,359	94.9350	4,592,948	4,838,000	4,810,583		2,586			4.200	4.280	AO	42,897	203,196	05/03/2022	04/15/2032
40434L-AL-9	HP INC	LS		1	2.B FE	5,530,119	94.9350	5,251,796	5,532,000	5,530,393		159			4.200	4.204	AO	49,050	232,344	03/29/2022	04/15/2032
404280-CC-1	HSBC		D	1,3	1.G FE	1,562,298	93.3990	1,341,212	1,436,000	1,530,227		(16,051)			3.973	2.658	MN	6,181	57,052	12/22/2021	05/22/2030
404280-CM-9	HSBC HOLDINGS PLC		D	1,5	1.G FE	2,756,858	91.7180	2,861,600	3,120,000	2,801,687		44,829			1.589	4.884	MN	5,095	40,837	10/04/2023	05/24/2027
443510-AH-5	HUBBELL INCORPORATED			1	2.A FE	5,456,000	94.6480	5,205,643	5,500,000	5,482,458		4,494			3.150	3.244	FA	65,450	173,250	07/31/2017	08/15/2027
444859-BF-8	HUMANA INC			1	2.B FE	3,621,540	97.7580	3,544,704	3,626,000	3,624,376		466			3.950	3.965	MS	42,172	143,227	03/13/2017	03/15/2027

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
444859-BK-7	HUMANA INC			1	2.B FE	8,259,154	92.5670	8,497,625	9,180,000	8,347,539		88,385			3.125	4.995	FA	108,375	143,438	04/17/2023	08/15/2029
444859-BK-7	HUMANA INC	LS		1	2.B FE	1,727,405	92.5670	1,777,281	1,920,000	1,745,890		18,486			3.125	4.995	FA	22,667	30,000	04/17/2023	08/15/2029
444859-BM-3	HUMANA INC			1	2.B FE	4,494,375	99.1680	4,462,545	4,500,000	4,498,479		1,158			4.500	4.528	AO	50,625	202,500	03/23/2020	04/01/2025
444859-BQ-4	HUMANA INC			1	2.B FE	2,672,809	90.1870	2,435,043	2,700,000	2,683,328		5,186			1.350	1.554	FA	14,985	36,450	12/22/2021	02/03/2027
444859-BQ-4	HUMANA INC	LS		1	2.B FE	99,905	90.1870	90,187	100,000	99,946		17			1.350	1.368	FA	555	1,350	07/29/2021	02/03/2027
444859-BR-2	HUMANA INC			1	2.B FE	16,456,000	82.2290	16,445,874	20,000,000	16,750,554		294,554			2.150	4.576	FA	176,778	215,000	02/02/2023	02/03/2032
444859-BT-8	HUMANA INC			1	2.B FE	3,778,158	96.0610	3,633,975	3,783,000	3,779,269		636			3.700	3.721	MS	38,103	139,971	03/21/2022	03/23/2029
444859-BT-8	HUMANA INC	LS		1	2.B FE	6,209,042	96.0610	5,972,091	6,217,000	6,210,868		1,044			3.700	3.721	MS	62,619	230,029	03/21/2022	03/23/2029
444859-BU-5	HUMANA INC			1	2.B FE	24,926,250	103.9130	25,978,328	25,000,000	24,939,954		12,405			5.750	5.816	MS	479,167	1,114,063	11/07/2022	03/01/2028
444859-BV-3	HUMANA INC			1	2.B FE	25,941,870	106.5290	26,939,129	25,288,000	25,895,694		(46,744)			5.875	5.531	MS	495,223	1,151,394	01/31/2023	03/01/2033
444859-BX-9	HUMANA INC			1	2.B FE	20,536,721	103.7920	22,683,746	21,855,000	20,543,542		6,822			5.500	5.934	MS	353,930	278,056	09/26/2023	03/15/2053
444859-BY-7	HUMANA INC			1	2.B FE	19,705,000	107.0300	21,406,010	20,000,000	19,707,980		2,980			5.950	6.145	MS	171,889		11/02/2023	03/15/2034
444859-BZ-4	HUMANA INC			1	2.B FE	4,991,500	104.5270	5,226,372	5,000,000	4,991,710		210			5.750	5.789	JD	41,528		11/02/2023	12/01/2028
445587-AE-8	HUNT COS INC			1	4.B FE	12,087,375	89.2010	11,331,237	12,703,000	11,142,053	507,163	73,264			5.250	6.118	AO	140,792	666,908	09/26/2022	04/15/2029
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES INC			1	2.C FE	3,038,000	94.5350	2,871,975	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	97.8920	1,762,053	1,800,000	1,799,980		15			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	1,073,960	95.3010	1,023,533	1,074,000	1,073,971		4			4.200	4.200	MN	7,518	45,108	01/06/2021	05/01/2030
446413-AT-3	HUNTINGTON INGALLS INDUSTRIES INC	LS		1	2.C FE	325,988	95.3010	310,681	326,000	325,991		1			4.200	4.200	MN	2,282	13,692	01/06/2021	05/01/2030
446413-AZ-9	HUNTINGTON INGALLS INDUSTRIES INC			1	2.C FE	8,200,000	87.9040	7,208,156	8,200,000	8,175,671					2.043	2.043	FA	62,822	167,526	06/27/2022	08/16/2028
44644M-AH-4	HUNTINGTON NATIONAL BANK (THE)			1,5	1.G FE	9,828,000	98.7500	9,705,166	9,828,000	9,828,000					5.699	5.699	MN	66,901	560,098	11/14/2022	11/18/2025
44644M-AH-4	HUNTINGTON NATIONAL BANK (THE)	LS		1,5	1.G FE	172,000	98.7500	169,850	172,000	172,000					5.699	5.699	MN	1,171	9,802	11/14/2022	11/18/2025
448579-AN-2	HYATT HOTELS CORP			1	2.C FE	4,999,700	97.0240	4,851,207	5,000,000	4,999,924		100			1.800	1.802	AO	22,500	90,000	09/27/2021	10/01/2024
448579-AQ-5	HYATT HOTELS CORP			1	2.C FE	14,996,250	102.1930	15,328,911	15,000,000	14,996,718		468			5.750	5.758	JJ	419,271		06/26/2023	01/30/2027
44891A-BR-7	HYUNDAI CAPITAL AMERICA			1	2.A FE	8,489,205	99.9320	8,494,210	8,500,000	8,499,929		3,628			0.800	0.843	JJ	32,678	68,000	01/05/2021	01/08/2024
44891A-CF-2	HYUNDAI CAPITAL AMERICA			1	2.A FE	14,678,192	100.5320	14,778,264	14,700,000	14,683,482		5,290			5.800	5.880	JD	11,842	426,300	06/29/2023	06/26/2025
44891A-CF-2	HYUNDAI CAPITAL AMERICA	LS		1	2.A FE	299,658	100.5320	301,597	300,000	299,742		84			5.800	5.861	JD	242	8,700	06/21/2023	06/26/2025
44891A-CP-0	HYUNDAI CAPITAL AMERICA			1	2.A FE	19,626,416	105.2890	20,716,569	19,676,000	19,628,015		1,599			6.200	6.245	MS	338,864		09/18/2023	09/21/2030
44891A-CP-0	HYUNDAI CAPITAL AMERICA	LS		1	2.A FE	323,184	105.2890	341,135	324,000	323,210		26			6.200	6.245	MS	5,580		09/18/2023	09/21/2030
44920U-AS-7	HYUNDAI CAPITAL SERVICES INC		D		2.A FE	5,784,862	95.8740	5,560,720	5,800,000	5,793,094		4,295			2.125	2.203	JJ	53,751	123,250	01/18/2022	04/24/2025
44920U-AS-7	HYUNDAI CAPITAL SERVICES INC	LS	D		2.A FE	199,478	95.8740	191,749	200,000	199,762		148			2.125	2.203	JJ	1,853	4,250	01/18/2022	04/24/2025
451102-BN-6	ICAHN ENTERPRISES LP			1	3.C FE	738	98.1730	725	738	725		9			6.375	6.375	JD	2	47	12/01/2017	12/15/2025
451102-BT-3	ICAHN ENTERPRISES LP			1	3.C FE	9,841,875	95.4110	9,541,108	10,000,000	9,540,215	(49,193)	31,037			6.250	6.832	MN	79,861	625,000	05/03/2023	05/15/2026
451102-BZ-9	ICAHN ENTERPRISES LP			1	3.C FE	4,240,003	89.8220	3,736,612	4,160,000	3,736,612	(57,835)	(14,449)			5.250	4.837	MN	27,907	218,400	07/12/2021	05/15/2027
451102-CC-9	ICAHN ENTERPRISES LP			1	3.C FE	354,998	83.5060	358,241	429,000	358,241	(3,579)	6,822			4.375	8.205	FA	7,820	9,384	05/03/2023	02/01/2029
451102-CC-9	ICAHN ENTERPRISES LP	LS		1	3.C FE	1,300,003	83.5060	1,311,879	1,571,000	1,311,879	(13,107)	24,984			4.375	8.205	FA	28,638	34,366	05/03/2023	02/01/2029
451102-CD-7	ICAHN ENTERPRISES LP / ICAHN ENTER			1	3.C FE	7,911,875	102.0200	8,059,580	7,900,000	7,911,815		(60)			9.750	9.712	JJ	25,675		12/15/2023	01/15/2029
45138L-BH-5	IDAHO POWER COMPANY			1	1.G FE	1,249,109	103.1020	1,300,110	1,261,000	1,249,236		127			5.500	5.565	MS	20,421	34,870	03/09/2023	03/15/2053
45138L-BH-5	IDAHO POWER COMPANY	LS		1	1.G FE	3,703,741	103.1020	3,854,965	3,739,000	3,704,118		377			5.500	5.565	MS	60,551	103,394	03/09/2023	03/15/2053
45138L-BJ-1	IDAHO POWER COMPANY			1	1.G FE	17,412,880	106.8140	19,226,488	18,000,000	17,414,606		1,726			5.800	6.034	AO	319,000		09/28/2023	04/01/2054
45167R-AG-9	IDEX CORPORATION			1	2.B FE	4,799,876	89.1370	4,332,050	4,860,000	4,809,719		6,578			3.000	3.173	MN	24,300	145,800	10/04/2022	05/01/2030
45258L-AA-5	IMOLA MERGER CORP			1	3.C FE	21,439,543	95.0100	20,412,028	21,484,000	20,412,028	1,766,827	5,382			4.750	4.784	MN	130,396	1,020,490	02/09/2022	05/15/2029
45262B-AA-1	IMPERIAL BRANDS FINANCE PLC ABS		D	1	2.B FE	22,139,863	98.3380	21,880,132	22,250,000	22,236,558		23,038			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	17,341,275	95.3930	16,693,812	17,500,000	17,437,038		22,971			3.500	3.648	JJ	263,715	612,500	07/23/2019	07/26/2026
45262B-AC-7	IMPERIAL BRANDS FINANCE PLC ABS		D	1	2.B FE	9,913,300	93.2940	9,329,361	10,000,000	9,947,546		8,259			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	102.6830	10,268,295	10,000,000	9,922,171		18,846			6.125	6.372	JJ	262,014	612,500	07/20/2022	07/27/2027

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
449934-AD-0	IMS HEALTH INCORPORATED			1	3.B FE	490,150	99.0450	495,223	500,000	490,372		222			5.000	5.758	AO	5,278		12/04/2023	10/15/2026
454889-AV-8	INDIANA MICHIGAN POWER CO			1	1.G FE	4,998,450	104.9070	5,245,368	5,000,000	4,998,466		16			5.625	5.627	AO	70,313	146,875	03/21/2023	04/01/2053
455434-BV-1	INDIANAPOLIS POWER & LIGHT CO			1	1.F FE	27,625,255	103.4930	26,712,694	25,811,000	27,488,927		(136,328)			5.650	4.747	JD	121,527	1,490,729	01/26/2023	12/01/2032
44984W-AH-0	INEOS FINANCE PLC		D	1	3.B FE	99,500	98.1900	98,190	100,000	98,190	(1,381)	72			6.750	6.865	MN	863	5,044	02/09/2023	05/15/2028
44984W-AH-0	INEOS FINANCE PLC	LS	D	1	3.B FE	10,766,875	98.1900	10,702,730	10,900,000	10,627,067	(147,504)	7,696			6.750	7.056	MN	94,013	549,769	09/14/2023	05/15/2028
45674C-AA-1	INFOR INC			1	2.B FE	9,488,790	94.2740	8,956,019	9,500,000	9,496,518		2,213			1.750	1.774	JJ	76,660	166,250	06/02/2020	07/15/2025
45687V-AA-4	INGERSOLL RAND INC			1	2.C FE	6,972,770	103.0440	7,213,091	7,000,000	6,974,599		1,829			5.400	5.490	FA	143,850		08/08/2023	08/14/2028
45687V-AB-2	INGERSOLL RAND INC			1	2.C FE	9,923,400	105.8000	10,580,013	10,000,000	9,925,592		2,192			5.700	5.802	FA	216,917		08/08/2023	08/14/2033
456873-AE-8	INGERSOLL-RAND LUXEMBOURG FINANCE			1	2.A FE	5,870,283	97.1830	5,743,506	5,910,000	5,885,908		10,098			3.500	3.692	MS	57,458	206,850	09/01/2022	03/21/2026
456873-AE-8	INGERSOLL-RAND LUXEMBOURG FINANCE	LS		1	2.A FE	99,895	97.1830	97,183	100,000	99,964		15			3.500	3.517	MS	972	3,500	03/19/2019	03/21/2026
457187-AC-6	INGREDION INC			1	2.B FE	953,821	89.2920	982,211	1,100,000	963,843		10,022			2.900	5.193	JD	2,658	15,950	06/05/2023	06/01/2030
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC			1	4.A FE	11,629,653	97.0000	11,189,920	11,536,000	11,189,920	839,475	(22,103)			5.750	5.562	FA	276,383	663,320	03/28/2022	02/01/2028
458140-CK-4	INTEL CORPORATION			1	1.F FE	3,402,099	111.4600	3,846,498	3,451,000	3,402,225		126			5.900	5.994	FA	79,747	101,805	08/03/2023	02/10/2063
458140-CK-4	INTEL CORPORATION	LS		1	1.F FE	1,527,051	111.4600	1,726,521	1,549,000	1,527,107		57			5.900	5.994	FA	35,795	45,696	08/03/2023	02/10/2063
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC			1	1.G FE	863,325	96.5490	868,941	900,000	864,771		1,446			4.350	5.183	JD	1,740	19,575	09/27/2023	06/15/2029
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CO			1	1.G FE	13,818,660	99.0900	13,872,566	14,000,000	13,958,979		107,662			3.000	3.802	MN	53,667	420,000	09/07/2022	05/15/2024
459200-KT-7	INTERNATIONAL BUSINESS MACHINES CO			1	1.G FE	14,980,500	98.7990	14,819,813	15,000,000	14,985,666		3,648			4.150	4.179	JJ	266,292	622,500	07/20/2022	07/27/2027
459506-AK-7	INTERNATIONAL FLAVORS & FRAGRANCES			1	2.C FE	8,323,669	97.5370	8,125,839	8,331,000	8,327,126		720			4.450	4.461	MS	97,831	370,730	09/24/2018	09/26/2028
459506-AK-7	INTERNATIONAL FLAVORS & FRAGRANCES	LS		1	2.C FE	99,912	97.5370	97,537	100,000	99,954		9			4.450	4.461	MS	1,174	4,450	09/24/2018	09/26/2028
459506-AN-1	INTERNATIONAL FLAVORS & FRAGRANCES			1	2.C FE	14,700,000	92.5640	13,606,901	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	7,899,928	87.6280	6,922,637	7,900,000	7,899,956		11			1.832	1.832	AO	30,554	144,728	05/19/2021	10/15/2027
459506-AP-6	INTERNATIONAL FLAVORS & FRAGRANCES	LS		1	2.C FE	99,999	87.6280	87,628	100,000	99,999					1.832	1.832	AO	387	1,832	05/19/2021	10/15/2027
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY			1	3.A FE	2,446,665	100.1040	2,379,465	2,377,000	2,373,694	2,967	(5,425)			6.500	6.102	FA	58,369	38,545	11/01/2023	02/15/2025
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC			1	3.A FE	5,263,893	101.4840	5,327,931	5,250,000	5,209,431	47,020	(11,026)			6.250	6.278	JJ	151,302	218,750	10/27/2023	01/15/2027
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC			1	3.A FE	17,576,249	97.9200	16,932,307	17,292,000	16,733,053	747,990	(129,027)			5.250	4.690	JJ	418,611	671,580	10/26/2023	01/15/2029
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC	LS		1	3.A FE	534,927	97.9200	495,475	506,000	495,475	31,320	(7,366)			5.250	3.656	JJ	12,249	26,565	11/10/2021	01/15/2029
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC			1	3.A FE	3,316,250	97.1930	3,401,756	3,500,000	3,342,312		26,062			4.125	6.270	AO	30,479	72,188	08/01/2023	04/15/2026
460146-CK-7	INTERNATIONAL PAPER CO			1	2.B FE	4,609,985	91.5460	5,035,007	5,500,000	4,615,762		5,777			4.800	6.197	JD	11,733	132,000	09/25/2023	06/15/2044
460146-CQ-4	INTERNATIONAL PAPER CO			1	2.B FE	1,321,709	85.8920	1,425,812	1,660,000	1,323,418		1,709			4.400	6.020	FA	27,593		09/22/2023	08/15/2047
460146-CS-0	INTERNATIONAL PAPER CO	LS		1	2.B FE	2,117,543	89.3390	2,434,478	2,725,000	2,120,259		2,716			4.350	6.104	FA	44,781		09/27/2023	08/15/2048
460690-BL-3	INTERPUBLIC GROUP OF COMPANIES INC			1	2.B FE	1,209,459	99.4300	1,080,808	1,087,000	1,097,866		(37,468)			4.200	0.727	AO	9,638	45,654	01/01/2021	04/15/2024
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES INC			1	2.B FE	691,083	98.9850	593,907	600,000	665,271		(12,891)			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	97.9610	12,734,970	13,000,000	13,017,744		(18,807)			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	97.3280	3,211,815	3,300,000	3,369,279		(41,576)			3.400	2.077	FA	42,387	112,200	03/10/2020	08/15/2025
461070-AU-8	INTERSTATE POWER AND LIGHT CO			1	2.A FE	9,945,800	105.3000	10,530,030	10,000,000	9,946,921		1,121			5.700	5.772	AO	158,333		09/18/2023	10/15/2033
46188B-AA-0	INVITATION HOMES OPERATING PARTNER			1	2.B FE	14,593,567	79.5760	11,850,473	14,892,000	14,656,544		27,903			2.000	2.226	FA	112,517	297,840	12/22/2021	08/15/2031
46188B-AB-8	INVITATION HOMES OPERATING PARTNER			1	2.B FE	4,211,421	88.6410	3,902,883	4,403,000	4,225,366		10,636			2.300	3.158	MN	12,940	89,332	09/27/2023	11/15/2028
46188B-AB-8	INVITATION HOMES OPERATING PARTNER	LS		1	2.B FE	1,233,407	88.6410	1,094,722	1,235,000	1,233,868		217			2.300	2.320	MN	3,630	28,405	11/01/2021	11/15/2028
46266T-AA-6	IQVIA INC			1	3.B FE	16,731,600	98.1450	15,757,101	16,055,000	15,757,101	605,459	(153,589)			5.000	3.983	MN	102,574	802,750	09/21/2020	05/15/2027
46266T-AA-6	IQVIA INC	LS		1	3.B FE	104,700	98.1450	98,145	100,000	98,145	4,065	(1,250)			5.000	3.669	MN	639	5,000	09/21/2020	05/15/2027
46266T-AB-4	IQVIA INC			1	2.C FE	26,139,279	101.8560	26,739,237	26,252,000	26,147,159		7,880			5.700	5.805	MN	191,202	619,068	11/30/2023	05/15/2028
46266T-AB-4	IQVIA INC	LS		1	2.C FE	3,293,769	101.8560	3,355,137	3,294,000	3,293,794		25			5.700	5.702	MN	23,991	89,707	05/18/2023	05/15/2028
46266T-AE-8	IQVIA INC			1	2.C FE	15,948,321	104.3950	16,672,878	15,971,000	15,948,661		339			6.250	6.283	FA	91,501		11/14/2023	02/01/2029
46266T-AE-8	IQVIA INC	LS		1	2.C FE	4,023,279	104.3950	4,206,062	4,029,000	4,023,364		86			6.250	6.283	FA	23,083		11/14/2023	02/01/2029
46284V-AF-8	IRON MOUNTAIN INC			1	3.C FE	104,176	94.7080	113,650	120,000	106,576	74	1,838			4.875	7.309	MS	1,723	5,850	09/01/2022	09/15/2029

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
46284V-AF-8	IRON MOUNTAIN INC	LS		1	3.C FE	86,813	94.7080	94,708	100,000	88,814	62	1,532			4.875	7.309	MS	1,435	4,875	09/01/2022	09/15/2029
46284V-AN-1	IRON MOUNTAIN INC			1	3.C FE	740,970	90.5520	814,966	900,000	759,922	5,656	14,520			4.500	7.346	FA	15,300	40,500	09/01/2022	02/15/2031
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEME			1	3.C FE	409,158	91.5980	467,149	510,000	410,675		1,517			5.000	8.270	MN	3,258	12,750	10/23/2023	07/15/2032
832696-AW-8	J M SMUCKER CO			1	2.B FE	19,991,200	105.1410	21,028,198	20,000,000	19,991,477		277			5.900	5.910	MN	216,333		10/11/2023	11/15/2028
832696-AY-4	J M SMUCKER CO			1	2.B FE	2,476,925	111.4010	2,785,018	2,500,000	2,477,029		104			6.500	6.584	MN	29,792		10/11/2023	11/15/2043
46653K-AC-2	JAB HOLDINGS BV		D	1	2.A FE	3,705,158	78.0430	2,942,989	3,771,000	3,707,008		1,086			4.500	4.608	AO	39,124	169,695	04/05/2022	04/08/2052
46653K-AC-2	JAB HOLDINGS BV	LS	D	1	2.A FE	225,002	78.0430	178,718	229,000	225,114		66			4.500	4.608	AO	2,376	10,305	04/05/2022	04/08/2052
466313-AL-7	JABIL INC			1	2.C FE	198,507	92.6140	185,228	200,000	199,193		342			1.700	1.881	AO	718	3,400	12/22/2021	04/15/2026
46656P-AA-2	JABIL INC			1	2.C FE	6,959,820	102.1710	7,151,990	7,000,000	6,964,117		4,297			5.450	5.567	FA	158,958	114,450	04/10/2023	02/01/2029
47216F-AA-5	JAZZ SECURITIES DAC			1	3.B FE	1,947,500	93.1410	1,769,688	1,900,000	1,769,688	86,504	(10,001)			4.375	3.780	JJ	38,330	83,125	12/01/2021	01/15/2029
47216F-AA-5	JAZZ SECURITIES DAC	LS		1	3.B FE	8,364,050	93.1410	8,041,835	8,634,000	7,931,157	215,404	6,165			4.375	4.968	JJ	174,179	290,238	06/08/2023	01/15/2029
445658-CF-2	JB HUNT TRANSPORT SERVICES INC			1	2.A FE	12,878,262	97.9950	12,445,402	12,700,000	12,793,734		(42,156)			3.875	3.513	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	97.9950	97,995	100,000	99,998		1			3.875	3.876	MS	1,292	3,875	02/26/2019	03/01/2026
46590X-AM-8	JBS USA LUX SA			1	2.C FE	5,539,904	86.1650	4,928,626	5,720,000	5,542,564		2,660			3.750	4.180	JD	17,875	107,329	11/02/2023	12/01/2031
46590X-AN-6	JBS USA LUX SA			1	2.C FE	11,520,059	87.9590	10,449,581	11,880,000	11,537,600		17,542			3.000	3.605	FA	147,510		09/27/2023	02/02/2029
46590X-AP-1	JBS USA LUX SA			1	2.C FE	15,816,064	81.4160	13,026,579	16,000,000	15,822,663		6,599			3.000	3.152	MN	61,333	240,222	08/22/2023	05/15/2032
46590X-AS-5	JBS USA LUX SA			1	2.C FE	19,850,812	92.0260	18,405,200	20,000,000	19,865,897		15,085			2.500	2.731	JJ	230,556		08/22/2023	01/15/2027
46590X-AY-2	JBS USA LUX SA			1	2.C FE	16,265,711	99.0590	16,369,442	16,525,000	16,272,994		7,283			5.750	5.967	AO	237,547	475,094	08/22/2023	04/01/2033
46590X-AY-2	JBS USA LUX SA	LS		1	2.C FE	3,429,578	99.0590	3,442,288	3,475,000	3,430,856		1,278			5.750	5.930	AO	49,953	99,906	08/22/2023	04/01/2033
46590X-AZ-9	JBS USA LUX SA			1	2.C FE	36,729,046	99.4450	36,794,694	37,000,000	36,748,658		19,611			5.125	5.312	FA	790,104		08/22/2023	02/01/2028
46590X-AX-4	JBS USA LUX SA/JBS FOOD CO/JBS USA			1	2.C FE	960,762	100.5500	978,351	973,000	960,812		51			6.500	6.598	JD	5,270	31,623	08/22/2023	12/01/2052
46590X-AX-4	JBS USA LUX SA/JBS FOOD CO/JBS USA	LS		1	2.C FE	1,014,083	100.5500	1,032,647	1,027,000	1,014,136		53			6.500	6.598	JD	5,563	33,378	08/22/2023	12/01/2052
47214B-AA-6	JBS USA LUX SA/JBS FOOD CO/JBS USA			1	2.C FE	9,986,800	105.3630	10,536,300	10,000,000	9,987,050		250			6.750	6.768	MS	191,250		09/05/2023	03/15/2034
47214B-AB-4	JBS USA LUX SA/JBS FOOD CO/JBS USA			1	2.C FE	13,162,181	108.6640	14,370,847	13,225,000	13,162,349		168			7.250	7.289	MN	271,664		09/05/2023	11/15/2053
47214B-AB-4	JBS USA LUX SA/JBS FOOD CO/JBS USA	LS		1	2.C FE	771,319	108.6640	842,148	775,000	771,329		10			7.250	7.289	MN	15,920		09/05/2023	11/15/2053
47216Q-AB-9	JDE PEETS NV		D	1	2.C FE	29,423,253	89.8610	29,087,039	32,369,000	30,367,974		600,136			1.375	3.510	JJ	205,228	445,074	06/10/2022	01/15/2027
47216Q-AC-7	JDE PEETS NV		D	1	2.C FE	23,681,540	80.0900	19,221,672	24,000,000	23,743,145		29,759			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	2,867,259	82.8320	2,397,145	2,894,000	2,872,602		2,434			2.625	2.731	AO	16,038	75,968	10/05/2021	10/15/2031
47233J-GT-9	JEFFERIES GROUP LLC / JEFFERIES GR	LS		1	2.B FE	2,086,541	82.8320	1,744,432	2,106,000	2,090,428		1,772			2.625	2.731	AO	11,671	55,283	10/05/2021	10/15/2031
476556-DC-6	JERSEY CENTRAL POWER & LIGHT CO			1	2.A FE	18,121,500	97.8170	17,607,073	18,000,000	18,041,608		(19,211)			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	99.6380	6,476,445	6,500,000	6,500,000		(200,393)			4.700	2.185	AO	76,375	305,500	02/11/2020	04/01/2024
46625H-KC-3	JPMORGAN CHASE & CO			1	1.F FE	6,009,071	97.8970	5,873,837	6,000,000	6,000,831		(1,066)			3.125	3.110	JJ	82,292	187,500	05/17/2022	01/23/2025
46625H-RY-8	JPMORGAN CHASE & CO			1	1.F FE	865,472	96.5880	772,704	800,000	840,343		(12,542)			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	95.4350	1,832,355	1,920,000	2,007,049		(24,946)			3.540	2.124	MN	11,328	67,968	12/22/2021	05/01/2028
46647P-AM-8	JPMORGAN CHASE & CO			1	1.F FE	1,851,282	94.7570	1,562,544	1,649,000	1,770,336		(28,714)			3.509	1.627	JJ	25,396	57,863	12/22/2021	01/23/2029
46647P-BH-8	JPMORGAN CHASE & CO			1	1.E FE	4,516,510	96.0740	4,419,410	4,600,000	4,567,999		14,020			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	91.9060	919,062	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	7,472,000	92.2820	6,895,341	7,472,000	7,472,000					1.578	1.578	AO	22,599	117,908	04/15/2021	04/22/2027
46647P-CB-0	JPMORGAN CHASE & CO	LS		1,5	1.E FE	528,000	92.2820	487,251	528,000	528,000					1.578	1.578	AO	1,597	8,332	04/15/2021	04/22/2027
46647P-CJ-3	JPMORGAN CHASE & CO			1,5	1.E FE	3,000,000	88.6650	2,659,952	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	4,000,000	90.6010	3,624,044	4,000,000	4,000,000					1.470	1.470	MS	16,170	58,800	09/15/2021	09/22/2027
46647P-DE-3	JPMORGAN CHASE & CO			1,5	1.E FE	46,000,000	99.1870	45,625,795	46,000,000	46,000,000					3.845	3.845	JD	83,522	1,768,700	06/07/2022	06/14/2025
46647P-DF-0	JPMORGAN CHASE & CO			1,5	1.E FE	5,000,000	97.8560	4,892,803	5,000,000	5,000,000					4.565	4.565	JD	10,778	228,250	06/07/2022	06/14/2030
46647P-DG-8	JPMORGAN CHASE & CO			1,5	1.E FE	35,000,000	100.0290	35,010,154	35,000,000	35,000,000					4.851	4.851	JJ	735,735	1,697,850	07/18/2022	07/25/2028
46647P-DK-9	JPMORGAN CHASE & CO			1,5	1.G FE	2,000,000	103.4700	2,069,399	2,000,000	2,000,000					5.717	5.717	MS	33,984	114,340	09/07/2022	09/14/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46647P-DK-9	JPMORGAN CHASE & CO	LS		1,5	1.G FE	14,000,000	103.4700	14,485,796	14,000,000	14,000,000					5.717	5.717	MS	237,891	800,380	09/07/2022	09/14/2033
46647P-DM-5	JPMORGAN CHASE & CO			1,5	1.E FE	5,000,000	100.0640	5,003,184	5,000,000	5,000,000					5.546	5.546	JD	12,324	277,300	12/12/2022	12/15/2025
46647P-DR-4	JPMORGAN CHASE & CO			1,5	1.E FE	44,216,070	101.4230	45,344,392	44,708,000	44,224,408		8,338			5.350	5.485	JD	199,323	1,195,939	09/27/2023	06/01/2034
46647P-DR-4	JPMORGAN CHASE & CO	LS		1,5	1.E FE	292,000	101.4230	296,156	292,000	292,000					5.350	5.350	JD	1,302	7,811	05/24/2023	06/01/2034
46647P-DY-9	JPMORGAN CHASE & CO			1,5	1.E FE	19,495,028	108.3990	21,408,745	19,750,000	19,497,928		2,901			6.254	6.420	AO	233,309		10/25/2023	10/23/2034
46647P-DY-9	JPMORGAN CHASE & CO	LS		1,5	1.E FE	246,773	108.3990	270,997	250,000	246,809		37			6.254	6.420	AO	2,953		10/25/2023	10/23/2034
48125L-RU-8	JPMORGAN CHASE BANK NA			1	1.C FE	7,475,000	100.8970	7,542,072	7,475,000	7,475,000					5.110	5.110	JD	24,404		12/05/2023	12/08/2026
48125L-RU-8	JPMORGAN CHASE BANK NA	LS		1	1.C FE	7,525,000	100.8970	7,592,521	7,525,000	7,525,000					5.110	5.110	JD	24,567		12/05/2023	12/08/2026
48203R-AN-4	JUNIPER NETWORKS INC			1	2.B FE	14,496,520	92.6930	13,440,517	14,500,000	14,498,624		696			1.200	1.205	JD	10,150	174,000	12/03/2020	12/10/2025
48203R-AP-9	JUNIPER NETWORKS INC			1	2.B FE	3,992,440	80.9260	3,237,021	4,000,000	3,994,593		719			2.000	2.021	JD	4,667	80,000	12/03/2020	12/10/2030
48666K-AZ-2	KB HOME			1	3.B FE	451,266	89.5620	465,725	520,000	456,153		4,887			4.000	6.072	JD	924	20,800	04/04/2023	06/15/2031
48242W-AC-0	KBR INC			1	3.C FE	9,299,000	92.6750	8,834,729	9,533,000	8,800,583	314,196	30,095			4.750	5.247	MS	114,462	452,818	02/28/2023	09/30/2028
487836-BW-7	KELLOGG COMPANY			1	2.B FE	9,864,954	98.9930	9,800,300	9,900,000	9,882,822		3,497			4.300	4.344	MN	54,395	425,700	05/07/2018	05/15/2028
487836-BW-7	KELLOGG COMPANY	LS		1	2.B FE	99,646	98.9930	98,993	100,000	99,826		35			4.300	4.344	MN	549	4,300	05/07/2018	05/15/2028
487836-BZ-0	KELLOGG COMPANY			1	2.B FE	2,454,648	102.5230	2,521,048	2,459,000	2,454,931		283			5.250	5.273	MS	43,033	64,549	02/23/2023	03/01/2033
487836-BZ-0	KELLOGG COMPANY	LS		1	2.B FE	3,757,338	102.5230	3,858,977	3,764,000	3,757,771		433			5.250	5.273	MS	65,870	98,805	02/23/2023	03/01/2033
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC			1	4.A FE	7,491,613	94.6390	7,126,324	7,530,000	7,126,324	823,764	3,504			4.875	4.952	MS	108,087	367,088	02/09/2022	09/15/2028
491674-BG-1	KENTUCKY UTILITIES			1	1.F FE	12,455,037	97.0970	12,340,978	12,710,000	12,461,352		6,315			5.125	5.302	MN	108,565	651,388	04/18/2023	11/01/2040
491674-BN-6	KENTUCKY UTILITIES COMPANY			1	1.F FE	7,981,760	103.8720	8,309,790	8,000,000	7,982,848		1,088			5.450	5.480	AO	92,044	248,278	03/09/2023	04/15/2033
26138E-AS-8	KEURIG DR PEPPER INC			1	2.B FE	4,974,150	97.1630	4,858,164	5,000,000	4,985,609		7,309			3.400	3.560	MN	21,722	170,000	05/26/2022	11/15/2025
49271V-AJ-9	KEURIG DR PEPPER INC			1	2.B FE	4,519,200	91.9330	4,596,640	5,000,000	4,571,149		51,949			3.200	4.786	MN	26,667	160,000	01/31/2023	05/01/2030
49271V-AP-5	KEURIG DR PEPPER INC			1	2.B FE	23,713,573	97.4890	23,161,491	23,758,000	23,723,251		5,796			3.950	3.981	AO	198,115	938,441	04/07/2022	04/15/2029
49271V-AP-5	KEURIG DR PEPPER INC	LS		1	2.B FE	1,239,677	97.4890	1,210,816	1,242,000	1,240,183		303			3.950	3.981	AO	10,357	49,059	04/07/2022	04/15/2029
49271V-AQ-3	KEURIG DR PEPPER INC			1	2.B FE	1,990,600	96.2290	1,924,587	2,000,000	1,991,938		802			4.050	4.108	AO	17,100	81,000	04/07/2022	04/15/2032
49338C-AB-9	KEYSPAN GAS EAST CORPORATION			1	2.A FE	5,000,000	93.2410	4,662,041	5,000,000	5,000,000					2.742	2.742	FA	51,793	137,100	08/02/2016	08/15/2026
49338C-AD-5	KEYSPAN GAS EAST CORPORATION			1	2.A FE	10,000,000	101.6900	10,168,982	10,000,000	10,000,000					5.994	5.994	MS	191,475	299,700	03/01/2023	03/06/2033
494386-AC-9	KIMBERLY-CLARK DE MEXICO		D	1	1.G FE	9,945,900	97.4090	9,740,900	10,000,000	9,992,554		6,004			3.250	3.314	MS	98,403	325,000	03/05/2015	03/12/2025
494550-AW-6	KINDER MORGAN ENER PART			1	2.B FE	4,300,240	109.7460	4,389,849	4,000,000	4,293,537		(6,703)			6.950	6.161	JJ	128,189	139,000	06/22/2023	01/15/2038
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	8,885,048	99.0710	8,817,328	8,900,000	8,898,794		1,749			4.250	4.271	MS	126,083	378,250	09/08/2014	09/01/2024
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP	LS		1	2.B FE	99,832	99.0710	99,071	100,000	99,986		20			4.250	4.271	MS	1,417	4,250	09/08/2014	09/01/2024
49456B-AF-8	KINDER MORGAN INC			1	2.B FE	25,386,922	98.7310	24,677,746	24,995,000	25,185,426		(128,582)			4.300	3.743	JD	89,565	1,074,785	05/26/2022	06/01/2025
49456B-AV-3	KINDER MORGAN INC			1	2.B FE	26,884,667	96.2370	25,887,826	26,900,000	26,886,313		1,177			4.800	4.807	FA	538,000	1,284,027	07/25/2022	02/01/2033
49456B-AV-3	KINDER MORGAN INC	LS		1	2.B FE	99,943	96.2370	96,237	100,000	99,949		4			4.800	4.807	FA	2,000	4,773	07/25/2022	02/01/2033
49461M-AB-6	KINETIK HOLDINGS LP			1	3.A FE	6,675,600	101.8810	6,783,244	6,658,000	6,675,476		(124)			6.625	6.562	JD	30,631		12/15/2023	12/15/2028
50076Q-AN-6	KRAFT HEINZ FOODS CO	LS			2.B FE	3,300,473	112.2050	3,646,647	3,250,000	3,300,031		(441)			6.500	6.346	FA	83,326		09/28/2023	02/09/2040
50076Q-AR-7	KRAFT HEINZ FOODS CO				2.B FE	5,414,700	115.2860	5,764,303	5,000,000	5,409,805		(4,895)			6.875	6.039	JJ	148,003		09/13/2023	01/26/2039
50077L-BC-9	KRAFT HEINZ FOODS CO			1	2.B FE	6,522,688	98.0820	5,835,885	5,950,000	6,282,714		(94,159)			3.875	2.147	MN	29,461	230,563	05/26/2021	05/15/2027
501044-DP-3	KROGER CO			1	2.B FE	535,737	85.5790	556,262	650,000	546,345		10,609			2.200	5.187	MN	2,383	14,300	03/16/2023	05/01/2030
501555Q-AJ-9	KYNDRYL HOLDINGS INC			1	2.B FE	15,184,154	91.0240	13,835,596	15,200,000	15,163,215		3,522			2.050	2.077	AO	65,782	311,600	09/27/2022	10/15/2026
501555Q-AK-6	KYNDRYL HOLDINGS INC			1	2.B FE	6,045,681	88.1370	5,332,291	6,050,000	6,014,529		540			2.700	2.713	AO	34,485	163,350	09/27/2022	10/15/2028
501555Q-AK-6	KYNDRYL HOLDINGS INC	LS		1	2.B FE	149,892	88.1370	132,206	150,000	149,913		17			2.700	2.713	AO	855	4,050	09/27/2022	10/15/2028
501555Q-AL-4	KYNDRYL HOLDINGS INC	LS		1	2.B FE	3,990,639	83.5580	3,342,302	4,000,000	3,991,790		915			3.150	3.180	AO	26,600	126,000	09/27/2022	10/15/2031
501555Q-AM-2	KYNDRYL HOLDINGS INC			1	2.B FE	5,974,080	75.0660	4,503,938	6,000,000	5,975,244		927			4.100	4.133	AO	51,933	246,000	09/27/2022	10/15/2041
501797-AN-4	L BRANDS INC			1	3.B FE	6,816,776	98.9060	6,695,941	6,770,000	6,695,941	415,409	(6,428)			5.250	5.129	FA	148,094	355,425	11/10/2020	02/01/2028
501797-AN-4	L BRANDS INC	LS		1	3.B FE	739,600	98.9060	722,014	730,000	722,014	45,361	(1,261)			5.250	5.030	FA	15,969	38,325	11/10/2020	02/01/2028

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
501797-AU-8	L BRANDS INC			1	3.B FE	704,000	105.5740	743,241	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	90.3650	4,608,605	5,100,000	5,091,391		1,305			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	98.0130	9,276,924	9,465,000	9,442,413		7,069			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	98.8410	3,953,659	4,000,000	3,995,853		825			4.400	4.426	JD	7,822	176,000	05/06/2020	06/15/2028
502431-AP-4	L3HARRIS TECHNOLOGIES INC			1	2.B FE	26,577,845	102.0750	27,159,066	26,607,000	26,581,077		3,232			5.400	5.435	JJ	602,649		08/03/2023	01/15/2027
502431-AP-4	L3HARRIS TECHNOLOGIES INC	LS		1	2.B FE	3,388,555	102.0750	3,463,401	3,393,000	3,389,048		493			5.400	5.442	JJ	76,851		07/27/2023	01/15/2027
502431-AQ-2	L3HARRIS TECHNOLOGIES INC			1	2.B FE	29,315,416	103.9740	30,982,295	29,798,000	29,324,495		9,079			5.400	5.614	JJ	674,925		10/02/2023	07/31/2033
502431-AQ-2	L3HARRIS TECHNOLOGIES INC	LS		1	2.B FE	201,784	103.9740	210,028	202,000	201,791		7			5.400	5.414	JJ	4,575		07/27/2023	07/31/2033
502431-AR-0	L3HARRIS TECHNOLOGIES INC			1	2.B FE	498,415	106.4220	532,109	500,000	498,424		9			5.600	5.622	JJ	11,744		07/27/2023	07/31/2053
502431-AR-0	L3HARRIS TECHNOLOGIES INC	LS		1	2.B FE	4,984,150	106.4220	5,321,092	5,000,000	4,984,237		87			5.600	5.622	JJ	117,444		07/27/2023	07/31/2053
50540R-AV-4	LABORATORY CORP OF AMERICA			1	2.B FE	18,344,036	97.2640	18,321,629	18,837,000	18,651,521		196,036			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	4,979,071	89.9260	4,489,096	4,992,000	4,983,905		1,234			2.950	2.980	JD	12,272	147,264	11/18/2019	12/01/2029
50540R-AX-0	LABORATORY CORPORATION OF AMERICA			1	2.B FE	10,592,164	92.4000	9,859,107	10,670,000	10,616,935		19,443			1.550	1.757	JD	13,782	165,385	01/23/2023	06/01/2026
50540R-AX-0	LABORATORY CORPORATION OF AMERICA	LS		1	2.B FE	99,933	92.4000	92,400	100,000	99,967		13			1.550	1.564	JD	129	1,550	05/12/2021	06/01/2026
505742-AG-1	LADDER CAPITAL FINANCE HOLDINGS LL			1	3.B FE	9,391,232	98.6470	9,540,145	9,671,000	9,393,647	15,486	7,342			5.250	6.991	AO	126,932	17,325	12/11/2023	10/01/2025
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LL			1	3.B FE	8,085,305	94.2220	7,722,449	8,196,000	7,722,449	818,537	19,034			4.250	4.534	FA	145,138	348,330	02/23/2022	02/01/2027
505742-AP-1	LADDER CAPITAL FINANCE HOLDINGS LL			1	3.B FE	19,670,711	90.1680	17,707,288	19,638,000	17,707,288	1,878,433	(26,080)			4.750	4.621	JD	41,458	932,805	02/23/2022	06/15/2029
513272-AD-6	LAMB WESTON HOLDINGS INC			1	3.C FE	307,851	92.1930	320,832	348,000	314,369	2,559	4,456			4.125	6.048	JJ	6,021	14,355	07/05/2022	01/31/2030
513272-AD-6	LAMB WESTON HOLDINGS INC	LS		1	3.C FE	143,310	92.1930	149,353	162,000	146,344	1,191	2,074			4.125	6.048	JJ	2,803	6,683	07/05/2022	01/31/2030
513272-AE-4	LAMB WESTON HOLDINGS INC			1	3.C FE	457,385	91.2270	456,137	500,000	456,137	(4,063)	2,815			4.375	5.614	JJ	9,175	10,938	04/04/2023	01/31/2032
05552B-AA-4	LBM ACQUISITION LLC			1	5.B FE	100,000	89.2950	89,295	100,000	89,295	25,660				6.250	6.250	JJ	2,882	6,250	06/24/2021	01/15/2029
05552B-AA-4	LBM ACQUISITION LLC	LS		1	5.B FE	5,225,000	89.2950	4,665,664	5,225,000	4,665,664	1,340,725				6.250	6.250	JJ	150,582	326,563	06/24/2021	01/15/2029
524660-AX-5	LEGGETT & PLATT INC			1	2.C FE	5,984,640	97.9410	5,876,460	6,000,000	5,998,420		1,750			3.800	3.831	MN	29,133	228,000	11/05/2014	11/15/2024
52532X-AD-7	LEIDOS INC			1	2.C FE	6,980,126	97.4060	6,818,393	7,000,000	6,992,674		5,114			3.625	3.704	MN	32,424	253,750	06/23/2021	05/15/2025
52532X-AH-8	LEIDOS INC			1	2.C FE	4,479,590	83.7000	3,766,519	4,500,000	4,484,492		1,978			2.300	2.353	FA	39,100	103,500	06/23/2021	02/15/2031
526057-CV-4	LENNAR CORPORATION			1	2.B FE	533,039	100.2760	541,491	540,000	534,447		1,408			5.000	5.330	JD	1,200	27,000	01/04/2023	06/15/2027
526107-AE-7	LENNOX INTERNATIONAL INC.			1	2.B FE	5,211,401	94.1260	4,969,830	5,280,000	5,231,223		17,855			1.350	1.935	FA	29,700	66,015	05/22/2023	08/01/2025
526107-AF-4	LENNOX INTERNATIONAL INC.			1	2.B FE	4,327,197	89.9060	3,901,936	4,340,000	4,333,255		1,809			1.700	1.745	FA	30,742	73,780	07/22/2020	08/01/2027
526107-AF-4	LENNOX INTERNATIONAL INC.	LS		1	2.B FE	159,528	89.9060	143,850	160,000	159,751		67			1.700	1.745	FA	1,133	2,720	07/22/2020	08/01/2027
501955-AA-6	LG CHEM LTD		D		2.A FE	20,802,792	98.3570	20,490,768	20,833,000	20,828,334		5,752			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	14,339,620	81.1140	11,661,692	14,377,000	14,351,041		3,572			2.050	2.079	MS	86,781	294,729	09/16/2020	09/15/2030
531546-AB-5	LIBERTY UTILITIES FINANCE GP1	LS	C	1	2.B FE	122,680	81.1140	99,770	123,000	122,778		31			2.050	2.079	MS	742	2,522	09/16/2020	09/15/2030
536797-AF-0	LITHIA MOTORS INC			1	3.B FE	826,313	90.9020	886,299	975,000	839,060		12,748			4.375	6.910	JJ	19,669	21,328	02/15/2023	01/15/2031
536797-AF-0	LITHIA MOTORS INC	LS		1	3.B FE	3,183,063	90.9020	3,431,569	3,775,000	3,233,445		50,382			4.375	6.990	JJ	76,155	82,578	02/16/2023	01/15/2031
53706R-AE-6	LITTLE CO MARY HOSP IN				1.G FE	340,000	94.1410	320,079	340,000	340,000					1.973	1.973	MN	1,118		12/20/2023	11/01/2025
53706R-AF-3	LITTLE CO MARY HOSP IN				1.G FE	455,000	91.1250	414,619	455,000	455,000					2.132	2.132	MN	1,617		12/20/2023	11/01/2026
53706R-AG-1	LITTLE CO MARY HOSP IN				1.G FE	1,545,000	90.0250	1,390,891	1,545,000	1,545,000					2.473	2.473	MN	6,368		12/20/2023	11/01/2027
53706R-AH-9	LITTLE CO MARY HOSP IN				1.G FE	1,450,000	88.1110	1,277,608	1,450,000	1,450,000					2.623	2.623	MN	6,339	19,017	12/20/2023	11/01/2028
53706R-AJ-5	LITTLE CO MARY HOSP IN				1.G FE	1,000,000	87.6350	876,352	1,000,000	1,000,000					2.821	2.821	MN	4,702	14,105	12/20/2023	11/01/2029
53706R-AK-2	LITTLE CO MARY HOSP IN				1.G FE	1,575,000	85.7870	1,351,142	1,575,000	1,575,000					2.921	2.921	MN	7,668	23,003	12/20/2023	11/01/2030
53706R-AL-0	LITTLE CO MARY HOSP IN				1.G FE	1,725,000	84.0060	1,449,104	1,725,000	1,725,000					3.021	3.021	MN	8,685	26,056	12/20/2023	11/01/2031
538034-AN-9	LIVE NATION ENTERTAINMENT INC			1	4.B FE	11,694,385	99.0860	11,328,502	11,433,000	11,317,362	572,320	(98,045)			5.625	4.744	MS	189,359	618,638	06/05/2023	03/15/2026
538034-AN-9	LIVE NATION ENTERTAINMENT INC	LS		1	4.B FE	417,440	99.0860	403,280	407,000	403,280	21,655	(3,271)			5.625	4.784	MS	6,741	22,894	11/10/2020	03/15/2026
538034-AX-7	LIVE NATION ENTERTAINMENT INC			1	3.C FE	2,861,000	93.2590	2,704,518	2,900,000	2,704,518	227,456	6,039			3.750	4.002	JJ	50,146	108,750	12/22/2021	01/15/2028
538034-AX-7	LIVE NATION ENTERTAINMENT INC	LS		1	3.C FE	2,092,125	93.2590	1,958,444	2,100,000	1,958,444	167,880	1,203			3.750	3.819	JJ	36,313	78,750	11/04/2021	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
501889-AD-1	LKQ CORP			1	2.C FE	5,804,226	102.3470	5,955,581	5,819,000	5,804,728		503			5.750	5.813	JD	14,871	186,814	10/26/2023	06/15/2028
501889-AD-1	LKQ CORP	LS		1	2.C FE	180,540	102.3470	185,248	181,000	180,556		16			5.750	5.813	JD	463	5,811	10/26/2023	06/15/2028
53944Y-AD-5	LLOYDS BANKING GROUP PLC		D		1.G FE	4,965,400	95.9670	4,798,326	5,000,000	4,988,107		3,637			3.750	3.834	JJ	88,542	187,500	01/04/2017	01/11/2027
53944Y-AP-8	LLOYDS BANKING GROUP PLC		D	1,5	1.G FE	6,574,302	91.6250	6,047,249	6,600,000	6,583,652		4,663			1.627	1.703	MN	14,914	107,382	12/22/2021	05/11/2027
53961*-BQ-8	LOCAL INITIATIVES SUPPORT CORPORAT			2	4.B Z	8,000,000	100.1230	8,009,821	8,000,000	8,000,957	(8,841)	(2,752)			4.000	3.945	JAJO	80,000	320,000	08/31/2018	10/01/2026
546676-AZ-0	LOUISVILLE GAS AND ELECTRIC COMPAN			1	1.F FE	4,988,600	104.1590	5,207,956	5,000,000	4,989,280		680			5.450	5.480	AO	57,528	155,174	03/09/2023	04/15/2033
548661-EP-8	LOWES COMPANIES INC			1	2.A FE	14,997,450	100.0640	15,009,630	15,000,000	14,998,057		607			4.800	4.806	AO	180,000	362,000	03/28/2023	04/01/2026
548661-ER-4	LOWES COMPANIES INC			1	2.A FE	13,633,720	105.9440	14,832,185	14,000,000	13,635,418		1,698			5.750	5.938	JJ	402,500	58,139	08/15/2023	07/01/2053
50212Y-AD-6	LPL HOLDINGS INC			1	2.C FE	13,750,000	92.5420	12,724,478	13,750,000	13,750,000	1,786,125				4.000	4.000	MS	161,944	550,000	03/04/2021	03/15/2029
50220P-AA-1	LSEGA FINANCING PLC		D	1	1.G FE	6,145,941	98.5620	6,381,869	6,475,000	6,426,278		181,334			0.650	3.552	AO	9,937	42,088	06/07/2022	04/06/2024
50220P-AA-1	LSEGA FINANCING PLC	LS	D	1	1.G FE	498,320	98.5620	517,449	525,000	521,050		14,703			0.650	3.552	AO	806	3,413	06/07/2022	04/06/2024
50220P-AB-9	LSEGA FINANCING PLC		D	1	1.G FE	2,996,970	92.2160	2,766,492	3,000,000	2,998,602		604			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	89.4820	4,474,086	5,000,000	4,997,153		633			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	8,091,233	84.5640	7,320,667	8,657,000	7,320,667	108,047	60,978			6.625	7.786	AO	121,078	573,526	04/13/2022	10/15/2029
50221D-AA-7	LSF11 A5 HOLDCO LLC	LS		1	5.A FE	188,500	84.5640	169,127	200,000	169,127	2,663	1,241			6.625	7.638	AO	2,797	13,250	03/11/2022	10/15/2029
50249A-AF-0	LYB INTERNATIONAL FINANCE III LLC			1	2.B FE	4,900,711	93.4040	4,636,591	4,964,000	4,922,890		16,025			1.250	1.724	AO	15,513	58,613	04/24/2023	10/01/2025
55617L-AL-6	MACYS RETAIL HOLDINGS LLC			1	3.A FE	538,176	84.8000	542,720	640,000	538,256		80			6.700	9.075	JJ	19,772		12/21/2023	07/15/2034
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP			1	2.B FE	10,211,730	99.7850	10,268,920	10,291,000	10,239,292		21,992			5.000	5.249	MS	171,517	514,550	09/23/2022	03/01/2026
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP	LS		1	2.B FE	99,243	99.7850	99,785	100,000	99,506		210			5.000	5.244	MS	1,667	5,000	09/23/2022	03/01/2026
56501R-AE-6	MANULIFE FINANCIAL CORP		A	1,5	2.A FE	474,955	94.1320	470,662	500,000	476,490		1,535			4.061	4.764	FA	7,163	10,153	05/02/2023	02/24/2032
56585A-AG-7	MARATHON PETROLEUM CORP			1	2.B FE	5,978,460	98.4320	5,905,929	6,000,000	5,998,217		2,453			3.625	3.668	MS	64,042	217,500	09/02/2014	09/15/2024
56585A-BD-3	MARATHON PETROLEUM CORP			1	2.B FE	1,002,352	95.5700	993,927	1,040,000	1,008,331		5,979			3.800	4.597	AO	9,880	39,520	02/02/2023	04/01/2028
56585A-BH-4	MARATHON PETROLEUM CORP			1	2.B FE	11,228,063	99.3220	11,173,748	11,250,000	11,243,657		4,508			4.700	4.744	MN	88,125	528,750	04/23/2020	05/01/2025
57161T-AB-7	MARQUETTE UNIV			1	1.F FE	1,320,000	96.8860	1,278,893	1,320,000	1,320,000					2.032	2.032	AO	6,706	13,411	12/20/2023	10/01/2024
57161T-AD-3	MARQUETTE UNIV			1	1.F FE	2,359,000	92.3600	2,178,761	2,359,000	2,359,000					2.418	2.418	AO	14,260	28,520	12/20/2023	10/01/2026
57161T-AE-1	MARQUETTE UNIV			1	1.F FE	3,345,000	91.0800	3,046,610	3,345,000	3,345,000					2.518	2.518	AO	21,057	42,114	12/20/2023	10/01/2027
571903-BG-7	MARRIOTT INTERNATIONAL INC			1	2.B FE	5,982,262	86.5470	5,192,840	6,000,000	5,986,264		1,669			2.850	2.885	AO	36,100	171,000	12/22/2021	04/15/2031
571903-BM-4	MARRIOTT INTERNATIONAL INC			1	2.B FE	7,911,161	101.7280	8,100,576	7,963,000	7,915,899		4,738			5.450	5.689	MS	127,784		09/13/2023	09/15/2026
571903-BM-4	MARRIOTT INTERNATIONAL INC	LS		1	2.B FE	1,030,249	101.7280	1,054,916	1,037,000	1,030,866		617			5.450	5.689	MS	16,641		09/13/2023	09/15/2026
571903-BN-2	MARRIOTT INTERNATIONAL INC			1	2.B FE	12,826,986	103.1270	13,303,357	12,900,000	12,830,682		3,696			5.550	5.680	AO	210,808		09/13/2023	10/15/2028
571903-BN-2	MARRIOTT INTERNATIONAL INC	LS		1	2.B FE	99,434	103.1270	103,127	100,000	99,463		29			5.550	5.680	AO	1,634		09/13/2023	10/15/2028
571676-AT-2	MARS INC			1	1.E FE	21,147,588	100.5310	21,312,676	21,200,000	21,151,339		3,750			4.550	4.609	AO	190,241	482,300	09/27/2023	04/20/2028
571676-AU-9	MARS INC			1	1.E FE	1,000,000	100.2710	1,002,705	1,000,000	1,000,000					4.650	4.650	AO	9,171	23,250	04/17/2023	04/20/2031
571676-AV-7	MARS INC			1	1.E FE	34,944,700	100.8880	35,310,877	35,000,000	34,947,774		3,074			4.750	4.770	AO	327,882	831,250	04/17/2023	04/20/2033
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC			1	1.G FE	3,813,472	98.1170	3,297,710	3,361,000	3,555,658		(86,867)			3.750	1.082	MS	37,461	126,038	01/01/2021	03/14/2026
571748-BF-8	MARSH & MCLENNAN COMPANIES INC			1	1.G FE	968,397	99.5870	874,372	878,000	883,846		(28,360)			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	7,947,477	95.7330	7,711,301	8,055,000	7,978,833		17,458			3.500	3.759	JD	12,530	281,925	05/26/2022	12/15/2027
573284-AV-8	MARTIN MARIETTA MATERIALS INC			1	2.B FE	790,737	88.0400	827,572	940,000	801,914		11,176			2.500	5.310	MS	6,919	11,750	05/22/2023	03/15/2030
573874-AC-8	MARVELL TECHNOLOGY INC			1	2.C FE	17,586,112	93.0300	16,466,379	17,700,000	17,638,703		25,991			1.650	1.805	AO	61,655	292,050	12/22/2021	04/15/2026
573874-AC-8	MARVELL TECHNOLOGY INC	LS		1	2.C FE	99,188	93.0300	93,030	100,000	99,561		186			1.650	1.847	AO	348	1,650	12/21/2021	04/15/2026
573874-AF-1	MARVELL TECHNOLOGY INC			1	2.C FE	25,807,511	90.2400	23,281,806	25,800,000	25,805,296		(1,170)			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	87.3870	2,621,597	3,000,000	2,995,714		519			2.950	2.972	AO	18,683	88,500	10/08/2021	04/15/2031
573874-AP-9	MARVELL TECHNOLOGY INC			1	2.C FE	14,956,200	103.3200	15,497,970	15,000,000	14,958,195		1,995			5.750	5.814	FA	246,771		09/11/2023	02/15/2029
573874-AQ-7	MARVELL TECHNOLOGY INC			1	2.C FE	3,835,826	106.0390	4,094,165	3,861,000	3,836,362		535			5.950	6.038	MS	65,728		09/11/2023	09/15/2033
573874-AQ-7	MARVELL TECHNOLOGY INC	LS		1	2.C FE	5,463,147	106.0390	5,831,084	5,499,000	5,463,909		763			5.950	6.038	MS	93,613		09/11/2023	09/15/2033

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
574599-BP-0	MASCO CORPORATION			1	2.B FE	930,770	82.4450	981,096	1,190,000	944,765		13,995			2.000	5.725	AO	5,950	11,900	07/06/2023	10/01/2030
575385-AD-1	MASONITE INTERNATIONAL CORPORATION			1	3.B FE	7,751,556	96.0000	7,750,080	8,073,000	7,707,448	(312)	39,619			5.375	6.358	FA	180,802	200,783	12/01/2023	02/01/2028
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II				1.B FE	5,310,438	98.6460	5,292,372	5,365,000	5,351,951		26,835			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	98.9590	14,843,891	15,000,000	14,991,257		5,010			4.150	4.187	FA	216,146	622,500	08/23/2022	08/26/2025
577081-BD-3	MATTEL INC			1	3.A FE	189,519	99.8680	191,746	192,000	189,749		230			5.875	6.214	JD	501	5,640	07/12/2023	12/15/2027
577081-BD-3	MATTEL INC	LS		1	3.A FE	4,745,881	99.8680	4,801,643	4,808,000	4,751,637		5,756			5.875	6.214	JD	12,554	141,235	07/12/2023	12/15/2027
57763R-AB-3	MAUSER PACKAGING SOLUTIONS HOLDING	LS		1	4.B FE	3,500,000	101.7680	3,561,884	3,500,000	3,500,000					7.875	7.875	FA	104,125	141,641	01/30/2023	08/15/2026
579780-AT-4	MCCORMICK & COMPANY INCORPORATED			1	2.B FE	9,693,792	100.3710	9,735,983	9,700,000	9,694,152		360			4.950	4.958	AO	101,365	252,079	04/03/2023	04/15/2033
579780-AT-4	MCCORMICK & COMPANY INCORPORATED	LS		1	2.B FE	299,808	100.3710	301,113	300,000	299,819		11			4.950	4.958	AO	3,135	7,796	04/03/2023	04/15/2033
58013M-ER-1	MCDONALDS CORP			1	2.A FE	2,567,640	82.7980	2,950,101	3,563,000	2,573,579		5,938			3.625	6.088	MN	21,526	64,579	10/10/2023	05/01/2043
58013M-EN-0	MCDONALD'S CORP			1	2.A FE	1,525,040	84.2900	1,754,065	2,081,000	1,529,010		3,969			3.700	6.148	FA	29,088		10/03/2023	02/15/2042
58013M-FA-7	MCDONALDS CORPORATION			1	2.A FE	3,446,117	98.2010	3,952,595	4,025,000	3,448,999		2,883			4.875	6.063	JD	11,991	98,109	10/10/2023	12/09/2045
58013M-FA-7	MCDONALDS CORPORATION	LS		1	2.A FE	949,213	98.2010	1,086,104	1,106,000	950,038		825			4.875	6.044	JD	3,295	26,959	10/02/2023	12/09/2045
58013M-FT-6	MCDONALDS CORPORATION			1	2.A FE	4,208,352	101.6390	4,878,660	4,800,000	4,210,176		1,824			5.150	6.058	MS	76,907		10/04/2023	09/09/2052
58013M-FT-6	MCDONALDS CORPORATION	LS		1	2.A FE	175,348	101.6390	203,278	200,000	175,424		76			5.150	6.058	MS	3,204		10/04/2023	09/09/2052
581557-BR-5	MCKESSON CORP			1	2.A FE	10,759,554	91.6840	10,002,746	10,910,000	10,801,985		27,929			1.300	1.679	FA	53,580	136,240	05/22/2023	08/15/2026
581557-BR-5	MCKESSON CORP	LS		1	2.A FE	199,094	91.6840	183,368	200,000	199,518		179			1.300	1.394	FA	982	2,600	08/09/2021	08/15/2026
552704-AE-8	MEG ENERGY CORP		A	1	3.C FE	3,783,478	101.6230	3,685,881	3,627,000	3,683,750	38,615	(54,013)			7.125	5.482	FA	107,677	258,424	03/30/2022	02/01/2027
552704-AE-8	MEG ENERGY CORP	LS	A	1	3.C FE	5,316,931	101.6230	5,169,582	5,087,000	5,168,122	58,455	(78,523)			7.125	5.423	FA	151,020	362,449	03/08/2022	02/01/2027
552704-AF-5	MEG ENERGY CORP		A	1	3.C FE	12,914,258	97.1640	12,277,670	12,636,000	12,277,670	426,851	(65,245)			5.875	5.278	FA	309,319	742,365	01/31/2022	02/01/2029
58933Y-AR-6	MERCK & CO INC			1	1.E FE	4,972,200	97.7780	4,888,897	5,000,000	4,988,426		10,129			2.750	2.964	FA	53,854	137,500	05/17/2022	02/10/2025
58933Y-BL-8	MERCK & CO INC			1	1.E FE	7,952,240	101.1370	8,090,962	8,000,000	7,953,065		825			4.900	4.946	MN	47,911	196,000	05/08/2023	05/17/2044
58933Y-BN-4	MERCK & CO INC			1	1.E FE	5,973,780	104.2560	6,255,364	6,000,000	5,973,906		126			5.150	5.176	MN	37,767	154,500	05/08/2023	05/17/2063
59001A-BD-3	MERITAGE HOMES CORP			1	2.C FE	3,007,218	91.8950	3,074,790	3,346,000	3,028,288		21,071			3.875	5.997	AO	27,372	64,829	07/27/2023	04/15/2029
59001A-BD-3	MERITAGE HOMES CORP	LS		1	2.C FE	138,408	91.8950	141,518	154,000	139,377		970			3.875	5.997	AO	1,260	2,984	07/27/2023	04/15/2029
59217G-FC-8	MET LIFE GLOB FUNDING I				1.D FE	6,431,491	98.5520	6,340,853	6,434,000	6,432,583		814			4.050	4.064	FA	91,202	260,577	08/18/2022	08/25/2025
59217G-FC-8	MET LIFE GLOB FUNDING I	LS			1.D FE	1,565,389	98.5520	1,543,329	1,566,000	1,565,655		198			4.050	4.064	FA	22,198	63,423	08/18/2022	08/25/2025
58989V-2E-3	MET TOWER GLOBAL FUNDING				1.D FE	3,763,308	98.3140	3,703,471	3,767,000	3,765,165		1,210			3.700	3.735	JD	6,969	139,379	06/06/2022	06/13/2025
30303M-8G-0	META PLATFORMS INC			1	1.E FE	21,582,646	97.3780	21,056,110	21,623,000	21,590,866		8,176			3.500	3.544	FA	285,904	767,231	12/29/2022	08/15/2027
30303M-8G-0	META PLATFORMS INC	LS		1	1.E FE	239,552	97.3780	233,708	240,000	239,643		91			3.500	3.544	FA	3,173	8,516	12/29/2022	08/15/2027
30303M-8J-4	META PLATFORMS INC			1	1.E FE	9,983,604	91.8800	9,188,005	10,000,000	9,983,880		274			4.450	4.460	FA	168,111	452,417	12/29/2022	08/15/2052
30303M-8K-1	META PLATFORMS INC			1	1.E FE	12,784,640	93.0990	12,801,148	13,750,000	12,790,345		5,675			4.650	5.045	FA	241,542	650,031	12/29/2022	08/15/2062
30303M-8M-7	META PLATFORMS INC			1	1.E FE	879,574	102.3860	921,470	900,000	880,253		679			4.800	5.209	MN	5,520	23,040	09/27/2023	05/15/2030
30303M-8Q-8	META PLATFORMS INC			1	1.E FE	17,660,626	108.3830	19,494,924	17,987,000	17,661,835		1,209			5.600	5.727	MN	128,707	537,212	09/28/2023	05/15/2053
30303M-8Q-8	META PLATFORMS INC	LS		1	1.E FE	2,007,424	108.3830	2,181,758	2,013,000	2,007,473		49			5.600	5.619	MN	14,404	60,122	05/01/2023	05/15/2053
30303M-8R-6	META PLATFORMS INC			1	1.E FE	14,955,300	109.4450	16,416,705	15,000,000	14,955,496		196			5.750	5.769	MN	110,208	460,000	05/01/2023	05/15/2063
59151K-AK-4	METHANEX CORP		A	1	3.A FE	13,432,095	98.3660	13,279,468	13,500,000	13,279,468	344,901	7,831			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	98.3660	1,475,496	1,500,000	1,475,496	38,322	870			4.250	4.312	JD	5,313	63,750	11/13/2014	12/01/2024
59151K-AL-2	METHANEX CORPORATION	LS	A	1	3.A FE	3,998,760	96.2130	3,848,508	4,000,000	3,848,508	299,381	112			5.250	5.254	JD	9,333	210,000	09/09/2019	12/15/2029
59217G-FD-6	METLIFE GLOBAL FUNDING INC I				1.D FE	14,735,840	97.3780	14,363,262	14,750,000	14,738,254		1,800			4.300	4.316	FA	221,988	634,250	08/18/2022	08/25/2029
591894-CC-2	METROPOLITAN EDISON COMPANY			1	2.B FE	4,683,279	96.7780	4,537,942	4,689,000	4,685,817		554			4.300	4.315	JJ	92,972	201,627	01/07/2019	01/15/2029
591894-CE-8	METROPOLITAN EDISON COMPANY			1	2.A FE	5,789,941	100.7270	5,840,154	5,798,000	5,791,027		1,086			5.200	5.232	AO	75,374	151,585	03/28/2023	04/01/2028
591894-CE-8	METROPOLITAN EDISON COMPANY	LS		1	2.A FE	201,719	100.7270	203,469	202,000	201,757		38			5.200	5.232	AO	2,626	5,281	03/28/2023	04/01/2028
592179-KF-1	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	9,999,100	100.9940	10,099,414	10,000,000	9,999,260		160			5.050	5.052	JJ	245,486	252,500	01/03/2023	01/06/2028
59217G-FB-0	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	4,746,390	98.2460	4,666,707	4,750,000	4,747,393		675			4.400	4.417	JD	105,081	104,500	06/27/2022	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
59217G-FB-0	METROPOLITAN LIFE GLOBAL FUNDING I	LS			1.D FE	249,810	98.2460	245,616	250,000	249,863		36			4.400	4.417	JD	5,531	5,500	06/27/2022	06/30/2027
595017-BC-7	MICROCHIP TECHNOLOGY INCORPORATED			1	2.B FE	3,716,000	96.8910	3,600,459	3,716,000	3,716,000					0.983	0.983	MS	12,176	36,528	06/15/2022	09/01/2024
595017-BC-7	MICROCHIP TECHNOLOGY INCORPORATED	LS		1	2.B FE	785,000	96.8910	760,592	785,000	785,000					0.983	0.983	MS	2,572	7,717	06/15/2022	09/01/2024
595620-AX-3	MIDAMERICAN ENERGY COMPANY			1	1.F FE	4,493,970	105.3690	4,741,620	4,500,000	4,494,109		139			5.350	5.367	JJ	76,238		09/05/2023	01/15/2034
595620-AX-3	MIDAMERICAN ENERGY COMPANY	LS		1	1.F FE	499,330	105.3690	526,847	500,000	499,345		15			5.350	5.367	JJ	8,471		09/05/2023	01/15/2034
595620-AY-1	MIDAMERICAN ENERGY COMPANY			1	1.F FE	3,786,602	110.6300	4,193,996	3,791,000	3,786,619		16			5.850	5.858	MS	70,228		09/05/2023	09/15/2054
595620-AY-1	MIDAMERICAN ENERGY COMPANY	LS		1	1.F FE	208,758	110.6300	231,217	209,000	208,758		1			5.850	5.858	MS	3,872		09/05/2023	09/15/2054
59562V-BD-8	MIDAMERICAN ENERGY HOLDINGS CO			1	1.G FE	35,505,859	98.3940	35,903,916	36,490,000	35,528,222		22,363			5.150	5.367	MN	240,124	1,879,235	04/10/2023	11/15/2043
59565X-AC-4	MIDCONTINENT COMMUNICATIONS			1	4.C FE	1,175,540	97.4710	1,080,953	1,109,000	1,080,953	91,821	(14,940)			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	99.4270	23,168,517	23,302,000	23,296,708		20,748			3.900	3.993	AO	227,195	908,778	06/02/2022	04/01/2024
599191-AA-1	MILEAGE PLUS HOLDINGS LLC			1	2.C FE	10,023,125	100.2840	10,178,816	10,150,000	10,094,512		9,912			6.500	6.824	MJSD	20,159	612,625	06/25/2020	06/20/2027
603051-AA-1	MINERAL RESOURCES LTD		D	1	3.C FE	10,540,644	101.5890	10,030,904	9,874,000	10,009,085	229,587	(162,968)			8.125	6.205	MN	133,710	802,263	11/02/2021	05/01/2027
603051-AA-1	MINERAL RESOURCES LTD	LS	D	1	3.C FE	4,453,669	101.5890	4,184,453	4,119,000	4,184,453	120,569	(83,677)			8.125	5.771	MN	55,778	334,669	11/02/2021	05/01/2027
603051-AD-5	MINERAL RESOURCES LTD		D	1	3.C FE	849,052	104.2330	896,400	860,000	850,395		1,096			8.500	8.733	MN	12,183	73,100	10/04/2022	05/01/2030
603051-AE-3	MINERAL RESOURCES LTD		D	1	3.C FE	5,541,000	106.3770	5,903,924	5,550,000	5,541,347		347			9.250	9.291	AO	125,492		10/03/2023	10/01/2028
603158-AA-4	MINERALS TECHNOLOGIES INC.			1	3.C FE	2,305,573	96.1690	2,147,454	2,233,000	2,147,454	175,841	(17,097)			5.000	4.160	JJ	55,825	111,650	03/24/2021	07/01/2028
605417-BZ-6	MISSISSIPPI POWER CO			1	2.A FE	5,858,650	85.0760	5,955,352	7,000,000	5,873,710		15,060			4.250	5.680	MS	87,597	148,750	07/25/2023	03/15/2042
605417-CB-8	MISSISSIPPI POWER COMPANY			1	1.G FE	8,376,564	97.1520	8,160,727	8,400,000	8,388,920		2,350			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	97.6320	1,815,962	1,860,000	1,970,218		(50,059)			3.850	1.074	MS	23,870	71,610	12/22/2021	03/01/2026
606822-AU-8	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	321,000	98.2930	315,519	321,000	321,000					3.777	3.777	MS	4,008	12,124	02/26/2018	03/02/2025
606822-AU-8	MITSUBISHI UFJ FINANCIAL GROUP INC	LS	D		1.G FE	200,000	98.2930	196,585	200,000	200,000					3.777	3.777	MS	2,497	7,554	02/26/2018	03/02/2025
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	2,400,000	91.8650	2,204,767	2,400,000	2,400,000					3.195	3.195	JJ	34,719	76,680	07/11/2019	07/18/2029
606822-CC-6	MITSUBISHI UFJ FINANCIAL GROUP INC		D	1,5	1.G FE	10,000,000	92.5300	9,253,023	10,000,000	10,000,000					2.341	2.341	JJ	105,345	234,100	01/11/2022	01/19/2028
606822-CH-5	MITSUBISHI UFJ FINANCIAL GROUP INC		D	1,5	1.G FE	25,000,000	99.5270	24,881,793	25,000,000	25,000,000					4.788	4.788	JJ	541,975	1,190,350	07/11/2022	07/18/2025
606822-CQ-5	MITSUBISHI UFJ FINANCIAL GROUP INC		D	1,5	1.G FE	10,000,000	99.6250	9,962,542	10,000,000	10,000,000					5.063	5.063	MS	153,296	504,894	09/06/2022	09/12/2025
606822-CY-8	MITSUBISHI UFJ FINANCIAL GROUP INC		D	1,5	1.G FE	3,861,000	101.4960	3,918,748	3,861,000	3,861,000					5.242	5.242	AO	40,479	101,197	04/11/2023	04/19/2029
606822-CY-8	MITSUBISHI UFJ FINANCIAL GROUP INC	LS	D	1,5	1.G FE	1,139,000	101.4960	1,156,036	1,139,000	1,139,000					5.242	5.242	AO	11,941	29,853	04/11/2023	04/19/2029
60687Y-BD-0	MIZUHO FINANCIAL GROUP INC		D	1	1.G FE	15,000,000	95.5640	14,334,531	15,000,000	15,000,000					2.226	2.226	MN	33,390	333,900	02/18/2020	05/25/2026
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC		D	1,5	1.G FE	20,000,000	91.3810	18,276,198	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	11,130,625	87.3760	10,585,648	12,115,000	10,404,427	281,467	78,609			3.875	4.917	MN	59,986	469,456	10/20/2022	05/15/2032
60855R-AL-4	MOLINA HEALTHCARE INC	LS		1	3.C FE	82,500	87.3760	87,376	100,000	84,149		1,397			3.875	6.345	MN	495	3,875	10/20/2022	05/15/2032
60871R-AD-2	MOLSON COORS BREWING CO			1	2.B FE	4,574,850	96.2790	4,813,928	5,000,000	4,582,577		7,727			5.000	5.742	MN	41,667	125,000	05/19/2023	05/01/2042
60871R-AG-5	MOLSON COORS BREWING CO			1	2.B FE	35,603,381	95.7740	35,853,090	37,435,000	36,637,197		292,427			3.000	3.888	JJ	517,851	1,123,050	08/26/2022	07/15/2026
60920L-AS-3	MONDELEZ INTERNATIONAL HOLDINGS NE			1	2.B FE	5,980,980	98.7500	5,924,971	6,000,000	5,988,894		6,146			4.250	4.364	MS	75,083	255,000	09/06/2022	09/15/2025
609207-AU-9	MONDELEZ INTERNATIONAL INC			1	2.B FE	542,839	95.3220	552,870	580,000	554,965		12,125			1.500	4.865	MN	1,378	8,700	04/24/2023	05/04/2025
609207-BA-2	MONDELEZ INTERNATIONAL INC			1	2.B FE	19,948,800	94.3210	18,864,250	20,000,000	19,966,349		9,908			2.625	2.680	MS	151,667	525,000	03/03/2022	03/17/2027
606950-AA-1	MONEYGRAM INTERNATIONAL INC			1	4.B FE	10,375,000	97.0030	12,125,340	12,500,000	10,490,979		115,979			9.000	12.742	JD	93,750	562,500	05/31/2023	06/01/2030
606950-AA-1	MONEYGRAM INTERNATIONAL INC	LS		1	4.B FE	166,000	97.0030	194,005	200,000	167,856		1,856			9.000	12.742	JD	1,500	9,000	05/31/2023	06/01/2030
609935-AA-9	MONONGAHELA POWER COMPANY			1	1.G FE	9,125,636	104.9270	9,592,423	9,142,000	9,125,976		340			5.850	5.873	FA	157,471		09/12/2023	02/15/2034
609935-AA-9	MONONGAHELA POWER COMPANY	LS		1	1.G FE	856,464	104.9270	900,273	858,000	856,496		32			5.850	5.873	FA	14,779		09/12/2023	02/15/2034
610202-BR-3	MONONGAHELA POWER COMPANY			1	1.G FE	4,298,194	95.7200	4,115,959	4,300,000	4,299,319		187			3.550	3.555	MN	19,505	152,650	05/09/2017	05/15/2027
615369-AP-0	MOODYS CORPORATION			1	2.A FE	4,871,663	98.9800	4,745,124	4,794,000	4,837,291		(7,527)			4.250	4.052	FA	84,894	203,745	01/23/2019	02/01/2029
615369-AP-0	MOODYS CORPORATION	LS		1	2.A FE	203,240	98.9800	197,961	200,000	201,806		(314)			4.250	4.052	FA	3,542	8,500	01/23/2019	02/01/2029
615394-AM-5	MOOG INC			1	3.C FE	2,689,000	94.4250	2,539,101	2,689,000	2,539,101	51,776				4.250	4.250	JD	5,079	114,283	12/06/2019	12/15/2027
615394-AM-5	MOOG INC	LS		1	3.C FE	100,000	94.4250	94,425	100,000	94,425	1,925				4.250	4.250	JD	189	4,250	12/06/2019	12/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61690U-4T-4	MORGAN STANLEY			1	1.D FE	1,882,132	99.9330	1,900,717	1,902,000	1,884,032		1,900			4.754	5.193	AO	17,582	45,211	09/27/2023	04/21/2026
61690U-4T-4	MORGAN STANLEY	LS		1	1.D FE	8,998,000	99.9330	8,991,932	8,998,000	8,998,000					4.754	4.754	AO	83,177	213,882	04/19/2023	04/21/2026
617446-8G-7	MORGAN STANLEY	LS		1	1.G FE	1,013,209	97.3980	866,840	890,000	980,014		(16,586)			4.431	2.302	JJ	17,308	39,436	12/22/2021	01/23/2030
61744Y-AK-4	MORGAN STANLEY			1	1.G FE	9,893,305	95.4640	8,315,902	8,711,000	9,371,194		(179,819)			3.591	1.399	JJ	138,159	312,812	12/22/2021	07/22/2028
61744Y-AK-4	MORGAN STANLEY	LS		1	1.G FE	388,176	95.4640	324,579	340,000	366,656		(7,268)			3.591	1.328	JJ	5,392	12,209	01/01/2021	07/22/2028
61744Y-AP-3	MORGAN STANLEY			1	1.G FE	4,610,483	95.3680	3,792,795	3,977,000	4,349,023		(88,368)			3.772	1.396	JJ	65,422	150,012	01/01/2021	01/24/2029
61746B-EF-9	MORGAN STANLEY			1	1.G FE	5,152,480	96.9490	5,081,082	5,241,000	5,210,320		9,303			3.625	3.830	JJ	84,966	189,986	01/18/2017	01/20/2027
61746B-EF-9	MORGAN STANLEY	LS		1	1.G FE	3,695,510	96.9490	3,644,302	3,759,000	3,736,996		6,672			3.625	3.830	JJ	60,940	136,264	01/18/2017	01/20/2027
61747Y-EC-5	MORGAN STANLEY			1,5	1.E FE	982,953	91.3410	913,406	1,000,000	988,942		2,985			1.512	1.835	JJ	6,762	15,120	12/22/2021	07/20/2027
61747Y-EJ-0	MORGAN STANLEY			1	1.E FE	5,000,000	99.8520	4,992,605	5,000,000	5,000,000					6.025	2.915	JAJO	56,997	272,392	01/19/2022	01/24/2025
61747Y-EK-7	MORGAN STANLEY			1,5	1.E FE	500,000	92.8180	464,091	500,000	500,000					2.475	2.475	JJ	5,500	12,375	01/19/2022	01/21/2028
61747Y-EQ-4	MORGAN STANLEY			1,5	1.E FE	10,886,244	99.3960	10,834,111	10,900,000	10,888,492		2,249			3.620	3.704	AO	81,108	378,290	09/27/2023	04/17/2025
61747Y-ER-2	MORGAN STANLEY			1,5	1.E FE	5,000,000	97.7420	4,887,089	5,000,000	5,000,000					4.210	4.210	AO	41,515	210,500	04/18/2022	04/20/2028
61747Y-ES-0	MORGAN STANLEY			1,5	2.A FE	4,000,000	97.3100	3,892,389	4,000,000	4,000,000					5.297	5.297	AO	41,787	211,880	04/18/2022	04/20/2037
61747Y-ET-8	MORGAN STANLEY			1,5	1.E FE	12,000,000	99.0400	11,884,835	12,000,000	12,000,000					4.679	4.679	JJ	255,785	556,801	07/18/2022	07/17/2026
61747Y-EV-3	MORGAN STANLEY			1	1.E FE	40,349,000	104.7540	42,267,147	40,349,000	40,349,000					7.750	6.296	AO	585,542	2,540,373	10/14/2022	10/18/2028
61747Y-EV-3	MORGAN STANLEY	LS		1	1.E FE	651,000	104.7540	681,948	651,000	651,000					7.750	6.296	AO	9,447	40,987	10/14/2022	10/18/2028
61747Y-EX-9	MORGAN STANLEY			1,5	1.E FE	5,000,000	101.7990	5,089,967	5,000,000	5,000,000					6.138	6.138	AO	63,938	305,195	10/14/2022	10/16/2026
61747Y-FA-8	MORGAN STANLEY			1,5	1.E FE	14,999,700	100.4550	15,068,214	15,000,000	14,999,741		41			5.123	5.123	FA	320,188	409,840	01/17/2023	02/01/2029
61747Y-FB-6	MORGAN STANLEY			1,5	2.A FE	2,900,000	101.1290	2,932,753	2,900,000	2,900,000					5.948	5.948	JJ	77,621	86,246	01/17/2023	01/19/2038
61747Y-FB-6	MORGAN STANLEY	LS		1,5	2.A FE	100,000	101.1290	101,129	100,000	100,000					5.948	5.948	JJ	2,677	2,974	01/17/2023	01/19/2038
61747Y-FD-2	MORGAN STANLEY			1,5	1.E FE	25,000,000	100.5720	25,142,905	25,000,000	25,000,000					5.164	5.164	AO	254,614	641,914	04/19/2023	04/20/2029
61747Y-FE-0	MORGAN STANLEY			1,5	1.E FE	12,000,000	99.9900	11,998,774	12,000,000	12,000,000					5.250	5.250	AO	122,500	315,000	04/19/2023	04/21/2034
61747Y-FF-7	MORGAN STANLEY			1,5	1.E FE	380,314	101.8950	396,372	389,000	380,643		329			5.449	5.909	JJ	9,421		09/27/2023	07/20/2029
61747Y-FF-7	MORGAN STANLEY	LS		1,5	1.E FE	499,589	101.8950	520,684	511,000	500,022		432			5.449	5.909	JJ	12,375		09/27/2023	07/20/2029
61747Y-FG-5	MORGAN STANLEY			1,5	1.E FE	7,000,000	101.4880	7,104,146	7,000,000	7,000,000					5.424	5.424	JJ	168,747		07/19/2023	07/21/2034
61747Y-FH-3	MORGAN STANLEY			1,5	1.E FE	3,574,000	105.9780	3,787,670	3,574,000	3,574,000					6.407	6.407	MN	38,164		10/30/2023	11/01/2029
61747Y-FH-3	MORGAN STANLEY	LS		1,5	1.E FE	6,426,000	105.9780	6,810,175	6,426,000	6,426,000					6.407	6.407	MN	68,619		10/30/2023	11/01/2029
61747Y-FJ-9	MORGAN STANLEY			1,5	1.E FE	1,000,000	110.7050	1,107,054	1,000,000	1,000,000					6.627	6.627	MN	11,045		10/30/2023	11/01/2034
61747Y-FJ-9	MORGAN STANLEY	LS		1,5	1.E FE	9,000,000	110.7050	9,963,482	9,000,000	9,000,000					6.627	6.627	MN	99,405		10/30/2023	11/01/2034
61761J-VL-0	MORGAN STANLEY			1	1.G FE	1,179,993	98.7080	1,155,876	1,171,000	1,172,061		(1,268)			3.700	3.586	AO	8,184	43,327	01/19/2017	10/23/2024
61772B-AB-9	MORGAN STANLEY			1,5	1.E FE	11,183,420	92.1390	10,319,539	11,200,000	11,189,483		3,023			1.593	1.622	MN	28,249	178,416	12/22/2021	05/04/2027
61690U-7W-4	MORGAN STANLEY BANK NA			1	1.D FE	4,860,000	102.8230	4,997,179	4,860,000	4,860,000					5.882	5.882	AO	47,644		10/30/2023	10/30/2026
61690U-7W-4	MORGAN STANLEY BANK NA	LS		1	1.D FE	140,000	102.8230	143,952	140,000	140,000					5.882	5.882	AO	1,372		10/30/2023	10/30/2026
61945C-AH-6	MOSAIC CO/THE			1	2.B FE	999,480	102.0550	1,020,552	1,000,000	999,486		6			5.375	5.387	MN	3,583		12/04/2023	11/15/2028
620076-BN-8	MOTOROLA SOLUTIONS INC			1	2.C FE	6,920,231	99.2200	6,868,968	6,923,000	6,921,351		264			4.600	4.605	MN	33,615	318,458	05/09/2019	05/23/2029
620076-BT-5	MOTOROLA SOLUTIONS INC			1	2.C FE	8,190,750	84.4360	6,929,647	8,207,000	8,195,689		1,501			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	85.4700	2,905,979	3,400,000	3,399,527		57			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	90.4140	20,117,208	22,250,000	20,117,208	2,178,336	6,263			3.875	3.911	AO	215,547	862,188	11/26/2021	04/01/2029
62482B-AB-8	MOZART DEBT MERGER SUB INC	LS		1	4.C FE	8,010,000	94.2580	7,540,611	8,000,000	7,540,611	1,188,454	(2,003)			5.250	5.220	AO	105,000	420,000	12/22/2021	10/01/2029
553283-AC-6	MPH ACQUISITION HOLDINGS LLC	LS		1	5.A FE	20,645,711	81.2390	17,243,729	21,226,000	17,243,729	3,061,322	66,862			5.750	6.212	MN	203,416	1,220,495	12/22/2021	11/01/2028
553283-AD-4	MPH ACQUISITION HOLDINGS LLC			1	4.B FE	9,163,000	89.5410	8,204,596	9,163,000	8,204,596	1,056,540				5.500	5.500	MS	167,988	503,965	08/17/2021	09/01/2028
55336V-AA-8	MPLX LP			1	2.B FE	16,459,535	98.4730	16,499,098	16,755,000	16,601,203		129,470			4.000	4.849	FA	253,187	670,200	09/27/2022	02/15/2025
55336V-AG-5	MPLX LP			1	2.B FE	8,664,394	99.4290	8,537,014	8,586,000	8,615,197		(30,804)			4.875	4.491	JD	34,881	418,568	09/20/2022	12/01/2024
55336V-AK-6	MPLX LP			1	2.B FE	573,208	97.8880	486,505	497,000	537,014		(12,247)			4.125	1.511	MS	6,834	20,501	01/01/2021	03/01/2027

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
55336V-AR-1	MPLX LP			1	2.B FE	16,121,486	96.4020	15,424,274	16,000,000	16,098,066		(22,186)			4.000	3.836	MS	188,444	640,000	12/21/2021	03/15/2028
55336V-AS-9	MPLX LP			1	2.B FE	3,977,280	99.2860	3,971,448	4,000,000	3,987,253		2,143			4.800	4.871	FA	72,533	192,000	11/07/2018	02/15/2029
55336V-BN-9	MPLX LP			1	2.B FE	2,728,615	97.8280	2,675,593	2,735,000	2,731,418		823			4.250	4.287	JD	9,686	116,238	05/27/2020	12/01/2027
55336V-BN-9	MPLX LP		LS	1	2.B FE	99,767	97.8280	97,828	100,000	99,869		30			4.250	4.287	JD	354	4,250	05/27/2020	12/01/2027
55336V-BQ-2	MPLX LP			1	2.B FE	4,236,311	86.2920	3,658,790	4,240,000	4,237,448		348			2.650	2.660	FA	42,447	112,360	08/11/2020	08/15/2030
55336V-BQ-2	MPLX LP		LS	1	2.B FE	259,774	86.2920	224,360	260,000	259,844		21			2.650	2.660	FA	2,603	6,890	08/11/2020	08/15/2030
55336V-BR-0	MPLX LP			1	2.B FE	18,959,150	93.5430	17,773,240	19,000,000	18,983,534		7,389			1.750	1.791	MS	110,833	332,500	08/11/2020	03/01/2026
55336V-BT-6	MPLX LP			1	2.B FE	7,287,055	88.9550	6,548,840	7,362,000	7,289,097		1,158			4.950	5.016	MS	108,313	364,419	03/10/2022	03/14/2052
55336V-BV-1	MPLX LP			1	2.B FE	9,917,000	97.9590	9,795,940	10,000,000	9,922,800		5,800			5.000	5.107	MS	166,667	280,556	02/02/2023	03/01/2033
55354G-AL-4	MSCI INC			1	2.C FE	3,870,930	91.3680	3,375,137	3,694,000	3,806,682	764,147	(28,749)			3.875	2.988	JD	11,929	143,143	09/29/2021	02/15/2031
626717-AM-4	MURPHY OIL CORPORATION			1	3.A FE	3,631,159	99.4920	3,535,945	3,554,000	3,535,945	134,554	(18,588)			5.875	5.175	JD	121,799	203,574	04/07/2022	12/01/2027
626717-AM-4	MURPHY OIL CORPORATION		LS	1	3.A FE	6,848,476	99.4920	6,575,424	6,609,000	6,575,424	271,099	(55,449)			5.875	4.683	JD	226,496	378,564	02/23/2022	12/01/2027
626717-AN-2	MURPHY OIL CORPORATION			1	3.A FE	11,170,251	100.4550	10,758,709	10,710,000	10,758,709	550,814	(100,962)			6.375	5.257	JJ	314,829	916,989	04/01/2022	07/15/2028
626717-AN-2	MURPHY OIL CORPORATION		LS	1	3.A FE	260,099	100.4550	252,142	251,000	252,142	12,551	(2,008)			6.375	5.421	JJ	7,378	21,207	03/18/2022	07/15/2028
626738-AD-0	MURPHY OIL USA INC			1	3.B FE	15,008,865	99.1290	14,326,083	14,452,000	14,280,698	355,777	(86,967)			5.625	4.967	MN	135,488	812,925	10/12/2022	05/01/2027
626738-AD-0	MURPHY OIL USA INC		LS	1	3.B FE	343,511	99.1290	320,186	323,000	320,186	9,577	(3,027)			5.625	4.569	MN	3,028	18,169	09/21/2020	05/01/2027
626738-AF-5	MURPHY OIL USA INC			1	3.B FE	2,379,924	87.0810	2,168,329	2,490,000	2,134,412	90,195	2,457			3.750	4.416	FA	35,275	71,250	10/04/2023	02/15/2031
626738-AE-8	MURPHY USA INC			1	3.B FE	7,914,340	94.7500	7,354,495	7,762,000	7,307,134	260,756	(32,270)			4.750	4.316	MS	108,560	368,695	10/11/2022	09/15/2029
631005-BH-7	NARRAGANSETT ELECTRIC COMPANY			1	1.G FE	8,400,000	96.6770	8,120,879	8,400,000	8,400,000					3.919	3.919	FA	137,165	329,196	07/24/2018	08/01/2028
63111X-AG-6	NASDAQ INC			1	2.B FE	4,996,000	100.9770	5,048,842	5,000,000	4,996,975		975			5.650	5.693	JD	2,354	141,250	06/22/2023	06/28/2025
63111X-AH-4	NASDAQ INC			1	2.B FE	6,496,047	102.9950	6,703,925	6,509,000	6,497,212		1,165			5.350	5.396	JD	2,902	174,116	06/22/2023	06/28/2028
63111X-AH-4	NASDAQ INC		LS	1	2.B FE	989,028	102.9950	1,020,677	991,000	989,205		177			5.350	5.396	JD	442	26,509	06/22/2023	06/28/2028
63111X-AJ-0	NASDAQ INC			1	2.B FE	4,485,744	103.8850	4,661,323	4,487,000	4,485,789		45			5.550	5.554	FA	126,589		06/22/2023	02/15/2034
63111X-AJ-0	NASDAQ INC		LS	1	2.B FE	512,856	103.8850	532,930	513,000	512,861		5			5.550	5.554	FA	14,473		06/22/2023	02/15/2034
63111X-AK-7	NASDAQ INC			1	2.B FE	9,532,068	107.4130	10,526,432	9,800,000	9,533,258		1,190			5.950	6.151	FA	296,409		08/15/2023	08/15/2053
63111X-AK-7	NASDAQ INC		LS	1	2.B FE	194,532	107.4130	214,825	200,000	194,556		24			5.950	6.151	FA	6,049		08/15/2023	08/15/2053
632525-AY-7	NATIONAL AUSTRALIA BANK LTD		D		2.A FE	2,000,000	83.6470	1,672,939	2,000,000	2,000,000					2.990	2.990	MN	6,644	59,800	05/17/2021	05/21/2031
63254A-BE-7	NATIONAL AUSTRALIA BANK LTD (NEW Y		D		1.D FE	4,888,000	97.9960	4,790,063	4,888,000	4,888,000					3.905	3.905	JD	11,665	190,876	05/31/2022	06/09/2027
63254A-BE-7	NATIONAL AUSTRALIA BANK LTD (NEW Y		LS D		1.D FE	5,112,000	97.9960	5,009,575	5,112,000	5,112,000					3.905	3.905	JD	12,199	199,624	05/31/2022	06/09/2027
63307A-2S-3	NATIONAL BANK OF CANADA		A	1,5	1.G FE	9,992,400	99.1060	9,910,555	10,000,000	9,996,249		2,491			3.750	3.817	JD	22,917	375,000	06/02/2022	06/09/2025
636180-BM-2	NATIONAL FUEL GAS CO			1	2.C FE	2,492,150	99.5360	2,488,402	2,500,000	2,498,519		901			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	95.1750	2,046,263	2,150,000	2,143,850		1,510			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	2,084,733	97.5600	2,048,765	2,100,000	2,091,992		1,496			4.750	4.842	MS	33,250	99,750	08/08/2018	09/01/2028
636180-BP-5	NATIONAL FUEL GAS COMPANY		LS	1	2.C FE	397,092	97.5600	390,241	400,000	398,475		285			4.750	4.842	MS	6,333	19,000	08/08/2018	09/01/2028
636274-AD-4	NATIONAL GRID PLC		D	1	2.B FE	20,000,000	103.0270	20,605,342	20,000,000	20,000,000					5.602	5.602	JD	59,132	560,200	06/07/2023	06/12/2028
636274-AE-2	NATIONAL GRID PLC		D	1	2.B FE	20,000,000	105.0760	21,015,214	20,000,000	20,000,000					5.809	5.809	JD	61,317	580,900	06/07/2023	06/12/2033
63633D-AF-1	NATIONAL HEALTH INVESTORS INC.			1	2.C FE	4,959,800	79.9320	3,996,593	5,000,000	4,970,316		3,695			3.000	3.094	FA	62,500	150,000	01/19/2021	02/01/2031
637432-NQ-4	NATIONAL RURAL UTILITIES COOPERATI			1	1.E FE	4,687,000	97.0250	4,851,251	5,000,000	4,693,066		6,066			3.900	5.359	MN	32,500		11/20/2023	11/01/2028
637432-NS-0	NATIONAL RURAL UTILITIES COOPERATI			1	1.E FE	14,022,400	94.9080	14,236,205	15,000,000	14,089,892		67,492			3.700	5.040	MS	163,417	277,500	07/20/2023	03/15/2029
637432-PA-7	NATIONAL RURAL UTILITIES COOPERATI			1	1.E FE	10,441,100	105.8990	10,589,865	10,000,000	10,406,993		(34,138)			5.800	5.194	JJ	267,444	350,417	02/02/2023	01/15/2033
63743H-FC-1	NATIONAL RURAL UTILITIES COOPERATI			1	1.F FE	4,789,450	96.5320	4,826,624	5,000,000	4,912,360		76,859			1.875	3.514	FA	37,500	93,750	05/17/2022	02/07/2025
63743H-FF-4	NATIONAL RURAL UTILITIES COOPERATI			1	1.F FE	11,983,920	101.0010	12,120,137	12,000,000	11,989,887		5,119			5.450	5.499	AO	110,817	654,000	10/20/2022	10/30/2025
63743H-FJ-6	NATIONAL RURAL UTILITIES COOPERATI			1	1.F FE	13,058,563	102.5950	13,398,898	13,060,000	13,058,687		124			5.050	5.052	MS	194,195	139,234	06/26/2023	09/15/2028
63743H-FJ-6	NATIONAL RURAL UTILITIES COOPERATI		LS	1	1.F FE	1,939,787	102.5950	1,990,342	1,940,000	1,939,805		18			5.050	5.052	MS	28,847	20,683	06/26/2023	09/15/2028
637639-AH-8	NATIONAL SECURITIES CLEARING CORP			1	1.B FE	19,993,800	102.0590	20,411,880	20,000,000	19,995,047		1,125			5.100	5.107	MN	113,333	1,020,000	11/14/2022	11/21/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
637639-AJ-4	NATIONAL SECURITIES CLEARING CORP			1	1.B FE	942,098	100.5000	954,749	950,000	943,280		1,182			5.150	5.678	MN	4,213	24,463	09/27/2023	05/30/2025
637639-AJ-4	NATIONAL SECURITIES CLEARING CORP	LS		1	1.B FE	247,921	100.5000	251,250	250,000	248,232		311			5.150	5.678	MN	1,109	6,438	09/27/2023	05/30/2025
637639-AK-1	NATIONAL SECURITIES CLEARING CORP			1	1.B FE	9,850,233	101.8730	10,062,026	9,877,000	9,853,040		2,807			5.000	5.062	MN	42,526	246,925	05/22/2023	05/30/2028
637639-AK-1	NATIONAL SECURITIES CLEARING CORP	LS		1	1.B FE	122,667	101.8730	125,304	123,000	122,702		35			5.000	5.062	MN	530	3,075	05/22/2023	05/30/2028
63902H-AH-2	NATURE CONSERVANCY (THE)			1	1.C FE	2,250,000	93.5790	2,105,519	2,250,000	2,250,000					0.794	0.794	JJ	8,933		12/20/2023	07/01/2025
63902H-AK-5	NATURE CONSERVANCY (THE)			1	1.C FE	2,000,000	87.6780	1,753,554	2,000,000	2,000,000					1.154	1.154	JJ	11,540		12/20/2023	07/01/2027
63902H-AL-3	NATURE CONSERVANCY (THE)			1	1.C FE	2,275,000	85.1320	1,936,743	2,275,000	2,275,000					1.304	1.304	JJ	14,833		12/20/2023	07/01/2028
63902H-AP-4	NATURE CONSERVANCY (THE)			1	1.C FE	1,152,000	78.5010	904,328	1,152,000	1,152,000					1.711	1.711	JJ	9,855	9,855	12/20/2023	07/01/2031
639057-AC-2	NATWEST GROUP PLC		D	1	1.G FE	7,000,000	91.3090	6,391,629	7,000,000	7,000,000					1.642	1.642	JD	5,428	114,940	06/09/2021	06/14/2027
62878U-2A-9	NBN CO LTD		D	1	1.D FE	9,358,994	92.2610	8,667,949	9,395,000	9,376,527		7,669			1.450	1.536	MN	21,191	136,228	12/22/2021	05/05/2026
62878U-2A-9	NBN CO LTD	LS	D	1	1.D FE	104,768	92.2610	96,874	105,000	104,889		46			1.450	1.496	MN	237	1,523	04/26/2021	05/05/2026
62878U-2D-3	NBN CO LTD		D	1	1.D FE	12,949,430	91.2430	11,861,555	13,000,000	12,970,365		9,485			1.625	1.703	JJ	101,517	211,250	09/28/2021	01/08/2027
62886E-BA-5	NCR CORPORATION			1	4.A FE	2,547,313	95.0600	2,519,094	2,650,000	2,519,094	289,978	12,860			5.125	5.811	AO	28,672	135,813	04/29/2022	04/15/2029
02608A-AA-7	NECESSITY RETAIL REIT INC			1	3.A FE	11,733,016	84.2080	10,375,268	12,321,000	10,318,160	1,105,880	40,146			4.500	5.478	MS	140,151	479,745	11/29/2023	09/30/2028
64083Y-AA-9	NESCO HOLDINGS II INC			1	4.C FE	8,965,000	92.4590	8,288,949	8,965,000	8,288,949	444,574				5.500	5.500	AO	104,094	493,075	03/17/2021	04/15/2029
64110D-AF-1	NETAPP INC			1	2.B FE	8,597,850	98.2600	8,450,355	8,600,000	8,599,748		330			3.300	3.304	MS	72,527	283,800	09/26/2017	09/29/2024
64110D-AL-8	NETAPP INC			1	2.B FE	18,545,257	95.1390	17,686,431	18,590,000	18,554,929		3,812			1.875	2.003	JD	8,714	343,031	12/04/2023	06/22/2025
641423-CG-1	NEVADA POWER COMPANY			1	1.F FE	19,962,100	109.7070	21,941,452	20,000,000	19,962,226		126			6.000	6.014	MS	360,000		09/21/2023	03/15/2054
644393-AB-6	NEW FORTRESS ENERGY INC			1	3.C FE	463,030	96.0400	480,201	500,000	466,014		2,984			6.500	9.366	MS	8,215	16,250	09/20/2023	09/30/2026
64828T-AA-0	NEW RESIDENTIAL INVESTMENT CORP			1	4.C FE	266,328	98.4300	265,761	270,000	265,761	22,519	971			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	17,985,420	99.0090	17,821,584	18,000,000	17,996,786		7,305			3.150	3.192	JD	39,375	567,000	06/01/2022	06/06/2024
64952W-EU-3	NEW YORK LIFE GLOBAL FUNDING				1.A FE	999,720	98.3300	983,298	1,000,000	999,848		91			3.600	3.610	FA	14,600	36,000	08/01/2022	08/05/2025
64952W-EZ-2	NEW YORK LIFE GLOBAL FUNDING				1.A FE	14,972,550	98.5600	14,783,927	15,000,000	14,974,585		2,035			4.550	4.573	JJ	290,063	337,458	01/24/2023	01/28/2033
649840-CU-7	NEW YORK STATE ELECTRIC & GAS CORP			1	1.G FE	14,869,604	102.5320	15,277,255	14,900,000	14,871,715		2,111			5.650	5.697	FA	334,402		08/03/2023	08/15/2028
649840-CU-7	NEW YORK STATE ELECTRIC & GAS CORP	LS		1	1.G FE	99,796	102.5320	102,532	100,000	99,810		14			5.650	5.697	FA	2,244		08/03/2023	08/15/2028
649840-CV-5	NEW YORK STATE ELECTRIC & GAS CORP			1	1.G FE	9,718,523	104.7230	10,193,725	9,734,000	9,718,982		459			5.850	5.871	FA	226,194		08/03/2023	08/15/2033
649840-CV-5	NEW YORK STATE ELECTRIC & GAS CORP	LS		1	1.G FE	265,577	104.7230	278,563	266,000	265,590		13			5.850	5.871	FA	6,181		08/03/2023	08/15/2033
651229-BB-1	NEWELL BRANDS INC			1	3.B FE	2,324,275	98.3480	2,350,519	2,390,000	2,350,519	2,211	24,033			4.875	6.018	JD	9,709	116,513	10/06/2022	06/01/2025
651229-BB-1	NEWELL BRANDS INC	LS		1	3.B FE	593,225	98.3480	599,923	610,000	599,923	564	6,134			4.875	6.018	JD	2,478	29,738	10/06/2022	06/01/2025
651587-AG-2	NEWMARKET CORP			1	2.B FE	914,792	84.0730	950,029	1,130,000	923,920		9,129			2.700	5.834	MS	8,729	15,255	08/03/2023	03/18/2031
65336Y-AN-3	NEXSTAR BROADCASTING INC	LS		1	4.B FE	8,366,945	92.1480	7,694,360	8,350,000	7,694,360	475,479	(3,870)			4.750	4.700	MN	66,104	396,625	03/02/2022	11/01/2028
65339K-BL-3	NEXTERA ENERGY CAPITAL				2.A FE	10,025,400	99.0490	9,904,909	10,000,000	10,008,396		(12,193)			4.255	4.126	MS	141,833	425,500	08/02/2022	09/01/2024
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2.A FE	5,249,650	96.3010	4,815,064	5,000,000	5,122,884		(34,727)			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	5,877,344	94.5860	5,580,547	5,900,000	5,887,112		2,197			3.500	3.546	AO	51,625	206,500	03/28/2019	04/01/2029
65339K-BJ-8	NEXTERA ENERGY CAPITAL HOLDINGS IN	LS		1	2.A FE	99,616	94.5860	94,586	100,000	99,782		37			3.500	3.546	AO	875	3,500	03/28/2019	04/01/2029
65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2.A FE	19,500,713	85.5430	19,579,903	22,889,000	19,858,925		358,212			2.250	4.661	JD	42,917	515,003	02/03/2023	06/01/2030
65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDINGS IN	LS			2.A FE	726,073	85.5430	726,259	849,000	739,111		13,038			2.250	4.603	JD	1,592	19,103	02/02/2023	06/01/2030
65339K-BS-8	NEXTERA ENERGY CAPITAL HOLDINGS IN				2.A FE	12,997,400	100.9460	13,122,990	13,000,000	12,997,873		473			5.749	5.759	MS	249,123	43,597	08/07/2023	09/01/2025
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2.A FE	2,586,690	88.7380	2,662,130	3,000,000	2,680,699		63,263			1.900	4.567	JD	2,533	57,000	06/28/2022	06/15/2028
65339K-CF-5	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2.A FE	31,352,373	99.3390	31,145,844	31,353,000	31,352,848		315			4.200	4.201	JD	40,236	1,316,826	06/21/2022	06/20/2024
65339K-CF-5	NEXTERA ENERGY CAPITAL HOLDINGS IN	LS		1	2.A FE	646,987	99.3390	642,725	647,000	646,997		7			4.200	4.201	JD	830	27,174	06/21/2022	06/20/2024
65339K-CH-1	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2.A FE	17,983,984	99.8190	17,958,438	17,991,000	17,985,926		1,291			4.625	4.634	JJ	383,683	882,933	06/21/2022	07/15/2027
65339K-CH-1	NEXTERA ENERGY CAPITAL HOLDINGS IN	LS		1	2.A FE	2,008,216	99.8190	2,005,364	2,009,000	2,008,433		144			4.625	4.634	JJ	42,845	98,594	06/21/2022	07/15/2027
65339K-CJ-7	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2.A FE	9,674,900	100.4930	10,049,344	10,000,000	9,698,107		23,207			5.000	5.447	JJ	230,556	250,000	02/22/2023	07/15/2032
65339K-CM-0	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2.A FE	41,783,760	100.9440	42,396,299	42,000,000	41,817,731		33,971			4.900	5.017	FA	703,150	1,137,617	02/14/2023	02/28/2028

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
65339K-CN-8	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2.A FE	15,988,160	101.0590	16,169,453	16,000,000	15,989,444		1,284			5.000	5.013	FA	273,333	442,222	02/06/2023	02/28/2030
65339K-CP-3	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2.A FE	26,235,914	100.1870	26,292,048	26,243,000	26,236,411		497			5.050	5.053	FA	452,801	732,581	02/06/2023	02/28/2033
65339K-CP-3	NEXTERA ENERGY CAPITAL HOLDINGS IN	LS		1	2.A FE	13,753,286	100.1870	13,782,712	13,757,000	13,753,546		260			5.050	5.053	FA	237,366	384,030	02/06/2023	02/28/2033
65339K-CQ-1	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2.A FE	9,995,100	98.2180	9,821,786	10,000,000	9,995,162		62			5.250	5.253	FA	179,375	290,208	02/06/2023	02/28/2053
62912X-AF-1	NGPL PIPECO LLC			1	2.C FE	8,881,246	98.1280	8,144,622	8,300,000	8,574,981		(81,579)			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	86.8280	1,736,564	2,000,000	1,998,842		133			3.250	3.259	JJ	29,972	65,000	05/03/2021	07/15/2031
65473Q-BC-6	NISOURCE FINANCE CORP			1	2.B FE	4,685,550	91.3480	4,567,398	5,000,000	4,693,390		7,840			4.800	5.299	FA	90,667	240,000	01/23/2023	02/15/2044
65473Q-BD-4	NISOURCE FINANCE CORPORATION			1	2.B FE	5,171,450	100.4260	5,021,321	5,000,000	5,167,365		(4,085)			5.650	5.379	FA	117,708	282,500	01/23/2023	02/01/2045
65473P-AH-8	NISOURCE INC			1	2.B FE	7,293,540	91.3280	6,455,096	7,068,000	7,210,961		(23,158)			2.950	2.564	MS	69,502	208,506	04/21/2020	09/01/2029
65473P-AH-8	NISOURCE INC	LS		1	2.B FE	2,117,479	91.3280	1,874,060	2,052,000	2,093,505		(6,723)			2.950	2.564	MS	20,178	60,534	04/21/2020	09/01/2029
65473P-AK-1	NISOURCE INC			1	2.B FE	24,239,736	93.5060	22,721,919	24,300,000	24,280,087		12,117			0.950	1.001	FA	87,210	230,850	08/12/2020	08/15/2025
65473P-AK-1	NISOURCE INC	LS		1	2.B FE	199,504	93.5060	187,012	200,000	199,836		100			0.950	1.001	FA	718	1,900	08/12/2020	08/15/2025
65473P-AN-5	NISOURCE INC			1	2.B FE	6,486,711	101.9620	6,627,507	6,500,000	6,486,649		(62)			5.250	5.304	MS	86,260	176,313	09/27/2023	03/30/2028
65473P-AP-0	NISOURCE INC			1	2.B FE	10,323,362	103.1080	10,717,021	10,394,000	10,325,579		2,217			5.400	5.489	JD	316,497		09/27/2023	06/30/2033
65473P-AP-0	NISOURCE INC	LS		1	2.B FE	2,496,653	103.1080	2,583,880	2,506,000	2,497,053		401			5.400	5.449	JD	76,308		05/30/2023	06/30/2033
65473Q-BE-2	NISOURCE INC			1	2.B FE	8,743,170	96.2750	7,823,288	8,126,000	8,426,972		(84,817)			3.490	2.341	MN	36,237	283,597	02/20/2020	05/15/2027
65473Q-BE-2	NISOURCE INC	LS		1	2.B FE	107,595	96.2750	96,275	100,000	103,704		(1,044)			3.490	2.341	MN	446	3,490	02/20/2020	05/15/2027
65480C-AE-5	NISSAN MOTOR ACCEPTANCE COMPANY			1	2.C FE	3,361,770	103.2980	3,475,974	3,365,000	3,362,060		290			6.950	6.986	MS	68,861		09/12/2023	09/15/2026
65480C-AE-5	NISSAN MOTOR ACCEPTANCE COMPANY	LS		1	2.C FE	1,633,430	103.2980	1,688,921	1,635,000	1,633,572		141			6.950	6.986	MS	33,458		09/12/2023	09/15/2026
65535H-AR-0	NOMURA HOLDINGS INC		D		2.A FE	200,000	94.6790	189,357	200,000	200,000					1.851	1.851	JJ	1,697	3,702	07/06/2020	07/16/2025
65535H-AS-8	NOMURA HOLDINGS INC		D		2.A FE	4,500,000	85.2220	3,835,009	4,500,000	4,500,000					2.679	2.679	JJ	55,254	120,555	07/06/2020	07/16/2030
65535H-AX-7	NOMURA HOLDINGS INC		D		2.A FE	8,000,000	83.0540	6,644,346	8,000,000	8,000,000					2.608	2.608	JJ	96,786	208,640	07/06/2021	07/14/2031
65535H-AZ-2	NOMURA HOLDINGS INC		D		2.A FE	16,000,000	91.6800	14,668,861	16,000,000	16,000,000					2.329	2.329	JJ	164,583	372,640	01/04/2022	01/22/2027
655664-AX-8	NORDSTROM INC			1	3.A FE	1,000,000	98.6340	986,340	1,000,000	986,340	51,140				2.300	2.300	AO	5,303	23,000	07/28/2021	04/08/2024
655844-BH-0	NORFOLK SOUTHERN CORP			1	2.A FE	1,674,947	96.3420	1,655,147	1,718,000	1,676,303		1,356			4.837	5.046	AO	20,775	83,100	01/17/2023	10/01/2041
655844-BM-9	NORFOLK SOUTHERN CORP			1	2.A FE	4,307,165	85.2230	4,203,206	4,932,000	4,325,474		18,309			3.950	4.966	AO	48,704	194,814	01/17/2023	10/01/2042
655844-BR-8	NORFOLK SOUTHERN CORP			1	2.A FE	4,110,204	91.8220	4,600,259	5,010,000	4,114,937		4,733			4.650	6.140	JJ	107,423		09/28/2023	01/15/2046
655844-BS-6	NORFOLK SOUTHERN CORP			1	2.A FE	6,102,150	95.9770	6,065,747	6,320,000	6,183,173		52,177			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	95.9770	95,977	100,000	97,835		826			2.900	3.832	JD	129	2,900	06/02/2022	06/15/2026
655844-BT-4	NORFOLK SOUTHERN CORPORATION			1	2.A FE	4,493,115	95.5270	4,298,700	4,500,000	4,497,401		709			3.150	3.168	JD	11,813	141,750	05/22/2017	06/01/2027
655844-BT-4	NORFOLK SOUTHERN CORPORATION	LS		1	2.A FE	499,235	95.5270	477,633	500,000	499,711		79			3.150	3.168	JD	1,313	15,750	05/22/2017	06/01/2027
655844-BY-3	NORFOLK SOUTHERN CORPORATION			1	2.A FE	1,507,920	85.8430	1,716,854	2,000,000	1,510,083		2,163			4.150	6.102	FA	28,358		10/02/2023	02/28/2048
655844-CA-4	NORFOLK SOUTHERN CORPORATION			1	2.A FE	9,884,792	97.9320	9,695,234	9,900,000	9,896,211		2,283			3.650	3.675	FA	150,563	361,350	08/02/2018	08/01/2025
655844-CA-4	NORFOLK SOUTHERN CORPORATION	LS		1	2.A FE	99,908	97.9320	97,932	100,000	99,977		14			3.650	3.665	FA	1,521	3,650	08/02/2018	08/01/2025
655844-CE-6	NORFOLK SOUTHERN CORPORATION			1	2.A FE	3,459,360	89.8220	3,592,866	4,000,000	3,526,447		67,087			2.550	4.909	MN	17,000	102,000	01/05/2023	11/01/2029
655844-CQ-9	NORFOLK SOUTHERN CORPORATION			1	2.A FE	21,096,902	98.6980	20,895,366	21,171,000	21,102,340		5,438			4.450	4.494	MS	314,037	546,947	01/26/2023	03/01/2033
655844-CQ-9	NORFOLK SOUTHERN CORPORATION	LS		1	2.A FE	8,798,099	98.6980	8,714,052	8,829,000	8,800,366		2,268			4.450	4.494	MS	130,964	228,095	01/26/2023	03/01/2033
655844-CR-7	NORFOLK SOUTHERN CORPORATION			1	2.A FE	11,833,111	102.3820	12,352,352	12,065,000	11,841,391		8,280			5.050	5.388	FA	252,175		09/13/2023	08/01/2030
655844-CT-3	NORFOLK SOUTHERN CORPORATION			1	2.A FE	30,240,101	105.6140	31,335,549	29,670,000	30,237,062		(3,039)			5.550	5.304	MS	178,391		12/01/2023	03/15/2034
655844-CU-0	NORFOLK SOUTHERN CORPORATION			1	2.A FE	4,986,050	111.5740	5,578,705	5,000,000	4,986,059		9			5.950	5.968	MS	32,229		11/20/2023	03/15/2064
665501-AL-6	NORTHERN NATURAL GAS COMPANY			1	1.G FE	22,218	83.2840	17,834	21,413	22,145		(17)			4.300	4.078	JJ	425	921	06/12/2019	01/15/2049
665530-AB-7	NORTHERN OIL AND GAS INC			1	4.B FE	3,252,744	104.1600	3,437,272	3,300,000	3,255,330		2,586			8.750	9.005	JD	12,833	168,438	05/08/2023	06/15/2031
665530-AB-7	NORTHERN OIL AND GAS INC	LS		1	4.B FE	98,568	104.1600	104,160	100,000	98,646		78			8.750	9.005	JD	389	5,104	05/08/2023	06/15/2031
665772-CX-5	NORTHERN STATES POWER COMPANY (MIN			1	1.E FE	2,161,752	100.8140	2,195,730	2,178,000	2,161,903		151			5.100	5.149	MN	14,193	57,699	05/01/2023	05/15/2053
665772-CX-5	NORTHERN STATES POWER COMPANY (MIN	LS		1	1.E FE	7,763,648	100.8140	7,885,673	7,822,000	7,764,191		543			5.100	5.149	MN	50,973	207,218	05/01/2023	05/15/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
666807-BD-3	NORTHROP GRUMMAN CORP			1	2.A FE	1,013,863	99.1260	1,139,952	1,150,000	1,014,951		1,088			5.050	6.181	MN	7,421	29,038	10/03/2023	11/15/2040
666807-BD-3	NORTHROP GRUMMAN CORP	LS		1	2.A FE	264,486	99.1260	297,379	300,000	264,770		284			5.050	6.181	MN	1,936	7,575	10/03/2023	11/15/2040
666807-BH-4	NORTHROP GRUMMAN CORP			1	2.A FE	1,593,456	95.6970	1,811,543	1,893,000	1,595,292		1,836			4.750	6.149	JD	7,493	44,959	10/16/2023	06/01/2043
666807-BJ-0	NORTHROP GRUMMAN CORP			1	2.A FE	3,128,917	83.9950	3,577,360	4,259,000	3,134,228		5,311			3.850	6.078	AO	34,616		10/16/2023	04/15/2045
666807-BK-7	NORTHROP GRUMMAN CORP			1	2.A FE	7,908,270	96.1850	7,479,370	7,776,000	7,823,171		(14,396)			3.200	2.993	FA	103,680	248,832	08/04/2017	02/01/2027
666807-BK-7	NORTHROP GRUMMAN CORP	LS		1	2.A FE	1,118,711	96.1850	1,058,039	1,100,000	1,106,673		(2,037)			3.200	2.993	FA	14,667	35,200	08/04/2017	02/01/2027
666807-BM-3	NORTHROP GRUMMAN CORP			1	2.A FE	41,881,130	97.7080	40,557,543	41,509,000	41,606,333		(93,026)			2.930	2.698	JJ	560,810	1,216,214	01/01/2021	01/15/2025
666807-BS-0	NORTHROP GRUMMAN CORP			1	2.A FE	10,159,655	99.4510	10,118,165	10,174,000	10,161,207		1,552			4.400	4.423	MN	74,609	447,656	02/02/2023	05/01/2030
666807-BT-8	NORTHROP GRUMMAN CORP			1	2.A FE	5,115,909	101.3150	5,728,361	5,654,000	5,120,546		4,638			5.150	6.069	MN	48,530	145,591	10/02/2023	05/01/2040
666807-CH-3	NORTHROP GRUMMAN CORP			1	2.A FE	5,744,135	100.8490	5,798,842	5,750,000	5,744,552		417			4.700	4.713	MS	79,574	162,901	02/06/2023	03/15/2033
666807-CH-3	NORTHROP GRUMMAN CORP	LS		1	2.A FE	7,528,313	100.8490	7,600,013	7,536,000	7,528,860		546			4.700	4.713	MS	104,290	213,499	02/06/2023	03/15/2033
66815L-2K-4	NORTHWESTERN MUTUAL GLOBAL FUNDING				1.A FE	14,994,000	98.5890	14,788,367	15,000,000	14,995,433		1,113			4.350	4.359	MS	192,125	652,500	09/08/2022	09/15/2027
668771-AK-4	NORTONLIFELOCK INC	LS		1	3.C FE	8,798,087	101.7330	8,932,149	8,780,000	8,795,516	170,209	(2,043)			6.750	6.696	AO	149,809	555,804	12/04/2023	09/30/2027
668771-AL-2	NORTONLIFELOCK INC	LS		1	3.C FE	7,484,938	104.4820	7,810,030	7,475,000	7,482,721	140,274	(1,740)			7.125	7.093	AO	134,628	548,867	09/12/2022	09/30/2030
66977W-AP-4	NOVA CHEMICALS CORP		A	1	3.C FE	470,285	97.5190	487,596	500,000	474,887		4,602			5.000	9.092	MN	4,167	12,500	09/27/2023	05/01/2025
670001-AE-6	NOVELIS CORP			1	3.C FE	6,152,970	94.0450	6,028,275	6,410,000	5,870,924	187,268	21,340			4.750	5.366	JJ	127,710	256,975	02/07/2023	01/30/2030
670001-AE-6	NOVELIS CORP	LS		1	3.C FE	2,022,723	94.0450	1,816,006	1,931,000	1,816,006	115,855	(11,806)			4.750	4.009	JJ	38,473	91,723	07/31/2020	01/30/2030
670001-AG-1	NOVELIS CORP			1	3.C FE	103,455	94.1400	113,909	121,000	108,114		3,891			3.250	7.439	MN	502	3,933	10/13/2022	11/15/2026
670001-AH-9	NOVELIS CORP	LS		1	3.C FE	2,834,485	88.1230	3,290,529	3,734,000	2,927,915		75,452			3.875	7.668	FA	54,662	144,693	09/29/2022	08/15/2031
629377-CE-0	NRG ENERGY INC			1	3.B FE	8,260,371	99.6330	7,742,442	7,771,000	7,742,442	525,858	(77,820)			5.750	3.521	JJ	206,039	446,833	12/22/2021	01/15/2028
629377-CE-0	NRG ENERGY INC	LS		1	3.B FE	231,080	99.6330	217,199	218,000	217,199	14,801	(2,233)			5.750	2.950	JJ	5,780	12,535	11/08/2021	01/15/2028
629377-CH-3	NRG ENERGY INC			1	3.B FE	17,385,735	96.8380	16,646,483	17,190,000	16,646,483	1,498,717	(26,535)			5.250	5.060	JD	40,110	902,475	11/30/2021	06/15/2029
629377-CK-6	NRG ENERGY INC			1	2.C FE	20,930,185	98.8380	20,258,733	20,497,000	20,546,117		(105,705)			3.750	3.216	JD	34,162	768,638	05/07/2020	06/15/2024
629377-CL-4	NRG ENERGY INC			1	2.C FE	4,993,450	94.3540	4,717,721	5,000,000	4,996,087		621			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	7,119,094	93.7550	7,125,395	7,600,000	7,202,444		82,728			2.000	4.857	JD	12,244	103,000	07/24/2023	12/02/2025
629377-CN-0	NRG ENERGY INC	LS		1	2.C FE	90,217	93.7550	93,755	100,000	91,899		1,682			2.000	6.563	JD	161	1,000	07/24/2023	12/02/2025
629377-CP-5	NRG ENERGY INC			1	2.C FE	11,683,503	90.1590	10,548,546	11,700,000	11,690,416		2,301			2.450	2.472	JD	23,091	286,650	11/17/2020	12/02/2027
629377-CQ-3	NRG ENERGY INC			1	3.B FE	4,218,438	88.3240	3,778,520	4,278,000	3,778,520	320,746	7,054			3.375	3.584	FA	54,545	144,383	11/30/2021	02/15/2029
629377-CQ-3	NRG ENERGY INC	LS		1	3.B FE	4,273,000	88.3240	3,783,819	4,284,000	3,783,819	328,103	156			3.375	3.387	FA	54,621	144,585	02/26/2021	02/15/2029
629377-CS-9	NRG ENERGY INC			1	3.B FE	702,000	85.6050	600,947	702,000	600,947	73,710				3.875	3.875	FA	10,277	323,005	08/09/2021	02/15/2032
629377-CT-7	NRG ENERGY INC			1	2.C FE	1,974,980	105.6960	2,113,910	2,000,000	1,976,418		1,438			7.000	7.177	MS	41,222	72,333	03/02/2023	03/15/2033
62954W-AH-8	NTT FINANCE CORP		D	1	1.F FE	19,631,500	99.3290	19,461,590	19,593,000	19,604,273		(19,250)			4.142	4.039	JJ	349,414	809,288	07/26/2022	07/26/2024
62954W-AH-8	NTT FINANCE CORP	LS	D	1	1.F FE	407,000	99.3290	404,270	407,000	407,000					4.142	4.142	JJ	7,258	16,811	07/20/2022	07/26/2024
62954W-AJ-4	NTT FINANCE CORP		D	1	1.F FE	15,000,000	98.9000	14,834,942	15,000,000	15,000,000					4.239	4.239	JJ	275,535	632,318	07/20/2022	07/25/2025
62954W-AK-1	NTT FINANCE CORP		D	1	1.F FE	10,868,203	99.0270	10,793,956	10,900,000	10,870,164		1,961			4.372	4.455	JJ	203,857	437,200	09/27/2023	07/27/2027
67077M-AD-0	NUTRIEN LTD		A	1	2.B FE	8,474,380	97.0710	8,250,996	8,500,000	8,493,330		5,160			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	8,984,893	97.7760	8,702,056	8,900,000	8,937,156		(12,033)			4.000	3.846	JD	15,822	356,000	04/21/2020	12/15/2026
67077M-AE-8	NUTRIEN LTD	LS	A	1	2.B FE	99,897	97.7760	97,776	100,000	99,923		24			4.000	4.028	JD	178	4,000	04/16/2018	12/15/2026
67077M-AT-5	NUTRIEN LTD		A	1	2.B FE	4,983,850	97.9350	4,896,769	5,000,000	4,990,684		1,554			4.200	4.240	AO	52,500	210,000	03/19/2019	04/01/2029
67077M-AY-4	NUTRIEN LTD		A	1	2.B FE	9,989,200	101.7370	10,173,666	10,000,000	9,993,109		3,426			5.950	5.990	MN	89,250	591,694	11/07/2022	11/07/2025
67077M-AZ-1	NUTRIEN LTD		A	1	2.B FE	9,996,000	100.2710	10,027,063	10,000,000	9,998,241		1,964			5.900	5.922	MN	88,500	586,722	11/07/2022	11/07/2024
67077M-BA-5	NUTRIEN LTD		A	1	2.B FE	7,134,135	100.9000	7,211,350	7,147,000	7,135,901		1,765			4.900	4.941	MS	91,442	175,102	03/23/2023	03/27/2028
67077M-BA-5	NUTRIEN LTD	LS	A	1	2.B FE	3,846,065	100.9000	3,887,692	3,853,000	3,847,016		952			4.900	4.941	MS	49,297	94,399	03/23/2023	03/27/2028
67077M-BB-3	NUTRIEN LTD		A	1	2.B FE	150,518	106.9020	171,043	160,000	150,559		40			5.800	6.242	MS	2,423	4,640	08/22/2023	03/27/2053
67077M-BB-3	NUTRIEN LTD	LS	A	1	2.B FE	4,553,182	106.9020	5,174,047	4,840,000	4,554,402		1,220			5.800	6.242	MS	73,299	140,360	08/22/2023	03/27/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67078A-AD-5	NVENT FINANCE SARL		D	1	2.C FE	24,612,500	97.1420	24,049,512	24,757,000	24,683,717		15,091			4.550	4.627	AO	237,805	1,126,444	10/23/2018	04/15/2028
67078A-AE-3	NVENT FINANCE SARL		D	1	2.C FE	11,960,520	81.8820	9,825,899	12,000,000	11,967,963		3,593			2.750	2.788	MN	42,167	330,000	11/08/2021	11/15/2031
67066G-AL-8	NVIDIA CORPORATION			1	1.E FE	1,276,767	97.8490	1,329,762	1,359,000	1,336,839		47,519			0.584	4.262	JD	375	7,937	09/21/2022	06/14/2024
62944T-AF-2	NVR INC			1	2.A FE	950,555	89.0930	944,388	1,060,000	960,149		9,594			3.000	4.730	MN	4,063	31,800	04/05/2023	05/15/2030
62947Q-BA-5	NXP BV		D	1	2.A FE	3,207,030	99.8070	2,987,223	2,993,000	3,013,112		(120,256)			4.875	0.827	MS	48,636	145,909	05/19/2022	03/01/2024
62954H-AJ-7	NXP BV		D	1	2.A FE	9,298,453	84.2490	8,424,884	10,000,000	9,398,960		62,950			2.650	3.507	FA	100,111	265,000	05/20/2022	02/15/2032
62954H-AL-2	NXP BV		D	1	2.A FE	3,387,600	74.4970	3,724,873	5,000,000	3,405,658		18,058			3.125	6.045	FA	59,028		08/15/2023	02/15/2042
62954H-AW-8	NXP BV		D	1	2.A FE	16,549,951	96.3830	15,903,249	16,500,000	16,523,006		(16,786)			2.700	2.593	MN	74,250	445,500	05/19/2022	05/01/2025
62954H-AX-6	NXP BV		D	1	2.A FE	10,479,665	94.9390	9,716,998	10,235,000	10,402,024		(48,272)			3.150	2.629	MN	53,734	322,403	05/19/2022	05/01/2027
62954H-AY-4	NXP BV		D	1	2.A FE	2,993,700	91.8940	2,756,833	3,000,000	2,994,847		717			3.400	3.430	MN	17,000	102,000	05/19/2022	05/01/2030
62954H-AZ-1	NXP BV		D	1	2.A FE	17,790,481	97.4280	16,552,028	16,989,000	17,483,154		(191,657)			3.875	2.648	JD	23,773	658,324	05/19/2022	06/18/2026
62954H-BE-7	NXP BV		D	1	2.A FE	759,176	98.7100	789,678	800,000	761,787		2,611			4.400	5.966	JD	2,933	17,600	09/27/2023	06/01/2027
62954H-BE-7	NXP BV	LS	D	1	2.A FE	94,897	98.7100	98,710	100,000	95,223		326			4.400	5.966	JD	367	2,200	09/27/2023	06/01/2027
62954H-AU-2	NXP BV / NXP FUNDING LLC / NXP USA		D	1	2.A FE	4,203,600	76.2140	4,572,854	6,000,000	4,220,219		16,619			3.250	6.030	MN	27,083	97,500	09/14/2023	05/11/2041
674599-CL-7	OCCIDENTAL PETROLEUM CORPORATION			1	2.C FE	637,000	72.0890	504,623	700,000	640,387	104,304	1,402			4.100	4.708	FA	10,842	28,700	06/29/2021	02/15/2047
674599-CR-4	OCCIDENTAL PETROLEUM CORPORATION			1	2.C FE	6,849,375	94.2500	6,885,905	7,306,000	6,963,169		113,794			3.200	5.136	FA	88,321	233,792	01/13/2023	08/15/2026
674599-CR-4	OCCIDENTAL PETROLEUM CORPORATION	LS		1	2.C FE	594,375	94.2500	597,545	634,000	604,250		9,875			3.200	5.136	FA	7,664	20,288	01/13/2023	08/15/2026
674599-DC-6	OCCIDENTAL PETROLEUM CORPORATION			1	2.C FE	19,765,673	100.7230	20,044,884	19,901,000	19,791,426		25,753			5.550	5.820	MS	325,216	552,253	06/07/2023	03/15/2026
674599-DC-6	OCCIDENTAL PETROLEUM CORPORATION	LS		1	2.C FE	98,327	100.7230	99,716	99,000	98,455		128			5.550	5.820	MS	1,618	2,747	06/07/2023	03/15/2026
674599-DD-4	OCCIDENTAL PETROLEUM CORPORATION			1	2.C FE	12,189,770	112.1350	12,334,795	11,000,000	12,085,381	201,403	(72,892)			7.500	5.816	MN	137,500	450,000	06/29/2023	05/01/2031
674599-DF-9	OCCIDENTAL PETROLEUM CORPORATION			1	2.C FE	14,284,641	105.8000	14,748,537	13,940,000	14,275,364		(9,276)			6.450	6.174	MS	264,744	449,565	06/15/2023	09/15/2036
674599-DK-8	OCCIDENTAL PETROLEUM CORPORATION			1	2.C FE	2,116,500	77.7500	1,710,500	2,200,000	2,120,478	371,588	2,240			4.500	4.778	JJ	45,650	99,000	04/04/2022	07/15/2044
674599-EB-7	OCCIDENTAL PETROLEUM CORPORATION			1	2.C FE	2,350,000	100.5630	2,363,219	2,350,000	2,350,000	8,509				5.875	5.875	MS	46,021	138,063	08/12/2020	09/01/2025
674599-EE-1	OCCIDENTAL PETROLEUM CORPORATION			1	2.C FE	16,654,682	99.9800	16,403,655	16,407,000	16,462,312	262,274	(53,878)			5.500	5.306	JD	75,199	612,343	06/28/2023	12/01/2025
BAS1HO-A7-0	OCEANA AUS FIXED INCOME TRUST CL A		B		2.B Z	14,857,194	100.0000	15,179,761	15,179,761	15,179,761				93,430	11.000	10.500	MON	141,816	1,475,928	12/17/2022	01/18/2025
BAS1HO-A8-8	OCEANA AUS FIXED INCOME TRUST CL B		B		4.B Z	3,714,299	100.0000	3,794,940	3,794,940	3,794,940				23,357	13.000	12.500	MON	41,900	439,928	12/17/2022	01/18/2025
677050-AS-5	OGLETHORPE POWER CORPORATION			1	2.A FE	1,991,334	84.7110	1,694,214	2,000,000	1,991,466		131			4.500	4.530	AO	22,500	45,000	05/11/2023	04/01/2047
677050-AT-3	OGLETHORPE POWER CORPORATION			1	2.B FE	1,970,560	107.2520	2,145,048	2,000,000	1,970,585		25			6.200	6.310	JD	8,956		11/28/2023	12/01/2053
678858-BX-8	OKLAHOMA GAS AND ELECTRIC COMPANY			1	1.G FE	9,823,650	103.9670	10,244,904	9,854,000	9,825,971		2,321			5.400	5.440	JJ	245,365	280,839	01/03/2023	01/15/2033
678858-BX-8	OKLAHOMA GAS AND ELECTRIC COMPANY	LS		1	1.G FE	5,130,150	103.9670	5,350,140	5,146,000	5,131,362		1,212			5.400	5.440	JJ	128,135	146,661	01/03/2023	01/15/2033
678858-BY-6	OKLAHOMA GAS AND ELECTRIC COMPANY			1	1.G FE	6,965,770	105.0030	7,350,207	7,000,000	6,966,107		337			5.600	5.634	AO	98,000	193,822	03/21/2023	04/01/2053
680665-AJ-5	OLIN CORP			1	3.A FE	10,750,258	96.9540	10,475,840	10,805,000	10,475,840	255,596	9,519			5.125	5.254	MS	163,050	553,756	08/10/2022	09/15/2027
680665-AL-0	OLIN CORP			1	3.A FE	5,033,106	98.4100	4,703,005	4,779,000	4,665,420	192,345	(66,976)			5.625	4.127	FA	112,008	268,819	09/01/2022	08/01/2029
680665-AL-0	OLIN CORP	LS		1	3.A FE	10,924,994	98.4100	10,265,128	10,431,000	10,236,854	468,347	(140,943)			5.625	4.173	FA	244,477	586,744	08/23/2022	08/01/2029
68163W-AA-7	OLYMPUS CORP		D	1	2.A FE	20,000,000	91.9900	18,398,050	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	84.9620	9,770,638	11,500,000	11,353,947		17,820			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	3,969,004	80.6870	3,243,627	4,020,000	3,977,633		3,809			3.250	3.383	AO	27,582	130,650	12/22/2021	04/15/2033
681919-BB-1	OMNICOM GROUP INC			1	2.A FE	562,458	86.8910	582,167	670,000	574,748		12,289			2.450	5.107	AO	2,781	16,415	01/04/2023	04/30/2030
68233J-BM-5	ONCOR ELECTRIC DELIVERY COMPANY LL			1	1.F FE	2,389,480	98.7520	2,360,170	2,390,000	2,389,949		119			2.750	2.755	JD	5,477	65,725	11/22/2019	06/01/2024
68233J-CP-7	ONCOR ELECTRIC DELIVERY COMPANY LL			1	1.F FE	9,521,200	98.3160	9,831,602	10,000,000	9,525,692		4,492			4.950	5.272	MS	145,750	247,500	05/08/2023	09/15/2052
68235P-AL-2	ONE GAS INC			1	1.G FE	4,088,950	99.1130	4,067,591	4,104,000	4,102,741		6,435			1.100	1.259	MS	13,794	45,144	12/22/2021	03/11/2024
68235P-AL-2	ONE GAS INC	LS		1	1.G FE	99,885	99.1130	99,113	100,000	99,992		39			1.100	1.139	MS	336	1,100	03/08/2021	03/11/2024
68235P-AN-8	ONE GAS INC			1	1.G FE	6,867,441	101.9520	7,011,210	6,877,000	6,867,520		79			5.100	5.130	AO	17,536		12/11/2023	04/01/2029
68235P-AN-8	ONE GAS INC	LS		1	1.G FE	122,829	101.9520	125,400	123,000	122,830		1			5.100	5.130	AO	314		12/11/2023	04/01/2029
682691-AA-8	ONEMAIN FINANCE CORP	LS		1	3.B FE	4,057,500	85.5760	3,636,960	4,250,000	3,585,111	404,560	10,026			4.000	4.678	MS	50,056	150,000	09/27/2023	09/15/2030

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
682691-AB-6	ONEMAIN FINANCE CORP			1	3.B FE	433,850	92.5440	462,722	500,000	436,612		2,762			3.500	8.307	JJ	8,069		11/02/2023	01/15/2027
682680-AT-0	ONEOK INC			1	2.B FE	2,976,690	89.4800	2,684,387	3,000,000	2,979,237		455			4.950	5.000	JJ	69,300	148,500	08/16/2017	07/13/2047
682680-AW-3	ONEOK INC			1	2.B FE	5,582,472	97.1810	5,442,110	5,600,000	5,589,939		1,686			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	98.0380	25,489,799	26,000,000	25,698,961		435,111			2.750	4.536	MS	238,333	715,000	09/21/2022	09/01/2024
682680-BA-0	ONEOK INC			1	2.B FE	20,535,119	95.0290	20,468,234	21,539,000	20,947,970		323,942			2.200	3.868	MS	139,525	473,858	09/21/2022	09/15/2025
682680-BB-8	ONEOK INC			1	2.B FE	16,982,490	89.7310	15,254,209	17,000,000	16,988,522		1,653			3.100	3.112	MS	155,172	527,000	03/05/2020	03/15/2030
682680-BD-4	ONEOK INC			1	2.B FE	13,492,305	101.4500	13,695,782	13,500,000	13,496,947		1,371			5.850	5.862	JJ	364,163	789,750	05/04/2020	01/15/2026
682680-BH-5	ONEOK INC			1	2.B FE	4,994,300	101.7600	5,087,985	5,000,000	4,994,883		583			5.550	5.590	MN	97,896		08/10/2023	11/01/2026
682680-BJ-1	ONEOK INC			1	2.B FE	12,525,570	103.5200	12,983,432	12,542,000	12,526,543		973			5.650	5.680	MN	249,986		08/10/2023	11/01/2028
682680-BJ-1	ONEOK INC	LS		1	2.B FE	2,454,780	103.5200	2,544,513	2,458,000	2,454,971		191			5.650	5.680	MN	48,993		08/10/2023	11/01/2028
682680-BK-8	ONEOK INC			1	2.B FE	9,980,500	103.9640	10,396,444	10,000,000	9,981,281		781			5.800	5.834	MN	204,611		08/10/2023	11/01/2030
68268N-AP-8	ONEOK PARTNERS LP			1	2.B FE	4,113,281	99.4180	4,165,605	4,190,000	4,151,138		30,339			4.900	5.708	MS	60,452	205,310	09/27/2022	03/15/2025
683715-AC-0	OPEN TEXT CORP		A	1	3.C FE	3,814,500	92.9210	3,568,175	3,840,000	3,568,175	269,740	3,216			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	14,748,664	89.6830	13,302,739	14,833,000	13,268,794	1,328,703	2,166			3.875	3.971	JD	47,898	565,091	09/27/2023	12/01/2029
683720-AC-0	OPEN TEXT HOLDINGS INC		C	1	3.C FE	2,909,775	88.3870	3,032,548	3,431,000	2,924,843		15,069			4.125	6.537	JD	11,794	38,775	12/07/2023	12/01/2031
683720-AC-0	OPEN TEXT HOLDINGS INC	LS	C	1	3.C FE	8,553,000	88.3870	8,934,129	10,108,000	8,579,008		26,008			4.125	6.603	JD	34,746	80,726	12/07/2023	12/01/2031
68404L-AA-0	OPTION CARE HEALTH INC			1	4.B FE	5,463,000	90.3760	4,880,297	5,400,000	4,880,297	169,095	(12,232)			4.375	4.113	AO	40,031	236,250	12/22/2021	10/31/2029
BAS14M-PA-3	OPTIORX LLC				5.B Z	2,699,993	23.6840	2,699,993	11,400,169	2,699,993	10,060		7,591,745		16.500	0.000	MJSD			11/20/2020	03/25/2025
68389X-AV-7	ORACLE CORPORATION			1	2.B FE	937,745	93.3720	980,403	1,050,000	944,834		7,090			4.300	5.571	JJ	21,697	45,150	01/04/2023	07/08/2034
68389X-BC-8	ORACLE CORPORATION			1	2.B FE	15,660,843	97.0570	14,054,852	14,481,000	14,819,467		(243,355)			2.950	1.226	MN	54,585	427,190	01/01/2021	05/15/2025
68389X-BC-8	ORACLE CORPORATION	LS		1	2.B FE	560,138	97.0570	505,668	521,000	531,644		(7,628)			2.950	1.441	MN	1,964	15,370	03/05/2020	05/15/2025
68389X-BM-6	ORACLE CORPORATION			1	2.B FE	12,878,920	94.8170	12,326,274	13,000,000	12,820,658		61,122			2.650	3.194	JJ	158,853	344,500	09/23/2022	07/15/2026
68389X-BN-4	ORACLE CORPORATION			1	2.B FE	9,213,024	94.9370	9,304,794	9,801,000	9,369,299		99,941			3.250	4.503	MN	40,701	318,533	05/26/2022	11/15/2027
68389X-BT-1	ORACLE CORPORATION			1	2.B FE	37,241,468	96.6690	35,443,813	36,665,200	36,811,653		(144,363)			2.500	2.171	AO	229,158	901,578	09/27/2023	04/01/2025
68389X-BU-8	ORACLE CORPORATION			1	2.B FE	5,887,315	94.3240	5,565,120	5,900,000	5,893,801		1,797			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	79.7400	3,987,022	5,000,000	3,326,520		53,501			3.600	7.106	AO	45,000	180,000	10/21/2022	04/01/2040
68389X-BZ-7	ORACLE CORPORATION			1	2.B FE	17,916,100	79.3110	16,655,379	21,000,000	18,037,579		90,618			3.650	4.808	MS	204,400	766,500	02/21/2023	03/25/2041
68389X-CC-7	ORACLE CORPORATION			1	2.B FE	4,997,600	93.2880	4,664,383	5,000,000	4,998,904		478			1.650	1.660	MS	22,000	82,500	03/22/2021	03/25/2026
68389X-CD-5	ORACLE CORPORATION			1	2.B FE	4,202,755	91.1170	4,039,198	4,433,000	4,216,974		12,538			2.300	3.507	MS	27,189	63,319	09/27/2023	03/25/2028
68389X-CD-5	ORACLE CORPORATION	LS		1	2.B FE	246,365	91.1170	225,058	247,000	246,604		88			2.300	2.340	MS	1,515	5,681	03/22/2021	03/25/2028
68389X-CE-3	ORACLE CORPORATION			1	2.B FE	4,002,579	88.5850	3,543,411	4,000,000	4,002,309		(286)			2.875	2.866	MS	30,667	115,000	12/22/2021	03/25/2031
68389X-CF-0	ORACLE CORPORATION			1	2.B FE	8,762,506	101.5590	8,910,808	8,774,000	8,766,659		3,640			5.800	5.848	MN	72,093	510,306	11/07/2022	11/10/2025
68389X-CF-0	ORACLE CORPORATION	LS		1	2.B FE	1,224,394	101.5590	1,245,116	1,226,000	1,224,974		509			5.800	5.848	MN	10,074	71,306	11/07/2022	11/10/2025
68389X-CH-6	ORACLE CORPORATION			1	2.B FE	10,243,368	107.5750	11,010,330	10,235,000	10,243,954		437			6.150	6.132	MN	90,921	601,778	09/27/2023	11/09/2029
68389X-CH-6	ORACLE CORPORATION	LS		1	2.B FE	664,368	107.5750	715,376	665,000	664,454		75			6.150	6.167	MN	5,907	40,898	11/07/2022	11/09/2029
68389X-CJ-2	ORACLE CORPORATION			1	2.B FE	19,964,800	108.7880	21,757,696	20,000,000	19,967,821		2,648			6.250	6.274	MN	180,556	1,250,000	11/07/2022	11/09/2032
68389X-CK-9	ORACLE CORPORATION			1	2.B FE	19,987,400	117.3670	23,473,442	20,000,000	19,987,553		134			6.900	6.905	MN	199,333	1,380,000	11/07/2022	11/09/2052
68389X-CP-8	ORACLE CORPORATION			1	2.B FE	39,130,683	99.5450	39,201,848	39,381,000	39,148,509		17,826			4.900	4.981	FA	777,228	964,835	02/03/2023	02/06/2033
68389X-CP-8	ORACLE CORPORATION	LS		1	2.B FE	618,567	99.5450	616,184	619,000	618,598		31			4.900	4.909	FA	12,217	15,166	02/02/2023	02/06/2033
68389X-CQ-6	ORACLE CORPORATION			1	2.B FE	9,949,300	100.0280	10,002,787	10,000,000	9,949,913		613			5.550	5.585	FA	223,542	277,500	02/02/2023	02/06/2053
67103H-AJ-6	OREILLY AUTOMOTIVE INC			1	2.A FE	3,598,524	96.3370	3,468,121	3,600,000	3,599,008		136			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	92.0460	7,035,090	7,643,000	7,035,090	291,410	(23,432)			4.125	3.781	AO	53,421	315,274	12/22/2021	04/30/2028
68622T-AB-7	ORGANON FINANCE 1 LLC			1	4.A FE	43,787	85.4840	47,016	55,000	44,063		277			5.125	8.873	AO	478	1,409	09/27/2023	04/30/2031
68622T-AB-7	ORGANON FINANCE 1 LLC	LS		1	4.A FE	16,085,334	85.4840	13,668,967	15,990,000	13,631,651	(140,527)	(24,764)			5.125	5.017	AO	138,858	801,678	09/27/2023	04/30/2031
688239-AF-9	OSHKOSH CORP			1	2.B FE	6,836,127	98.5370	6,759,631	6,860,000	6,848,204		2,382			4.600	4.644	MN	40,322	315,560	05/03/2018	05/15/2028

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
688239-AF-9	OSHKOSH CORP	LS		1	2.B FE	99,652	98.5370	98,537	100,000	99,828		35			4.600	4.644	MN	588	4,600	05/03/2018	05/15/2028
68902V-AH-0	OTIS WORLDWIDE CORP			1	2.B FE	4,606,370	96.1320	4,455,697	4,635,000	4,615,921		9,533			2.056	2.387	AO	22,765	89,539	05/02/2023	04/05/2025
69047Q-AA-0	OVINTIV INC			1	2.C FE	894,548	100.4340	903,902	900,000	895,385		837			5.650	6.045	MN	6,498	23,306	09/27/2023	05/15/2025
69047Q-AB-8	OVINTIV INC			1	2.C FE	6,998,110	102.0340	7,142,385	7,000,000	6,998,307		197			5.650	5.656	MN	50,536	181,271	05/16/2023	05/15/2028
69047Q-AC-6	OVINTIV INC			1	2.C FE	2,708,382	103.3770	2,805,650	2,714,000	2,708,619		237			6.250	6.278	JJ	99,419		05/16/2023	07/15/2033
69047Q-AC-6	OVINTIV INC	LS		1	2.C FE	4,277,128	103.3770	4,430,735	4,286,000	4,277,502		374			6.250	6.278	JJ	157,005		05/16/2023	07/15/2033
690742-AE-1	OWENS CORNING			1	2.B FE	7,748,004	98.8330	7,807,799	7,900,000	7,883,211		17,576			4.200	4.439	JD	27,650	331,800	11/04/2014	12/01/2024
690742-AE-1	OWENS CORNING	LS		1	2.B FE	98,076	98.8330	98,833	100,000	99,787		222			4.200	4.439	JD	350	4,200	11/04/2014	12/01/2024
690742-AF-8	OWENS CORNING			1	2.B FE	481,654	96.3740	491,506	510,000	485,157		3,503			3.400	5.419	FA	6,551	8,670	08/03/2023	08/15/2026
690742-AJ-0	OWENS CORNING			1	2.B FE	7,982,960	95.2390	7,619,105	8,000,000	7,989,612		1,619			3.950	3.976	FA	119,378	316,000	07/29/2019	08/15/2029
69073T-AU-7	OWENS-BROCKWAY GLASS CONTAINER INC			1	4.B FE	366,000	101.3890	371,084	366,000	366,000					7.250	7.250	MN	3,391	12,530	05/12/2023	05/15/2031
69073T-AU-7	OWENS-BROCKWAY GLASS CONTAINER INC	LS		1	4.B FE	6,234,000	101.3890	6,320,590	6,234,000	6,234,000					7.250	7.250	MN	57,751	213,428	05/12/2023	05/15/2031
69371R-R8-1	PACCAR FINANCIAL CORP				1.E FE	4,998,850	98.9160	4,945,794	5,000,000	4,999,735		576			3.150	3.162	JD	7,875	157,500	06/06/2022	06/13/2024
694308-HM-2	PACIFIC GAS & ELECTRIC UTILITIES			1	2.C FE	392,608	96.8740	397,183	410,000	397,804		5,196			3.500	5.659	JD	638	14,350	05/02/2023	06/15/2025
694308-HM-2	PACIFIC GAS & ELECTRIC UTILITIES	LS		1	2.C FE	95,758	96.8740	96,874	100,000	97,025		1,267			3.500	5.659	JD	156	3,500	05/02/2023	06/15/2025
694308-JQ-1	PACIFIC GAS & ELECTRIC UTILITIES			1	2.C FE	15,901,910	84.5290	14,369,860	17,000,000	15,871,597		(14,357)			4.500	5.063	JJ	382,500	315,000	12/19/2023	07/01/2040
694308-HP-5	PACIFIC GAS AND ELECTRIC CO			1	2.C FE	545,125	94.7170	549,358	580,000	553,394		8,269			2.950	5.218	MS	5,703	8,555	04/05/2023	03/01/2026
694308-HS-9	PACIFIC GAS AND ELECTRIC CO			1	2.C FE	620,045	93.4540	626,143	670,000	630,073		10,029			3.300	5.349	MS	6,510	22,110	02/06/2023	03/15/2027
694308-HS-9	PACIFIC GAS AND ELECTRIC CO	LS		1	2.C FE	277,632	93.4540	280,362	300,000	282,122		4,490			3.300	5.349	MS	2,915	9,900	02/06/2023	03/15/2027
694308-HW-0	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	5,160,100	93.3320	4,666,592	5,000,000	5,091,216		(21,741)			3.300	2.805	JD	13,750	165,000	09/22/2020	12/01/2027
694308-JF-5	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	9,881,586	90.1230	8,922,203	9,900,000	9,890,382		2,557			2.100	2.128	FA	86,625	207,900	06/16/2020	08/01/2027
694308-JF-5	PACIFIC GAS AND ELECTRIC COMPANY	LS		1	2.C FE	99,814	90.1230	90,123	100,000	99,903		26			2.100	2.128	FA	875	2,100	06/16/2020	08/01/2027
694308-JG-3	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	11,987,520	82.4890	9,898,687	12,000,000	11,991,312		1,107			2.500	2.511	FA	125,000	300,000	06/16/2020	02/01/2031
694308-JH-1	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	7,679,487	73.1760	5,647,747	7,718,000	7,684,539		1,490			3.300	3.334	FA	106,123	254,694	06/16/2020	08/01/2040
694308-JH-1	PACIFIC GAS AND ELECTRIC COMPANY	LS		1	2.C FE	280,593	73.1760	206,357	282,000	280,777		54			3.300	3.334	FA	3,878	9,306	06/16/2020	08/01/2040
694308-JJ-7	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	14,993,415	69.0380	12,246,571	17,739,000	15,060,154		43,987			3.500	4.427	FA	258,694	620,865	08/30/2022	08/01/2050
694308-JJ-7	PACIFIC GAS AND ELECTRIC COMPANY	LS		1	2.C FE	511,279	69.0380	519,853	753,000	516,110		3,658			3.500	5.846	FA	10,981	26,355	08/30/2022	08/01/2050
694308-JT-5	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	9,669,791	86.6010	8,313,702	9,600,000	9,656,259		(6,644)			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	102,084	91.1350	92,958	102,000	102,059		(12)			3.000	2.986	JD	136	3,060	12/22/2021	06/15/2028
694308-JW-8	PACIFIC GAS AND ELECTRIC COMPANY	LS		1	2.C FE	7,664,205	91.1350	7,015,601	7,698,000	7,675,787		4,584			3.000	3.070	JD	10,264	230,940	12/22/2021	06/15/2028
694308-KB-2	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	4,996,600	94.5060	4,725,312	5,000,000	4,997,409		440			4.200	4.211	MS	70,000	210,000	02/16/2022	03/01/2029
694308-KD-8	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	12,952,940	88.8520	11,550,763	13,000,000	12,954,215		697			5.250	5.274	MS	227,500	682,500	02/16/2022	03/01/2052
694308-KE-6	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	543,105	99.3440	556,326	560,000	547,109		4,004			4.950	6.658	JD	1,771	13,860	07/06/2023	06/08/2025
694308-KG-1	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	5,981,940	101.6800	6,100,828	6,000,000	5,984,111		1,411			5.900	5.940	JD	15,733	354,000	06/06/2022	06/15/2032
694308-KH-9	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	18,556,565	108.7720	20,666,676	19,000,000	18,559,358		2,793			6.750	6.936	JJ	591,375	673,313	06/01/2023	01/15/2053
694308-KK-2	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	7,971,280	108.5000	8,679,979	8,000,000	7,971,514		234			6.700	6.728	AO	134,000	269,489	03/28/2023	04/01/2053
694308-KM-8	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	27,045,197	105.2220	28,616,107	27,196,000	27,050,827		5,630			6.400	6.476	JD	77,358	918,620	06/29/2023	06/15/2033
694308-KM-8	PACIFIC GAS AND ELECTRIC COMPANY	LS		1	2.C FE	562,203	105.2220	594,503	565,000	562,310		107			6.400	6.468	JD	1,607	19,084	06/21/2023	06/15/2033
694308-KP-1	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	22,942,500	109.8410	25,263,428	23,000,000	22,943,065		565			6.950	6.984	MS	235,335		11/06/2023	03/15/2034
6944PL-2B-4	PACIFIC LIFE GLOBAL FUNDING II				1.D FE	9,878,022	94.8430	9,389,451	9,900,000	9,893,350		4,424			1.200	1.246	JD	1,650	119,460	06/17/2020	06/24/2025
6944PL-2B-4	PACIFIC LIFE GLOBAL FUNDING II	LS			1.D FE	99,778	94.8430	94,843	100,000	99,933		45			1.200	1.246	JD	17	1,207	06/17/2020	06/24/2025
695114-DA-3	PACIFICORP			1	1.F FE	13,993,840	98.1110	13,735,516	14,000,000	13,993,888		48			5.500	5.503	MN	98,389	380,722	05/15/2023	05/15/2054
695156-AR-0	PACKAGING CORP OF AMERICA			1	2.B FE	6,398,776	98.5640	6,324,846	6,417,000	6,415,491		2,077			3.650	3.684	MS	68,965	234,221	09/02/2014	09/15/2024
695156-AX-7	PACKAGING CORP OF AMERICA			1	2.B FE	1,998,480	105.2680	2,105,359	2,000,000	1,998,490		10			5.700	5.710	JD	9,817		11/27/2023	12/01/2033
69527A-AA-4	PACTIV EVERGREEN GROUP			1	4.A FE	2,099,000	93.4890	1,962,344	2,099,000	1,962,344	87,098				4.375	4.375	AO	19,387	91,831	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
69527A-AA-4	PACTIV EVERGREEN GROUP	LS		1	4.A FE	901,000	93.4890	842,340	901,000	842,340	37,387				4.375	4.375	AO	8,322	39,419	09/17/2021	10/15/2028
69754A-AA-8	PALOMINO FUNDING TRUST I			1	2.C FE	20,000,000	105.3160	21,063,114	20,000,000	20,000,000					7.233	7.233	MN	176,807	610,787	06/08/2023	05/17/2028
69832A-AB-2	PANASONIC CORP		D	1	2.A FE	9,898,000	98.3590	9,735,618	9,898,000	9,898,000					2.679	2.679	JJ	119,325	265,167	07/10/2019	07/19/2024
69832A-AB-2	PANASONIC CORP	LS	D	1	2.A FE	102,000	98.3590	100,327	102,000	102,000					2.679	2.679	JJ	1,230	2,733	07/10/2019	07/19/2024
701094-AQ-7	PARKER HANNIFIN CORPORATION			1	2.A FE	7,994,480	99.0420	7,923,391	8,000,000	7,998,708		2,764			3.650	3.686	JD	12,978	292,000	06/06/2022	06/15/2024
70137W-AG-3	PARKLAND CORP		A	1	3.B FE	456,333	91.6470	467,400	510,000	461,375		5,042			4.500	6.515	AO	5,738	11,475	04/04/2023	10/01/2029
70137W-AL-2	PARKLAND CORP		A	1	3.B FE	5,524,685	92.0000	5,149,240	5,597,000	5,119,181	471,473	2,256			4.625	4.844	MN	43,144	247,299	09/27/2023	05/01/2030
70137W-AL-2	PARKLAND CORP	LS	A	1	3.B FE	3,278,000	92.0000	3,015,760	3,278,000	3,015,760	303,215				4.625	4.625	MN	25,268	151,608	11/08/2021	05/01/2030
70137T-AP-0	PARKLAND FUEL CORP		A	1	3.C FE	14,974,704	99.5960	14,561,966	14,621,000	14,561,966	746,399	(67,072)			5.875	5.359	JJ	396,087	858,984	03/04/2020	07/15/2027
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC				4.A PL	9,477,559	100.2570	9,825,171	9,800,000	9,682,160		104,243			7.250	8.507	MON	59,208	707,177	12/01/2019	12/30/2024
70462G-AB-4	PEACEHEALTH SYSTEM SERVICES			1	1.G FE	10,000,000	92.8850	9,288,468	10,000,000	10,000,000					1.375	1.375	MN	17,569	20,625	12/20/2023	11/15/2025
693304-BF-3	PECO ENERGY CO			1	1.E FE	11,975,760	101.6630	12,199,528	12,000,000	11,976,759		999			4.900	4.926	JD	26,133	280,933	06/15/2023	06/15/2033
708696-BZ-1	PENNSYLVANIA ELECTRIC COMPANY			1	2.A FE	2,911,429	92.7440	2,705,330	2,917,000	2,913,735		537			3.600	3.623	JD	8,751	105,012	05/28/2019	06/01/2029
70932M-AD-9	PENNYMAC FINANCIAL SERVICES INC			1	3.C FE	4,870,943	102.9370	5,043,898	4,900,000	4,871,156		213			7.875	8.001	JD	21,438		12/06/2023	12/15/2029
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC			1	3.C FE	3,626,933	88.9540	3,715,588	4,177,000	3,666,813	26,456	36,145			3.750	6.437	JD	6,962	86,381	07/27/2023	06/15/2029
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC	LS		1	3.C FE	219,794	88.9540	225,052	253,000	221,759		1,965			3.750	6.473	JD	422	4,744	07/27/2023	06/15/2029
709599-AZ-7	PENSKE TRUCK LEASING CO LP			1	2.B FE	4,980,600	98.1570	4,907,835	5,000,000	4,996,312		2,966			3.950	4.014	MS	60,896	197,500	03/05/2018	03/10/2025
709599-BE-3	PENSKE TRUCK LEASING CO LP			1	2.B FE	12,407,700	97.7100	12,115,995	12,400,000	12,409,967		(4,849)			4.450	4.408	JJ	232,982	551,800	12/22/2021	01/29/2026
709599-BG-8	PENSKE TRUCK LEASING CO LP			1	2.B FE	6,272,842	97.2540	5,927,615	6,095,000	6,134,467		(47,050)			2.700	1.911	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	89.4640	2,683,918	3,000,000	2,991,738		1,260			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	91.9230	4,596,150	5,000,000	4,999,490		202			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	3,987,800	102.2090	4,088,367	4,000,000	3,990,223		2,186			5.875	5.947	MN	30,028	231,083	11/14/2022	11/15/2027
709599-BN-3	PENSKE TRUCK LEASING CO LP / PTL F			1	2.B FE	1,840,233	97.5020	1,852,540	1,900,000	1,844,538		4,028			4.400	5.314	JJ	41,800	46,689	09/27/2023	07/01/2027
713448-CM-8	PEPSICO INC			1	1.E FE	5,075,350	99.6880	4,984,378	5,000,000	5,007,168		(42,528)			3.600	2.728	MS	60,000	180,000	05/17/2022	03/01/2024
71376L-AE-0	PERFORMANCE FOOD GROUP INC			1	4.B FE	23,288	91.7190	21,095	23,000	21,095	1,219	(56)			4.250	3.973	FA	407	978	07/16/2021	08/01/2029
714046-AG-4	PERKINELMER INC			1	2.B FE	4,414,750	90.8010	4,540,060	5,000,000	4,474,180		59,430			3.300	5.471	MS	48,583	82,500	03/22/2023	09/15/2029
714046-AM-1	PERKINELMER INC			1	2.B FE	14,989,200	86.5450	12,981,744	15,000,000	14,992,597		1,490			1.900	1.911	MS	83,917	285,000	09/08/2021	09/15/2028
714046-AN-9	PERKINELMER INC			1	2.B FE	4,574,906	81.9940	4,749,937	5,793,000	4,664,479		89,573			2.250	5.371	MS	38,379	65,171	03/22/2023	09/15/2031
714046-AN-9	PERKINELMER INC	LS		1	2.B FE	3,322,394	81.9940	3,449,506	4,207,000	3,387,444		65,050			2.250	5.371	MS	27,871	47,329	03/22/2023	09/15/2031
71424V-AA-8	PERMIAN RESOURCES OPERATING LLC			1	3.C FE	6,873,000	103.1670	7,112,352	6,894,000	6,873,096		96			7.000	7.050	JJ	146,115		12/07/2023	01/15/2032
71424V-AA-8	PERMIAN RESOURCES OPERATING LLC	LS		1	3.C FE	2,107,000	103.1670	2,173,734	2,107,000	2,107,000					7.000	7.000	JJ	44,657		09/06/2023	01/15/2032
716973-AC-6	PFIZER INVESTMENT ENTERPRISES PTE			1	1.F FE	24,970,000	99.9480	24,987,080	25,000,000	24,973,357		3,357			4.450	4.477	MN	129,792	556,250	05/16/2023	05/19/2028
716973-AD-4	PFIZER INVESTMENT ENTERPRISES PTE			1	1.F FE	7,984,842	100.7040	8,055,302	7,999,000	7,985,915		1,073			4.650	4.680	MN	43,395	185,977	05/16/2023	05/19/2030
716973-AF-9	PFIZER INVESTMENT ENTERPRISES PTE			1	1.F FE	16,816,700	99.6440	17,935,949	18,000,000	16,826,196		9,496			5.110	5.664	MN	107,310	459,900	10/03/2023	05/19/2043
716973-AH-5	PFIZER INVESTMENT ENTERPRISES PTE			1	1.F FE	9,805,700	100.9600	10,095,990	10,000,000	9,806,562		862			5.340	5.460	MN	62,300	267,000	05/16/2023	05/19/2063
69331C-AH-1	PG&E CORPORATION	LS		1	3.C FE	859,161	97.2980	904,873	930,000	871,334	12,991	10,842			5.000	6.644	JJ	23,250	46,500	12/05/2022	07/01/2028
718172-AP-4	PHILIP MORRIS INTERNATIONAL INC ABS				1.F FE	6,207,167	89.6390	6,179,719	6,894,000	6,221,065		14,922			4.500	5.337	MS	87,037	168,840	04/06/2023	03/20/2042
718172-BD-0	PHILIP MORRIS INTERNATIONAL INC ABS				1.F FE	18,136,400	93.9160	18,783,290	20,000,000	18,171,236		34,836			4.875	5.646	MN	124,583	975,000	04/13/2023	11/15/2043
718172-CU-1	PHILIP MORRIS INTERNATIONAL INC ABS			1	1.F FE	9,876,537	100.3950	9,939,145	9,900,000	9,884,912		7,478			5.000	5.086	MN	60,500	495,000	11/15/2022	11/17/2025
718172-CU-1	PHILIP MORRIS INTERNATIONAL INC ABS	LS		1	1.F FE	99,763	100.3950	100,395	100,000	99,848		76			5.000	5.086	MN	611	5,000	11/15/2022	11/17/2025
718172-CV-9	PHILIP MORRIS INTERNATIONAL INC ABS			1	1.F FE	49,756,500	101.7820	50,890,825	50,000,000	49,805,864		44,080			5.125	5.237	MN	313,194	2,562,500	11/15/2022	11/17/2027
718172-CW-7	PHILIP MORRIS INTERNATIONAL INC ABS			1	1.F FE	19,701,833	104.8610	20,636,564	19,680,000	19,699,029		(2,727)			5.625	5.605	MN	135,300	1,107,000	12/05/2022	11/17/2029
718172-CX-5	PHILIP MORRIS INTERNATIONAL INC ABS			1	1.F FE	25,599,092	104.9460	26,845,212	25,580,000	25,597,952		(1,347)			5.750	5.739	MN	179,771	1,470,850	02/02/2023	11/17/2032
718172-CY-3	PHILIP MORRIS INTERNATIONAL INC ABS			1	1.F FE	5,018,900	100.3500	5,017,480	5,000,000	5,014,595		(4,305)			4.875	4.728	FA	93,438	120,521	04/27/2023	02/13/2026
718172-CZ-0	PHILIP MORRIS INTERNATIONAL INC ABS			1	1.F FE	24,078,360	101.0680	24,256,416	24,000,000	24,069,238		(9,122)			4.875	4.797	FA	442,000	585,000	04/27/2023	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
718172-DA-4	PHILIP MORRIS INTERNATIONAL INC ABS			1	1.F FE	34,067,520	101.6320	34,554,883	34,000,000	34,063,523		(3,997)			5.125	5.089	FA	658,278	871,250	04/27/2023	02/15/2030
718172-DB-2	PHILIP MORRIS INTERNATIONAL INC ABS			1	1.F FE	47,240,110	102.5700	48,208,121	47,000,000	47,228,124		(11,986)			5.375	5.307	FA	954,361	1,263,125	04/27/2023	02/15/2033
718172-DC-0	PHILIP MORRIS INTERNATIONAL INC ABS			1	1.F FE	14,878,650	102.8570	15,428,618	15,000,000	14,885,441		6,791			5.250	5.437	MS	249,375		09/05/2023	09/07/2028
718172-DD-8	PHILIP MORRIS INTERNATIONAL INC ABS			1	1.F FE	19,766,000	103.6380	20,727,696	20,000,000	19,774,761		8,761			5.500	5.705	MS	348,333		09/05/2023	09/07/2030
718172-DE-6	PHILIP MORRIS INTERNATIONAL INC ABS			1	1.F FE	25,139,425	104.4430	26,868,885	25,726,000	25,152,217		12,793			5.625	5.931	MS	458,244		09/21/2023	09/07/2033
718172-DE-6	PHILIP MORRIS INTERNATIONAL INC ABS	LS		1	1.F FE	1,250,265	104.4430	1,330,598	1,274,000	1,250,828		563			5.625	5.874	MS	22,693		09/05/2023	09/07/2033
718546-AR-5	PHILLIPS 66			1	2.A FE	4,995,000	97.2140	4,860,693	5,000,000	4,997,667		501			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	98.3820	5,965,880	6,064,000	6,225,318		(124,400)			3.850	1.726	AO	53,178	233,464	01/03/2022	04/09/2025
718546-AW-4	PHILLIPS 66			1	2.A FE	1,130,679	84.2120	1,128,443	1,340,000	1,131,034		356			2.150	4.815	JD	1,280		12/21/2023	12/15/2030
718547-AT-9	PHILLIPS 66			1	2.A FE	6,844,085	100.8400	6,917,625	6,860,000	6,846,415		2,330			4.950	5.006	JD	28,298	228,267	03/27/2023	12/01/2027
718547-AT-9	PHILLIPS 66	LS		1	2.A FE	139,675	100.8400	141,176	140,000	139,723		48			4.950	5.006	JD	578	4,659	03/27/2023	12/01/2027
718547-AB-8	PHILLIPS 66 CO			1	2.A FE	8,388,424	97.3060	8,173,734	8,400,000	8,393,112		4,688			2.450	2.537	JD	9,147	205,800	05/02/2023	12/15/2024
718547-AB-8	PHILLIPS 66 CO	LS		1	2.A FE	99,862	97.3060	97,306	100,000	99,918		56			2.450	2.537	JD	109	2,450	05/02/2023	12/15/2024
71951Q-AC-6	PHYSICIANS REALTY LP			1	2.B FE	23,939	82.2720	19,745	24,000	23,950		6			2.625	2.655	MN	105	630	12/22/2021	11/01/2031
71951Q-AC-6	PHYSICIANS REALTY LP	LS		1	2.B FE	694,227	82.2720	572,617	696,000	694,555		164			2.625	2.655	MN	3,045	18,270	12/22/2021	11/01/2031
720186-AQ-8	PIEDMONT NATURAL GAS COMPANY INC			1	2.A FE	14,899,851	102.8120	15,318,985	14,900,000	14,899,857		6			5.400	5.400	JD	35,760	417,945	06/05/2023	06/15/2033
720186-AQ-8	PIEDMONT NATURAL GAS COMPANY INC	LS		1	2.A FE	99,999	102.8120	102,812	100,000	99,999					5.400	5.400	JD	240	2,805	06/05/2023	06/15/2033
721283-AB-5	PIKE CORP			1	4.C FE	2,000,000	105.0840	2,101,682	2,000,000	2,000,000					8.625	8.625	JJ	12,938		11/29/2023	01/31/2031
72147K-AJ-7	PILGRIMS PRIDE CORP			1	2.C FE	1,858,808	90.3220	1,696,251	1,878,000	1,860,550		1,742			4.250	4.400	AO	16,850	79,815	02/17/2023	04/15/2031
72147K-AK-4	PILGRIMS PRIDE CORP			1	2.C FE	24,828,000	102.8920	25,723,100	25,000,000	24,836,607		8,607			6.250	6.343	JJ	1,093,750		04/04/2023	07/01/2033
723484-AH-4	PINNACLE WEST CAPITAL CORPORATION			1	2.A FE	28,964,524	94.2240	27,381,422	29,060,000	28,989,924		24,000			1.300	1.465	JD	16,790	370,890	06/21/2023	06/15/2025
723787-AV-9	PIONEER NATURAL RESOURCES COMPANY			1	2.A FE	5,997,060	100.7290	6,043,730	6,000,000	5,997,760		700			5.100	5.118	MS	78,200	153,000	03/27/2023	03/29/2026
72650R-BF-8	PLAINS ALL AMERICAN PIPELINE LP			1	2.B FE	10,426,987	98.1430	10,076,324	10,267,000	10,283,216		(19,327)			3.600	3.405	MN	61,602	369,612	09/01/2022	11/01/2024
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP			1	2.B FE	17,337,522	86.2130	16,996,005	19,714,000	17,362,235		23,641			4.900	5.873	FA	364,928	465,500	12/20/2023	02/15/2045
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP			1	2.B FE	17,020,861	98.9180	16,746,802	16,930,000	16,973,798		(32,566)			4.650	4.497	AO	166,196	765,623	09/27/2023	10/15/2025
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP			1	2.B FE	12,228,887	92.0670	12,469,553	13,544,000	12,360,538		129,964			3.550	5.259	JD	21,369	480,812	03/10/2023	12/15/2029
72650R-BN-1	PLAINS ALL AMERICAN PIPELINE LP			1	2.B FE	14,470,130	92.0190	13,342,801	14,500,000	14,479,197		2,675			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	97.2360	350,048	360,000	369,483		(6,585)			3.250	1.366	JD	975	11,700	12/22/2021	06/01/2025
73179P-AM-8	POLYONE CORPORATION			1	3.C FE	2,700,000	100.0030	2,700,078	2,700,000	2,700,000	67,500				5.750	5.750	MN	19,838	155,250	04/29/2020	05/15/2025
737446-AN-4	POST HOLDINGS INC			1	4.B FE	174,281	99.0950	163,507	165,000	163,507	9,612	(1,426)			5.625	2.886	JJ	4,280	9,281	12/07/2021	01/15/2028
737446-AN-4	POST HOLDINGS INC	LS		1	4.B FE	881,969	99.0950	827,446	835,000	827,446	48,641	(7,219)			5.625	2.886	JJ	21,658	46,969	12/07/2021	01/15/2028
737446-AP-9	POST HOLDINGS INC			1	4.B FE	3,082,913	96.3570	2,903,230	3,013,000	2,872,419	173,799	(16,368)			5.500	4.901	JD	7,365	165,715	10/03/2022	12/15/2029
737446-AP-9	POST HOLDINGS INC	LS		1	4.B FE	4,828,750	96.3570	4,788,932	4,970,000	4,647,775	192,279	10,850			5.500	5.905	JD	12,149	273,350	10/03/2022	12/15/2029
737446-AQ-7	POST HOLDINGS INC			1	4.B FE	260,970	91.9840	275,953	300,000	267,465	4,611	4,031			4.625	6.772	AO	2,929	13,875	05/05/2022	04/15/2030
737446-AR-5	POST HOLDINGS INC			1	4.B FE	437,315	89.6150	448,073	500,000	445,556	19,882	5,344			4.500	6.306	MS	6,625	22,500	06/02/2022	09/15/2031
693506-BQ-9	PPG INDUSTRIES INC			1	2.A FE	4,691,869	98.0090	4,606,417	4,700,000	4,698,935		1,680			2.400	2.437	FA	42,613	112,800	08/06/2019	08/15/2024
693506-BQ-9	PPG INDUSTRIES INC	LS		1	2.A FE	299,481	98.0090	294,027	300,000	299,932		107			2.400	2.437	FA	2,720	7,200	08/06/2019	08/15/2024
693506-BU-0	PPG INDUSTRIES INC			1	2.A FE	6,536,005	92.4320	6,100,494	6,600,000	6,568,438		13,958			1.200	1.421	MS	23,320	79,200	12/22/2021	03/15/2026
69351U-BA-0	PPL ELECTRIC UTILITIES CORPORATION			1	1.E FE	18,914,123	102.2130	19,532,964	19,110,000	18,926,558		12,436			5.000	5.130	MN	122,092	671,504	02/27/2023	05/15/2033
69351U-BA-0	PPL ELECTRIC UTILITIES CORPORATION	LS		1	1.E FE	880,878	102.2130	909,698	890,000	881,457		579			5.000	5.130	MN	5,686	31,274	02/27/2023	05/15/2033
69351U-BB-8	PPL ELECTRIC UTILITIES CORPORATION			1	1.E FE	8,817,930	103.0630	9,275,667	9,000,000	8,819,994		2,064			5.250	5.386	MN	60,375	332,063	02/27/2023	05/15/2053
74153W-CR-8	PRICOA GLOBAL FUNDING I				1.D FE	3,629,784	98.9400	3,593,486	3,632,000	3,630,739		720			4.200	4.222	FA	52,119	151,273	08/24/2022	08/28/2025
74153W-CR-8	PRICOA GLOBAL FUNDING I	LS			1.D FE	3,365,946	98.9400	3,332,286	3,368,000	3,366,830		668			4.200	4.222	FA	48,331	140,277	08/24/2022	08/28/2025
74168L-AA-4	PRIMO WATER CORP (MISSISSAUGA)		C	1	4.A FE	21,540,875	92.1390	20,085,437	21,799,000	20,085,437	1,228,216	31,780			4.375	4.568	AO	161,600	953,706	02/09/2022	04/30/2029
74256L-EP-0	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	11,946,240	90.6370	10,876,392	12,000,000	11,971,331		10,661			1.250	1.343	FA	56,250	150,000	08/10/2021	08/16/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74256L-ET-2	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	9,967,600	96.0160	9,601,578	10,000,000	9,988,759		10,805			1.375	1.486	JJ	65,313	137,500	01/04/2022	01/10/2025
74368C-BC-7	PROTECTIVE LIFE GLOBAL FUNDING				1.D FE	2,785,000	92.2490	2,569,137	2,785,000	2,785,000					1.618	1.618	AO	9,513	45,061	04/05/2021	04/15/2026
74368C-BC-7	PROTECTIVE LIFE GLOBAL FUNDING	LS			1.D FE	215,000	92.2490	198,336	215,000	215,000					1.618	1.618	AO	734	3,479	04/05/2021	04/15/2026
74368C-BL-7	PROTECTIVE LIFE GLOBAL FUNDING				1.D FE	4,000,000	97.5290	3,901,148	4,000,000	4,000,000					3.218	3.218	MS	33,253	128,720	03/24/2022	03/28/2025
744448-CK-5	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	2,407,250	86.1340	2,407,433	2,795,000	2,411,761		4,511			4.300	5.426	MS	35,388	60,093	07/21/2023	03/15/2044
744448-BZ-3	PUBLIC SERVICE COMPANY OF COLORADO			1	1.F FE	2,273,607	108.6380	2,434,575	2,241,000	2,273,064		(543)			6.250	6.094	MS	46,688	70,031	08/17/2023	09/01/2037
744448-CN-9	PUBLIC SERVICE COMPANY OF COLORADO			1	1.E FE	1,444,920	79.2640	1,585,276	2,000,000	1,447,780		2,860			3.800	6.011	JD	3,378	38,000	09/21/2023	06/15/2047
744448-CY-5	PUBLIC SERVICE COMPANY OF COLORADO			1	1.E FE	6,950,860	99.5390	6,967,717	7,000,000	6,951,375		515			5.250	5.297	AO	91,875	181,708	03/27/2023	04/01/2053
744538-AF-6	PUBLIC SERVICE COMPANY OF NEW HAMP			1	1.E FE	14,977,950	104.7240	15,708,539	15,000,000	14,978,401		451			5.350	5.369	AO	214,000		09/18/2023	10/01/2033
744533-BQ-2	PUBLIC SERVICE COMPANY OF OKLAHOMA			1	1.G FE	19,938,000	100.6950	20,138,922	20,000,000	19,942,775		4,775			5.250	5.290	JJ	484,167	554,167	01/03/2023	01/15/2033
74456Q-CK-0	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.F FE	2,498,375	101.4500	2,536,244	2,500,000	2,498,514		129			4.900	4.908	JD	5,444	126,924	11/30/2022	12/15/2032
74456Q-CL-8	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.F FE	11,988,840	100.0100	12,001,231	12,000,000	11,989,524		684			4.650	4.662	MS	164,300	260,400	03/23/2023	03/15/2033
74456Q-CM-6	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.F FE	3,497,935	104.1370	3,644,781	3,500,000	3,497,958		23			5.125	5.129	MS	52,816	83,708	03/23/2023	03/15/2053
74456Q-CN-4	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.F FE	18,975,300	103.7810	19,718,451	19,000,000	18,976,066		766			5.200	5.217	FA	395,200		08/03/2023	08/01/2033
74456Q-CP-9	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.F FE	4,987,600	107.9150	5,395,758	5,000,000	4,987,667		67			5.450	5.467	FA	109,000		08/03/2023	08/01/2053
744573-AN-6	PUBLIC SERVICE ENTERPRISE GROUP IN			1	2.B FE	2,970,120	98.7110	2,961,337	3,000,000	2,993,104		14,783			2.875	3.388	JD	3,833	86,250	06/02/2022	06/15/2024
744573-AQ-9	PUBLIC SERVICE ENTERPRISE GROUP IN			1	2.B FE	5,392,800	81.8020	5,726,145	7,000,000	5,481,996		89,196			1.600	5.560	FA	42,311	56,000	07/06/2023	08/15/2030
744573-AV-8	PUBLIC SERVICE ENTERPRISE GROUP IN			1	2.B FE	9,989,500	104.0910	10,409,118	10,000,000	9,991,640		1,872			5.850	5.874	MN	74,750	596,375	11/04/2022	11/15/2027
744573-AW-6	PUBLIC SERVICE ENTERPRISE GROUP IN			1	2.B FE	12,457,781	104.7820	13,067,378	12,471,000	12,458,334		554			5.875	5.900	AO	177,062		10/02/2023	10/15/2028
744573-AW-6	PUBLIC SERVICE ENTERPRISE GROUP IN	LS			2.B FE	17,510,419	104.7820	18,367,258	17,529,000	17,511,198		778			5.875	5.900	AO	248,875		10/02/2023	10/15/2028
744573-AX-4	PUBLIC SERVICE ENTERPRISE GROUP IN			1	2.B FE	19,944,600	107.4750	21,494,948	20,000,000	19,945,582		982			6.125	6.162	AO	296,042		10/02/2023	10/15/2033
745310-AH-5	PUGET ENERGY INC			1	2.C FE	9,494,800	97.4260	9,742,621	10,000,000	9,726,672		186,399			3.650	5.752	MN	46,639	365,000	09/28/2022	05/15/2025
745310-AK-8	PUGET ENERGY INC			1	2.C FE	8,176,942	91.6220	7,503,879	8,190,000	8,180,602		1,247			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	5,000,000	89.3820	4,469,100	5,000,000	5,000,000					2.379	2.379	JD	5,287	118,950	10/19/2021	06/15/2028
747525-AT-0	QUALCOMM INCORPORATED			1	1.F FE	4,997,300	99.0440	4,952,183	5,000,000	4,999,468		1,353			2.900	2.928	MN	16,514	145,000	05/17/2022	05/20/2024
74834L-AX-8	QUEST DIAGNOSTICS INC			1	2.B FE	551,783	97.8010	557,464	570,000	553,709		1,926			3.500	5.914	MS	5,043		11/02/2023	03/30/2025
74834L-BA-7	QUEST DIAGNOSTICS INCORPORATED			1	2.B FE	6,780,076	98.1410	6,673,568	6,800,000	6,788,304		1,853			4.200	4.235	JD	143,593	142,800	03/07/2019	06/30/2029
74834L-BD-1	QUEST DIAGNOSTICS INCORPORATED			1	2.B FE	10,806,270	110.9100	11,991,541	10,812,000	10,806,338		68			6.400	6.407	MN	115,328		10/30/2023	11/30/2033
74834L-BD-1	QUEST DIAGNOSTICS INCORPORATED	LS		1	2.B FE	2,186,840	110.9100	2,426,701	2,188,000	2,186,854		14			6.400	6.407	MN	23,339		10/30/2023	11/30/2033
74969P-AA-6	RADIOLOGY PARTNERS INC	LS		1	5.B FE	6,299,970	80.0090	6,948,803	8,685,000	6,299,970	2,183,267	(48,832)	2,466,774		5.250	4.438	JD	20,265	455,963	10/08/2021	12/15/2025
75041V-AA-2	RADIOLOGY PARTNERS INC			1	6. FE	1,098,100	51.2050	1,423,499	2,780,000	1,098,100	1,234,902	(5,274)	1,692,092		9.250	8.951	FA	107,146	257,150	11/30/2021	02/01/2028
75041V-AA-2	RADIOLOGY PARTNERS INC	LS		1	6. FE	750,500	51.2050	972,895	1,900,000	750,500	678,309	17,802	1,012,184		9.250	11.410	FA	73,229	175,750	03/26/2020	02/01/2028
75103A-AA-3	RAISING CANE S RESTAURANTS LLC			1	4.B FE	15,761,750	106.7180	16,381,274	15,350,000	15,754,150		(7,600)			9.375	8.569	MN	211,862		12/07/2023	05/01/2029
75508X-AA-4	RAYONIER LP			1	2.C FE	7,408,072	83.4020	6,156,715	7,382,000	7,402,887		(2,568)			2.750	2.707	MN	24,812	203,005	12/22/2021	05/17/2031
75513E-CB-5	RAYTHEON TECHNOLOGIES CORPORATION			1	2.A FE	9,108,455	92.4510	9,225,716	9,979,000	9,118,011		9,556			4.700	5.449	JD	20,845	352,007	09/22/2023	12/15/2041
75513E-CR-0	RAYTHEON TECHNOLOGIES CORPORATION			1	2.A FE	19,941,200	101.9140	20,382,898	20,000,000	19,945,092		3,892			5.150	5.188	FA	354,778	515,000	02/23/2023	02/27/2033
75513E-CS-8	RAYTHEON TECHNOLOGIES CORPORATION			1	2.A FE	14,973,300	101.5620	15,234,243	15,000,000	14,973,613		313			5.375	5.387	FA	277,708	403,125	02/23/2023	02/27/2053
758750-AC-7	REGAL REXNORD CORP			1	2.C FE	8,987,310	101.1050	9,099,477	9,000,000	8,990,953		3,643			6.050	6.101	FA	205,700	304,012	01/09/2023	02/15/2026
758750-AD-5	REGAL REXNORD CORP			1	2.C FE	4,996,800	101.2280	5,061,382	5,000,000	4,997,303		503			6.050	6.064	AO	63,861	219,313	01/09/2023	04/15/2028
758750-AE-3	REGAL REXNORD CORP			1	2.C FE	5,022,727	102.5910	5,157,255	5,027,000	5,023,192		465			6.300	6.315	FA	119,643	176,825	01/09/2023	02/15/2030
758750-AF-0	REGAL REXNORD CORP			1	2.C FE	4,984,700	104.2270	5,211,349	5,000,000	4,985,726		1,026			6.400	6.441	AO	67,556	232,000	01/09/2023	04/15/2033
75886F-AE-7	REGENERON PHARMACEUTICALS INC.			1	2.B FE	6,852,512	82.2210	5,723,393	6,961,000	6,863,063		9,109			1.750	1.959	MS	35,868	116,918	04/05/2023	09/15/2030
759509-AF-9	RELIANCE STEEL & ALUMINUM CO			1	2.B FE	12,415,477	93.5330	11,682,272	12,490,000	12,450,829		18,073			1.300	1.494	FA	61,340	159,185	04/24/2023	08/15/2025
74949L-AC-6	RELX CAPITAL INC			1	2.A FE	790,712	98.3030	786,420	800,000	794,686		896			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	92.0120	294,439	320,000	294,650		3,362			3.000	4.437	MN	1,040	9,600	05/03/2022	05/22/2030

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
75968N-AD-3	RENAISSANCERE HOLDINGS LTD			1	1.G FE	922,250	92.7660	927,665	1,000,000	932,634		9,700			3.600	5.066	AO	7,600	36,000	04/05/2023	04/15/2029
75972B-AA-9	RENESAS ELECTRONICS CORP		D	1	2.B FE	26,000,000	96.2450	25,023,723	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.B FE	22,000,000	91.2840	20,082,524	22,000,000	22,000,000					2.170	2.170	MN	47,740	477,400	11/18/2021	11/25/2026
760759-AK-6	REPUBLIC SERVICES INC			1	2.A FE	2,449,536	111.7860	2,682,867	2,400,000	2,449,075		(461)			6.200	6.001	MS	49,600		09/27/2023	03/01/2040
760759-AK-6	REPUBLIC SERVICES INC	LS		1	2.A FE	102,064	111.7860	111,786	100,000	102,045		(19)			6.200	6.001	MS	2,067		09/27/2023	03/01/2040
760759-AU-4	REPUBLIC SERVICES INC			1	2.A FE	258,426	98.0990	237,399	242,000	244,847		(4,554)			2.500	0.603	FA	2,286	6,050	01/01/2021	08/15/2024
760759-AU-4	REPUBLIC SERVICES INC	LS		1	2.A FE	106,788	98.0990	98,099	100,000	101,176		(1,882)			2.500	0.603	FA	944	2,500	01/01/2021	08/15/2024
760759-AV-2	REPUBLIC SERVICES INC			1	2.A FE	2,603,220	87.9240	2,637,718	3,000,000	2,647,121		43,901			2.300	4.506	MS	23,000	69,000	02/03/2023	03/01/2030
760759-AY-6	REPUBLIC SERVICES INC			1	2.A FE	5,526,083	92.6320	5,178,136	5,590,000	5,543,891		15,722			0.875	1.314	MN	6,250	48,913	05/02/2023	11/15/2025
760759-AY-6	REPUBLIC SERVICES INC	LS		1	2.A FE	99,898	92.6320	92,632	100,000	99,961		21			0.875	0.896	MN	112	875	11/09/2020	11/15/2025
760759-BB-5	REPUBLIC SERVICES INC			1	2.A FE	23,000,740	101.8650	23,428,941	23,000,000	23,002,025		1,285			4.875	4.873	AO	280,313	74,344	12/07/2023	04/01/2029
760759-BC-3	REPUBLIC SERVICES INC			1	2.A FE	14,923,350	102.4000	15,359,994	15,000,000	14,927,394		4,044			5.000	5.061	AO	187,500	381,250	03/21/2023	04/01/2034
760759-BH-2	REPUBLIC SERVICES INC			1	2.A FE	19,886,400	102.1020	20,420,398	20,000,000	19,886,866		466			5.000	5.073	JD	52,778		12/07/2023	12/15/2033
761713-AZ-9	REYNOLDS AMERICAN INC			1	2.B FE	180,510	98.9480	158,316	160,000	179,483		(560)			6.150	5.158	MS	2,897	9,840	02/14/2022	09/15/2043
761713-AZ-9	REYNOLDS AMERICAN INC	LS		1	2.B FE	112,819	98.9480	98,948	100,000	112,177		(350)			6.150	5.158	MS	1,811	6,150	02/14/2022	09/15/2043
761713-BG-0	REYNOLDS AMERICAN INC			1	2.B FE	2,793,016	98.8320	2,635,840	2,667,000	2,691,442		(16,134)			4.450	3.793	JD	6,264	118,682	12/15/2016	06/12/2025
76174L-AA-1	REYNOLDS GROUP ISSUER LLC	LS		1	4.A FE	7,000,000	93.5000	6,545,000	7,000,000	6,545,000	335,300				4.000	4.000	AO	59,111	280,000	09/21/2020	10/15/2027
749571-AG-0	RHP HOTEL PROPERTIES LP / RHP FINA			1	4.A FE	456,134	93.0040	474,321	510,000	460,887		4,753			4.500	6.756	FA	8,670	11,475	05/22/2023	02/15/2029
76774L-AB-3	RITCHIE BROS AUCTIONEERS INC		C	1	3.B FE	6,929,300	102.9570	7,112,286	6,908,000	6,927,636		(1,664)			6.750	6.650	MS	137,297	233,145	09/08/2023	03/15/2028
76774L-AB-3	RITCHIE BROS AUCTIONEERS INC	LS	C	1	3.B FE	1,098,825	102.9570	1,124,293	1,092,000	1,098,292		(533)			6.750	6.548	MS	21,704	36,855	09/08/2023	03/15/2028
76774L-AC-1	RITCHIE BROS AUCTIONEERS INC		C	1	4.A FE	4,201,400	106.6110	4,435,018	4,160,000	4,198,125		(3,275)			7.750	7.526	MS	94,929	83,700	11/01/2023	03/15/2031
76774L-AC-1	RITCHIE BROS AUCTIONEERS INC	LS	C	1	4.A FE	7,356,100	106.6110	7,825,247	7,340,000	7,353,916		(2,184)			7.750	7.713	MS	167,495	284,425	03/02/2023	03/15/2031
775109-BE-0	ROGERS COMMUNICATIONS INC		A	1	2.C FE	5,433,150	97.0760	4,853,793	5,000,000	5,151,624		(75,254)			3.625	2.035	JD	8,056	181,250	02/21/2020	12/15/2025
775109-CG-4	ROGERS COMMUNICATIONS INC		A	1	2.C FE	8,637,012	95.4500	8,572,400	8,981,000	8,674,809		37,796			3.200	4.351	MS	84,621	143,696	07/27/2023	03/15/2027
775109-CG-4	ROGERS COMMUNICATIONS INC	LS	A	1	2.C FE	5,788,462	95.4500	5,745,160	6,019,000	5,813,793		25,331			3.200	4.351	MS	56,712	96,304	07/27/2023	03/15/2027
775109-CH-2	ROGERS COMMUNICATIONS INC		A	1	2.C FE	13,580,235	92.0220	13,269,619	14,420,000	13,614,531		34,296			3.800	4.626	MS	161,344	273,980	07/27/2023	03/15/2032
775109-CH-2	ROGERS COMMUNICATIONS INC	LS	A	1	2.C FE	3,371,515	92.0220	3,294,399	3,580,000	3,380,029		8,515			3.800	4.626	MS	40,056	68,020	07/27/2023	03/15/2032
775109-CJ-8	ROGERS COMMUNICATIONS INC		A	1	2.C FE	8,798,660	88.2110	9,041,654	10,250,000	8,817,426		18,766			4.500	5.742	MS	135,813	230,625	07/27/2023	03/15/2042
775109-CK-5	ROGERS COMMUNICATIONS INC	0	A	1	2.C FE	8,982,085	87.2090	8,720,853	10,000,000	8,988,792		6,708			4.550	5.240	MS	133,972	227,500	07/27/2023	03/15/2052
775631-AD-6	ROLLER BEARING COMPANY OF AMERICA			1	4.A FE	15,995,744	92.5430	14,892,945	16,093,000	14,860,394	947,855	(3,077)			4.375	4.395	AO	148,637	704,069	09/13/2022	10/15/2029
77578J-AB-4	ROLLS ROYCE CORP		D	1	3.A FE	9,375,625	96.0500	9,605,000	10,000,000	9,571,469		172,914			3.625	6.198	AO	77,535	212,969	04/12/2023	10/14/2025
77578J-AC-2	ROLLS-ROYCE PLC		D	1	3.A FE	35,227,935	100.1720	32,385,543	32,330,000	32,362,689	2,012,414	(465,501)			5.750	4.038	AO	392,450	1,831,950	08/03/2023	10/15/2027
776743-AN-6	ROPER TECHNOLOGIES INC			1	2.B FE	9,797,265	89.4740	8,778,300	9,811,000	9,803,599		1,932			1.400	1.421	MS	40,443	137,354	08/18/2020	09/15/2027
778296-AF-0	ROSS STORES INC	LS		1	2.A FE	541,482	91.6640	549,983	600,000	543,111		1,629			0.875	5.333	AO	1,108		12/04/2023	04/15/2026
78016E-ZH-3	ROYAL BANK OF CANADA		A		1.E FE	20,000,000	99.1510	19,830,294	20,000,000	20,000,000					3.970	3.970	JJ	341,861	789,589	07/25/2022	07/26/2024
78016F-ZR-8	ROYAL BANK OF CANADA		A		1.E FE	28,700,000	100.2290	28,765,689	28,700,000	28,700,000					5.660	5.660	AO	297,810	1,624,420	10/20/2022	10/25/2024
78016F-ZR-8	ROYAL BANK OF CANADA	LS	A		1.E FE	1,300,000	100.2290	1,302,975	1,300,000	1,300,000					5.660	5.660	AO	13,490	73,580	10/20/2022	10/25/2024
780097-BP-5	ROYAL BANK OF SCOTLAND PLC		D	1,5	1.G FE	4,500,000	92.8650	4,178,940	4,500,000	4,500,000					3.073	3.073	MN	14,981	138,285	05/19/2020	05/22/2028
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD			1	4.A FE	10,903,175	98.7260	11,568,699	11,718,000	10,974,830	716,589	57,224			5.500	7.246	AO	161,123	300,740	10/20/2023	04/01/2028
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD			1	4.A FE	7,122,056	96.5870	7,311,666	7,570,000	7,114,454	968,173	100,619			4.250	5.933	JJ	160,863	321,725	10/20/2022	07/01/2026
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD			1	4.A FE	11,207,181	99.0150	10,952,027	11,061,000	10,952,027	1,680,900	(33,940)			5.500	5.145	FA	207,855	608,355	01/05/2022	08/31/2026
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD			1	4.A FE	4,687,000	98.9920	4,837,745	4,887,000	4,689,569	430,186	26,627			5.375	6.498	JJ	121,123	195,489	05/09/2023	07/15/2027
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD			1	4.A FE	1,299,000	108.8170	1,413,532	1,299,000	1,299,000					11.625	11.625	FA	57,048	149,750	08/15/2022	08/15/2027
780153-BR-2	ROYAL CARIBBEAN CRUISES LTD			1	3.C FE	5,087,383	107.5620	5,482,450	5,097,000	5,088,868		1,216			9.250	9.290	JJ	217,401	365,391	09/28/2022	01/15/2029
780153-BR-2	ROYAL CARIBBEAN CRUISES LTD	LS		1	3.C FE	651,368	107.5620	702,382	653,000	651,620		206			9.250	9.304	JJ	27,852	46,812	09/28/2022	01/15/2029
780153-BT-8	ROYAL CARIBBEAN CRUISES LTD			1	3.C FE	4,773,750	104.4380	4,960,805	4,750,000	4,770,069		(3,681)			7.250	7.157	JJ	158,795	145,403	02/08/2023	01/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78081B-AH-6	ROYALTY PHARMA PLC			1	2.C FE	19,320,047	93.3020	18,193,933	19,500,000	19,425,021		44,074			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	14,035,861	89.6730	12,778,401	14,250,000	14,117,564		34,440			1.750	2.014	MS	82,432	249,375	08/05/2021	09/02/2027
78081B-AJ-2	ROYALTY PHARMA PLC	LS		1	2.C FE	246,243	89.6730	224,182	250,000	247,677		604			1.750	2.014	MS	1,446	4,375	08/05/2021	09/02/2027
78081B-AL-7	ROYALTY PHARMA PLC			1	2.C FE	2,050,906	75.1160	2,331,616	3,104,000	2,059,770		8,864			3.300	6.676	MS	33,859		09/26/2023	09/02/2040
78081B-AL-7	ROYALTY PHARMA PLC	LS		1	2.C FE	592,014	75.1160	673,044	896,000	594,573		2,559			3.300	6.676	MS	9,774		09/26/2023	09/02/2040
78081B-AM-5	ROYALTY PHARMA PLC			1	2.C FE	2,925,731	71.0000	3,461,272	4,875,000	2,931,884		6,153			3.550	6.812	MS	57,207		10/04/2023	09/02/2050
78081B-AM-5	ROYALTY PHARMA PLC	LS		1	2.C FE	75,019	71.0000	88,751	125,000	75,177		158			3.550	6.812	MS	1,467		10/04/2023	09/02/2050
749685-AX-1	RPM INTERNATIONAL INC			1	2.C FE	5,392,224	98.5290	5,320,581	5,400,000	5,395,552		748			4.550	4.568	MS	81,900	245,700	02/25/2019	03/01/2029
75513E-CT-6	RTX CORP	LS		1	2.A FE	9,991,000	102.7600	10,276,044	10,000,000	9,991,411		411			5.750	5.783	MN	84,653		11/06/2023	11/08/2026
75513E-CV-1	RTX CORP			1	2.A FE	12,991,290	106.5290	13,848,806	13,000,000	12,991,430		140			6.000	6.011	MS	114,833		11/06/2023	03/15/2031
78355H-KR-9	RYDER SYSTEM INC			1	2.A FE	3,997,240	97.0640	3,882,556	4,000,000	3,999,082		527			3.350	3.364	MS	44,667	134,000	05/05/2020	09/01/2025
78409V-BG-8	S&P GLOBAL INC			1	1.G FE	4,182,661	99.6040	4,187,370	4,204,000	4,185,226		2,565			4.250	4.345	MN	29,778	178,670	03/01/2023	05/01/2029
78409V-BJ-2	S&P GLOBAL INC			1	1.G FE	10,318,743	92.4640	10,170,992	11,000,000	10,404,376		85,633			2.700	3.866	MS	99,000	148,500	03/01/2023	03/01/2029
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC			1	2.A FE	5,000,000	96.7460	4,837,292	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.A FE	7,277,554	99.9420	7,212,814	7,217,000	7,231,121		(36,751)			5.750	5.211	MN	53,025	414,978	09/23/2022	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1	2.A FE	33,129,288	100.1910	32,894,824	32,832,000	32,970,878		(113,457)			5.625	5.245	MS	615,600	1,846,800	10/20/2022	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION LLC			1	2.A FE	13,918,087	100.4320	13,630,566	13,572,000	13,702,470		(54,799)			5.000	4.547	MS	199,810	678,600	11/01/2022	03/15/2027
785592-AU-0	SABINE PASS LIQUEFACTION LLC			1	2.A FE	25,487,773	97.8900	25,376,048	25,923,000	25,485,695		51,371			4.200	4.589	MS	320,581	1,056,846	11/20/2023	03/15/2028
785592-AV-8	SABINE PASS LIQUEFACTION LLC			1	2.A FE	33,524,610	101.8000	33,512,435	32,920,000	33,286,965		(172,413)			5.875	5.273	JD	972,397	1,934,050	11/01/2022	06/30/2026
785592-AX-4	SABINE PASS LIQUEFACTION LLC			1	2.A FE	35,951,663	97.7270	36,538,998	37,389,000	36,161,113		158,258			4.500	5.108	MN	214,987	1,682,505	09/06/2022	05/15/2030
785592-AZ-9	SABINE PASS LIQUEFACTION LLC	LS		1	2.A FE	9,985,600	105.3710	10,537,070	10,000,000	9,986,046		446			5.900	5.915	MS	173,722	295,000	08/28/2023	09/15/2037
78572X-AG-6	SABRA HEALTH CARE LP			1	2.C FE	5,082,084	89.9290	4,640,350	5,160,000	5,111,204		7,334			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	81.7990	9,161,490	11,200,000	11,087,960		12,159			3.200	3.345	JD	29,867	358,400	12/22/2021	12/01/2031
78669Q-AA-8	SAGICOR FINANCIAL COMPANY LTD (BAR			1	2.B FE	288,210	96.0000	288,000	300,000	288,243		33			5.300	6.342	MN	2,120		12/21/2023	05/13/2028
78669Q-AA-8	SAGICOR FINANCIAL COMPANY LTD (BAR	LS		1	2.B FE	192,140	96.0000	192,000	200,000	192,162		22			5.300	6.342	MN	1,413		12/21/2023	05/13/2028
79588Y-AA-7	SAMARCO MINERACAO SA		D	1,5	4.B Z	5,106,092	83.8500	5,173,968	6,170,504	5,139,928		33,836			9.500	13.023	MJSD	48,850		12/04/2023	06/30/2031
797440-CE-2	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	9,297,847	102.0500	9,529,389	9,338,000	9,300,624		2,777			4.950	5.048	FA	179,757		08/07/2023	08/15/2028
797440-CE-2	SAN DIEGO GAS & ELECTRIC CO	LS		1	1.F FE	659,153	102.0500	675,568	662,000	659,350		197			4.950	5.048	FA	12,744		08/07/2023	08/15/2028
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	01/15/2024
80007R-AK-1	SANDS CHINA LTD		D	1	3.A FE	34,969	96.0250	33,609	35,000	33,609		1,305	6		4.050	4.320	JJ	723	1,505	02/05/2021	01/08/2026
80282K-BC-9	SANTANDER HOLDINGS USA INC			1	2.A FE	250,000	91.5480	228,869	250,000	250,000					2.490	2.490	JJ	3,026	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	93.2520	9,325,220	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	98.9000	6,131,786	6,200,000	6,195,001		4,083			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	21,900,000	90.9070	19,908,609	21,900,000	21,900,000					1.673	1.673	JD	17,302	366,387	06/07/2021	06/14/2027
80281L-AQ-8	SANTANDER UK GROUP HOLDINGS PLC	LS	D	1	2.A FE	100,000	90.9070	90,907	100,000	100,000					1.673	1.673	JD	79	1,673	06/07/2021	06/14/2027
80281L-AR-6	SANTANDER UK GROUP HOLDINGS PLC		D	1	2.A FE	10,000,000	91.1280	9,112,817	10,000,000	10,000,000					2.469	2.469	JJ	116,592	246,900	01/04/2022	01/11/2028
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL			1	4.A FE	7,784,800	95.2500	7,200,900	7,560,000	7,200,900	247,858	(39,943)			4.875	4.177	AO	92,138	368,550	02/25/2021	04/01/2028
80874Y-BC-3	SCIENTIFIC GAMES INTERNATIONAL INC			1	4.C FE	8,574,313	101.0180	8,738,023	8,650,000	8,591,342	328,958	11,063			7.000	7.184	MN	77,369	605,500	06/02/2022	05/15/2028
80874Y-BC-3	SCIENTIFIC GAMES INTERNATIONAL INC	LS		1	4.C FE	1,541,394	101.0180	1,570,824	1,555,000	1,544,455	59,136	1,989			7.000	7.184	MN	13,909	108,850	06/02/2022	05/15/2028
81180W-BH-3	SEAGATE HDD CAYMAN			1	3.B FE	2,600,000	107.8530	2,804,170	2,600,000	2,600,000					8.250	8.250	JD	9,533	116,188	05/24/2023	12/15/2029
81180W-BJ-9	SEAGATE HDD CAYMAN	LS		1	3.B FE	2,000,000	108.5300	2,170,608	2,000,000	2,000,000					8.500	8.500	JJ	99,639		05/24/2023	07/15/2031
81211K-AZ-3	SEALED AIR CORPORATION			1	2.C FE	2,777,008	90.0430	2,521,200	2,800,000	2,786,386		4,683			1.573	1.752	AO	9,298	44,044	12/22/2021	10/15/2026
812127-AB-4	SEALED AIR CORPORATION			1	3.B FE	1,178,000	106.0300	1,249,033	1,178,000	1,178,000					7.250	7.250	MN	9,727		11/08/2023	02/15/2031
812127-AB-4	SEALED AIR CORPORATION	LS		1	3.B FE	3,822,000	106.0300	4,052,467	3,822,000	3,822,000					7.250	7.250	MN	31,558		11/08/2023	02/15/2031
81257V-AA-9	SEATTLE CHILDREN HOSP			1	1.C FE	6,643,339	87.7690	5,854,182	6,670,000	6,643,533		194			1.208	1.310	AO	20,143	27,150	12/20/2023	10/01/2027

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
81620*-AB-6	SELECT REHABILITATION INC			1	5.B GI		99.9910								12.000	12.000	JAJO		210,000	09/01/2021	02/29/2024
816851-BG-3	SEMPRA ENERGY			1	2.B FE	11,456,168	95.3010	10,589,849	11,112,000	11,273,639		(51,454)			3.400	2.887	FA	157,420	377,808	03/10/2020	02/01/2028
816851-BN-8	SEMPRA ENERGY			1	2.B FE	19,964,600	97.5620	19,512,346	20,000,000	19,984,923		11,627			3.300	3.362	AO	165,000	660,000	03/21/2022	04/01/2025
816851-BP-3	SEMPRA ENERGY			1	2.B FE	10,958,860	95.2710	10,479,823	11,000,000	10,968,245		5,377			3.700	3.761	AO	101,750	407,000	03/21/2022	04/01/2029
816851-BR-9	SEMPRA ENERGY			1	2.B FE	7,976,000	103.6460	8,291,663	8,000,000	7,976,942		942			5.500	5.539	FA	229,778		06/20/2023	08/01/2033
81725W-AJ-2	SENSATA TECHNOLOGIES BV			1	3.B FE	2,932,300	100.1210	2,849,438	2,846,000	2,842,704	88,584	(25,315)			5.000	4.030	AO	35,575	142,300	12/22/2021	10/01/2025
81725W-AK-9	SENSATA TECHNOLOGIES BV			1	3.B FE	138,225	92.9320	130,104	140,000	130,006	9,037	220			4.000	4.205	AO	1,182	5,600	04/19/2022	04/15/2029
81725W-AK-9	SENSATA TECHNOLOGIES BV	LS		1	3.B FE	4,498,963	92.9320	4,632,636	4,985,000	4,600,058	239,720	60,775			4.000	5.713	AO	42,096	199,400	04/19/2022	04/15/2029
817565-CD-4	SERVICE CORPORATION INTERNATIONAL			1	3.C FE	4,225,500	96.7500	4,063,500	4,200,000	4,063,500	144,498	(4,008)			4.625	4.518	JD	8,633	194,250	04/23/2019	12/15/2027
817565-CD-4	SERVICE CORPORATION INTERNATIONAL	LS		1	3.C FE	1,914,250	96.7500	1,838,250	1,900,000	1,838,250	65,778	(2,223)			4.625	4.493	JD	3,906	87,875	04/23/2019	12/15/2027
817565-CG-7	SERVICE CORPORATION INTERNATIONAL			1	3.C FE	729,275	89.5500	641,178	716,000	641,178	39,796	(1,652)			4.000	3.711	MN	3,660	28,640	12/22/2021	05/15/2031
824348-BD-7	SHERWIN-WILLIAMS COMPANY (THE)			1	2.B FE	10,046,037	97.4380	9,743,753	10,000,000	10,007,360		(6,578)			3.300	3.230	FA	137,500	330,000	08/10/2017	02/01/2025
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRE			1	2.A FE	3,346,227	96.2010	3,155,800	3,280,420	3,283,029		(22,039)			3.200	3.130	MS	28,576	64,736	09/27/2023	09/23/2026
826418-BP-9	SIERRA PACIFIC POWER COMPANY			1	1.F FE	6,955,900	105.8460	7,409,197	7,000,000	6,956,055		155			5.900	5.945	MS	121,606		09/13/2023	03/15/2054
827048-AX-7	SILGAN HOLDINGS INC			1	2.C FE	9,994,500	91.3030	9,130,303	10,000,000	9,997,545		1,067			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	442,016	88.4930	460,164	520,000	450,958		8,709			2.650	5.060	JJ	6,354	13,780	12/19/2022	07/15/2030
82967N-BA-5	SIRIUS XM RADIO INC			1	3.C FE	10,378,114	96.5990	10,136,171	10,493,000	10,136,171	417,170	19,681			5.000	5.253	FA	218,604	524,650	04/21/2022	08/01/2027
82967N-BG-2	SIRIUS XM RADIO INC	LS		1	3.C FE	1,025,738	89.1080	1,015,828	1,140,000	1,015,828	63,199	11,890			4.125	5.691	JJ	23,513	47,025	06/02/2022	07/01/2030
82967N-BJ-6	SIRIUS XM RADIO INC	LS		1	3.C FE	1,748,485	92.4840	1,641,596	1,775,000	1,641,596	93,478	3,335			4.000	4.245	JJ	32,739	71,000	02/14/2022	07/15/2028
82967N-BM-9	SIRIUS XM RADIO INC	LS		1	3.C FE	8,720,805	85.5490	8,033,872	9,391,000	8,033,872	649,284	58,021			3.875	4.811	MS	121,300	363,901	04/26/2022	09/01/2031
78392B-AA-5	SK HYNIX INC		D		2.C FE	6,786,808	99.7930	6,785,924	6,800,000	6,799,777		4,442			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	8,619,003	92.1040	7,949,480	8,631,000	8,625,971		2,397			1.500	1.529	JJ	58,259	129,465	01/13/2021	01/19/2026
78392B-AB-3	SK HYNIX INC	LS	D		2.C FE	1,167,375	92.1040	1,076,694	1,169,000	1,168,319		325			1.500	1.529	JJ	7,891	17,535	01/13/2021	01/19/2026
78392B-AC-1	SK HYNIX INC		D		2.C FE	9,502,848	81.0620	7,781,953	9,600,000	9,529,055		9,098			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	1,999,040	92.6590	1,853,189	2,000,000	1,999,527		190			1.800	1.810	JD	3,000	36,000	05/12/2021	06/01/2026
83088M-AL-6	SKYWORKS SOLUTIONS INC.			1	2.C FE	2,988,420	85.5610	2,566,825	3,000,000	2,991,096		1,055			3.000	3.045	JD	7,500	90,000	05/12/2021	06/01/2031
78448T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC		D	1	2.A FE	14,999,100	87.8530	13,177,902	15,000,000	14,999,411		124			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	8,479,005	90.7480	7,713,546	8,500,000	8,488,041		4,134			1.900	1.952	AO	34,094	161,500	10/07/2021	10/15/2026
83192P-AA-6	SMITH & NEPHEW PLC		D	1	2.B FE	6,533,000	82.8170	5,410,459	6,533,000	6,533,000					2.032	2.032	AO	28,394	132,751	10/07/2020	10/14/2030
83192P-AA-6	SMITH & NEPHEW PLC	LS	D	1	2.B FE	315,000	82.8170	260,875	315,000	315,000					2.032	2.032	AO	1,369	6,401	10/07/2020	10/14/2030
832248-BC-1	SMITHFIELD FOODS INC			1	2.C FE	3,558,168	82.0920	2,955,320	3,600,000	3,570,423		3,853			3.000	3.135	AO	22,800	108,000	09/10/2020	10/15/2030
83283W-AE-3	SMYRNA READY MIX CONCRETE LLC			1	3.C FE	24,000,000	105.1180	25,228,224	24,000,000	24,000,000					8.875	8.875	MN	242,583		11/07/2023	11/15/2031
83368R-AW-2	SOCIETE GENERALE SA		D		2.B FE	2,488,450	86.9110	2,172,768	2,500,000	2,492,590		1,098			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	92.0390	8,743,666	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	91.0190	9,101,925	10,000,000	9,947,563		14,553			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	4,500,000	96.0620	4,322,775	4,500,000	4,500,000					2.226	2.226	JJ	44,520	100,170	01/11/2022	01/21/2026
83545G-BD-3	SONIC AUTOMOTIVE INC	LS		1	3.C FE	8,347,500	91.0010	7,644,097	8,400,000	7,644,097	912,293	5,856			4.625	4.720	MN	49,642	388,500	11/30/2021	11/15/2029
83545G-BE-1	SONIC AUTOMOTIVE INC			1	3.C FE	4,274,695	89.1350	3,860,446	4,331,000	3,860,446	450,786	4,693			4.875	5.042	MN	26,979	211,136	11/26/2021	11/15/2031
83545G-BE-1	SONIC AUTOMOTIVE INC	LS		1	3.C FE	16,378,055	89.1350	15,125,355	16,969,000	14,829,958	1,497,367	8,827			4.875	5.366	MN	105,703	760,208	10/13/2023	11/15/2031
835495-AL-6	SONOCO PRODUCTS COMPANY			1	2.B FE	6,392,832	90.0220	5,761,389	6,400,000	6,395,216		673			3.125	3.138	MN	33,333	200,000	04/20/2020	05/01/2030
835495-AL-6	SONOCO PRODUCTS COMPANY	LS		1	2.B FE	99,888	90.0220	90,022	100,000	99,925		11			3.125	3.138	MN	521	3,125	04/20/2020	05/01/2030
835495-AM-4	SONOCO PRODUCTS COMPANY			1	2.B FE	13,992,000	96.1830	14,427,425	15,000,000	14,526,158		416,497			1.800	1.800	FA	112,500	270,000	09/14/2022	02/01/2025
835495-AN-2	SONOCO PRODUCTS COMPANY			1	2.B FE	499,785	92.0930	460,465	500,000	499,865		42			2.250	2.259	FA	4,688	11,250	01/11/2022	02/01/2027
842400-GV-9	SOUTHERN CALIFORNIA EDISON			1	1.G FE	6,986,700	93.1050	6,517,375	7,000,000	6,994,701		2,496			1.200	1.237	FA	35,000	84,000	09/28/2020	02/01/2026
842400-GN-7	SOUTHERN CALIFORNIA EDISON COMPANY			1	1.G FE	31,830,182	97.9520	30,182,911	30,814,000	31,129,728		(192,292)			3.700	3.032	FA	475,049	1,140,118	03/30/2020	08/01/2025

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
842400-GQ-0	SOUTHERN CALIFORNIA EDISON COMPANY			1	1.G FE	6,779,820	98.0130	5,880,779	6,000,000	6,467,048		(83,478)			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	3,998,594	91.1300	3,601,444	3,952,000	3,980,652		(4,693)			2.850	2.709	FA	46,930	112,632	01/06/2020	08/01/2029
842400-GS-6	SOUTHERN CALIFORNIA EDISON COMPANY	LS		1	1.G FE	1,773,668	91.1300	1,597,503	1,753,000	1,765,709		(2,082)			2.850	2.709	FA	20,817	49,961	01/06/2020	08/01/2029
842400-GU-1	SOUTHERN CALIFORNIA EDISON COMPANY			1	1.G FE	9,547,921	85.8180	8,201,584	9,557,000	9,551,063		851			2.250	2.260	JD	17,919	215,033	03/04/2020	06/01/2030
842400-GU-1	SOUTHERN CALIFORNIA EDISON COMPANY	LS		1	1.G FE	642,389	85.8180	551,807	643,000	642,601		57			2.250	2.260	JD	1,206	14,468	03/04/2020	06/01/2030
842400-HP-1	SOUTHERN CALIFORNIA EDISON COMPANY			1	1.G FE	912,244	98.7970	908,934	920,000	914,627		2,382			4.200	4.631	JD	3,220	38,640	05/02/2023	06/01/2025
842400-HR-7	SOUTHERN CALIFORNIA EDISON COMPANY			1	1.G FE	248,460	99.4580	248,644	250,000	248,494		22			5.450	5.492	JD	1,135	13,625	05/18/2022	06/01/2052
842400-HS-5	SOUTHERN CALIFORNIA EDISON COMPANY			1	1.G FE	11,719,199	104.4220	12,244,477	11,726,000	11,720,598		1,224			5.850	5.864	MN	114,329	672,633	11/03/2022	11/01/2027
842400-HS-5	SOUTHERN CALIFORNIA EDISON COMPANY	LS		1	1.G FE	6,270,361	104.4220	6,551,411	6,274,000	6,271,110		655			5.850	5.864	MN	61,172	359,892	11/03/2022	11/01/2027
842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY			1	1.G FE	12,433,777	107.4320	13,429,018	12,500,000	12,439,905		5,344			5.950	6.021	MN	123,958	686,399	09/27/2023	11/01/2032
842400-HY-2	SOUTHERN CALIFORNIA EDISON COMPANY			1	1.G FE	12,982,580	104.2260	13,549,427	13,000,000	12,983,361		781			5.650	5.681	AO	187,706		09/26/2023	10/01/2028
842434-CW-0	SOUTHERN CALIFORNIA GAS COMPANY			1	1.F FE	4,976,250	94.8450	4,742,242	5,000,000	4,984,230		4,493			2.950	3.052	AO	31,139	147,500	03/08/2022	04/15/2027
842587-DC-8	SOUTHERN COMPANY (THE)				2.B FE	9,944,946	99.1700	9,817,878	9,900,000	9,912,179		(20,215)			4.475	4.521	FA	184,594	443,025	05/05/2022	08/01/2024
842587-DC-8	SOUTHERN COMPANY (THE)	LS			2.B FE	100,454	99.1700	99,170	100,000	100,123		(204)			4.475	4.521	FA	1,865	4,475	05/05/2022	08/01/2024
842587-DD-6	SOUTHERN COMPANY (THE)				2.B FE	5,905,051	101.3480	5,979,537	5,900,000	5,899,630		(2,943)			5.113	5.338	FA	125,695	255,650	09/27/2023	08/01/2027
842587-DH-7	SOUTHERN COMPANY (THE)			1	2.B FE	4,275,312	88.9160	4,445,798	5,000,000	4,445,130		116,812			1.750	4.689	MS	25,764	87,500	07/08/2022	03/15/2028
842587-DH-7	SOUTHERN COMPANY (THE)	LS		1	2.B FE	85,497	88.9160	88,916	100,000	88,895		2,338			1.750	4.691	MS	515	1,750	07/08/2022	03/15/2028
842587-DL-8	SOUTHERN COMPANY (THE)			1	2.B FE	1,884,856	104.9790	1,994,602	1,900,000	1,885,270		395			5.700	5.814	AO	22,863	84,075	09/27/2023	10/15/2032
842587-DQ-7	SOUTHERN COMPANY (THE)			1	2.B FE	10,854,761	100.7360	10,980,204	10,900,000	10,857,881		3,120			4.850	4.947	JD	23,496	303,974	09/27/2023	06/15/2028
842587-DR-5	SOUTHERN COMPANY (THE)			1	2.B FE	13,562,089	102.0060	13,858,522	13,586,000	13,563,228		1,139			5.200	5.223	JD	31,399	406,221	05/15/2023	06/15/2033
842587-DR-5	SOUTHERN COMPANY (THE)	LS		1	2.B FE	1,411,511	102.0060	1,442,363	1,414,000	1,411,630		119			5.200	5.223	JD	3,268	42,279	05/15/2023	06/15/2033
842587-DS-3	SOUTHERN COMPANY (THE)			1	2.B FE	8,135,919	104.0510	8,465,628	8,136,000	8,135,923		4			5.500	5.500	MS	140,459		09/05/2023	03/15/2029
842587-DS-3	SOUTHERN COMPANY (THE)	LS		1	2.B FE	11,863,881	104.0510	12,344,666	11,864,000	11,863,887		6			5.500	5.500	MS	204,819		09/05/2023	03/15/2029
842587-DT-1	SOUTHERN COMPANY (THE)			1	2.B FE	538,385	105.1520	567,823	540,000	538,421		36			5.700	5.738	MS	9,662		09/05/2023	03/15/2034
842587-DT-1	SOUTHERN COMPANY (THE)	LS		1	2.B FE	8,434,705	105.1520	8,895,887	8,460,000	8,435,264		560			5.700	5.738	MS	151,364		09/05/2023	03/15/2034
84265V-AH-8	SOUTHERN COPPER CORP		C	1	2.A FE	462,715	98.2440	461,749	470,000	465,134		2,419			3.875	4.699	AO	3,440	9,106	04/24/2023	04/23/2025
843646-AJ-9	SOUTHERN POWER CO			1	2.B FE	1,297,678	94.2830	1,375,582	1,459,000	1,299,223		1,544			5.250	6.227	JJ	35,320		08/16/2023	07/15/2043
843646-AW-0	SOUTHERN POWER COMPANY			1	2.A FE	2,992,650	92.1300	2,763,889	3,000,000	2,996,972		1,464			0.900	0.950	JJ	12,450	27,000	01/05/2021	01/15/2026
845011-AE-5	SOUTHWEST GAS CORP			1	2.A FE	5,262,118	93.6990	5,710,939	6,095,000	5,281,629		19,511			4.050	6.145	MS	72,683		09/27/2023	03/15/2032
845011-AF-2	SOUTHWEST GAS CORP			1	2.A FE	9,788,963	102.8480	10,081,186	9,802,000	9,791,481		2,328			5.800	5.831	JD	47,376	568,516	11/29/2022	12/01/2027
845011-AF-2	SOUTHWEST GAS CORP	LS		1	2.A FE	197,737	102.8480	203,640	198,000	197,788		47			5.800	5.831	JD	957	11,484	11/29/2022	12/01/2027
845011-AH-8	SOUTHWEST GAS CORP			1	2.A FE	998,530	102.2130	1,022,134	1,000,000	998,732		202			5.450	5.484	MS	14,836	27,250	03/21/2023	03/23/2028
845437-BP-6	SOUTHWESTERN ELECTRIC POWER COMPAN			1	2.A FE	4,495,320	94.0450	4,232,016	4,500,000	4,498,584		489			2.750	2.762	AO	30,938	123,750	09/26/2016	10/01/2026
845437-BR-2	SOUTHWESTERN ELECTRIC POWER COMPAN			1	2.A FE	18,947,050	96.7300	19,345,912	20,000,000	18,961,206		14,156			4.100	5.364	MS	241,444		12/01/2023	09/15/2028
845437-BS-0	SOUTHWESTERN ELECTRIC POWER COMPAN			1	2.A FE	3,594,450	93.1140	3,352,115	3,600,000	3,597,077		1,288			1.650	1.688	MS	17,490	59,400	12/22/2021	03/15/2026
845437-BS-0	SOUTHWESTERN ELECTRIC POWER COMPAN	LS		1	2.A FE	199,980	93.1140	186,229	200,000	199,991		4			1.650	1.652	MS	972	3,300	03/08/2021	03/15/2026
845437-BU-5	SOUTHWESTERN ELECTRIC POWER COMPAN			1	2.A FE	4,612,125	100.0020	4,900,097	4,900,000	4,617,759		5,634			5.300	6.125	AO	64,925		09/28/2023	04/01/2033
845437-BU-5	SOUTHWESTERN ELECTRIC POWER COMPAN	LS		1	2.A FE	94,125	100.0020	100,002	100,000	94,240		115			5.300	6.125	AO	1,325		09/28/2023	04/01/2033
845467-AR-0	SOUTHWESTERN ENERGY COMPANY			1	3.A FE	3,060,000	97.5890	2,927,681	3,000,000	2,927,681	161,297	(14,796)			5.375	4.811	FA	67,188	161,250	02/23/2022	02/01/2029
845467-AT-6	SOUTHWESTERN ENERGY COMPANY			1	3.A FE	296,000	92.5210	273,863	296,000	273,863	20,904				4.750	4.750	FA	5,858	14,060	12/08/2021	02/01/2032
845467-AT-6	SOUTHWESTERN ENERGY COMPANY	LS		1	3.A FE	14,366,500	92.5210	13,141,710	14,204,000	13,141,710	1,021,206	(18,092)			4.750	4.577	FA	281,121	674,690	01/20/2022	02/01/2032
845743-BR-3	SOUTHWESTERN PUBLIC SERVICE COMPAN			1	1.G FE	2,126,917	75.9420	2,259,269	2,975,000	2,131,470		4,553			3.700	5.951	FA	41,584		09/19/2023	08/15/2047
84749A-AA-5	SPECIALTY BUILDING PRODUCTS/SBP FI			1	4.C FE	16,192,875	98.0760	17,065,217	17,400,000	16,367,663		174,788			6.375	8.848	MS	280,394	382,500	12/01/2023	09/30/2026
84756N-AH-2	SPECTRA ENERGY PARTNERS LP			1	2.A FE	4,832,403	96.2730	4,909,907	5,100,000	4,912,553		61,432			3.375	4.799	AO	36,338	172,125	09/06/2022	10/15/2026
84859D-AC-1	SPIRE MISSOURI INC			1	1.F FE	9,985,000	99.8090	9,980,883	10,000,000	9,986,057		1,057			4.800	4.819	FA	181,333	242,667	02/06/2023	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
84859B-AA-9	SPIRIT IP CAYMAN LTD			1	4.B FE	14,670,193	71.9170	9,855,478	13,703,998	9,855,478	(3,582,240)	(315,302)			8.000	5.545	JAJO	216,219	1,041,320	04/06/2023	09/20/2025
84859B-AA-9	SPIRIT IP CAYMAN LTD	LS		1	4.B FE	4,083,805	71.9170	2,604,827	3,622,000	2,604,827	(863,572)	(165,264)			8.000	3.371	JAJO	57,147	289,760	10/07/2021	09/20/2025
85172F-AN-9	SPRINGLEAF FINANCE CORP			1	3.B FE	10,681,648	101.8790	10,612,725	10,417,000	10,513,538	647,765	(39,544)			7.125	6.665	MS	218,540	742,211	04/11/2019	03/15/2026
85172F-AN-9	SPRINGLEAF FINANCE CORP	LS		1	3.B FE	1,282,380	101.8790	1,299,975	1,276,000	1,278,207	65,780	(896)			7.125	7.039	MS	26,769	90,915	08/08/2018	03/15/2026
85172F-AR-0	SPRINGLEAF FINANCE CORP	LS		1	3.B FE	966,140	93.6400	878,342	938,000	878,342	114,148	(2,998)			5.375	4.944	MN	6,442	50,418	09/23/2020	11/15/2029
85206O-AD-4	SPRINT CAPITAL CORP			1	2.B FE	12,990,000	108.3530	13,002,372	12,000,000	12,880,779		(109,221)			6.875	5.152	MN	105,417	825,000	04/18/2023	11/15/2028
85206O-AT-9	SPRINT CAPITAL CORPORATION			1	2.B FE	1,327,897	123.4260	1,308,319	1,060,000	1,212,171		(13,604)			8.750	6.454	MS	27,310	92,750	05/22/2019	03/15/2032
85208N-AD-2	SPRINT SPECTRUM CO LLC				1.F FE	3,937,500	99.1340	3,903,382	3,937,500	3,937,500					4.738	4.738	MJSD	5,700	158,575	03/14/2018	03/20/2025
85208N-AE-0	SPRINT SPECTRUM CO LLC				1.F FE	3,570,000	99.5530	3,554,029	3,570,000	3,570,000					5.152	5.152	MJSD	5,620	178,517	03/14/2018	03/20/2028
85236F-AA-1	SRM ESCROW ISSUER LLC			1	3.C FE	7,429,067	98.4580	7,068,296	7,179,000	7,068,296	690,273	(45,029)			6.000	5.245	MN	71,790	430,740	06/24/2021	11/01/2028
78471R-AC-0	SRS DISTRIBUTION INC			1	5.B FE	6,312,240	94.8030	5,903,383	6,227,000	5,903,383	887,480	(18,751)			6.125	5.770	JJ	190,702	381,404	02/09/2022	07/01/2029
78471R-AC-0	SRS DISTRIBUTION INC	LS		1	5.B FE	6,795,368	94.8030	6,276,907	6,621,000	6,276,907	958,111	(34,415)			6.125	5.505	JJ	202,768	405,536	11/01/2021	07/01/2029
78466C-AC-0	SS&C TECHNOLOGIES HOLDINGS INC			1	4.B FE	21,532,537	98.5730	20,817,689	21,119,000	20,817,689	1,130,353	(88,412)			5.500	5.032	MS	293,613	1,161,545	02/14/2022	09/30/2027
853496-AD-9	STANDARD INDUSTRIES INC			1	3.B FE	4,555,585	96.2690	4,661,367	4,842,000	4,597,541	199,802	40,472			4.750	5.862	JJ	106,053	229,995	12/29/2022	01/15/2028
853496-AH-0	STANDARD INDUSTRIES INC			1	3.B FE	4,788,719	86.0270	4,410,607	5,127,000	4,358,940	388,981	18,805			3.375	4.327	JJ	79,789	123,761	07/19/2023	01/15/2031
853496-AH-0	STANDARD INDUSTRIES INC	LS		1	3.B FE	2,109,119	86.0270	2,170,462	2,523,000	2,087,366	35,355	19,314			3.375	6.108	JJ	39,264	11,239	07/20/2023	01/15/2031
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)			1	3.B FE	9,444,030	97.4940	9,608,002	9,855,000	9,361,499	247,979	21,163			5.000	6.374	FA	186,150	240,250	10/27/2023	02/15/2027
854502-AH-4	STANLEY BLACK & DECKER INC	LS		1	2.A FE	2,287,598	97.9150	1,958,295	2,000,000	2,207,143		(40,082)			4.250	2.008	MN	10,861	85,000	12/21/2021	11/15/2028
855170-AA-4	STAR PARENT INC			1	4.A FE	2,850,000	105.3850	3,003,481	2,850,000	2,850,000					9.000	9.000	AO	66,263		09/19/2023	10/01/2030
855244-AS-8	STARBUCKS CORPORATION			1	2.A FE	7,973,714	91.1530	9,200,087	10,093,000	7,982,450		8,736			4.500	6.153	MN	58,035	227,093	10/02/2023	11/15/2048
855244-AS-8	STARBUCKS CORPORATION	LS		1	2.A FE	558,862	91.1530	644,453	707,000	559,473		611			4.500	6.149	MN	4,065	15,908	10/02/2023	11/15/2048
855244-AW-9	STARBUCKS CORPORATION			1	2.A FE	12,396,217	87.7100	12,631,114	14,401,000	12,629,930		222,288			2.250	4.550	MS	98,107	324,023	02/03/2023	03/12/2030
855244-AW-9	STARBUCKS CORPORATION	LS		1	2.A FE	2,295,821	87.7100	2,331,331	2,658,000	2,335,676		39,856			2.250	4.516	MS	18,108	59,805	02/03/2023	03/12/2030
855244-AZ-2	STARBUCKS CORPORATION			1	2.A FE	14,812,990	88.4420	14,858,323	16,800,000	15,010,980		197,990			2.550	4.360	MN	54,740	428,400	02/02/2023	11/15/2030
855244-AZ-2	STARBUCKS CORPORATION	LS		1	2.A FE	176,410	88.4420	176,885	200,000	178,761		2,351			2.550	4.355	MN	652	5,100	02/02/2023	11/15/2030
85571B-AU-9	STARWOOD PROPERTY TRUST INC			1	3.C FE	1,979,688	94.7280	1,868,036	1,972,000	1,868,036	144,311	(1,775)			3.625	3.526	JJ	32,963	71,485	10/06/2021	07/15/2026
85571B-AU-9	STARWOOD PROPERTY TRUST INC	LS		1	3.C FE	6,334,189	94.7280	5,957,444	6,289,000	5,957,444	465,022	(10,453)			3.625	3.442	JJ	105,122	227,976	10/07/2021	07/15/2026
85571B-AW-5	STARWOOD PROPERTY TRUST INC			1	3.C FE	4,500,000	98.1180	4,415,310	4,500,000	4,415,310	189,738				3.750	3.750	JD	84,844	168,750	12/01/2021	12/31/2024
857477-AN-3	STATE STREET CORP				1.F FE	5,013,150	98.3820	4,919,113	5,000,000	5,005,019		(5,079)			3.300	3.193	JD	6,875	165,000	05/17/2022	12/16/2024
857477-BY-8	STATE STREET CORP			1,5	1.F FE	10,000,000	103.7620	10,376,181	10,000,000	10,000,000					5.820	5.820	MN	92,150	582,000	11/01/2022	11/04/2028
857691-AG-4	STATION CASINOS LLC			1	4.C FE	4,595,048	94.2830	4,673,602	4,957,000	4,598,825		3,777			4.500	6.527	FA	84,269		12/18/2023	02/15/2028
857691-AG-4	STATION CASINOS LLC	LS		1	4.C FE	4,782,928	94.2830	4,914,967	5,213,000	4,787,893		4,965			4.500	6.803	FA	88,621		12/07/2023	02/15/2028
857691-AH-2	STATION CASINOS LLC			1	4.C FE	1,925,106	90.1670	2,098,196	2,327,000	1,932,659	51,290	17,367			4.625	7.368	JD	8,969	79,365	10/12/2023	12/01/2031
857691-AH-2	STATION CASINOS LLC	LS		1	4.C FE	622,400	90.1670	701,503	778,000	625,268		2,868			4.625	8.023	JD	2,999	17,991	10/12/2023	12/01/2031
858119-BJ-8	STEEL DYNAMICS INC			1	2.B FE	15,304,050	97.5160	14,627,414	15,000,000	15,063,721		(65,197)			2.800	2.348	JD	18,667	420,000	03/06/2020	12/15/2024
858119-BL-3	STEEL DYNAMICS INC			1	2.B FE	5,538,164	95.8300	5,356,921	5,590,000	5,554,425		6,809			2.400	2.844	JD	5,963	127,080	11/02/2023	06/15/2025
858912-AF-5	STERICYCLE INC			1	3.C FE	24,856,040	99.5000	23,991,440	24,112,000	23,991,440	346,453	(107,503)			5.375	4.529	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	90.7370	2,540,635	2,800,000	2,540,635	108,188	(10,553)			3.875	3.460	JJ	50,031	108,500	11/13/2020	01/15/2029
85917P-AA-5	STERIS IRISH FINCO UNLIMITED CO			1	2.B FE	929,210	86.0320	972,162	1,130,000	936,111		6,901			2.700	5.630	MS	8,984	15,255	09/05/2023	03/15/2031
863667-AE-1	STRYKER CORP			1	2.A FE	842,486	88.0710	956,456	1,086,000	844,102		1,616			4.100	6.079	AO	11,132		10/02/2023	04/01/2043
863667-AN-1	STRYKER CORP			1	2.A FE	5,465,150	97.5500	4,877,511	5,000,000	5,175,694		(77,339)			3.500	1.866	MS	51,528	175,000	02/26/2020	03/15/2026
863667-BC-4	STRYKER CORPORATION			1	2.A FE	9,179,088	101.1460	9,293,313	9,188,000	9,179,190		102			4.850	4.872	JD	28,470		12/05/2023	12/08/2028
863667-BC-4	STRYKER CORPORATION	LS		1	2.A FE	1,810,242	101.1460	1,832,769	1,812,000	1,810,262		20			4.850	4.872	JD	5,615		12/05/2023	12/08/2028
86562M-BT-6	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	426,003	97.8270	391,310	400,000	405,190		(6,985)			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	88.7210	4,489,287	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	94.6280	15,140,502	16,000,000	16,020,889		(13,575)			1.474	1.387	JJ	113,334	235,840	09/14/2020	07/08/2025
86562M-CD-0	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	14,000	92.0570	12,888	14,000	14,000					0.948	0.948	JJ	62	133	01/04/2021	01/12/2026
86562M-CD-0	SUMITOMO MITSUI FINANCIAL GROUP IN	LS	D		1.G FE	100,000	92.0570	92,057	100,000	100,000					0.948	0.948	JJ	445	948	01/04/2021	01/12/2026
86562M-CG-3	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	17,000,000	87.5250	14,879,168	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	1,449,652	92.5770	1,342,372	1,450,000	1,449,841		69			1.550	1.555	MS	5,993	22,475	03/18/2021	03/25/2026
86563V-AV-1	SUMITOMO MITSUI TRUST BANK LTD	LS	D		1.F FE	299,928	92.5770	277,732	300,000	299,967		14			1.550	1.555	MS	1,240	4,650	03/18/2021	03/25/2026
86614R-AM-9	SUMMIT MATERIALS LLC/SUMMIT MATERI			1	3.C FE	574,700	99.8710	559,277	560,000	559,277	13,793	(3,300)			6.500	5.877	MS	10,718	36,400	04/11/2019	03/15/2027
86614R-AP-2	SUMMIT MATERIALS LLC/SUMMIT MATERI			1	3.C FE	14,136,414	105.3700	14,804,541	14,050,000	14,135,752		(662)			7.250	7.118	JJ	48,102		12/01/2023	01/15/2031
86765B-AN-9	SUNOCO LOGISTICS PARTNERS OPERATIO			1	2.C FE	4,949,050	99.6180	4,980,903	5,000,000	4,991,451		33,377			4.250	4.951	AO	53,125	212,500	09/19/2022	04/01/2024
86765B-AP-4	SUNOCO LOGISTICS PARTNERS OPERATIO			1	2.C FE	9,451,940	92.0120	9,298,691	10,106,000	9,466,616		14,676			5.300	5.837	AO	133,905	535,618	02/02/2023	04/01/2044
86765B-AS-8	SUNOCO LOGISTICS PARTNERS OPERATIO			1	2.C FE	19,331,715	101.0600	19,272,157	19,070,000	19,232,186		(78,229)			5.950	5.457	JD	94,555	1,134,665	09/21/2022	12/01/2025
86765B-AT-6	SUNOCO LOGISTICS PARTNERS OPERATIO			1	2.C FE	2,953,560	97.1860	2,915,579	3,000,000	2,970,436		10,795			3.900	4.314	JJ	53,950	117,000	05/26/2022	07/15/2026
86765L-AQ-0	SUNOCO LP			1	3.B FE	6,697,724	100.0860	6,535,590	6,530,000	6,533,424	139,425	(36,085)			6.000	5.377	AO	82,713	391,800	12/22/2021	04/15/2027
86765L-AT-4	SUNOCO LP			1	3.B FE	3,224,905	92.8920	3,011,561	3,242,000	3,011,561	147,121	(2,423)			4.500	4.609	MN	18,642	123,390	12/21/2023	05/15/2029
86765L-AT-4	SUNOCO LP	LS		1	3.B FE	6,992,375	92.8920	6,658,504	7,168,000	6,658,504	367,167	21,487			4.500	4.905	MN	41,216	322,560	02/23/2022	05/15/2029
86765L-AZ-0	SUNOCO LP			1	3.B FE	4,569,327	92.5810	4,305,027	4,650,000	4,305,027	260,990	7,604			4.500	4.741	AO	35,456	209,250	07/18/2022	04/30/2030
86765L-AZ-0	SUNOCO LP	LS		1	3.B FE	337,369	92.5810	324,034	350,000	324,034	18,824	1,393			4.500	5.067	AO	2,669	15,750	07/18/2022	04/30/2030
86765K-AA-7	SUNOCO LP / SUNOCO FINANCE CORP			1	3.B FE	6,039,000	103.1770	6,230,865	6,039,000	6,039,000					7.000	7.000	MS	118,599		09/13/2023	09/15/2028
86765K-AA-7	SUNOCO LP / SUNOCO FINANCE CORP	LS		1	3.B FE	3,837,000	103.1770	3,958,905	3,837,000	3,837,000					7.000	7.000	MS	75,354		09/13/2023	09/15/2028
86803U-AD-3	SUNTORY HOLDINGS LTD		D	1	2.A FE	12,978,680	97.3100	12,650,269	13,000,000	12,996,464		4,380			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	87.8150	7,025,178	8,000,000	7,929,742		13,825			2.500	2.700	MS	58,889	200,000	09/08/2021	09/15/2028
87166F-AD-5	SYNCHRONY BANK			1	2.C FE	402,482	98.4980	413,693	420,000	406,182		3,700			5.400	7.571	FA	8,127	11,340	07/06/2023	08/22/2025
87166F-AD-5	SYNCHRONY BANK	LS		1	2.C FE	95,829	98.4980	98,498	100,000	96,710		881			5.400	7.571	FA	1,935	2,700	07/06/2023	08/22/2025
871829-AZ-0	SYSCO CORP			1	2.B FE	1,251,062	97.5740	1,177,723	1,207,000	1,210,358		(12,865)			3.750	3.554	AO	11,316	20,513	11/20/2023	10/01/2025
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		D	1	2.A FE	16,313,647	101.4860	16,049,031	15,814,000	16,155,920		(61,074)			5.000	4.486	MN	76,874	790,700	03/29/2023	11/26/2028
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD		D	1	2.A FE	29,518,450	85.6880	29,990,636	35,000,000	30,111,798		593,348			2.050	4.652	MS	181,368	717,500	02/08/2023	03/31/2030
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD		D	1	2.A FE	4,647,102	76.8550	5,203,876	6,771,000	4,663,355		16,252			3.025	6.026	JJ	97,860		10/10/2023	07/09/2040
874054-AF-6	TAKE-TWO INTERACTIVE SOFTWARE INC.			1	2.B FE	5,865,715	97.8580	5,773,601	5,900,000	5,872,141		5,946			3.550	3.928	AO	44,799	193,475	09/27/2023	04/14/2025
874054-AG-4	TAKE-TWO INTERACTIVE SOFTWARE INC.			1	2.B FE	9,999,500	96.9400	9,693,987	10,000,000	9,999,661		95			3.700	3.701	AO	79,139	370,000	04/07/2022	04/14/2027
874054-AJ-8	TAKE-TWO INTERACTIVE SOFTWARE INC.			1	2.B FE	11,172,509	100.4530	11,250,697	11,200,000	11,175,931		3,422			5.000	5.102	MS	144,667	255,111	09/27/2023	03/28/2026
874054-AK-5	TAKE-TWO INTERACTIVE SOFTWARE INC.			1	2.B FE	11,779,569	100.7410	11,876,355	11,789,000	11,780,792		1,223			4.950	4.968	MS	150,752	265,842	04/10/2023	03/28/2028
875127-BC-5	TAMPA ELECTRIC CO			1	1.G FE	1,734,740	85.6100	1,712,204	2,000,000	1,739,487		4,747			4.350	5.413	MN	11,117	87,000	04/21/2023	05/15/2044
875127-BK-7	TAMPA ELECTRIC COMPANY			1	1.G FE	1,999,240	99.0410	1,980,816	2,000,000	1,999,793		379			3.875	3.895	JJ	36,382	77,500	07/07/2022	07/12/2024
875484-AJ-6	TANGER PROPERTIES LP			1	2.C FE	89,479	93.2980	93,298	100,000	90,865		1,386			3.125	6.939	MS	1,042	1,563	07/17/2023	09/01/2026
875484-AJ-6	TANGER PROPERTIES LP	LS		1	2.C FE	178,958	93.2980	186,596	200,000	181,731		2,773			3.125	6.939	MS	2,083	3,125	07/17/2023	09/01/2026
875484-AL-1	TANGER PROPERTIES LP			1	2.C FE	405,961	80.4060	442,236	550,000	411,377		5,416			2.750	7.065	MS	5,042	7,563	08/03/2023	09/01/2031
876030-AB-3	TAPESTRY INC			1	2.B FE	2,741,981	102.2000	2,805,401	2,745,000	2,742,116		135			7.050	7.110	MN	18,277		11/15/2023	11/27/2025
876030-AB-3	TAPESTRY INC	LS		1	2.B FE	2,252,520	102.2000	2,304,619	2,255,000	2,252,631		111			7.050	7.110	MN	15,015		11/15/2023	11/27/2025
876030-AC-1	TAPESTRY INC			1	2.B FE	6,986,210	103.6680	7,256,776	7,000,000	6,986,607		397			7.000	7.074	MN	46,278		11/15/2023	11/27/2026
87612G-AA-9	TARGA RESOURCES CORP			1	2.C FE	9,981,500	91.9430	9,194,338	10,000,000	9,983,935		1,424			4.200	4.221	FA	175,000	420,000	03/23/2022	02/01/2033
87612G-AE-1	TARGA RESOURCES CORP			1	2.C Z	7,982,320	104.5700	8,365,581	8,000,000	7,982,729		409			6.150	6.199	MS	71,067		11/06/2023	03/01/2029
87612G-AF-8	TARGA RESOURCES CORP			1	2.C Z	9,894,951	107.9270	10,684,768	9,900,000	9,895,001		50			6.500	6.507	MS	92,950		11/06/2023	03/30/2034
87612G-AF-8	TARGA RESOURCES CORP	LS		1	2.C Z	99,949	107.9270	107,927	100,000	99,950		1			6.500	6.507	MS	939		11/06/2023	03/30/2034
87612K-AA-0	TARGA RESOURCES CORP			1	2.C FE	14,977,350	100.4800	15,072,006	15,000,000	14,983,493		4,193			5.200	5.235	JJ	390,000	767,000	06/22/2022	07/01/2027
87612B-BS-0	TARGA RESOURCES PARTNERS LP			1	2.C FE	4,247,194	97.1410	4,546,199	4,680,000	4,289,140		41,947			4.875	6.358	FA	95,063	228,150	01/04/2023	02/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87724R-AA-0	TAYLOR MORRISON COMMUNITIES INC			1	3.B FE	2,966,405	100.5000	2,994,900	2,980,000	2,969,867	105,607	2,153			5.875	5.984	JD	7,781	175,075	03/02/2023	06/15/2027
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC			1	3.B FE	10,691,000	96.7380	9,920,482	10,255,000	9,920,482	1,082,075	(44,823)			5.125	4.538	FA	218,987	525,569	12/22/2021	08/01/2030
87233Q-AB-4	TC PIPELINES LP			1	2.B FE	9,168,344	98.5830	8,773,884	8,900,000	8,968,221		(55,185)			4.375	3.713	MS	116,813	389,375	01/16/2020	03/13/2025
87233Q-AB-4	TC PIPELINES LP	LS		1	2.B FE	99,576	98.5830	98,583	100,000	99,939		49			4.375	4.428	MS	1,313	4,375	03/10/2015	03/13/2025
87233Q-AC-2	TC PIPELINES LP			1	2.B FE	2,878,948	96.2980	2,648,206	2,750,000	2,813,094		(17,308)			3.900	3.183	MN	10,725	107,250	01/02/2020	05/25/2027
87162W-AD-2	TD SYNNEX CORP			1	2.C FE	14,992,734	97.4540	14,618,097	15,000,000	14,997,852		3,513			1.250	1.274	FA	73,958	187,500	07/15/2022	08/09/2024
87901J-AH-8	TEGNA INC			1	3.A FE	460,012	91.6210	495,670	541,000	461,677		1,665			5.000	8.277	MS	7,965		11/02/2023	09/15/2029
87901J-AH-8	TEGNA INC	LS		1	3.A FE	313,761	91.6210	338,081	369,000	314,896		1,136			5.000	8.277	MS	5,433		11/02/2023	09/15/2029
87927V-AM-0	TELECOM ITALIA CAPITAL		D	1	4.A FE	1,540,688	94.9680	1,410,272	1,485,000	1,410,272	291,313	(3,255)			6.000	5.587	MS	22,523	89,100	11/22/2021	09/30/2034
87927V-AM-0	TELECOM ITALIA CAPITAL	LS	D	1	4.A FE	1,571,813	94.9680	1,438,762	1,515,000	1,438,762	297,198	(3,321)			6.000	5.587	MS	22,978	90,900	11/22/2021	09/30/2034
87927V-AR-9	TELECOM ITALIA CAPITAL		D	1	4.A FE	4,999,333	100.3820	4,681,835	4,664,000	4,606,179	834,951	(15,474)			7.200	6.480	JJ	152,046	335,808	03/28/2022	07/18/2036
879360-AB-1	TELEDYNE TECHNOLOGIES INCORPORATED			1	2.B FE	3,908,957	98.8520	4,089,520	4,137,000	4,099,715		145,776			0.950	4.639	AO	9,825	39,302	09/13/2022	04/01/2024
879360-AB-1	TELEDYNE TECHNOLOGIES INCORPORATED	LS		1	2.B FE	605,267	98.8520	632,655	640,000	634,370		22,024			0.950	4.549	AO	1,520	6,080	08/31/2022	04/01/2024
879360-AC-9	TELEDYNE TECHNOLOGIES INCORPORATED			1	2.B FE	156,970	92.7020	145,542	157,000	156,986		6			1.600	1.604	AO	628	2,512	03/08/2021	04/01/2026
879360-AC-9	TELEDYNE TECHNOLOGIES INCORPORATED	LS		1	2.B FE	99,981	92.7020	92,702	100,000	99,991		4			1.600	1.604	AO	400	1,600	03/08/2021	04/01/2026
879360-AD-7	TELEDYNE TECHNOLOGIES INCORPORATED			1	2.B FE	16,469,963	90.5450	14,940,006	16,500,000	16,481,510		4,097			2.250	2.278	AO	92,813	371,250	12/22/2021	04/01/2028
879360-AD-7	TELEDYNE TECHNOLOGIES INCORPORATED	LS		1	2.B FE	99,774	90.5450	90,545	100,000	99,859		31			2.250	2.285	AO	563	2,250	03/08/2021	04/01/2028
87971M-BD-4	TELUS CORPORATION		A	1	2.B FE	3,641,038	94.1750	3,120,954	3,314,000	3,483,663		(53,049)			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	13,225,950	89.0380	13,355,663	15,000,000	13,269,254		42,301			3.400	5.065	MN	68,000	340,000	09/25/2023	05/13/2032
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC			1	3.B FE	23,212,628	90.3190	20,869,131	23,106,000	20,869,131	1,491,282	(34,888)			4.000	3.841	AO	195,117	924,240	02/09/2022	04/15/2029
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC	LS		1	3.B FE	1,487,000	90.3190	1,343,045	1,487,000	1,343,045	93,727				4.000	4.000	AO	12,557	59,480	03/11/2021	04/15/2029
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC			1	3.B FE	219,608	84.5430	245,175	290,000	226,684		5,766			3.875	7.648	AO	2,372	11,238	10/04/2022	10/15/2031
88034P-AB-5	TENCENT MUSIC ENTERTAINMENT GROUP		D	1	1.F FE	497,325	81.1610	519,429	640,000	499,178		1,853			2.000	6.059	MS	4,196		11/20/2023	09/03/2030
88033G-CZ-1	TENET HEALTHCARE CORPORATION			1	3.C FE	4,492,340	98.8730	4,418,644	4,469,000	4,418,644	(55,831)	(17,865)			4.875	4.683	JJ	108,932	108,932	01/20/2023	01/01/2026
88033G-DB-3	TENET HEALTHCARE CORPORATION			1	3.C FE	4,467,000	97.7550	4,361,833	4,462,000	4,361,833	(102,329)	(2,838)			5.125	5.098	MN	38,113	228,678	01/20/2023	11/01/2027
88033G-DH-0	TENET HEALTHCARE CORPORATION			1	3.C FE	2,657,946	95.4310	2,481,215	2,600,000	2,481,215	(172,232)	(4,498)			4.625	4.159	JD	5,344	120,250	01/20/2023	06/15/2028
88033G-DM-9	TENET HEALTHCARE CORPORATION			1	3.C FE	15,918,785	93.1000	14,756,315	15,850,000	14,756,315	(1,149,560)	(12,910)			4.250	4.172	JD	56,135	673,625	01/20/2023	06/01/2029
88033G-DR-8	TENET HEALTHCARE CORPORATION			1	3.C FE	7,600,000	92.6740	7,043,219	7,600,000	7,043,219	(556,781)				4.375	4.375	JJ	153,319	166,250	01/20/2023	01/15/2030
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC			1	2.B FE	17,603,869	88.0760	15,455,643	17,548,000	17,584,197		(5,323)			2.900	2.863	MS	169,631	508,892	02/26/2020	03/01/2030
883203-CB-5	TEXTRON INC			1	2.B FE	8,359,932	89.5330	7,520,762	8,400,000	8,373,382		3,702			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	94.5230	4,726,171	5,000,000	4,998,495		1,018			1.300	1.321	JD	2,889	65,000	06/02/2020	06/15/2025
883556-CW-0	THERMO FISHER SCIENTIFIC INC			1	1.G FE	6,000,000	102.4460	6,146,743	6,000,000	6,000,000					4.977	4.977	FA	116,960		08/07/2023	08/10/2030
883556-CX-8	THERMO FISHER SCIENTIFIC INC			1	1.G FE	2,603,000	104.2290	2,713,071	2,603,000	2,603,000					5.086	5.086	FA	51,852		08/07/2023	08/10/2033
883556-CX-8	THERMO FISHER SCIENTIFIC INC	LS		1	1.G FE	7,397,000	104.2290	7,709,791	7,397,000	7,397,000					5.086	5.086	FA	147,349		08/07/2023	08/10/2033
883556-DB-5	THERMO FISHER SCIENTIFIC INC			1	1.G FE	8,403,039	104.6910	8,810,784	8,416,000	8,403,109		70			5.200	5.220	JJ	31,607		11/28/2023	01/31/2034
883556-DB-5	THERMO FISHER SCIENTIFIC INC	LS		1	1.G FE	1,581,561	104.6910	1,658,303	1,584,000	1,581,574		13			5.200	5.220	JJ	5,949		11/28/2023	01/31/2034
885160-AA-9	THOR INDUSTRIES INC			1	4.A FE	8,459,608	89.1940	7,639,466	8,565,000	7,608,245	871,622	11,522			4.000	4.186	AO	72,327	342,600	09/01/2022	10/15/2029
885160-AA-9	THOR INDUSTRIES INC	LS		1	4.A FE	1,845,000	89.1940	1,645,629	1,845,000	1,645,629	196,965				4.000	4.000	AO	15,580	73,800	10/06/2021	10/15/2029
87246Y-AC-0	TIAA ASSET MANAGEMENT FINANCE COMP			1	1.F FE	10,881,742	98.4680	10,424,802	10,587,000	10,623,612		(42,537)			4.125	3.699	MN	72,786	436,714	04/06/2017	11/01/2024
872540-AT-6	TJX COMPANIES INC			1	1.F FE	369,560	96.6420	376,903	390,000	371,941		2,381			3.875	4.735	AO	3,190	15,113	01/04/2023	04/15/2030
87264A-DC-6	T-MOBILE US INC			1	2.B FE	7,315,377	106.0640	7,770,263	7,326,000	7,315,603		226			5.750	5.769	JJ	125,203		09/11/2023	01/15/2034
87264A-DC-6	T-MOBILE US INC	LS		1	2.B FE	2,670,123	106.0640	2,836,157	2,674,000	2,670,205		82			5.750	5.769	JJ	45,699		09/11/2023	01/15/2034
87264A-AT-2	T-MOBILE USA INC			1	2.B FE	950,000	100.3440	953,263	950,000	947,403		703			5.375	5.467	AO	10,780	51,063	03/13/2017	04/15/2027
87264A-AV-7	T-MOBILE USA INC			1	2.B FE	8,996,871	99.6370	9,020,143	9,053,000	8,997,246		374			4.750	4.918	FA	179,174		12/18/2023	02/01/2028
87264A-AV-7	T-MOBILE USA INC	LS		1	2.B FE	941,129	99.6370	943,563	947,000	941,168		39			4.750	4.918	FA	18,743		12/18/2023	02/01/2028

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
87264A-BB-0	T-MOBILE USA INC			1	2.B FE	41,581,330	97.8860	40,622,785	41,500,000	41,478,305		13,858			3.500	3.540	AO	306,639	1,452,500	08/31/2022	04/15/2025
87264A-BD-6	T-MOBILE USA INC			1	2.B FE	4,998,160	96.9930	4,849,634	5,000,000	4,998,923		302			3.750	3.757	AO	39,583	187,500	05/26/2021	04/15/2027
87264A-BF-1	T-MOBILE USA INC			1	2.B FE	4,429,800	94.8300	4,741,509	5,000,000	4,503,930		63,778			3.875	5.780	AO	40,903	193,750	10/28/2022	04/15/2030
87264A-BT-1	T-MOBILE USA INC			1	2.B FE	12,821,250	88.1130	13,216,910	15,000,000	13,051,504		208,048			2.875	5.071	FA	162,917	431,250	02/03/2023	02/15/2031
87264A-BV-6	T-MOBILE USA INC			1	2.B FE	13,405,800	92.9100	13,936,548	15,000,000	13,598,772		192,972			3.375	5.431	AO	106,875	506,250	02/16/2023	04/15/2029
87264A-BW-4	T-MOBILE USA INC			1	2.B FE	24,709,950	91.4190	25,597,312	28,000,000	25,118,992		317,563			3.500	5.215	AO	206,889	980,000	09/12/2022	04/15/2031
87264A-BZ-7	T-MOBILE USA INC			1	2.B FE	17,475,235	93.1130	16,294,822	17,500,000	17,488,644		5,226			1.500	1.531	FA	99,167	262,500	05/26/2021	02/15/2026
87264A-CA-1	T-MOBILE USA INC			1	2.B FE	14,487,788	90.2290	13,141,844	14,565,000	14,513,418		11,815			2.050	2.140	FA	112,798	298,583	12/02/2021	02/15/2028
87264A-CB-9	T-MOBILE USA INC			1	2.B FE	1,294,725	86.1310	1,071,475	1,244,000	1,282,155		(4,921)			2.550	2.084	FA	11,984	31,722	05/26/2021	02/15/2031
87264A-CS-2	T-MOBILE USA INC			1	2.B FE	15,410,721	89.7440	13,820,627	15,400,000	15,408,468		(1,511)			2.400	2.389	MS	108,827	369,600	07/01/2022	03/15/2029
87264A-CS-2	T-MOBILE USA INC	LS		1	2.B FE	100,062	89.7440	89,744	100,000	100,049		(9)			2.400	2.390	MS	707	2,400	07/01/2022	03/15/2029
87264A-CW-3	T-MOBILE USA INC			1	2.B FE	31,087,500	104.1170	31,235,199	30,000,000	31,073,461		(14,088)			5.650	5.402	JJ	781,583	941,667	02/06/2023	01/15/2053
87264A-CX-1	T-MOBILE USA INC			1	2.B FE	4,966,100	107.2080	5,360,376	5,000,000	4,966,391		227			5.800	5.844	MS	85,389	290,000	09/12/2022	09/15/2062
87264A-CY-9	T-MOBILE USA INC			1	2.B FE	19,965,400	100.7780	20,155,508	20,000,000	19,967,709		2,309			5.050	5.072	JJ	465,722	437,667	02/06/2023	07/15/2033
87264A-DD-4	T-MOBILE USA INC			1	2.B FE	6,988,100	109.6660	7,676,612	7,000,000	6,988,141		41			6.000	6.012	JD	18,667	106,167	09/11/2023	06/15/2054
87264A-DD-4	T-MOBILE USA INC	LS		1	2.B FE	2,994,900	109.6660	3,289,977	3,000,000	2,994,917		17			6.000	6.012	JD	8,000	45,500	09/11/2023	06/15/2054
88947E-AS-9	TOLL BROTHERS FINANCE CORP.			1	2.C FE	412,986	99.4190	417,561	420,000	414,083		1,097			4.875	5.359	MS	6,029	10,238	05/02/2023	03/15/2027
88947E-AS-9	TOLL BROTHERS FINANCE CORP.	LS		1	2.C FE	98,330	99.4190	99,419	100,000	98,591		261			4.875	5.359	MS	1,435	2,438	05/02/2023	03/15/2027
88947E-AU-4	TOLL BROTHERS FINANCE CORP.			1	2.C FE	447,522	93.7430	487,461	520,000	454,878		7,355			3.800	6.408	MN	3,293	19,760	03/03/2023	11/01/2029
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	90.6110	15,372,187	16,965,000	15,372,187	1,468,095	(5,596)			3.625	3.590	MS	181,078	614,981	12/02/2021	03/15/2029
89055F-AC-7	TOPBUILD CORP			1	3.B FE	6,872,483	88.9580	6,849,783	7,700,000	6,683,581	136,241	6,538			4.125	5.764	FA	119,992	73,013	12/12/2023	02/15/2032
89115A-2A-9	TORONTO-DOMINION BANK/THE		A	1	1.E FE	16,380,000	98.3870	16,115,815	16,380,000	16,380,000					3.766	3.766	JD	42,838	616,871	06/01/2022	06/06/2025
89115A-2H-4	TORONTO-DOMINION BANK/THE		A	1	1.E FE	1,666,000	99.9890	1,665,822	1,666,000	1,666,000					4.693	4.693	MS	23,021	78,185	09/08/2022	09/15/2027
89115A-2J-0	TORONTO-DOMINION BANK/THE		A	1	1.E FE	39,243,000	99.1750	38,919,249	39,243,000	39,243,000					4.285	4.285	MS	504,469	1,672,221	09/08/2022	09/13/2024
89115A-2J-0	TORONTO-DOMINION BANK/THE	LS	A	1	1.E FE	757,000	99.1750	750,755	757,000	757,000					4.285	4.285	MS	9,731	32,257	09/08/2022	09/13/2024
89115A-2S-0	TORONTO-DOMINION BANK/THE		A	1	1.E FE	5,875,000	101.9000	5,986,620	5,875,000	5,875,000					5.532	5.532	JJ	148,058		07/10/2023	07/17/2026
89115A-2S-0	TORONTO-DOMINION BANK/THE	LS	A	1	1.E FE	1,125,000	101.9000	1,146,374	1,125,000	1,125,000					5.532	5.532	JJ	28,352		07/10/2023	07/17/2026
89236T-HX-6	TOYOTA MOTOR CREDIT CORP				1.E FE	2,654,025	83.0680	2,741,231	3,300,000	2,659,274		5,249			1.650	4.957	JJ	25,864		12/04/2023	01/10/2031
893526-DJ-9	TRANSCANADA PIPELINES LTD		A	1	2.B FE	2,830,464	105.2830	2,794,220	2,654,000	2,824,505		(5,959)			6.100	5.501	JD	13,491	161,894	01/17/2023	06/01/2040
89352H-BB-4	TRANSCANADA PIPELINES LTD		A	1	2.A FE	854,421	96.4300	867,872	900,000	865,642		11,220			1.000	6.094	AO	1,975	4,500	09/27/2023	10/12/2024
89352H-BC-2	TRANSCANADA PIPELINES LTD		A	1	2.A FE	8,940,080	83.5840	9,037,913	10,813,000	9,107,215		167,135			2.500	4.970	AO	59,321	270,325	01/17/2023	10/12/2031
893574-AH-6	TRANSCONTINENTAL GAS PIPE LINE COM			1	2.A FE	5,361,600	104.7110	5,235,566	5,000,000	5,232,825		(102,866)			7.850	5.454	FA	163,542	392,500	09/23/2022	02/01/2026
893647-BE-6	TRANSDIGM INC			1	4.A FE	11,240,798	99.8270	10,984,988	11,004,000	10,925,686	175,516	(49,940)			6.250	5.804	MS	202,504	687,750	09/27/2022	03/15/2026
893647-BH-9	TRANSDIGM INC			1	4.C FE	1,407,474	100.5060	1,386,984	1,380,000	1,383,038	23,380	(13,847)			7.500	6.396	MS	30,475	79,875	05/02/2023	03/15/2027
893647-BL-0	TRANSDIGM INC			1	4.C FE	6,878,750	97.9730	7,347,956	7,500,000	7,010,945		104,820			5.500	7.465	MN	52,708	412,500	10/03/2022	11/15/2027
893647-BP-1	TRANSDIGM INC			1	4.C FE	6,800,000	93.8880	6,384,350	6,800,000	6,384,350	405,314				4.625	4.625	JJ	145,019	314,500	09/24/2021	01/15/2029
893647-BR-7	TRANSDIGM INC			1	4.A FE	16,372,735	102.3080	16,844,022	16,464,000	16,384,343		11,608			6.750	6.874	FA	419,832	527,877	02/23/2023	08/15/2028
893647-BR-7	TRANSDIGM INC	LS		1	4.A FE	679,140	102.3080	701,834	686,000	680,010		870			6.750	6.974	FA	17,493	21,995	02/23/2023	08/15/2028
893647-BS-5	TRANSDIGM INC			1	4.A FE	21,700,000	103.0000	22,351,000	21,700,000	21,700,000					6.875	6.875	JD	66,306	484,859	08/09/2023	12/15/2030
893647-BT-3	TRANSDIGM INC			1	4.A FE	2,779,000	104.7920	2,934,162	2,800,000	2,779,181		181			7.125	7.250	JD	18,288		11/15/2023	12/01/2031
893830-BX-6	TRANSOCEAN INC			1	4.B FE	2,470,000	104.4760	2,580,558	2,470,000	2,470,000					8.750	8.750	FA	81,647	117,068	01/17/2023	02/15/2030
89400P-AK-9	TRANSURBAN FINANCE COMPANY PTY LTD		D	1	2.A FE	7,222,375	83.2330	6,015,262	7,227,000	7,223,700		414			2.450	2.457	MS	51,643	177,062	09/09/2020	03/16/2031
89400P-AK-9	TRANSURBAN FINANCE COMPANY PTY LTD	LS	D	1	2.A FE	99,936	83.2330	83,233	100,000	99,954		6			2.450	2.457	MS	715	2,450	09/09/2020	03/16/2031
87265H-AF-6	TRI POINTE GROUP INC			1	3.B FE	2,228,675	98.2500	2,348,175	2,390,000	2,318,013	166,018	18,370			5.250	6.243	JD	10,456	125,475	06/04/2018	06/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87265H-AF-6	TRI POINTE GROUP INC	LS		1	3.B FE	2,931,500	98.2500	3,144,000	3,200,000	3,070,776	181,317	32,723			5.250	6.590	JD	14,000	168,000	03/26/2019	06/01/2027
87265H-AG-4	TRI POINTE GROUP INC			1	3.B FE	2,705,398	98.6250	2,800,950	2,840,000	2,704,580	31,357	4,545			5.700	6.908	JD	7,195	99,180	11/22/2023	06/15/2028
87265H-AG-4	TRI POINTE GROUP INC	LS		1	3.B FE	100,000	98.6250	98,625	100,000	98,625	8,040				5.700	5.700	JD	253	5,700	06/03/2020	06/15/2028
962178-AN-9	TRI POINTE HOLDINGS INC			1	3.B FE	4,473,470	100.0000	4,437,000	4,437,000	4,436,574	26,782	(5,511)			5.875	5.743	JD	11,586	260,674	03/28/2019	06/15/2024
896288-AA-5	TRINET GROUP INC			1	3.B FE	460,512	89.4590	483,081	540,000	463,888		3,376			3.500	6.780	MS	6,300		09/20/2023	03/01/2029
896522-AJ-8	TRINITY INDUSTRIES INC.			1	3.B FE	12,300,000	103.3080	12,706,896	12,300,000	12,300,000					7.750	7.750	JJ	479,273		06/28/2023	07/15/2028
89680Y-AA-3	TRITON CONTAINER INTERNATIONAL LTD			1	2.C FE	2,462,016	91.4530	2,260,729	2,472,000	2,466,706		2,229			2.050	2.146	AO	10,698	50,676	12/22/2021	04/15/2026
89680Y-AA-3	TRITON CONTAINER INTERNATIONAL LTD	LS		1	2.C FE	1,326,619	91.4530	1,214,501	1,328,000	1,327,350		274			2.050	2.072	AO	5,747	27,224	04/06/2021	04/15/2026
89680Y-AB-1	TRITON CONTAINER INTERNATIONAL LTD			1	2.C FE	2,590,398	97.5730	2,536,903	2,600,000	2,598,349		3,770			1.150	1.298	JD	1,993	29,900	12/22/2021	06/07/2024
89788M-AH-5	TRUIST FINANCIAL CORP			1,5	1.G FE	1,000,000	97.9240	979,239	1,000,000	1,000,000					4.260	4.260	JJ	18,105	42,600	07/25/2022	07/28/2026
89788M-AQ-5	TRUIST FINANCIAL CORP			1,5	1.G FE	10,000,000	108.0030	10,800,326	10,000,000	10,000,000					7.161	7.161	AO	127,307		10/25/2023	10/30/2029
872898-AA-9	TSMC ARIZONA CORP	LS	C	1	1.D FE	791,067	92.1670	811,071	880,000	811,160		20,093			1.750	4.751	AO	2,823	15,400	02/06/2023	10/25/2026
872898-AF-8	TSMC ARIZONA CORP		C	1	1.D FE	19,965,800	97.7910	19,558,130	20,000,000	19,976,645		6,492			3.875	3.913	AO	148,542	775,000	04/19/2022	04/22/2027
872898-AG-6	TSMC ARIZONA CORP	LS	C	1	1.D FE	4,992,150	98.0360	4,901,786	5,000,000	4,993,847		1,017			4.125	4.151	AO	39,531	206,250	04/19/2022	04/22/2029
87305Q-CH-2	TTX COMPANY			1	1.F FE	30,006,821	97.8650	29,471,084	30,114,000	30,070,198		40,611			3.600	3.744	JJ	499,892	1,084,104	06/01/2022	01/15/2025
898813-AV-2	TUCSON ELECTRIC POWER CO			1	1.G FE	6,980,470	101.8740	7,131,212	7,000,000	6,980,699		229			5.500	5.519	AO	81,278	255,597	02/13/2023	04/15/2053
902118-BS-6	TYCO INTERNATIONAL FINANCE SA			1	2.B YE	1,379,828	97.6920	1,295,402	1,326,000	1,346,350		(11,490)			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	98.0540	16,374,976	16,700,000	16,680,044		8,645			4.000	4.058	MS	222,667	668,000	02/13/2019	03/01/2026
90353T-AE-0	UBER TECHNOLOGIES INC			1	4.A FE	580,157	103.5630	600,665	580,000	580,139		(18)			7.500	7.485	MS	12,808		10/04/2023	09/15/2027
902674-ZV-5	UBS AG (LONDON BRANCH)		D		1.E FE	24,238,546	101.1170	24,510,877	24,240,000	24,238,758		213			5.800	5.803	MS	429,587		09/05/2023	09/11/2025
902674-ZV-5	UBS AG (LONDON BRANCH)	LS	D		1.E FE	759,954	101.1170	768,493	760,000	759,961		7			5.800	5.803	MS	13,469		09/05/2023	09/11/2025
902674-ZZ-6	UBS AG (LONDON BRANCH)		D		1.E FE	943,612	91.8640	973,756	1,060,000	950,064		6,452			1.250	5.921	JD	1,104	6,625	11/02/2023	06/01/2026
902674-ZW-3	UBS AG LONDON		D		1.E FE	3,454,862	103.7150	3,583,365	3,455,000	3,454,869		7			5.650	5.651	MS	59,647		09/05/2023	09/11/2028
902674-ZW-3	UBS AG LONDON	LS	D		1.E FE	6,544,738	103.7150	6,788,170	6,545,000	6,544,752		14			5.650	5.651	MS	112,992		09/05/2023	09/11/2028
225401-BC-1	UBS GROUP AG		D	1,5	1.G FE	22,174,000	103.0650	22,853,524	22,174,000	22,174,000					6.327	6.327	JD	35,074	350,737	09/18/2023	12/22/2027
225401-BC-1	UBS GROUP AG	LS	D	1,5	1.G FE	2,826,000	103.0650	2,912,603	2,826,000	2,826,000					6.327	6.327	JD	4,470	44,700	09/18/2023	12/22/2027
225401-BE-7	UBS GROUP AG		D	1,5	1.G FE	20,000,000	104.3150	20,863,002	20,000,000	20,000,000					6.246	6.246	MS	343,530		09/18/2023	09/22/2029
225401-BG-2	UBS GROUP AG		D	1,5	1.G FE	18,000,000	105.8620	19,055,216	18,000,000	18,000,000					6.301	6.301	MS	311,900		09/18/2023	09/22/2034
902613-AC-2	UBS GROUP AG		D	1,5	1.G FE	8,500,000	91.6920	7,793,849	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	90.3540	23,389,124	25,886,000	25,867,243		4,971			1.494	1.515	FA	151,472	386,737	12/22/2021	08/10/2027
902613-AX-6	UBS GROUP AG		D		1.G FE	783,273	97.9650	803,310	820,000	792,885		9,612			3.750	6.583	MS	8,115	15,375	09/20/2023	03/26/2025
902613-AX-6	UBS GROUP AG	LS	D		1.G FE	1,055,274	97.9650	1,083,489	1,106,000	1,068,989		13,715			3.750	6.618	MS	10,945	20,738	09/20/2023	03/26/2025
90351D-AF-4	UBS GROUP FUNDING SWITZERLAND AG		D		1.G FE	7,747,124	97.6520	7,001,676	7,170,000	7,396,884		(109,842)			4.125	2.674	AO	62,439	274,725	09/27/2023	04/15/2026
904764-BN-6	UNILEVER CAPITAL CORP		C	1	1.E FE	4,746,650	97.0980	4,854,913	5,000,000	4,928,638		113,617			0.626	2.992	FA	12,085	31,300	05/17/2022	08/12/2024
02360F-AB-2	UNION ELECTRIC CO			1	1.F FE	4,044,447	103.4350	4,475,635	4,327,000	4,047,727		3,280			5.300	6.002	FA	95,555		09/28/2023	08/01/2037
906548-CJ-9	UNION ELECTRIC CO			1	1.F FE	2,149,574	83.5270	2,357,145	2,822,000	2,154,535		4,962			3.900	6.025	MS	32,406		09/27/2023	09/15/2042
906548-CW-0	UNION ELECTRIC CO			1	1.F FE	6,985,580	103.1000	7,217,025	7,000,000	6,985,738		158			5.450	5.464	MS	112,331	192,869	02/27/2023	03/15/2053
907818-FB-9	UNION PACIFIC CORPORATION			1	1.G FE	5,633,299	97.6180	5,295,762	5,425,000	5,578,056		(27,756)			3.700	3.093	MS	66,908	200,725	12/22/2021	03/01/2029
907818-FB-9	UNION PACIFIC CORPORATION	LS		1	1.G FE	699,699	97.6180	683,324	700,000	699,831		29			3.700	3.705	MS	8,633	25,900	02/11/2019	03/01/2029
90932L-AG-2	UNITED AIRLINES INC			1	3.B FE	21,747,168	97.4410	20,972,125	21,523,000	20,931,713	1,050,333	(56,284)			4.375	4.094	AO	198,789	941,631	11/02/2022	04/15/2026
90932L-AH-0	UNITED AIRLINES INC			1	3.B FE	10,050,375	93.5240	9,804,073	10,483,000	9,701,434	399,047	51,499			4.625	5.407	AO	102,355	484,839	02/14/2023	04/15/2029
911163-AA-1	UNITED NATURAL FOODS INC			1	5.A FE	7,475,049	80.9540	6,129,027	7,571,000	6,129,027	(911,512)	(34,668)			6.750	6.560	AO	107,887	511,043	03/24/2023	10/15/2028
911163-AA-1	UNITED NATURAL FOODS INC	LS		1	5.A FE	710,911	80.9540	640,346	791,000	640,346	(79,345)	8,779			6.750	9.116	AO	11,272	53,393	03/24/2023	10/15/2028
91127K-AC-6	UNITED OVERSEAS BANK LTD		D	1	1.F FE	7,121,489	99.4960	7,110,010	7,146,000	7,131,900		2,366			3.750	3.792	AO	56,573	267,975	04/08/2019	04/15/2029
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC			1	3.B FE	417,625	88.4800	442,398	500,000	418,459		834			3.750	6.374	JJ	8,646		11/20/2023	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
911365-BQ-6	UNITED RENTALS (NORTH AMERICA) INC			1	2.C FE	12,000,000	101.5270	12,183,216	12,000,000	12,000,000					6.000	6.000	JD	32,000	750,000	11/15/2022	12/15/2029
912909-AU-2	UNITED STATES STEEL CORP	LS		1	3.C FE	488,330	102.3060	511,530	500,000	489,974	3,106	1,545			6.875	7.349	MS	11,458	34,375	12/05/2022	03/01/2029
913017-BS-7	UNITED TECHNOLOGIES CORP			1	2.A FE	1,695,295	103.5630	1,812,358	1,750,000	1,695,820		525			5.700	6.000	AO	21,058	49,875	09/21/2023	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP			1	2.A FE	8,242,100	90.8110	9,081,120	10,000,000	8,255,220		13,120			4.500	6.089	JD	37,500	225,000	09/27/2023	06/01/2042
913017-CR-8	UNITED TECHNOLOGIES CORPORATION			1	2.A FE	5,847,900	95.0670	5,704,010	6,000,000	5,889,911		30,407			3.125	3.714	MN	29,688	187,500	08/08/2022	05/04/2027
913017-CW-7	UNITED TECHNOLOGIES CORPORATION			1	2.A FE	423,500	91.9600	459,799	500,000	424,305		805			4.450	6.003	MN	2,781	11,125	09/27/2023	11/16/2038
913017-CY-3	UNITED TECHNOLOGIES CORPORATION			1	2.A FE	10,151,300	97.6970	9,769,744	10,000,000	10,117,573		(21,531)			4.125	3.858	MN	51,563	412,500	05/26/2022	11/16/2028
91324P-CD-2	UNITEDHEALTH GROUP INC			1	1.F FE	4,202,603	92.5380	4,883,230	5,277,000	4,209,685		7,083			4.250	6.044	MS	66,036		10/03/2023	03/15/2043
91324P-EQ-1	UNITEDHEALTH GROUP INC			1	1.F FE	7,888,387	104.6430	8,266,814	7,900,000	7,889,970		1,353			5.300	5.325	FA	158,176	333,797	10/25/2022	02/15/2030
91324P-EQ-1	UNITEDHEALTH GROUP INC	LS		1	1.F FE	99,853	104.6430	104,643	100,000	99,873		17			5.300	5.325	FA	2,002	4,225	10/25/2022	02/15/2030
91324P-EU-2	UNITEDHEALTH GROUP INC			1	1.F FE	6,145,425	99.8370	6,146,943	6,157,000	6,146,781		1,356			4.250	4.287	JJ	120,660	77,775	03/23/2023	01/15/2029
91324P-EU-2	UNITEDHEALTH GROUP INC	LS		1	1.F FE	2,837,655	99.8370	2,838,356	2,843,000	2,838,281		626			4.250	4.287	JJ	55,715	35,913	03/23/2023	01/15/2029
91324P-EV-0	UNITEDHEALTH GROUP INC			1	1.F FE	8,446,195	99.3650	8,446,005	8,500,000	8,449,462		3,267			4.500	4.579	AO	80,750	209,313	03/23/2023	04/15/2033
91324P-EW-8	UNITEDHEALTH GROUP INC			1	1.F FE	16,885,080	101.0180	17,172,977	17,000,000	16,886,346		1,266			5.050	5.094	AO	181,239	469,790	03/23/2023	04/15/2053
91324P-EX-6	UNITEDHEALTH GROUP INC			1	1.F FE	2,977,890	102.0570	3,061,703	3,000,000	2,978,018		128			5.200	5.244	AO	32,933	85,367	03/23/2023	04/15/2063
913903-AW-0	UNIVERSAL HEALTH SERVICES INC			1	2.C FE	36,083,391	84.7930	31,126,600	36,709,000	36,155,285		71,698			2.650	2.894	AO	205,366	972,789	12/30/2022	10/15/2030
913903-AW-0	UNIVERSAL HEALTH SERVICES INC	LS		1	2.C FE	1,434,768	84.7930	1,288,003	1,519,000	1,444,387		9,593			2.650	3.468	AO	8,498	40,254	12/30/2022	10/15/2030
913903-AZ-3	UNIVERSAL HEALTH SERVICES INC			1	2.C FE	17,404,489	90.9840	15,908,596	17,485,000	17,425,895		21,348			1.650	1.780	MS	96,168	288,503	12/30/2022	09/01/2026
913903-BA-7	UNIVERSAL HEALTH SERVICES INC			1	2.C FE	2,799,077	82.1520	2,300,257	2,800,000	2,783,881		456			2.650	2.654	JJ	34,214	74,200	12/30/2022	01/15/2032
914906-AU-6	UNIVISION COMMUNICATIONS INC			1	4.A FE	2,565,069	99.7270	2,391,460	2,398,000	2,391,460	118,471	(40,626)			6.625	4.498	JD	13,239	158,868	11/03/2021	06/01/2027
914906-AV-4	UNIVISION COMMUNICATIONS INC	LS		1	4.A FE	1,744,331	89.2250	1,528,429	1,713,000	1,528,429	102,593	(6,677)			4.500	4.059	MN	12,848	77,085	10/01/2021	05/01/2029
903192-AA-0	UNUMPROVIDENT CORP			1	2.C FE	104,432	104.6110	122,395	117,000	112,176		772			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	88.0110	6,405,441	7,278,000	6,405,441	351,637				4.875	4.875	JJ	163,603	354,803	04/07/2021	07/15/2031
91705J-AC-9	URBAN ONE INC			1	4.C FE	355,920	84.9980	339,992	400,000	339,992	(19,456)	3,528			7.375	10.492	FA	12,292	14,750	07/17/2023	02/01/2028
91705J-AC-9	URBAN ONE INC	LS		1	4.C FE	88,980	84.9980	84,998	100,000	84,998	(4,864)	882			7.375	10.492	FA	3,073	3,688	07/17/2023	02/01/2028
90290M-AD-3	US FOODS INC			1	4.B FE	2,936,250	94.9740	2,754,258	2,900,000	2,754,258	187,573	(8,283)			4.750	4.426	FA	52,039	137,750	11/02/2021	02/15/2029
90290M-AE-1	US FOODS INC			1	4.B FE	1,250,000	93.1960	1,164,952	1,250,000	1,164,952	64,184				4.625	4.625	JD	4,818	57,813	11/16/2021	06/01/2030
90290M-AE-1	US FOODS INC	LS		1	4.B FE	500,000	93.1960	465,981	500,000	465,981	25,674				4.625	4.625	JD	1,927	23,125	11/16/2021	06/01/2030
90290M-AG-6	US FOODS INC			1	4.B FE	4,600,000	102.9360	4,735,059	4,600,000	4,600,000					6.875	6.875	MS	84,333		09/11/2023	09/15/2028
90290M-AH-4	US FOODS INC			1	4.B FE	2,274,000	104.2710	2,371,128	2,274,000	2,274,000					7.250	7.250	JJ	43,964		09/11/2023	01/15/2032
90290M-AH-4	US FOODS INC	LS		1	4.B FE	5,026,000	104.2710	5,240,672	5,026,000	5,026,000					7.250	7.250	JJ	97,169		09/11/2023	01/15/2032
91740P-AF-5	USA COMPRESSION PARTNERS LP			1	4.C FE	12,164,480	98.8150	11,952,626	12,096,000	11,952,626	667,840	(24,974)			6.875	6.655	MS	277,200	831,600	04/20/2022	09/01/2027
90327Q-D8-9	USAA CAPITAL CORP			1	1.C FE	4,983,650	97.8910	4,894,548	5,000,000	4,992,359		5,508			3.375	3.493	MN	28,125	168,750	05/23/2022	05/01/2025
91911T-AQ-6	VALE OVERSEAS LTD		D	1	2.C FE	175,737	92.0420	182,242	198,000	178,337		2,444			3.750	5.589	JJ	3,527	7,425	12/05/2022	07/08/2030
91911T-AQ-6	VALE OVERSEAS LTD	LS	D	1	2.C FE	809,455	92.0420	839,419	912,000	821,429		11,259			3.750	5.589	JJ	16,245	34,200	12/05/2022	07/08/2030
92047W-AD-3	VALVOLINE INC			1	4.A FE	2,908,660	99.1960	2,893,545	2,917,000	2,884,804	54,373	588			4.250	4.285	AO	26,172	123,973	12/19/2022	02/15/2030
92047W-AD-3	VALVOLINE INC	LS		1	4.A FE	19,841,878	99.1960	19,653,690	19,813,000	19,550,134	196,909	(9,274)			4.250	4.235	AO	177,767	842,053	03/01/2023	02/15/2030
92047W-AG-6	VALVOLINE INC			1	4.A FE	10,002,911	85.3410	8,679,180	10,170,000	8,679,180	319,456	14,934			3.625	3.828	JJ	169,994	368,663	02/14/2022	06/15/2031
92047W-AG-6	VALVOLINE INC	LS		1	4.A FE	97,875	85.3410	85,341	100,000	85,341	3,095	193			3.625	3.890	JJ	1,672	3,625	11/02/2021	06/15/2031
92277G-AD-9	VENTAS REALTY LP			1	2.A FE	722,785	99.2940	658,318	663,000	669,063		(18,085)			3.750	0.993	MN	4,144	24,863	01/01/2021	05/01/2024
92328M-AE-3	VENTURE GLOBAL CALCASIEU PASS LLC			1	3.B FE	4,750,000	99.4590	4,724,299	4,750,000	4,724,299	(25,701)				6.250	6.250	JJ	136,892	150,087	01/10/2023	01/15/2030
92332Y-AA-9	VENTURE GLOBAL LNG INC			1	3.B FE	26,254,500	100.9900	26,577,459	26,317,000	26,256,721		2,221			8.125	8.187	JD	178,188	1,098,826	10/17/2023	06/01/2028
92332Y-AA-9	VENTURE GLOBAL LNG INC	LS		1	3.B FE	633,000	100.9900	639,265	633,000	633,000					8.125	8.125	JD	4,286	26,430	05/19/2023	06/01/2028
92332Y-AB-7	VENTURE GLOBAL LNG INC			1	3.B FE	24,450,000	99.9480	24,437,342	24,450,000	24,437,342	(12,658)				8.375	8.375	JD	170,641	1,052,284	05/24/2023	06/01/2031
92332Y-AC-5	VENTURE GLOBAL LNG INC			1	3.B FE	6,060,000	105.8170	6,349,002	6,000,000	6,058,681		(1,319)			9.500	9.254	FA	106,083		11/06/2023	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
92332Y-AD-3	VENTURE GLOBAL LNG INC			1	3.B FE	11,322,315	104.1640	11,718,439	11,250,000	11,320,616		(1,699)			9.875	9.704	FA	206,758		11/06/2023	02/01/2032
92338C-AA-1	VERALTO CORP			1	2.B FE	19,996,800	101.2760	20,255,220	20,000,000	19,997,085		285			5.500	5.506	MS	314,722		09/11/2023	09/18/2026
92343E-AM-4	VERISIGN INC			1	2.C FE	3,377,293	85.7060	2,896,874	3,380,000	3,378,125		220			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	85.7060	85,706	100,000	99,778		26			2.700	2.733	JD	120	2,700	05/24/2021	06/15/2031
92343V-DR-2	VERIZON COMMUNICATIONS INC			1	2.A FE	8,049,276	96.6820	8,585,356	8,880,000	8,062,088		12,812			4.812	5.728	MS	125,818	213,653	08/10/2023	03/15/2039
92343V-DR-2	VERIZON COMMUNICATIONS INC	LS		1	2.A FE	108,774	96.6820	116,018	120,000	108,947		173			4.812	5.728	MS	1,700	2,887	08/10/2023	03/15/2039
92343V-DY-7	VERIZON COMMUNICATIONS INC			1	2.A FE	4,962,800	98.5300	4,926,482	5,000,000	4,986,342		3,898			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	19,032,912	98.9260	16,188,193	16,364,000	17,916,202		(308,648)			4.329	2.203	MS	196,777	708,398	12/22/2021	09/21/2028
92343V-ER-1	VERIZON COMMUNICATIONS INC	LS		1	2.A FE	1,344,870	98.9260	1,142,591	1,155,000	1,264,214		(21,713)			4.329	2.209	MS	13,889	50,000	02/27/2020	09/21/2028
92343V-ES-9	VERIZON COMMUNICATIONS INC			1	2.A FE	8,142,728	96.9480	6,793,160	7,007,000	7,752,668		(138,949)			3.875	1.688	FA	107,854	271,521	12/22/2021	02/08/2029
92343V-ES-9	VERIZON COMMUNICATIONS INC	LS		1	2.A FE	1,067,628	96.9480	879,320	907,000	1,010,471		(19,346)			3.875	1.542	FA	13,961	35,146	01/01/2021	02/08/2029
92343V-EU-4	VERIZON COMMUNICATIONS INC			1	2.A FE	35,765,864	96.6890	34,651,368	35,838,000	35,792,566		6,638			4.016	4.040	JD	111,942	1,439,254	09/13/2019	12/03/2029
92343V-FF-6	VERIZON COMMUNICATIONS INC			1	2.A FE	5,697,150	95.0730	5,419,143	5,700,000	5,698,614		403			3.000	3.008	MS	47,025	171,000	03/17/2020	03/22/2027
92343V-FF-6	VERIZON COMMUNICATIONS INC	LS		1	2.A FE	3,298,350	95.0730	3,137,398	3,300,000	3,299,198		234			3.000	3.008	MS	27,225	99,000	03/17/2020	03/22/2027
92343V-FR-0	VERIZON COMMUNICATIONS INC			1	2.A FE	2,454,593	82.2480	2,669,768	3,246,000	2,468,039		13,446			1.750	5.963	JJ	25,404		11/02/2023	01/20/2031
92343V-FR-0	VERIZON COMMUNICATIONS INC	LS		1	2.A FE	184,510	82.2480	200,685	244,000	185,521		1,011			1.750	5.963	JJ	1,910		11/02/2023	01/20/2031
92343V-FT-6	VERIZON COMMUNICATIONS INC			1	2.A FE	25,929,734	72.0520	27,956,157	38,800,000	26,104,026		174,292			2.650	5.690	MN	117,101	567,100	09/25/2023	11/20/2040
92343V-FT-6	VERIZON COMMUNICATIONS INC	LS		1	2.A FE	133,406	72.0520	144,104	200,000	134,283		877			2.650	5.708	MN	604	2,650	08/10/2023	11/20/2040
92343V-GH-1	VERIZON COMMUNICATIONS INC			1	2.A FE	15,392,924	90.4600	13,930,909	15,400,000	15,395,584		989			2.100	2.107	MS	88,935	323,400	12/22/2021	03/22/2028
92343V-GJ-7	VERIZON COMMUNICATIONS INC			1	2.A FE	22,508,780	86.2250	23,280,718	27,000,000	22,765,099		256,319			2.550	5.174	MS	191,250	255,000	10/02/2023	03/21/2031
92343V-GK-4	VERIZON COMMUNICATIONS INC			1	2.A FE	13,172,443	79.6040	14,074,015	17,680,000	13,244,250		71,807			3.400	5.701	MS	165,308	300,560	08/17/2023	03/22/2041
92343V-GN-8	VERIZON COMMUNICATIONS INC			1	2.A FE	33,205,498	83.1770	33,854,760	40,702,000	33,641,737		436,239			2.355	4.952	MS	282,234	479,266	07/17/2023	03/15/2032
92343V-GN-8	VERIZON COMMUNICATIONS INC	LS		1	2.A FE	1,499,822	83.1770	1,517,983	1,825,000	1,521,074		21,252			2.355	4.839	MS	12,655	21,489	04/12/2023	03/15/2032
92343V-GT-5	VERIZON COMMUNICATIONS INC			1	2.A FE	2,577,791	102.0130	2,633,968	2,582,000	2,578,004		213			5.050	5.071	MN	18,834	65,196	05/05/2023	05/09/2033
92343V-GT-5	VERIZON COMMUNICATIONS INC	LS		1	2.A FE	6,407,539	102.0130	6,547,176	6,418,000	6,408,068		529			5.050	5.071	MN	46,816	162,055	05/05/2023	05/09/2033
92535U-AB-0	VERTIV GROUP CORP			1	3.C FE	2,167,575	93.8220	2,228,271	2,375,000	2,208,395	138,439	24,256			4.125	5.798	MN	12,518	87,656	08/03/2023	11/15/2028
92556V-AB-2	VIATRIS INC			1	2.C FE	16,742,663	94.6900	15,836,852	16,725,000	16,732,141		(4,843)			1.650	1.620	JD	6,899	275,963	10/29/2021	06/22/2025
92556V-AC-0	VIATRIS INC			1	2.C FE	12,004,753	90.6930	10,883,156	12,000,000	12,003,127		(860)			2.300	2.292	JD	6,900	276,000	12/22/2021	06/22/2027
92556V-AC-0	VIATRIS INC	LS		1	2.C FE	199,926	90.6930	181,386	200,000	199,954		13			2.300	2.307	JD	115	4,600	10/29/2021	06/22/2027
92556V-AD-8	VIATRIS INC			1	2.C FE	6,397,143	84.6520	5,672,510	6,701,000	6,412,610		13,691			2.700	3.395	JD	4,523	161,757	08/21/2023	06/22/2030
925550-AF-2	VIAVI SOLUTIONS INC			1	3.B FE	9,124,145	87.5440	8,025,158	9,167,000	8,025,158	318,437	2,271			3.750	3.793	AO	85,941	343,763	02/23/2022	09/30/2029
925550-AF-2	VIAVI SOLUTIONS INC	LS		1	3.B FE	2,640,038	87.5440	2,442,478	2,790,000	2,442,478	80,038	17,570			3.750	4.596	AO	26,156	104,625	02/23/2022	09/30/2029
92564R-AA-3	VICI PROPERTIES LP			1	2.C FE	14,825,313	96.2360	13,978,269	14,525,000	14,594,493		(73,266)			4.250	3.714	JD	51,443	617,313	09/22/2020	12/01/2026
92564R-AB-1	VICI PROPERTIES LP			1	2.C FE	12,716,610	94.2250	12,528,149	13,296,000	12,827,865		65,640			4.625	5.326	JD	51,245	614,940	04/25/2022	12/01/2029
92564R-AB-1	VICI PROPERTIES LP	LS		1	2.C FE	1,431,463	94.2250	1,408,663	1,495,000	1,443,409		7,247			4.625	5.312	JD	5,762	69,144	04/25/2022	12/01/2029
92564R-AF-2	VICI PROPERTIES LP			1	2.C FE	2,074,200	99.6750	1,993,492	2,000,000	2,012,674		(37,223)			5.625	3.689	MN	18,750	112,500	04/29/2022	05/01/2024
92564R-AH-8	VICI PROPERTIES LP			1	2.C FE	269,153	96.7920	261,339	270,000	269,460		186			4.500	4.581	MS	4,050	12,150	04/29/2022	09/01/2026
92564R-AJ-4	VICI PROPERTIES LP			1	2.C FE	1,472,723	100.2970	1,424,213	1,420,000	1,455,536		(10,447)			5.750	4.866	FA	34,021	81,650	04/29/2022	02/01/2027
925650-AA-1	VICI PROPERTIES LP			1	2.C FE	16,982,250	98.2740	16,706,544	17,000,000	16,991,712		5,739			4.375	4.412	MN	95,035	743,750	04/21/2022	05/15/2025
925650-AB-9	VICI PROPERTIES LP			1	2.C FE	25,827,267	97.8960	25,355,113	25,900,000	25,834,615		5,606			4.750	4.817	FA	464,761	1,187,500	09/27/2023	02/15/2028
92564R-AC-9	VICI PROPERTIES LP/VICI NOTE CO IN			1	2.C FE	9,750,000	97.4430	9,744,300	10,000,000	9,896,321		88,244			3.500	4.458	FA	132,222	350,000	04/21/2022	02/15/2025
92564R-AD-7	VICI PROPERTIES LP/VICI NOTE CO IN			1	2.C FE	6,204,205	94.3950	6,484,018	6,869,000	6,530,917		94,651			3.750	5.465	FA	97,311	257,588	03/23/2020	02/15/2027
92660F-AK-0	VIDEOTRON LTD		A	1	3.B FE	272,542	98.5000	285,650	290,000	275,654		3,112			5.125	6.831	AO	3,138	14,863	03/02/2023	04/15/2027
927804-FT-6	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	3,352,352	85.3680	3,415,558	4,001,000	3,359,176		6,824			4.200	5.484	MN	21,472	84,021	07/21/2023	05/15/2045
927804-GK-4	VIRGINIA ELECTRIC AND POWER COMPAN			1	1.F FE	15,228,241	101.1370	15,444,653	15,271,000	15,230,777		2,536			5.000	5.036	AO	190,888	383,896	03/28/2023	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
927804-GK-4	VIRGINIA ELECTRIC AND POWER COMPAN	LS		1	1.F FE	1,724,159	101.1370	1,748,661	1,729,000	1,724,446		287			5.000	5.036	AO	21,613	43,465	03/28/2023	04/01/2033
927804-GL-2	VIRGINIA ELECTRIC AND POWER COMPAN			1	1.F FE	13,905,780	102.9620	14,414,721	14,000,000	13,906,743		963			5.450	5.496	AO	190,750	383,619	03/28/2023	04/01/2053
927804-GM-0	VIRGINIA ELECTRIC AND POWER COMPAN			1	1.F FE	12,985,830	102.9820	13,387,648	13,000,000	12,986,257		427			5.300	5.314	FA	269,858		08/08/2023	08/15/2033
927804-GN-8	VIRGINIA ELECTRIC AND POWER COMPAN			1	1.F FE	17,632,460	105.9610	19,073,047	18,000,000	17,633,703		1,243			5.700	5.845	FA	401,850		09/25/2023	08/15/2053
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC			1	3.B FE	9,923,880	98.6390	9,417,103	9,547,000	9,399,733	413,834	(103,867)			5.625	4.521	FA	202,874	494,269	05/02/2023	02/15/2027
92840V-AD-4	VISTRA OPERATIONS COMPANY LLC			1	2.C FE	28,271,900	98.5930	27,768,786	28,165,000	28,178,475		(24,454)			3.550	3.460	JJ	461,045	999,858	11/06/2019	07/15/2024
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC			1	3.B FE	7,326,500	97.3600	7,221,202	7,417,000	7,122,746	273,280	8,890			5.000	5.231	JJ	155,551	370,850	09/29/2022	07/31/2027
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC			1	2.C FE	6,110,080	94.7170	5,799,526	6,123,000	6,117,055		1,789			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	9,000	93.3510	8,402	9,000	8,402	647				4.375	4.375	MN	66	394	05/05/2021	05/01/2029
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC	LS		1	3.B FE	5,487,875	93.3510	5,125,897	5,491,000	5,125,897	394,372	386			4.375	4.384	MN	40,039	240,231	12/22/2021	05/01/2029
92840V-AL-6	VISTRA OPERATIONS COMPANY LLC			1	2.C FE	18,963,520	99.0280	18,815,227	19,000,000	18,982,699		11,924			5.125	5.195	MN	129,833	973,750	05/10/2022	05/13/2025
92840V-AP-7	VISTRA OPERATIONS COMPANY LLC			1	3.B FE	12,984,375	103.8590	13,366,640	12,870,000	12,984,026		(349)			7.750	7.485	AO	263,209		12/11/2023	10/15/2031
92840V-AP-7	VISTRA OPERATIONS COMPANY LLC	LS		1	3.B FE	794,625	103.8590	810,099	780,000	794,407		(218)			7.750	7.286	AO	15,952		11/28/2023	10/15/2031
92840V-AQ-5	VISTRA OPERATIONS COMPANY LLC			1	2.C FE	13,003,770	105.2440	13,681,668	13,000,000	13,004,063		293			6.950	6.945	AO	238,424		12/11/2023	10/15/2033
92858R-AA-8	VMED O2 UK FINANCING I PLC		D	1	3.C FE	7,874,870	87.3240	6,815,674	7,805,000	6,815,674	505,381	(7,971)			4.250	4.121	JJ	152,956	331,713	10/05/2020	01/31/2031
92858R-AA-8	VMED O2 UK FINANCING I PLC	LS	D	1	3.C FE	8,651,000	87.3240	7,554,439	8,651,000	7,554,439	551,325				4.250	4.250	JJ	169,536	367,668	09/10/2020	01/31/2031
92858R-AB-6	VMED O2 UK FINANCING I PLC		D	1	3.C FE	2,640,658	89.2610	2,339,520	2,621,000	2,339,520	212,579	(2,228)			4.750	4.637	JJ	57,407	124,498	07/12/2021	07/15/2031
92858R-AB-6	VMED O2 UK FINANCING I PLC	LS	D	1	3.C FE	986,343	89.2610	873,861	979,000	873,861	79,403	(832)			4.750	4.637	JJ	21,443	46,503	07/12/2021	07/15/2031
928563-AC-9	VMWARE INC			1	2.C FE	4,283,040	97.0070	3,880,280	4,000,000	4,145,126		(37,346)			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	98.9960	6,236,719	6,300,000	6,299,064		648			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	91.4680	14,817,868	16,200,000	16,171,357		10,598			1.400	1.469	FA	85,680	226,800	12/22/2021	08/15/2026
928563-AK-1	VMWARE INC			1	2.C FE	4,150,411	87.6730	3,682,277	4,200,000	4,165,355		7,057			1.800	1.987	FA	28,560	75,600	12/22/2021	08/15/2028
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FINANC		C	1	2.A FE		84.4510								1.625	1.679	MN		29	11/17/2020	11/24/2027
928668-BU-5	VOLKSWAGEN GROUP OF AMERICA FINANC		C	1	2.A FE	9,998,900	100.8020	10,080,158	10,000,000	9,999,059		159			5.800	5.806	MS	175,611		09/05/2023	09/12/2025
928668-BV-3	VOLKSWAGEN GROUP OF AMERICA FINANC		C	1	2.A FE	9,522,808	101.4180	9,662,052	9,527,000	9,523,202		394			5.700	5.716	MS	164,420		09/05/2023	09/12/2026
928668-BV-3	VOLKSWAGEN GROUP OF AMERICA FINANC	LS	C	1	2.A FE	472,792	101.4180	479,705	473,000	472,811		20			5.700	5.716	MS	8,163		09/05/2023	09/12/2026
928668-BW-1	VOLKSWAGEN GROUP OF AMERICA FINANC		C	1	2.A FE	631,242	102.6040	648,458	632,000	631,282		40			5.650	5.678	MS	10,812		09/05/2023	09/12/2028
928668-BW-1	VOLKSWAGEN GROUP OF AMERICA FINANC	LS	C	1	2.A FE	9,356,758	102.6040	9,611,959	9,368,000	9,357,357		598			5.650	5.678	MS	160,258		09/05/2023	09/12/2028
928668-BX-9	VOLKSWAGEN GROUP OF AMERICA FINANC		C	1	2.A FE	9,985,100	103.8220	10,382,226	10,000,000	9,985,437		337			5.900	5.920	MS	178,639		09/05/2023	09/12/2033
928668-CA-8	VOLKSWAGEN GROUP OF AMERICA FINANC		C	1	2.A FE	4,967,385	102.3920	5,092,982	4,974,000	4,967,640		256			6.000	6.049	MN	37,305		11/07/2023	11/16/2026
928668-CA-8	VOLKSWAGEN GROUP OF AMERICA FINANC	LS	C	1	2.A FE	5,019,315	102.3920	5,146,226	5,026,000	5,019,574		258			6.000	6.049	MN	37,695		11/07/2023	11/16/2026
928881-AB-7	VONTIER CORP			1	2.C FE	17,951,646	91.9700	16,515,091	17,957,000	17,954,029		1,244			1.800	1.807	AO	80,807	323,226	01/19/2022	04/01/2026
928881-AD-3	VONTIER CORP			1	2.C FE	11,790,328	87.5960	10,406,405	11,880,000	11,816,890		13,801			2.400	2.532	AO	71,280	285,120	01/19/2022	04/01/2028
928881-AF-8	VONTIER CORP			1	2.C FE	8,275,892	84.1450	9,617,742	11,430,000	8,591,518		283,073			2.950	7.444	AO	84,296	337,185	01/06/2023	04/01/2031
929160-AS-8	VULCAN MATERIALS CO			1	2.B FE	2,664,648	98.8450	2,520,558	2,550,000	2,570,140		(15,450)			4.500	3.846	AO	28,688	114,750	03/06/2017	04/01/2025
929566-AL-1	WABASH NATIONAL CORPORATION			1	4.A FE	7,110,813	90.2320	7,538,854	8,355,000	7,263,645		114,400			4.500	7.821	AO	79,373	202,320	11/29/2023	10/15/2028
960386-AM-2	WABTEC CORPORATION			1	2.C FE	7,439,733	98.8850	7,364,973	7,448,000	7,436,291		(6,512)			4.700	4.964	MS	103,072	368,676	09/12/2018	09/15/2028
960386-AN-0	WABTEC CORPORATION			1	2.C FE	8,411,565	99.5770	8,392,377	8,428,000	8,423,080		(981)			4.150	4.440	MS	102,985	370,832	09/12/2018	03/15/2024
254687-FY-7	WALT DISNEY CO			1	1.G FE	10,004,749	84.1580	11,388,220	13,532,000	10,034,495		29,746			3.500	6.002	MN	63,149	236,810	10/04/2023	05/13/2040
55903V-AZ-6	WARNERMEDIA HOLDINGS INC			1	2.C FE	40,010,409	97.8300	39,131,976	40,000,000	40,006,779		(3,630)			3.638	3.623	MS	428,476	727,600	05/01/2023	03/15/2025
55903V-BA-0	WARNERMEDIA HOLDINGS INC	LS		1	2.C FE	43,000,000	95.8180	41,201,770	43,000,000	43,000,000					3.755	3.755	MS	475,425	807,325	05/01/2023	03/15/2027
55903V-BB-8	WARNERMEDIA HOLDINGS INC			1	2.C FE	10,610,000	94.8790	10,066,668	10,610,000	10,610,000					4.054	4.054	MS	126,649	215,065	05/01/2023	03/15/2029
55903V-BB-8	WARNERMEDIA HOLDINGS INC	LS		1	2.C FE	2,390,000	94.8790	2,267,610	2,390,000	2,390,000					4.054	4.054	MS	28,529	48,445	05/01/2023	03/15/2029
55903V-BC-6	WARNERMEDIA HOLDINGS INC			1	2.C FE	11,724,350	91.5200	11,324,734	12,374,000	11,751,665		27,315			4.279	5.010	MS	155,903	264,742	07/06/2023	03/15/2032
55903V-BC-6	WARNERMEDIA HOLDINGS INC	LS		1	2.C FE	960,000	91.5200	878,596	960,000	960,000					4.279	4.279	MS	12,095	20,539	05/01/2023	03/15/2032
55903V-BD-4	WARNERMEDIA HOLDINGS INC			1	2.C FE	21,851,750	88.1580	21,035,397	23,861,000	21,854,271		2,521			5.050	5.792	MS	354,800	198,490	12/20/2023	03/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55903V-BD-4	WARNERMEDIA HOLDINGS INC	LS		1	2.C FE	2,139,000	88.1580	1,885,701	2,139,000	2,139,000					5.050	5.050	MS	31,806	54,010	05/01/2023	03/15/2042
93627C-AB-7	WARRIOR MET COAL INC			1	4.A FE	129,895	99.2530	121,089	122,000	121,089	2,687	(1,583)			7.875	6.249	JD	801	9,608	04/05/2022	12/01/2028
93710W-AA-3	WASH MULTIFAMILY LAUNDRY SYSTEMS L			1	4.C FE	1,082,000	96.2400	1,041,313	1,082,000	1,041,313	21,528				5.750	5.750	AO	13,134	62,215	04/08/2021	04/15/2026
93710W-AA-3	WASH MULTIFAMILY LAUNDRY SYSTEMS L	LS		1	4.C FE	2,168,000	96.2400	2,086,476	2,168,000	2,086,476	43,136				5.750	5.750	AO	26,317	124,660	04/08/2021	04/15/2026
941053-AH-3	WASTE CONNECTIONS INC			1	2.A FE	24,407,524	99.4980	22,641,822	22,756,000	23,774,967		(193,066)			4.250	3.241	JD	80,594	967,130	08/17/2022	12/01/2028
94106B-AA-9	WASTE CONNECTIONS INC			1	2.A FE	4,362,650	89.7170	4,485,840	5,000,000	4,460,954		75,055			2.600	4.656	FA	54,167	130,000	09/01/2022	02/01/2030
94106B-AF-8	WASTE CONNECTIONS INC			1	2.A FE	9,972,800	97.0970	9,709,678	10,000,000	9,975,738		2,163			4.200	4.233	JJ	193,667	381,500	08/04/2022	01/15/2033
94106L-BT-5	WASTE MANAGEMENT INC			1	1.G FE	4,862,086	101.1290	4,923,975	4,869,000	4,862,837		751			4.625	4.649	FA	85,072	112,596	02/08/2023	02/15/2030
94106L-BT-5	WASTE MANAGEMENT INC	LS		1	1.G FE	130,814	101.1290	132,479	131,000	130,834		20			4.625	4.649	FA	2,289	3,029	02/08/2023	02/15/2030
94106L-BU-2	WASTE MANAGEMENT INC			1	1.G FE	18,966,940	100.3140	19,059,592	19,000,000	18,969,276		2,336			4.625	4.647	FA	331,972	439,375	02/08/2023	02/15/2033
94106L-BV-0	WASTE MANAGEMENT INC			1	1.G FE	32,574,992	102.3390	33,567,274	32,800,000	32,589,699		14,707			4.875	5.019	FA	657,367		07/27/2023	02/15/2029
94106L-BV-0	WASTE MANAGEMENT INC	LS		1	1.G FE	198,628	102.3390	204,679	200,000	198,718		90			4.875	5.019	FA	4,008		07/27/2023	02/15/2029
94106L-BW-8	WASTE MANAGEMENT INC			1	1.G FE	18,469,125	102.0040	19,125,795	18,750,000	18,477,557		8,432			4.875	5.060	FA	375,781		07/27/2023	02/15/2034
92939U-AD-8	WEC ENERGY GROUP INC			1	2.A FE	9,892,080	88.3880	8,750,384	9,900,000	9,895,629		1,116			1.375	1.387	AO	28,738	136,125	10/05/2020	10/15/2027
92939U-AE-6	WEC ENERGY GROUP INC			1	2.A FE	4,051,950	81.5330	4,076,626	5,000,000	4,147,301		95,351			1.800	4.771	AO	19,000	90,000	01/31/2023	10/15/2030
92939U-AG-1	WEC ENERGY GROUP INC			1	2.A FE	12,359,620	88.9520	11,420,605	12,839,000	12,420,011		57,209			2.200	2.884	JD	12,554	282,458	03/22/2023	12/15/2028
92939U-AG-1	WEC ENERGY GROUP INC	LS		1	2.A FE	99,761	88.9520	88,952	100,000	99,827		33			2.200	2.237	JD	98	2,200	12/06/2021	12/15/2028
92939U-AH-9	WEC ENERGY GROUP INC			1	2.A FE	999,280	99.7870	997,874	1,000,000	999,570		231			5.000	5.026	MS	13,056	50,000	09/22/2022	09/27/2025
92939U-AK-2	WEC ENERGY GROUP INC			1	2.A FE	26,346,180	99.6070	26,196,720	26,300,000	26,331,026		(15,154)			4.750	4.688	JJ	596,864	587,153	09/15/2023	01/09/2026
92939U-AL-0	WEC ENERGY GROUP INC			1	2.A FE	5,992,020	99.9770	5,998,613	6,000,000	5,993,425		1,405			4.750	4.780	JJ	131,417	145,667	01/09/2023	01/15/2028
92939U-AM-8	WEC ENERGY GROUP INC			1	2.A FE	19,415,893	101.7750	19,763,596	19,419,000	19,416,185		292			5.600	5.606	MS	329,260		09/05/2023	09/12/2026
92939U-AM-8	WEC ENERGY GROUP INC	LS		1	2.A FE	580,907	101.7750	591,310	581,000	580,916		9			5.600	5.606	MS	9,851		09/05/2023	09/12/2026
949746-SH-5	WELLS FARGO & COMPANY				2.A FE	13,379,240	94.9370	13,291,239	14,000,000	13,752,220		82,245			3.000	3.669	AO	79,333	420,000	02/20/2019	10/23/2026
94974B-GP-9	WELLS FARGO & COMPANY				2.A FE	2,028,945	97.7090	1,796,869	1,839,000	1,913,921		(42,307)			3.550	1.182	MS	16,684	65,285	12/22/2021	09/29/2025
94974B-GP-9	WELLS FARGO & COMPANY	LS			2.A FE	1,182,878	97.7090	1,028,876	1,053,000	1,101,385		(27,405)			3.550	0.889	MS	9,553	37,382	01/01/2021	09/29/2025
95000U-2A-0	WELLS FARGO & COMPANY			1,3	2.A FE	7,514,568	95.2570	6,314,558	6,629,000	7,108,666		(137,182)			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	95.5960	8,380,890	8,767,000	8,855,234		(35,158)			3.196	2.764	JD	10,896	280,193	01/01/2021	06/17/2027
95000U-2H-5	WELLS FARGO & COMPANY			1	2.A FE	19,272,400	97.2760	19,455,294	20,000,000	19,610,042		202,862			2.406	3.516	AO	81,537	481,200	04/21/2022	10/30/2025
95000U-2K-8	WELLS FARGO & COMPANY			1	1.E FE	17,150,000	96.2420	16,505,565	17,150,000	17,150,000					2.164	2.164	FA	144,327	371,126	02/04/2020	02/11/2026
95000U-2V-4	WELLS FARGO & COMPANY			1,5	2.A FE	28,000,000	95.4020	26,712,518	28,000,000	28,000,000					3.526	3.526	MS	266,017	987,280	03/17/2022	03/24/2028
95000U-2X-0	WELLS FARGO & COMPANY			1,5	2.A FE	10,000,000	98.0160	9,801,566	10,000,000	10,000,000					3.908	3.908	AO	71,647	390,800	04/18/2022	04/25/2026
95000U-3A-9	WELLS FARGO & COMPANY			1,5	2.A FE	15,000,000	99.2670	14,890,077	15,000,000	15,000,000					4.808	4.808	JJ	312,520	721,200	07/18/2022	07/25/2028
95000U-3B-7	WELLS FARGO & COMPANY			1,5	2.A FE	5,000,000	97.4170	4,870,873	5,000,000	5,000,000					4.897	4.897	JJ	106,102	244,850	07/18/2022	07/25/2033
95000U-3C-5	WELLS FARGO & COMPANY			1,5	2.A FE	15,000,000	98.9320	14,839,832	15,000,000	15,000,000					4.540	4.540	FA	257,267	681,000	08/08/2022	08/15/2026
95000U-3D-3	WELLS FARGO & COMPANY			1,5	1.E FE	7,000,000	100.4340	7,030,407	7,000,000	7,000,000					5.389	5.389	AO	70,207	188,615	04/17/2023	04/24/2034
95000U-3E-1	WELLS FARGO & COMPANY			1,5	1.E FE	10,592,735	102.1070	10,835,577	10,612,000	10,593,461		726			5.574	5.611	JJ	256,322		09/27/2023	07/25/2029
95000U-3E-1	WELLS FARGO & COMPANY	LS		1,5	1.E FE	288,000	102.1070	294,068	288,000	288,000					5.574	5.574	JJ	6,956		07/18/2023	07/25/2029
95000U-3F-8	WELLS FARGO & COMPANY			1,5	1.E FE	24,000,000	101.8110	24,434,611	24,000,000	24,000,000					5.557	5.557	JJ	577,928		07/18/2023	07/25/2034
95000U-3H-4	WELLS FARGO & COMPANY			1,5	1.E FE	11,196,000	108.7890	12,179,993	11,196,000	11,196,000					6.491	6.491	AO	137,272		10/16/2023	10/23/2034
95000U-3H-4	WELLS FARGO & COMPANY	LS		1,5	1.E FE	804,000	108.7890	874,662	804,000	804,000					6.491	6.491	AO	9,858		10/16/2023	10/23/2034
94988J-6F-9	WELLS FARGO BANK NA	LS		1	1.D FE	25,000,000	101.2220	25,305,580	25,000,000	25,000,000					5.254	5.254	JD	72,972		12/04/2023	12/11/2026
95040Q-AC-8	WELLTOWER INC			1	2.A FE	11,368,700	98.4550	9,845,505	10,000,000	10,525,255		(226,592)			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	96.5360	6,757,504	7,000,000	7,564,367		(100,430)			4.125	2.465	MS	85,021	288,750	02/26/2020	03/15/2029
95040Q-AN-4	WELLTOWER INC			1	2.A FE	7,678,164	87.9260	6,779,108	7,710,000	7,687,654		4,154			2.050	2.111	JJ	72,881	158,055	12/22/2021	01/15/2029
95040Q-AN-4	WELLTOWER INC	LS		1	2.A FE	1,166,666	87.9260	1,028,736	1,170,000	1,167,716		425			2.050	2.091	JJ	11,060	23,985	06/23/2021	01/15/2029

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
95040Q-AR-5	WELLTOWER INC			1	2.A FE	2,998,440	92.4640	2,773,929	3,000,000	2,998,666		131			3.850	3.856	JD	5,133	115,500	03/29/2022	06/15/2032
95081Q-AP-9	WESCO DISTRIBUTION INC			1	3.B FE	14,561,078	102.7830	13,680,351	13,310,000	13,680,351	433,343	(235,676)			7.250	4.559	JD	42,888	964,975	12/22/2021	06/15/2028
95709T-AP-5	WESTAR ENERGY INC			1	1.F FE	6,972,840	94.9720	6,648,021	7,000,000	6,990,288		2,796			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	86.0880	6,026,132	7,000,000	6,990,567		1,700			2.850	2.879	FA	83,125	199,500	12/07/2021	02/01/2029
958102-AR-6	WESTERN DIGITAL CORPORATION			1	2.C FE	14,958,900	79.5600	11,934,006	15,000,000	14,966,228		3,619			3.100	3.132	FA	193,750	465,000	12/07/2021	02/01/2032
958667-AC-1	WESTERN MIDSTREAM OPERATING LP			1,5	2.C FE	4,344,004	93.5140	4,343,727	4,645,000	4,344,581		577			4.050	5.308	FA	78,384		12/21/2023	02/01/2030
958667-AC-1	WESTERN MIDSTREAM OPERATING LP	LS		1,5	2.C FE	2,202,396	93.5140	2,202,255	2,355,000	2,202,689		293			4.050	5.308	FA	39,741		12/21/2023	02/01/2030
959802-AY-5	WESTERN UNION CO/THE			1	2.B FE	7,787,910	97.1610	7,578,519	7,800,000	7,797,438		2,428			2.850	2.883	JJ	105,593	222,300	11/18/2019	01/10/2025
959802-AY-5	WESTERN UNION CO/THE	LS		1	2.B FE	199,690	97.1610	194,321	200,000	199,934		62			2.850	2.883	JJ	2,708	5,700	11/18/2019	01/10/2025
959802-AZ-2	WESTERN UNION CO/THE			1	2.B FE	13,196,142	91.7590	12,295,711	13,400,000	13,292,170		47,468			1.350	1.723	MS	53,265	180,900	12/22/2021	03/15/2026
959802-AZ-2	WESTERN UNION CO/THE	LS		1	2.B FE	195,735	91.7590	183,518	200,000	197,736		996			1.350	1.876	MS	795	2,700	12/21/2021	03/15/2026
960386-AQ-3	WESTINGHOUSE AIR BRAKE TECHNOLOGIE			1	2.C FE	9,574,227	96.6700	9,289,954	9,610,000	9,582,658		3,715			3.200	3.400	JD	13,668	297,760	11/20/2023	06/15/2025
960413-AT-9	WESTLAKE CHEMICAL CORP			1	2.B FE	477,425	96.5920	482,958	500,000	482,818		5,393			3.600	5.015	FA	6,800	18,000	02/06/2023	08/15/2026
960413-AX-0	WESTLAKE CHEMICAL CORP			1	2.B FE	492,344	97.0230	485,114	500,000	498,174		2,901			0.875	1.467	FA	1,653	4,375	12/22/2021	08/15/2024
960413-AX-0	WESTLAKE CHEMICAL CORP	LS		1	2.B FE	295,406	97.0230	291,068	300,000	298,905		1,741			0.875	1.467	FA	992	2,625	12/22/2021	08/15/2024
961214-EM-1	WESTPAC BANKING CORP		D	2	2.A FE	5,621,090	96.3360	5,544,149	5,755,000	5,637,023		13,656			2.894	3.260	FA	68,008	152,080	10/23/2023	02/04/2030
962166-BX-1	WEYERHAEUSER COMPANY			1	2.B FE	7,581,432	95.5360	6,684,634	6,997,000	7,395,069		(62,111)			4.000	2.929	MN	35,762	279,880	12/22/2021	11/15/2029
962166-BY-9	WEYERHAEUSER COMPANY			1	2.B FE	3,224,893	95.2250	3,118,622	3,275,000	3,241,234		4,605			4.000	4.188	AO	27,656	131,000	03/26/2020	04/15/2030
962166-BY-9	WEYERHAEUSER COMPANY	LS		1	2.B FE	98,470	95.2250	95,225	100,000	98,969		141			4.000	4.188	AO	844	4,000	03/26/2020	04/15/2030
96350R-AA-2	WHITE CAP BUYER LLC			1	5.A FE	5,120,289	96.8010	5,021,077	5,187,000	4,969,076	429,571	3,258			6.875	7.088	AO	75,284	356,606	02/28/2023	10/15/2028
96350R-AA-2	WHITE CAP BUYER LLC	LS		1	5.A FE	1,274,910	96.8010	1,356,185	1,401,000	1,289,894		14,984			6.875	8.948	AO	20,334	96,319	02/28/2023	10/15/2028
96351C-AA-4	WHITE CAP PARENT LLC	LS		1	5.A FE	2,012,500	99.5350	1,990,706	2,000,000	1,976,096	140,863	(9,257)			8.250	8.169	MS	48,583	82,500	11/22/2023	03/15/2026
969457-CH-1	WILLIAMS COMPANIES INC			1	2.B FE	4,508,145	100.9990	4,544,965	4,500,000	4,506,967		(1,178)			5.400	5.323	MS	80,325	121,500	08/07/2023	03/02/2026
969457-CH-1	WILLIAMS COMPANIES INC	LS		1	2.B FE	500,905	100.9990	504,996	500,000	500,774		(131)			5.400	5.323	MS	8,925	13,500	08/07/2023	03/02/2026
969457-CJ-7	WILLIAMS COMPANIES INC			1	2.B FE	9,989,100	104.4620	10,446,168	10,000,000	9,989,790		690			5.650	5.664	MS	166,361	302,903	02/27/2023	03/15/2033
969457-CK-4	WILLIAMS COMPANIES INC			1	2.B FE	14,389,577	102.3550	14,745,292	14,406,000	14,390,713		1,136			5.300	5.326	FA	299,045		08/07/2023	08/15/2028
969457-CK-4	WILLIAMS COMPANIES INC	LS		1	2.B FE	593,323	102.3550	607,990	594,000	593,370		47			5.300	5.326	FA	12,330		08/07/2023	08/15/2028
969457-BW-9	WILLIAMS COS INC			1	2.B FE	11,934,433	99.4470	11,685,993	11,751,000	11,795,255		(89,629)			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	99.7490	4,987,463	5,000,000	5,018,235		(103,240)			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	98.3970	5,892,967	5,989,000	6,012,212		(23,205)			3.900	3.509	JJ	107,702	233,571	09/13/2022	01/15/2025
71953L-AA-9	WILLIAMS SCOTSMAN INC			1	4.B FE	10,459,648	100.1970	10,593,829	10,573,000	10,489,699	30,228	25,822			6.125	6.702	JD	28,782	525,096	10/18/2023	06/15/2025
96949V-AL-7	WILLIAMS SCOTSMAN INC			1	4.B FE	13,094,000	104.8760	13,732,424	13,094,000	13,094,000					7.375	7.375	AO	257,515		09/11/2023	10/01/2031
96949V-AL-7	WILLIAMS SCOTSMAN INC	LS		1	4.B FE	656,000	104.8760	687,985	656,000	656,000					7.375	7.375	AO	12,901		09/11/2023	10/01/2031
96950G-AE-2	WILLIAMS SCOTSMAN INTERNATIONAL IN			1	4.B FE	5,644,950	94.4530	5,256,292	5,565,000	5,256,292	250,497	(16,618)			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	97.3390	11,680,708	12,000,000	11,997,920		389			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	89.4390	4,024,744	4,500,000	4,577,052		(12,365)			2.950	2.625	MS	39,088	132,750	05/21/2020	09/15/2029
976826-BR-7	WISCONSIN POWER AND LIGHT COMPANY			1	2.A FE	6,189,336	100.2460	6,215,242	6,200,000	6,189,970		634			4.950	4.972	AO	76,725	154,303	03/27/2023	04/01/2033
976826-BR-7	WISCONSIN POWER AND LIGHT COMPANY	LS		1	2.A FE	798,624	100.2460	801,967	800,000	798,706		82			4.950	4.972	AO	9,900	19,910	03/27/2023	04/01/2033
92933B-AR-5	WMG ACQUISITION CORP			1	3.B FE	2,444,500	85.7120	2,142,797	2,500,000	2,142,797	139,664	5,408			3.000	3.279	FA	28,333	75,000	11/02/2021	02/15/2031
92933B-AT-1	WMG ACQUISITION CORP			1	3.B FE	3,581,117	90.9970	3,286,814	3,612,000	3,286,814	176,996	3,498			3.750	3.875	JD	11,288	135,450	11/17/2021	12/01/2029
92933B-AT-1	WMG ACQUISITION CORP	LS		1	3.B FE	2,615,445	90.9970	2,400,502	2,638,000	2,400,502	129,268	2,555			3.750	3.875	JD	8,244	98,925	11/17/2021	12/01/2029
92940P-AB-0	WRKCO INC			1	2.B FE	10,320,055	99.3100	9,795,970	9,864,000	10,055,247		(89,452)			4.650	3.644	MS	135,055	458,676	12/22/2021	03/15/2026
96145D-AB-1	WRKCO INC			1	2.B FE	5,650,268	98.0950	5,457,008	5,563,000	5,580,382		(24,492)			3.000	2.549	MS	49,140	166,890	01/01/2021	09/15/2024
983130-AV-7	WYNN LAS VEGAS LLC			1	4.A FE		98.5990								5.500	7.338	MS		8,150	02/22/2023	03/01/2025
98388M-AC-1	XCEL ENERGY INC			1	2.A FE	27,662,702	82.5230	27,310,950	33,095,000	28,131,341		468,639			2.350	4.647	MN	99,377	777,733	02/02/2023	11/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98389B-AV-2	XCEL ENERGY INC			1	2.A FE	12,727,572	97.5710	12,691,087	13,007,000	12,763,226		35,655			4.000	4.469	JD	23,124	520,280	04/06/2023	06/15/2028
98389B-AW-0	XCEL ENERGY INC			1	2.A FE	7,333,527	89.5820	7,798,123	8,705,000	7,478,490		144,962			2.600	5.415	JD	18,861	226,330	02/24/2023	12/01/2029
98389B-AW-0	XCEL ENERGY INC	LS		1	2.A FE	168,490	89.5820	179,164	200,000	171,821		3,331			2.600	5.415	JD	433	5,200	02/24/2023	12/01/2029
98389B-AY-6	XCEL ENERGY INC			1	2.A FE	17,641,569	92.4750	17,731,995	19,175,000	17,807,593		166,025			3.400	4.700	JD	54,329	651,950	01/26/2023	06/01/2030
98389B-BA-7	XCEL ENERGY INC			1	2.A FE	20,232,607	103.1270	20,928,636	20,294,000	20,234,113		1,506			5.450	5.490	FA	454,698		09/27/2023	08/15/2033
98389B-BA-7	XCEL ENERGY INC	LS		1	2.A FE	5,598,544	103.1270	5,781,311	5,606,000	5,598,777		233			5.450	5.467	FA	125,606		07/31/2023	08/15/2033
98372M-AC-9	XENIA HOTELS & RESORTS INC			1	4.A FE	8,036,950	92.0490	7,667,640	8,330,000	7,667,640	808,760	35,560			4.875	5.473	JD	33,841	406,088	05/24/2022	06/01/2029
98421M-AB-2	XEROX HOLDINGS CORP			1	3.C FE	819,522	90.2400	893,379	990,000	847,348	31,429	23,670			5.500	9.418	FA	20,570	54,450	10/20/2022	08/15/2028
98379J-AA-3	XPO ESCROW SUB LLC			1	3.A FE	7,521,112	103.1860	7,842,136	7,600,000	7,536,972		13,486			7.500	7.752	MN	72,833	601,667	10/11/2022	11/15/2027
983793-AK-6	XPO INC			1	3.C FE	5,900,000	103.2080	6,089,284	5,900,000	5,900,000					7.125	7.125	FA	21,019		12/07/2023	02/01/2032
98379K-AA-0	XPO INC			1	2.C FE	14,528,000	101.2010	14,775,346	14,600,000	14,534,146		6,146			6.250	6.368	JD	76,042	473,993	08/01/2023	06/01/2028
98379K-AB-8	XPO INC			1	3.C FE	7,985,500	103.5640	8,299,619	8,014,000	7,987,128		1,628			7.125	7.184	JD	47,583	296,601	05/18/2023	06/01/2031
98379K-AB-8	XPO INC	LS		1	3.C FE	2,786,000	103.5640	2,885,293	2,786,000	2,786,000					7.125	7.125	JD	16,542	103,111	05/17/2023	06/01/2031
98459L-AA-1	YALE UNIVERSITY			1	1.A FE	31,669,016	94.6490	30,157,925	31,863,000	31,673,474		4,458			0.873	1.340	AO	58,724		12/20/2023	04/15/2025
984851-AF-2	YARA INTERNATIONAL ASA		D	1	2.B FE	9,875,052	97.5500	9,657,417	9,900,000	9,887,523		2,482			4.750	4.782	JD	39,188	470,250	05/24/2018	06/01/2028
984851-AF-2	YARA INTERNATIONAL ASA	LS	D	1	2.B FE	99,748	97.5500	97,550	100,000	99,874		25			4.750	4.782	JD	396	4,750	05/24/2018	06/01/2028
984851-AG-0	YARA INTERNATIONAL ASA		D	1	2.B FE	6,500,000	86.7100	5,636,127	6,500,000	6,500,000					3.148	3.148	JD	15,347	204,620	05/28/2020	06/04/2030
98425B-AU-0	YMCA OF GREATER NEW YORK			1	2.B FE	4,000,000	92.3080	3,692,316	4,000,000	4,000,000					2.303	2.303	FA	38,383		12/20/2023	08/01/2026
98425B-AF-3	YMCA OF GREATER NY			1	2.B FE	400,000	95.6110	382,446	400,000	400,000					2.630	2.630	FA	4,383		12/20/2023	08/01/2025
98425B-AG-1	YMCA OF GREATER NY			1	2.B FE	300,000	93.2870	279,861	300,000	300,000					2.810	2.810	FA	3,513		12/20/2023	08/01/2026
988498-AN-1	YUM! BRANDS INC.			1	3.C FE	1,500,000	90.1790	1,352,691	1,500,000	1,352,691	94,941				3.625	3.625	MS	16,010	54,375	09/10/2020	03/15/2031
988498-AR-2	YUM! BRANDS INC.	LS		1	3.C FE	2,395,975	98.2500	2,348,170	2,390,000	2,348,170	135,074	(642)			5.375	5.336	AO	32,116	128,463	03/25/2022	04/01/2032
98877D-AD-7	ZF NA CAPITAL		C	1	3.A FE	4,386,272	103.6270	4,559,584	4,400,000	4,387,962		1,690			6.875	6.950	AO	64,701	151,250	04/04/2023	04/14/2028
98877D-AE-5	ZF NA CAPITAL		C	1	3.A FE	6,558,077	106.5790	6,861,582	6,438,000	6,548,225		(9,852)			7.125	6.784	AO	98,112	229,354	04/13/2023	04/14/2030
98877D-AE-5	ZF NA CAPITAL	LS	C	1	3.A FE	1,954,015	106.5790	2,091,088	1,962,000	1,954,662		648			7.125	7.200	AO	29,900	69,896	04/04/2023	04/14/2030
98956P-AS-1	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	18,546,246	96.5440	17,957,214	18,600,000	18,579,888		9,408			3.050	3.105	JJ	261,588	567,300	04/13/2020	01/15/2026
98956P-AS-1	ZIMMER BIOMET HOLDINGS INC	LS		1	2.B FE	599,286	96.5440	579,265	600,000	599,735		124			3.050	3.072	JJ	8,438	18,300	03/13/2020	01/15/2026
98956P-AU-6	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	13,648,362	96.4170	13,209,193	13,700,000	13,662,498		12,107			1.450	1.759	MN	21,520	192,125	09/27/2023	11/22/2024
98956P-AX-0	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	19,993,000	103.0250	20,604,930	20,000,000	19,993,103		103			5.350	5.358	JD	89,167		11/28/2023	12/01/2028
98978V-AL-7	ZOETIS INC			1	2.A FE	1,674,637	94.8470	1,597,223	1,684,000	1,680,204		956			3.000	3.065	MS	15,296	50,520	09/05/2017	09/12/2027
98978V-AL-7	ZOETIS INC	LS		1	2.A FE	99,444	94.8470	94,847	100,000	99,775		57			3.000	3.065	MS	908	3,000	09/05/2017	09/12/2027
98978V-AV-5	ZOETIS INC			1	2.B FE	5,607,071	107.1900	6,019,779	5,616,000	5,607,847		692			5.600	5.621	MN	39,312	314,496	11/08/2022	11/16/2032
98978V-AV-5	ZOETIS INC	LS		1	2.B FE	4,377,029	107.1900	4,699,201	4,384,000	4,377,636		540			5.600	5.621	MN	30,688	245,504	11/08/2022	11/16/2032
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						21,530,634,018	XXX	21,152,703,598	21,944,458,156	21,363,851,375	138,722,555	9,740,579	20,859,885	116,787	XXX	XXX	XXX	241,361,874	638,615,242	XXX	XXX
007036-PC-4	ARMT_05-6A RMBS			2	6. *		0.0000		17,267						6.090	6.090	MON	18	313	08/25/2023	11/25/2035
45669E-AD-8	INDX 2007-AR5 CM RMBS			4,5	6. FE	2,067	0.0000		11,317			(9,818)			3.599	3.379	MON	34	48	09/01/2023	05/26/2037
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS			2,4	4.B Z	144,835	48.2430	137,547	285,114	137,547	(16,122)	4,358			4.932	10.693	MON	1,172	11,007	03/27/2012	10/01/2041
83612L-AE-9	SVHE 2006-WF1, M1 ABS			4,5,6	6. *		55.8520	2,060,779	3,689,685						6.026	6.026	MON	18,528	32,530	09/01/2023	10/25/2036
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						146,902	XXX	2,198,325	4,003,383	137,547	(16,122)	(5,460)			XXX	XXX	XXX	19,752	43,898	XXX	XXX
45256H-AC-2	IF_01-A CMBS			2,3			100.0020								5.026	0.000	MON			11/15/2001	07/25/2031
45256H-AD-0	IF_01-A CMBS			2,3	1.B FE		100.0470								5.159	0.000	MON			09/28/2004	07/25/2031
45256#-AB-8	IMPACT CIL PARENT CMBS			2,3	1.G FE	56,652,052	100.0300	56,669,429	56,652,269	56,498,328		1,609			5.118	5.118	MJSD	130,334	1,700,399	12/27/2023	10/28/2056

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45255@-AD-7	IMPACT COMMUNITY CAPITAL CMBS			2,3	5.B GI	935,159	99.8890	935,914	936,731	934,925	3	244			11.156	11.149	MON			06/25/2014	07/25/2031
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						57,587,211	XXX	57,605,343	57,589,000	57,433,253	3	1,853			XXX	XXX	XXX	130,334	1,700,399	XXX	XXX
001207-AA-7	AGL 2020-9A AS CLO			4	1.A Z	40,008,800	100.0220	40,008,800	40,000,000	40,008,800		(725)	25,475		7.177	7.155	JAJO	582,169		11/15/2023	01/20/2034
00900C-AJ-3	AIMCO 2017-AA XR CLO			4	1.A FE	3,093,865	99.6850	3,156,692	3,166,667	3,133,128		31,495			6.578	7.471	JAJO	42,238	183,287	03/16/2021	04/20/2034
00900P-AM-7	AIMCO 2018-BA BR CLO			4	1.C FE	2,032,095	99.9180	2,123,258	2,125,000	2,048,582		855			7.306	7.306	JAJO	33,206	141,237	04/13/2021	01/15/2032
00900P-AN-5	AIMCO 2018-BA CR CLO			4	1.F FE	910,445	99.4940	970,067	975,000	923,648		7,159			7.756	8.705	JAJO	16,174	69,239	04/13/2021	01/15/2032
00900P-AJ-4	AIMCO 2018-BA D CLO			1	2.C FE	2,228,000	99.9660	2,499,150	2,500,000	2,218,176		(17,905)			8.656	11.468	JAJO	46,285	200,286	12/03/2018	01/15/2032
00901A-AJ-6	AIMCO 2019-10A AR CLO			4	1.A FE	14,080,080	99.8310	14,475,495	14,500,000	14,275,817		158,413			6.734	7.672	JAJO	189,859	889,187	07/29/2021	07/22/2032
00144G-AE-1	AIMCO 2021-14A B CLO			4	1.C FE	2,210,352	97.9050	2,349,720	2,400,000	1,958,351		(18,313)	282,504		7.028	7.028	JAJO	34,202	153,842	03/04/2021	04/20/2034
00144G-AG-6	AIMCO 2021-14A C CLO			4	1.F FE	1,170,975	97.3550	1,265,615	1,300,000	1,265,615		307,099	219,037		7.478	7.478	JAJO	19,712	89,262	03/04/2021	04/20/2034
00144G-AJ-0	AIMCO 2021-14A D CLO			4	2.C FE	955,955	96.8040	1,064,844	1,100,000	1,064,844		341,836	272,679		8.578	8.578	JAJO	19,133	87,797	03/04/2021	04/20/2034
00900G-AE-5	AIMCO_18-AA CLASS B			4	1.B FE	2,282,352	99.1390	2,379,336	2,400,000	2,379,336		96,236	20,390		7.049	16.785	JAJO	35,727	153,912	02/16/2018	04/17/2031
00900G-AG-0	AIMCO_18-AA CLASS C			4	1.F FE	1,118,856	98.2410	1,178,892	1,200,000	1,178,892		1,145,732	1,086,560		7.415	7.415	JAJO	18,784	81,215	02/16/2018	04/17/2031
00900G-AJ-4	AIMCO_18-AA CLASS D			4	2.C FE	1,052,196	98.6240	1,183,488	1,200,000	1,183,488		1,155,640	1,049,700		8.215	8.215	JAJO	20,811	90,948	02/16/2018	04/17/2031
017154-AL-9	ALLPK 2019-1A AR CLO			4	1.A FE	11,521,080	99.0210	11,882,520	12,000,000	11,688,319		142,221			6.716	7.847	JAJO	163,418	586,875	01/20/2022	01/20/2035
02376Y-AA-5	AMERICAN AIRLINES 2016-1 PASS THRO			4	3.C FE	3,760,011	99.8910	3,854,976	3,859,178	3,790,018		30,007			5.250	6.493	JJ	93,424	196,856	12/02/2022	07/15/2025
02379D-AA-8	AMERICAN AIRLINES 2019-1 CLASS B C			4	3.C FE	1,762,000	89.3530	2,382,617	2,666,507	1,994,226		65,777			3.850	13.943	FA	38,783	98,968	08/01/2019	08/15/2029
02377B-AB-2	AMERICAN AIRLINES INC			4	1.G FE	774,323	93.5420	799,388	854,574	785,293		11,037	23,050		3.600	6.465	MS	8,460	30,199	01/01/2021	09/22/2027
02378W-AA-7	AMERICAN AIRLINES INC			4	3.A FE	636,526	97.1400	877,292	903,125	731,676		29,633			4.950	16.104	FA	16,888	42,325	01/05/2017	08/15/2026
02377A-AA-6	AMERICAN AIRLINES PASS ABS			2	2.C FE	6,743,735	93.0180	7,369,046	7,922,207	7,011,851		238,984			3.700	9.125	AO	73,280	286,448	09/02/2014	04/01/2028
03328L-AA-0	ANCHC_4R-R CLO			4	1.A FE	1,083,995	99.9950	1,100,962	1,101,017	1,085,112		931			6.702	7.542	JAJO	12,913	64,309	01/01/2021	01/28/2031
03767C-AB-6	APID 17-28A A1B CLO			4	1.A FE	14,449,450	99.9360	15,415,128	15,425,000	15,214,843		228,544			6.828	9.015	JAJO	213,564	957,474	04/29/2020	01/20/2031
04018B-AL-1	ARES 2020-55A A1R CLO			4	1.A FE	14,413,050	99.6330	14,944,950	15,000,000	14,426,095		(35,378)			6.785	6.374	JAJO	217,701	918,099	06/25/2021	07/15/2034
04018F-AA-6	ARES 2021-60A A CLO			4	1.A FE	39,769,657	99.5280	41,229,474	41,425,000	40,463,133		565,087			6.777	8.154	JAJO	584,838	2,551,710	05/06/2021	07/18/2034
04942F-AA-7	ATCLO 2021-17A A CLO			4	1.A FE	23,925,500	99.2810	24,820,250	25,000,000	24,269,584		296,084			6.878	8.126	JAJO	348,667	1,564,495	02/03/2022	10/20/2034
09628W-AW-2	BLUEM 2016-2A A1R2			4	1.A FE	7,000,650	99.7870	7,034,984	7,050,000	7,003,524		2,874			6.749	6.919	FMAN	55,508	120,493	11/14/2023	08/20/2032
09631B-AA-1	BLUEM_31-A1 CLO			4	1.A FE	25,063,828	99.5800	25,372,984	25,480,000	25,267,229		324,865	121,464		6.808	6.986	JAJO	356,595	765,500	07/14/2023	04/19/2034
11043X-AA-1	BRITISH AIR 19-1 AA PTT		C	2	1.E FE	5,672,445	88.8620	5,947,656	6,693,139	5,766,637		87,837			3.300	6.488	MJSD	9,817	218,226	07/15/2019	12/15/2032
08180X-AU-6	BSP_8R CLO			4	1.F FE	1,848,980	98.0790	1,961,580	2,000,000	1,870,356		17,000			7.528	9.473	JAJO	30,529	138,340	01/01/2021	01/20/2031
19737L-AA-1	CECLO 2021-31A X CLO			4	1.A FE	980,230	99.8540	998,540	1,000,000	990,755		8,358			6.678	7.317	JAJO	13,541	55,837	02/01/2021	04/20/2034
15032A-AN-7	CEDF 2016-5A A1R CLO			4	1.A FE	3,306,635	99.9540	3,358,454	3,360,000	3,311,607		3,998			6.765	7.322	JAJO	47,985	172,004	09/27/2023	07/17/2031
15032D-AR-2	CEDF 2016-6A ARR			4	1.A FE	50,210,825	99.6050	50,449,933	50,650,000	50,222,922		12,097			6.727	6.966	JAJO	690,954		11/09/2023	04/20/2034
14311A-AS-1	CGMS 2014-5A A1RR CLO			4	1.A FE	2,409,012	99.9300	2,414,134	2,415,825	2,409,189		176			6.796	6.906	JAJO	35,115	40,973	09/27/2023	07/15/2031
14317V-AQ-3	CGMS 2019-4A A11R CLO			4	1.A FE	23,979,000	99.3780	24,844,500	25,000,000	23,895,614		(74,933)	49,632		6.714	8.508	JAJO	359,006	1,522,147	01/31/2022	04/15/2035
12552M-AG-3	CIFC 2013-3RA B CLO			4	1.E FE	1,856,160	98.5090	1,970,180	2,000,000	1,877,168		16,676			7.510	9.188	JAJO	28,790	139,011	01/01/2021	04/24/2031
00141V-AA-3	CLVR 2021-1A A			4	1.A FE	87,336,250	99.5800	87,630,400	88,000,000	87,352,815		16,565			6.774	6.968	JAJO	1,159,028		11/14/2023	04/22/2034
BAS1FY-HC-0	CYGNUS ISSUANCE S. A. I / NAC 8		D		5.A Z	8,222,680	77.0000	8,222,680	10,678,805	8,222,680	774,705	77,395	1,769,910		9.457	11.515	MON	86,965	978,236	06/01/2022	12/31/2026
BAS1FY-HD-8	CYGNUS ISSUANCE S. A. II / NAC 8		D		5.A Z	6,413,211	77.0000	6,413,211	8,328,845	6,413,211	443,634	75,927	1,235,399		9.457	12.150	MON	67,828	762,970	06/01/2022	12/31/2026
247361-ZV-3	DELTA AIR LINES 2020-1 CLASS AA PA			4	1.E FE	6,706,565	88.6790	7,012,012	7,907,212	6,912,111		183,201			2.000	6.160	JD	9,225	155,155	03/04/2020	06/10/2028
27829P-AL-0	EATON 2020-2A AR CLO			4	1.A FE	23,063,760	99.6020	23,904,480	24,000,000	22,928,541		(299,619)			6.805	5.229	JAJO	349,348	1,473,811	01/20/2022	01/15/2035
29001Y-AA-1	ELM22 2023-1A A CLO			4	1.A FE	2,303,000	100.3980	2,312,166	2,303,000	2,303,000					7.203	7.203	JAJO	35,019		11/20/2023	04/17/2036
29002G-AB-7	ELMW_4 2020 1A CLO			4	1.A FE	1,492,000	99.9390	1,599,024	1,600,000	1,572,105		30,354			6.896	8.882	JAJO	23,599	99,710	04/08/2020	04/15/2033
29247K-AA-5	EMPWR 2023-3A A CLO			4	1.A FE	40,000,000	100.0530	40,021,200	40,000,000	40,000,000					7.225	7.225	JAJO	88,301		11/22/2023	01/20/2037
36320W-AQ-9	GALXY 2015-21A CR CLO			4	1.E FE	1,895,790	97.9130	1,958,260	2,000,000	1,908,081		9,978	228		7.428	8.660	JAJO	30,124	86,908	09/27/2023	04/20/2031

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
37149H-AA-4	GNRT 2023-11A A CLO			4	1.A FE	22,424,175	101.5730	22,853,925	22,500,000	22,431,142		7,597	20,205		7.536	7.599	JAJO	343,822	1,077,919	01/27/2023	04/20/2035
37147V-AA-5	GNRT 2023-12A A CLO			4	1.A FE	31,500,000	100.6030	31,689,945	31,500,000	31,500,000					7.350	7.350	JAJO	743,168		08/07/2023	07/20/2036
370918-AA-2	GNRT 2023-13A A1 CLO			4	1.A FE	40,000,000	100.3950	40,158,000	40,000,000	40,000,000					7.149	7.149	JAJO	325,685		11/20/2023	01/20/2037
38175G-AA-1	GOCAP 2015-23A AR CLO			4	1.A FE	7,736,898	100.0060	7,863,573	7,863,101	7,786,906		38,845			6.878	7.376	JAJO	109,664	485,358	01/27/2022	01/20/2031
40440X-AA-9	HLM 2021-16A A1 CLO			4	1.A FE	16,739,138	99.8170	17,366,162	17,398,000	16,934,327		165,224			6.814	7.624	JAJO	230,498	1,080,975	09/22/2022	01/23/2035
417403-AA-0	HIIKPK 2023-1A A CLO			4	1.A FE	75,000,000	100.0660	75,049,500	75,000,000	75,000,000					7.002	7.002	JAJO	306,330		11/20/2023	01/21/2036
44928X-AY-0	ICG 2014-1A A1A2 CLO			4	1.A FE	14,397,900	99.3270	14,899,050	15,000,000	14,691,646		239,114			6.878	8.274	JAJO	209,200	938,697	08/20/2021	10/20/2034
44928X-BA-1	ICG 2014-1A A1B2 CLO			4	1.A FE	8,161,500	88.4090	8,840,900	10,000,000	8,696,440		827,413	386,473		5.416	14.839	JAJO	106,812	212,500	08/20/2021	10/20/2034
44929F-BA-9	ICG 2014-3A A1RR CLO			4	1.A FE	5,364,255	99.7700	5,514,598	5,527,311	5,413,065		12,283			6.670	7.361	JAJO	69,640	325,677	07/13/2020	04/25/2031
44933E-AA-7	ICG 2022-1A A1 CLO			4	1.A FE	24,925,000	99.9680	24,992,000	25,000,000	24,926,031		1,031			6.956	7.033	JAJO	352,621		12/01/2023	07/20/2035
48255V-AA-0	KKR 2023-46A A1A CLO			4	1.A FE	7,002,100	100.0940	7,006,580	7,000,000	7,002,057		(43)			7.266	7.258	JAJO	103,134		11/20/2023	04/20/2035
48259B-AA-0	KKR 38A A1 CLO			4	1.A FE	15,808,000	99.6700	15,947,200	16,000,000	15,826,843		18,843			6.714	7.020	JAJO	229,764	268,064	07/14/2023	04/15/2033
50200Y-AQ-1	LCM 30A AR CLO			4	1.A FE	19,780,000	99.7410	19,948,200	20,000,000	19,818,209		38,209			6.758	7.053	JAJO	274,067	660,835	07/17/2023	04/20/2031
55954T-AQ-9	MAGNE 2022-35A AR CLO			4	1.A FE	10,000,000	100.1190	10,011,900	10,000,000	10,000,000					7.028	7.028	JAJO	132,755		10/10/2023	10/25/2036
56578A-AA-9	MCLO 2021-17A A1A CLO			4	1.A FE	23,294,828	99.8560	24,215,080	24,250,000	23,632,875		282,029			6.928	7.742	JAJO	340,666	1,529,853	07/28/2022	01/20/2035
55817H-AN-9	MDPK 2022-62A AR CLO			4	1.A FE	15,008,000	100.3210	15,048,150	15,000,000	15,007,934		(66)	1,000		7.253	7.239	JAJO	229,673	182,926	11/20/2023	07/17/2036
59802U-AX-7	MIDO 2014-3A A3A2 CLO			4	1.A FE	4,172,356	99.7370	4,246,222	4,257,419	4,179,508		5,862			6.644	7.462	JAJO	54,997	248,151	01/01/2021	04/21/2031
33836J-AC-3	MORGN 2017-1A AR CLO			4	1.A FE	9,589,700	99.3400	9,934,000	10,000,000	9,753,512		136,301			6.857	8.111	JAJO	139,053	623,770	10/18/2021	10/20/2034
62432P-AC-6	MVEW 2019-2A A2 CLO			4	1.A FE	4,207,500	100.0030	4,500,135	4,500,000	4,396,497		74,767			7.556	9.565	JAJO	72,725	310,465	04/30/2020	01/15/2033
62432F-AN-4	MVEW_2016-1A B1R CLO			4	1.C FE	1,117,188	99.3850	1,242,313	1,250,000	1,210,657		42,876			7.506	12.417	JAJO	20,068	86,063	04/28/2020	04/14/2033
631704-AA-1	NCC 2021-IA A1 CLO			4	1.A FE	5,687,700	99.3620	5,961,720	6,000,000	5,719,360		23,314			6.907	8.643	JAJO	88,640	374,519	07/21/2021	08/26/2034
631704-AB-9	NCC 2021-IA A2 CLO			4	1.A FE	8,371,200	89.7460	8,974,600	10,000,000	4,744,370		413,070	4,130,100		2.220	7.941	JAJO	46,867	222,000	07/21/2021	08/26/2034
64134M-AA-4	NEUB 2021-45A A CLO			4	1.A FE	29,024,700	99.7860	29,935,800	30,000,000	28,805,252		(238,648)			6.786	5.719	JAJO	435,427	1,845,317	10/07/2021	10/14/2035
64135D-AA-3	NEUB_47 CLO			4	1.A FE	32,717,520	99.4270	33,805,180	34,000,000	33,605,192		835,821			6.694	5.966	JAJO	486,793	2,077,021	01/21/2022	04/14/2035
67590G-BG-3	OCT17 2013-1A A1R2 CLO			4	1.A FE	2,634,791	99.8720	2,703,049	2,706,514	2,678,916		21,872			6.640	7.808	JAJO	33,947	163,294	07/16/2020	01/25/2031
67590G-BJ-7	OCT17 2013-1A A2R2 CLO			4	1.A FE	1,214,857	99.8540	1,223,212	1,225,000	1,215,187		330			6.740	6.993	JAJO	15,596	21,015	09/27/2023	01/25/2031
67706H-AW-8	OHALF 2013-1A A1R2 CLO			4	1.A FE	976,631	99.9920	996,290	996,369	978,587		1,559			6.764	7.446	JAJO	13,104	61,403	01/01/2021	07/23/2031
67108L-BA-0	OZLM 2014-6A B1S CLO			4	1.E FE	1,846,400	99.4630	1,989,260	2,000,000	1,868,898		17,876			7.765	9.561	JAJO	32,785	142,455	01/01/2021	04/17/2031
67111D-AN-6	OZLM 2016-15A A1AR			4	1.A FE	5,101,898	99.9540	5,247,585	5,250,000	5,182,663		67,482	6,109		6.968	8.503	JAJO	74,178	333,335	07/22/2020	04/20/2033
67112G-AE-8	OZLM 2018-18A C CLO			4	1.E FE	920,300	98.1500	981,500	1,000,000	931,893		9,182			7.506	9.479	JAJO	16,054	68,487	01/01/2021	04/15/2031
70017W-AA-1	PAIA 2019-1A A1 CLO			4	1.A FE	12,006,000	100.0500	12,006,000	12,000,000	12,006,000		(222)	5,778		7.121	7.095	FMAN	111,568		11/22/2023	05/17/2032
72132Y-AL-9	PIPK 2020-6A AR2 CLO			4	1.A FE	57,689,550	99.7960	59,877,600	60,000,000	53,359,535		(4,505,720)			6.799	13.752	FMAN	475,937	3,723,763	09/27/2023	05/18/2034
693975-AC-8	PPMC 2022-6RA A1R CLO			4	1.A FE	40,000,000	100.2650	40,106,000	40,000,000	40,000,000					7.325	7.325	JAJO	89,523		12/01/2023	01/20/2037
48662L-AA-9	RAD 2021-10A A CLO			4	1.A FE	18,389,850	99.8400	19,029,504	19,060,000	18,607,261		183,171			6.844	7.781	JAJO	253,644	1,038,725	01/27/2022	04/24/2034
75620T-AW-8	RCTTE 2015-1A ARR CLO			4	1.A FE	25,484,800	99.5640	25,488,384	25,600,000	25,486,510		1,710			6.757	6.867	JAJO	350,786		11/29/2023	04/20/2034
75888F-AG-0	REG13 2018-2A B CLO			4	1.F FE	2,561,708	99.5880	2,738,670	2,750,000	2,588,927		21,607			7.756	9.373	JAJO	45,620	195,289	01/01/2021	07/15/2031
75884E-AA-0	REG18 2021-1A A1 CLO			4	1.A FE	11,553,600	99.7880	11,575,408	11,600,000	11,554,023		423			6.755	6.846	JAJO	167,611		12/07/2023	01/15/2034
74989H-AA-0	RRAM 2020-12A AAR2 CLO			4	1.A FE	8,550,000	100.0470	8,554,019	8,550,000	8,550,000					7.015	7.015	JAJO	128,296		12/01/2023	01/15/2036
78403D-AT-7	SBA TOWER TRUST				1.F FE	4,161,463	89.2860	4,375,006	4,900,000	4,286,133		179,704	55,034		1.631	6.417	MON	3,552	79,919	12/22/2021	11/15/2026
81883J-AA-8	SHACK 2021-16A A CLO			4	1.A FE	26,620,109	99.7480	26,802,288	26,870,000	26,626,407		6,298			6.887	7.135	JAJO	375,271		11/15/2023	10/20/2034
83004L-AC-9	SIX10 2016-2RA A1R2 CLO			4	1.A FE	29,436,310	99.9050	30,011,462	30,040,000	29,595,162		129,858			6.987	7.558	JAJO	425,635	828,036	11/09/2023	01/20/2034
83608G-AN-6	SNDPT 2013-1A A1R CLO			4	1.A FE	2,556,495	99.7690	2,613,309	2,619,360	2,592,824		18,989			6.712	7.657	JAJO	32,719	160,354	07/27/2020	01/26/2031
83607E-AA-0	SNDPT 2014-1RA A			4	1.A FE	7,488,750	99.9440	7,495,800	7,500,000	7,488,926		176			6.807	6.849	JAJO	106,354		12/01/2023	07/18/2031
83610J-AA-4	SNDPT 2018-1A A			4	1.A FE	1,543,796	99.7790	1,647,469	1,651,118	1,627,997		20,436			6.656	8.499	JAJO	23,506	98,889	04/16/2020	04/15/2031
835938-AA-9	SNDPT 2023-36A A CLO			4	1.A Z	10,015,000	100.4090	10,040,900	10,000,000	10,014,764		(236)			7.308	7.220	JAJO	292,313		11/27/2023	07/26/2036

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
87122F-AA-4	STCP 2023-3A A1 CLO			4	1.A FE	12,500,000	100.2140	12,526,750	12,500,000	12,500,000					7.616	7.616	JAJO	193,040	482,567	03/10/2023	04/20/2035
871969-AC-5	TCW 2022-1A A1 CLO			4	1.A FE	9,969,600	99.6670	10,016,534	10,050,000	9,970,919		1,319			6.752	6.958	JAJO	131,944		11/28/2023	04/22/2033
883310-AL-8	THAYR 2017-1A A1R CLO			4	1.A FE	29,745,000	99.4580	29,837,400	30,000,000	29,751,115		6,115			6.717	6.938	JAJO	408,644		11/14/2023	04/20/2034
894940-AA-3	TREST 2023-6A A CLO			4	1.A FE	10,000,000	100.0070	10,000,700	10,000,000	10,000,000					7.085	7.085	JAJO	33,455		11/03/2023	01/25/2036
89640A-AL-0	TRNTS 2019-10A AR CLO			4	1.A FE	44,915,593	98.9090	46,190,503	46,700,000	43,296,323		(172,134)	1,447,136		6.774	6.262	JAJO	676,616	2,871,701	02/15/2022	01/15/2035
90932Q-AA-4	UNITED AIRLINES 2014-2 CLASS A PAS			4	1.F FE	569,207	95.2700	579,876	608,668	572,826		8,190	4,986		3.750	6.566	MS	7,482	22,261	02/06/2023	09/03/2026
90932K-AA-7	UNITED AIRLINES 2019-2 CLASS B PAS			2	3.B FE	2,785,002	90.7200	3,453,388	3,806,633	3,101,021		111,302			3.500	12.724	MN	22,205	126,490	09/03/2019	05/01/2028
90932D-AA-3	UNITED AIRLINES INC ABS			4	3.A FE	8,939,191	87.2090	9,923,055	11,378,417	9,234,600		283,804			3.100	8.806	AO	82,304	345,954	12/07/2022	04/07/2030
90932E-AA-1	UNITED AIRLINES INC ABS			4	1.G FE	8,334,137	89.3480	8,757,772	9,801,865	8,515,995		181,859			2.875	6.661	AO	65,754	276,389	09/13/2016	04/07/2030
90932M-AA-3	UNITED AIRLINES PASS THROUGH TRUST			2	2.C FE	886,765	87.0490	962,255	1,105,423	916,946		30,180			2.900	8.324	MN	5,343	31,562	09/03/2019	05/01/2028
90932M-AA-3	UNITED AIRLINES PASS THROUGH TRUST	LS		2	2.C FE	121,131	87.0490	131,443	151,000	125,254		4,123			2.900	8.324	MN	730	4,311	09/03/2019	05/01/2028
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST			4	2.A FE	1,703,564	96.8630	1,766,785	1,824,000	1,744,267		32,575			4.875	8.390	JAJO	18,772	84,697	01/25/2021	01/15/2026
92331D-AW-8	VENTR 2017-28AA A1R CLO			4	1.A FE	16,714,600	99.3270	17,382,225	17,500,000	16,981,174		223,108			6.887	8.164	JAJO	244,408	1,096,921	02/01/2022	10/20/2034
92326Q-AC-7	VENTR 2021-42A A1A CLO			4	1.A FE	17,660,170	99.3300	17,978,730	18,100,000	15,506,397		58,392	2,246,100		6.785	7.378	JAJO	262,692	479,251	12/06/2023	04/15/2034
92333B-AQ-3	VENTR_37-R-A1R CLO			4	1.A FE	25,329,570	99.7750	25,432,648	25,490,000	25,331,975		2,405			6.805	6.967	JAJO	371,037		11/30/2023	07/15/2032
94950J-AA-9	WELF 2018-1A A CLO			4	1.A FE	8,609,919	100.0010	8,690,044	8,689,957	8,621,121		11,202			6.765	7.017	JAJO	124,104	148,116	07/14/2023	07/17/2031
97316U-AA-6	WINDR 2021-4A A CLO			4	1.A FE	34,580,000	99.2930	34,752,550	35,000,000	34,587,783		7,783			6.847	7.148	JAJO	485,977		11/21/2023	01/20/2035
98888D-AN-2	ZAIS 2020-15A A1R CLO			4	1.A FE	6,326,500	100.0110	6,500,715	6,500,000	6,337,946		(4,676)			7.002	6.724	JAJO	79,648	422,135	01/17/2023	07/28/2032
98885N-AA-1	ZAIS 2022-18A A1A CLO			4	1.A FE	48,637,000	99.9780	49,989,000	50,000,000	48,924,719		308,164	67,694		6.898	7.479	JAJO	651,499	3,196,040	01/20/2022	01/25/2035
98875N-AA-3	ZAIS1_9 CLO			4	1.A FE	13,101,132	99.9730	13,411,010	13,414,632	13,224,351		95,695			6.877	7.611	JAJO	187,079	835,869	01/21/2022	07/20/2031
00900K-AA-4	AIMCO 2018-BA E CLO			6	3.C FE	870,789	99.4640	1,019,506	1,025,000	880,000		6,226			12.006	14.876	JAJO	26,321	116,836	12/03/2018	01/15/2032
00144F-AA-1	AIMCO 2021-14A E CLO			4	3.C FE	254,717	95.1350	694,486	730,000	254,717					11.428	11.428	JAJO	16,916	79,360	03/04/2021	04/20/2034
00900H-AA-1	AIMCO_18-AA CLASS E			6	3.C FE	758,414	94.7690	900,306	950,000	795,878		19,387			10.815	15.872	JAJO	21,690	97,043	02/16/2018	04/17/2031
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,495,838,285	XXX	1,527,163,460	1,543,179,889	1,492,824,140	1,218,339	5,586,553	14,526,643		XXX	XXX	XXX	18,945,244	46,349,865	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						23,084,206,416	XXX	22,739,670,726	23,549,230,427	22,914,246,314	139,924,774	15,323,525	35,386,528	116,787	XXX	XXX	XXX	260,457,204	686,709,403	XXX	XXX
00774Y-AA-7	AERCAP HOLDINGS NV		D	1	3.A FE	20,062,000	98.7400	20,080,719	20,337,000	19,471,835	1,268,255	(87,036)			5.875	5.600	AO	811,636	651,993	11/10/2020	10/10/2079
00912X-BK-9	AIR LEASE CORPORATION			1	3.A FE	18,000,000	77.5950	13,967,147	18,000,000	13,967,147	1,637,147				4.125	4.125	MJSD	33,000	742,500	10/05/2021	12/31/2079
00928Q-AW-1	AIRCASTLE LTD			1,5	3.B FE	2,335,000	85.7310	2,001,822	2,335,000	2,001,822	203,872				5.250	5.250	MS	36,095	122,588	06/03/2021	12/31/2079
00928Q-AW-1	AIRCASTLE LTD	LS		1,5	3.B FE	2,665,000	85.7310	2,284,735	2,665,000	2,284,735	232,685				5.250	5.250	MS	41,196	139,913	06/03/2021	12/31/2079
05565Q-DU-9	BP CAPITAL MARKETS PLC		D	1,5	2.A FE	966,000	97.5520	942,348	966,000	966,000					4.375	4.375	MS	11,622	42,263	06/17/2020	12/31/2079
281020-AS-6	EDISON INTERNATIONAL			1,5	3.A FE	6,000,000	94.5800	5,674,793	6,000,000	5,674,793	764,453				5.375	5.375	MS	94,958	322,500	03/02/2021	12/31/2079
281020-AZ-0	EDISON INTERNATIONAL			2,5	3.A FE	9,500,000	100.7500	9,571,250	9,500,000	9,500,000					7.875	7.875	JD	49,875		12/04/2023	06/15/2054
281020-AZ-0	EDISON INTERNATIONAL	LS		2,5	3.A FE	500,000	100.7500	503,750	500,000	500,000					7.875	7.875	JD	2,625		12/04/2023	06/15/2054
29250N-BP-9	ENBRIDGE INC		A	1,5	2.C FE	10,000,000	100.1520	10,015,190	10,000,000	10,000,000					7.625	7.625	JJ	351,597	624,826	09/15/2022	01/15/2083
29250N-BT-1	ENBRIDGE INC		A	1	2.C FE	6,607,000	106.3650	7,027,509	6,607,000	6,607,000					8.500	8.500	JJ	149,759		09/18/2023	01/15/2084
29250N-BT-1	ENBRIDGE INC	LS	A	1	2.C FE	2,393,000	106.3650	2,545,305	2,393,000	2,393,000					8.500	8.500	JJ	54,241		09/18/2023	01/15/2084
29273V-AJ-9	ENERGY TRANSFER LP			1,5	3.B FE	7,562,325	83.4990	7,134,987	8,545,000	7,134,987	785,833	4,492			6.625	7.697	FA	213,862	566,106	04/05/2021	12/31/2079
29273V-AM-2	ENERGY TRANSFER LP			1,5	3.B FE	2,388,000	92.1480	2,200,491	2,388,000	2,200,491	206,511				7.125	7.125	MN	21,741	170,145	04/05/2021	12/31/2079
29273V-AM-2	ENERGY TRANSFER LP	LS		1,5	3.B FE	337,000	92.1480	310,538	337,000	310,538	29,143				7.125	7.125	MN	3,068	24,011	04/05/2021	12/31/2079
37045X-DB-9	GENERAL MOTORS FINANCIAL CO INC			1,5	3.A FE	9,120,731	92.3490	8,080,544	8,750,000	8,080,544	711,076	(36,314)			5.700	5.103	MS	126,073	498,750	12/22/2021	12/31/2079
37045X-DB-9	GENERAL MOTORS FINANCIAL CO INC	LS		1,5	3.A FE	5,826,474	92.3490	5,024,713	5,441,000	5,024,713	454,274	(34,687)			5.700	4.791	MS	78,396	310,137	11/10/2020	12/31/2079
40428Q-AS-8	HSBC HOLDINGS PLC		D	2,5	2.C FE	858,600	99.0460	787,413	795,000	807,910		(17,576)			6.375	4.032	MS	14,641	50,681	01/01/2021	12/31/2049
40428Q-BL-2	HSBC HOLDINGS PLC		D	2	2.C FE	865,556	95.5060	759,273	795,000	834,864		(10,678)			6.000	4.392	MN	5,168	47,700	01/01/2021	12/31/2079
637432-PB-5	NATIONAL RURAL UTILITIES COOPERATI			1,5	2.A FE	5,000,000	103.0670	5,153,360	5,000,000	5,000,000					7.125	7.125	MS	104,896	107,865	05/17/2023	09/15/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92556H-AE-7	PARAMOUNT GLOBAL			1,5	3.A FE	9,000,000	90.0000	8,100,000	9,000,000	8,100,000	742,419				6.375	6.375	MS	145,031	573,750	03/24/2022	03/30/2062
842587-DF-1	SOUTHERN COMPANY (THE)			1,5	2.C FE	967,110	95.0840	950,843	1,000,000	968,256		623			4.000	4.197	JJ	18,444	40,000	02/14/2022	01/15/2051
92840M-AC-6	VISTRA CORP			1,5	4.A FE	6,500,000	98.5000	6,402,500	6,500,000	6,402,500	487,936				7.000	7.000	JD	20,222	455,000	12/07/2021	12/31/2079
00912X-BJ-2	AIR LEASE CORPORATION			1,5	3.A FE	1,893,870	89.7800	1,717,483	1,913,000	1,717,483	118,551	200			4.650	4.714	MJSD	3,954	88,955	03/04/2021	01/01/9999
00912X-BJ-2	AIR LEASE CORPORATION	LS		1,5	3.A FE	3,153,630	89.7800	2,861,275	3,187,000	2,861,275	197,488	348			4.650	4.717	MJSD	6,586	148,196	03/04/2021	01/01/9999
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						132,501,296	XXX	124,097,989	132,954,000	122,809,893	7,839,642	(180,629)			XXX	XXX	XXX	2,398,687	5,727,877	XXX	XXX
1309999999. Total - Hybrid Securities						132,501,296	XXX	124,097,989	132,954,000	122,809,893	7,839,642	(180,629)			XXX	XXX	XXX	2,398,687	5,727,877	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
46434V-40-7	ISHARES -5 YEAR HIGH YIELD CORPORA				4.B	4,497,791	42.2200	4,628,241		4,628,241	130,450				0.000	0.000			101,740	09/29/2023	12/31/2022
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF				2.A	10,453,900	110.6600	11,066,000		11,066,000	612,101				0.000	0.000			101,385	11/20/2023	12/31/2024
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO				4.B YE	20,095,147	77.3900	20,616,154		20,616,154	555,208				0.000	0.000			283,033	12/19/2023	12/31/2024
464288-41-4	ISHARES NATIONAL MUNI BOND ETF				1.F YE	114,077,985	108.4100	119,143,783		119,143,783	5,772,680				0.000	0.000			1,377,010	09/29/2023	12/31/2024
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR				2.A	86,563,678	51.2750	85,846,092		85,846,092	2,282,054				0.000	0.000			2,193,690	12/14/2023	12/31/2024
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA				2.B	24,310,982	52.0000	24,720,852		24,720,852	777,320				0.000	0.000			694,689	11/30/2023	12/31/2024
1619999999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						259,999,483	XXX	266,021,122		266,021,122	10,129,812				XXX	XXX	XXX		4,751,546	XXX	XXX
00076V-BH-2	ABG INTERMEDIATE HOLDINGS 2 LLC DD				4.A FE		100.2920								0.000	9.431	MJSD		7,012	08/30/2023	12/21/2028
BAS1KJ-DY-3	COREWEAVE COMPUTE ACQ. DDTL				4.B Z	17,933,785	98.2500	17,619,944	17,933,785	17,619,944	(6,682)	6,682			14.131	14.646	JAJO	336,806		12/29/2023	07/30/2028
BAS0XM-R6-0	COUNTRY FRESH HLDG 2ND LIEN TL			2	5.A Z	2,910,518	0.0000		4,547,750						12.780	12.780	JAJO			04/01/2023	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	3.250	MJSD			02/28/2019	09/30/2020
Q3356#-AA-0	EASTLAND ESTATE LMT PROJ MAUI LOAN		D		5.B GI	16,432,081	98.3840	16,620,390	16,893,444	16,413,350	763,801	(18,731)	461,362		4.060	4.060	JUN	347,635	659,114	10/03/2019	06/29/2024
30233P-AB-6	EYECARE PARTNERS LLC TL				5.B FE	1,631,590	53.6250	1,067,000	1,989,744	1,067,000	(579,419)	14,829			9.395	16.530	JAJO	32,194	38,365	08/17/2023	02/18/2027
34721H-AB-5	FORT DEARBORN HLDGS INC TL			2	4.C FE		99.9060								0.000	0.000				10/06/2021	10/19/2023
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN TL			2	5.A Z	5,133,227	100.0000	5,135,394	5,135,394	5,112,277	126,121	7,812			9.892	10.525		174,973	373,608	12/30/2022	09/30/2024
35645@-AC-9	FREEDOM SCIENTIFIC INCR TL			2	5.A Z	1,542,570	100.0000	1,543,236	1,543,236	1,536,290	38,486	2,384			9.892	10.525		52,581	112,273	05/13/2016	09/30/2024
36250L-AS-3	GTT COMMUNICATIONS OPCO TL				5.B Z	511,015	80.0000	520,886	651,107	520,886	(9,283)	(3,256)			12.448	19.138	MJSD	14,172	62,693	01/01/2023	12/30/2027
L5137L-AF-2	INTELSAT JACKSON HOLD SA TLB-3		D	2	4.A Z		99.6670								0.000	0.000		82		06/30/2020	11/27/2023
58401D-AC-8	MED PARENTCO LP TERM LOAN			2	4.C FE	961,231	97.7500	972,422	994,805	940,715		783			9.713	12.148	JAJO	805	4,294	12/13/2023	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	1,694,402	90.5000	1,738,257	1,920,726	1,705,053		16,586			9.207	12.761	MJSD	1,474	160,158	09/14/2023	03/02/2028
64746P-AC-3	NEW MILANI GROUP TL			2	5.A Z	6,135,435	97.4000	5,982,795	6,142,500	5,982,795	316,468	12,770			10.948	11.188	MJSD	5,604	663,007	06/06/2018	06/06/2024
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL			2	4.C Z	7,093,853	100.0000	7,125,000	7,125,000	7,101,199	287,014	20,739			11.652	12.012	MON	6,918	804,949	12/30/2022	01/02/2025
BAS19C-0B-5	QUEENSLAND CITRUS PTY LTD LOAN		D		5.B Z	20,547,033	72.8730	14,973,171	20,547,033	14,973,171	1,063,935				0.000	0.000	SEP			12/19/2023	09/02/2026
1819999999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						85,087,602	XXX	73,439,892	90,349,931	73,061,313	2,000,441	60,598	461,362		XXX	XXX	XXX	973,722	2,885,473	XXX	XXX
00076V-AZ-3	ABG INTERMEDIATE HLDGS TLB1				4.A FE	1,646,728	100.3470	1,680,936	1,675,124	1,646,909		182			8.955	9.388	FMAN	1,250	7,078	12/12/2023	12/21/2028
00435C-AJ-7	ACCESS CIG LLC DD			2	4.		100.2500								5.827	0.000	FMAN			03/06/2018	02/14/2025
BAS1KN-Q6-1	ACCURIDE CORPORATION 2023 EXTEND				5.A Z	2,364,425	81.0000	1,989,547	2,456,231	1,989,547	(387,803)	12,801			10.598	12.207	FMAN	2,169	137,250	08/01/2023	05/18/2026
00775K-AG-3	ADVISOR GROUP HOLDINGS INC TL				4.A FE	174,781	100.2140	175,375	175,000	172,847		78			9.856	10.195	FMAN	144	3,680	10/13/2023	08/17/2028
00912Y-AL-6	AIR METHODS CORP TERM LOAN B			2	6. FE	6,027,723	13.0000	802,707	6,174,670	802,707	1,146,565	80,768	3,867,005		9.230	12.280	APR		263,948	12/30/2022	04/22/2024
00162D-AB-1	AL GCX HOLDINGS LLC TERM LOAN B				4.A FE	936,709	100.0250	948,654	948,417	936,831		891			8.945	9.243	FMAN	7,705	107,649	10/07/2022	05/17/2029
01260H-AH-8	ALBAUGH LLC TLB				3.B Z	1,153,679	96.0000	1,113,098	1,159,477	1,113,098	(40,767)	490			9.133	9.253	MJSD	18,238	50,691	07/26/2023	04/06/2029
46124C-AJ-6	ALTERRA MOUNTAIN (INTRAWEST)TLB2				4.A FE		99.9580								0.000	0.000	JAJO	11,759		08/01/2021	08/17/2028
46124C-AK-3	ALTERRA MOUNTAIN COMPANY TL B3				4.A FE	1,995,972	100.5000	2,000,950	1,990,995	1,978,739		519			9.198	9.330	JAJO	16,316	47,772	08/28/2023	05/31/2030

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
F6628D-AN-4	ALTICE FRANCE S.A. USD TLB14		D		4.B Z		85.5000								0.000	0.000	JAJO	40,384		02/01/2023	08/15/2028
02376C-BJ-3	AMERICAN AIRLINES INC. TL				3.A FE	7,190,924	102.5940	7,386,768	7,200,000	7,191,297	108,646	1,911			10.338	10.393	MJSD	150,931	757,336	10/20/2022	04/20/2028
03275U-AB-1	ANASTASIA BEVERLY HILLS LLC TLB			2	5.A FE		66.3750								0.000	0.000	FMAN	20,044		02/01/2022	08/11/2025
00185N-AE-6	AP GAMING I LLC TLB				4.B FE	1,439,522	100.1560	1,498,527	1,496,193	1,443,722	22,596	7,223			9.540	10.442	JAJO	1,189	140,108	10/31/2022	02/15/2029
03852J-AS-0	ARAMARK SERVICES INC TLB				3.B FE	1,028,848	99.9840	1,029,557	1,029,722	1,028,847	15,437	163			7.970	7.995	MJSD	684	496,068	12/30/2022	04/06/2028
04287K-AB-7	ARSENAL AIC PARENT LLC				3.C FE	748,593	100.2810	750,227	748,125	746,655		529,639			9.848	9.890	JAJO	614	30,235	10/17/2023	08/19/2030
04621H-AV-5	ASSUREDPARTNERS INC TERM LOAN				4.B FE	996,399	100.1790	998,182	996,399	996,399					9.098	9.098	MJSD	755	14,353	11/02/2023	02/12/2027
05278H-AB-2	AUTOKINITON US HOLDINGS INC TLB				4.B FE	1,417,466	100.3040	1,429,655	1,425,322	1,417,580	40,131	1,115			9.963	10.124	MON	30,558	231,172	12/14/2022	04/06/2028
F6456U-AB-9	BANIJAY GROUP S.A.S TL		D		4.A FE	990,000	100.1750	1,001,750	1,000,000	991,195		1,195			9.191	9.450	JAJO	8,416	341,748	05/15/2023	03/01/2028
C0787F-AB-8	BAUSCH & LOMB INCORPORATED TL				4.C FE	1,440,515	98.6880	1,448,209	1,467,462	1,442,932	17,095	6,275			8.710	9.258	FMAN	7,109	243,209	02/01/2023	05/10/2027
08078U-AF-0	Belron Finance US LLC Term Loan				3.B FE	1,496,154	99.8750	1,494,284	1,496,154	1,494,284	15,425				8.067	8.067	MJSD	44,845	608,862	11/07/2022	04/13/2028
09179F-AX-0	BJS WHOLESALE CLUB INC TL				3.B FE	261,243	100.4380	262,657	261,512	261,252		9			7.321	7.345	FMAN	1,010	1,708	10/12/2023	02/05/2029
10524M-AQ-0	BRAND INDUSTRIAL SERVICES INC				4.C FE		96.2500								0.000	0.000	JAJO	5,524		08/01/2023	08/01/2030
10801X-AH-0	BRIGHTVIEW LANDSCAPES LLC TL				4.A FE	287,435	99.9690	292,132	292,222	287,542	8,302	(482)			8.383	8.770	MJSD	4,219	27,073	11/30/2022	04/20/2029
11284E-AP-8	BROOKFIELD WEC HOLDINGS INC TL				4.A FE	973,860	100.2500	979,969	977,525	960,202		(13,657)			9.098	10.330	FMAN	741	130,072	03/09/2023	08/01/2025
11565H-AD-8	BROWN BIDCO LTD TL B2				4.B FE	1,091,872	100.2500	1,097,442	1,094,705	1,092,005		2,893,595			9.127	9.186	MJSD	24,455	210,994	05/24/2023	07/02/2029
11823L-AK-1	BUCKEYE PARTNERS LP 2021 B1 TL				3.A FE	5,068,631	100.2210	5,075,600	5,064,408	5,064,810	35,005	(1,228)			7.693	7.660	FMAN	3,247	530,053	12/30/2022	11/01/2026
11823L-AL-9	BUCKEYE PARTNERS LP TL B				3.A FE	2,683,349	100.2500	2,688,876	2,682,171	2,683,335		(14)			7.856	7.848	FMAN	1,756	28,320	11/22/2023	11/22/2030
12768E-AG-1	CAESARS ENTERTAINMENT INC TLB				4.A FE	991,284	100.1410	998,894	997,487	991,861		577			8.698	8.822	JAJO	723	301,533	02/16/2023	02/06/2030
BAS1KK-QL-2	CARNIVAL CORPORATION TL B				3.B Z		99.3750								0.000	0.000	FMAN	404		08/01/2023	08/08/2027
12510E-AC-1	CCI BUYER INC TL				4.C FE	1,479,388	99.6070	1,490,274	1,496,154	1,480,725	169	2,141			9.390	9.707	MJSD	1,171	63,084	07/19/2023	12/17/2027
12568Y-AD-6	CHARLOTTE BUYER INC. INITIAL TLB				4.B FE	327,572	100.3190	348,483	347,375	327,786		3,438			10.607	12.401	FMAN	2,149	36,027	12/12/2022	02/11/2028
16115E-AS-6	CHART INDUSTRIES INC TL				4.A FE	1,489,648	100.0830	1,510,706	1,509,453	1,484,894		6,866			8.691	9.046	MJSD	10,203	34,682	10/02/2023	03/15/2030
16308T-AE-1	CHEFS WAREHOUSE INC THE 2022 TL				4.B FE	3,390,498	100.5520	3,569,211	3,549,608	3,391,913		16,659			10.198	11.290	MJSD	3,017	372,637	12/28/2022	08/23/2029
17288Y-AK-8	CITADEL SECURITIES LP 2023 TL				2.C FE	1,406,474	100.1250	1,412,845	1,411,081	1,396,120		52,913			7.963	8.178	FMAN	936	180,287	08/01/2023	07/29/2030
18948T-AF-0	CLUBCORP HOLDINGS INC TL				5.A Z	1,963,668	98.6250	1,962,272	1,989,629	1,962,272	(2,477)	1,081			10.649	11.181	JAJO	38,991		10/27/2023	09/18/2026
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS TL				4.B FE	1,469,893	100.3330	1,501,185	1,496,203	1,471,742		6,496			9.623	10.035	JAJO	1,200	198,323	05/04/2023	04/13/2029
40416V-AE-5	CORE & MAIN LP TLB				4.A FE		99.8750								0.000	0.000	FMAN	1,906		08/01/2021	07/27/2028
72431H-AD-2	CORNERSTONE BUILDING BRANDS TLB				4.B FE		99.5000								0.000	0.000	MON	1,637		12/13/2021	04/12/2028
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB			2	4.C FE	1,423,860	100.0420	1,482,521	1,481,899	1,431,774		15,530			10.207	11.811	MJSD	4,202	134,096	02/08/2023	06/26/2026
23340D-AR-3	CUSHMAN & WAKEFIELD U.S. TL				3.C FE	996,250	99.7500	997,500	1,000,000	984,692		12,268			9.356	9.699	FMAN	780	19,681	10/23/2023	01/31/2030
23308U-AG-9	DCG ACQUISTION CORP TL				4.C FE	172,799	99.1250	172,581	174,105	172,055		(744)			9.948	10.450	JAJO	144	4,807	09/20/2023	09/30/2026
25277B-AG-3	DIAMOND SPORTS GROUP 2ND LIEN TL				6. *	1,930,748	3.9500	76,450	1,935,450	61,945		769	171,079		10.708	17.602	MJSD		13,449	12/07/2022	08/24/2026
23345N-AB-1	DT MIDSTREAM INC. TL B				2.C FE	3,980,534	100.1880	4,000,767	3,993,280	3,980,521		2,201			7.470	7.555	MON	2,486	286,407	12/30/2022	06/26/2028
26483N-AT-7	DUN & BRADSTREET CORPORATION - TLB				4.A FE	1,484,513	100.1410	1,498,145	1,496,035	1,486,029		1,856			8.193	8.546	FMAN	1,702	79,112	09/01/2023	02/06/2026
26826Y-AB-8	E2OPEN INC TERM LOAN B				4.B FE	1,002,602	99.9790	999,790	1,000,000	999,790	19,610	(450)			8.970	8.893	FMAN	748	394,893	12/06/2022	02/04/2028
27943U-AK-2	EDELMAN FINANCIAL CENTER LLC T				4.B FE	1,471,563	100.0630	1,497,106	1,496,164	1,473,229	17,825	4,706			8.963	9.407	MJSD	1,117	453,991	07/24/2023	04/07/2028
N2820E-AC-2	EG GROUP LIMITED		D	2	4.C FE		99.7920								9.439	15.964	MJSD	6,301	140,496	02/01/2023	02/07/2025
28414B-AF-3	ELANCO ANIMAL HEALTH INC TL				3.B FE		98.2590								0.000	0.000	MON	7,061		06/07/2021	08/01/2027
BAS1DW-FY-0	ELEMENT MATERIALS TECH DDTL				4.A FE	544,809	98.8750	545,304	551,509	543,821	1,798	771			9.740	10.028	MJSD	448	48,181	05/12/2023	07/06/2029
284375-LE-0	ELEMENT MATERIALS TECHNOLOGY GRO				4.A FE	1,172,701	98.8750	1,168,441	1,181,736	1,168,441	7,549	1,049			9.740	9.938	MJSD	959	103,214	05/12/2023	07/06/2029
29359B-AB-7	ENSEMBLE RCM LLC TERM LOAN TL			2	4.B FE	853,873	100.1070	853,984	853,071	852,628	9,127	(461)			9.233	9.188	JAJO	52,840	324,505	07/07/2023	08/03/2026
36270B-AB-8	ENTAIN PLC FACILITY TL B2 (USD)		D		3.A FE	1,728,778	100.1040	1,738,046	1,736,241	1,717,071		(11,707)			8.990	9.242	JAJO	1,301	93,802	08/21/2023	10/31/2029
29373U-AE-1	ENVISION HEALTH LLC FIRST OUT TL				6.		129.5000								13.267	0.000	JAJO	10,727		08/04/2022	03/31/2027
29373U-AG-6	ENVISION HEALTHCARE 3RD OUT TL				6. FE	574,773	0.0200	400	1,997,881	400	29,141	102,956	631,168		8.992	8.992	JAJO		42,069	12/01/2022	03/31/2027

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
29373U-AF-8	ENVISION HEALTHCARE 2ND OUT TL				6. FE	502,619	13.5000	110,358	817,463	110,357	205,691	40,978	414,248		9.492	9.492	JAJO		18,248	12/01/2022	03/31/2027
29426N-AN-4	EPICOR SOFTWARE CORPORATION TL				4.C FE	1,152,552	100.2590	1,150,548	1,147,576	1,150,548	52,064	(1,100)			8.713	8.572	JAJO	833	286,799	12/30/2022	07/30/2027
29481P-AH-4	ERESEARCHTECHNOLOGY INC 1L 2020				4.C FE	1,073,815	99.7500	1,068,554	1,071,232	1,068,505	126,862	(592)			9.963	9.872	FMAN	889	318,983	12/30/2022	02/04/2027
30034U-AC-4	EVERI HOLDINGS INC TL B				3.A FE	1,497,357	100.2190	1,503,281	1,500,000	1,497,354	11,902	452			7.970	8.018	FMAN	996	175,381	12/30/2022	08/03/2028
33718F-AE-0	FIRST STUDENT BIDCO INC 2022 TLB				4.A FE	686,263	99.6670	695,276	697,599	670,516		1,692			9.448	10.542	JAJO	549	26,312	08/07/2023	07/21/2028
33718F-AD-2	FIRST STUDENT BIDCO INC TL-B				4.A FE	1,215,724	98.2500	1,286,186	1,309,095	1,215,261	4,589	(2,612)			8.652	10.523	JAJO	29,060	68,292	05/15/2023	07/21/2028
33718F-AB-6	FIRST STUDENT BIDCO INC. TL-C				4.A FE	367,738	98.2500	389,029	395,958	361,674	1,388	(1,834)			8.652	11.067	JAJO	8,945	27,238	05/15/2023	07/21/2028
33818X-AG-5	FITNESS INTERNATIONAL LLC TL A				4.B FE		99.1670								0.000	0.000	JAJO	72		12/01/2021	01/08/2025
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
34965P-AD-8	FORTREA HOLDINGS INC.				3.C FE	245,019	99.8330	248,335	248,750	245,159		140			9.098	9.405	MJSD	189	10,634	07/12/2023	07/01/2030
35039K-AB-2	FOUNDATION BUILDING MATERIALS TL				4.B FE		98.6880								8.894	0.000	JAJO	19,350		01/01/2022	01/31/2028
35645@-AE-5	FREEDOM SCIENTIFIC 2018 TL			2	5.A Z	1,146,338	100.0000	1,147,307	1,147,307	1,142,143	28,402	1,939			9.892	10.525		39,406	83,469	06/01/2018	09/30/2024
66877A-AD-0	GEN DIGITAL (NORTONLIFELOCK) TLB				2.C FE		99.8180								0.000	7.682	FMAN	8,199	19,485	09/01/2022	09/12/2029
C7052B-AK-0	GFL ENVIRONMENTAL INC TERM LOAN		A		3.C FE		100.2500								0.000	0.000	MJSD	34,739		09/22/2023	05/31/2027
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
31773H-AB-8	GIP PILOT ACQUISITION PARTNERS LP				3.C FE		99.7500								0.000	0.000	JAN	13,747		10/10/2023	10/04/2030
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC TLB				5.B FE	1,714,020	77.9170	1,337,528	1,716,606	1,337,528	140,129	1,131			9.934	10.018	MJSD	103,023	471,380	12/05/2022	10/02/2025
37953U-AK-8	GLOBALLOGIC HOLDINGS DDTL			2			99.8330								3.250	0.000	JAJO			09/20/2018	07/25/2025
36250L-AV-6	GTT COMMUNICATIONS INC CLOSING TL				5.B Z	232,385	45.9630	240,421	523,077	229,366		(39,071)			14.490	14.490	MJSD	19,791	51,846	01/01/2023	06/30/2028
40227U-AC-0	GULF FINANCE LLC TL				5.A FE	2,746,081	99.9000	3,026,562	3,029,592	2,757,365	4,806	76,436			12.368	16.545	MON	25,247	448,115	02/03/2023	08/25/2026
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL			2	5.A FE		93.2500								6.250	0.000				06/15/2020	08/25/2023
36249V-AJ-5	GYP HOLDINGS III CORP TL				3.C FE	998,711	100.2500	1,002,500	1,000,000	994,175		27,491			8.356	8.479	JAJO	696	252,471	05/12/2023	05/12/2030
41151P-AP-0	HARBOR FREIGHT 2021 ITL				4.B FE	1,458,569	99.7950	1,471,376	1,474,398	1,459,678		10,534			8.220	8.533	FMAN	1,010	121,357	08/07/2023	10/19/2027
42328D-AH-1	HELIOS SOFTWARE HOLDINGS INC TLB				4.B FE	900,750	99.7500	922,688	925,000	900,550	(569)	1,808			9.698	10.253	JAJO	748	31,921	10/03/2023	07/18/2030
L4780E-AC-8	HERENS HOLDCO SARL TLB		D		4.C FE	498,554	90.3000	450,371	498,750	450,371	(5,387)	25			9.415	9.425	FMAN	391	102,699	12/30/2022	07/03/2028
44332E-AV-8	HUB INTERNATIONAL LTD TL				4.B FE		100.3270								0.000	0.000	JAJO	6,222		01/04/2023	11/10/2029
44332E-AW-6	HUB INTERNATIONAL LTD TL				4.B FE	1,884,631	100.3770	1,884,981	1,877,901	1,884,124		1,621			9.584	9.515	MJSD	64,735	34,469	08/21/2023	06/20/2030
G4712J-AT-9	HYPERION REFINANCE SARL TL		D		4.B FE	1,358,187	100.1040	1,372,044	1,370,619	1,354,796	(1,422)	577			9.348	9.573	MJSD	11,389	52,037	08/03/2023	04/18/2030
L5000D-AC-1	ICON LUXEMBOURG S.A.R.L. TLB		D		2.C FE	818,744	100.2810	824,514	822,204	818,277	92	(461)			7.902	8.032	JAJO	541	50,117	12/30/2022	07/03/2028
L5000D-AD-9	ICON LUXEMBOURG S.AR.L. USDTLB		D		2.C FE	203,556	100.2810	205,428	204,853	203,477		17			7.902	8.085	JAJO	33,115	50,241	12/30/2022	07/03/2028
45323K-AB-6	IMPRIVATA INC TERM LOAN				4.A FE	1,037,051	100.2320	1,036,767	1,034,367	1,036,767	44,302	(527)			9.213	9.134	MJSD	794	249,571	12/30/2022	12/01/2027
77669L-AC-7	INDICOR LLC AKA ROPER INITIAL TL				4.A Z		100.0190								0.000	9.977	JAJO	352	9,423	02/21/2023	11/22/2029
BAS1MD-9Y-9	INDICOR LLC TRANCHE B DOLLAR TL				4.A Z	1,465,257	100.1500	1,502,250	1,500,000	1,465,494		237			9.355	9.870	MJSD	11,269		12/12/2023	11/22/2029
45674P-AF-1	INDY US BIDCO LLC 2021 REF TL				4.B FE	1,093,902	95.5500	1,042,993	1,091,568	1,042,993	102,849	(427)			9.098	9.036	MJSD	828	423,179	12/30/2022	03/06/2028
45780Y-AX-4	INSTALLED BUILDING PRODUCTS TL B1				3.A FE	390,468	100.1250	392,520	392,030	390,555		87			7.463	7.556	MJSD	244	11,123	08/14/2023	12/14/2028
45783U-AB-7	INSTRUCTURE HOLDINGS INC TLB				4.A FE	491,543	99.7500	491,269	492,500	491,269	8,475	143			8.679	8.727	JAJO	3,800	41,498	07/29/2022	10/30/2028
47102D-AK-5	JANUS INTERNATIONAL GROUP LLC TLB				4.A FE	1,488,292	100.0940	1,496,658	1,495,253	1,485,860	(95)	371			8.764	8.893	MON	32,112	15,751	09/15/2023	08/03/2030
G5080A-AF-9	JAZZ PHARMA		D		3.C FE	1,500,082	100.4580	1,502,593	1,495,742	1,500,020	19,934	(459)			8.963	8.881	FMAN	1,117	789,205	12/30/2022	05/05/2028
50168E-AN-2	LABL INC TERM LOAN DOLLAR TL				4.C FE	985,481	95.6930	954,495	997,455	954,495	8,958	1,415			10.448	10.771	JAJO	23,243	437,507	12/30/2022	10/29/2028
50179J-AB-4	LBM ACQUISITION LLC TL B				4.C FE	1,001,735	98.6880	986,880	1,000,000	986,880	122,485	(295)			9.198	9.146	MJSD	14,680	594,923	07/29/2022	12/17/2027
50220K-AB-0	LS GROUP OPCO ACQUISITION TLB				4.B FE	1,001,492	99.8750	996,183	997,429	996,183	15,792	(831)			8.710	8.585	FMAN	6,724	494,949	08/02/2022	11/02/2027
50217U-AS-6	LTI HOLDINGS (BOYD) TL			2	4.C FE	964,719	96.3130	950,537	986,925	950,537	(10,355)	16,111			8.963	10.717	FMAN	737	85,764	06/08/2023	09/06/2025
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
57777Y-AB-2	MAVIS TIRE EXPRESS SERVICES TOPC				4.C FE	936,138	100.0570	945,352	944,814	936,260	35,549	1,117			9.463	9.725	MON	745	251,720	12/28/2022	05/04/2028
58503U-AC-7	MEDLINE BORROWER DOLLAR TL				4.A FE	1,873,096	100.4060	1,887,950	1,880,316	1,873,187	87,891	914			8.463	8.561	JAJO	1,326	496,736	12/30/2022	10/23/2028

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
26943P-AB-5	MEGA BROADBAND INVESTMENTS LLC TL				4.B FE		96.8750								0.000	0.000	FMAN	836		11/01/2020	11/12/2027
45567Y-AN-5	MH SUB I LLC TL				4.B FE	1,488,204	98.1530	1,468,605	1,496,241	1,454,960		64,130			9.598	10.408	JAJO	1,197	216,046	05/03/2023	05/03/2028
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC TLB				2.C FE	1,560,232	103.2860	1,626,755	1,575,000	1,560,132		2,788			10.770	11.241	JAJO	5,654	184,178	12/20/2022	06/21/2027
55316X-AC-4	MIP V WASTE HOLDINGS LLC COV-LI TL				4.B FE	1,307,946	99.5630	1,307,991	1,313,732	1,304,883	4,646	714			8.713	8.847	MJSD	954	72,605	10/25/2023	12/08/2028
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	488,466	99.8270	490,400	491,250	488,498	36,529	412			9.400	9.545	JAJO	4,105	45,005	11/22/2022	10/15/2028
60662W-AU-6	MITCHELL INTL TL 2ND LIEN				5.B FE	545,550	94.4900	519,694	550,000	519,694	64,764	492			12.150	12.343	JAJO	5,940	64,511	11/30/2022	10/15/2029
60935Q-AR-7	MONEYGRAM INTERNATIONAL INC TL				4.B FE	827,925	96.9170	966,747	997,500	835,954		8,029			10.877	14.929	MJSD	9,364	52,723	06/09/2023	06/01/2030
61022Y-AG-6	MONOTYPE IMAGING HLDGS 2021 TL				4.B FE	827,774	100.9690	854,559	846,360	831,871		831,871			10.490	11.227	JAJO	740	86,555	12/01/2021	10/09/2026
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC				4.B FE	604,359	96.1500	605,902	630,163	599,832	54,821	3,334			9.900	10.971	FMAN	10,958	154,826	02/06/2023	09/01/2028
62984C-AD-5	NAKED JUICE LLC INITIAL TL				4.C FE	928,173	96.4890	952,750	987,418	930,361		7,651			8.740	10.237	JAJO	719	39,922	07/07/2023	01/20/2029
63108E-AB-4	NASCAR HOLDINGS INC TERM LOAN			2	3.B FE		100.2730								7.963	0.000	MJSD	1,368		07/01/2021	10/19/2026
63689E-AW-5	NATIONAL MENTOR HLDGS 2ND LIEN				5.C FE	124,049	74.6670	93,334	125,000	93,334	11,652	119			12.740	12.936	MJSD	133	15,660	09/30/2022	03/02/2029
63689E-AT-2	NATIONAL MENTOR HOLDINGS INC TLC				5.A FE	48,109	90.5000	49,336	54,515	48,414		489			9.240	12.786	MJSD	42	4,678	09/14/2023	03/02/2028
65336R-AU-2	NEXSTAR BROADCASTING INC				2.C FE		98.8210								3.310	0.000	JAN			05/31/2022	01/17/2024
66679P-AB-1	NORTHRIVER MIDSTREAM FINANCE LP TL		A		3.C FE		99.7500								0.000	0.000	FMAN	930		10/26/2023	08/16/2030
N8232N-AG-2	NOURYON FINANCE BV EXTENDED DOL TL		D		4.A FE	996,250	100.2810	1,002,810	1,000,000	996,475		225			9.427	9.571	JAJO	16,050	57,226	07/19/2023	04/03/2028
68218H-AC-1	OMNIA PARTNERS LLC DDTL				4.B Z	1	100.5630	1	1	1					9.601	12.257	JAJO		435	08/04/2023	07/25/2030
68218H-AB-3	OMNIA PARTNERS LLC FIRST LIEN				4.B Z	1,224,045	100.5630	1,241,020	1,234,072	1,223,598		458			9.628	9.809	JAJO	22,444	25,909	08/18/2023	07/25/2030
68277F-AE-9	ONEDIGITAL BORROWER LLC				4.C FE	1,443,358	99.8130	1,463,869	1,466,612	1,443,732	57,057	4,393			9.698	10.192	FMAN	12,643	148,441	10/31/2022	11/16/2027
68621X-AE-3	ORGANON & CO TL (USD)				3.B FE	999,095	100.0630	1,000,630	1,000,000	999,104	10,198	156			8.472	8.497	MJSD	4,942	749,978	12/06/2022	06/02/2028
68764J-AD-3	ORYX MIDSTREAM SERVICES PERMIAN TL				3.C FE	3,683,211	100.1480	3,694,815	3,689,354	3,680,998		(2,213)			8.710	8.769	JAJO	23,207	255,320	06/08/2023	10/05/2028
70468B-AC-7	PELICAN PRODUCTS INC				4.C FE	666,992	92.1670	616,090	668,450	616,090	21,030	140			9.790	9.843	MJSD	545	63,583	12/30/2022	12/29/2028
69338C-AH-4	PG&E CORPORATION TERM LOAN				4.A FE	487,550	100.0000	490,000	490,000	487,611		61			7.848	8.010	MJSD	320	527,127	12/14/2023	06/23/2027
71913B-AE-2	PHOENIX GUAR (BRIGHTSPRING)TLB1				4.B FE		99.7890								8.713	0.000	MJSD	1,286		05/01/2020	03/05/2026
71913B-AH-5	PHOENIX GUARANTOR INC (AKA BRI) TL				4.B FE	1,493,941	99.9250	1,495,032	1,496,154	1,493,732	89,744	715			8.963	9.037	FMAN	16,552	409,083	12/30/2022	03/05/2026
72941D-AF-9	PLUTO ACQUISITION I INC 2021 T				5.A FE		77.6670								9.650	0.000	MJSD	2,080		02/01/2022	06/22/2026
73813H-AB-2	POTTERS BORROWER LP COV-LITE TLB				4.B FE	193,159	100.2190	194,926	194,500	193,277	2,916	238			9.490	9.684	MJSD	154	18,098	12/30/2022	12/14/2027
74345H-AB-7	PROOFPOINT TL				4.B FE	3,321,511	99.8960	3,372,555	3,376,066	3,313,558		(3,336)			8.713	9.213	FMAN	2,239	247,532	11/06/2023	08/31/2028
74530D-AC-9	PUG LLC TERM LOAN (USD)				4.C FE	1,807,768	98.2080	1,959,058	1,994,805	1,827,390	44,266	22,161			8.963	12.238	JAJO	1,490	368,197	06/20/2023	02/12/2027
74773K-AB-1	QUARTZ ACQUIRECO LLC TLB				4.A Z	320,946	100.2500	324,998	324,188	321,112		625			8.848	9.046	JAJO	239	14,048	07/01/2023	04/14/2030
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN			2	3.C FE		100.0980								0.000	0.000	MJSD	7,159		06/01/2021	02/01/2027
44969C-BH-2	QUINTILES IMS INC TLB2			2	2.C FE		99.7920								0.000	7.402	MJSD		4,468	10/01/2017	01/13/2025
BAS17X-05-4	RAPTOR ACQUISITION CORP. TLB		A		4.B FE	982	100.2920	988	985	982	16	1			9.633	9.760	MJSD	3	92	12/22/2022	11/01/2026
74934K-AC-5	RC BUYER INTITAL TL				4.C FE		98.3760								0.000	0.000	JAJO	20,288		12/01/2021	07/26/2028
74934K-AD-3	RC BUYER LLC TL				5.B FE		96.0000								0.000	0.000	JAJO	4,644		08/01/2021	07/31/2029
BAS1L8-LL-5	REALTRUCK GROUP INC NON-FUNGIB				4.B Z	975,000	99.5000	995,000	1,000,000	976,013		1,013			10.470	11.217	MJSD	873	22,362	10/13/2023	01/31/2028
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC TL				4.A FE		100.1210								0.000	0.000	MJSD	4,417		10/01/2023	02/03/2026
75001C-AB-0	RV RETAILER LLC TL-B				4.B FE	1,977,880	85.8000	1,711,634	1,994,911	1,711,634	(115,943)	2,892			9.206	9.448	FMAN	3,061	343,285	11/21/2022	02/08/2028
78350U-AE-5	RYAN SPECIALTY GROUP LLC TL				4.A FE	1,505,294	99.7500	1,492,394	1,496,134	1,492,394	10,679	(1,956)			8.448	8.254	MON	1,053	500,931	11/30/2022	09/01/2027
80875C-AB-3	SCIENTIFIC GAMES HOLDINGS LP IN TL				4.A FE		99.9380								0.000	0.000	JAJO	11,086		11/29/2023	04/04/2029
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SER TL				4.B FE	995,443	100.2360	999,842	997,487	995,239		815			9.098	9.165	MJSD	756	69,415	08/16/2023	02/24/2028
816194-AV-6	SELECT MEDICAL TRANCHE B TERM LOAN			2	3.C FE		98.2500								0.000	0.000	JAJO	9		09/28/2018	03/06/2025
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
83417U-AK-2	SOLARWINDS HOLDINGS INC TL				4.A FE	1,456,193	99.9270	1,495,135	1,496,231	1,457,071		9,332			9.098	10.105	FMAN	1,134	227,814	10/16/2023	02/05/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
84748E-AF-7	SPECIALTY BUILDING PRODUCTS TLB				4.C FE	1,870,493	99.7500	994,968	997,462	939,266		11,172			9.198	10.787	JAJO	765	53,920	10/11/2023	10/15/2028
84850X-AK-8	SPIN HOLDCO INC (AKA COINMACH) TL				5.A FE	1,305,835	86.6250	1,158,778	1,337,694	1,158,778	29,938	5,511			9.625	10.326	MJSD	9,298	21	08/02/2022	03/04/2028
78466Y-AN-8	SRS DISTRIBUTION 2021 REFI TL				4.C FE	1,572,667	100.0420	1,572,411	1,571,751	1,572,411	72,945	(157)			8.970	8.954	FMAN	1,175	649,565	12/30/2022	06/02/2028
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB			2	3.B FE		99.9600								0.000	0.000	FMAN			05/31/2018	04/16/2025
78466D-BG-8	SS&C TECHNOLOGIES HOLDINGS TLB6				3.B FE		100.0580								0.000	0.000	JAJO	1,243		06/01/2023	03/22/2029
85350E-AB-2	STANDARD INDUSTRIES INC TL				2.C FE	1,387,341	100.0000	1,395,563	1,395,563	1,387,468		1,206			7.721	7.872	MON	2,993	105,147	09/22/2022	09/22/2028
855031-AR-1	STAPLES INC TERM LOAN 2019 TL			2	4.C FE	3,532,013	99.8750	3,549,315	3,553,758	3,540,750		8,737			9.957	10.528	JAJO	30,471	280,710	05/11/2023	09/12/2024
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL		D	2	2.C FE	1	100.1250	1	1	1					7.753	7.753	JAJO		383,614	12/30/2022	07/21/2026
86089G-AB-3	STITCH ACQUISITION CORPORATION T				5.B FE	346,653	53.0000	194,278	366,563	194,278	34,235	2,752	153,066		12.401	12.401	JAJO	379	44,716	12/30/2022	07/27/2028
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII SARL TLB		D		4.B FE	1,986,234	100.4290	1,991,921	1,983,412	1,985,383		1,437			9.240	8.948	MJSD	65,903	15,575	09/14/2023	10/01/2026
86875T-AB-3	SURF HOLDINGS S.A R.L. AKA SOPHOS		D		4.B FE	555,556	100.1250	557,901	557,205	555,578	15,869	414			8.974	9.081	MJSD	2,645	49,665	12/08/2022	03/05/2027
BAS1MF-JS-6	SURGERY CENTER HOLDINGS INC TL				3.C Z	4,230,381	100.2920	4,267,425	4,255,000	4,230,474		93			8.864	8.979	FEB	13,620	42,550	12/19/2023	12/19/2030
88023H-AG-5	TEMPO ACQUISITION LLC TL				3.C FE	997,494	100.3570	1,001,055	997,494	997,494					8.098	8.098	MJSD	673	45,950	09/25/2023	08/31/2028
D9000B-AD-4	TK ELEVATOR MIDCO GMBH FACILITY B1		D		4.A FE	4,118,658	100.1250	4,126,410	4,121,258	4,104,693	110,230	11,611			9.381	9.516	JAJO	207,074	381,288	10/05/2023	07/30/2027
89148P-AF-7	TOSCA SERVICES LLC 2021 REFI TL				5.A FE		82.0360								0.000	0.000	FMAN	2,470		02/19/2021	08/18/2027
89364M-BZ-6	TRANSDIGM INC TL				4.A FE	1,835,965	100.2010	1,844,632	1,840,936	1,810,186	(316)	3,472			8.640	9.072	FMAN	74,273	49,496	07/28/2023	08/24/2028
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TL			2	4.B FE	1,461,725	99.9580	1,499,370	1,500,000	1,462,866	898	(2,227)			9.240	9.971	MJSD	59,157	426,980	12/28/2022	02/16/2028
89778P-AG-2	TRUCK HERO INC TLB				4.C FE		97.0250								0.000	0.000	JAJO	1,568		12/09/2021	01/31/2028
89787R-AH-5	TRUGREEN LIMITED PARTNERSHIP TL				4.C FE	1,005,149	96.4000	961,522	997,429	961,522	79,724	(1,556)			9.448	9.208	MON	785	408,892	12/30/2022	10/29/2027
89787R-AK-8	TRUGREEN LTD PARTNERSHIP 2ND TL				5.B FE	246,372	74.0000	185,000	250,000	185,000	2,019	481			14.145	14.555	JAJO	6,090	36,821	10/31/2022	10/30/2028
90351J-AH-7	UBER TECHNOLOGIES INC. 2023 REF TL				3.B FE	625,896	100.2400	625,834	624,335	616,644		770			8.135	8.397	JAJO	2,398	9,300	10/11/2023	03/03/2030
90266U-AJ-2	UFC HOLDINGS LLC TL B3				3.C FE	1,059,272	100.2500	1,060,346	1,057,702	1,059,168	17,289	(550)			0.000	8.332	FMAN	35,929		03/01/2021	04/29/2026
90385K-AJ-0	UKG INC 2ND LIEN TL				5.A FE		99.8960								0.000	0.000	FMAN	7,714		12/01/2021	05/03/2027
90385K-AK-7	UKG INC TERM LOAN (1ST LIEN)				4.C FE		99.9750								0.000	0.000	FMAN	46,182		12/01/2021	05/04/2026
90385K-AB-7	ULTIMATE SOFTWARE GROUP INC TL			2	4.C FE	420	100.1610	423	422	420	13	1			9.233	9.504	FMAN	7	29,328	12/30/2022	05/04/2026
90932R-AJ-3	UNITED AIRLINES INC				3.B FE	1,518,300	100.2220	1,503,330	1,500,000	1,503,330	28,207	(3,217)			9.220	8.873	JAJO	1,921	498,382	10/25/2022	04/21/2028
92531H-AD-9	VERSCEND HOLDING CORP TL B				4.A FE	997,977	100.0830	998,270	997,442	997,953	9,145	(266)			9.463	9.429	FMAN	787	459,264	12/30/2022	08/27/2025
BAS1ME-F5-3	VERTIV GROUP CORPORATION TLB				3.B Z	1,034,832	100.2880	1,034,030	1,031,061	1,034,030	(748)	(53)			7.879	7.749	MJSD	4,288		12/13/2023	03/02/2027
58506P-AF-8	VIANT MEDICAL HOLDINGS ITL			2	4.C FE	2,457,423	98.6250	2,471,289	2,505,743	2,463,699	(3,005)	10,649			9.213	10.350	MJSD	1,924	93,418	09/21/2023	07/02/2025
G9368P-BE-3	VIRGIN MEDIA BRISTOL LLC				3.C FE		99.5680								0.000	0.000	MJSD	2,172		08/01/2021	01/31/2029
00215N-AK-6	VM CONSOLIDATED INC TLB				3.C FE	1,498,932	100.3500	1,500,448	1,495,215	1,498,399		1,937,522			8.713	8.653	MJSD	1,086	121,953	08/16/2023	03/24/2028
92943H-AB-5	W. R. GRACE HOLDINGS LLC TLB				4.A FE	999,249	100.1610	999,061	997,455	998,876	22,305	(271)			9.402	9.355	MJSD	781	233,095	12/30/2022	09/22/2028
63939W-AG-8	WAYSTAR TECHNOLOGIES INC TLB				4.B FE	998,181	100.2500	999,903	997,409	998,162	20,091	(218)			9.463	9.432	MJSD	787	294,549	12/30/2022	10/22/2026
96244U-AF-4	WHATABRANDS LLC TLB				4.B FE	1,190,924	100.0000	1,193,909	1,193,909	1,186,483		480			8.463	8.631	FMAN	842	37,410	08/18/2023	08/03/2028
96350T-AC-4	WHITE CAP BUYER LLC INITIAL TL				4.B FE	1,491,046	100.1670	1,488,404	1,485,922	1,488,130	54,738	(1,058)			9.106	8.997	JAJO	2,624	406,641	12/30/2022	10/19/2027
96925H-AF-9	WILLIAM MORRIS ENDEAVOR TLB-1 L			2	4.C FE	1,491,243	100.1880	1,497,792	1,494,981	1,488,305		16,137			8.217	8.556	FMAN	12,463	226,144	05/01/2023	05/18/2025
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						180,317,564	XXX	171,654,199	183,686,826	169,401,865	2,853,657	6,836,044	5,236,566		XXX	XXX	XXX	2,021,746	24,711,945	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						265,405,166	XXX	245,094,091	274,036,756	242,463,178	4,854,098	6,896,642	5,697,928		XXX	XXX	XXX	2,995,468	27,597,418	XXX	XXX
2419999999. Total - Issuer Obligations						32,422,162,090	XXX	31,957,795,326	32,997,431,344	32,155,927,376	146,690,685	(9,803,073)	20,859,885	116,787	XXX	XXX	XXX	341,074,852	859,565,544	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						8,054,693	XXX	10,251,028	12,161,563	8,053,629	(16,122)	(348)	389,463		XXX	XXX	XXX	47,042	364,684	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						57,587,211	XXX	57,605,343	57,589,000	57,433,253	3	1,853			XXX	XXX	XXX	130,334	1,700,399	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						1,495,838,285	XXX	1,527,163,460	1,543,179,889	1,492,824,140	1,218,339	5,586,553	14,526,643		XXX	XXX	XXX	18,945,244	46,349,865	XXX	XXX
2459999999. Total - SVO Identified Funds						259,999,483	XXX	266,021,122		266,021,122	10,129,812				XXX	XXX	XXX		4,751,546	XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			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
2479999999. Total - Unaffiliated Bank Loans						265,405,166	XXX	245,094,091	274,036,756	242,463,178	4,854,098	6,896,642	5,697,928		XXX	XXX	XXX	2,995,468	27,597,418	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						34,509,046,928	XXX	34,063,930,370	34,884,398,553	34,222,722,698	162,876,814	2,681,627	41,473,919	116,787	XXX	XXX	XXX	363,192,941	940,329,455	XXX	XXX

1.

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

1A — 1A ...$ .....7,663,621,008 1B ..$ .....902,069,799 1C ..$ .....1,115,080,038 1D ..$ .....1,345,500,272 1E ..$ .....1,823,897,369 1F ..$ .....2,162,353,322 1G ..$ 2,013,826,690

1B — 2A ...$ .....3,835,828,111 2B ..$ .....5,831,188,660 2C ..$ 4,029,044,572

1C — 3A ...$ .....532,079,540 3B ..$ .....706,170,343 3C ..$ 776,562,613

1D — 4A ...$ .....561,806,511 4B ..$ .....410,614,045 4C ..$ 330,893,407

1E — 5A ...$ .....80,022,696 5B ..$ .....82,187,325 5C ..$ 93,334

1F — 6 .....$ 19,883,045

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
000850-60-5	COMMERCIAL BARGE SERIES B			47,998.000	1.00	60.000	2,879,880	60.000	2,879,880	1,243,105		119,995		719,970			719,970		5.B Z	08/20/2021
38143Y-66-5	GOLDMAN SACHS SERIES A			217,817.000	1.00	21.560	4,696,135	21.560	4,696,135			323,299		686,124			686,124		3.A FE	02/22/2018
38144G-80-4	GOLDMAN SACHS SERIES D			657,513.000	1.00	21.640	14,228,581	21.640	14,228,581			962,592		2,104,042			2,104,042		3.A FE	01/12/2021
38144X-60-9	GOLDMAN SACHS SERIES C			90,792.000	1.00	22.040	2,001,056	22.040	2,001,056			134,760		218,809			218,809		3.A FE	02/22/2018
902973-15-5	US BANCORP SERIES H			749,063.000	1.00	20.310	15,213,470	20.310	15,213,470			299,368		1,430,710			1,430,710		2.B FE	12/22/2022
BASOH9-LW-6	QLIK PARENT INC.			23,265.000	1.00	1,809.110	42,088,888	1,809.108	42,088,888	28,950,555				2,644,444			2,644,444		6. *	07/01/2021
BASOHA-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	0.000	1.00	0.000		71.028				18,693							6. *	12/09/2021
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV		B	0.000	1.00	0.000		137.863				26,652							6. *	08/20/2021
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE		B	0.000	0.10	0.000		61.242				14,814							6. *	04/26/2022
BAS1FZ-RS-1	GAVEL POOLING SARL PREFERRED STK			81,754,185.000	1.00	0.120	9,864,460	0.120	9,864,460	8,534,895				(109,529)			(109,529)	887,698	6. *	02/12/2023
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							90,972,469	XXX	90,972,469	38,728,556	359,526	2,591,437		7,694,570			7,694,570	887,698	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							90,972,469	XXX	90,972,469	38,728,556	359,526	2,591,437		7,694,570			7,694,570	887,698	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							90,972,469	XXX	90,972,469	38,728,556	359,526	2,591,437		7,694,570			7,694,570	887,698	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 ..$ ..... 15,213,470 2C ..$ .....

1C 3A ...$ .....20,925,772 3B ..$ ..... 3C ..$ .....

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

1E 5A ...$ ..... 5B ..$ .....2,879,880 5C ..$ .....

1F 6 .....$ 51,953,348

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
88579Y-10-1	3M COMPANY			1,217.000	133,042	109.320	133,042	112,727		3,059		20,316	5,598	14,718		11/01/2023	
002824-10-0	ABBOTT LABS			3,553.000	391,079	110.070	391,079	343,788		7,248		995		995		08/20/2021	
00287Y-10-9	ABBVIE INC			3,685.000	571,064	154.970	571,064	397,985		21,732		(24,200)		(24,200)		11/01/2023	
G1151C-10-1	ACCENTURE PLC			1,346.000	472,325	350.910	472,325	346,326		6,259		113,158		113,158		08/20/2021	
D0066B-18-5	ADIDAS SALOMON AG		B	0.000		165.123			7,558							03/04/2022	
00724F-10-1	ADOBE INC			1,000.000	596,600	596.600	596,600	275,200				260,070		260,070		08/20/2021	
007903-10-7	ADVANCED MICRO DEVICES INC			3,355.000	494,561	147.410	494,561	212,573				277,257		277,257		08/20/2021	
00130H-10-5	AES CORP			1,610.000	30,993	19.250	30,993	18,612		1,068		(15,311)		(15,311)		03/17/2020	
001055-10-2	AFLAC INC.			1,527.000	125,978	82.500	125,978	79,603		2,565		16,125		16,125		08/20/2021	
SB86S2-N0-6	AGEAS NV		B	0.000		48.605			9,740							08/20/2021	
00846U-10-1	AGILENT TECHNOLOGIES INC			907.000	126,100	139.030	126,100	101,421	214	816		(3,329)	6,304	(9,632)		08/20/2021	
009158-10-6	AIR PRODUCTS & CHEM			498.000	136,352	273.800	136,352	100,886	872	3,421		(17,161)		(17,161)		08/20/2021	
009066-10-1	AIRBNB INC CLASS A			879.000	119,667	136.140	119,667	83,427				36,240		36,240		11/01/2023	
S60107-02-6	AISIN CORP		B	100.000	3,499	34.991	3,499	2,468		112		1,277		1,277	(453)	02/19/2020	
00971T-10-1	AKAMAI TECHNOLOGIES			251.000	29,706	118.350	29,706	21,521				8,184		8,184		11/01/2023	
SB02R4-D9-2	AKER		B	0.000		83.500			19							10/01/2020	
012653-10-1	ALBEMARLE CORP			87.000	12,570	144.480	12,570	12,570	35	139		(686)	5,612	(6,297)		08/20/2021	
H01301-12-8	ALCON INC		B	0.000		74.732			455							08/20/2021	
015271-10-9	ALEXANDRIA REAL ESTATE			14,558.000	1,845,518	126.770	1,845,518	1,554,251	18,489	29,643		291,267	112,353	178,914		11/02/2023	
D03080-11-2	ALLIANZ SE-REG COM STK		B	0.000		242.029			32,939							08/20/2021	
02005N-10-0	ALLY FINANCIAL INC			634.000	22,139	34.920	22,139	15,904		296		6,236	13	6,222		11/01/2023	
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC			288.000	55,126	191.410	55,126	42,005				(13,317)		(13,317)		08/20/2021	
02079K-30-5	ALPHABET INC CLASS A			12,420.000	1,734,950	139.690	1,734,950	880,609				639,133		639,133		06/09/2020	
02079K-10-7	ALPHABET INC CLASS C			10,849.000	1,528,950	140.930	1,528,950	907,833				566,318		566,318		08/20/2021	
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP			0.000		59.900				192						03/18/2022	
02209S-10-3	ALTRIA GROUP INC.			3,519.000	141,956	40.340	141,956	135,033	3,449	12,678		(17,376)	772	(18,149)		11/01/2023	
023135-10-6	AMAZON COM INC			19,241.000	2,923,478	151.940	2,923,478	1,643,024				1,280,454		1,280,454		11/01/2023	
G0250X-10-7	AMCOR PLC		D	2,193.000	21,141	9.640	21,141	20,088		1,080		(1,535)	3,443	(4,978)		08/20/2021	
023586-50-6	AMERCO NON VOTING SERIES N			35.000	2,465	70.440	2,465	1,633		2		833		833		11/01/2023	
023608-10-2	AMEREN CORP			440.000	31,830	72.340	31,830	31,830		339			2,514	(2,514)		11/01/2023	
025537-10-1	AMERICAN ELEC PWR INC			1,306.000	106,073	81.220	106,073	68,617		4,401		(17,931)		(17,931)		09/04/2015	
025816-10-9	AMERICAN EXPRESS CO			1,487.000	278,575	187.340	278,575	91,211		3,450		58,870		58,870		08/20/2021	
025932-10-4	AMERICAN FINANCIAL GROUP INC			201.000	23,897	118.890	23,897	13,463		1,628		(3,696)		(3,696)		09/03/2020	
026874-78-4	AMERICAN INTL GROUP INC			2,083.000	141,123	67.750	141,123	98,901		2,916		9,394		9,394		08/20/2021	
03027X-10-0	AMERICAN TOWER CORP			1,099.000	237,252	215.880	237,252	180,731	1,868	6,935		56,522	52,104	4,418		08/20/2021	
030420-10-3	AMERICAN WATER WORKS CO INC			52.000	6,863	131.990	6,863	3,768		144		(1,062)		(1,062)		11/30/2016	
03064D-10-8	AMERICOLD REALTY TRUST			42,957.000	1,300,308	30.270	1,300,308	1,207,584	9,451	12,703		92,725		92,725		11/15/2023	
03076C-10-6	AMERIPRISE FINL INC			272.000	103,314	379.830	103,314	26,640		1,442		18,621		18,621		03/17/2020	
03073E-10-5	AMERISOURCEBERGEN CORP			311.000	63,873	205.380	63,873	37,090		611		12,337		12,337		08/20/2021	
031162-10-0	AMGEN INC			1,098.000	316,246	288.020	316,246	119,195		8,927		27,988		27,988		11/01/2023	
032095-10-1	AMPHENOL CORP.			2,624.000	260,117	99.130	260,117	168,933	577	2,204		60,326		60,326		08/20/2021	
032654-10-5	ANALOG DEVICES INC			1,025.000	203,524	198.560	203,524	142,824		3,526		35,393		35,393		08/20/2021	
SB1XZS-82-2	ANGLO AMERICAN PLC CMN STK		B	1,645.000	41,324	25.121	41,324	41,324		2,102		(19,444)	8,908	(28,352)	5,633	08/20/2021	
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV		B	0.000		61.540			3,284							12/09/2021	
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT INC			85.000	1,646	19.370	1,646	1,597	55	112		45	25	20		03/31/2023	
03662Q-10-5	ANSYS INC			176.000	63,867	362.880	63,867	49,718				14,149	128	14,021		11/01/2023	

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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
036752-10-3	ANTHEM INC			556.000	262,187	471.560	262,187	110,562		3,292		(23,024)		(23,024)		08/20/2021	
G0403H-10-8	AON PLC CLASS A			594.000	172,866	291.020	172,866	159,115		1,429		(5,417)		(5,417)		08/20/2021	
K0514G-10-1	AP MOLLER MAERSK B		B	0.000		2,413.182				335						03/17/2020	
03769M-10-6	APOLLO GLOBAL MANAGEMENT INC			612.000	57,032	93.190	57,032	35,515		825		15,984		15,984		11/01/2023	
037833-10-0	APPLE INC.			32,699.000	6,295,538	192.530	6,295,538	4,248,581		31,064		2,046,957		2,046,957		08/20/2021	
038222-10-5	APPLIED MATERIALS INC			1,763.000	285,729	162.070	285,729	144,443		2,151		114,048		114,048		08/20/2021	
G6095L-10-9	APTIV PLC			665.000	59,664	89.720	59,664	32,745				(2,268)		(2,268)		12/06/2017	
03852U-10-6	ARAMARK			764.000	21,468	28.100	21,468	12,400		325		(10,081)		(10,081)		06/26/2020	
G0450A-10-5	ARCH CAPITAL GROUP			793.000	58,896	74.270	58,896	30,871				9,010		9,010		03/31/2023	
039483-10-2	ARCHER DANIELS MIDLAND CO			1,525.000	110,136	72.220	110,136	90,463		2,745		(31,461)		(31,461)		08/20/2021	
03990B-10-1	ARES MANAGEMENT CORP CLASS A			82.000	9,751	118.920	9,751	8,340		63		1,411		1,411		11/01/2023	
040337-84-2	ARIEL FUND			308,848.990	21,106,740	68.340	21,106,740	19,859,097		1,320,221		974,249	6,784	967,466		12/18/2023	
040413-10-6	ARISTA NETWORKS INC			508.000	119,639	235.510	119,639	91,695				27,944		27,944		11/01/2023	
363576-10-9	ARTHUR J GALLAGHER & CO			243.000	54,646	224.880	54,646	54,646		134			3,020	(3,020)		11/01/2023	
S60546-03-3	ASAHI KASEI CORP		B	100.000	737	7.370	737	630		23		119	30	89	(65)	02/19/2020	
G05320-10-9	ASHTEAD GROUP PLC		B	310.000	21,585	69.630	21,585	12,947		306		3,132		3,132	853	08/20/2021	
SB929F-46-4	ASML HOLDING N.V.		B	35.000	26,356	753.040	26,356	14,867		192		7,272		7,272	265	08/20/2021	
29109X-10-6	ASPEN TECHNOLOGY CORP			63.000	13,869	220.150	13,869	10,561				3,308		3,308		11/01/2023	
04621X-10-8	ASSURANT I NC			45.000	7,582	168.490	7,582	5,657		64		1,925	250	1,674		06/22/2023	
00206R-10-2	AT&T INC			15,071.000	252,891	16.780	252,891	230,183		9,163		(2,635)	2,642	(5,276)		11/01/2023	
047726-30-2	ATLANTA BRAVES HOLDINGS INC SERIES			26.000	1,029	39.580	1,029	577				452		452		07/20/2023	
049468-10-1	ATLASSIAN CORP CLASS A			315.000	74,926	237.860	74,926	52,920				22,006	1,500	20,505		11/01/2023	
049560-10-5	ATMOS ENERGY CORP.			128.000	14,835	115.900	14,835	13,910		103		925		925		11/01/2023	
052769-10-6	AUTODESK INCORPORATED			454.000	110,540	243.480	110,540	79,688				24,977		24,977		11/01/2023	
053015-10-3	AUTOMATIC DATA PROCESSING INC COM			842.000	196,161	232.970	196,161	168,333	1,179	4,210		(4,959)		(4,959)		08/20/2021	
053332-10-2	AUTOZONE INC			46.000	118,938	2,585.610	118,938	75,101				5,494		5,494		08/20/2021	
053484-10-1	AVALONBAY CMNTYS INC			23,796.000	4,455,087	187.220	4,455,087	3,850,843	39,263	150,459		604,245	75	604,169		11/30/2023	
05352A-10-0	AVANTOR INC			1,407.000	32,122	22.830	32,122	24,496				7,626		7,626		11/01/2023	
053611-10-9	AVERY DENNISON CORP			170.000	34,367	202.160	34,367	29,558		138		4,809		4,809		11/01/2023	
05464C-10-1	AXON ENTERPRISE INC			105.000	27,125	258.330	27,125	21,751				5,374		5,374		11/01/2023	
05722G-10-0	BAKER HUGHES CO			1,200.000	41,016	34.180	41,016	39,436		318		1,580	533	1,046		11/01/2023	
S57059-46-1	BANCO SANTANDER SA EUR 0.5		B	1.000	4	4.175	4	2		238		1		1		08/20/2021	
060505-10-4	BANK AMER CORP COM			12,654.000	426,060	33.670	426,060	346,467		11,642		42,644	35,684	6,960		08/20/2021	
064058-10-0	BANK NEW YORK MELLON CORP			1,544.000	80,365	52.050	80,365	59,475		2,440		10,082		10,082		08/20/2021	
S50865-77-3	BASF SE		B	0.000		58.690			37,157							04/26/2022	
070830-10-4	BATH AND BODY WORKS INC			557.000	24,040	43.160	24,040	17,329		156		6,577	726	5,852		11/01/2023	
071813-10-9	BAXTER INTL INC			1,535.000	59,343	38.660	59,343	56,119	445	1,119		3,224	10,684	(7,460)		11/01/2023	
S50692-11-0	BAYER AG ORD NPV		B	0.000		62.170			2,549							03/08/2021	
D12096-10-9	BAYERISCHE MOTOREN WERKS AG		B	0.000		100.998			9,853							09/23/2020	
075887-10-9	BECTON DICKINSON			623.000	151,906	243.830	151,906	134,156		2,293		(6,523)		(6,523)		08/20/2021	
S51074-01-1	BEIERSDORF AG		B	0.000		111.956			471							03/08/2021	
08265T-20-8	BENTLEY SYSTEMS INC CLASS B			222.000	11,584	52.180	11,584	10,660		11		924		924		11/01/2023	
084670-70-2	BERKSHIRE HATHAWAY INC - CL B			2,597.000	926,246	356.660	926,246	693,451				124,033		124,033		08/20/2021	
086516-10-1	BEST BUY CO INC			429.000	33,582	78.280	33,582	27,625	395	935		1,621		1,621		11/01/2023	
G1093E-10-8	BIG YELLOW GROUP PLC		B	0.000		14.697				1,608						10/03/2019	
090043-10-0	BILL COM HOLDINGS INC			48.000	3,916	81.590	3,916	3,916					1,537	(1,537)		06/22/2023	

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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
09062X-10-3	BIOGEN INC			323.000	83,583	258.770	83,583	64,856				(4,109)		(4,109)		11/01/2023	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			423.000	40,786	96.420	40,786	34,359				1,834	486	1,349		11/01/2023	
09247X-10-1	BLACKROCK INC			316.000	256,529	811.800	256,529	174,284		6,230		33,156		33,156		11/01/2023	
09260D-10-7	BLACKSTONE INC			1,708.000	223,611	130.920	223,611	126,717		5,671		96,895		96,895		08/20/2021	
097023-10-5	BOEING CO			931.000	242,674	260.660	242,674	112,725				65,328		65,328		08/20/2021	
09857L-10-8	BOOKING HOLDINGS INC			74.000	262,494	3,547.220	262,494	112,145				113,364		113,364		08/20/2021	
099502-10-6	BOOZ ALLEN HAMILTON			185.000	23,663	127.910	23,663	22,678		94		985		985		11/01/2023	
099724-10-6	BORG WARNER INC.			638.000	22,872	35.850	22,872	17,600		357		(374)		(374)		08/20/2021	
101121-10-1	BOSTON PPTYS INC			8,168.000	573,149	70.170	573,149	441,745	8,005	31,531		131,404	106,590	24,814		06/22/2023	
101137-10-7	BOSTON SCI ENTIFIC CORP COM			4,133.000	238,929	57.810	238,929	126,343				47,695		47,695		08/20/2021	
105368-20-3	BRANDYWINE REALTY			25,570.000	138,078	5.400	138,078	118,901		13,552		19,178	68,944	(49,766)		03/09/2023	
SB4YVF-56-3	BRENNTAG AG		B	0.000		74.807			1,565							06/09/2020	
110122-10-8	BRISTOL MYERS SQUIBB CO			2,736.000	140,384	51.310	140,384	140,384		6,238		(34,966)	21,505	(56,471)		08/20/2021	
11120U-10-5	BRIXMOR PROPERTY GROUP INC			46,740.000	1,087,640	23.270	1,087,640	1,007,636		32,871		80,004	37,472	42,532		08/25/2023	
11135F-10-1	BROADCOM INC			876.000	977,835	1,116.250	977,835	388,953		16,688		488,037		488,037		08/20/2021	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS			196.000	40,327	205.750	40,327	33,424	157			6,903		6,903		11/01/2023	
11135E-20-3	BROADSTONE NET LEASE INC			96,414.000	1,660,249	17.220	1,660,249	1,582,028	27,478	26,996		78,221		78,221		08/15/2023	
SBPCPY-H2-0	BROOKFIELD ASSET MANAGEMENT VOTING		B	1,989.000	80,278	40.361	80,278	344		2,179		25,325		25,325	(1,959)	12/14/2022	
115236-10-1	BROWN & BROWN			306.000	21,760	71.110	21,760	21,206				554		554		11/01/2023	
115637-20-9	BROWN FORM AN CORP CLASS B			827.000	47,222	57.100	47,222	46,610	180	59		612	1,292	(680)		11/01/2023	
12008R-10-7	BUILDERS FIRSTSOURCE			145.000	24,206	166.940	24,206	17,033				7,173		7,173		11/01/2023	
H11356-10-4	BUNGE GLOBAL SA			145.000	14,638	100.950	14,638	14,638	19	96			741	(741)		11/01/2023	
G16968-11-0	BUNZL		B	0.000		37.658				578						02/23/2022	
122017-10-6	BURLINGTON STORES INC			86.000	16,725	194.480	16,725	9,623				(712)		(712)		08/20/2021	
12541W-20-9	C.H. ROBINSON WORLDWIDE INC			153.000	13,218	86.390	13,218	12,463	93			754		754		11/01/2023	
127387-10-8	CADENCE DESIGN SYSTEMS INC			493.000	134,278	272.370	134,278	80,669				40,584		40,584		11/01/2023	
133131-10-2	CAMDEN PROP			1,035.000	102,765	99.290	102,765	97,890	1,035	4,078		4,875	17,906	(13,031)		08/20/2021	
134429-10-9	CAMPBELL SOUP CO			470.000	20,318	43.230	20,318	19,159		79		1,159	503	656		11/01/2023	
14040H-10-5	CAPITAL ONE FINL CORP			738.000	96,767	131.120	96,767	72,589		706		24,178	4,319	19,859		11/01/2023	
14149Y-10-8	CARDINAL HEALTH INC			399.000	40,219	100.800	40,219	35,928	200	78		4,291		4,291		11/01/2023	
142339-10-0	CARLISLE CORP.			72.000	22,495	312.430	22,495	18,066		80		4,429		4,429		11/01/2023	
S41692-19-5	CARLSBERG AS CL B		B	0.000		143.294			997							12/06/2018	
14316J-10-8	CARLYLE GROUP INC			531.000	21,606	40.690	21,606	14,634		186		6,972		6,972		11/01/2023	
143130-10-2	CARMAX INC			326.000	25,017	76.740	25,017	21,367				3,651	1,037	2,613		11/01/2023	
14448C-10-4	CARRIER GLOBAL CORP			2,335.000	134,146	57.450	134,146	83,033	444	1,728		37,827		37,827		08/20/2021	
148806-10-2	CATALENT INC			469.000	21,072	44.930	21,072	15,092				5,980		5,980		11/01/2023	
149123-10-1	CATERPILLAR INC			926.000	273,790	295.670	273,790	151,938		4,630		51,958		51,958		08/20/2021	
12503M-10-8	CBOE GLOBAL MARKETS INC			95.000	16,963	178.560	16,963	15,740		52		1,224		1,224		11/01/2023	
12504L-10-9	CBRE GROUP INC			1,048.000	97,558	93.090	97,558	42,361				16,904		16,904		06/26/2020	
12514G-10-8	CDW CORP/DE			326.000	74,106	227.320	74,106	32,223		779		15,889		15,889		04/21/2020	
150870-10-3	CELANESE CORP			103.000	16,003	155.370	16,003	11,506		32		4,498		4,498		11/01/2023	
15135B-10-1	CENTENE CORP			955.000	70,871	74.210	70,871	59,506				(7,449)		(7,449)		08/20/2021	
15189T-10-7	CENTERPOINT ENERGY INC			2,619.000	74,825	28.570	74,825	38,368		2,017		(3,719)		(3,719)		03/17/2020	
15677J-10-8	CERIDIAN HCM HOLDING INC			248.000	16,646	67.120	16,646	14,117				904		904		11/01/2023	
125269-10-0	CF INDUSTRIES HOLDINGS			349.000	27,746	79.500	27,746	25,172		318		2,573	700	1,873		11/01/2023	
808513-10-5	CHARLES SCHWAB			2,320.000	159,616	68.800	159,616	121,522		2,320		(8,491)	25,056	(33,547)		08/20/2021	

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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
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A			21.000	8,162	388.680	8,162	6,370				1,041		1,041		08/20/2021	
16411R-20-8	CHENIERE ENERGY INC			698.000	119,156	170.710	119,156	32,296		1,131		14,484		14,484		09/23/2020	
166764-10-0	CHEVRON CORP			3,604.000	537,573	149.160	537,573	317,321		21,678		(108,599)		(108,599)		11/01/2023	
16679L-10-9	CHEWY INC CLASS A			618.000	14,603	23.630	14,603	11,785				2,819	1,022	1,797		11/01/2023	
169656-10-5	CHIPOTLE MEXICAN GRILL			67.000	153,226	2,286.960	153,226	87,586				60,264		60,264		08/20/2021	
K1830B-10-7	CHRISTIAN HANSEN HOLDING A/S		B	0.000		70.091			1,007							11/02/2021	
H1467J-10-4	CHUBB LTD			772.000	174,472	226.000	174,472	77,713	664	2,386		4,188		4,188		11/01/2023	
171340-10-2	CHURCH & DWIGHT CO.			358.000	33,852	94.560	33,852	31,553		229		2,299		2,299		11/01/2023	
125523-10-0	CIGNA CORPORATION			619.000	185,360	299.450	185,360	123,899		3,045		(19,740)		(19,740)		08/20/2021	
172062-10-1	CINCINNATI FINL CORP			360.000	37,246	103.460	37,246	25,493	270	1,058		385		385		09/23/2020	
172908-10-5	CINTAS COR P COM			182.000	109,684	602.660	109,684	67,982		910		27,489		27,489		08/20/2021	
17275R-10-2	CISCO SYS INC			8,329.000	420,781	50.520	420,781	333,160		12,910		23,988		23,988		08/20/2021	
172967-42-4	CITIGROUP INC			4,036.000	207,612	51.440	207,612	164,030		5,555		36,743	5,586	31,157		11/01/2023	
174610-10-5	CITIZENS FINANCIAL GROUP			947.000	31,384	33.140	31,384	18,268		1,591		(5,900)		(5,900)		04/21/2020	
G21810-10-9	CLARIVATE PLC		D	1,458.000	13,501	9.260	13,501	9,127				4,374		4,374		11/01/2023	
185899-10-1	CLEVELAND CLIFFS INC			774.000	15,805	20.420	15,805	12,972				2,833		2,833		11/01/2023	
18915M-10-7	CLOUDFLARE INC CLASS A			596.000	49,623	83.260	49,623	27,697				21,926		21,926		11/01/2023	
12572Q-10-5	CME GROUP INC.			862.000	181,537	210.600	181,537	144,954	4,526	7,672		36,583		36,583		08/20/2021	
125896-10-0	CMS ENERGY CORP			461.000	26,770	58.070	26,770	25,224		227		1,546	26	1,520		11/01/2023	
SBDSV2-V0-9	CNH INDUSTRIAL N.V. NV		B	2,618.000	31,638	12.085	31,638	29,828		1,042		(12,307)		(12,307)	2,132	08/20/2021	
191216-10-0	COCA COLA CO.			8,435.000	497,075	58.930	497,075	446,284		14,234		(32,793)		(32,793)		11/01/2023	
192422-10-3	COGNEX CORP			571.000	23,834	41.740	23,834	21,202		82		1,743	336	1,407		11/01/2023	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A			822.000	62,086	75.530	62,086	37,192		932		14,881		14,881		11/01/2023	
19260Q-10-7	COINBASE GLOBAL INC CLASS A			363.000	63,133	173.920	63,133	18,022				45,111		45,111		11/01/2023	
194162-10-3	COLGATE PALMOLIVE CO			1,537.000	122,514	79.710	122,514	112,218		985		10,296	2,585	7,710		11/01/2023	
SB8FMR-X8-9	COLOPLAST CLASS B		B	0.000		129.661			570							02/23/2022	
20030N-10-1	COMCAST CORP NEW CL A			7,907.000	346,722	43.850	346,722	231,912		9,014		70,214		70,214		08/20/2021	
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA		B	475.000	65,326	137.527	65,326	36,233	15,447			26,363		26,363	2,729	11/28/2023	
205887-10-2	CONAGRA BRANDS INC			1,128.000	32,328	28.660	32,328	30,433				1,895		1,895		11/01/2023	
20717M-10-3	CONFLUENT INC CLASS A			347.000	8,120	23.400	8,120	8,120					1,641	(1,641)		11/01/2023	
20825C-10-4	CONOCOPHILLIPS			2,175.000	252,452	116.070	252,452	156,992		10,027		(4,198)		(4,198)		11/02/2021	
209115-10-4	CONSOLIDATED EDISON INC			486.000	44,211	90.970	44,211	42,548		534		1,027	583	443		11/01/2023	
21036P-10-8	CONSTELLAT ION BRANDS INC CL A			330.000	79,778	241.750	79,778	69,528		1,145		3,300		3,300		08/20/2021	
21037T-10-9	CONSTELLATION ENERGY CORP			558.000	65,225	116.890	65,225	25,525		629		17,119		17,119		02/02/2022	
D16212-14-0	CONTINENTAL AG		B	0.000		73.128			7,977							06/26/2020	
216648-40-2	COOPER COMPANIES INC			91.000	34,438	378.440	34,438	28,840				5,598		5,598		11/01/2023	
217204-10-6	COPART INC			1,070.000	52,430	49.000	52,430	46,887				5,543		5,543		11/01/2023	
219350-10-5	CORNING IN C COM			1,394.000	42,447	30.450	42,447	40,454		1,561		(2,077)		(2,077)		08/20/2021	
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST			8,332.000	213,549	25.630	213,549	197,552	2,375	7,124		15,997	33,442	(17,445)		03/09/2023	
22052L-10-4	CORTEVA INC			1,885.000	90,329	47.920	90,329	51,762		1,169		(20,471)		(20,471)		09/23/2020	
22160N-10-9	COSTAR GROUP INC			888.000	77,602	87.390	77,602	54,606				11,012		11,012		11/01/2023	
22160K-10-5	COSTCO WHS L CORP NEW COM			998.000	658,760	660.080	658,760	448,451	14,970	3,952		203,173		203,173		08/20/2021	
127097-10-3	COTERRA ENERGY INC			598.000	15,261	25.520	15,261	15,261		120			1,214	(1,214)		11/01/2023	
SBYTBW-Y9-8	COVESTRO AG		B	0.000		46.451			6,570							03/22/2022	
S71715-89-0	CREDIT SUISSE GROUP AG CHF0.5		B	0.000		3.788			1,190							04/26/2022	
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A			463.000	118,213	255.320	118,213	53,398				64,815		64,815		11/01/2023	

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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
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO			1,045.000	120,374	115.190	120,374	85,324		6,204		(902)	17,357	(18,259)		11/01/2023	
228368-10-6	CROWN HOLDINGS INC			503.000	46,321	92.090	46,321	40,758		483		4,970		4,970		08/20/2021	
126408-10-3	CSX CORP			6,054.000	209,892	34.670	209,892	61,405		2,664		22,339		22,339		11/30/2016	
231021-10-6	CUMMINS IN C COM			294.000	70,434	239.570	70,434	29,000		1,911		(800)		(800)		11/30/2015	
126650-10-0	CVS HEALTH CORPORATION			2,562.000	202,296	78.960	202,296	177,060		5,873		3,704	36,451	(32,747)		11/01/2023	
23331A-10-9	D R HORTON INC COM			874.000	132,831	151.980	132,831	57,850		918		54,922		54,922		08/20/2021	
D1668R-12-3	DAIMLERCHRYSLER		B	0.000		74.343			41,473							03/04/2022	
235851-10-2	DANAHER CO RP COM			1,251.000	289,406	231.340	289,406	289,406	300	1,326		(14,887)	27,406	(42,293)		08/20/2021	
K22272-11-4	DANSKE BANK		B	0.000		20.746			1,711	2,839						08/20/2021	
237194-10-5	DARDEN RESTAURANTS INC			756.000	124,211	164.300	124,211	85,519		3,810		19,633		19,633		08/20/2021	
F24571-45-1	DASSAULT SYSTEMES		B	0.000		39.298				343						04/26/2022	
23804L-10-3	DATADOG INC CLASS A			379.000	46,003	121.380	46,003	33,594				12,409	1,473	10,936		06/22/2023	
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC			186.000	19,485	104.760	19,485	13,889				5,597		5,597		08/20/2021	
243537-10-7	DECKERS OUTDOOR CORP			31.000	20,721	668.430	20,721	18,413				2,308		2,308		11/01/2023	
244199-10-5	DEERE & CO.			651.000	260,315	399.870	260,315	108,889	957	3,288		(18,807)		(18,807)		08/20/2021	
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC			2,329.000	178,169	76.500	178,169	79,582		3,354		84,496		84,496		08/20/2021	
247361-70-2	DELTA AIR LINES, INC.			234.000	9,414	40.230	9,414	7,280				2,134		2,134		11/01/2023	
24906P-10-9	DENTSPLY SIRONA INC			337.000	11,994	35.590	11,994	10,393	47			1,601		1,601		11/01/2023	
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)		B	0.000		13.251			2,275							08/20/2021	
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV		B	0.000		182.709			15,992							03/04/2022	
S46178-59-6	DEUTSCHE POST AG COM STK		B	0.000		44.987			8,184							04/26/2022	
25179M-10-3	DEVON ENERGY CORP.			1,013.000	45,889	45.300	45,889	43,701		2,164		(10,682)	322	(11,005)		11/01/2023	
252131-10-7	DEXCOM INC			794.000	98,527	124.090	98,527	59,177				8,615		8,615		08/20/2021	
25278X-10-9	DIAMONDBACK ENERGY INC			622.000	96,460	155.080	96,460	18,598		4,970		11,383		11,383		09/23/2020	
253393-10-2	DICKS SPORTING GOODS			114.000	16,752	146.950	16,752	12,282		114		4,470		4,470		11/01/2023	
253868-10-3	DIGITAL REALTY TRUST INC			58,680.000	7,897,154	134.580	7,897,154	6,461,689	81,147	189,362		1,398,216	94,636	1,303,580		12/21/2023	
254709-10-8	DISCOVER FINL SVCS			447.000	50,243	112.400	50,243	38,724		1,207		8,430	1,918	6,513		08/20/2021	
254687-10-6	DISNEY WALT CO			3,916.000	353,576	90.290	353,576	317,410	1,175			36,166	17,572	18,594		11/01/2023	
R1812S-10-5	DNB ASA		B	0.000		18.359			2,582							09/23/2020	
R1R15X-10-0	DNB BANK		B	0.000		18.019			12,430							08/20/2021	
256677-10-5	DOLLAR GENERAL CORP			519.000	70,558	135.950	70,558	54,910		1,204		(2,055)	55,190	(57,246)		08/20/2021	
256746-10-8	DOLLAR TREE INC			462.000	65,627	142.050	65,627	44,759				1,300		1,300		11/01/2023	
25746U-10-9	DOMINION ENERGY INC			2,272.000	106,784	47.000	106,784	91,380		1,517		15,404		15,404		11/01/2023	
25754A-20-1	DOMINIOS PIZZA INC			76.000	31,329	412.230	31,329	26,125		97		5,204		5,204		11/01/2023	
25809K-10-5	DOORDASH INC CLASS A			562.000	55,576	98.890	55,576	28,508				27,068		27,068		03/31/2023	
260003-10-8	DOVER CORP COM			564.000	86,749	153.810	86,749	65,751		1,145		10,378		10,378		08/20/2021	
260557-10-3	DOW INC			2,008.000	110,119	54.840	110,119	88,197		5,622		8,936		8,936		08/20/2021	
26142V-10-5	DRAFTKINGS INC CLASS A			691.000	24,358	35.250	24,358	18,816				5,542		5,542		11/01/2023	
26210C-10-4	DROPBOX INC CLASS A			28.000	825	29.480	825	732				93		93		11/01/2023	
K3013J-15-4	DSV DE SAMMENSLUT VOGN		B	0.000		173.228			610							03/04/2022	
23345M-10-7	DT MIDSTREAM INC			936.000	51,293	54.800	51,293	30,594	646	2,537		(431)		(431)		08/20/2021	
233331-10-7	DTE ENERGY CO			872.000	96,147	110.260	96,147	55,653	889	3,322		(6,339)		(6,339)		09/04/2015	
26441C-20-4	DUKE ENERGY HLDG CORP			1,538.000	149,248	97.040	149,248	113,067		5,111		(3,722)	185	(3,907)		11/01/2023	
26614N-10-2	DUPONT DE NEMOURS INC			1,012.000	77,853	76.930	77,853	51,005		1,457		8,400		8,400		08/20/2021	
268150-10-9	DYNATRACE INC			402.000	21,985	54.690	21,985	15,427				6,558		6,558		11/01/2023	
D24914-13-3	E.ON AG CMN STK		B	0.000		10.850			8,561							08/20/2021	

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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
27579R-10-4	EAST WEST BANCORP INC			368.000	26,478	71.950	26,478	12,048		707		2,226		2,226		05/05/2020	
277432-10-0	EASTMAN CH EM CO COM			940.000	84,431	89.820	84,431	38,324	761	2,970		7,877		7,877		03/17/2020	
G29183-10-3	EATON CORP PLC			896.000	215,775	240.820	215,775	112,887		3,082		75,148		75,148		08/20/2021	
278642-10-3	EBAY INC			1,471.000	64,165	43.620	64,165	54,148		1,471		3,163		3,163		08/20/2021	
278865-10-0	ECOLAB INC			504.000	99,968	198.350	99,968	47,228	287	1,028		26,195		26,195		11/01/2023	
28176E-10-8	EDWARDS LIFESCIENCES CORP			964.000	73,505	76.250	73,505	66,786				6,719	5,138	1,581		08/20/2021	
285512-10-9	ELECTRONIC ARTS INC			506.000	69,226	136.810	69,226	41,364		366		7,352		7,352		11/01/2023	
532457-10-8	ELI LILLY & CO			1,738.000	1,013,115	582.920	1,013,115	401,565		7,856		377,285		377,285		08/20/2021	
291011-10-4	EMERSON ELEC CO			1,336.000	130,033	97.330	130,033	97,822		2,786		1,697		1,697		08/20/2021	
29362U-10-4	ENTEGRIS INC			303.000	36,305	119.820	36,305	25,358		66		10,948	93	10,855		11/01/2023	
29364G-10-3	ENTERGY CORP			393.000	39,768	101.190	39,768	35,496		905		383	755	(371)		11/01/2023	
26875P-10-1	EOG RESOUR CES INC COM			669.000	80,916	120.950	80,916	67,072		2,857		(3,694)	778	(4,472)		11/01/2023	
29414B-10-4	EPAM SYSTEMS INC			145.000	43,114	297.340	43,114	31,414				11,700		11,700		11/01/2023	
26884U-10-9	EPR PROPERTIES			6,890.000	333,821	48.450	333,821	301,984	1,895	7,579		31,836		31,836		08/17/2023	
26884L-10-9	EQT CORPORATION			440.000	17,010	38.660	17,010	17,010		86			1,428	(1,428)		11/01/2023	
294429-10-5	EQUIFAX IN C COM			281.000	69,488	247.290	69,488	27,736		414		15,433		15,433		11/01/2023	
29444U-70-0	EQUINIX REIT INC			2,353.000	1,895,083	805.390	1,895,083	1,794,304		19,466		82,852		82,852		08/08/2023	
R8413J-10-3	EQUINOR ASA		B	0.000		30.485			2,495							11/02/2021	
29452E-10-1	EQUITABLE HOLDINGS INC			2,812.000	93,640	33.300	93,640	36,472		2,418		12,935		12,935		03/17/2020	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES			268.000	18,905	70.540	18,905	16,841	120	470		1,592		1,592		08/20/2021	
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN			61,126.000	3,738,466	61.160	3,738,466	3,540,800	40,496	93,000		197,666	136	197,531		11/22/2023	
W26049-11-9	ERICSSON NAMN-AKTIER B		B	0.000		6.281				533						07/20/2022	
29530P-10-2	ERIE IDEMNITY CO CL A			35.000	11,722	334.920	11,722	9,655				2,067		2,067		11/01/2023	
S52898-37-6	ERSTE GROUP BANK		B	0.000		37.740			5,686							04/26/2022	
29670G-10-2	ESSENTIAL UTILITIES INC			1,109.000	41,421	37.350	41,421	37,446		445		3,975	1,678	2,298		11/01/2023	
297178-10-5	ESSEX PROPERTY			3,750.000	929,775	247.940	929,775	906,481	8,663	8,522		23,294	116	23,178		11/01/2023	
SBF1K7-P7-9	ESSITY CLASS B		B	0.000		28.290				1,297						08/20/2021	
518439-10-4	ESTEE LAUDER COS.			410.000	59,963	146.250	59,963	59,266		1,082		(12,509)	29,254	(41,763)		08/20/2021	
N31068-19-5	EUROCOMMERCIAL PROPERTIES NV		B	8,861.000	217,300	24.523	217,300	201,783		8,247		8,170	20,228	(12,058)	7,347	02/17/2023	
G3223R-10-8	EVEREST RE GROUP LTD			85.000	30,054	353.580	30,054	16,194		538		1,756	202	1,555		11/01/2023	
30040W-10-8	EVERSOURCE ENERGY			560.000	34,563	61.720	34,563	24,808		1,512		(12,387)		(12,387)		02/23/2015	
30063P-10-5	EXACT SCIENCES CORP			353.000	26,115	73.980	26,115	23,376				2,739	57	2,681		11/01/2023	
30161N-10-1	EXELON CORP COM			3,814.000	136,923	35.900	136,923	131,467		5,492		(27,957)		(27,957)		08/20/2021	
30212P-30-3	EXPEDIA IN C DEL COM			299.000	45,385	151.790	45,385	26,333				18,145		18,145		11/01/2023	
302130-10-9	EXPEDITORS INTL WA INC COM			446.000	56,731	127.200	56,731	39,386		615		10,383		10,383		08/20/2021	
30225T-10-2	EXTRA SPACE STORAGE INC			20,676.000	3,314,983	160.330	3,314,983	3,099,654		54,001		192,471	81,414	111,057		12/21/2023	
30231G-10-2	EXXON MOBIL CORP			8,278.000	827,634	99.980	827,634	473,841		30,463		(85,429)		(85,429)		12/09/2021	
315616-10-2	F5 NETWORKS INC			92.000	16,466	178.980	16,466	13,659				2,807		2,807		11/01/2023	
30303M-10-2	FACEBOOK INC			4,577.000	1,620,075	353.960	1,620,075	550,796				1,069,279		1,069,279		08/20/2021	
303075-10-5	FACTSET RESEARCH SYSTEMS			67.000	31,962	477.050	31,962	29,250		66		2,712		2,712		11/01/2023	
303250-10-4	FAIR ISAAC INC			42.000	48,888	1,164.010	48,888	15,935				23,748		23,748		06/14/2022	
311900-10-4	FASTENAL CO			1,053.000	68,203	64.770	68,203	48,480		1,874		18,375		18,375		08/20/2021	
31428X-10-6	FEDEX CORP			518.000	131,038	252.970	131,038	62,409	653	2,497		41,321		41,321		04/21/2020	
G3421J-10-6	FERGUSON PLC			181.000	34,946	193.070	34,946	26,810	143	55		8,136		8,136		11/01/2023	
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM			1,032.000	61,992	60.070	61,992	55,253		1,073		6,739		6,739		06/22/2023	
316773-10-0	FIFTH THIRD BANCORP			1,480.000	51,045	34.490	51,045	37,488	518	1,983		12,299	9,812	2,486		08/20/2021	

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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
31946M-10-3	FIRST CITIZENS BCSH CL A			21.000	29,798	1,418.970	29,798	22,433		59		7,365		7,365		11/01/2023	
320517-10-5	FIRST HORIZON CORP			1,407.000	19,923	14.160	19,923	15,167	211			4,756		4,756		11/01/2023	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST			89,166.000	4,696,373	52.670	4,696,373	4,568,444	28,533	71,971		93,060	56,948	36,112		08/25/2023	
336433-10-7	FIRST SOLAR			187.000	32,216	172.280	32,216	26,900				5,316		5,316		11/01/2023	
337932-10-7	FIRSTENERGY CORP			600.000	21,996	36.660	21,996	21,630		246		366		366		11/01/2023	
337738-10-8	FISERV INC COM			1,297.000	172,293	132.840	172,293	110,982				41,206		41,206		08/20/2021	
339041-10-5	FLEETCOR TECHNOLOGIES I			104.000	29,391	282.610	29,391	23,812				5,580		5,580		11/01/2023	
31620R-30-3	FNF GROUP INC			1,279.000	65,255	51.020	65,255	44,506		2,341		17,139		17,139		08/20/2021	
345370-86-0	FORD MTR C O DEL COM PAR U			6,513.000	79,393	12.190	79,393	31,292		8,141		3,647		3,647		06/26/2020	
34959E-10-9	FORTINET INC			1,411.000	82,586	58.530	82,586	75,532				7,054	2,012	5,042		11/01/2023	
34959J-10-8	FORTIVE CORP			896.000	65,973	73.630	65,973	27,455		260		8,404		8,404		07/05/2016	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC			463.000	35,253	76.140	35,253	24,822		426		8,811		8,811		08/20/2021	
35137L-20-4	FOX CORP CLASS B			1,057.000	29,226	27.650	29,226	29,226		1			273	(273)		11/01/2023	
354613-10-1	FRANKLIN RES INC			722.000	21,508	29.790	21,508	16,241		47		5,078		5,078		11/01/2023	
35671D-85-7	FREEPORT MCMORAN INC			2,641.000	112,427	42.570	112,427	39,045		1,583		12,078		12,078		11/01/2023	
D2734Z-10-7	FRESENIUS MEDICAL COM STK		B	0.000		37.834			2,721							11/30/2017	
D27348-12-3	FRESENIUS SE & CO KGAA		B	0.000		27.738			5,693							06/09/2020	
14064D-87-3	FULLER THLR BHVRL SL CP ET CL R6			379,958.840	15,943,073	41.960	15,943,073	14,537,343		215,538		949,181		949,181		12/22/2023	
SB1FW7-51-5	GALP ENERGIA SGPS SA		B	0.000		14.040				339						05/05/2020	
36467J-10-8	GAMING AND LEISURE PROPERTIES INC			30,964.000	1,528,073	49.350	1,528,073	1,485,165		86,978		42,908	96,562	(53,653)		11/22/2023	
366651-10-7	GARTNER GROUP INC NEW			279.000	125,860	451.110	125,860	67,471				32,077		32,077		08/20/2021	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES WHEN IS			1,865.000	144,202	77.320	144,202	745		168		143,457		143,457		01/06/2023	
SB1WGG-93-8	GEBERIT AG		B	0.000		528.010			4,304							02/23/2022	
368736-10-4	GENERAC HOLDINGS INC			22.000	2,843	129.240	2,843	2,215				629		629		11/17/2022	
369550-10-8	GENERAL DYNAMICS CORP			549.000	142,559	259.670	142,559	107,324		2,866		6,346		6,346		08/20/2021	
369604-30-1	GENERAL ELECTRIC			1,937.000	247,219	127.630	247,219	127,500	155	568		81,364		81,364		11/01/2023	
370334-10-4	GENERAL MLS INC			1,329.000	86,571	65.140	86,571	79,501		3,004		(24,866)		(24,866)		08/20/2021	
37045V-10-0	GENERAL MOTORS CO			1,657.000	59,519	35.920	59,519	52,626		597		3,778		3,778		08/20/2021	
372460-10-5	GENUINE PARTS CO			357.000	49,445	138.500	49,445	43,279	339	1,337		(12,499)		(12,499)		08/20/2021	
375558-10-3	GILEAD SCIENCES INC			2,532.000	205,117	81.010	205,117	154,881		6,737		(10,093)		(10,093)		11/01/2023	
H3238Q-10-2	GIVAUDAN SA REG		B	1.000	4,139	4,139.488	4,139	3,051	3,492	47		709		709	368	08/20/2021	
37940X-10-2	GLOBAL PAYMENTS INC.			595.000	75,565	127.000	75,565	64,867		149		10,698		10,698		11/01/2023	
37959E-10-2	GLOBE LIFE INC			90.000	10,955	121.720	10,955	8,013		79		105		105		08/20/2021	
380237-10-7	GODADDY INC CLASS A			271.000	28,769	106.160	28,769	18,851				8,493		8,493		08/20/2021	
38141G-10-4	GOLDMAN SA CHS GROUP INC			691.000	266,567	385.770	266,567	135,438		6,364		33,457		33,457		11/01/2023	
384109-10-4	GRACO, INC.			48.000	4,164	86.760	4,164	3,562				602		602		11/01/2023	
384802-10-4	GRAINGER W W INC			102.000	84,526	828.690	84,526	40,092		745		27,789		27,789		08/20/2021	
L4459Y-10-0	GRAND CITY PROPERTIES SA		B	12,501.000	140,578	11.245	140,578	122,037				13,622		13,622	4,919	09/22/2023	
SBN7SW-P6-6	GSK		B	1.000	18	18.487	18	15		7,666					1	07/19/2022	
406216-10-1	HALLIBURTON CO			2,971.000	107,402	36.150	107,402	22,164		1,901		(9,507)		(9,507)		04/21/2020	
SBK7YQ-K6-0	HAMMERSON REIT PLC		B	243,001.000	87,976	0.362	87,976	78,019		1,697		9,802		9,802	155	07/05/2023	
416515-10-4	HARTFORD FINANCIAL SVCS GRP			961.000	77,245	80.380	77,245	59,524	452	1,634		4,373		4,373		08/20/2021	
40412C-10-1	HCA Healthcare Inc			346.000	93,655	270.680	93,655	58,149		830		10,629		10,629		08/20/2021	
42226K-10-5	HEALTHCARE REALTY TRUST INC CLASS			53,023.000	913,586	17.230	913,586	849,588				63,999		63,999		12/04/2023	
42250P-10-3	HEALTHPEAK PROPERTIES INC			125,689.000	2,488,642	19.800	2,488,642	2,529,807		104,706		(192,153)	202,976	(395,129)		11/01/2023	
S50024-65-2	HENKEL AG		B	0.000		74.951			2,160							03/08/2021	

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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
426281-10-1	HENRY JACK & ASSOCIATES			183.000	29,904	163.410	29,904	26,317		159		3,587		3,587		11/01/2023	
427866-10-8	HERSHEY COMPANY			135.000	25,169	186.440	25,169	14,632		602		(6,093)		(6,093)		09/23/2020	
42809H-10-7	HESS CORP			815.000	117,490	144.160	117,490	51,826		1,426		1,907		1,907		08/20/2021	
42824C-10-9	HEWLETT PACKARD ENTERPRISE			1,036.000	17,591	16.980	17,591	11,477	135	343		1,195		1,195		11/01/2023	
403949-10-0	HF SINCLAIR CORP			125.000	6,946	55.570	6,946	6,946		56			25	(25)		11/01/2023	
431284-10-8	HIGHWOODS PROPERTIES			4,893.000	112,343	22.960	112,343	113,469		9,786		(1,125)	60,711	(61,837)		02/16/2023	
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC			414.000	75,385	182.090	75,385	62,568		62		12,817		12,817		11/01/2023	
436440-10-1	HOLOGIC, INC.			639.000	45,657	71.450	45,657	41,228				(2,147)		(2,147)		08/20/2021	
437076-10-2	HOME DEPOT INC			1,520.000	526,756	346.550	526,756	416,890		12,707		46,649		46,649		08/20/2021	
438516-10-6	HONEYWELL INTERNATIONAL INC			1,481.000	310,581	209.710	310,581	214,552		6,176		(6,798)		(6,798)		08/20/2021	
44107P-10-4	HOST HOTELS & RESORTS INC			31,697.000	617,141	19.470	617,141	502,263	14,264	24,407		108,404		108,404		08/31/2022	
443201-10-8	HOWMET AEROSPACE INC			1,969.000	106,562	54.120	106,562	60,901		335		28,964		28,964		08/20/2021	
40434L-10-5	HP INC			3,027.000	91,082	30.090	91,082	34,387	834	3,178		9,747		9,747		11/03/2015	
443510-60-7	HUBBELL INC			50.000	16,447	328.930	16,447	13,955		61		2,492		2,492		11/01/2023	
443573-10-0	HUBSPOT INC			94.000	54,571	580.540	54,571	33,646				20,145		20,145		11/01/2023	
444859-10-2	HUMANA INC COM			321.000	146,957	457.810	146,957	124,917	284	1,105		(17,456)		(17,456)		08/20/2021	
445658-10-7	HUNT TRANSPORT SVC			367.000	73,305	199.740	73,305	57,406		617		9,314		9,314		08/20/2021	
446150-10-4	HUNTINGTON BANCSHARES INC			3,945.000	50,180	12.720	50,180	40,459	611	1,983		3,106	5,209	(2,104)		11/01/2023	
45167R-10-4	IDEX CORP			81.000	17,586	217.110	17,586	15,257				2,329		2,329		11/01/2023	
45168D-10-4	IDEXX LABS CORP			167.000	92,693	555.050	92,693	68,109				24,585		24,585		11/01/2023	
452308-10-9	ILLINOIS TOOL WKS INC			947.000	248,057	261.940	248,057	135,601	1,326	5,048		39,433		39,433		08/20/2021	
45337C-10-2	INCYTE CORPORATION			661.000	41,504	62.790	41,504	35,939				5,566		5,566		11/01/2023	
SBP9DL-90-1	INDITEX SA		B	0.000		30.433				299						03/22/2022	
D35415-10-4	INFINEON TECHNOLOGIES AG		B	0.000		35.851			2,555							08/20/2021	
T6032P-10-2	INFRASTRUTTURE WIRELESS ITALIANE		B	55,794.000	705,696	12.648	705,696	702,201		1,014		(4,642)		(4,642)	8,137	12/21/2023	
45687V-10-6	INGERSOLL RAND INC			2,099.000	162,337	77.340	162,337	61,465		168		52,664		52,664		08/20/2021	
45784P-10-1	INSULET CORP			197.000	42,745	216.980	42,745	30,396				881	8,768	(7,886)		11/01/2023	
458140-10-0	INTEL CORP			8,633.000	433,808	50.250	433,808	234,673		5,157		195,396		195,396		11/01/2023	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP			1,825.000	298,479	163.550	298,479	222,511		11,068		40,949		40,949		11/01/2023	
460146-10-3	INTERNATIONAL PAPER CO			618.000	22,341	36.150	22,341	19,342		516		2,999		2,999		11/01/2023	
460690-10-0	INTERPUBLIC GROUP OF COS INC			825.000	26,928	32.640	26,928	12,763		1,023		(553)		(553)		03/17/2020	
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM			589.000	47,691	80.970	47,691	40,087	477			7,604		7,604		11/01/2023	
461202-10-3	INTUIT INC.			540.000	337,516	625.030	337,516	208,138		1,750		127,337		127,337		08/20/2021	
46120E-60-2	INTUITIVE SURGICAL INC			767.000	258,755	337.360	258,755	143,766				55,232		55,232		08/20/2021	
46124J-20-1	INVENTRUST PROPERTIES CORP			13,703.000	347,234	25.340	347,234	337,362	2,953	2,953		9,872		9,872		07/26/2023	
G491BT-10-8	INVESCO LTD			928.000	16,556	17.840	16,556	12,129		186		4,427		4,427		11/01/2023	
46187W-10-7	INVITATION HOMES INC			112,342.000	3,831,986	34.110	3,831,986	3,329,817	31,456	116,836		502,169		502,169		05/26/2022	
46266C-10-5	IQVIA HOLDINGS INC			439.000	101,576	231.380	101,576	79,520				11,629		11,629		08/20/2021	
464289-51-1	ISHARES + YEAR INVESTMENT GRADE CO			35,774.000	1,884,932	52.690	1,884,932	1,799,614		37,621		85,318		85,318		08/01/2023	
464288-58-8	ISHARES MBS ETF			56,155.000	5,283,062	94.080	5,283,062	4,986,564		62,893		296,498		296,498		09/29/2023	
46432F-33-9	ISHARES MSCI USA QUALITY FACTOR ET			25,510.000	3,753,541	147.140	3,753,541	3,468,029	2,462	11,451		285,513		285,513		12/08/2023	
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND			10,000.000	2,007,100	200.710	2,007,100	1,921,927		7,339		85,173		85,173		12/14/2023	
466313-10-3	JABIL CIRC UIT INC COM			165.000	21,021	127.400	21,021	20,595		13		426		426		11/01/2023	
46982L-10-8	JACOBS SOLUTIONS INC			102.000	13,240	129.800	13,240	13,240					37	(37)		11/01/2023	
G50871-10-5	JAZZ PHARMACEUTICALS PLC			137.000	16,851	123.000	16,851	16,851					625	(625)		11/01/2023	
X40338-10-9	JERONIMO MARTINS EUR1		B	0.000		22.557			5,533							12/18/2018	

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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
G65437-92-3	JFE HOLDINGS INC		B	100.000	1,552	15.516	1,552	651		49		593		593	(205)	02/19/2020	
478160-10-4	JOHNSON & JOHNSON			4,109.000	644,045	156.740	644,045	636,895		19,312		(55,102)	26,709	(81,810)		08/20/2021	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC			1,057.000	60,925	57.640	60,925	50,609	391	1,533		(6,723)		(6,723)		08/20/2021	
48020Q-10-7	JONES LANG LASALLE INC.			283.000	53,450	188.870	53,450	39,954				11,147	2,799	8,349		08/20/2021	
46625H-10-0	JP MORGAN CHASE & CO			5,453.000	927,555	170.100	927,555	569,839		22,085		196,308		196,308		08/20/2021	
48121L-69-2	JPMORGAN GLOBAL ALLOCATION CL I			586,161.120	11,248,432	19.190	11,248,432	10,116,488	481	381,426		1,131,944	242,390	889,554		12/30/2022	
SB4R2R-50-7	JULIUS BAER GROUP CMN STK		B	351.000	19,663	56.021	19,663	15,513	11,175	660		(2,566)		(2,566)	1,796	03/04/2022	
48203R-10-4	JUNIPER NETWORKS INC			725.000	21,373	29.480	21,373	19,336		160		2,037		2,037		11/01/2023	
B5337G-16-2	KBC GROUP NV		B	0.000		52.913			9,310							04/26/2022	
487836-10-8	KELLOGG CO.			766.000	42,827	55.910	42,827	38,760		429		4,067		4,067		11/01/2023	
49177J-10-2	KENVUE INC			3,427.000	73,783	21.530	73,783	64,702		685		9,082		9,082		11/01/2023	
49271V-10-0	KEURIG DR PEPPER INC			2,161.000	72,005	33.320	72,005	65,085		184		5,005		5,005		11/01/2023	
493267-10-8	KEYCORP NEW COM			2,505.000	36,072	14.400	36,072	25,426		514		10,646		10,646		11/01/2023	
49338L-10-3	KEYSIGHT TECHNOLOGIES			426.000	67,772	159.090	67,772	46,117				7,112		7,112		11/01/2023	
494368-10-3	KIMBERLY-CLARK CORP			677.000	82,262	121.510	82,262	81,345	799	793		917	913	5		11/01/2023	
49446R-10-9	KIMCO REALTY CORP			40,325.000	859,326	21.310	859,326	879,504				(20,179)		(20,179)		12/21/2023	
49456B-10-1	KINDER MORGAN INC DEL			836.000	14,747	17.640	14,747	13,259		941		(368)		(368)		08/20/2021	
48251W-10-4	KKR AND CO INC CLASS A			1,943.000	160,978	82.850	160,978	83,549		1,263		70,783		70,783		08/20/2021	
482480-10-0	KLA CORP			303.000	176,134	581.300	176,134	27,115		1,621		61,894		61,894		12/18/2018	
500754-10-6	KRAFT HEINZ ORD			1,765.000	65,270	36.980	65,270	58,400		2,342		(3,162)		(3,162)		11/01/2023	
501044-10-1	KROGER CO			1,952.000	89,226	45.710	89,226	42,554		2,147		2,206		2,206		07/08/2019	
H4673L-14-5	KUEHNE & NAGEL INTL		B	0.000		252.243			2,326							03/04/2022	
502431-10-9	L3HARRIS TECHNOLOGIES INC			381.000	80,246	210.620	80,246	66,818		1,343		13,297	8,911	4,386		11/01/2023	
50540R-40-9	LABORATORY CORP AMER HLDGS			312.000	70,914	227.290	70,914	54,895		899		6,450		6,450		08/20/2021	
SB1YXB-J7-6	L'AIR LIQUIDE S.A.		B	0.000		159.423				2,574						06/09/2020	
512807-10-8	LAM RESEARCH CORP.			304.000	238,111	783.260	238,111	111,264	608	2,181		110,340		110,340		08/20/2021	
513272-10-4	LAMB WESTON HOLDINGS INC			567.000	61,287	108.090	61,287	15,442		635		10,620		10,620		11/10/2016	
517834-10-7	LAS VEGAS SANDS CORP			547.000	26,918	49.210	26,918	25,513		120		1,405	627	778		11/01/2023	
518415-10-4	LATTICE SEMICONDUCTOR			195.000	13,453	68.990	13,453	10,649				2,804		2,804		11/01/2023	
521865-20-4	LEAR CORP			102.000	14,403	141.210	14,403	13,286		79		1,118		1,118		11/01/2023	
F56196-18-5	LEGRAND		B	0.000		91.023				1,392						04/26/2022	
525327-10-2	LEIDOS HOLDINGS INC			227.000	24,570	108.240	24,570	22,968		86		1,603		1,603		11/01/2023	
526057-10-4	LENNAR COR P CL A			884.000	131,751	149.040	131,751	62,384		1,326		51,749		51,749		08/20/2021	
530307-30-5	LIBERTY BROADBAND CORP SERIES C			208.000	16,763	80.590	16,763	16,763					582	(582)		11/01/2023	
531229-78-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR			478.000	13,757	28.780	13,757	11,700				2,056		2,056		11/01/2023	
D50348-10-7	LINDE AG		B	0.000		183.041										09/22/2014	
SBF8K6-K8-9	LINDE AG		B	0.000		245.674			14,847							03/29/2018	
G54950-10-3	LINDE PLC		D	904.000	371,282	410.710	371,282	317,961		4,440		53,321	17	53,304		11/01/2023	
538034-10-9	LIVE NATION ENTERTAINMENT INC			818.000	76,565	93.600	76,565	28,190				19,517		19,517		06/26/2020	
501889-20-8	LKQ CORP			1,040.000	49,702	47.790	49,702	47,226		1,170		(5,845)		(5,845)		08/20/2021	
539830-10-9	LOCKHEED MARTIN CORP			495.000	224,354	453.240	224,354	170,825		6,014		(16,459)		(16,459)		08/20/2021	
540424-10-8	LOEWS CORP			611.000	42,519	69.590	42,519	30,452		153		6,880		6,880		08/20/2021	
G5689W-10-9	LONDONMETRIC PROPERTY PLC		B	51,841.000	126,556	2.441	126,556	109,012	2,035	3,949		10,183	11,610	(1,427)	7,361	03/02/2023	
F58149-13-3	L'OREAL CMN STK		B	0.000		423.744				3,551						03/04/2022	
548661-10-7	LOWES COS INC USD0.50			1,266.000	281,748	222.550	281,748	221,132		5,444		29,510		29,510		08/20/2021	
50212V-10-0	LPL FINANCIAL HOLDINGS INC			127.000	28,908	227.620	28,908	27,313		54		1,594		1,594		11/01/2023	

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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
550021-10-9	LULULEMON ATHLETICA INC		C	242.000	123,732	511.290	123,732	67,689				45,151		45,151		11/01/2023	
SBYQ46-T4-6	LXI REIT PLC		B	0.000		1.192			2,837							09/22/2023	
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A			793.000	75,398	95.080	75,398	34,493		3,917		9,556		9,556		08/20/2021	
55261F-10-4	M & T BANK CORP			290.000	39,753	137.080	39,753	34,101		754		5,652		5,652		06/22/2023	
562750-10-9	MANHATTAN ASSOCIATES			43.000	9,259	215.320	9,259	8,520				739		739		11/01/2023	
56585A-10-2	MARATHON PETROLEUM CORP			1,178.000	174,768	148.360	174,768	27,942		3,622		37,661		37,661		04/21/2020	
57060D-10-8	MARKETAXESS HOLDINGS INC			97.000	28,406	292.850	28,406	21,072		70		7,334		7,334		11/01/2023	
571903-20-2	MARRIOTT I NTL INC NEW CL A			630.000	142,071	225.510	142,071	35,221		1,235		48,271		48,271		09/22/2014	
571748-10-2	MARSH + MCLENNAN COS INC			1,328.000	251,616	189.470	251,616	198,257		3,453		31,859		31,859		08/20/2021	
573284-10-6	MARTIN MARIETTA MATERIALS			256.000	127,721	498.910	127,721	76,605		717		41,201		41,201		08/20/2021	
573874-10-4	MARVELL TECHNOLOGY INC			1,614.000	97,340	60.310	97,340	69,718		191		27,622		27,622		11/01/2023	
574599-10-6	MASCO CORP			368.000	24,649	66.980	24,649	10,641		420		7,474		7,474		12/18/2018	
57638P-10-4	MASTERBRAND INC			5,819.000	86,412	14.850	86,412	454				42,479		42,479		12/19/2022	
57636Q-10-4	MASTERCARD INC CLASS A			1,780.000	759,188	426.510	759,188	506,125		4,058		140,228		140,228		08/20/2021	
579780-20-6	MCCORMICK & CO.			138.000	9,442	68.420	9,442	9,442	58	161			612	(612)		03/09/2023	
580135-10-1	MCDONALDS CORP			1,240.000	367,672	296.510	367,672	286,118		7,725		40,895		40,895		08/20/2021	
58155Q-10-3	MCKESSON CORP			376.000	174,080	462.980	174,080	74,922	233	842		33,035		33,035		08/20/2021	
G5960L-10-3	MEDTRONIC PLC			2,768.000	228,028	82.380	228,028	207,573	1,910	5,889		16,872	74	16,798		11/01/2023	
58733R-10-2	MERCADOLIBRE INC		C	90.000	141,439	1,571.540	141,439	72,773				63,008		63,008		11/01/2023	
58933Y-10-5	MERCK & CO. INC.			5,245.000	571,810	109.020	571,810	262,011	4,039	14,530		(7,944)		(7,944)		11/01/2023	
D5357W-10-3	MERCK KGAA ORD NPV		B	0.000		212.756			4,629							03/08/2021	
SBNGNB-77-5	MERLIN PROPERTIES REIT SA		B	0.000		9.898				25						09/28/2022	
59156R-10-8	METLIFE INC COM			1,336.000	88,350	66.130	88,350	37,982		2,752		(8,337)		(8,337)		03/17/2020	
592688-10-5	METTLER TOLEDO INTERNATIONAL			39.000	47,305	1,212.960	47,305	42,281				(9,067)		(9,067)		08/20/2021	
55277J-10-8	MF GLOBAL HOLDINGS LTD			3,100.000		0.000										09/29/2011	
552953-10-1	MGM RESORTS INTERNATIONAL			1,080.000	48,254	44.680	48,254	31,266				12,042		12,042		08/20/2021	
595017-10-4	MICROCHIP TECHNOLOGY INC			1,094.000	98,657	90.180	98,657	63,540		1,739		21,803		21,803		08/20/2021	
595112-10-3	MICRON TEC HNOLOGY INC COM			2,729.000	232,893	85.340	232,893	136,395	314	1,255		96,497		96,497		08/20/2021	
594918-10-4	MICROSOFT CORP			14,686.000	5,522,523	376.040	5,522,523	3,420,369		40,974		2,000,527		2,000,527		08/20/2021	
59522J-10-3	MID AMERICA APT			10,235.000	1,376,198	134.460	1,376,198	1,545,894		57,316		(189,348)	41,247	(230,595)		08/31/2022	
60770K-10-7	MODERNA INC			766.000	76,179	99.450	76,179	46,139				(54,481)		(54,481)		11/01/2023	
608190-10-4	MOHAWK INDUSTRIES INC			99.000	10,247	103.500	10,247	8,060				2,187		2,187		11/01/2023	
60855R-10-0	MOLINA HEALTHCARE INC			118.000	42,635	361.310	42,635	18,062				3,669		3,669		09/23/2020	
60871R-20-9	MOLSON COORS BEVERAGE CO			640.000	39,174	61.210	39,174	29,664		1,050		6,202		6,202		08/20/2021	
609207-10-5	MONDELEZ INTERNATIONAL INC			3,066.000	222,070	72.430	222,070	87,473	1,303	4,844		17,721		17,721		05/03/2013	
60937P-10-6	MONGODB INC CLASS A			167.000	68,278	408.850	68,278	32,872				35,406		35,406		08/20/2021	
609839-10-5	MONOLITHIC POWER SYSTEMS			95.000	59,924	630.780	59,924	43,629	95	107		16,295	1,831	14,464		11/01/2023	
61174X-10-9	MONSTER BEVERAGE CORP			2,218.000	127,779	57.610	127,779	33,868				15,182		15,182		06/17/2015	
615369-10-5	MOODYS CORP			588.000	229,649	390.560	229,649	142,949		1,811		65,821		65,821		08/20/2021	
617446-44-8	MORGAN STANLEY			2,533.000	236,202	93.250	236,202	192,660		8,232		20,847		20,847		08/20/2021	
61945C-10-3	MOSAIC COMPANY			684.000	24,439	35.730	24,439	22,086		137		2,353		2,353		11/01/2023	
620076-30-7	MOTOROLA SOLUTIONS INC			295.000	92,362	313.090	92,362	47,243	289	1,038		16,337		16,337		08/20/2021	
SB02L4-86-0	MOWI		B	0.000		21.801			1,138							12/09/2021	
55354G-10-0	MSCI INC A			158.000	89,373	565.650	89,373	66,481		487		15,313		15,313		11/01/2023	
SB09DH-L9-4	MTU AERO ENGINES HOLDING AG		B	0.000		253.959			1,027							12/09/2021	
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK		B	0.000		362.988			14,210							11/12/2018	

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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
631103-10-8	NASDAQ OMX GROUP			749.000	43,547	58.140	43,547	36,468		193		7,079	125	6,954		11/01/2023	
632307-10-4	NATERA INC			462.000	28,940	62.640	28,940	16,373				10,381		10,381		08/20/2021	
637417-10-6	NATIONAL RETAIL PROPERTIES			43,411.000	1,871,014	43.100	1,871,014	1,736,008				135,006		135,006		12/04/2023	
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST			7,130.000	295,681	41.470	295,681	236,042		7,986		59,639		59,639		08/17/2023	
SBM8PJ-Y7-5	NATWEST GROUP PLC		B	2.010	6	2.797	6	4				(1)		(1)		08/30/2022	
S71238-70-3	NESTLE SA PAR CHF1		B	0.000		133.595			58,755							08/20/2021	
64110Y-10-8	NET LEASE OFFICE PROPERTIES			54.930	1,015	18.480	1,015	980				35		35		11/02/2023	
64110D-10-4	NETAPP INC			364.000	32,090	88.160	32,090	21,862		728		10,228		10,228		08/20/2021	
64110L-10-6	NETFLIX INC			920.000	447,930	486.880	447,930	160,880				176,640		176,640		08/20/2021	
64125C-10-9	NEUROCRINE BIOSCIENCES INC			197.000	25,957	131.760	25,957	20,784				5,173	248	4,925		11/01/2023	
651639-10-6	NEWMONT CORP			1,384.000	57,284	41.390	57,284	29,629		2,214		(8,036)	5	(8,041)		08/20/2021	
65249B-10-9	NEWS CORP CLASS A			795.000	19,517	24.550	19,517	13,664		119		5,853		5,853		06/22/2023	
65339F-10-1	NEXTERA ENERGY INC			4,363.000	265,009	60.740	265,009	249,956		8,159		(11,736)	88,002	(99,738)		08/20/2021	
654106-10-3	NIKE INC CL B			2,674.000	290,316	108.570	290,316	222,263	989	2,727		(22,569)		(22,569)		08/20/2021	
J57160-12-9	NISSAN MOTOR CO CMN STK		B	100.000	393	3.931	393	317		9		124		124	(48)	02/19/2020	
SBYZF9-J9-8	NORDEA BANK		B	0.000		11.768				3,649						12/06/2018	
655844-10-8	NORFOLK SOUTHERN CORP			657.000	155,302	236.380	155,302	123,169		3,548		985	7,581	(6,596)		08/20/2021	
666807-10-2	NORTHROP GRUMMAN CORP			316.000	147,932	468.140	147,932	113,807		2,319		(24,481)		(24,481)		08/20/2021	
668771-10-8	NortonLife Lock Inc			1,353.000	30,875	22.820	30,875	23,063		236		7,812	220	7,593		11/01/2023	
H5820Q-15-0	NOVARTIS AG-REG CMN STK		B	0.000		100.683			34,483							03/04/2022	
SBHC8X-90-3	NOVO-NORDISK B ORD		B	0.000		142.509			11,149	15,820						08/20/2021	
SB798F-W0-4	NOVOZYMES CLASS B		B	0.000		51.524			930							03/04/2022	
629377-50-8	NRG ENERGY INC			629.000	32,519	51.700	32,519	20,074		935		12,446		12,446		06/22/2023	
670346-10-5	NUCOR CORP.			584.000	101,639	174.040	101,639	18,098	315	1,191		24,662		24,662		03/17/2020	
67066G-10-4	NVIDIA CORP			5,098.000	2,524,632	495.220	2,524,632	658,687		801		1,743,036	137	1,742,898		11/01/2023	
62944T-10-5	NVR INC			12.000	84,005	7,000.450	84,005	47,845				28,654		28,654		08/20/2021	
N6596X-10-9	NXP SEMICONDUCTORS N.V.		D	418.000	96,006	229.680	96,006	62,195	424	1,329		29,593		29,593		11/01/2023	
674599-10-5	OCCIDENTAL PETROLEUM CORP			2,222.000	132,676	59.710	132,676	49,084	400	1,489		(7,288)		(7,288)		08/20/2021	
674599-16-2	OCCIDENTAL PETROLEUM EQUITY WARRAN			3,912.000	152,294	38.930	152,294					129,779		129,779		09/14/2023	
670837-10-3	OGE ENERGY CORP			1,297.000	45,304	34.930	45,304	42,749		2,154		(5,992)		(5,992)		08/20/2021	
679295-10-5	OKTA INC CLASS A			346.000	31,323	90.530	31,323	23,963				7,360	245	7,115		11/01/2023	
679580-10-0	OLD DOMINION FREIGHT LINE INC			195.000	79,039	405.330	79,039	30,185		312		23,702		23,702		06/09/2020	
681936-10-0	OMEGA HEALTHCARE INVESTORS			39,000.000	1,195,740	30.660	1,195,740	1,232,501				(36,761)		(36,761)		12/04/2023	
681919-10-6	OMNICOM GROUP			320.000	27,683	86.510	27,683	23,834	224			3,850		3,850		11/01/2023	
682189-10-5	ON SEMICONDUCTOR CORP			952.000	79,521	83.530	79,521	19,116				20,144		20,144		09/23/2020	
682680-10-3	ONEOK INC			2,137.000	150,060	70.220	150,060	105,290		8,163		9,659		9,659		08/20/2021	
SBNBNN-H6-1	ONTEX GROUP NV		B	0.000		9.876			3,606							05/31/2018	
68389X-10-5	ORACLE CORP COM			3,306.000	348,552	105.430	348,552	201,897		5,025		78,319		78,319		08/20/2021	
67103H-10-7	OREILLY AUTOMOTIVE INC			166.000	157,713	950.080	157,713	99,954				17,604		17,604		08/20/2021	
K3192G-10-4	ORSTED		B	0.000		101.966			1,188							03/04/2022	
68902V-10-7	OTIS WORLDWIDE CORP			232.000	20,757	89.470	20,757	14,802		304		2,589		2,589		08/20/2021	
69047Q-10-2	OVINTIV INC			188.000	8,257	43.920	8,257	8,257		56			699	(699)		11/01/2023	
693718-10-8	PACCAR INC			469.000	45,798	97.650	45,798	38,997	1,501	127		6,801		6,801		11/01/2023	
695156-10-9	PACKAGING CORPORATION OF AMERICA			87.000	14,173	162.910	14,173	13,363	109			810		810		11/01/2023	
69608A-10-8	PALANTIR TECHNOLOGIES INC CLASS A			4,365.000	74,947	17.170	74,947	30,658				44,289		44,289		03/31/2023	
697435-10-5	PALO ALTO NETWORKS INC			786.000	231,776	294.880	231,776	110,598				121,178		121,178		01/19/2023	

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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
SB44XT-X8-2	PANDORA		B	0.000		84.495			1,772	1,016						11/02/2021	
700517-10-5	PARK HOTELS RESORTS INC			30,298.000	463,559	15.300	463,559	402,382	28,177	4,545		61,178		61,178		07/05/2023	
701094-10-4	PARKER HAN NIFIN CORP COM			227.000	104,579	460.700	104,579	55,004		1,310		38,522		38,522		08/20/2021	
SB119Q-G0-0	PARTNERS GROUP HOLDING AG		B	0.000		1,062.675			7,336							04/26/2022	
704326-10-7	PAYCHEX INC			643.000	76,588	119.110	76,588	70,202		693		6,386	185	6,201		11/01/2023	
70432V-10-2	PAYCOM SOFTWARE INC			141.000	29,148	206.720	29,148	26,010		117		(1,878)	3,745	(5,623)		11/01/2023	
704329-17-6	PAYDEN EMERGING MKT CRP BND CL SI		C	3,183,398.060	27,409,057	8.610	27,409,057	26,502,012		1,047,864		480,586	469,946	10,640		12/18/2023	
70438V-10-6	PAYLOCITY HOLDING CORP			105.000	17,309	164.850	17,309	17,235				75		75		11/01/2023	
70450Y-10-3	PAYPAL HOLDINGS INC			1,962.000	120,486	61.410	120,486	114,699				3,080	22,328	(19,247)		08/20/2021	
713448-10-8	PEPSICO INC.			2,920.000	495,933	169.840	495,933	439,197	3,694	14,104		(31,594)		(31,594)		08/20/2021	
G7041J-10-7	PETS AT HOME PLC		B	2,859.000	11,597	4.056	11,597	8,426	162	461		1,347		1,347	497	08/20/2021	
717081-10-3	PFIZER INC			12,574.000	362,005	28.790	362,005	358,626		19,140		(110,924)	146,404	(257,327)		11/01/2023	
718172-10-9	PHILIP MORRIS INTL.			3,152.000	296,540	94.080	296,540	262,980	4,098	14,972		(19,765)		(19,765)		11/01/2023	
718546-10-4	PHILLIPS 66			913.000	121,557	133.140	121,557	60,505		3,835		26,532		26,532		08/20/2021	
71880K-10-1	PHINIA INC			127.000	3,847	30.290	3,847	2,401		64		1,446		1,446		07/05/2023	
72201U-63-8	PIMCO MORTGAGE OPPO CL INSTL			1,052,162.270	9,890,325	9.400	9,890,325	9,710,343		552,524		179,922	186,516	(6,594)		11/30/2023	
72352L-10-6	PINTEREST INC CLASS A			1,191.000	44,115	37.040	44,115	23,346				14,374		14,374		11/01/2023	
723787-10-7	PIONEER NA T RES CO COM			705.000	158,540	224.880	158,540	40,559		9,842		(2,475)		(2,475)		03/17/2020	
693475-10-5	PNC FINL SVCS GROUP INC			856.000	132,552	154.850	132,552	92,481		3,816		11,122	2,683	8,439		11/01/2023	
73278L-10-5	POOL CORP			68.000	27,112	398.710	27,112	22,182		118		4,930		4,930		11/01/2023	
693506-10-7	PPG INDUSTRIES INC			442.000	66,101	149.550	66,101	54,229		552		10,833	401	10,433		11/01/2023	
69351T-10-6	PPL CORP			1,774.000	48,075	27.100	48,075	41,795	426	1,676		(585)	3,175	(3,761)		08/20/2021	
74251V-10-2	PRINCIPAL FINANCIAL GROUP			904.000	71,118	78.670	71,118	58,218		2,350		(4,746)		(4,746)		08/20/2021	
742718-10-9	PROCTER & GAMBLE CO			4,830.000	707,788	146.540	707,788	538,016		16,417		(22,063)	1,335	(23,398)		11/01/2023	
743315-10-3	PROGRESSIVE CORP			1,452.000	231,275	159.280	231,275	131,246		581		42,936		42,936		08/20/2021	
74340W-10-3	PROLOGIS INC			37,532.000	5,003,016	133.300	5,003,016	3,891,803		120,406		703,325		703,325		07/05/2023	
744320-10-2	PRUDENTIAL FINL INC			996.000	103,295	103.710	103,295	46,583		4,980		4,233		4,233		03/17/2020	
69370C-10-0	PTC INC			357.000	62,461	174.960	62,461	37,342				19,606		19,606		08/20/2021	
74460D-10-9	PUBLIC STORAGE			13,832.000	4,218,760	305.000	4,218,760	3,869,470		165,984		349,290	6,118	343,172		07/01/2022	
744573-10-6	PUBLIC SVC ENTERPRISE GROUP			1,430.000	87,445	61.150	87,445	53,253		3,260		(172)		(172)		09/22/2014	
745867-10-1	PULTE GROUP INC			637.000	65,751	103.220	65,751	23,888	127	408		36,749		36,749		08/20/2021	
S50647-22-1	PUMA		B	6.000	335	55.807	335	156	392	4		(45)		(45)	17	08/20/2021	
74736K-10-1	QORVO INC			172.000	19,369	112.610	19,369	15,105				4,264		4,264		11/01/2023	
747525-10-3	QUALCOMM INC			2,347.000	339,447	144.630	339,447	258,084		7,257		81,362		81,362		11/01/2023	
74762E-10-2	QUANTA SERVICES			157.000	33,881	215.800	33,881	25,060	14			8,820		8,820		11/01/2023	
74834L-10-0	QUEST DIAGNOSTICS INC			283.000	39,020	137.880	39,020	17,396		790		(5,252)		(5,252)		12/10/2014	
754730-10-9	RAYMOND JAMES FINANCIAL INC			361.000	40,252	111.500	40,252	34,760	162	37		5,492		5,492		11/01/2023	
75513E-10-1	RAYTHEON TECHNOLOGIES CORP			2,935.000	246,951	84.140	246,951	211,517		6,761		(19,974)	28,750	(48,724)		11/01/2023	
756109-10-4	REALTY INCOME CORP			56,503.000	3,244,402	57.420	3,244,402	3,319,559	14,493	167,256		(259,483)	96,840	(356,323)		05/16/2023	
SBD6FX-N3-0	RED ELECTRICA SA		B	0.000		18.299				416						11/02/2021	
758849-10-3	REGENCY CENTERS CORPORATION			905.000	60,635	67.000	60,635	32,209	606	2,353		4,073		4,073		04/21/2020	
75886F-10-7	REGENERON PHARMACEUTICALS INC			223.000	195,859	878.290	195,859	78,817				34,478		34,478		11/01/2023	
759916-10-9	REPLIGEN CORP			145.000	26,071	179.800	26,071	19,062				7,009		7,009		11/01/2023	
S56693-54-2	REPSOL YPF SA EUR1		B	1.000	15	14.858	15	11	1,184	493		(2)		(2)	1	08/20/2021	
760759-10-0	REPUBLIC S VCS INC COM			559.000	92,185	164.910	92,185	67,114	299	1,129		20,079		20,079		08/20/2021	
76118Y-10-4	RESIDEO TECHNOLOGIES INC			9.000	169	18.820	169	44				21		21		10/29/2018	

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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
761152-10-7	RESMED INC.			127.000	21,847	172.020	21,847	14,230		234		(4,586)		(4,586)		05/09/2019	
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN			68,946.000	967,312	14.030	967,312	919,481	13,319	9,341		47,831	1,546	46,285		11/15/2023	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC			29,278.000	1,642,496	56.100	1,642,496	1,295,974	11,126			346,522		346,522		11/02/2023	
76954A-10-3	RIVIAN AUTOMOTIVE INC CLASS A			1,777.000	41,688	23.460	41,688	25,145				16,544		16,544		06/22/2023	
770323-10-3	ROBERT HALF INTL INC			158.000	13,891	87.920	13,891	11,689		76		2,203		2,203		11/01/2023	
770700-10-2	ROBINHOOD MARKETS INC			1,575.000	20,066	12.740	20,066	14,301				5,765		5,765		11/01/2023	
771049-10-3	ROBLOX CORP CLASS A			947.000	43,297	45.720	43,297	25,439				15,970	346	15,624		11/01/2023	
H69293-22-5	ROCHE HOLDING AG		B	0.000		430.345			6,046							03/08/2021	
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK		B	0.000		351.571			32,908							03/04/2022	
773903-10-9	ROCKWELL AUTOMATION INC			277.000	86,003	310.480	86,003	55,209		1,327		14,656		14,656		08/20/2021	
77543R-10-2	ROKU INC CLASS A			356.000	32,631	91.660	32,631	15,077				17,554		17,554		01/04/2023	
775711-10-4	ROLLINS, INC			492.000	21,486	43.670	21,486	18,312		74		3,173		3,173		11/01/2023	
776696-10-6	ROPER TECHNOLOGIES INC			340.000	185,358	545.170	185,358	122,278		928		38,447		38,447		08/20/2021	
778296-10-3	ROSS STORES, INC.			816.000	112,926	138.390	112,926	57,308		1,093		18,213		18,213		08/20/2021	
V7780T-10-3	ROYAL CARIBBEAN GROUP LTD			487.000	63,062	129.490	63,062	18,457				38,989		38,989		09/07/2022	
749685-10-3	RPM INTERNATIONAL INC			196.000	21,879	111.630	21,879	18,238				3,642		3,642		11/01/2023	
D6629K-10-9	RWE AG (NEU) CMN STK		B	0.000		45.169			4,047							08/20/2021	
784117-10-3	S E I CORP.			18.000	1,144	63.550	1,144	975	8			169		169		11/01/2023	
78409V-10-4	S&P GLOBAL INC			538.000	237,000	440.520	237,000	164,278		1,937		56,802		56,802		08/20/2021	
78646V-10-7	SAFEHOLD INC			55,640.000	1,301,976	23.400	1,301,976	1,330,200	9,848	16,003		(28,224)	105,966	(134,190)		08/15/2023	
SB1N7Z-09-2	SAFESTORE HOLDINGS PLC		B	0.000		10.955				767						07/08/2020	
F03381-13-8	SAFRAN		B	0.000		142.831				146						04/26/2022	
79466L-30-2	SALESFORCE.COM INC			2,191.000	576,540	263.140	576,540	290,505				286,035		286,035		08/20/2021	
D66992-10-4	SAP AG		B	0.000		120.407			12,363							01/29/2021	
F8005V-21-0	SARTORIUS STEDIM BIOTECH SA		B	0.000		341.116				348						02/23/2022	
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A			11,995.000	3,043,012	253.690	3,043,012	2,691,773		12,215		324,949		324,949		12/21/2023	
806857-10-8	SCHLUMBERGER LTD			3,256.000	169,442	52.040	169,442	86,089	814	3,012		(4,624)		(4,624)		08/20/2021	
S48341-08-5	SCHNEIDER ELECTRIC		B	0.000		163.864				1,369						03/04/2022	
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS PLC		D	384.000	32,782	85.370	32,782	20,202	269	1,075		12,580		12,580		08/20/2021	
81211K-10-0	SEALED AIR CORP			576.000	21,036	36.520	21,036	17,541		116		3,495	18	3,477		11/01/2023	
G80277-14-1	SEGRO REIT PLC		B	0.000		9.968				2,342						02/23/2022	
816851-10-9	SEMPRA ENERGY			1,454.000	108,657	74.730	108,657	64,228	865	3,428		(3,693)		(3,693)		11/26/2013	
81762P-10-2	SERVICENOW INC			410.000	289,661	706.490	289,661	161,728				123,903		123,903		11/01/2023	
H7485A-10-8	SGS		B	0.000		2,597.279			5,226							02/23/2022	
824348-10-6	SHERWIN WILLIAMS CO			393.000	122,577	311.900	122,577	80,467		951		29,306		29,306		08/20/2021	
D69671-21-8	SIEMANS AG		B	0.000		160.130			5,431							09/23/2020	
SBD594-Y4-9	SIEMENS HEALTHINEERS AG		B	0.000		54.382			3,647							01/20/2022	
H7631K-27-3	SIKA AG		B	0.000		311.293			2,583							03/04/2022	
828806-10-9	SIMON PPTY GROUP INC			46,597.000	6,646,596	142.640	6,646,596	4,473,476		317,316		1,221,038	34,548	1,186,491		09/15/2023	
82968B-10-3	SIRIUS XM HOLDINGS INC			2,133.000	11,668	5.470	11,668	9,599		57		2,069		2,069		11/01/2023	
83088M-10-2	SKYWORKS SOLUTIONS INC			359.000	40,359	112.420	40,359	31,255		244		9,104		9,104		11/01/2023	
832696-40-5	SMUCKER J M CO COM NEW			244.000	30,837	126.380	30,837	27,570		259		3,267		3,267		11/01/2023	
83304A-10-6	SNAP INC CLASS A			2,251.000	38,109	16.930	38,109	22,487				15,622		15,622		11/01/2023	
833034-10-1	SNAP ON IN C COM			205.000	59,212	288.840	59,212	40,391		1,378		12,372		12,372		08/20/2021	
833445-10-9	SNOWFLAKE CLASS A			587.000	116,813	199.000	116,813	69,843				32,343	26	32,317		11/01/2023	
B82095-11-6	SOLVAY SA COMMON STOCK		B	0.000		114.884			5,831							05/21/2019	

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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
S71560-36-1	SONOVA HOLDING AG		B	0.000		278.857			1,441							06/14/2022	
842587-10-7	SOUTHERN CO			2,133.000	149,566	70.120	149,566	135,067		4,978		(1,171)	303	(1,474)		11/01/2023	
844741-10-8	SOUTHWEST AIRLINES CO			437.000	12,621	28.880	12,621	9,715	79			2,906		2,906		11/01/2023	
78464A-47-4	SPDR PORTFOLIO SHORT TERM CORPORAT			225,000.000	6,700,500	29.780	6,700,500	6,581,358		65,322		119,142		119,142		11/07/2023	
848637-10-4	SPLUNK INC			328.000	49,971	152.350	49,971	27,293				20,740		20,740		03/31/2023	
852234-10-3	SQUARE INC CLASS A			1,383.000	106,975	77.350	106,975	60,697				36,646	13,166	23,481		11/01/2023	
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS			916.000	55,977	61.110	55,977	43,739		806		8,290		8,290		08/20/2021	
854502-10-1	STANLEY BLACK & DECKER INC			269.000	26,389	98.100	26,389	22,633		349		3,756	586	3,170		11/01/2023	
855244-10-9	STARBUCKS CORP			1,085.000	104,171	96.010	104,171	82,883		2,344		(3,461)		(3,461)		08/20/2021	
857477-10-3	STATE STREET CORPORATION			661.000	51,201	77.460	51,201	40,195	456	1,705		(73)		(73)		08/20/2021	
858119-10-0	STEEL DYNAMICS INC			199.000	23,502	118.100	23,502	21,612	85	26		1,890	140	1,750		11/01/2023	
G8473T-10-0	STERIS			106.000	23,304	219.850	23,304	22,382		69		922		922		11/01/2023	
863667-10-1	STRYKER CORP			653.000	195,547	299.460	195,547	93,162	522	1,959		35,895		35,895		08/20/2021	
S57844-62-3	SUEDZUCKER AG NPV		B	0.000		14.824			4,765							05/31/2018	
866674-10-4	SUN COMMUNITIES			22,927.000	3,064,194	133.650	3,064,194	2,992,836	21,322	67,177		(68,881)	89,467	(158,347)		12/21/2023	
867892-10-1	SUNSTONE HOTEL INVESTORS INC			41,386.000	444,072	10.730	444,072	407,184	5,380			36,887		36,887		11/30/2023	
86800U-10-4	SUPER MICRO COMPUTER INC			74.000	21,035	284.260	21,035	18,668				2,367		2,367		11/01/2023	
H8404J-16-2	SWISS LIFE HOLDING		B	0.000		627.814			12,528							03/04/2022	
SB545M-G5-2	SWISS RE LTD		B	0.000		110.972			17,135							03/22/2022	
H8398N-10-4	SWISSCOM		B	0.000		601.675			2,487							03/08/2021	
SB1JB4-K8-5	SYMRISE AG		B	0.000		118.032			493							04/26/2022	
87165B-10-3	SYNCHRONY FINANCIAL			534.000	20,393	38.190	20,393	14,936				5,457		5,457		11/01/2023	
871607-10-7	SYNOPSYS INC			281.000	144,690	514.910	144,690	66,699				48,726		48,726		11/01/2023	
871829-10-7	SYSCO CORP			1,463.000	106,989	73.130	106,989	87,416		2,897		339	5,196	(4,857)		08/20/2021	
74144T-10-8	T. ROWE PRICE GROUP			828.000	89,167	107.690	89,167	80,160		2,284		7,598	49	7,549		11/01/2023	
S57356-31-3	TAG IMMOBILIEN AG		B	0.000		11.374			407							05/05/2021	
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE			338.000	54,401	160.950	54,401	37,303				17,098		17,098		11/01/2023	
87612E-10-6	TARGET CORP			1,027.000	146,265	142.420	146,265	113,380		3,900		26,278	26,178	99		11/01/2023	
H84989-10-4	TE CONNECTIVITY LTD			610.000	85,705	140.500	85,705	70,482		981		13,638		13,638		11/01/2023	
879360-10-5	TELEDYNE TECHNOLOGIES INC			115.000	51,323	446.290	51,323	38,809				5,334		5,334		08/20/2021	
879369-10-6	TELEFLEX, INC.			130.000	32,414	249.340	32,414	24,376		44		8,038		8,038		11/01/2023	
R21882-10-6	TELENOR		B	0.000		10.098			4,775							03/04/2022	
S59993-30-3	TELEPERFORMANCE		B	0.000		317.918				986						03/04/2022	
880770-10-2	TERADYNE I NC COM			276.000	29,952	108.520	29,952	22,842		30		7,110		7,110		11/01/2023	
88160R-10-1	TESLA INC			5,942.000	1,476,468	248.480	1,476,468	826,706				649,762	10,210	639,552		11/01/2023	
882508-10-4	TEXAS INST RS INC COM			1,468.000	250,235	170.460	250,235	225,558		7,369		7,692		7,692		08/20/2021	
88262P-10-2	TEXAS PACIFIC LAND TRUST			9.000	14,152	1,572.450	14,152	14,152		29			2,433	(2,433)		11/01/2023	
883203-10-1	TEXTRON IN C COM			1,146.000	92,161	80.420	92,161	31,349	23	92		11,025		11,025		08/20/2021	
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM			869.000	461,257	530.790	461,257	439,862	304	1,173		(16,407)	886	(17,293)		08/20/2021	
872540-10-9	TJX COMPANIES INC			2,368.000	222,142	93.810	222,142	132,253		3,061		33,649		33,649		08/20/2021	
872590-10-4	T-MOBILE US INC			1,381.000	221,416	160.330	221,416	160,168		898		28,076		28,076		08/20/2021	
888787-10-8	TOAST INC CLASS A			839.000	15,320	18.260	15,320	14,512				808	1,482	(674)		11/01/2023	
891092-10-8	TORO CO.			162.000	15,550	95.990	15,550	13,127	58			2,424		2,424		11/01/2023	
SB15C5-57-0	TOTAL SA EUR 2.5		B	0.000		65.837				4,560						12/09/2021	
892356-10-6	TRACTOR SUPPLY CO			381.000	81,926	215.030	81,926	70,820		1,570		(3,787)		(3,787)		08/20/2021	
88339J-10-5	TRADE DESK INC CLASS A			918.000	66,059	71.960	66,059	34,080				24,335		24,335		11/01/2023	

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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
892672-10-6	TRADEWEB MARKETS INC CLASS A			138.000	12,541	90.880	12,541	12,486		12		55		55		11/01/2023	
G8994E-10-3	TRANE TECHNOLOGIES PLC			649.000	158,291	243.900	158,291	26,940		1,947		49,201		49,201		03/02/2020	
893641-10-0	TRANSDIGM GROUP INC			108.000	109,253	1,011.600	109,253	33,237		3,780		41,251		41,251		04/21/2020	
89417E-10-9	TRAVELERS COS INC			534.000	101,722	190.490	101,722	45,830		2,099		1,602		1,602		04/15/2014	
896239-10-0	TRIMBLE NAVIGATION			1,498.000	79,694	53.200	79,694	75,739				3,955		3,955		08/20/2021	
89832Q-10-9	TRUIST FINANCIAL CORP			3,125.000	115,375	36.920	115,375	89,288		4,959		26,087	30,816	(4,728)		11/01/2023	
902252-10-5	TYLER TECHNOLOGIES			85.000	35,540	418.120	35,540	30,723				4,818		4,818		11/01/2023	
902494-10-3	TYSON FOODS INC CLASS A			762.000	40,958	53.750	40,958	29,788		1,374		(5,404)		(5,404)		11/01/2023	
90353T-10-0	UBER TECHNOLOGIES INC			3,727.000	229,471	61.570	229,471	91,589				122,957		122,957		11/01/2023	
H42097-10-7	UBS GROUP AG		B	0.000		31.011			6,357							08/20/2021	
B93562-12-0	UCB		B	0.000		85.787			622	4,418						08/20/2021	
902653-10-4	UDR INC			26,094.000	999,139	38.290	999,139	1,010,621		42,794		(11,481)		(11,481)		03/15/2022	
90364P-10-5	UIPATH INC CLASS A			634.000	15,749	24.840	15,749	10,195				5,554		5,554		06/22/2023	
90384S-30-3	ULTA BEAUTY INC			114.000	55,859	489.990	55,859	41,138				2,385		2,385		08/20/2021	
B95505-18-4	UMICORE SA		B	0.000		38.144			361							07/20/2022	
F95094-58-1	UNIBAIL RODAMCO WE STAPLED UNITS		B	11,639.000	860,392	73.923	860,392	866,624				(11,918)		(11,918)	5,686	12/21/2023	
907818-10-8	UNION PACIFIC CORP			1,268.000	311,446	245.620	311,446	247,032		6,594		48,881		48,881		08/20/2021	
SBZ6CZ-43-5	UNIPER SE		B	0.000		7.688			1,762							09/12/2016	
911312-10-6	UNITED PARCEL SERVICE INC CLASS B			1,311.000	206,129	157.230	206,129	169,811		8,495		(17,478)	4,298	(21,776)		08/20/2021	
911363-10-9	UNITED RENTALS INC			176.000	100,922	573.420	100,922	42,752		1,042		38,368		38,368		08/20/2021	
91307C-10-2	UNITED THERAPEUTICS CORP			82.000	18,031	219.890	18,031	18,031					344	(344)		11/01/2023	
91324P-10-2	UNITEDHEALTH GROUP INC			2,008.000	1,057,152	526.470	1,057,152	784,606		14,638		(7,450)		(7,450)		08/20/2021	
913903-10-0	UNIVERSAL HEALTH SERVICES INC			43.000	6,555	152.440	6,555	5,398		15		1,157	23	1,134		11/01/2023	
902973-30-4	US BANCORP			3,427.000	148,321	43.280	148,321	109,860	1,679	550		38,460	1,725	36,735		11/01/2023	
91879Q-10-9	VAIL RESORTS INC			88.000	18,785	213.470	18,785	13,252	181	712		(2,189)		(2,189)		04/21/2020	
91913Y-10-0	VALERO ENERGY CORP			843.000	109,590	130.000	109,590	59,271		3,439		2,647		2,647		12/09/2021	
922475-10-8	VEEVA SYSTEMS INC CLASS A			273.000	52,558	192.520	52,558	47,332				5,226	67	5,159		11/01/2023	
92276F-10-0	VENTAS INC			46,153.000	2,300,266	49.840	2,300,266	2,016,343	20,769	25,129		247,782		247,782		12/04/2023	
92338C-10-3	VERALTO CORP			568.000	46,724	82.260	46,724	465	220			46,259		46,259		10/02/2023	
92343E-10-2	VERISIGN INC.			135.000	27,805	205.960	27,805	26,262				1,543		1,543		11/01/2023	
92345Y-10-6	VERISK ANALYTICS INC-CLASS A			483.000	115,369	238.860	115,369	82,366		657		30,159		30,159		08/20/2021	
92343V-10-4	VERIZON COMMUNICATIONS			9,000.000	339,300	37.700	339,300	302,167		14,020		31,064	30,931	134		11/01/2023	
92532F-10-0	VERTEX PHARMACEUTICALS			584.000	237,624	406.890	237,624	105,932				68,976		68,976		08/20/2021	
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK		B	0.000		38.261			310	3,967						06/26/2020	
29430C-10-2	VESTIS CORP			382.000	8,075	21.140	8,075	35	13			8,041		8,041		10/02/2023	
92556V-10-6	VIATRIS INC			5.000	54	10.830	54	43		2		(2)		(2)		08/20/2021	
925652-10-9	VICI PPTYS INC			150,357.000	4,793,381	31.880	4,793,381	4,628,084	52,281	128,618		34,880	13,003	21,877		12/21/2023	
92826C-83-9	VISA INC			3,321.000	864,622	260.350	864,622	593,144		6,140		173,049		173,049		11/01/2023	
92840M-10-2	VISTRA CORP			1,513.000	58,281	38.520	58,281	25,872		1,241		23,179		23,179		08/20/2021	
F97982-10-6	VIVENDI EUR5.50		B	0.000		10.602				1,211						03/04/2022	
929042-10-9	VORNADO RLTY TR			9,362.000	264,477	28.250	264,477	215,684		2,809		48,793		48,793		08/08/2023	
929160-10-9	VULCAN MAT LS CO COM			394.000	89,442	227.010	89,442	55,987		678		20,449		20,449		08/20/2021	
92936U-10-9	W. P. CAREY REIT INC			824.000	53,403	64.810	53,403	43,582	709	3,520		2,941	12,953	(10,012)		08/20/2021	
929740-10-8	WABTEC			204.000	25,888	126.900	25,888	9,819		139		5,526		5,526		03/17/2020	
931427-10-8	WALGREENS BOOTS ALLIANCE			2,011.000	52,507	26.110	52,507	41,487		965		11,020		11,020		11/01/2023	
931142-10-3	WALMART INC			2,578.000	406,422	157.650	406,422	313,433	1,469	5,852		40,887		40,887		08/20/2021	

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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
SBK8VQ-D9-3	WAREHOUSES DE PAUW REIT		B	0.000		29.637			1,355							03/31/2022	
934423-10-4	WARNER BROS. DISCOVERY INC SERIES			2,296.000	26,128	11.380	26,128	21,766				4,362		4,362		09/07/2022	
939653-10-1	WASHINGTON REAL ESTATE			15,347.000	224,066	14.600	224,066	252,305	2,762	8,287		(28,238)	55,647	(83,885)		02/17/2023	
94106B-10-1	WASTE CONNECTIONS INC			96.000	14,330	149.270	14,330	12,696		49		1,634	138	1,495		11/01/2023	
94106L-10-9	WASTE MGMT INC DEL			759.000	135,937	179.100	135,937	113,364		2,125		16,865		16,865		08/20/2021	
941848-10-3	WATERS CORPORATION			149.000	49,055	329.230	49,055	35,885				13,170		13,170		11/01/2023	
942622-20-0	WATSCO INC			24.000	10,283	428.470	10,283	8,596				1,687		1,687		11/01/2023	
947890-10-9	WEBSTER FINANCIAL CORP			430.000	21,827	50.760	21,827	16,013		344		5,814		5,814		06/22/2023	
92939U-10-6	WEC ENERGY GROUP INC			932.000	78,446	84.170	78,446	75,073		2,908		(1,808)	7,130	(8,938)		08/20/2021	
949746-10-1	WELLS FARGO CO			7,665.000	377,271	49.220	377,271	287,017		9,752		74,479	13,319	61,160		11/01/2023	
95040Q-10-4	WELLTOWER INC			1,242.000	111,991	90.170	111,991	47,978		3,030		30,578		30,578		03/17/2020	
955306-10-5	WEST PHARMACEUTICAL SERVICES			130.000	45,776	352.120	45,776	41,696		66		4,080		4,080		11/01/2023	
958102-10-5	WESTERN DIGITAL CORP.			454.000	23,776	52.370	23,776	18,136				5,640		5,640		11/01/2023	
96145D-10-5	WESTROCK			410.000	17,023	41.520	17,023	11,814		423		3,766	615	3,150		06/22/2023	
962166-10-4	WEYERHAEUSER CO			2,759.000	95,930	34.770	95,930	78,797		4,580		10,401		10,401		08/20/2021	
963320-10-6	WHIRLPOOL CORP COM			29.000	3,531	121.770	3,531	3,032		51		500		500		11/01/2023	
969457-10-0	WILLIAMS COS INC			2,805.000	97,698	34.830	97,698	67,011		5,021		5,414		5,414		08/20/2021	
G96629-10-3	WILLIS TOWERS WATSON PLC			205.000	49,446	241.200	49,446	35,427	172	685		(693)		(693)		08/20/2021	
977852-10-2	WOLFSPEED INC			412.000	17,926	43.510	17,926	13,654				4,272		4,272		11/01/2023	
SBMGT1-67-3	WOODSIDE ENERGY GROUP LTD		B	1.000	21	21.194	21	16		2		(3)		(3)		05/27/2022	
98138H-10-1	WORKDAY INC.			422.000	116,497	276.060	116,497	60,915				44,648		44,648		11/01/2023	
SB67G5-X0-1	WORKSPACE GROUP REIT PLC		B	0.000		5.122				359						04/04/2022	
983134-10-7	WYNN RESOR TS LTD COM			187.000	17,038	91.110	17,038	11,278		140		1,616		1,616		09/07/2022	
98389B-10-0	XCEL ENERGY INC			1,592.000	98,561	61.910	98,561	91,094	828	3,260		(4,649)	8,406	(13,054)		08/20/2021	
98419M-10-0	XYLEM			438.000	50,090	114.360	50,090	41,382		145		8,707		8,707		11/01/2023	
R9900C-10-6	YARA INTL ASA CMN STK		B	0.000		42.892			4,044							07/20/2022	
988498-10-1	YUM! BRANDS INC			759.000	99,171	130.660	99,171	54,435		1,837		1,958		1,958		08/20/2021	
989207-10-5	ZEBRA TECHNOLOGIES CORP.			9.000	2,460	273.330	2,460	2,129				331	179	152		08/20/2021	
98954M-20-0	ZILLOW GROUP INC CLASS C			291.000	16,837	57.860	16,837	11,245				5,592	8	5,584		11/01/2023	
98956P-10-2	ZIMMER BIOMET HOLDINGS INC			465.000	56,591	121.700	56,591	48,705	112	281		1,161		1,161		11/01/2023	
989701-10-7	ZIONS BANCORPORATION NA			2.000	88	43.870	88	54		3		(7)	4	(11)		04/21/2020	
98978V-10-3	ZOETIS INC			1,061.000	209,410	197.370	209,410	155,490		1,592		53,920		53,920		08/20/2021	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS			339.000	24,377	71.910	24,377	22,866				1,512		1,512		06/22/2023	
98980G-10-2	ZSCALER INC			190.000	42,096	221.560	42,096	25,813				16,283		16,283		11/01/2023	
H9870Y-10-5	ZURICH INSURANCE GROUP AG		B	0.000		523.496			10,174							08/20/2021	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					281,874,966	XXX	281,874,966	235,076,351	1,171,538	7,114,363		30,846,834	3,308,127	27,538,707	45,168	XXX	XXX
BAS15Q-LU-3	ALHAMBRA HOLDCO LTD (CLASS B ORD)		B	701,238.000	20,596,749	29.372	20,596,749	14,437,773				3,358,310		3,358,310	585,322	12/28/2020	
00085Q-20-9	AMERICAN COM BARG COMMON STOCK			13,817.000	621,765	45.000	621,765	207,255				165,804		165,804		09/14/2021	
00085Q-14-2	AMERICAN COM BARG SER A ANTI DILUT			733,826.000	344,018	0.469	344,018	331,625		90,664		10		10		10/30/2023	
00085Q-18-3	AMERICAN COM BARG SER B ANTI DILUT			471,926.000	294,954	0.625	294,954	284,676		84,273						11/13/2023	
00085Q-16-7	AMERICAN COM BARG SER B PREF WRNT			33,709.000	2,022,540	60.000	2,022,540	873,042				505,635		505,635		08/20/2021	
00085Q-11-8	AMERICAN COMMERCIAL BARGE LINE HOL			14,523.000	653,535	45.000	653,535	526,164				174,276		174,276		08/20/2021	
BAS178-AU-3	AURELIUS EUROPEAN OPPORTUNITIES IV		B	7,751.660	20,142,945	2,598.534	20,142,945	1,002,006				17,855,489		17,855,489	348,100	12/19/2023	
BAS0H0-A6-4	CMIA PEARL LIMITED		D	19,850,000.000		0.000										08/02/2021	
BAS0Q6-XT-6	CONREX RESID PTY GROUP REIT II			3,809,524.000	40,227,431	10.560	40,227,431	12,704,878				65,905		65,905		07/01/2021	

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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
BA50XP-E9-1	COUNTRY FRESH HOLDINGS LLC			4,608.320		0.000										04/29/2019	
BA50HA-M2-8	CP OPCO COMMON STOCK BLS			92.000		0.000										08/31/2016	
BA50ZK-5Z-2	EASTLAND ESTATE LMT PROJ MAUI		D	16,293,576.000	2,572,756	0.158	2,572,756	5,201,260				(4,557,664)	1,352,016	(5,909,680)		09/30/2019	
BA50ZK-60-8	EASTLAND ESTATE PROJ MAUI CLASS B		D	2,472,094.000	2,218,704	0.898	2,218,704	2,295,092				101,109		101,109		09/30/2019	
BA51EC-5L-2	GAVEL POOLING S.A.R.L.		B	8,784,205.000	4,384,724	0.499	4,384,724	2,649,383				1,292,355		1,292,355	232,382	02/10/2023	
BA50QW-JW-8	GCR HOLDINGS INC COMMON STOCK			21,129,503.000		0.000		1								07/01/2021	
BA51H2-MD-0	GENERATE CAPITAL PBC			851,063.000	41,598,768	48.879	41,598,768	39,999,961				1,598,807		1,598,807		11/15/2023	
BA51HU-Z5-1	GENERATE CAPITAL PBC WARRANTS			37,836.000		0.000										11/15/2023	
434990-71-9	HOLLANDER PRT CRP WTS 13SEP24 REST			766.000		0.000										08/20/2021	
BA50B3-JU-2	INTERNATIONAL AUTOMOTIVE COMPONENT			5,114,824.000		0.000										09/14/2021	
BA50VD-CC-5	JP ACQUISITION CORP.			0.000		0.000		6,954,175					7,674,130	(7,674,130)		12/09/2021	
BA519K-J4-3	KP I WENGEN SARL		B	6,088,944.000	8,485,735	1.394	8,485,735	7,118,985				596,244		596,244	227,573	01/24/2023	
BA50ZG-5V-0	MANX TELECOM CO-INVEST_KELION HOLD		B	2,305,795.000	38,339,237	16.627	38,339,237	22,417,840				7,381,680		7,381,680	2,161,841	09/03/2019	
BA51HN-FA-8	MARBLE HOLDCO LIMITED		B	7,607,128.000	10,631,722	1.398	10,631,722	9,608,400		130,151		666,733		666,733	356,590	02/15/2023	
BA50PR-WP-0	MILLENNIUM CORP. CLAIM TRUSTAGRMT			0.000		0.000										09/08/2017	
BA50PR-WM-7	MILLENNIUM LENDER CLAIM TRUSTAGRMT			0.000		0.000										09/08/2017	
BA50YW-PN-2	PETROLEUM SERVICE CORPORATION			70,000.000	24,718,274	353.118	24,718,274	5,359,861				8,923,670		8,923,670		07/01/2021	
999989-ZX-7	PRIME INFRASTRUCTURE GROUP			24,962.000		0.000										06/11/2010	
BA50H9-LZ-9	QLIK PARENT INC. (COMMON STOCK B)			5,755,027.150	13,577,836	2.359	13,577,836	10,263,325				(144,451)		(144,451)		07/01/2021	
BA519C-08-2	QUEENSLAND CITRUS PTY LTD COMMON		D	6,849,010.870	1,876,629	0.274	1,876,629	6,849,011				(4,972,382)		(4,972,382)		12/19/2023	
BA51JJ-J5-2	RAPTOR AGGREGATOR S.A.R.L.			142,500.000	17,036,402	119.554	17,036,402	14,349,067				2,687,335		2,687,335		04/28/2023	
BA51K1-CB-3	SERIES A ANTI-DILUT WRNT 25 SHARES			54,041.000	1,351,025	25.000	1,351,025	1,223,024				128,001		128,001		10/31/2023	
BA50SV-AB-3	SIGMUND INTERNATIONAL S.A.		B	441,905,900.000	42,922,320	0.097	42,922,320	38,393,910				(16,882,775)		(16,882,775)	3,082,054	07/01/2021	
20364@-10-6	THE COMMUNITY DEVELOPMENT TRUST, INC.			341,455.000	12,848,952	37.630	12,848,952	4,155,052		382,430		269,749		269,749		01/26/2022	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					307,467,020	XXX	307,467,020	207,205,766		687,517		19,213,840	9,026,146	10,187,694	6,993,862	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					589,341,986	XXX	589,341,986	442,282,118	1,171,538	7,801,880		50,060,673	12,334,273	37,726,400	7,039,031	XXX	XXX
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND		D	0.000		13.140				1,941,546						06/15/2023	
78462F-10-3	SPDR S&P 500 ETF TRUST			79,746.000	37,904,071	475.310	37,904,071	35,132,172		142,479		2,771,899	347,060	2,424,840		12/15/2023	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					37,904,071	XXX	37,904,071	35,132,172	142,479	2,061,322		2,771,899	347,060	2,424,840		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					37,904,071	XXX	37,904,071	35,132,172	142,479	2,061,322		2,771,899	347,060	2,424,840		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		131.190				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	902,045,232	60,552.688	902,045,232	211,466,492				72,951,924		72,951,924		05/31/2000	
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY			42,000.000	468,693,964	22,301.828	468,693,964	481,730,439				(157,058,326)		(157,058,326)		12/18/2006	
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE CO			70,000.000	18,708,812	154.615	18,708,812	17,900,000				391,138		391,138		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								12/31/1998	
24420#-10-8	ALLSTATE VEHICLE & PROPERTY INSURANCE CO			25,000.000	52,071,625	2,198.612	52,071,625	64,487,321				7,613,908		7,613,908		12/01/2006	
02008#-10-4	CASTLE KEY INSURANCE COMPANY			25,000.000	97,460,508	8,254.101	97,460,508	998,446,647				(25,506,433)		(25,506,433)		12/29/2006	
66046@-10-5	NORTH LIGHT SPECIALTY INSURANCE			75,000.000	108,400,345	773.718	108,400,345	48,500,000				18,668,536		18,668,536		05/26/2009	

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
663838-10-6	ALLSTATE NORTHBROOK INDEMNITY COMPANY			42,000.000	55,134,047	1,392.845	55,134,047	45,491,465		700,000		117,592		117,592		12/01/2006	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					1,704,875,295	XXX	1,704,875,295	1,870,384,137		700,000		(82,821,662)		(82,821,662)		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					1,704,875,295	XXX	1,704,875,295	1,870,384,137		731,850		(82,821,662)		(82,821,662)		XXX	XXX
5989999999 - Total Common Stocks					2,332,121,352	XXX	2,332,121,352	2,347,798,426	1,314,017	10,595,053		(29,989,089)	12,681,333	(42,670,421)	7,039,031	XXX	XXX
5999999999 - Total Preferred and Common Stocks					2,423,093,822	XXX	2,423,093,822	2,386,526,982	1,673,543	13,186,490		(22,294,519)	12,681,333	(34,975,852)	7,926,729	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
91282C-GW-5	TREASURY (CPI) NOTE		09/29/2023	Various		15,035,483	15,073,900	28,890
912810-QB-7	TREASURY BOND		12/15/2023	CITADEL SECURITIES LLC		6,671,133	6,500,000	25,045
912810-RC-4	TREASURY BOND		06/30/2023	BNP CAPITAL MARKETS		14,680,175	15,635,400	216,067
912810-RD-2	TREASURY BOND		10/27/2023	Various		14,857,158	18,164,800	310,973
912810-RE-0	TREASURY BOND		10/17/2023	Various		14,706,631	18,293,700	115,330
912810-RG-5	TREASURY BOND		11/03/2023	Various		14,820,297	18,644,600	299,238
912810-RH-3	TREASURY BOND		10/13/2023	DEUTSCHE BANK AG		11,835,213	15,617,600	82,226
912810-RJ-9	TREASURY BOND		10/20/2023	Various		14,831,215	20,981,600	275,384
912810-RK-6	TREASURY BOND		07/31/2023	Various		19,860,387	26,283,000	303,126
912810-RM-2	TREASURY BOND		12/08/2023	MORGAN STANLEY		6,323,125	8,000,000	17,143
912810-RN-0	TREASURY BOND		11/17/2023	RBS SECURITIES INC		8,111,211	11,000,000	83,359
912810-RQ-3	TREASURY BOND		11/17/2023	MORGAN STANLEY		6,830,469	10,000,000	65,897
912810-RS-9	TREASURY BOND		12/15/2023	CITADEL SECURITIES LLC		10,506,563	14,000,000	31,731
912810-RT-7	TREASURY BOND		11/30/2023	CITADEL SECURITIES LLC		11,735,835	17,914,100	118,291
912810-RV-2	TREASURY BOND		11/10/2023	Various		14,627,545	20,013,100	148,467
912810-RX-8	TREASURY BOND		11/30/2023	HSBC SECURITIES, INC.		11,831,915	15,670,600	20,665
912810-RY-6	TREASURY BOND		01/31/2023	JPMORGAN CHASE & CO.		9,917,215	11,812,800	150,068
912810-RZ-3	TREASURY BOND		11/30/2023	HSBC SECURITIES, INC.		11,827,000	16,464,800	19,903
912810-SA-7	TREASURY BOND		06/30/2023	BNP CAPITAL MARKETS		14,714,695	17,422,700	199,254
912810-SC-3	TREASURY BOND		10/20/2023	SANTANDER INVESTMENT SECURITIES INC		14,786,163	21,018,700	287,365
912810-SD-1	TREASURY BOND		05/31/2023	BNP CAPITAL MARKETS		20,014,117	23,613,300	207,432
912810-SE-9	TREASURY BOND		01/31/2023	Various		44,840,665	47,635,200	346,408
912810-SF-6	TREASURY BOND		01/31/2023	Various		29,673,405	33,671,300	466,640
912810-SH-2	TREASURY BOND		09/29/2023	BNP CAPITAL MARKETS		14,794,325	20,727,600	226,708
912810-SK-5	TREASURY BOND		11/10/2023	Various		11,873,948	18,677,300	220,588
912810-SL-3	TREASURY BOND		10/27/2023	Various		15,062,093	27,226,000	112,455
912810-SN-9	TREASURY BOND		11/03/2023	DEUTSCHE BANK AG		14,946,398	31,995,800	190,192
912810-SQ-2	TREASURY BOND		11/17/2023	Various		13,375,740	23,284,700	50,645
912810-SR-0	TREASURY BOND		12/15/2023	Various		11,033,047	19,000,000	68,117
912810-SS-8	TREASURY BOND		11/30/2023	Various		23,740,016	42,372,600	114,928
912810-ST-6	TREASURY BOND		06/30/2023	MORGAN STANLEY		14,828,593	22,151,600	40,556
912810-SU-3	TREASURY BOND		12/15/2023	Various		27,122,102	41,347,700	236,677
912810-SW-9	TREASURY BOND		11/16/2023	Various		27,920,287	40,283,500	240,770
912810-SX-7	TREASURY BOND		11/10/2023	Various		29,662,655	43,421,600	340,392
912810-SY-5	TREASURY BOND		10/27/2023	Various		25,005,223	35,593,500	245,591
912810-SZ-2	TREASURY BOND		12/08/2023	Various		24,210,695	37,056,400	322,207
912810-TA-6	TREASURY BOND		05/31/2023	BANK MONTREAL / NESBITT BURNS		20,003,374	28,335,900	145,202
912810-TB-4	TREASURY BOND		11/17/2023	Various		17,624,038	29,433,800	110,504
912810-TC-2	TREASURY BOND		11/17/2023	Various		21,695,403	30,587,700	57,573
912810-TD-0	TREASURY BOND		11/10/2023	Various		24,626,704	37,949,900	145,100
912810-TG-3	TREASURY BOND		10/27/2023	Various		27,747,851	37,055,800	382,530
912810-TH-1	TREASURY BOND		09/27/2023	Various		64,635,736	76,862,600	788,656
912810-TJ-7	TREASURY BOND		12/15/2023	Various		26,558,434	31,517,700	288,114
912810-TK-4	TREASURY BOND		09/27/2023	Various		25,963,348	27,705,100	413,606
912810-TL-2	TREASURY BOND		12/15/2023	Various		30,920,044	29,380,000	223,265
912810-TN-8	TREASURY BOND		12/15/2023	Various		27,429,964	31,612,400	322,918
912810-TS-7	TREASURY BOND		07/31/2023	Various		205,038,018	212,186,700	1,354,370
912810-TT-5	TREASURY BOND		10/20/2023	Various		29,685,019	33,910,600	249,389
912810-TU-2	TREASURY BOND		12/15/2023	Various		102,819,633	103,456,400	313,610
912810-TV-0	TREASURY BOND		12/08/2023	DEUTSCHE BANK AG		16,042,578	15,000,000	48,283
912810-TW-8	TREASURY BOND		12/08/2023	GOLDMAN, SACHS & CO.		8,270,625	8,000,000	27,143
912828-2R-0	TREASURY NOTE		06/07/2023	MORGAN STANLEY		4,949,540	5,311,600	37,306
912828-3W-8	TREASURY NOTE		07/31/2023	BANK MONTREAL / NESBITT BURNS		29,723,018	31,651,800	401,549
912828-4N-7	TREASURY NOTE		07/18/2023	Various		44,990,991	47,281,400	206,595
912828-4V-9	TREASURY NOTE		09/29/2023	BANK MONTREAL / NESBITT BURNS		19,943,529	21,593,400	80,975

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
912828-5M-8	TREASURY NOTE		10/31/2023	Various		18,457,031	20,000,000	288,723
912828-6T-2	TREASURY NOTE		12/08/2023	HSBC SECURITIES, INC.		18,173,438	20,000,000	33,929
912828-YB-0	TREASURY NOTE		12/08/2023	BNP CAPITAL MARKETS		17,407,813	20,000,000	104,212
912828-Z9-4	TREASURY NOTE		10/27/2023	HSBC SECURITIES, INC.		20,095,442	24,470,500	75,805
912828-ZQ-6	TREASURY NOTE		10/27/2023	GOLDMAN, SACHS & CO.		30,153,319	39,377,900	112,355
91282C-AV-3	TREASURY NOTE		11/03/2023	Various		33,553,863	42,473,600	150,304
91282C-BJ-9	TREASURY NOTE		07/31/2023	Various		30,992,402	36,254,100	8,261
91282C-BL-4	TREASURY NOTE		12/14/2023	Various		55,055,823	66,063,800	233,373
91282C-BP-5	TREASURY NOTE		07/05/2023	RBS SECURITIES INC		14,898,307	17,183,900	67,241
91282C-BZ-3	TREASURY NOTE		05/31/2023	JPMORGAN CHASE & CO.		26,528,366	29,928,000	32,530
91282C-CB-5	TREASURY NOTE		11/10/2023	Various		72,251,931	88,379,200	502,711
91282C-CE-9	TREASURY NOTE		07/05/2023	CITADEL SECURITIES LLC		29,886,529	34,443,100	42,348
91282C-CF-6	TREASURY NOTE		05/31/2023	CITADEL SECURITIES LLC		28,061,581	30,901,900	633
91282C-CH-2	TREASURY NOTE		07/18/2023	Various		27,066,751	30,991,300	13,899
91282C-CV-1	TREASURY NOTE		09/29/2023	GOLDMAN, SACHS & CO.		15,000,062	17,709,800	17,515
91282C-CY-5	TREASURY NOTE		10/13/2023	CITADEL SECURITIES LLC		19,949,115	23,477,100	12,829
91282C-DJ-7	TREASURY NOTE		12/15/2023	Various		46,940,427	57,736,200	148,259
91282C-DL-2	TREASURY NOTE		12/14/2023	Various		30,099,255	33,789,900	20,772
91282C-DP-3	TREASURY NOTE		11/30/2023	CITADEL SECURITIES LLC		17,822,032	20,587,700	118,463
91282C-DY-4	TREASURY NOTE		12/15/2023	Various		45,277,087	54,831,700	238,397
91282C-EP-2	TREASURY NOTE		12/15/2023	Various		47,203,694	52,998,400	467,273
91282C-ES-6	TREASURY NOTE		12/08/2023	WELLS FARGO		18,512,500	20,000,000	16,530
91282C-EU-1	TREASURY NOTE		09/27/2023	NATIONAL GENERAL RE		1,918,863	1,995,000	16,298
91282C-FF-3	TREASURY NOTE		01/31/2023	Various		49,511,615	52,685,100	669,301
91282C-FL-0	TREASURY NOTE		12/08/2023	BNP CAPITAL MARKETS		19,570,313	20,000,000	152,459
91282C-FV-8	TREASURY NOTE		12/29/2023	Various		73,624,761	70,930,000	569,498
91282C-FW-6	TREASURY NOTE		09/27/2023	NATIONAL GENERAL RE		3,911,396	3,955,900	65,305
91282C-FY-2	TREASURY NOTE		09/27/2023	Various		76,200,633	74,992,700	511,794
91282C-FZ-9	TREASURY NOTE		09/27/2023	NATIONAL GENERAL RE		1,096,545	1,132,100	14,263
91282C-GB-1	TREASURY NOTE		01/31/2023	Various		74,986,625	73,650,800	252,285
91282C-GH-8	TREASURY NOTE		03/23/2023	Various		36,971,969	37,436,100	94,658
91282C-GJ-4	TREASURY NOTE		02/02/2023	Various		51,271,745	51,505,100	5,173
91282C-GL-9	TREASURY NOTE		09/27/2023	NATIONAL GENERAL RE		6,349,579	6,492,100	30,344
91282C-GM-7	TREASURY NOTE		10/31/2023	Various		42,543,836	45,184,100	550,387
91282C-GP-0	TREASURY NOTE		09/27/2023	Various		155,661,948	152,653,400	271,146
91282C-GQ-8	TREASURY NOTE		12/29/2023	Various		24,642,125	24,526,200	334,203
91282C-GT-2	TREASURY NOTE		09/27/2023	Various		47,399,100	47,371,500	39,837
91282C-GV-7	TREASURY NOTE		09/27/2023	Various		4,213,006	4,335,100	73,288
91282C-GZ-8	TREASURY NOTE		09/29/2023	BARCLAYS		9,857,215	10,528,400	155,208
91282C-HA-2	TREASURY NOTE		04/28/2023	DEUTSCHE BANK AG		54,993,354	55,000,000	5,231
91282C-HC-8	TREASURY NOTE		11/10/2023	Various		40,331,335	42,654,900	352,144
91282C-HD-6	TREASURY NOTE		06/26/2023	CABRERA CAPITAL MARKETS, INC		5,947,969	6,000,000	18,811
91282C-HE-4	TREASURY NOTE		09/27/2023	Various		789,843	824,700	9,720
91282C-HF-1	TREASURY NOTE		06/12/2023	RBC DOMINION SECURITIES		4,976,172	5,000,000	6,660
91282C-HH-7	TREASURY NOTE		06/29/2023	Various		5,971,875	6,000,000	8,115
91282C-HJ-3	TREASURY NOTE		08/03/2023	Various		50,023,838	50,681,200	15,494
91282C-HK-0	TREASURY NOTE		07/11/2023	Various		4,968,945	5,000,000	
91282C-HL-8	TREASURY NOTE		06/30/2023	Various		2,987,109	3,000,000	1,131
91282C-HN-4	TREASURY NOTE		08/11/2023	BANK OF AMERICA/MERRILL LYNCH		19,974,063	20,000,000	31,495
91282C-HQ-7	TREASURY NOTE		08/03/2023	Various		25,069,772	25,126,700	2,817
91282C-HR-5	TREASURY NOTE		11/30/2023	Various		14,734,491	15,056,200	201,295
91282C-HT-1	TREASURY NOTE		12/15/2023	Various		291,846,206	301,194,800	646,536
91282C-HV-6	TREASURY NOTE		09/29/2023	JPMORGAN CHASE & CO.		1,992,367	1,996,500	8,776
91282C-HW-4	TREASURY NOTE		11/10/2023	Various		11,339,157	11,716,500	92,072
91282C-HZ-7	TREASURY NOTE		10/20/2023	Various		50,018,313	50,344,400	69,449

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
91282C-JA-0	TREASURY NOTE		10/02/2023	Various		12,015,900	12,016,200	3,290
91282C-JG-7	TREASURY NOTE		11/30/2023	BANK MONTREAL / NESBITT BURNS		14,873,759	14,438,900	59,947
91282C-JJ-1	TREASURY NOTE		12/29/2023	Various		205,175,429	195,662,200	1,090,853
91282C-JK-8	TREASURY NOTE		12/29/2023	CITADEL SECURITIES LLC		24,862,187	24,484,400	149,328
91282C-JM-4	TREASURY NOTE		12/28/2023	RBC DOMINION SECURITIES		71,657,422	70,000,000	199,624
91282C-JN-2	TREASURY NOTE		12/28/2023	JPMORGAN CHASE & CO.		51,193,359	50,000,000	173,327
91282C-JP-7	TREASURY NOTE		12/28/2023	SANTANDER INVESTMENT SECURITIES INC		50,486,328	50,000,000	83,675
912810-TR-9	UNITED STATES TREASURY		11/30/2023	Various		28,292,928	31,425,600	95,640
912810-PU-6	US TREASURY N/B		11/30/2023	CITADEL SECURITIES LLC		11,891,907	11,216,300	24,651
912810-QC-5	US TREASURY N/B		12/15/2023	CITADEL SECURITIES LLC		6,858,008	6,500,000	99,355
912810-QD-3	US TREASURY N/B		11/10/2023	DEUTSCHE BANK AG		9,665,887	10,174,200	221,351
912810-QE-1	US TREASURY N/B		10/13/2023	MITSUBISHI UFJ SECURITIES (USA)		9,866,948	10,148,000	79,074
912810-QH-4	US TREASURY N/B		11/03/2023	Various		14,801,985	15,655,900	325,721
912810-QK-7	US TREASURY N/B		12/15/2023	CITADEL SECURITIES LLC		5,835,469	6,000,000	78,974
912810-QL-5	US TREASURY N/B		12/15/2023	MITSUBISHI UFJ SECURITIES (USA)		6,089,766	6,000,000	23,118
912810-QN-1	US TREASURY N/B		01/31/2023	BANK MONTREAL / NESBITT BURNS		24,654,224	21,474,800	471,220
912810-QQ-4	US TREASURY N/B		12/08/2023	Various		53,599,727	57,000,000	836,243
912810-QS-0	US TREASURY N/B		10/20/2023	CITADEL SECURITIES LLC		14,988,518	18,167,900	127,743
912810-QT-8	US TREASURY N/B		12/08/2023	HSBC SECURITIES, INC.		5,827,227	7,000,000	15,625
912810-QU-5	US TREASURY N/B		12/08/2023	MITSUBISHI UFJ SECURITIES (USA)		5,808,086	7,000,000	70,143
912810-QW-1	US TREASURY N/B		12/15/2023	MITSUBISHI UFJ SECURITIES (USA)		5,500,625	6,500,000	17,679
912810-QX-9	US TREASURY N/B		12/08/2023	MITSUBISHI UFJ SECURITIES (USA)		5,440,859	7,000,000	61,726
912810-QY-7	US TREASURY N/B		12/15/2023	Various		10,781,634	14,120,800	126,013
912810-QZ-4	US TREASURY N/B		11/10/2023	BNP CAPITAL MARKETS		9,765,731	12,626,400	97,572
912810-RB-6	US TREASURY N/B		06/30/2023	JPMORGAN CHASE & CO.		14,849,035	17,733,500	67,886
912810-TQ-1	WI TREASURY		12/15/2023	Various		23,143,110	24,354,400	182,967
912810-SJ-8	WI TREASURY BOND		10/13/2023	MITSUBISHI UFJ SECURITIES (USA)		11,818,804	19,187,100	72,734
912810-SP-4	WI TREASURY BOND		12/15/2023	Various		20,914,998	36,393,200	184,480
912810-TF-5	WI TREASURY BOND		07/31/2023	CITADEL SECURITIES LLC		19,838,675	26,024,600	285,138
912810-TM-0	WI TREASURY BOND		09/25/2023	Various		69,861,427	74,094,800	935,929
91282C-CS-8	WI TREASURY NOTE		11/30/2023	Various		44,904,974	57,057,200	201,157
91282C-GR-6	WI TREASURY NOTE		03/31/2023	Various		118,927,715	116,099,600	55,311
91282C-GS-4	WI TREASURY NOTE		03/31/2023	Various		3,943,398	3,925,000	1,166
91282C-AE-1	WIT TREASURY NOTE		05/31/2023	DEUTSCHE BANK AG		40,022,433	49,482,000	90,558
0109999999. Subtotal - Bonds - U.S. Governments						4,302,521,915	4,814,932,900	26,416,187
05401A-AS-0	AVOLON HOLDINGS FUNDING LTD	D	12/05/2023	WELLS FARGO		7,020,720	7,000,000	42,146
62878U-2F-8	NBN CO LTD	D	09/27/2023	JPMORGAN CHASE & CO.		14,989,050	15,000,000	
62878U-2G-6	NBN CO LTD	D	09/27/2023	JPMORGAN CHASE & CO.		4,986,250	5,000,000	
0309999999. Subtotal - Bonds - All Other Governments						26,996,020	27,000,000	42,146
014464-ZB-0	ALEDO TEX INDPT SCH DIST		08/10/2023	FIRST TENNESSEE BANK		787,987	715,000	
014464-ZD-6	ALEDO TEX INDPT SCH DIST		08/10/2023	FIRST TENNESSEE BANK		1,092,170	1,000,000	
014464-ZE-4	ALEDO TEX INDPT SCH DIST		08/10/2023	FIRST TENNESSEE BANK		2,178,260	2,000,000	
014464-ZF-1	ALEDO TEX INDPT SCH DIST		08/10/2023	FIRST TENNESSEE BANK		1,085,360	1,000,000	
014464-ZG-9	ALEDO TEX INDPT SCH DIST		08/10/2023	FIRST TENNESSEE BANK		1,081,600	1,000,000	
016249-UG-7	ALIEF TEX INDPT SCH DIST		04/04/2023	PIPER JAFFRAY INC.		1,406,352	1,200,000	
016249-UJ-1	ALIEF TEX INDPT SCH DIST		04/04/2023	PIPER JAFFRAY INC.		2,070,144	1,800,000	
13063D-4C-9	CALIFORNIA ST		04/06/2023	BANK OF AMERICA/MERRILL LYNCH		3,510,720	3,000,000	
13063D-4D-7	CALIFORNIA ST		04/06/2023	BANK OF AMERICA/MERRILL LYNCH		3,408,270	3,000,000	
13063D-4G-0	CALIFORNIA ST		04/06/2023	BANK OF AMERICA/MERRILL LYNCH		4,311,713	3,750,000	
13063D-4T-2	CALIFORNIA ST		04/06/2023	BANK OF AMERICA/MERRILL LYNCH		6,041,851	5,280,000	
20772K-UC-1	CONNECTICUT ST		06/01/2023	MORGAN STANLEY		779,207	675,000	
20772K-UD-9	CONNECTICUT ST		06/01/2023	MORGAN STANLEY		1,001,289	875,000	
20772K-UG-2	CONNECTICUT ST		06/01/2023	MORGAN STANLEY		1,561,924	1,400,000	
20772K-UH-0	CONNECTICUT ST		06/01/2023	MORGAN STANLEY		2,775,950	2,500,000	
239019-4J-8	DAVIS CNTY UTAH SCH DIST		03/16/2023	RBC DOMINION SECURITIES		3,574,299	2,985,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
239019-4K-5	DAVIS CNTY UTAH SCH DIST		03/16/2023	RBC DOMINION SECURITIES		3,562,906	3,025,000	
239019-4L-3	DAVIS CNTY UTAH SCH DIST		03/16/2023	RBC DOMINION SECURITIES		2,597,861	2,230,000	
239019-4M-1	DAVIS CNTY UTAH SCH DIST		03/16/2023	RBC DOMINION SECURITIES		3,518,254	3,045,000	
239019-4N-9	DAVIS CNTY UTAH SCH DIST		03/16/2023	RBC DOMINION SECURITIES		4,358,983	3,780,000	
25476F-A2-4	DISTRICT COLUMBIA		03/24/2023	MORGAN STANLEY		7,499,712	6,600,000	4,583
25476F-ZU-5	DISTRICT OF COLUMBIA WASHINGTON DC		03/10/2023	MORGAN STANLEY		3,366,639	2,900,000	
25476F-ZV-3	DISTRICT OF COLUMBIA WASHINGTON DC		03/10/2023	MORGAN STANLEY		3,439,080	3,000,000	
25476F-ZW-1	DISTRICT OF COLUMBIA WASHINGTON DC		03/10/2023	MORGAN STANLEY		3,187,184	2,800,000	
25476F-ZX-9	DISTRICT OF COLUMBIA WASHINGTON DC		03/10/2023	MORGAN STANLEY		4,166,998	3,710,000	
25476F-ZY-7	DISTRICT OF COLUMBIA WASHINGTON DC		03/10/2023	MORGAN STANLEY		4,454,200	4,000,000	
25476F-ZZ-4	DISTRICT OF COLUMBIA WASHINGTON DC		03/10/2023	MORGAN STANLEY		5,541,650	5,000,000	
364496-RD-3	GALVESTON TEX INDPT SCH DIST		04/05/2023	HILLTOP SECURITIES INC		1,165,320	1,000,000	
452152-2K-6	ILLINOIS ST		03/07/2023	BANK OF AMERICA/MERRILL LYNCH		4,204,280	4,000,000	87,778
452153-EV-7	ILLINOIS ST		04/20/2023	WELLS FARGO		10,864,100	10,000,000	
452153-GQ-6	ILLINOIS ST		04/20/2023	WELLS FARGO		7,000,000	7,000,000	
452153-GV-5	ILLINOIS ST		11/29/2023	JPMORGAN CHASE & CO.		14,988,450	15,000,000	
463813-L4-5	IRVING TEX INDPT SCH DIST		07/14/2023	BOSC, INC.		3,921,957	3,415,000	
463813-L5-2	IRVING TEX INDPT SCH DIST		07/14/2023	BOSC, INC.		3,861,788	3,400,000	
463813-L8-6	IRVING TEX INDPT SCH DIST		07/14/2023	BOSC, INC.		7,181,946	6,450,000	
463813-L9-4	IRVING TEX INDPT SCH DIST		07/14/2023	BOSC, INC.		6,097,245	5,500,000	
463813-M2-8	IRVING TEX INDPT SCH DIST		07/14/2023	BOSC, INC.		5,526,750	5,000,000	
463813-M3-6	IRVING TEX INDPT SCH DIST		07/14/2023	BOSC, INC.		4,414,920	4,000,000	
495080-WJ-8	KING CNTY WASH SCH DIST NO 403 REN		02/23/2023	PIPER JAFFRAY INC.		3,226,913	2,850,000	
495080-WK-5	KING CNTY WASH SCH DIST NO 403 REN		02/23/2023	PIPER JAFFRAY INC.		3,639,805	3,250,000	
495080-WL-3	KING CNTY WASH SCH DIST NO 403 REN		02/23/2023	PIPER JAFFRAY INC.		3,055,938	2,750,000	
530574-SC-7	LIBERTY HILL TEX INDPT SCH DIS		06/29/2023	BOSC, INC.		1,237,368	1,105,000	2,916
530574-SD-5	LIBERTY HILL TEX INDPT SCH DIS		06/29/2023	BOSC, INC.		1,315,287	1,180,000	3,114
546417-GX-8	LOUISIANA ST		04/13/2023	JPMORGAN CHASE & CO.		8,390,428	6,930,000	
546417-GY-6	LOUISIANA ST		04/13/2023	JPMORGAN CHASE & CO.		12,042,144	10,075,000	
546417-GZ-3	LOUISIANA ST		04/13/2023	JPMORGAN CHASE & CO.		8,602,254	7,255,000	
546417-HA-7	LOUISIANA ST		04/24/2023	JPMORGAN CHASE & CO.		7,465,782	6,465,000	
57582R-2U-9	MASSACHUSETTS ST		06/29/2023	JPMORGAN CHASE & CO.		691,842	600,000	
57582R-2V-7	MASSACHUSETTS ST		06/29/2023	JPMORGAN CHASE & CO.		687,486	600,000	
57582R-2W-5	MASSACHUSETTS ST		06/29/2023	JPMORGAN CHASE & CO.		1,130,570	1,000,000	
57582R-2X-3	MASSACHUSETTS ST		06/29/2023	JPMORGAN CHASE & CO.		900,200	800,000	
57582R-3F-1	MASSACHUSETTS ST		06/29/2023	JPMORGAN CHASE & CO.		1,153,070	1,000,000	
57582R-3G-9	MASSACHUSETTS ST		06/29/2023	JPMORGAN CHASE & CO.		916,648	800,000	
57582R-3H-7	MASSACHUSETTS ST		06/29/2023	JPMORGAN CHASE & CO.		908,736	800,000	
57582R-3J-3	MASSACHUSETTS ST		06/29/2023	JPMORGAN CHASE & CO.		1,800,400	1,600,000	
60412A-D9-1	MINNESOTA ST		08/02/2023	JPMORGAN CHASE & CO.		6,782,636	5,800,000	
641462-SL-1	NEVADA ST		10/25/2023	JPMORGAN CHASE & CO.		10,350,100	10,000,000	
643154-JU-2	NEW CANEY TEX INDPT SCH DIST		07/13/2023	PIPER JAFFRAY INC.		1,001,586	875,000	3,767
643154-JV-0	NEW CANEY TEX INDPT SCH DIST		07/13/2023	PIPER JAFFRAY INC.		1,701,960	1,500,000	6,458
643154-JW-8	NEW CANEY TEX INDPT SCH DIST		07/13/2023	PIPER JAFFRAY INC.		1,463,293	1,300,000	5,597
643154-JX-6	NEW CANEY TEX INDPT SCH DIST		07/13/2023	PIPER JAFFRAY INC.		1,494,319	1,335,000	5,748
643154-JY-4	NEW CANEY TEX INDPT SCH DIST		07/13/2023	PIPER JAFFRAY INC.		1,501,511	1,350,000	5,813
643154-JZ-1	NEW CANEY TEX INDPT SCH DIST		07/13/2023	PIPER JAFFRAY INC.		2,213,860	2,000,000	8,611
646039-YN-1	NEW JERSEY ST		05/31/2023	MORGAN STANLEY		11,374,565	10,235,000	1,422
677523-FP-2	OHIO ST		11/15/2023	LOOP CAPITAL MARKETS		570,820	500,000	
677523-FQ-0	OHIO ST		11/15/2023	LOOP CAPITAL MARKETS		988,671	875,000	
677523-FR-8	OHIO ST		11/15/2023	LOOP CAPITAL MARKETS		949,833	850,000	
677523-FS-6	OHIO ST		11/15/2023	LOOP CAPITAL MARKETS		664,668	600,000	
677523-FT-4	OHIO ST		11/15/2023	LOOP CAPITAL MARKETS		1,102,540	1,000,000	
68609U-CC-7	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		2,083,375	1,750,000	
68609U-CD-5	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		1,468,888	1,250,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
68609U-CE-3	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		1,163,720	1,000,000	
68609U-CF-0	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		819,581	710,000	
68609U-CG-8	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		2,284,540	2,000,000	
68609U-DB-8	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		1,786,305	1,500,000	
68609U-DC-6	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		1,764,510	1,500,000	
68609U-DD-4	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		1,164,860	1,000,000	
68609U-DE-2	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		1,155,400	1,000,000	
68609U-DF-9	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		5,321,782	4,655,000	
68609U-DK-8	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		13,000,198	11,595,000	
715144-DN-8	PERRYTON TEX INDPT SCH DIST		08/10/2023	OPPENHEIMER & CO., INC.		548,380	500,000	
715144-DP-3	PERRYTON TEX INDPT SCH DIST		08/10/2023	OPPENHEIMER & CO., INC.		1,091,190	1,000,000	
715144-DQ-1	PERRYTON TEX INDPT SCH DIST		08/10/2023	OPPENHEIMER & CO., INC.		1,086,440	1,000,000	
715144-DS-7	PERRYTON TEX INDPT SCH DIST		08/10/2023	OPPENHEIMER & CO., INC.		566,664	525,000	
844215-RK-1	SOUTHFIELD MICH PUB SCHS		04/06/2023	STIFEL CAPITAL MARKETS		865,962	725,000	
844215-RN-5	SOUTHFIELD MICH PUB SCHS		04/06/2023	STIFEL CAPITAL MARKETS		748,176	650,000	
844215-RR-6	SOUTHFIELD MICH PUB SCHS		04/06/2023	STIFEL CAPITAL MARKETS		808,897	725,000	
944097-ZC-1	WAXAHACHIE TEX INDPT SCH DIST		07/13/2023	JEFFERIES & COMPANY, INC.		1,406,138	1,250,000	4,167
944097-ZD-9	WAXAHACHIE TEX INDPT SCH DIST		07/13/2023	JEFFERIES & COMPANY, INC.		1,116,850	1,000,000	3,333
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						291,164,402	259,650,000	143,307
088281-5F-3	BEXAR CNTY TEX		12/08/2023	HILLTOP SECURITIES INC		1,156,570	1,000,000	
088281-5G-1	BEXAR CNTY TEX		12/08/2023	HILLTOP SECURITIES INC		862,770	750,000	
088281-5H-9	BEXAR CNTY TEX		12/08/2023	HILLTOP SECURITIES INC		1,194,984	1,050,000	
088281-5J-5	BEXAR CNTY TEX		12/08/2023	HILLTOP SECURITIES INC		2,264,888	2,010,000	
088281-5K-2	BEXAR CNTY TEX		12/08/2023	HILLTOP SECURITIES INC		2,359,284	2,105,000	
181059-3G-9	CLARK CNTY NEV SCH DIST		06/28/2023	JEFFERIES & COMPANY, INC.		7,091,696	6,210,000	
181059-3H-7	CLARK CNTY NEV SCH DIST		06/28/2023	JEFFERIES & COMPANY, INC.		6,765,240	6,000,000	
181070-FU-2	CLARK CNTY NEV WTR RECLAMATION		07/13/2023	BANK OF AMERICA/MERRILL LYNCH		13,427,542	12,020,000	
181070-FV-0	CLARK CNTY NEV WTR RECLAMATION		07/13/2023	BANK OF AMERICA/MERRILL LYNCH		8,851,369	7,955,000	
181070-FW-8	CLARK CNTY NEV WTR RECLAMATION		07/13/2023	BANK OF AMERICA/MERRILL LYNCH		15,082,652	13,620,000	
194740-SL-1	COLLIN CNTY TEX		06/28/2023	JEFFERIES & COMPANY, INC.		7,831,608	6,955,000	
197486-NM-1	COLUMBIA CNTY GA SCH DIST		03/29/2023	RAYMOND JAMES & ASSOCIATES, INC.		1,197,180	1,000,000	
197486-NN-9	COLUMBIA CNTY GA SCH DIST		03/29/2023	RAYMOND JAMES & ASSOCIATES, INC.		838,026	700,000	
197486-NP-4	COLUMBIA CNTY GA SCH DIST		03/29/2023	RAYMOND JAMES & ASSOCIATES, INC.		770,081	650,000	
235219-VC-3	DALLAS TEX		05/10/2023	JPMORGAN CHASE & CO.		3,804,905	3,250,000	
235219-VD-1	DALLAS TEX		05/10/2023	JPMORGAN CHASE & CO.		2,888,100	2,500,000	
235219-VE-9	DALLAS TEX		05/10/2023	JPMORGAN CHASE & CO.		2,577,015	2,250,000	
283734-6G-1	EL PASO TEX		06/01/2023	JEFFERIES & COMPANY, INC.		1,367,324	1,175,000	
283734-6H-9	EL PASO TEX		06/01/2023	JEFFERIES & COMPANY, INC.		2,019,952	1,760,000	
283734-6J-5	EL PASO TEX		06/01/2023	JEFFERIES & COMPANY, INC.		1,980,104	1,745,000	
283734-6K-2	EL PASO TEX		06/01/2023	JEFFERIES & COMPANY, INC.		1,338,345	1,190,000	
283734-6X-4	EL PASO TEX		06/01/2023	JEFFERIES & COMPANY, INC.		4,794,234	4,225,000	
349426-GM-2	FORT WORTH TEX		05/10/2023	MORGAN STANLEY		8,235,578	7,130,000	
442332-DC-3	HOUSTON CITY OF		10/12/2023	RAYMOND JAMES & ASSOCIATES, INC.		2,148,080	2,000,000	
442332-DD-1	HOUSTON CITY OF		10/12/2023	RAYMOND JAMES & ASSOCIATES, INC.		1,928,970	1,800,000	
442332-DE-9	HOUSTON CITY OF		10/12/2023	RAYMOND JAMES & ASSOCIATES, INC.		1,067,680	1,000,000	
442332-DF-6	HOUSTON CITY OF		10/12/2023	RAYMOND JAMES & ASSOCIATES, INC.		2,685,918	2,525,000	
442332-DG-4	HOUSTON CITY OF		10/12/2023	RAYMOND JAMES & ASSOCIATES, INC.		3,290,247	3,100,000	
539243-WL-5	LIVONIA MICH PUB SCHS SCH DIST		03/29/2023	JPMORGAN CHASE & CO.		606,273	515,000	
539243-WM-3	LIVONIA MICH PUB SCHS SCH DIST		03/29/2023	JPMORGAN CHASE & CO.		452,158	390,000	
539243-WN-1	LIVONIA MICH PUB SCHS SCH DIST		03/29/2023	JPMORGAN CHASE & CO.		515,070	450,000	
539243-WP-6	LIVONIA MICH PUB SCHS SCH DIST		03/29/2023	JPMORGAN CHASE & CO.		723,814	640,000	
539243-WQ-4	LIVONIA MICH PUB SCHS SCH DIST		03/29/2023	JPMORGAN CHASE & CO.		1,543,378	1,380,000	
539243-WR-2	LIVONIA MICH PUB SCHS SCH DIST		03/29/2023	JPMORGAN CHASE & CO.		4,157,464	3,765,000	
539243-WS-0	LIVONIA MICH PUB SCHS SCH DIST		03/29/2023	JPMORGAN CHASE & CO.		4,668,756	4,255,000	
55539C-AQ-0	MACOMB INTER SCH DIST MICH		09/28/2023	JPMORGAN CHASE & CO.		1,353,438	1,275,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
55539C-AR-8	MACOMB INTER SCH DIST MICH		09/28/2023	JPMORGAN CHASE & CO.		1,577,820	1,500,000	
55539C-AS-6	MACOMB INTER SCH DIST MICH		09/28/2023	JPMORGAN CHASE & CO.		1,567,080	1,500,000	
55539C-AT-4	MACOMB INTER SCH DIST MICH		09/28/2023	JPMORGAN CHASE & CO.		3,006,836	2,900,000	
55539C-AU-1	MACOMB INTER SCH DIST MICH		09/28/2023	JPMORGAN CHASE & CO.		3,689,901	3,575,000	
63165T-4T-9	NASSAU CNTY N Y		04/26/2023	JPMORGAN CHASE & CO.		1,688,025	1,500,000	
63165T-4U-6	NASSAU CNTY N Y		04/26/2023	JPMORGAN CHASE & CO.		1,344,024	1,200,000	
63165T-4V-4	NASSAU CNTY N Y		04/26/2023	JPMORGAN CHASE & CO.		1,337,664	1,200,000	
63165T-4W-2	NASSAU CNTY N Y		04/26/2023	JPMORGAN CHASE & CO.		1,110,330	1,000,000	
64966Q-6C-9	NEW YORK CITY OF		08/10/2023	LOOP CAPITAL MARKETS		1,691,775	1,500,000	
64966Q-6D-7	NEW YORK CITY OF		08/10/2023	LOOP CAPITAL MARKETS		1,679,700	1,500,000	
64966Q-6E-5	NEW YORK CITY OF		08/10/2023	LOOP CAPITAL MARKETS		2,214,840	2,000,000	
64966Q-6F-2	NEW YORK CITY OF		08/10/2023	LOOP CAPITAL MARKETS		1,928,780	1,750,000	
64966Q-6G-0	NEW YORK CITY OF		08/10/2023	LOOP CAPITAL MARKETS		2,744,525	2,500,000	
64966Q-6H-8	NEW YORK CITY OF		08/10/2023	LOOP CAPITAL MARKETS		1,912,050	1,750,000	
64966Q-2N-9	NEW YORK N Y		06/02/2023	JEFFERIES & COMPANY, INC.		1,148,160	1,000,000	
64966Q-2Q-2	NEW YORK N Y		06/02/2023	JEFFERIES & COMPANY, INC.		1,126,090	1,000,000	
64966Q-2R-0	NEW YORK N Y		06/02/2023	JEFFERIES & COMPANY, INC.		1,117,940	1,000,000	
64966Q-2S-8	NEW YORK N Y		06/02/2023	JEFFERIES & COMPANY, INC.		557,175	500,000	
64966Q-Y4-6	NEW YORK N Y		03/30/2023	RBC DOMINION SECURITIES		7,582,535	6,350,000	
64966Q-Y5-3	NEW YORK N Y		03/30/2023	RBC DOMINION SECURITIES		4,479,516	3,800,000	
64966Q-Y6-1	NEW YORK N Y		03/30/2023	RBC DOMINION SECURITIES		4,295,589	3,700,000	
64966Q-Y7-9	NEW YORK N Y		03/30/2023	RBC DOMINION SECURITIES		4,588,440	4,000,000	
659154-8H-4	NORTH EAST INDPT SCH DIST TEX		09/13/2023	UNION BANK OF SWITZERLAND		5,632,760	5,600,000	35,865
729429-RW-2	PLYMOUTH-CANTON MICH CMNTY SCH		04/06/2023	PIPER JAFFRAY INC.		1,636,352	1,360,000	
729429-SA-9	PLYMOUTH-CANTON MICH CMNTY SCH		04/06/2023	PIPER JAFFRAY INC.		5,697,846	4,950,000	
736688-MZ-2	PORTLAND ORE CMNTY COLLEGE DIS		03/03/2023	PIPER JAFFRAY INC.		6,702,545	5,750,000	
736688-NA-6	PORTLAND ORE CMNTY COLLEGE DIS		03/03/2023	PIPER JAFFRAY INC.		4,601,960	4,000,000	
736688-NB-4	PORTLAND ORE CMNTY COLLEGE DIS		03/03/2023	PIPER JAFFRAY INC.		3,409,440	3,000,000	
736688-NC-2	PORTLAND ORE CMNTY COLLEGE DIS		03/03/2023	PIPER JAFFRAY INC.		3,942,190	3,500,000	
850001-AW-8	SPRING TEX INDPT SCH DIST		03/24/2023	MORGAN STANLEY		9,218,341	8,235,000	40,031
876387-ET-4	TARRANT CNTY TEX HOSP DIST		03/01/2023	SEIBERT, BRANFORD INC.		1,738,200	1,500,000	
876387-EU-1	TARRANT CNTY TEX HOSP DIST		03/01/2023	SEIBERT, BRANFORD INC.		1,145,750	1,000,000	
876387-EV-9	TARRANT CNTY TEX HOSP DIST		03/01/2023	SEIBERT, BRANFORD INC.		1,133,730	1,000,000	
876387-EW-7	TARRANT CNTY TEX HOSP DIST		03/01/2023	SEIBERT, BRANFORD INC.		1,345,224	1,200,000	
876387-EX-5	TARRANT CNTY TEX HOSP DIST		03/01/2023	SEIBERT, BRANFORD INC.		1,952,965	1,750,000	
876387-EY-3	TARRANT CNTY TEX HOSP DIST		03/01/2023	SEIBERT, BRANFORD INC.		3,330,420	3,000,000	
876387-FA-4	TARRANT CNTY TEX HOSP DIST		03/01/2023	SEIBERT, BRANFORD INC.		8,737,299	8,025,000	
876387-FD-8	TARRANT CNTY TEX HOSP DIST		03/01/2023	SEIBERT, BRANFORD INC.		7,564,620	7,000,000	
886100-WL-6	THURSTON CNTY WASH		03/24/2023	FIFTH THIRD SECURITIES, INC.		3,011,725	2,725,000	65,854
886100-WM-4	THURSTON CNTY WASH		03/24/2023	FIFTH THIRD SECURITIES, INC.		3,126,325	2,835,000	68,513
930864-GP-2	WAKE CNTY N C		03/28/2023	JPMORGAN CHASE & CO.		19,981,686	16,705,000	
930864-GS-6	WAKE CNTY N C		03/28/2023	JPMORGAN CHASE & CO.		9,738,588	8,355,000	
982038-TF-8	WORTHINGTON OHIO CITY SCH DIST		02/24/2023	RBC DOMINION SECURITIES		1,216,237	1,100,000	
982038-TG-6	WORTHINGTON OHIO CITY SCH DIST		02/24/2023	RBC DOMINION SECURITIES		1,541,946	1,400,000	
982038-TH-4	WORTHINGTON OHIO CITY SCH DIST		02/24/2023	RBC DOMINION SECURITIES		1,977,912	1,800,000	
982038-TJ-0	WORTHINGTON OHIO CITY SCH DIST		02/24/2023	RBC DOMINION SECURITIES		2,718,799	2,480,000	
982038-TK-7	WORTHINGTON OHIO CITY SCH DIST		02/24/2023	RBC DOMINION SECURITIES		21,573,000	20,000,000	
982038-TL-5	WORTHINGTON OHIO CITY SCH DIST		02/24/2023	RBC DOMINION SECURITIES		20,161,800	18,000,000	
982038-TU-5	WORTHINGTON OHIO CITY SCH DIST		02/24/2023	RBC DOMINION SECURITIES		1,617,124	1,420,000	
982038-TV-3	WORTHINGTON OHIO CITY SCH DIST		02/24/2023	RBC DOMINION SECURITIES		1,129,100	1,000,000	
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						331,813,373	295,760,000	210,263
04108K-T2-4	ARKANSAS ST DEV FIN AUTH REV		08/09/2023	STEPHENS, INC.		2,729,126	2,370,000	
04108K-T4-0	ARKANSAS ST DEV FIN AUTH REV		08/09/2023	STEPHENS, INC.		1,130,920	1,000,000	
04108K-T5-7	ARKANSAS ST DEV FIN AUTH REV		08/09/2023	STEPHENS, INC.		655,914	585,000	
04108K-T6-5	ARKANSAS ST DEV FIN AUTH REV		08/09/2023	STEPHENS, INC.		1,114,230	1,000,000	

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04108K-T7-3	ARKANSAS ST DEV FIN AUTH REV		08/09/2023	STEPHENS, INC.		1,138,519	1,025,000	
04108K-T8-1	ARKANSAS ST DEV FIN AUTH REV		08/09/2023	STEPHENS, INC.		1,217,062	1,100,000	
478271-KN-8	BALLAD HEALTH		05/05/2023	BANK OF AMERICA/MERRILL LYNCH		15,020,734	13,310,000	
478271-KP-3	BALLAD HEALTH		05/18/2023	BANK OF AMERICA/MERRILL LYNCH		17,407,568	15,330,000	2,778
478271-KQ-1	BALLAD HEALTH		05/05/2023	BANK OF AMERICA/MERRILL LYNCH		12,823,048	11,170,000	
478271-KR-9	BALLAD HEALTH		05/05/2023	BANK OF AMERICA/MERRILL LYNCH		5,702,900	5,000,000	
478271-KS-7	BALLAD HEALTH		05/05/2023	BANK OF AMERICA/MERRILL LYNCH		16,071,860	14,000,000	
059231-X4-7	BALTIMORE MD WATER REV		09/13/2023	UNION BANK OF SWITZERLAND		1,972,938	2,200,000	5,146
592029-BV-3	BELMONT UNIVERSITY		08/24/2023	TRUIST BANK		721,242	670,000	
592029-BW-1	BELMONT UNIVERSITY		08/24/2023	TRUIST BANK		918,718	845,000	
592029-BX-9	BELMONT UNIVERSITY		08/24/2023	TRUIST BANK		1,428,271	1,300,000	
592029-BY-7	BELMONT UNIVERSITY		08/24/2023	TRUIST BANK		1,105,770	1,000,000	
592029-BZ-4	BELMONT UNIVERSITY		08/24/2023	TRUIST BANK		1,108,240	1,000,000	
592029-CA-8	BELMONT UNIVERSITY		08/24/2023	TRUIST BANK		1,306,166	1,185,000	
592029-CD-2	BELMONT UNIVERSITY		08/24/2023	TRUIST BANK		1,072,020	1,000,000	
592029-CF-7	BELMONT UNIVERSITY		08/24/2023	TRUIST BANK		527,825	500,000	
592029-CH-3	BELMONT UNIVERSITY		08/24/2023	TRUIST BANK		2,090,340	2,000,000	
592029-CK-6	BELMONT UNIVERSITY		08/24/2023	TRUIST BANK		1,036,400	1,000,000	
60637A-VY-5	BJC HEALTHCARE		04/21/2023	RBC DOMINION SECURITIES		23,433,600	20,000,000	
60637A-WB-4	BJC HEALTHCARE		04/21/2023	RBC DOMINION SECURITIES		23,846,760	21,000,000	
114894-ZM-3	BROWARD CNTY FLA ARPT SYS REV		08/31/2023	BANK OF AMERICA/MERRILL LYNCH		11,050,998	11,930,000	121,665
120280-C8-3	BULLITT CNTY KY SCH DIST FIN CORP		03/24/2023	RBC DOMINION SECURITIES		2,304,340	2,000,000	
120280-C9-1	BULLITT CNTY KY SCH DIST FIN CORP		03/24/2023	RBC DOMINION SECURITIES		1,278,211	1,120,000	
120280-D2-5	BULLITT CNTY KY SCH DIST FIN CORP		03/24/2023	RBC DOMINION SECURITIES		1,324,425	1,175,000	
153476-EJ-1	CENTRAL FLORIDA EXRESSWAY AUTH		02/22/2023	TRUIST BANK		10,350,300	10,000,000	73,611
181012-CG-8	CLARK COUNTY OF (NEVADA)		06/01/2023	JEFFERIES & COMPANY, INC.		7,684,635	6,530,000	
181012-CH-6	CLARK COUNTY OF (NEVADA)		06/01/2023	JEFFERIES & COMPANY, INC.		7,982,990	6,855,000	
181012-CK-9	CLARK COUNTY OF (NEVADA)		06/01/2023	JEFFERIES & COMPANY, INC.		8,614,922	7,560,000	
181012-CL-7	CLARK COUNTY OF (NEVADA)		06/01/2023	JEFFERIES & COMPANY, INC.		9,006,066	7,935,000	
181012-CM-5	CLARK COUNTY OF (NEVADA)		06/01/2023	JEFFERIES & COMPANY, INC.		9,422,217	8,335,000	
194522-ES-3	COLLEGE WILLIAM & MARY VA COLL		07/26/2023	EXCHANGE		115,000	115,000	947
194522-ET-1	COLLEGE WILLIAM & MARY VA COLL		07/26/2023	EXCHANGE		115,000	115,000	999
194522-FF-0	COLLEGE WILLIAM & MARY VA COLL		07/26/2023	EXCHANGE		1,135,000	1,135,000	9,350
194522-FG-8	COLLEGE WILLIAM & MARY VA COLL		07/26/2023	EXCHANGE		1,485,000	1,485,000	12,897
23503C-BS-5	DALLAS FORT WORTH TEX INTL ARP		07/20/2023	LOOP CAPITAL MARKETS		1,000,000	1,000,000	
23503C-BT-3	DALLAS FORT WORTH TEX INTL ARP		07/20/2023	LOOP CAPITAL MARKETS		750,000	750,000	
23503C-BU-0	DALLAS FORT WORTH TEX INTL ARP		07/20/2023	LOOP CAPITAL MARKETS		1,125,000	1,125,000	
23503C-BV-8	DALLAS FORT WORTH TEX INTL ARP		07/20/2023	LOOP CAPITAL MARKETS		1,250,000	1,250,000	
23503C-BW-6	DALLAS FORT WORTH TEX INTL ARP		07/20/2023	LOOP CAPITAL MARKETS		1,000,000	1,000,000	
23503C-BX-4	DALLAS FORT WORTH TEX INTL ARP		07/20/2023	LOOP CAPITAL MARKETS		1,000,000	1,000,000	
23503C-DK-0	DALLAS FORT WORTH TEX INTL ARP		08/17/2023	CABRERA CAPITAL MARKETS, INC		7,443,590	7,000,000	
24487R-EN-8	DEKALB CNTY NEWTON CNTY GWINNE		05/16/2023	EXCHANGE		456,979	420,000	9,625
24487R-EP-3	DEKALB CNTY NEWTON CNTY GWINNE		05/16/2023	EXCHANGE		472,464	435,000	9,969
24487R-EQ-1	DEKALB CNTY NEWTON CNTY GWINNE		05/16/2023	EXCHANGE		373,896	345,000	7,906
24487R-EY-4	DEKALB CNTY NEWTON CNTY GWINNE		05/16/2023	EXCHANGE		941,159	865,000	19,823
24487R-EZ-1	DEKALB CNTY NEWTON CNTY GWINNE		05/16/2023	EXCHANGE		972,082	895,000	20,510
24487R-FA-5	DEKALB CNTY NEWTON CNTY GWINNE		05/16/2023	EXCHANGE		780,306	720,000	16,500
266780-ES-0	DURHAM N C		11/20/2023	UMB BANK		641,102	700,000	7,335
29270C-5H-4	ENERGY NORTHWEST WASH ELEC REV		05/10/2023	JPMORGAN CHASE & CO.		1,782,315	1,500,000	
29270C-5J-0	ENERGY NORTHWEST WASH ELEC REV		05/10/2023	MORGAN STANLEY		4,984,740	4,250,000	
3130AT-UR-6	FHLB		02/09/2023	RBS SECURITIES INC		4,997,450	5,000,000	61,667
34710R-CC-2	FORT COLLINS COLO ELEC UTIL ENT		09/27/2023	TD SECURITIES		2,749,428	2,595,000	
34710R-CE-8	FORT COLLINS COLO ELEC UTIL ENT		09/27/2023	TD SECURITIES		2,998,967	2,860,000	
34710R-CF-5	FORT COLLINS COLO ELEC UTIL ENT		09/27/2023	TD SECURITIES		5,677,184	5,440,000	
34710R-CG-3	FORT COLLINS COLO ELEC UTIL ENT		09/27/2023	TD SECURITIES		6,694,337	6,430,000	

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347658-YS-9	FORT LAUDERDALE FLA WTR & SWR		10/06/2023	MORGAN STANLEY		428,280	400,000	
347658-YT-7	FORT LAUDERDALE FLA WTR & SWR		10/06/2023	MORGAN STANLEY		533,260	500,000	
347658-YU-4	FORT LAUDERDALE FLA WTR & SWR		10/06/2023	MORGAN STANLEY		791,813	750,000	
347658-YV-2	FORT LAUDERDALE FLA WTR & SWR		10/06/2023	MORGAN STANLEY		2,098,360	2,000,000	
347658-YW-0	FORT LAUDERDALE FLA WTR & SWR		10/06/2023	MORGAN STANLEY		5,714,602	5,485,000	
347658-YX-8	FORT LAUDERDALE FLA WTR & SWR		10/06/2023	MORGAN STANLEY		3,111,000	3,000,000	
347658-ZQ-2	FORT LAUDERDALE FLA WTR & SWR		10/06/2023	MORGAN STANLEY		803,025	750,000	
347658-ZR-0	FORT LAUDERDALE FLA WTR & SWR		10/06/2023	MORGAN STANLEY		693,238	650,000	
347658-ZS-8	FORT LAUDERDALE FLA WTR & SWR		10/06/2023	MORGAN STANLEY		1,055,750	1,000,000	
347658-ZT-6	FORT LAUDERDALE FLA WTR & SWR		10/06/2023	MORGAN STANLEY		839,344	800,000	
347658-ZU-3	FORT LAUDERDALE FLA WTR & SWR		10/06/2023	MORGAN STANLEY		1,562,790	1,500,000	
373064-R9-7	GEORGETOWN TEX UTIL SYS		05/25/2023	BOSC, INC.		1,527,413	1,370,000	
373064-S2-1	GEORGETOWN TEX UTILITY SYS		05/25/2023	BOSC, INC.		1,247,735	1,130,000	
39081H-EP-3	GREAT LAKES WTR AUTH MICH SEW		11/15/2023	SEIBERT, BRANFORD INC.		945,693	850,000	
39081H-EQ-1	GREAT LAKES WTR AUTH MICH SEW		11/15/2023	SEIBERT, BRANFORD INC.		5,454,350	5,000,000	
39081H-ER-9	GREAT LAKES WTR AUTH MICH SEW		11/15/2023	SEIBERT, BRANFORD INC.		3,790,710	3,500,000	
39081H-ES-7	GREAT LAKES WTR AUTH MICH SEW		11/15/2023	SEIBERT, BRANFORD INC.		1,062,580	1,000,000	
39081H-ET-5	GREAT LAKES WTR AUTH MICH SEW		11/15/2023	SEIBERT, BRANFORD INC.		1,386,675	1,250,000	
39081H-EZ-1	GREAT LAKES WTR AUTH MICH SEW		11/15/2023	SEIBERT, BRANFORD INC.		927,240	850,000	
39081H-FA-5	GREAT LAKES WTR AUTH MICH SEW		11/15/2023	SEIBERT, BRANFORD INC.		731,066	675,000	
39081H-FB-3	GREAT LAKES WTR AUTH MICH SEW		11/15/2023	SEIBERT, BRANFORD INC.		1,221,967	1,150,000	
39081H-FC-1	GREAT LAKES WTR AUTH MICH SEW		11/15/2023	SEIBERT, BRANFORD INC.		1,202,723	1,140,000	
39081H-FD-9	GREAT LAKES WTR AUTH MICH SEW		11/15/2023	SEIBERT, BRANFORD INC.		1,260,024	1,200,000	
39081H-FE-7	GREAT LAKES WTR AUTH MICH SEW		11/15/2023	SEIBERT, BRANFORD INC.		915,136	875,000	
39081H-FF-4	GREAT LAKES WTR AUTH MICH SEW		11/15/2023	SEIBERT, BRANFORD INC.		1,456,579	1,375,000	
39081J-FS-2	GREAT LAKES WTR AUTH MICH WTR		11/15/2023	SEIBERT, BRANFORD INC.		548,490	500,000	
39081J-FT-0	GREAT LAKES WTR AUTH MICH WTR		11/15/2023	SEIBERT, BRANFORD INC.		2,176,520	2,000,000	
39081J-FU-7	GREAT LAKES WTR AUTH MICH WTR		11/15/2023	SEIBERT, BRANFORD INC.		1,080,480	1,000,000	
39081J-GE-2	GREAT LAKES WTR AUTH MICH WTR		11/15/2023	SEIBERT, BRANFORD INC.		635,829	575,000	
39081J-GF-9	GREAT LAKES WTR AUTH MICH WTR		11/15/2023	SEIBERT, BRANFORD INC.		630,764	575,000	
39081J-GH-5	GREAT LAKES WTR AUTH MICH WTR		11/15/2023	SEIBERT, BRANFORD INC.		1,026,456	950,000	
39081J-GK-8	GREAT LAKES WTR AUTH MICH WTR		11/15/2023	SEIBERT, BRANFORD INC.		1,253,844	1,180,000	
39081J-GL-6	GREAT LAKES WTR AUTH MICH WTR		11/15/2023	SEIBERT, BRANFORD INC.		685,763	650,000	
39081J-GM-4	GREAT LAKES WTR AUTH MICH WTR		11/15/2023	SEIBERT, BRANFORD INC.		1,050,020	1,000,000	
39081J-GN-2	GREAT LAKES WTR AUTH MICH WTR		11/15/2023	SEIBERT, BRANFORD INC.		836,696	800,000	
39081J-GP-7	GREAT LAKES WTR AUTH MICH WTR		11/15/2023	SEIBERT, BRANFORD INC.		2,118,660	2,000,000	
39239H-5J-8	GREATER TEXOMA UTIL AUTH TEX		03/31/2023	BAIRD (ROBERT W.) & CO. INC.		3,963,039	3,415,000	
39239H-5K-5	GREATER TEXOMA UTIL AUTH TEX		03/31/2023	BAIRD (ROBERT W.) & CO. INC.		1,294,583	1,125,000	
39239H-5L-3	GREATER TEXOMA UTIL AUTH TEX		03/31/2023	BAIRD (ROBERT W.) & CO. INC.		2,208,219	1,950,000	
39239H-5M-1	GREATER TEXOMA UTIL AUTH TEX		03/31/2023	BAIRD (ROBERT W.) & CO. INC.		1,122,100	1,000,000	
39239H-5N-9	GREATER TEXOMA UTIL AUTH TEX		03/31/2023	BAIRD (ROBERT W.) & CO. INC.		1,417,673	1,275,000	
39239H-5P-4	GREATER TEXOMA UTIL AUTH TEX		03/31/2023	BAIRD (ROBERT W.) & CO. INC.		1,104,320	1,000,000	
452252-QQ-5	ILLINOIS ST TOLL HWY AUTH TOLL		12/15/2023	RBC DOMINION SECURITIES		14,099,160	12,000,000	
452252-QR-3	ILLINOIS ST TOLL HWY AUTH TOLL		12/15/2023	RBC DOMINION SECURITIES		12,710,280	11,000,000	
452252-QS-1	ILLINOIS ST TOLL HWY AUTH TOLL		12/15/2023	RBC DOMINION SECURITIES		12,604,900	11,000,000	
452252-QT-9	ILLINOIS ST TOLL HWY AUTH TOLL		12/15/2023	RBC DOMINION SECURITIES		5,016,836	4,400,000	
46247S-DQ-4	IOWA ST FINANCE AUTHORITY		06/02/2023	RBC DOMINION SECURITIES		6,459,640	5,500,000	
46247S-DR-2	IOWA ST FINANCE AUTHORITY		06/02/2023	RBC DOMINION SECURITIES		5,815,400	5,000,000	
46247S-DS-0	IOWA ST FINANCE AUTHORITY		06/02/2023	RBC DOMINION SECURITIES		2,591,595	2,250,000	
46247S-DT-8	IOWA ST FINANCE AUTHORITY		06/02/2023	RBC DOMINION SECURITIES		3,427,590	3,000,000	
46247S-DU-5	IOWA ST FINANCE AUTHORITY		06/02/2023	RBC DOMINION SECURITIES		2,274,000	2,000,000	
46247S-DV-3	IOWA ST FINANCE AUTHORITY		06/02/2023	RBC DOMINION SECURITIES		3,111,625	2,750,000	
46247S-EB-6	IOWA ST FINANCE AUTHORITY		06/02/2023	RBC DOMINION SECURITIES		1,500,000	1,500,000	
46247S-EC-4	IOWA ST FINANCE AUTHORITY		06/02/2023	RBC DOMINION SECURITIES		2,450,000	2,450,000	
46247S-ED-2	IOWA ST FINANCE AUTHORITY		06/02/2023	RBC DOMINION SECURITIES		1,250,000	1,250,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
462590-NR-7	IOWA STUDENT LN LIQUIDITY CORP		08/09/2023	RBC DOMINION SECURITIES		617,466	600,000	
462590-NS-5	IOWA STUDENT LN LIQUIDITY CORP		08/09/2023	RBC DOMINION SECURITIES		934,983	900,000	
462590-NT-3	IOWA STUDENT LN LIQUIDITY CORP		08/09/2023	RBC DOMINION SECURITIES		1,506,384	1,440,000	
462590-NU-0	IOWA STUDENT LN LIQUIDITY CORP		08/09/2023	RBC DOMINION SECURITIES		3,682,385	3,500,000	
462590-NV-8	IOWA STUDENT LN LIQUIDITY CORP		08/09/2023	RBC DOMINION SECURITIES		4,229,360	4,000,000	
462590-NW-6	IOWA STUDENT LN LIQUIDITY CORP		08/09/2023	RBC DOMINION SECURITIES		4,241,560	4,000,000	
46263R-RX-5	IPS MULTI-SCH BLDG CORP IND		09/14/2023	STIFEL CAPITAL MARKETS		1,336,928	1,225,000	
46263R-RY-3	IPS MULTI-SCH BLDG CORP IND		09/14/2023	STIFEL CAPITAL MARKETS		1,083,620	1,000,000	
46263R-RZ-0	IPS MULTI-SCH BLDG CORP IND		09/14/2023	STIFEL CAPITAL MARKETS		1,075,930	1,000,000	
46263R-SA-4	IPS MULTI-SCH BLDG CORP IND		09/14/2023	STIFEL CAPITAL MARKETS		802,785	750,000	
46263R-SB-2	IPS MULTI-SCH BLDG CORP IND		09/14/2023	STIFEL CAPITAL MARKETS		1,864,695	1,750,000	
46263R-SC-0	IPS MULTI-SCH BLDG CORP IND		09/14/2023	STIFEL CAPITAL MARKETS		1,079,340	1,000,000	
46263R-SD-8	IPS MULTI-SCH BLDG CORP IND		09/14/2023	STIFEL CAPITAL MARKETS		2,150,380	2,000,000	
46263R-SE-6	IPS MULTI-SCH BLDG CORP IND		09/14/2023	STIFEL CAPITAL MARKETS		1,607,625	1,500,000	
46360W-AL-0	IRVINE CA CFD NO 2013-3 IMPROVEMEN		04/13/2023	STIFEL CAPITAL MARKETS		1,057,000	875,000	
46360W-AM-8	IRVINE CA CFD NO 2013-3 IMPROVEMEN		04/13/2023	STIFEL CAPITAL MARKETS		1,431,684	1,200,000	
46360W-AN-6	IRVINE CA CFD NO 2013-3 IMPROVEMEN		04/13/2023	STIFEL CAPITAL MARKETS		1,683,324	1,425,000	
46360W-AP-1	IRVINE CA CFD NO 2013-3 IMPROVEMEN		04/13/2023	STIFEL CAPITAL MARKETS		2,346,980	2,000,000	
46360W-AQ-9	IRVINE CA CFD NO 2013-3 IMPROVEMEN		04/13/2023	STIFEL CAPITAL MARKETS		2,325,780	2,000,000	
46360W-AR-7	IRVINE CA CFD NO 2013-3 IMPROVEMEN		04/13/2023	STIFEL CAPITAL MARKETS		4,613,400	4,000,000	
46360W-AS-5	IRVINE CA CFD NO 2013-3 IMPROVEMEN		04/13/2023	STIFEL CAPITAL MARKETS		5,257,757	4,585,000	
46360W-AT-3	IRVINE CA CFD NO 2013-3 IMPROVEMEN		04/13/2023	STIFEL CAPITAL MARKETS		5,985,840	5,250,000	
485106-ZU-5	KANSAS CITY MO SPL OBLIG		04/06/2023	BARCLAYS		677,690	570,000	
485106-ZV-3	KANSAS CITY MO SPL OBLIG		04/06/2023	BARCLAYS		516,036	440,000	
485106-ZW-1	KANSAS CITY MO SPL OBLIG		04/06/2023	BARCLAYS		1,068,468	925,000	
523494-RB-0	LEE CNTY FLA SCH BRD		05/05/2023	BANK OF AMERICA/MERRILL LYNCH		1,151,820	1,000,000	
523494-RC-8	LEE CNTY FLA SCH BRD		05/05/2023	BANK OF AMERICA/MERRILL LYNCH		1,567,074	1,375,000	
523494-RE-4	LEE CNTY FLA SCH BRD		05/05/2023	BANK OF AMERICA/MERRILL LYNCH		3,934,210	3,500,000	
523494-RF-1	LEE CNTY FLA SCH BRD		05/05/2023	BANK OF AMERICA/MERRILL LYNCH		5,583,950	5,000,000	
54659L-CG-7	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		122,080	120,000	
54659L-CH-5	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		361,704	350,000	
54659L-CJ-1	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		630,906	600,000	
54659L-CK-8	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		1,709,360	1,600,000	
54659L-CL-6	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		2,596,776	2,400,000	
54659L-CM-4	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		1,310,040	1,200,000	
54659L-CN-2	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		1,547,798	1,400,000	
54659L-CP-7	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		2,580,085	2,310,000	
54659L-CQ-5	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		2,939,352	2,605,000	
54659L-CS-1	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		2,831,573	2,520,000	
54659L-CU-6	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		2,097,353	1,900,000	
54659L-CW-2	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		1,299,324	1,200,000	
54659L-CX-0	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		1,075,840	1,000,000	
54659L-CY-8	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		3,660,814	3,400,000	
54659L-CZ-5	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		3,214,620	3,000,000	
54659L-DA-9	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		1,600,890	1,500,000	
54811B-A9-2	LOWER CO RIVER AUTHORITY TEXAS TRA		02/16/2023	RBC DOMINION SECURITIES		1,401,588	1,250,000	
54811B-B2-6	LOWER CO RIVER AUTHORITY TEXAS TRA		02/16/2023	RBC DOMINION SECURITIES		1,500,215	1,350,000	
54811B-B3-4	LOWER CO RIVER AUTHORITY TEXAS TRA		02/16/2023	RBC DOMINION SECURITIES		1,934,608	1,750,000	
54811B-B4-2	LOWER CO RIVER AUTHORITY TEXAS TRA		02/16/2023	RBC DOMINION SECURITIES		2,751,400	2,500,000	
54811B-B5-9	LOWER CO RIVER AUTHORITY TEXAS TRA		02/16/2023	RBC DOMINION SECURITIES		2,194,560	2,000,000	
54811B-G4-7	LOWER COLO RIV AUTH TEX TRANSM		05/10/2023	JPMORGAN CHASE & CO.		1,991,142	1,700,000	
54811B-G5-4	LOWER COLO RIV AUTH TEX TRANSM		05/10/2023	JPMORGAN CHASE & CO.		1,850,128	1,600,000	
54811B-G6-2	LOWER COLO RIV AUTH TEX TRANSM		05/10/2023	JPMORGAN CHASE & CO.		1,719,285	1,500,000	
56185N-GG-7	MANATEE CNTY FLA SCH BRD CTFS		05/11/2023	RAYMOND JAMES & ASSOCIATES, INC.		4,713,931	4,015,000	
56185N-GH-5	MANATEE CNTY FLA SCH BRD CTFS		05/11/2023	RAYMOND JAMES & ASSOCIATES, INC.		6,658,558	5,750,000	

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56185N-GJ-1	MANATEE CNTY FLA SCH BRD CTFS		05/11/2023	RAYMOND JAMES & ASSOCIATES, INC.		8,025,511	7,015,000	
575579-P6-8	MASSACHUSETTS BAY TRANSN AUTH		03/16/2023	BARCLAYS		1,432,692	1,200,000	
575579-P7-6	MASSACHUSETTS BAY TRANSN AUTH		03/16/2023	BARCLAYS		828,198	700,000	
575579-P8-4	MASSACHUSETTS BAY TRANSN AUTH		03/16/2023	BARCLAYS		958,293	820,000	
575579-P9-2	MASSACHUSETTS BAY TRANSN AUTH		03/16/2023	BARCLAYS		692,622	600,000	
575579-S3-2	MASSACHUSETTS BAY TRANSN AUTH		03/16/2023	BARCLAYS		2,268,429	1,900,000	
575579-S4-0	MASSACHUSETTS BAY TRANSN AUTH		03/16/2023	BARCLAYS		1,023,416	865,000	
575579-S5-7	MASSACHUSETTS BAY TRANSN AUTH		03/16/2023	BARCLAYS		934,920	800,000	
575579-S6-5	MASSACHUSETTS BAY TRANSN AUTH		03/16/2023	BARCLAYS		692,622	600,000	
576051-VG-8	MASSACHUSETTS ST WTR RES AUTH		09/05/2023	BANK OF AMERICA/MERRILL LYNCH		1,767,781	1,910,000	4,131
60637A-WE-8	MERCY HEALTH		09/27/2023	JPMORGAN CHASE & CO.		1,332,013	1,250,000	
60637A-WF-5	MERCY HEALTH		09/27/2023	JPMORGAN CHASE & CO.		2,225,580	2,100,000	
60637A-WG-3	MERCY HEALTH		09/27/2023	JPMORGAN CHASE & CO.		2,109,700	2,000,000	
60637A-WJ-7	MERCY HEALTH		09/27/2023	JPMORGAN CHASE & CO.		4,788,470	4,575,000	
60637A-WK-4	MERCY HEALTH		09/27/2023	JPMORGAN CHASE & CO.		12,443,280	12,000,000	
60637A-WL-2	MERCY HEALTH		09/27/2023	JPMORGAN CHASE & CO.		18,609,886	19,040,000	
60637A-WH-1	MERCY HEALTH (MO)		09/27/2023	JPMORGAN CHASE & CO.		3,530,520	3,360,000	
592647-LK-5	METROPOLITAN WASH D C ARPTS AU		05/25/2023	BARCLAYS		6,074,899	5,795,000	
592647-LL-3	METROPOLITAN WASH D C ARPTS AU		05/25/2023	BARCLAYS		14,117,765	13,335,000	
592647-LM-1	METROPOLITAN WASH D C ARPTS AU		05/31/2023	BARCLAYS		12,249,045	11,480,000	
592647-LP-4	METROPOLITAN WASHINGTON AIRPORTS A		05/31/2023	BARCLAYS		2,370,091	2,185,000	
594712-XX-4	MICHIGAN ST UNIV REVS		05/10/2023	MORGAN STANLEY		833,567	700,000	
594712-XY-2	MICHIGAN ST UNIV REVS		05/10/2023	MORGAN STANLEY		1,632,194	1,375,000	
594712-XZ-9	MICHIGAN ST UNIV REVS		05/10/2023	MORGAN STANLEY		527,477	450,000	
594712-YA-3	MICHIGAN ST UNIV REVS		05/10/2023	MORGAN STANLEY		937,000	800,000	
594712-YB-1	MICHIGAN ST UNIV REVS		05/10/2023	MORGAN STANLEY		870,180	750,000	
594712-YC-9	MICHIGAN ST UNIV REVS		05/10/2023	MORGAN STANLEY		1,434,450	1,250,000	
594712-YD-7	MICHIGAN ST UNIV REVS		05/10/2023	MORGAN STANLEY		2,273,640	2,000,000	
604140-XX-6	MINNESOTA ST CTFS PARTN		10/25/2023	JEFFERIES & COMPANY, INC.		10,292,900	10,000,000	
613105-MG-7	MONTGOMERY ALA WTRWKS & SAN SW		06/29/2023	STIFEL CAPITAL MARKETS		1,598,166	1,425,000	
613105-MH-5	MONTGOMERY ALA WTRWKS & SAN SWR		06/29/2023	STIFEL CAPITAL MARKETS		3,909,227	3,510,000	
613105-MJ-1	MONTGOMERY ALA WTRWKS & SAN SWR		06/29/2023	STIFEL CAPITAL MARKETS		4,783,566	4,315,000	
613105-MK-8	MONTGOMERY ALA WTRWKS & SAN SWR		06/29/2023	STIFEL CAPITAL MARKETS		2,213,760	2,000,000	
64577X-EQ-5	NEW JERSEY ECONOMIC DEVELOPMENT AU		04/21/2023	BARCLAYS		59,664,550	55,000,000	
64613C-CQ-9	NEW JERSEY ST TRANSN TR FD AUT		05/26/2023	JEFFERIES & COMPANY, INC.		1,103,750	1,000,000	
64613C-CR-7	NEW JERSEY ST TRANSN TR FD AUT		05/26/2023	JEFFERIES & COMPANY, INC.		1,086,300	1,000,000	
64613C-CS-5	NEW JERSEY ST TRANSN TR FD AUT		05/26/2023	JEFFERIES & COMPANY, INC.		2,681,450	2,500,000	
64613C-CT-3	NEW JERSEY ST TRANSN TR FD AUT		05/26/2023	JEFFERIES & COMPANY, INC.		2,126,540	2,000,000	
64613C-CV-8	NEW JERSEY ST TRANSN TR FD AUT		05/26/2023	JEFFERIES & COMPANY, INC.		1,081,010	1,000,000	
64613C-CY-2	NEW JERSEY ST TRANSN TR FD AUT		05/26/2023	JEFFERIES & COMPANY, INC.		513,135	500,000	
64613C-DA-3	NEW JERSEY ST TRANSN TR FD AUT		05/26/2023	JEFFERIES & COMPANY, INC.		527,625	500,000	
64613C-DB-1	NEW JERSEY ST TRANSN TR FD AUT		05/26/2023	JEFFERIES & COMPANY, INC.		1,069,200	1,000,000	
64613C-DC-9	NEW JERSEY ST TRANSN TR FD AUT		05/26/2023	JEFFERIES & COMPANY, INC.		1,083,830	1,000,000	
64613C-DJ-4	NEW JERSEY ST TRANSN TR FD AUT		05/26/2023	JEFFERIES & COMPANY, INC.		4,415,000	4,000,000	
64613C-DK-1	NEW JERSEY ST TRANSN TR FD AUT		05/26/2023	JEFFERIES & COMPANY, INC.		2,172,600	2,000,000	
64613C-DL-9	NEW JERSEY ST TRANSN TR FD AUT		05/26/2023	JEFFERIES & COMPANY, INC.		2,145,160	2,000,000	
64613C-DM-7	NEW JERSEY ST TRANSN TR FD AUT		05/26/2023	JEFFERIES & COMPANY, INC.		2,126,540	2,000,000	
64972G-E6-7	NEW YORK CITY MUNICIPAL WATER FINA		03/09/2023	GOLDMAN, SACHS & CO.		10,814,900	10,000,000	
64971W-5N-6	NEW YORK CITY TRANSITIONAL FIN AUT		09/05/2023	BANK OF AMERICA/MERRILL LYNCH		15,990,461	16,530,000	49,590
64972J-DF-2	NEW YORK N Y CITY TRANSITIONAL		12/08/2023	JEFFERIES & COMPANY, INC.		2,316,300	2,000,000	
64972J-DG-0	NEW YORK N Y CITY TRANSITIONAL		12/08/2023	JEFFERIES & COMPANY, INC.		1,148,650	1,000,000	
64972J-DH-8	NEW YORK N Y CITY TRANSITIONAL		12/08/2023	JEFFERIES & COMPANY, INC.		1,138,320	1,000,000	
64972J-DK-1	NEW YORK N Y CITY TRANSITIONAL		12/08/2023	JEFFERIES & COMPANY, INC.		1,126,250	1,000,000	
64972J-DL-9	NEW YORK N Y CITY TRANSITIONAL		12/08/2023	JEFFERIES & COMPANY, INC.		1,005,850	1,000,000	
64972J-DW-5	NEW YORK N Y CITY TRANSITIONAL		12/08/2023	JEFFERIES & COMPANY, INC.		2,276,640	2,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
64972J-DX-3	NEW YORK N Y CITY TRANSITIONAL		12/08/2023	JEFFERIES & COMPANY, INC.		4,023,549	3,555,000	
64990A-RA-5	NEW YORK ST DORM AUTH SALES TA		09/05/2023	BANK OF AMERICA/MERRILL LYNCH		4,169,794	4,290,000	69,894
64990A-RH-0	NEW YORK ST DORM AUTH SALES TA		09/05/2023	BANK OF AMERICA/MERRILL LYNCH		4,857,098	5,040,000	84,280
64990A-RR-8	NEW YORK ST DORM AUTH SALES TA		08/03/2023	JPMORGAN CHASE & CO.		5,000,000	5,000,000	
681725-LL-9	OMAHA NEB ARPT AUTH ARPT REV		04/27/2023	EXCHANGE		233,855	225,000	4,125
681725-MA-2	OMAHA NEB ARPT AUTH ARPT REV		04/27/2023	EXCHANGE		285,823	275,000	5,042
68607D-WJ-0	OREGON ST DEPT TRANSN		05/25/2023	WELLS FARGO		4,048,905	3,500,000	
68607D-WK-7	OREGON ST DEPT TRANSN		05/25/2023	WELLS FARGO		3,322,820	2,900,000	
68607D-WL-5	OREGON ST DEPT TRANSN		05/25/2023	WELLS FARGO		4,525,160	4,000,000	
68607D-WM-3	OREGON ST DEPT TRANSN		05/25/2023	WELLS FARGO		2,808,050	2,500,000	
70870J-EQ-7	PENNSYLVANIA ECONOMIC DEV FING		04/05/2023	RBC DOMINION SECURITIES		6,871,380	6,000,000	
70917T-HJ-3	PENNSYLVANIA ST HIGHER EDL FAC		11/08/2023	EXCHANGE		115,846	115,000	1,827
70917T-HK-0	PENNSYLVANIA ST HIGHER EDL FAC		11/08/2023	EXCHANGE		120,793	120,000	1,907
70917T-HX-2	PENNSYLVANIA ST HIGHER EDL FAC		11/08/2023	EXCHANGE		8,804,283	8,740,000	138,869
70917T-HY-0	PENNSYLVANIA ST HIGHER EDL FAC		11/08/2023	EXCHANGE		9,386,657	9,325,000	148,164
717817-UB-4	PHILADELPHIA PA ARPT REV		09/20/2023	PIPER JAFFRAY INC.		3,248,801	3,140,000	35,325
717893-2R-1	PHILADELPHIA PA WTR & WASTEWTR		09/20/2023	GOLDMAN, SACHS & CO.		1,635,960	1,500,000	
717893-2S-9	PHILADELPHIA PA WTR & WASTEWTR		09/20/2023	GOLDMAN, SACHS & CO.		3,243,660	3,000,000	
717893-2T-7	PHILADELPHIA PA WTR & WASTEWTR		09/20/2023	GOLDMAN, SACHS & CO.		3,763,480	3,500,000	
717893-2U-4	PHILADELPHIA PA WTR & WASTEWTR		09/20/2023	GOLDMAN, SACHS & CO.		3,210,660	3,000,000	
717893-2V-2	PHILADELPHIA PA WTR & WASTEWTR		09/20/2023	GOLDMAN, SACHS & CO.		3,193,050	3,000,000	
734262-GM-4	PORT HOUSTON AUTH TEX		08/09/2023	MORGAN STANLEY		3,980,970	3,500,000	
734262-GN-2	PORT HOUSTON AUTH TEX		08/09/2023	MORGAN STANLEY		2,482,260	2,200,000	
734262-GP-7	PORT HOUSTON AUTH TEX		08/09/2023	MORGAN STANLEY		3,133,956	2,800,000	
734262-GQ-5	PORT HOUSTON AUTH TEX		08/09/2023	MORGAN STANLEY		6,561,695	5,905,000	
734262-GR-3	PORT HOUSTON AUTH TEX		08/09/2023	MORGAN STANLEY		4,552,706	4,130,000	
734262-GT-9	PORT HOUSTON AUTH TEX		08/09/2023	MORGAN STANLEY		5,223,984	4,800,000	
736742-F7-7	PORTLAND ORE SWR SYS REV		05/10/2023	MORGAN STANLEY		5,889,700	5,000,000	
746189-C6-4	PURDUE UNIV IND		03/29/2023	WELLS FARGO		604,215	500,000	
746189-C7-2	PURDUE UNIV IND		03/29/2023	WELLS FARGO		1,596,784	1,340,000	
746189-C9-8	PURDUE UNIV IND		03/29/2023	WELLS FARGO		931,640	800,000	
746189-D2-2	PURDUE UNIV IND		03/29/2023	WELLS FARGO		1,447,375	1,250,000	
746189-D3-0	PURDUE UNIV IND		03/29/2023	WELLS FARGO		1,682,523	1,465,000	
464637-AK-3	RIVERSIDE HEALTH SYSTEM		11/30/2023	KEYBANC CAPITAL MARKETS		441,168	400,000	
464637-AL-1	RIVERSIDE HEALTH SYSTEM		11/30/2023	KEYBANC CAPITAL MARKETS		273,833	250,000	
464637-AM-9	RIVERSIDE HEALTH SYSTEM		11/30/2023	KEYBANC CAPITAL MARKETS		270,295	250,000	
464637-AN-7	RIVERSIDE HEALTH SYSTEM		11/30/2023	KEYBANC CAPITAL MARKETS		268,443	250,000	
464637-AP-2	RIVERSIDE HEALTH SYSTEM		11/30/2023	KEYBANC CAPITAL MARKETS		810,180	750,000	
464637-AQ-0	RIVERSIDE HEALTH SYSTEM		11/30/2023	KEYBANC CAPITAL MARKETS		1,062,460	1,000,000	
464637-AR-8	RIVERSIDE HEALTH SYSTEM		11/30/2023	KEYBANC CAPITAL MARKETS		5,980,920	6,000,000	
464637-AS-6	RIVERSIDE HEALTH SYSTEM		11/30/2023	KEYBANC CAPITAL MARKETS		1,318,113	1,250,000	
795576-LS-4	SALT LAKE CITY UTAH ARPT REV		07/20/2023	BANK OF AMERICA/MERRILL LYNCH		4,445,680	4,000,000	
795576-LT-2	SALT LAKE CITY UTAH ARPT REV		07/20/2023	BANK OF AMERICA/MERRILL LYNCH		1,132,060	1,000,000	
795576-LW-5	SALT LAKE CITY UTAH ARPT REV		07/20/2023	BANK OF AMERICA/MERRILL LYNCH		1,110,080	1,000,000	
795576-LX-3	SALT LAKE CITY UTAH ARPT REV		07/20/2023	BANK OF AMERICA/MERRILL LYNCH		1,104,020	1,000,000	
795576-LY-1	SALT LAKE CITY UTAH ARPT REV		07/20/2023	BANK OF AMERICA/MERRILL LYNCH		1,650,870	1,500,000	
79574C-FN-8	SALT RIV PROJ AGRIC IMPT & PWR		11/08/2023	MORGAN STANLEY		4,001,288	3,750,000	
79574C-FP-3	SALT RIV PROJ AGRIC IMPT & PWR		11/08/2023	MORGAN STANLEY		5,309,600	5,000,000	
79574C-FQ-1	SALT RIV PROJ AGRIC IMPT & PWR		11/08/2023	MORGAN STANLEY		26,087,750	25,000,000	
79625G-GJ-6	SAN ANTONIO TEX ELEC & GAS		05/24/2023	LOOP CAPITAL MARKETS		3,106,043	2,750,000	
79625G-GK-3	SAN ANTONIO TEX ELEC & GAS		05/24/2023	LOOP CAPITAL MARKETS		2,008,638	1,800,000	
850269-EH-0	SPRINGDALE ARK SALES TAX		04/06/2023	STIFEL CAPITAL MARKETS		1,208,382	1,290,000	10,056
850269-EJ-6	SPRINGDALE ARK SALES TAX		04/06/2023	STIFEL CAPITAL MARKETS		2,824,637	3,080,000	25,379
850269-EK-3	SPRINGDALE ARK SALES TAX		04/06/2023	STIFEL CAPITAL MARKETS		2,143,071	2,380,000	21,124
850269-EL-1	SPRINGDALE ARK SALES TAX		04/06/2023	STIFEL CAPITAL MARKETS		1,444,213	1,630,000	15,192

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
45204F-VD-4	THEORY AND COMPUTING SCIENCES BUIL		08/16/2023	FIFTH THIRD SECURITIES, INC.		1,500,000	1,500,000	
45204F-VE-2	THEORY AND COMPUTING SCIENCES BUIL		08/16/2023	FIFTH THIRD SECURITIES, INC.		1,700,000	1,700,000	
45204F-VF-9	THEORY AND COMPUTING SCIENCES BUIL		08/16/2023	FIFTH THIRD SECURITIES, INC.		3,000,000	3,000,000	
89602R-KH-7	TRIBOROUGH BRDG & TUNL AUTH NY		08/09/2023	SEIBERT, BRANFORD INC.		1,154,230	1,000,000	
89602R-KK-0	TRIBOROUGH BRDG & TUNL AUTH NY		08/09/2023	SEIBERT, BRANFORD INC.		1,132,750	1,000,000	
89602R-KL-8	TRIBOROUGH BRDG & TUNL AUTH NY		08/09/2023	SEIBERT, BRANFORD INC.		1,120,820	1,000,000	
89602R-KM-6	TRIBOROUGH BRDG & TUNL AUTH NY		08/09/2023	SEIBERT, BRANFORD INC.		1,265,343	1,140,000	
89602R-KN-4	TRIBOROUGH BRDG & TUNL AUTH NY		08/09/2023	SEIBERT, BRANFORD INC.		1,100,980	1,000,000	
89602H-GB-7	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		10/12/2023	JPMORGAN CHASE & CO.		8,713,040	8,000,000	
89602H-GD-3	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		10/12/2023	JPMORGAN CHASE & CO.		6,411,060	6,000,000	
89602H-GE-1	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		10/12/2023	JPMORGAN CHASE & CO.		5,304,500	5,000,000	
89602H-GH-4	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		10/12/2023	JPMORGAN CHASE & CO.		7,850,250	7,500,000	
896035-BN-1	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		03/10/2023	BANK OF AMERICA/MERRILL LYNCH		1,024,853	875,000	
896035-BP-6	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		03/10/2023	BANK OF AMERICA/MERRILL LYNCH		577,105	500,000	
896035-BS-0	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		03/10/2023	BANK OF AMERICA/MERRILL LYNCH		976,920	875,000	
896035-BT-8	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		03/10/2023	BANK OF AMERICA/MERRILL LYNCH		831,300	750,000	
902354-QZ-5	TYLER TEX WTR & SWR SYS REV		11/08/2023	MESIROW FINANCIAL, INC.		2,473,833	2,355,000	
902354-RA-9	TYLER TEX WTR & SWR SYS REV		11/08/2023	MESIROW FINANCIAL, INC.		2,585,473	2,470,000	
902354-RB-7	TYLER TEX WTR & SWR SYS REV		11/08/2023	MESIROW FINANCIAL, INC.		2,711,956	2,600,000	
914233-3X-7	UNIVERSITY CONN		11/08/2023	JPMORGAN CHASE & CO.		949,892	850,000	
914233-3Y-5	UNIVERSITY CONN		11/08/2023	JPMORGAN CHASE & CO.		649,683	585,000	
914233-3Z-2	UNIVERSITY CONN		11/08/2023	JPMORGAN CHASE & CO.		714,597	650,000	
914233-4A-6	UNIVERSITY CONN		11/08/2023	JPMORGAN CHASE & CO.		570,481	525,000	
914233-4B-4	UNIVERSITY CONN		11/08/2023	JPMORGAN CHASE & CO.		539,115	500,000	
914233-4C-2	UNIVERSITY CONN		11/08/2023	JPMORGAN CHASE & CO.		640,950	600,000	
45203N-AQ-2	UNIVERSITY OF ILLINOIS		04/26/2023	RBC DOMINION SECURITIES		2,315,239	2,090,000	
45203N-AR-0	UNIVERSITY OF ILLINOIS		04/26/2023	RBC DOMINION SECURITIES		2,454,687	2,225,000	
45203N-AS-8	UNIVERSITY OF ILLINOIS		04/26/2023	RBC DOMINION SECURITIES		2,543,537	2,315,000	
45203N-AT-6	UNIVERSITY OF ILLINOIS		04/26/2023	RBC DOMINION SECURITIES		1,592,090	1,455,000	
611530-DU-7	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	KEYBANC CAPITAL MARKETS		545,060	500,000	
611530-DW-3	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	KEYBANC CAPITAL MARKETS		563,400	500,000	
611530-DY-9	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	KEYBANC CAPITAL MARKETS		839,040	730,000	
611530-DZ-6	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	KEYBANC CAPITAL MARKETS		771,653	665,000	
611530-EA-0	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	KEYBANC CAPITAL MARKETS		585,885	500,000	
611530-EB-8	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	KEYBANC CAPITAL MARKETS		743,290	640,000	
611530-EF-9	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	KEYBANC CAPITAL MARKETS		553,780	500,000	
70870J-EU-8	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	RBC DOMINION SECURITIES		626,819	575,000	
70870J-EV-6	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	RBC DOMINION SECURITIES		665,292	600,000	
70870J-EW-4	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	RBC DOMINION SECURITIES		478,890	425,000	
70870J-EY-0	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	RBC DOMINION SECURITIES		1,264,307	1,100,000	
70870J-EZ-7	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	RBC DOMINION SECURITIES		986,323	850,000	
70870J-FA-1	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	RBC DOMINION SECURITIES		644,474	550,000	
70870J-FB-9	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	RBC DOMINION SECURITIES		812,973	700,000	
70870J-FC-7	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	RBC DOMINION SECURITIES		516,339	450,000	
70870J-FD-5	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	RBC DOMINION SECURITIES		452,000	400,000	
70870J-FE-3	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	RBC DOMINION SECURITIES		418,343	375,000	
70870J-FF-0	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	RBC DOMINION SECURITIES		886,048	800,000	
70870J-FH-6	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	RBC DOMINION SECURITIES		1,633,527	1,670,000	
70870J-FJ-2	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	RBC DOMINION SECURITIES		1,265,654	1,300,000	
70870J-FK-9	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	RBC DOMINION SECURITIES		971,340	1,000,000	
70870J-FL-7	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	RBC DOMINION SECURITIES		966,440	1,000,000	
70870J-FM-5	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	RBC DOMINION SECURITIES		2,853,780	3,000,000	
70870J-FN-3	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	RBC DOMINION SECURITIES		4,683,900	5,000,000	
70870J-FP-8	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	BARCLAYS		255,923	250,000	
70870J-FQ-6	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	BARCLAYS		277,142	265,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
70870J-FR-4	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	BARCLAYS		347,383	325,000	
70870J-FS-2	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	BARCLAYS		697,677	640,000	
70870J-FU-7	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	BARCLAYS		518,328	460,000	
70870J-FV-5	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	BARCLAYS		570,465	500,000	
70870J-FW-3	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	BARCLAYS		1,149,370	1,000,000	
70870J-FX-1	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	BARCLAYS		771,653	665,000	
70870J-FY-9	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	BARCLAYS		585,885	500,000	
70870J-FZ-6	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	BARCLAYS		842,008	725,000	
70870J-GA-0	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	BARCLAYS		573,710	500,000	
70870J-GB-8	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	BARCLAYS		480,250	425,000	
70870J-GD-4	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	BARCLAYS		636,847	575,000	
70870J-GE-2	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	BARCLAYS		824,715	750,000	
70870J-GF-9	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	BARCLAYS		978,160	1,000,000	
70870J-GG-7	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	BARCLAYS		973,580	1,000,000	
70870J-GH-5	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	BARCLAYS		743,075	765,000	
70870J-GJ-1	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	BARCLAYS		676,508	700,000	
915183-3N-5	UNIVERSITY OF UTAH		06/02/2023	WELLS FARGO		1,128,010	1,000,000	
915183-3P-0	UNIVERSITY OF UTAH		06/02/2023	WELLS FARGO		1,403,250	1,250,000	
915183-3Q-8	UNIVERSITY OF UTAH		06/02/2023	WELLS FARGO		1,567,860	1,400,000	
915183-3R-6	UNIVERSITY OF UTAH		06/02/2023	WELLS FARGO		2,483,812	2,225,000	
930876-GS-0	WAKE CNTY N C		04/21/2023	WELLS FARGO		1,789,065	1,500,000	
930876-GT-8	WAKE CNTY N C		04/21/2023	WELLS FARGO		3,782,631	3,220,000	
930876-GW-1	WAKE CNTY N C		04/21/2023	BANK OF AMERICA/MERRILL LYNCH		3,741,951	3,265,000	
93878Y-CL-1	WASHINGTON METROPOLITAN AREA TRANS		03/02/2023	RBC DOMINION SECURITIES		1,238,963	1,100,000	
93878Y-CM-9	WASHINGTON METROPOLITAN AREA TRANS		03/02/2023	RBC DOMINION SECURITIES		3,451,819	3,100,000	
93878Y-CN-7	WASHINGTON METROPOLITAN AREA TRANS		03/02/2023	RBC DOMINION SECURITIES		4,238,291	3,825,000	
93878Y-CP-2	WASHINGTON METROPOLITAN AREA TRANS		03/02/2023	RBC DOMINION SECURITIES		5,628,003	5,100,000	
93878Y-CQ-0	WASHINGTON METROPOLITAN AREA TRANS		03/02/2023	RBC DOMINION SECURITIES		8,944,244	8,125,000	
971697-KS-5	WILMINGTON N C LTD OBLIG		06/29/2023	RAYMOND JAMES & ASSOCIATES, INC.		812,252	700,000	
971697-KU-0	WILMINGTON N C LTD OBLIG		06/29/2023	RAYMOND JAMES & ASSOCIATES, INC.		857,663	750,000	
971697-KV-8	WILMINGTON N C LTD OBLIG		06/29/2023	RAYMOND JAMES & ASSOCIATES, INC.		852,128	750,000	
971697-KW-6	WILMINGTON N C LTD OBLIG		06/29/2023	RAYMOND JAMES & ASSOCIATES, INC.		1,411,063	1,250,000	
971697-KX-4	WILMINGTON N C LTD OBLIG		06/29/2023	RAYMOND JAMES & ASSOCIATES, INC.		1,407,650	1,250,000	
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,090,604,153	1,002,710,000	995,633
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	A	10/27/2023	RBC DOMINION SECURITIES		2,218,750	2,500,000	12,378
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	A	11/02/2023	Various		1,655,000	2,000,000	4,000
817826-AE-0	7-ELEVEN INC		04/18/2023	Various		12,599,679	15,729,000	50,096
817826-AF-7	7-ELEVEN INC		09/26/2023	Various		4,402,173	7,110,000	23,415
00287Y-CA-5	ABBVIE INC		10/16/2023	GOLDMAN, SACHS & CO.		4,001,550	5,000,000	82,688
00287Y-CZ-0	ABBVIE INC		02/23/2023	U.S. BANCORP		2,693,400	3,000,000	56,271
024747-AG-2	ABC SUPPLY CO INC		12/13/2023	STIFEL CAPITAL MARKETS		1,575,000	1,800,000	5,813
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD		03/01/2023	BANK OF AMERICA/MERRILL LYNCH		9,268,750	9,250,000	
007944-AF-8	ADVENTIST HEALTH SYSTEM WEST		12/20/2023	CONVERSION		11,462,781	11,104,000	99,248
00108W-AN-0	AEP TEXAS INC		09/21/2023	GOLDMAN, SACHS & CO.		1,356,905	2,075,000	25,851
00115A-AQ-2	AEP TRANSMISSION COMPANY LLC		03/09/2023	MORGAN STANLEY		7,957,600	8,000,000	
00774M-AX-3	AERCAP IRELAND CAPITAL DAC	D	08/03/2023	Various		8,793,062	10,886,000	6,252
00774M-AZ-8	AERCAP IRELAND CAPITAL DAC	D	08/10/2023	GOLDMAN, SACHS & CO.		14,880,150	20,000,000	221,054
00130H-CG-8	AES CORPORATION (THE)		03/22/2023	Various		13,259,959	16,093,000	42,903
00130H-CH-6	AES CORPORATION (THE)		09/27/2023	Various		17,028,881	17,300,000	212,944
00817Y-AJ-7	AETNA INC		04/06/2023	JPMORGAN CHASE & CO.		10,799,703	11,792,000	215,204
00846U-AK-7	AGILENT TECHNOLOGIES INC		12/21/2023	U.S. BANCORP		487,351	510,000	4,062
010392-FM-5	ALABAMA POWER CO		07/21/2023	Various		4,290,973	5,351,000	65,629
010392-GB-8	ALABAMA POWER COMPANY		11/06/2023	MORGAN STANLEY		9,992,400	10,000,000	
01309Q-AA-6	ALBERTSONS COMPANIES INC		02/06/2023	BANK OF AMERICA/MERRILL LYNCH		12,750,000	12,750,000	
013092-AG-6	ALBERTSONS COS LLC/SAFEWAY INC/NEW		04/04/2023	Various		2,904,412	3,430,000	44,570
013092-AB-7	ALBERTSONS HOLDINGS LLC / SAFEWAY		01/04/2023	JPMORGAN CHASE & CO.		502,980	520,000	11,965

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013716-AQ-8	ALCAN INC	A	01/23/2023	Jane Street Execution Services, LLC		952,366	810,000	21,206
013817-AK-7	ALCOA INC		02/24/2023	STIFEL CAPITAL MARKETS		1,129,875	1,150,000	5,132
014916-AA-8	ALEXANDER FUNDING TRUST II		08/15/2023	MIZUHO SECURITIES USA INC.		12,000,000	12,000,000	
01882Y-AE-6	ALLIANT ENERGY FINANCE LLC		11/07/2023	GOLDMAN, SACHS & CO.		9,984,800	10,000,000	
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		12/14/2023	SEAPORT GROUP		5,029,875	5,100,000	143,597
02209S-BL-6	ALTRIA GROUP INC ABS		09/20/2023	Various		2,231,125	2,940,000	4,788
023608-AP-7	AMEREN CORPORATION		11/15/2023	BARCLAYS		13,981,940	14,000,000	
023608-AQ-5	AMEREN CORPORATION		12/18/2023	GOLDMAN, SACHS & CO.		14,966,100	15,000,000	
02361D-BA-7	AMEREN ILLINOIS COMPANY		05/23/2023	MUFG SECURITIES AMERICAS INC		19,939,200	20,000,000	
00253X-AA-9	AMERICAN AIRLINES INC		07/27/2023	MORGAN STANLEY		2,034,141	2,062,500	3,151
025537-AX-9	AMERICAN ELECTRIC POWER COMPANY		02/27/2023	BARCLAYS		9,963,000	10,000,000	
025537-AP-6	AMERICAN ELECTRIC POWER COMPANY IN		08/22/2023	RBC DOMINION SECURITIES		5,033,763	7,915,000	123,617
02557T-AD-1	AMERICAN ELECTRIC POWER COMPANY IN		09/27/2023	Various		16,426,356	16,500,000	9,973
025816-DL-0	AMERICAN EXPRESS COMPANY		10/24/2023	RBC DOMINION SECURITIES		10,000,000	10,000,000	
03027X-BB-5	AMERICAN TOWER CORPORATION		12/04/2023	BARCLAYS		1,383,554	1,490,000	4,358
03027X-BY-5	AMERICAN TOWER CORPORATION		02/28/2023	BARCLAYS		9,969,400	10,000,000	
03027X-BZ-2	AMERICAN TOWER CORPORATION		02/28/2023	BARCLAYS		19,908,800	20,000,000	
03027X-CC-2	AMERICAN TOWER CORPORATION		05/22/2023	JPMORGAN CHASE & CO.		9,971,200	10,000,000	
03027X-CD-0	AMERICAN TOWER CORPORATION		05/22/2023	JPMORGAN CHASE & CO.		9,965,000	10,000,000	
03027X-CE-8	AMERICAN TOWER CORPORATION		09/12/2023	RBC DOMINION SECURITIES		19,965,600	20,000,000	
03027X-CF-5	AMERICAN TOWER CORPORATION		09/12/2023	RBC DOMINION SECURITIES		14,947,350	15,000,000	
03073E-AT-2	AMERISOURCEBERGEN CORPORATION		06/21/2023	Various		567,979	670,000	4,925
031162-CW-8	AMGEN INC		10/23/2023	MORGAN STANLEY		1,654,338	2,100,000	8,050
031162-DM-9	AMGEN INC		02/15/2023	BANK OF AMERICA/MERRILL LYNCH		24,983,500	25,000,000	
031162-DP-2	AMGEN INC		08/21/2023	Various		14,973,900	15,000,000	
031162-DQ-0	AMGEN INC		02/15/2023	BANK OF AMERICA/MERRILL LYNCH		12,969,970	13,000,000	
031162-DR-8	AMGEN INC		02/15/2023	BANK OF AMERICA/MERRILL LYNCH		14,952,750	15,000,000	
031162-DS-6	AMGEN INC		12/01/2023	Various		31,647,693	32,250,000	359,489
031162-DT-4	AMGEN INC		02/15/2023	BANK OF AMERICA/MERRILL LYNCH		13,480,560	13,500,000	
031162-DU-1	AMGEN INC		12/01/2023	Various		10,919,640	11,000,000	89,125
032177-AH-0	AMSTED INDUSTRIES INCORPORATED		12/08/2023	WELLS FARGO		2,261,063	2,334,000	58,715
032177-AJ-6	AMSTED INDUSTRIES INCORPORATED		12/01/2023	Various		1,727,044	2,000,000	12,333
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC	C	01/23/2023	Various		19,549,200	20,000,000	465,500
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	01/17/2023	Various		23,415,900	25,000,000	145,000
00213M-AV-6	APX GROUP INC		11/20/2023	Various		1,517,036	1,545,000	22,686
03836W-AB-9	AQUA AMERICA INC		02/14/2023	RBC DOMINION SECURITIES		12,606,521	13,841,000	143,958
03938L-BF-0	ARCELORMITTAL SA	D	01/23/2023	Market Axess		1,024,962	980,000	10,366
03959K-AC-4	ARCHROCK PARTNERS LP / ARCHROCK PA		07/26/2023	BANK OF AMERICA/MERRILL LYNCH		3,800,000	4,000,000	81,250
040555-DG-6	ARIZONA PUBLIC SERVICE COMPANY		06/27/2023	JPMORGAN CHASE & CO.		19,971,000	20,000,000	
04273W-AD-3	ARROW ELECTRONICS INC		07/05/2023	JPMORGAN CHASE & CO.		6,228,643	6,238,000	133,727
045054-AR-4	ASHTEAD CAPITAL INC	C	07/24/2023	BANK OF AMERICA/MERRILL LYNCH		5,994,720	6,000,000	
00206R-BH-4	AT&T INC		04/20/2023	Various		17,134,573	19,857,000	296,869
00206R-BK-7	AT&T INC		04/20/2023	U.S. BANCORP		3,030,479	3,582,000	55,834
00206R-CP-5	AT&T INC		08/17/2023	Various		20,042,409	21,533,000	362,544
00206R-DR-0	AT&T INC		04/06/2023	GOLDMAN, SACHS & CO.		3,930,813	3,877,000	22,616
00206R-FW-7	AT&T INC		04/10/2023	U.S. BANCORP		4,786,950	5,000,000	39,472
00206R-HK-1	AT&T INC		12/21/2023	Various		16,653,527	17,547,000	225,240
00206R-JZ-6	AT&T INC		12/06/2023	Various		32,004,000	42,047,000	342,886
00206R-LV-2	AT&T INC		12/06/2023	BARCLAYS		6,868,700	10,000,000	84,153
00206R-MT-6	AT&T INC		05/30/2023	BNP CAPITAL MARKETS		21,927,620	22,000,000	
05369A-AN-1	AVIATION CAPITAL GROUP LLC		03/29/2023	DEUTSCHE BANK AG		6,943,930	7,000,000	
05369A-AP-6	AVIATION CAPITAL GROUP LLC		10/02/2023	BANK OF AMERICA/MERRILL LYNCH		4,956,150	5,000,000	
053773-BF-3	AVIS BUDGET CAR RENTAL LLC		04/21/2023	MORGAN STANLEY		4,518,750	5,000,000	40,313
053773-BH-9	AVIS BUDGET CAR RENTAL LLC/AVIS BU		11/29/2023	Various		24,020,884	24,200,000	3,600
05635J-AA-8	BACARDI LTD	D	06/06/2023	JPMORGAN CHASE & CO.		9,997,600	10,000,000	
05635J-AB-6	BACARDI LTD	D	06/06/2023	BANK OF AMERICA/MERRILL LYNCH		29,888,100	30,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
05635J-AC-4	BACARDI LTD	D	11/29/2023	Various		23,184,424	23,476,000	170,876
05523U-AL-4	BAE SYSTEMS (HOLDINGS) LTD	C	09/25/2023	WELLS FARGO		843,110	1,000,000	22,431
05523R-AD-9	BAE SYSTEMS PLC	D	10/03/2023	WELLS FARGO		7,034,920	8,000,000	106,911
059165-EC-0	BALTIMORE GAS & ELECTRIC		09/27/2023	KEYBANC CAPITAL MARKETS		5,146,650	5,000,000	156,986
059165-EQ-9	BALTIMORE GAS AND ELECTRIC CO		05/08/2023	SCOTIA CAPITAL (USA) INC.		16,991,670	17,000,000	
05946K-AJ-0	BANCO BILBAO VIZCAYA ARGENTARIA SA	D	07/06/2023	Jane Street Execution Services, LLC		902,400	1,000,000	3,500
05964H-AL-9	BANCO SANTANDER SA	D	02/21/2023	CREDIT AGRICOLE		2,310,568	2,600,000	19,764
06051G-KS-7	BANK OF AMERICA CORP		09/27/2023	NATIONAL GENERAL RE		887,236	900,000	14,596
06051G-LG-2	BANK OF AMERICA CORP		04/19/2023	BANK OF AMERICA/MERRILL LYNCH		15,000,000	15,000,000	
06051G-LU-1	BANK OF AMERICA CORP		09/12/2023	BANK OF AMERICA/MERRILL LYNCH		30,000,000	30,000,000	
06051G-LV-9	BANK OF AMERICA CORP		09/12/2023	BANK OF AMERICA/MERRILL LYNCH		30,000,000	30,000,000	
06428C-AA-2	BANK OF AMERICA NA		08/14/2023	BANK OF AMERICA/MERRILL LYNCH		10,000,000	10,000,000	
06368L-GU-4	BANK OF MONTREAL	A	01/05/2023	BANK MONTREAL / NESBITT BURNS		14,987,400	15,000,000	
06406R-BN-6	BANK OF NEW YORK MELLON CORP/THE		01/24/2023	BANK OF AMERICA/MERRILL LYNCH		10,000,000	10,000,000	
06406R-BQ-9	BANK OF NEW YORK MELLON CORP/THE		04/19/2023	GOLDMAN, SACHS & CO.		10,000,000	10,000,000	
06406R-BR-7	BANK OF NEW YORK MELLON CORP/THE		04/19/2023	GOLDMAN, SACHS & CO.		20,000,000	20,000,000	
06417X-AP-6	BANK OF NOVA SCOTIA	A	01/24/2023	SCOTIA CAPITAL (USA) INC.		9,993,000	10,000,000	
06759L-AC-7	BARINGS BDC INC		11/02/2023	MORGAN STANLEY		466,787	530,000	7,919
054989-AA-6	BAT CAPITAL CORP ABS	C	09/27/2023	Various		6,479,158	6,500,000	14,536
054989-AB-4	BAT CAPITAL CORP ABS	C	07/31/2023	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000	
054989-AC-2	BAT CAPITAL CORP ABS	C	07/31/2023	BANK OF AMERICA/MERRILL LYNCH		10,500,000	10,500,000	
054989-AD-0	BAT CAPITAL CORP ABS	C	07/31/2023	BANK OF AMERICA/MERRILL LYNCH		17,000,000	17,000,000	
05526D-BB-0	BAT CAPITAL CORP ABS	C	09/05/2023	DEUTSCHE BANK AG		461,890	500,000	1,087
05526D-BS-3	BAT CAPITAL CORP ABS	C	09/20/2023	BARCLAYS		1,086,101	1,380,000	18,496
055300-AQ-3	BAT INTERNATIONAL FINANCE PLC ABS	D	07/31/2023	DEUTSCHE BANK AG		5,000,000	5,000,000	
071705-AA-5	BAUSCH + LOMB ESCROW CORP		09/27/2023	Various		14,500,000	14,500,000	
07274N-AL-7	BAYER US FINANCE II LLC	C	04/07/2023	Various		13,150,323	13,432,000	189,354
07274N-AN-3	BAYER US FINANCE II LLC	C	04/10/2023	MORGAN STANLEY		796,348	866,000	11,904
07274E-AH-6	BAYER US FINANCE LLC	C	11/16/2023	WELLS FARGO		6,996,430	7,000,000	
073685-AH-2	BEACON ROOFING SUPPLY INC		06/21/2023	SUNTRUST INVESTMENT SERVICES, INC.		439,500	500,000	2,177
075887-BX-6	BECTON DICKINSON AND COMPANY		09/28/2023	BANK OF AMERICA/MERRILL LYNCH		6,646,560	8,000,000	120,356
075887-CL-1	BECTON DICKINSON AND COMPANY		01/31/2023	JPMORGAN CHASE & CO.		11,618,943	14,125,000	131,302
075887-CQ-0	BECTON DICKINSON AND COMPANY		02/06/2023	BARCLAYS		10,000,000	10,000,000	
0778FP-AA-7	BELL ALIANT REGIONAL COMMUNICATION	A	09/21/2023	GOLDMAN, SACHS & CO.		3,959,350	5,000,000	107,880
0778FP-AJ-8	BELL CANADA INC	A	09/26/2023	HSBC SECURITIES, INC.		3,383,200	5,000,000	21,799
084659-AF-8	BERKSHIRE HATHAWAY ENERGY CO		01/17/2023	GOLDMAN, SACHS & CO.		1,133,868	1,223,000	25,683
126149-AD-5	BEST FOODS INC		05/02/2023	JPMORGAN CHASE & CO.		568,693	520,000	14,556
088929-AB-0	BGC GROUP INC		10/06/2023	EXCHANGE		6,294,611	6,300,000	84,984
05541T-AM-3	BGC PARTNERS INC		10/06/2023	Various		(8,000)		
05541T-AP-6	BGC PARTNERS INC		10/06/2023	EXCHANGE		(6,300)		
09031W-AC-7	BIMBO BAKERIES USA INC	C	10/30/2023	BANK OF AMERICA/MERRILL LYNCH		9,995,700	10,000,000	
09031W-AD-5	BIMBO BAKERIES USA INC	C	10/30/2023	BANK OF AMERICA/MERRILL LYNCH		9,975,800	10,000,000	
092113-AV-1	BLACK HILLS CORPORATION		03/02/2023	BANK OF AMERICA/MERRILL LYNCH		2,990,310	3,000,000	
092113-AW-9	BLACK HILLS CORPORATION		09/06/2023	MUFG SECURITIES AMERICAS INC		9,922,500	10,000,000	
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND		12/21/2023	Various		1,018,467	1,140,000	6,981
093662-AG-9	BLOCK FINANCIAL LLC		12/04/2023	MORGAN STANLEY		534,173	540,000	5,119
05581K-AG-6	BNP PARIBAS SA	D	11/28/2023	BNP CAPITAL MARKETS		45,000,000	45,000,000	
097023-CV-5	BOEING CO		08/15/2023	Various		17,811,286	18,472,000	307,609
09857L-AR-9	BOOKING HOLDINGS INC		03/16/2023	BARCLAYS		852,731	870,000	17,548
100743-AM-5	BOSTON GAS COMPANY		09/25/2023	SCOTIA CAPITAL (USA) INC.		3,382,640	4,000,000	4,592
100743-AN-3	BOSTON GAS COMPANY		08/15/2023	GOLDMAN, SACHS & CO.		6,841,870	7,000,000	32,125
101137-AE-7	BOSTON SCIENTIFIC CORP		09/27/2023	WELLS FARGO		4,440,095	4,266,000	103,214
10373Q-BV-1	BP CAPITAL MARKETS AMERICA INC		05/09/2023	MORGAN STANLEY		9,999,800	10,000,000	
110122-DV-7	BRISTOL-MYERS SQUIBB CO		10/04/2023	BANK OF AMERICA/MERRILL LYNCH		9,475,570	13,000,000	26,921
110122-DY-1	BRISTOL-MYERS SQUIBB CO		10/30/2023	BARCLAYS		18,962,000	19,000,000	
110122-DZ-8	BRISTOL-MYERS SQUIBB CO		10/30/2023	JPMORGAN CHASE & CO.		9,976,800	10,000,000	
110122-EB-0	BRISTOL-MYERS SQUIBB CO		10/30/2023	MORGAN STANLEY		16,951,890	17,000,000	
110122-EC-8	BRISTOL-MYERS SQUIBB CO		10/30/2023	MORGAN STANLEY		2,999,550	3,000,000	

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11135F-BH-3	BROADCOM INC		01/23/2023	Jane Street Execution Services, LLC		410,550	500,000	5,444
11135F-BL-4	BROADCOM INC		04/10/2023	BARCLAYS		16,487,800	20,000,000	341,118
11135F-BV-2	BROADCOM INC		07/10/2023	RBC DOMINION SECURITIES		13,340,150	15,000,000	80,048
112585-AH-7	BROOKFIELD ASSET MANAGEMENT INC	A	09/05/2023	JPMORGAN CHASE & CO.		593,329	610,000	3,524
114259-AX-2	BROOKLYN UNION GAS CO		09/12/2023	BNP CAPITAL MARKETS		15,000,000	15,000,000	
12008R-AN-7	BUILDERS FIRSTSOURCE INC		10/26/2023	Various		3,170,769	3,657,000	29,324
12008R-AP-2	BUILDERS FIRSTSOURCE INC		10/24/2023	Various		1,291,775	1,630,000	16,357
12008R-AR-8	BUILDERS FIRSTSOURCE INC		02/15/2023	SEAPORT GROUP		4,284,088	4,451,000	48,868
120568-BB-5	BUNGE LIMITED FINANCE CORPORATION		11/02/2023	Various		1,471,039	1,590,000	2,085
12116L-AC-3	BURFORD CAPITAL GLOBAL FINANCE LLC		08/21/2023	Jane Street Execution Services, LLC		487,885	540,000	13,200
12189L-AA-9	BURLINGTN NORTH SANTA FE		10/04/2023	U.S. BANCORP		5,871,161	6,029,000	149,260
12189L-AE-1	BURLINGTON NORTHERN SANTA FE LLC		10/03/2023	Various		16,099,738	17,408,000	323,789
12189L-BK-6	BURLINGTON NORTHERN SANTA FE LLC		06/05/2023	BARCLAYS		14,991,900	15,000,000	
05605H-AB-6	BWX TECHNOLOGIES INC		10/04/2023	JEFFERIES & COMPANY, INC.		457,553	520,000	5,720
12769G-AA-8	CAESARS ENTERTAINMENT INC		02/02/2023	BNP CAPITAL MARKETS		2,632,500	3,000,000	42,781
12769G-AB-6	CAESARS ENTERTAINMENT INC		02/13/2023	CREDIT SUISSE		5,061,875	5,000,000	7,875
13123X-BF-8	CALLON PETROLEUM COMPANY		03/09/2023	BANK OF AMERICA/MERRILL LYNCH		4,712,500	5,000,000	91,667
136375-DJ-8	CANADIAN NATIONAL RAILWAY COMPANY	A	10/30/2023	JPMORGAN CHASE & CO.		3,988,560	4,000,000	
136385-AZ-4	CANADIAN NATURAL RESOURCES LTD	A	06/29/2023	MIZUHO SECURITIES USA INC.		10,425,338	11,198,000	107,128
13648T-AC-1	CANADIAN PACIFIC RAILWAY COMPANY	A	04/19/2023	EXCHANGE		32,246,359	33,354,000	
13648T-AF-4	CANADIAN PACIFIC RAILWAY COMPANY	A	09/26/2023	MORGAN STANLEY		1,334,080	1,600,000	30,707
14040H-BG-9	CAPITAL ONE FINANCIAL CORP		06/05/2023	Market Axess		1,921,058	2,010,000	21,797
141781-CB-8	CARGILL INC		04/17/2023	BARCLAYS		11,965,080	12,000,000	
143658-BN-1	CARNIVAL CORP		12/13/2023	Various		9,155,755	10,228,000	148,212
143658-BR-2	CARNIVAL CORP		10/16/2023	Various		18,872,818	21,930,000	418,869
143658-BW-1	CARNIVAL CORP		08/02/2023	Various		8,410,000	8,400,000	
14448C-AT-1	CARRIER GLOBAL CORP		11/15/2023	JPMORGAN CHASE & CO.		6,997,620	7,000,000	
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC		05/19/2023	UNION BANK OF SWITZERLAND		1,565,000	2,000,000	10,111
1248EP-CQ-4	CCO HOLDINGS LLC		07/17/2023	FLOW TRADERS BV		1,589,355	1,930,000	42,782
12513G-BG-3	CDW LLC		09/27/2023	NATIONAL GENERAL RE		1,084,422	1,200,000	10,324
15089Q-AK-0	CELANESE US HOLDINGS LLC		12/21/2023	Various		3,386,647	3,830,000	12,353
15135B-AT-8	CENTENE CORPORATION		12/12/2023	MUFG SECURITIES AMERICAS INC		4,663,400	5,000,000	114,983
15135B-AW-1	CENTENE CORPORATION		04/13/2023	JPMORGAN CHASE & CO.		19,363,062	23,267,000	210,545
15135B-AY-7	CENTENE CORPORATION		09/27/2023	NATIONAL GENERAL RE		1,091,921	1,290,000	6,321
15135B-AZ-4	CENTENE CORPORATION		02/16/2023	JPMORGAN CHASE & CO.		9,402,775	11,865,000	17,303
15189X-BB-3	CENTERPOINT ENERGY HOUSTON ELECTRI		03/20/2023	MUFG SECURITIES AMERICAS INC		997,560	1,000,000	
15189X-BD-9	CENTERPOINT ENERGY HOUSTON ELECTRI		09/13/2023	RBC DOMINION SECURITIES		17,979,840	18,000,000	
15189T-BF-3	CENTERPOINT ENERGY INC		08/08/2023	MORGAN STANLEY		19,963,200	20,000,000	
15189Y-AG-1	CENTERPOINT ENERGY RESOURCES CORPO		05/01/2023	Various		19,059,080	19,000,000	40,833
15189Y-AH-9	CENTERPOINT ENERGY RESOURCES CORPO		02/21/2023	SCOTIA CAPITAL (USA) INC.		11,997,000	12,000,000	
156504-AM-4	CENTURY COMMUNITIES INC		02/22/2023	MORGAN STANLEY		446,729	560,000	543
12527G-AE-3	CF INDUSTRIES INC		01/17/2023	Various		13,363,485	14,051,000	260,139
12527G-AF-0	CF INDUSTRIES INC		08/17/2023	GOLDMAN, SACHS & CO.		12,052,870	13,000,000	286,254
159864-AE-7	CHARLES RIVER LABORATORIES INTERNA		02/17/2023	STIFEL CAPITAL MARKETS		453,125	500,000	6,552
16115Q-AF-7	CHART INDUSTRIES INC		05/03/2023	GOLDMAN, SACHS & CO.		9,944,250	9,770,000	151,833
16115Q-AG-5	CHART INDUSTRIES INC		07/14/2023	Various		9,322,906	8,798,000	83,155
161175-CM-4	CHARTER COMMUNICATIONS OPERATING		11/07/2023	MORGAN STANLEY		19,982,200	20,000,000	
161175-CP-7	CHARTER COMMUNICATIONS OPERATING		11/07/2023	MORGAN STANLEY		19,975,600	20,000,000	
161175-BM-5	CHARTER COMMUNICATIONS OPERATING L		12/13/2023	Various		18,746,490	22,000,000	286,219
161175-BZ-6	CHARTER COMMUNICATIONS OPERATING L		09/27/2023	Various		5,612,800	8,350,000	64,906
161175-CE-2	CHARTER COMMUNICATIONS OPERATING L		02/21/2023	Various		10,389,000	15,000,000	234,306
163851-AH-1	CHEMOURS COMPANY		06/21/2023	JEFFERIES & COMPANY, INC.		444,988	530,000	2,587
16411R-AK-5	CHENIERE ENERGY INC		01/31/2023	Various		28,550,000	30,000,000	403,403
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP		09/27/2023	NATIONAL GENERAL RE		214,371	250,000	722
16411Q-AP-6	CHENIERE ENERGY PARTNERS LP		06/06/2023	MORGAN STANLEY		11,972,880	12,000,000	
12511V-AA-6	CHURCHILL DOWNS INCORPORATED		12/11/2023	MORGAN STANLEY		1,832,985	1,932,000	22,218

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
171484-AE-8	CHURCHILL DOWNS INCORPORATED		12/12/2023	Various		4,648,208	4,978,000	97,866
171484-AG-3	CHURCHILL DOWNS INCORPORATED		12/13/2023	U.S. BANCORP		1,184,820	1,209,000	13,668
171484-AJ-7	CHURCHILL DOWNS INCORPORATED		12/27/2023	Various		1,002,660	983,000	10,690
125523-AJ-9	CIGNA CORP		10/02/2023	WELLS FARGO		1,112,216	1,277,000	8,343
125523-AK-6	CIGNA CORP		10/02/2023	Various		12,125,040	14,250,000	201,887
125523-CL-2	CIGNA CORP		08/03/2023	Various		28,760,564	33,420,000	304,376
125523-CS-7	CIGNA GROUP		02/28/2023	BANK OF AMERICA/MERRILL LYNCH		29,971,800	30,000,000	
17325F-BB-3	CITIBANK NA		09/26/2023	BANK OF AMERICA/MERRILL LYNCH		3,001,290	3,000,000	
172967-LP-4	CITIGROUP INC		05/01/2023	WELLS FARGO		9,442,000	10,000,000	100,870
172967-PA-3	CITIGROUP INC		09/21/2023	WELLS FARGO		15,156,450	15,000,000	334,400
17327C-AQ-6	CITIGROUP INC		12/19/2023	BARCLAYS		8,549,500	10,000,000	123,978
17888H-AA-1	CIVITAS RESOURCES INC		07/13/2023	Various		10,192,750	10,150,000	7,538
17888H-AB-9	CIVITAS RESOURCES INC		06/27/2023	Various		12,405,000	12,350,000	
17888H-AC-7	CIVITAS RESOURCES INC		10/10/2023	Various		9,415,000	9,400,000	
184496-AQ-0	CLEAN HARBORS INC		01/17/2023	GOLDMAN, SACHS & CO.		2,600,000	2,600,000	
185899-AN-1	CLEVELAND-CLIFFS INC		11/02/2023	Various		17,936,275	18,110,000	19,324
12572Q-AK-1	CME GROUP INC		08/21/2023	JPMORGAN CHASE & CO.		933,877	1,130,000	13,143
12592B-AQ-7	CNH INDUSTRIAL CAPITAL LLC		04/04/2023	DEUTSCHE BANK AG		19,771,400	20,000,000	
12592B-AR-5	CNH INDUSTRIAL CAPITAL LLC		09/11/2023	RBC DOMINION SECURITIES		9,939,900	10,000,000	
19828A-AA-5	COLUMBIA PIPELINES HOLDING COMPANY		08/02/2023	TD SECURITIES		2,999,940	3,000,000	
19828T-AA-4	COLUMBIA PIPELINES OPERATING COMPA		08/02/2023	TD SECURITIES		6,999,860	7,000,000	
19828T-AB-2	COLUMBIA PIPELINES OPERATING COMPA		08/02/2023	TD SECURITIES		9,996,400	10,000,000	
19828T-AC-0	COLUMBIA PIPELINES OPERATING COMPA		08/02/2023	TD SECURITIES		8,996,220	9,000,000	
19828T-AD-8	COLUMBIA PIPELINES OPERATING COMPA		08/02/2023	TD SECURITIES		3,999,920	4,000,000	
19828T-AE-6	COLUMBIA PIPELINES OPERATING COMPA		08/02/2023	TD SECURITIES		9,999,800	10,000,000	
20030N-AY-7	COMCAST CORP		09/28/2023	U.S. BANCORP		4,148,285	3,934,000	65,135
20030N-BE-0	COMCAST CORP		10/04/2023	BARCLAYS		4,128,900	5,000,000	52,313
20030N-ED-9	COMCAST CORPORATION		05/01/2023	MORGAN STANLEY		9,978,400	10,000,000	
20030N-EF-4	COMCAST CORPORATION		09/28/2023	Various		19,039,700	20,000,000	212,514
20030N-EG-2	COMCAST CORPORATION		05/01/2023	WELLS FARGO		11,943,600	12,000,000	
200339-DX-4	COMERICA BANK		12/21/2023	Various		975,589	1,010,000	16,721
202795-JX-9	COMMONWEALTH EDISON COMPANY		01/03/2023	BANK OF AMERICA/MERRILL LYNCH		9,966,600	10,000,000	
202795-JY-7	COMMONWEALTH EDISON COMPANY		01/03/2023	BANK OF AMERICA/MERRILL LYNCH		4,987,850	5,000,000	
207597-EQ-4	CONNECTICUT LIGHT AND POWER COMPAN		06/26/2023	WELLS FARGO		14,970,750	15,000,000	
20826F-BE-5	CONOCOPHILLIPS CO		05/09/2023	TD SECURITIES		6,956,390	7,000,000	
20826F-BG-0	CONOCOPHILLIPS CO		08/08/2023	TD SECURITIES		9,974,500	10,000,000	
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW		09/27/2023	BNP CAPITAL MARKETS		8,270,299	11,212,000	157,310
209111-GF-4	CONSOLIDATED EDISON COMPANY OF NEW		11/20/2023	BANK OF AMERICA/MERRILL LYNCH		14,910,450	15,000,000	
209111-GG-2	CONSOLIDATED EDISON COMPANY OF NEW		11/20/2023	MIZUHO SECURITIES USA INC.		11,890,200	12,000,000	
21036P-BF-4	CONSTELLATION BRANDS INC		01/31/2023	TD SECURITIES		3,358,896	3,800,000	27,616
21036P-BP-2	CONSTELLATION BRANDS INC		04/27/2023	BANK OF AMERICA/MERRILL LYNCH		9,930,600	10,000,000	
210385-AD-2	CONSTELLATION ENERGY GENERATION LL		09/26/2023	BANK OF AMERICA/MERRILL LYNCH		12,988,690	13,000,000	
210385-AE-0	CONSTELLATION ENERGY GENERATION LL		09/26/2023	BANK OF AMERICA/MERRILL LYNCH		19,992,000	20,000,000	
210518-DS-2	CONSUMERS ENERGY COMPANY		09/27/2023	Various		16,143,167	16,200,000	4,030
210518-DU-7	CONSUMERS ENERGY COMPANY		02/13/2023	BARCLAYS		9,945,100	10,000,000	
210518-DV-5	CONSUMERS ENERGY COMPANY		09/27/2023	NATIONAL GENERAL RE		880,322	900,000	6,493
21871X-AB-5	COREBRIDGE FINANCIAL INC		05/31/2023	EXCHANGE		4,997,525	5,000,000	27,708
21871X-AD-1	COREBRIDGE FINANCIAL INC		05/31/2023	EXCHANGE		6,992,311	7,000,000	39,744
222070-AE-4	COTY INC		11/20/2023	MORGAN STANLEY		811,574	830,000	4,265
22207A-AA-0	COTY INTERNATIONAL LLC		07/19/2023	Various		9,502,500	9,500,000	
224044-CR-6	COX COMMUNICATIONS INC		06/12/2023	JPMORGAN CHASE & CO.		9,999,100	10,000,000	
225310-AM-3	CREDIT ACCEPTANCE CORPORATION		12/06/2023	Various		4,295,100	4,400,000	61,502
225310-AQ-4	CREDIT ACCEPTANCE CORPORATION		12/05/2023	WELLS FARGO		6,000,000	6,000,000	
22550L-2C-4	CREDIT SUISSE AG (NEW YORK BRANCH)	D	09/05/2023	Jane Street Execution Services, LLC		570,042	600,000	7,277
22822V-BA-8	CROWN CASTLE INC		01/09/2023	JPMORGAN CHASE & CO.		14,986,200	15,000,000	

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22822V-BB-6	CROWN CASTLE INC		09/27/2023	Various		20,812,022	20,900,000	3,120
22822V-BC-4	CROWN CASTLE INC		04/24/2023	BANK OF AMERICA/MERRILL LYNCH		19,982,800	20,000,000	
22822V-AB-7	CROWN CASTLE INTERNATIONAL CORP		12/19/2023	JPMORGAN CHASE & CO.		7,369,350	7,500,000	116,813
22822V-AK-7	CROWN CASTLE INTERNATIONAL CORP		12/22/2023	JPMORGAN CHASE & CO.		4,743,650	5,000,000	69,667
22822V-AL-5	CROWN CASTLE INTERNATIONAL CORP		12/04/2023	JPMORGAN CHASE & CO.		5,875,258	6,254,000	82,918
22822V-AX-9	CROWN CASTLE INTERNATIONAL CORP		09/06/2023	Various		27,537,913	39,391,000	204,907
126408-GS-6	CSX CORP		10/05/2023	Various		12,608,110	11,995,000	227,980
126408-GU-1	CSX CORP		04/06/2023	JEFFERIES & COMPANY, INC.		1,986,715	1,899,000	51,062
126408-HF-3	CSX CORP		10/02/2023	U.S. BANCORP		1,168,022	1,613,000	26,050
126408-HM-8	CSX CORP		01/05/2023	GOLDMAN, SACHS & CO.		1,930,220	2,000,000	26,917
126408-HW-6	CSX CORP		09/05/2023	MORGAN STANLEY		12,975,430	13,000,000	
23166M-AA-1	CUSHMAN & WAKEFIELD US BORROWER LL		08/21/2023	JPMORGAN CHASE & CO.		3,963,125	4,250,000	78,094
23166M-AC-7	CUSHMAN & WAKEFIELD US INC		08/11/2023	Various		4,597,142	4,600,000	
126650-CN-8	CVS HEALTH CORP		09/27/2023	Various		14,913,700	17,000,000	95,809
126650-CS-7	CVS HEALTH CORP		09/27/2023	NATIONAL GENERAL RE		1,158,532	1,170,420	18,857
126650-DK-3	CVS HEALTH CORP		08/15/2023	BANK OF AMERICA/MERRILL LYNCH		5,632,200	7,000,000	109,083
126650-DP-2	CVS HEALTH CORP		09/27/2023	GOLDMAN, SACHS & CO.		4,472,650	7,000,000	19,950
126650-DW-7	CVS HEALTH CORP		05/30/2023	JPMORGAN CHASE & CO.		9,964,100	10,000,000	
126650-DX-5	CVS HEALTH CORP		05/30/2023	WELLS FARGO		9,964,300	10,000,000	
126650-DY-3	CVS HEALTH CORP		05/30/2023	GOLDMAN, SACHS & CO.		35,889,480	36,000,000	
126650-DZ-0	CVS HEALTH CORP		05/30/2023	BARCLAYS		14,922,450	15,000,000	
126650-EA-4	CVS HEALTH CORP		05/30/2023	BARCLAYS		16,842,070	17,000,000	
23331A-BN-8	D R HORTON INC		11/20/2023	BARCLAYS		546,679	580,000	1,550
233853-AN-0	DAIMLER TRUCK FINANCE NORTH AMERIC	C	01/11/2023	JPMORGAN CHASE & CO.		9,991,400	10,000,000	
235822-AB-9	DANA FINANCING LUXEMBOURG SARL		04/24/2023	WELLS FARGO		3,975,000	4,000,000	7,028
23918K-AS-7	DAVITA INC		09/27/2023	NATIONAL GENERAL RE		617,854	750,000	11,177
23918K-AT-5	DAVITA INC		12/01/2023	Various		2,380,213	3,000,000	33,046
23311V-AH-0	DCP MIDSTREAM OPERATING LP		07/19/2023	BARCLAYS		6,892,130	7,000,000	65,771
24703T-AD-8	DELL INTERNATIONAL LLC		09/27/2023	NATIONAL GENERAL RE		902,746	900,000	15,351
24703T-AE-6	DELL INTERNATIONAL LLC		09/27/2023	NATIONAL GENERAL RE		1,346,731	1,380,000	33,059
24703D-BL-4	DELL TECHNOLOGIES INC		01/09/2023	JPMORGAN CHASE & CO.		7,983,040	8,000,000	
247361-ZX-9	DELTA AIR LINES INC		02/07/2023	OPPENHEIMER & CO., INC.		2,116,650	2,055,000	39,159
253393-AF-9	DICKS SPORTING GOODS INC.		12/04/2023	BARCLAYS		490,734	600,000	7,403
25461L-AA-0	DIRECTV FINANCING LLC		03/02/2023	Market Axess		615,080	690,000	2,365
25731V-AB-0	DOMINION ENERGY SOUTH CAROLINA INC		10/04/2023	U.S. BANCORP		3,977,360	4,000,000	
25746U-AV-1	DOMINION RESOURCES INC		09/21/2023	MORGAN STANLEY		981,675	991,000	16,379
23338V-AD-8	DTE ELECTRIC CO		10/02/2023	BNP CAPITAL MARKETS		1,991,750	2,500,000	27,771
23338V-AS-5	DTE ELECTRIC COMPANY		02/27/2023	BANK OF AMERICA/MERRILL LYNCH		14,968,800	15,000,000	
23338V-AT-3	DTE ELECTRIC COMPANY		02/27/2023	BANK OF AMERICA/MERRILL LYNCH		3,992,640	4,000,000	
233331-BF-3	DTE ENERGY COMPANY		07/07/2023	DEUTSCHE BANK AG		5,149,260	6,000,000	63,917
233331-BJ-5	DTE ENERGY COMPANY		05/08/2023	WELLS FARGO		19,989,600	20,000,000	
26442C-BJ-2	DUKE ENERGY CAROLINAS LLC		06/13/2023	Various		64,687,600	65,000,000	327,938
26442C-BK-9	DUKE ENERGY CAROLINAS LLC		01/03/2023	JPMORGAN CHASE & CO.		9,982,000	10,000,000	
26441C-BE-4	DUKE ENERGY CORP		02/03/2023	BARCLAYS		8,638,703	9,321,000	45,776
26441C-BM-6	DUKE ENERGY CORP		01/24/2023	Various		14,598,941	18,730,000	70,394
26441C-BZ-7	DUKE ENERGY CORP		09/05/2023	MIZUHO SECURITIES USA INC.		12,989,990	13,000,000	
26441C-CA-1	DUKE ENERGY CORP		09/05/2023	MIZUHO SECURITIES USA INC.		6,996,990	7,000,000	
26444H-AQ-4	DUKE ENERGY FLORIDA LLC		11/06/2023	GOLDMAN, SACHS & CO.		9,981,900	10,000,000	
26444H-AR-2	DUKE ENERGY FLORIDA LLC		11/06/2023	GOLDMAN, SACHS & CO.		12,920,960	13,000,000	
26443T-AD-8	DUKE ENERGY INDIANA LLC		03/21/2023	BANK OF AMERICA/MERRILL LYNCH		2,997,300	3,000,000	
26442E-AK-6	DUKE ENERGY OHIO INC		03/20/2023	SANTANDER INVESTMENT SECURITIES INC		499,415	500,000	
26442U-AQ-7	DUKE ENERGY PROGRESS LLC		03/06/2023	MUFG SECURITIES AMERICAS INC		9,997,600	10,000,000	
26442U-AR-5	DUKE ENERGY PROGRESS LLC		03/06/2023	MUFG SECURITIES AMERICAS INC		9,940,700	10,000,000	
26443C-AC-7	DUKE UNIVERSITY HEALTH SYSTEM INC		12/20/2023	CONVERSION		750,000	750,000	790
26969P-AB-4	EAGLE MATERIALS INC		04/05/2023	JEFFERIES & COMPANY, INC.		942,431	1,130,000	7,769

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28470R-AH-5	ELDORADO RESORTS INC		09/27/2023	NATIONAL GENERAL RE		491,746	500,000	7,465
268317-AK-0	ELECTRICITE DE FRANCE SA	D	11/29/2023	Various		27,490,881	33,372,000	582,967
268317-AQ-7	ELECTRICITE DE FRANCE SA	D	11/29/2023	MORGAN STANLEY		9,527,843	11,550,000	76,230
28504D-AC-7	ELECTRICITE DE FRANCE SA	D	05/17/2023	WELLS FARGO		9,989,700	10,000,000	
28504D-AD-5	ELECTRICITE DE FRANCE SA	D	05/17/2023	BANK OF AMERICA/MERRILL LYNCH		16,884,910	17,000,000	
28622H-AB-7	ELEVANCE HEALTH INC		01/30/2023	JPMORGAN CHASE & CO.		34,944,350	35,000,000	
28622H-AC-5	ELEVANCE HEALTH INC		01/30/2023	BARCLAYS		10,959,740	11,000,000	
532457-BP-2	ELI LILLY AND COMPANY		06/05/2023	DEUTSCHE BANK AG		1,070,619	1,120,000	2,122
29250R-AT-3	ENBRIDGE ENERGY PARTNERS		07/25/2023	JEFFERIES & COMPANY, INC.		6,025,790	6,340,000	127,857
29250N-BR-5	ENBRIDGE INC	A	03/06/2023	MORGAN STANLEY		24,968,000	25,000,000	
29250N-BW-4	ENBRIDGE INC	A	11/06/2023	MORGAN STANLEY		6,998,390	7,000,000	
29250N-BX-2	ENBRIDGE INC	A	11/06/2023	MORGAN STANLEY		9,989,200	10,000,000	
29250N-BY-0	ENBRIDGE INC	A	11/06/2023	MORGAN STANLEY		6,988,100	7,000,000	
29278D-AA-3	ENEL CHILE SA	D	10/04/2023	SANTANDER INVESTMENT SECURITIES INC		938,025	990,000	15,283
29278G-BA-5	ENEL FINANCE INTERNATIONAL NV	D	06/13/2023	RBC DOMINION SECURITIES		7,706,580	7,000,000	88,958
226373-AT-5	ENERGY TRANSFER LP		01/17/2023	WELLS FARGO		3,215,000	3,215,000	
29273V-AR-1	ENERGY TRANSFER LP		10/10/2023	MIZUHO SECURITIES USA INC.		19,988,200	20,000,000	
29273V-AT-7	ENERGY TRANSFER LP		10/10/2023	MIZUHO SECURITIES USA INC.		14,982,750	15,000,000	
29273V-AU-4	ENERGY TRANSFER LP		10/10/2023	MUFG SECURITIES AMERICAS INC		5,993,160	6,000,000	
29278N-AG-8	ENERGY TRANSFER OPERATING LP		02/16/2023	BARCLAYS		4,161,329	4,225,000	77,634
29273R-BK-4	ENERGY TRANSFER PARTNERS LP		09/27/2023	NATIONAL GENERAL RE		847,603	900,000	17,010
29278N-AF-0	ENERGY TRANSFER PARTNERS LP		02/23/2023	DEUTSCHE BANK AG		9,684,200	10,000,000	99,000
29336T-AD-2	ENLINK MIDSTREAM LLC		03/30/2023	WELLS FARGO		2,772,000	2,800,000	16,178
29366M-AE-8	ENTERGY ARKANSAS LLC		08/14/2023	KEYBANC CAPITAL MARKETS		4,971,950	5,000,000	
29364W-AW-8	ENTERGY LOUISIANA LLC		04/17/2023	BARCLAYS		9,596,768	10,250,000	16,656
29364W-AZ-1	ENTERGY LOUISIANA LLC		07/20/2023	JPMORGAN CHASE & CO.		5,165,785	5,570,000	69,031
29364W-BC-1	ENTERGY LOUISIANA LLC		09/25/2023	SEAPORT GROUP		3,812,850	5,000,000	102,667
29364W-BL-1	ENTERGY LOUISIANA LLC		09/26/2023	UNION BANK OF SWITZERLAND		4,145,500	5,000,000	8,576
29366W-AD-8	ENTERGY MISSISSIPPI LLC		05/09/2023	MUFG SECURITIES AMERICAS INC		14,991,450	15,000,000	
29365T-AK-0	ENTERGY TEXAS INC		04/04/2023	JEFFERIES & COMPANY, INC.		2,434,770	3,000,000	3,063
29365T-AN-4	ENTERGY TEXAS INC		09/25/2023	Various		12,812,630	13,000,000	37,056
26885B-AF-7	EQM MIDSTREAM PARTNERS LP		06/08/2023	CANTOR FITZGERALD		6,450,926	6,459,000	169,721
26885B-AL-4	EQM MIDSTREAM PARTNERS LP		06/26/2023	Various		5,609,110	6,350,000	131,819
26885B-AC-4	EQT MIDSTREAM PARTNERS LP		06/02/2023	BANK OF AMERICA/MERRILL LYNCH		2,375,000	2,500,000	53,854
26885B-AE-0	EQT MIDSTREAM PARTNERS LP		06/05/2023	BANK OF AMERICA/MERRILL LYNCH		3,905,000	4,400,000	112,811
294429-AR-6	EQUIFAX INC		12/21/2023	WELLS FARGO		1,088,518	1,140,000	906
294429-AS-4	EQUIFAX INC		08/17/2023	JPMORGAN CHASE & CO.		4,803,522	5,711,000	47,211
294429-AW-5	EQUIFAX INC		05/05/2023	JPMORGAN CHASE & CO.		14,955,450	15,000,000	
29444U-BF-2	EQUINIX INC		09/27/2023	NATIONAL GENERAL RE		1,477,125	1,606,500	4,016
26884T-AV-4	ERAC USA FINANCE LLC		04/26/2023	RBC DOMINION SECURITIES		14,943,750	15,000,000	
26884T-AW-2	ERAC USA FINANCE LLC		10/17/2023	SUNTRUST INVESTMENT SERVICES, INC.		9,184,000	10,000,000	228,667
29670G-AD-4	ESSENTIAL UTILITIES INC		02/23/2023	DEUTSCHE BANK AG		16,877,600	20,000,000	196,040
29670G-AF-9	ESSENTIAL UTILITIES INC		09/25/2023	STIFEL CAPITAL MARKETS		2,960,890	3,782,000	36,811
29670G-AG-7	ESSENTIAL UTILITIES INC		08/22/2023	Various		10,300,460	11,551,000	183,900
30036F-AB-7	EVERGY KANSAS CENTRAL INC		08/17/2023	Various		11,655,323	11,866,000	96,102
30036F-AC-5	EVERGY KANSAS CENTRAL INC		11/08/2023	MUFG SECURITIES AMERICAS INC		5,993,280	6,000,000	
30037D-AB-1	EVERGY METRO INC		04/03/2023	BANK OF AMERICA/MERRILL LYNCH		9,987,300	10,000,000	
30034T-AA-1	EVERI HOLDINGS INC		10/19/2023	Various		7,594,531	8,875,000	117,396
30040W-AK-4	EVERSOURCE ENERGY		02/03/2023	GOLDMAN, SACHS & CO.		2,215,352	2,745,000	21,640
30040W-AT-5	EVERSOURCE ENERGY		05/08/2023	GOLDMAN, SACHS & CO.		12,327,840	12,000,000	118,083
30040W-AU-2	EVERSOURCE ENERGY		09/28/2023	Various		33,155,080	34,000,000	240,875
30040W-AV-0	EVERSOURCE ENERGY		09/27/2023	NATIONAL GENERAL RE		1,172,167	1,200,000	21,533
30040W-AW-8	EVERSOURCE ENERGY		11/08/2023	JPMORGAN CHASE & CO.		11,986,440	12,000,000	
30161N-AV-3	EXELON CORP		08/22/2023	JPMORGAN CHASE & CO.		2,628,790	3,257,000	51,936
30161N-BB-6	EXELON CORPORATION		01/12/2023	EXCHANGE		4,994,493	5,000,000	44,688
30161N-BH-3	EXELON CORPORATION		09/21/2023	GOLDMAN, SACHS & CO.		5,492,950	7,421,000	8,452

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
30161N-BJ-9	EXELON CORPORATION		02/16/2023	BARCLAYS		24,958,000	25,000,000	
30161N-BK-6	EXELON CORPORATION		02/16/2023	BARCLAYS		30,967,450	31,000,000	
30161N-BL-4	EXELON CORPORATION		02/16/2023	BARCLAYS		21,932,020	22,000,000	
30190A-AC-8	F&G ANNUITIES & LIFE INC		09/20/2023	EXCHANGE		642,756	640,000	8,814
31429K-AD-5	FEDERATION DES CAISSES DESJARDINS	A	09/27/2023	NATIONAL GENERAL RE		933,919	987,300	2,642
31428X-AW-6	FEDEX CORP		08/17/2023	GOLDMAN, SACHS & CO.		7,088,320	8,000,000	40,800
31620M-BV-7	FIDELITY NATIONAL INFORMATION SERV		09/27/2023	NATIONAL GENERAL RE		1,170,788	1,200,000	10,800
337932-AM-9	FIRSTENERGY CORPORATION		02/02/2023	Various		17,086,071	23,905,000	335,290
337932-AP-2	FIRSTENERGY CORPORATION		01/26/2023	JPMORGAN CHASE & CO.		3,011,887	3,660,000	34,084
341081-GL-5	FLORIDA POWER & LIGHT CO		02/28/2023	GOLDMAN, SACHS & CO.		9,983,800	10,000,000	
341081-GM-3	FLORIDA POWER & LIGHT CO		02/28/2023	GOLDMAN, SACHS & CO.		4,975,100	5,000,000	
341081-GP-6	FLORIDA POWER & LIGHT CO		05/15/2023	JPMORGAN CHASE & CO.		9,995,900	10,000,000	
341081-GQ-4	FLORIDA POWER & LIGHT CO		05/15/2023	JPMORGAN CHASE & CO.		4,998,450	5,000,000	
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LT	D	09/27/2023	Various		7,226,305	8,463,000	94,886
345370-CQ-1	FORD MOTOR COMPANY		11/02/2023	JPMORGAN CHASE & CO.		5,723,600	8,000,000	117,167
345370-DA-5	FORD MOTOR COMPANY		07/17/2023	BANK OF AMERICA/MERRILL LYNCH		3,835,500	4,800,000	67,492
346232-AE-1	FORESTAR GROUP INC		01/04/2023	Market Axess		434,065	500,000	8,681
34960P-AC-5	FORTRESS TRANSPORTATION AND INFRAS		04/04/2023	JEFFERIES & COMPANY, INC.		882,252	840,000	14,788
35137L-AJ-4	FOX CORP		04/10/2023	UNION BANK OF SWITZERLAND		4,815,500	5,000,000	58,563
35906A-BF-4	FRONTIER COMMUNICATIONS CORP		11/20/2023	MORGAN STANLEY		736,376	830,000	2,421
35908M-AE-0	FRONTIER COMMUNICATIONS HOLDINGS L		05/05/2023	Various		3,887,500	4,000,000	55,583
364760-AP-3	GAP INC		08/21/2023	BANK OF AMERICA/MERRILL LYNCH		440,796	600,000	8,579
361448-BM-4	GATX CORPORATION		09/06/2023	BANK OF AMERICA/MERRILL LYNCH		9,967,500	10,000,000	
36164Q-6M-5	GE CAPITAL INTERNATIONAL FUNDING C		12/04/2023	Various		1,487,342	1,540,000	17,313
36267V-AH-6	GE HEALTHCARE TECHNOLOGIES INC		06/08/2023	EXCHANGE		6,999,869	7,000,000	94,525
36267V-AK-9	GE HEALTHCARE TECHNOLOGIES INC		06/08/2023	EXCHANGE		10,000,000	10,000,000	26,244
36267V-AM-5	GE HEALTHCARE TECHNOLOGIES INC		09/26/2023	Various		10,294,100	10,000,000	190,424
37045X-ED-4	GENERAL MOTORS FINANCIAL CO INC		07/06/2023	RBC DOMINION SECURITIES		5,010,200	5,000,000	889
37045X-EG-7	GENERAL MOTORS FINANCIAL CO INC		04/03/2023	JPMORGAN CHASE & CO.		9,980,200	10,000,000	
37045X-EN-2	GENERAL MOTORS FINANCIAL CO INC		12/04/2023	MIZUHO SECURITIES USA INC.		7,993,440	8,000,000	
37045X-EP-7	GENERAL MOTORS FINANCIAL CO INC		12/04/2023	MIZUHO SECURITIES USA INC.		4,992,100	5,000,000	
37185L-AM-4	GENESIS ENERGY LP/ GENESIS ENERGY		12/21/2023	BANK OF AMERICA/MERRILL LYNCH		510,615	500,000	17,889
37185L-AP-7	GENESIS ENERGY LP/ GENESIS ENERGY		11/30/2023	BANK OF AMERICA/MERRILL LYNCH		4,354,284	4,400,000	
373334-JS-1	GEORGIA POWER COMPANY		01/05/2023	BANK OF AMERICA/MERRILL LYNCH		7,765,379	8,406,000	141,968
373334-KA-8	GEORGIA POWER COMPANY		01/06/2023	Various		15,621,774	18,199,000	249,004
373334-KS-9	GEORGIA POWER COMPANY		05/01/2023	MORGAN STANLEY		24,968,500	25,000,000	
373334-KT-7	GEORGIA POWER COMPANY		05/01/2023	MORGAN STANLEY		19,965,200	20,000,000	
36168Q-AN-4	GFL ENVIRONMENTAL INC	A	05/08/2023	JPMORGAN CHASE & CO.		1,832,500	2,000,000	38,264
36168Q-AQ-7	GFL ENVIRONMENTAL INC	A	11/29/2023	JPMORGAN CHASE & CO.		5,250,000	5,250,000	
375558-AX-1	GILEAD SCIENCES INC		10/12/2023	JPMORGAN CHASE & CO.		17,179,750	20,000,000	16,000
37960X-AB-3	GLOBAL INFRASTRUCTURE SOLUTIONS IN		05/01/2023	JEFFERIES & COMPANY, INC.		1,717,500	2,000,000	7,500
37940X-AF-9	GLOBAL PAYMENTS INC		09/27/2023	NATIONAL GENERAL RE		968,332	1,020,000	5,610
36267Q-AA-2	GN BONDCO LLC		12/13/2023	Various		19,415,500	19,800,000	69,904
38141G-ZM-9	GOLDMAN SACHS GROUP INC/THE		09/25/2023	BNP CAPITAL MARKETS		12,116,700	15,000,000	42,653
384311-AA-4	GRAFTECH FINANCE INC		07/14/2023	JEFFERIES & COMPANY, INC.		2,209,500	2,700,000	10,984
38431A-AA-4	GRAFTECH GLOBAL ENTERPRISES INC		06/21/2023	JPMORGAN CHASE & CO.		5,847,360	6,000,000	
389375-AL-0	GRAY TELEVISION INC		12/04/2023	BARCLAYS		374,920	520,000	3,499
398905-AN-9	GROUP 1 AUTOMOTIVE INC		04/04/2023	Various		6,077,344	7,054,000	10,323
36264N-AB-0	GSK CONSUMER HEALTHCARE CAPITAL UK	D	09/27/2023	NATIONAL GENERAL RE		863,357	900,000	234
36268N-AA-8	GTCR W-2 MERGER SUB LLC		09/20/2023	JPMORGAN CHASE & CO.		18,500,000	18,500,000	
41255C-AB-5	HARK IV SERIES FUND LLC SERIES 1 J		12/29/2023	DIRECT		1,989,608	1,989,608	
41255C-AA-7	HARK IV SERIES I FUND SENIOR NOTES		12/29/2023	DIRECT		10,611,241	10,611,241	
418751-AL-7	HAT HOLDINGS I LLC / HAT HOLDINGS		12/04/2023	BANK OF AMERICA/MERRILL LYNCH		4,400,000	4,400,000	
404119-BW-8	HCA INC		03/21/2023	BANK OF AMERICA/MERRILL LYNCH		5,067,750	5,000,000	42,431
404119-BY-4	HCA INC		02/23/2023	RBC DOMINION SECURITIES		13,573,350	15,000,000	153,750
404119-CA-5	HCA INC		07/06/2023	Various		9,081,822	10,530,000	174,842

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404119-CH-0	HCA INC		08/08/2023	EXCHANGE		32,312,446	32,630,000	405,043
404119-CK-3	HCA INC		08/08/2023	EXCHANGE		11,895,739	12,000,000	172,792
404119-CL-1	HCA INC		08/08/2023	EXCHANGE		2,997,127	3,000,000	55,115
404119-CP-2	HCA INC		09/27/2023	Various		25,829,265	25,900,000	18,590
404119-CQ-0	HCA INC		05/01/2023	WELLS FARGO		24,983,000	25,000,000	
404119-CR-8	HCA INC		05/01/2023	JPMORGAN CHASE & CO.		5,803,080	6,000,000	
422806-AA-7	HEICO CORP		07/19/2023	SUNTRUST INVESTMENT SERVICES, INC.		14,979,000	15,000,000	
431318-AZ-7	HILCORP ENERGY I LP		07/18/2023	GOLDMAN, SACHS & CO.		4,271,125	4,700,000	77,517
431318-BC-7	HILCORP ENERGY I LP/HILCORP FINANC		11/03/2023	Various		8,991,781	8,900,000	
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY		10/23/2023	DEUTSCHE BANK AG		434,576	510,000	9,244
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY		11/02/2023	DEUTSCHE BANK AG		1,049,373	1,300,000	10,603
436440-AP-6	HOLOGIC INC		04/04/2023	MORGAN STANLEY		499,800	560,000	2,578
43734L-AA-4	HOME POINT CAPITAL INC		11/02/2023	MARKET AXESS		708,677	760,000	10,028
442851-AP-6	HOWARD UNIVERSITY		12/20/2023	CONVERSION		1,125,000	1,125,000	4,915
442851-AQ-4	HOWARD UNIVERSITY		12/20/2023	CONVERSION		1,350,000	1,350,000	6,787
442851-AR-2	HOWARD UNIVERSITY		12/20/2023	CONVERSION		1,575,000	1,575,000	8,264
442851-AS-0	HOWARD UNIVERSITY		12/20/2023	CONVERSION		2,700,000	2,700,000	15,707
442851-AT-8	HOWARD UNIVERSITY		12/20/2023	CONVERSION		2,750,000	2,750,000	16,300
442851-AU-5	HOWARD UNIVERSITY		12/20/2023	CONVERSION		1,730,000	1,730,000	10,634
442851-AZ-4	HOWARD UNIVERSITY		12/12/2023	CONVERSION		650,000	650,000	4,987
442851-BA-8	HOWARD UNIVERSITY		12/20/2023	CONVERSION		800,000	800,000	7,005
442851-BB-6	HOWARD UNIVERSITY		12/20/2023	CONVERSION		900,000	900,000	7,979
442851-BC-4	HOWARD UNIVERSITY		12/20/2023	CONVERSION		1,000,000	1,000,000	8,975
442851-BD-2	HOWARD UNIVERSITY		12/20/2023	CONVERSION		1,000,000	1,000,000	9,085
442851-BE-0	HOWARD UNIVERSITY		12/20/2023	CONVERSION		1,000,000	1,000,000	9,195
442851-BF-7	HOWARD UNIVERSITY		12/20/2023	CONVERSION		2,000,000	2,000,000	20,084
442851-BG-5	HOWARD UNIVERSITY		12/20/2023	CONVERSION		12,660,000	12,660,000	132,130
443201-AB-4	HOWMET AEROSPACE INC		09/08/2023	BANK OF AMERICA/MERRILL LYNCH		4,951,020	5,757,000	27,346
404280-CM-9	HSBC HOLDINGS PLC	D	10/04/2023	Various		3,053,416	3,460,000	20,661
444859-BK-7	HUMANA INC		04/17/2023	DEUTSCHE BANK AG		9,986,559	11,100,000	61,667
444859-BR-2	HUMANA INC		02/02/2023	RBC DOMINION SECURITIES		16,456,000	20,000,000	3,583
444859-BV-3	HUMANA INC		01/31/2023	JPMORGAN CHASE & CO.		11,015,670	10,288,000	117,526
444859-BX-9	HUMANA INC		09/26/2023	Various		20,536,721	21,855,000	22,781
444859-BY-7	HUMANA INC		11/02/2023	JPMORGAN CHASE & CO.		19,705,000	20,000,000	
444859-BZ-4	HUMANA INC		11/02/2023	BANK OF AMERICA/MERRILL LYNCH		4,991,500	5,000,000	
448579-AQ-5	HYATT HOTELS CORP		06/26/2023	GOLDMAN, SACHS & CO.		14,996,250	15,000,000	
44891A-CF-2	HYUNDAI CAPITAL AMERICA		06/29/2023	Various		14,977,850	15,000,000	5,639
44891A-CP-0	HYUNDAI CAPITAL AMERICA		09/18/2023	JPMORGAN CHASE & CO.		19,949,600	20,000,000	
451102-BT-3	ICAHN ENTERPRISES LP		05/03/2023	JEFFERIES & COMPANY, INC.		2,591,875	2,750,000	81,163
451102-CC-9	ICAHN ENTERPRISES LP		05/03/2023	GOLDMAN, SACHS & CO.		1,655,000	2,000,000	22,847
451102-CD-7	ICAHN ENTERPRISES LP / ICAHN ENTER		12/15/2023	JEFFERIES & COMPANY, INC.		7,911,875	7,900,000	
45138L-BH-5	IDAHO POWER COMPANY		03/09/2023	JPMORGAN CHASE & CO.		9,905,700	10,000,000	
45138L-BJ-1	IDAHO POWER COMPANY		09/28/2023	Various		24,348,200	25,000,000	33,833
449934-AD-0	IMS HEALTH INCORPORATED		12/04/2023	BANK OF AMERICA/MERRILL LYNCH		490,150	500,000	3,542
454889-AV-8	INDIANA MICHIGAN POWER CO		03/21/2023	PNC CAPITAL MARKETS LLC		4,998,450	5,000,000	
455434-BV-1	INDIANAPOLIS POWER & LIGHT CO		01/26/2023	JPMORGAN CHASE & CO.		27,625,255	25,811,000	271,410
44984W-AH-0	INEOS FINANCE PLC	D	09/14/2023	Various		10,866,375	11,000,000	91,425
45687V-AA-4	INGERSOLL RAND INC		08/08/2023	GOLDMAN, SACHS & CO.		6,972,770	7,000,000	
45687V-AB-2	INGERSOLL RAND INC		08/08/2023	JPMORGAN CHASE & CO.		9,923,400	10,000,000	
457187-AC-6	INGREDION INC		06/05/2023	Market Axess		953,821	1,100,000	532
458140-CK-4	INTEL CORPORATION		08/03/2023	Various		4,929,150	5,000,000	145,042
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC		09/27/2023	NATIONAL GENERAL RE		863,325	900,000	11,093
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY		11/01/2023	MORGAN STANLEY		1,779,540	1,784,000	25,125
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC		10/27/2023	DEUTSCHE BANK AG		1,699,688	1,750,000	31,901
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC		10/26/2023	Various		4,193,750	4,500,000	31,354

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460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC		08/01/2023	GOLDMAN, SACHS & CO.		3,316,250	3,500,000	43,313
460146-CK-7	INTERNATIONAL PAPER CO		09/25/2023	WELLS FARGO		4,609,985	5,500,000	72,400
460146-CQ-4	INTERNATIONAL PAPER CO		09/22/2023	WELLS FARGO		1,321,709	1,660,000	8,318
460146-CS-0	INTERNATIONAL PAPER CO		09/27/2023	WELLS FARGO		2,117,543	2,725,000	14,488
461070-AU-8	INTERSTATE POWER AND LIGHT CO		09/18/2023	MUFG SECURITIES AMERICAS INC		9,945,800	10,000,000	
46188B-AB-8	INVITATION HOMES OPERATING PARTNER		09/27/2023	NATIONAL GENERAL RE		870,150	1,038,000	8,754
46266T-AB-4	IQVIA INC		11/30/2023	Various		29,433,048	29,546,000	108,379
46266T-AE-8	IQVIA INC		11/14/2023	JPMORGAN CHASE & CO.		19,971,600	20,000,000	
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEME		10/23/2023	Jane Street Execution Services, LLC		409,158	510,000	11,333
832696-AW-8	J M SMUCKER CO		10/11/2023	BANK OF AMERICA/MERRILL LYNCH		19,991,200	20,000,000	
832696-AY-4	J M SMUCKER CO		10/11/2023	BANK OF AMERICA/MERRILL LYNCH		4,953,850	5,000,000	
46656P-AA-2	JABIL INC		04/10/2023	JPMORGAN CHASE & CO.		6,959,820	7,000,000	
47216F-AA-5	JAZZ SECURITIES DAC		06/08/2023	BANK OF AMERICA/MERRILL LYNCH		3,580,000	4,000,000	71,458
46590X-AM-8	JBS USA LUX SA		11/02/2023	Various		5,539,904	5,720,000	54,969
46590X-AN-6	JBS USA LUX SA		09/27/2023	Various		11,520,059	11,880,000	23,825
46590X-AP-1	JBS USA LUX SA		08/22/2023	EXCHANGE		15,816,064	16,000,000	129,333
46590X-AS-5	JBS USA LUX SA		08/22/2023	EXCHANGE		19,850,812	20,000,000	51,389
46590X-AY-2	JBS USA LUX SA		08/22/2023	EXCHANGE		19,695,289	20,000,000	450,417
46590X-AZ-9	JBS USA LUX SA		08/22/2023	EXCHANGE		36,729,046	37,000,000	110,615
46590X-AX-4	JBS USA LUX SA/JBS FOOD CO/JBS USA		08/22/2023	EXCHANGE		1,974,844	2,000,000	29,250
47214B-AA-6	JBS USA LUX SA/JBS FOOD CO/JBS USA		09/05/2023	RBC DOMINION SECURITIES		9,986,800	10,000,000	
47214B-AB-4	JBS USA LUX SA/JBS FOOD CO/JBS USA		09/05/2023	RBC DOMINION SECURITIES		13,933,500	14,000,000	
46647P-DR-4	JPMORGAN CHASE & CO		09/27/2023	Various		52,508,070	53,000,000	198,990
46647P-DY-9	JPMORGAN CHASE & CO		10/25/2023	MORGAN STANLEY		19,741,800	20,000,000	13,898
48125L-RU-8	JPMORGAN CHASE BANK NA		12/05/2023	JPMORGAN CHASE & CO.		15,000,000	15,000,000	
485170-BD-5	KANSAS CITY SOUTHERN RAILWAY CO		04/19/2023	Various				
48666K-AZ-2	KB HOME		04/04/2023	Market Axess		451,266	520,000	6,413
48242W-AC-0	KBR INC		02/28/2023	SEAPORT GROUP		1,805,000	2,000,000	40,111
487836-BZ-0	KELLOGG COMPANY		02/23/2023	BARCLAYS		13,975,220	14,000,000	
491674-BG-1	KENTUCKY UTILITIES		04/18/2023	SEAPORT GROUP		12,455,037	12,710,000	305,790
491674-BN-6	KENTUCKY UTILITIES COMPANY		03/09/2023	WELLS FARGO		7,981,760	8,000,000	
49271V-AJ-9	KEURIG DR PEPPER INC		01/31/2023	TD SECURITIES		4,519,200	5,000,000	40,444
49338C-AD-5	KEYSPAN GAS EAST CORPORATION		03/01/2023	JPMORGAN CHASE & CO.		10,000,000	10,000,000	
494550-AW-6	KINDER MORGAN ENER PART		06/22/2023	GOLDMAN, SACHS & CO.		4,300,240	4,000,000	124,328
49461M-AB-6	KINETIK HOLDINGS LP		12/15/2023	WELLS FARGO		12,337,600	12,320,000	8,421
50076Q-AN-6	KRAFT HEINZ FOODS CO		09/28/2023	MORGAN STANLEY		3,300,473	3,250,000	31,101
50076Q-AR-7	KRAFT HEINZ FOODS CO		09/13/2023	BARCLAYS		5,414,700	5,000,000	46,788
501044-DP-3	KROGER CO		03/16/2023	RBC DOMINION SECURITIES		1,054,989	1,280,000	10,873
502431-AP-4	L3HARRIS TECHNOLOGIES INC		08/03/2023	Various		29,966,400	30,000,000	5,250
502431-AQ-2	L3HARRIS TECHNOLOGIES INC		10/02/2023	Various		29,517,200	30,000,000	96,000
502431-AR-0	L3HARRIS TECHNOLOGIES INC		07/27/2023	JPMORGAN CHASE & CO.		5,482,565	5,500,000	
50540R-AX-0	LABORATORY CORPORATION OF AMERICA		01/23/2023	MORGAN STANLEY		513,684	570,000	1,325
505742-AG-1	LADDER CAPITAL FINANCE HOLDINGS LL		12/11/2023	GOLDMAN, SACHS & CO.		9,060,770	9,341,000	98,081
513272-AE-4	LAMB WESTON HOLDINGS INC		04/04/2023	JPMORGAN CHASE & CO.		457,385	500,000	4,010
526057-CV-4	LENNAR CORPORATION		01/04/2023	Jane Street Execution Services, LLC		1,046,337	1,060,000	3,092
526107-AE-7	LENNOX INTERNATIONAL INC.		05/22/2023	Jane Street Execution Services, LLC		944,881	1,030,000	4,365
536797-AF-0	LITHIA MOTORS INC		02/16/2023	BANK MONTREAL / NESBITT BURNS		4,009,375	4,750,000	19,080
53706R-AE-6	LITTLE CO MARY HOSP IN		12/20/2023	CONVERSION		340,000	340,000	913
53706R-AF-3	LITTLE CO MARY HOSP IN		12/20/2023	CONVERSION		455,000	455,000	1,320
53706R-AG-1	LITTLE CO MARY HOSP IN		12/20/2023	CONVERSION		1,545,000	1,545,000	5,201
53706R-AH-9	LITTLE CO MARY HOSP IN		12/20/2023	CONVERSION		1,450,000	1,450,000	5,177
53706R-AJ-5	LITTLE CO MARY HOSP IN		12/20/2023	CONVERSION		1,000,000	1,000,000	3,840
53706R-AK-2	LITTLE CO MARY HOSP IN		12/20/2023	CONVERSION		1,575,000	1,575,000	6,262
53706R-AL-0	LITTLE CO MARY HOSP IN		12/20/2023	CONVERSION		1,725,000	1,725,000	7,093
538034-AN-9	LIVE NATION ENTERTAINMENT INC		06/05/2023	JEFFERIES & COMPANY, INC.		853,775	870,000	11,147

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
501889-AD-1	LKQ CORP		10/26/2023	EXCHANGE		5,984,766	6,000,000	145,667
546676-AZ-0	LOUISVILLE GAS AND ELECTRIC COMPAN		03/09/2023	WELLS FARGO		4,988,600	5,000,000	
548661-EP-8	LOWES COMPANIES INC		03/28/2023	JPMORGAN CHASE & CO.		14,997,450	15,000,000	
548661-ER-4	LOWES COMPANIES INC		08/15/2023	Various		13,633,720	14,000,000	73,472
50249A-AF-0	LYB INTERNATIONAL FINANCE III LLC		04/24/2023	Market Axess		1,028,718	1,130,000	981
55617L-AL-6	MACYS RETAIL HOLDINGS LLC		12/21/2023	Market Axess		538,176	640,000	19,177
56501R-AE-6	MANULIFE FINANCIAL CORP	A	05/02/2023	Jane Street Execution Services, LLC		474,955	500,000	3,948
56585A-BD-3	MARATHON PETROLEUM CORP		02/02/2023	Millennium Advisors		1,002,352	1,040,000	13,722
57161T-AB-7	MARQUETTE UNIV		12/20/2023	CONVERSION		1,320,000	1,320,000	5,886
57161T-AD-3	MARQUETTE UNIV		12/20/2023	CONVERSION		2,359,000	2,359,000	12,517
57161T-AE-1	MARQUETTE UNIV		12/20/2023	CONVERSION		3,345,000	3,345,000	18,483
571903-BM-4	MARRIOTT INTERNATIONAL INC		09/13/2023	BANK OF AMERICA/MERRILL LYNCH		8,941,410	9,000,000	
571903-BN-2	MARRIOTT INTERNATIONAL INC		09/13/2023	BANK OF AMERICA/MERRILL LYNCH		14,915,100	15,000,000	
571676-AT-2	MARS INC		09/27/2023	Various		21,147,588	21,200,000	23,812
571676-AU-9	MARS INC		04/17/2023	BNP CAPITAL MARKETS		1,000,000	1,000,000	
571676-AV-7	MARS INC		04/17/2023	JPMORGAN CHASE & CO.		39,936,800	40,000,000	
573284-AV-8	MARTIN MARIETTA MATERIALS INC		05/22/2023	BARCLAYS		1,001,040	1,190,000	5,702
573874-AP-9	MARVELL TECHNOLOGY INC		09/11/2023	JPMORGAN CHASE & CO.		14,956,200	15,000,000	
573874-AQ-7	MARVELL TECHNOLOGY INC		09/11/2023	JPMORGAN CHASE & CO.		11,921,760	12,000,000	
574599-BP-0	MASCO CORPORATION		07/06/2023	Jane Street Execution Services, LLC		930,770	1,190,000	6,545
575385-AD-1	MASONITE INTERNATIONAL CORPORATION		12/01/2023	BANK OF AMERICA/MERRILL LYNCH		6,837,841	7,175,000	38,018
577081-BD-3	MATTEL INC		07/12/2023	BARCLAYS		4,935,400	5,000,000	23,663
57763R-AB-3	MAUSER PACKAGING SOLUTIONS HOLDING		01/30/2023	BANK OF AMERICA/MERRILL LYNCH		8,500,000	8,500,000	
579780-AT-4	MCCORMICK & COMPANY INCORPORATED		04/03/2023	BANK OF AMERICA/MERRILL LYNCH		9,993,600	10,000,000	
58013M-ER-1	MCDONALDS CORP		10/10/2023	WELLS FARGO		2,567,640	3,563,000	57,763
58013M-EN-0	MCDONALD'S CORP		10/03/2023	STIFEL CAPITAL MARKETS		1,525,040	2,081,000	10,694
58013M-FA-7	MCDONALDS CORPORATION		10/10/2023	Various		4,395,330	5,131,000	82,315
58013M-FT-6	MCDONALDS CORPORATION		10/04/2023	DEUTSCHE BANK AG		4,383,700	5,000,000	19,313
581557-BR-5	MCKESSON CORP		05/22/2023	Millennium Advisors		767,516	860,000	3,075
58933Y-BL-8	MERCK & CO INC		05/08/2023	JPMORGAN CHASE & CO.		17,892,540	18,000,000	
58933Y-BN-4	MERCK & CO INC		05/08/2023	BNP CAPITAL MARKETS		5,973,780	6,000,000	
59001A-BD-3	MERITAGE HOMES CORP		07/27/2023	BANK OF AMERICA/MERRILL LYNCH		3,145,625	3,500,000	39,934
30303M-8M-7	META PLATFORMS INC		09/27/2023	Various		879,574	900,000	17,280
30303M-8Q-8	META PLATFORMS INC		09/28/2023	Various		19,668,050	20,000,000	115,889
30303M-8R-6	META PLATFORMS INC		05/01/2023	MORGAN STANLEY		14,955,300	15,000,000	
591894-CE-8	METROPOLITAN EDISON COMPANY		03/28/2023	BARCLAYS		5,991,660	6,000,000	
592179-KF-1	METROPOLITAN LIFE GLOBAL FUNDING I		01/03/2023	BANK OF AMERICA/MERRILL LYNCH		9,999,100	10,000,000	
595620-AX-3	MIDAMERICAN ENERGY COMPANY		09/05/2023	MUFG SECURITIES AMERICAS INC		4,993,300	5,000,000	
595620-AY-1	MIDAMERICAN ENERGY COMPANY		09/05/2023	MUFG SECURITIES AMERICAS INC		3,995,360	4,000,000	
59562V-BD-8	MIDAMERICAN ENERGY HOLDINGS CO		04/10/2023	Various		35,505,859	36,490,000	599,264
603051-AE-3	MINERAL RESOURCES LTD	D	10/03/2023	Various		5,541,000	5,550,000	925
605417-BZ-6	MISSISSIPPI POWER CO		07/25/2023	GOLDMAN, SACHS & CO.		5,858,650	7,000,000	109,083
606822-CY-8	MITSUBISHI UFJ FINANCIAL GROUP INC	D	04/11/2023	MORGAN STANLEY		5,000,000	5,000,000	
60871R-AD-2	MOLSON COORS BREWING CO		05/19/2023	DEUTSCHE BANK AG		4,574,850	5,000,000	15,278
609207-AU-9	MONDELEZ INTERNATIONAL INC		04/24/2023	MORGAN STANLEY		1,048,242	1,120,000	8,027
606950-AA-1	MONEYGRAM INTERNATIONAL INC		05/31/2023	GOLDMAN, SACHS & CO.		10,541,000	12,700,000	
609935-AA-9	MONONGAHELA POWER COMPANY		09/12/2023	MORGAN STANLEY		9,982,100	10,000,000	
61690U-4T-4	MORGAN STANLEY		09/27/2023	Various		10,880,132	10,900,000	18,541
61747Y-EQ-4	MORGAN STANLEY		09/27/2023	NATIONAL GENERAL RE		886,244	900,000	14,480
61747Y-FA-8	MORGAN STANLEY		01/17/2023	MORGAN STANLEY		14,999,700	15,000,000	
61747Y-FB-6	MORGAN STANLEY		01/17/2023	MORGAN STANLEY		3,000,000	3,000,000	
61747Y-FD-2	MORGAN STANLEY		04/19/2023	MORGAN STANLEY		25,000,000	25,000,000	
61747Y-FE-0	MORGAN STANLEY		04/19/2023	MORGAN STANLEY		12,000,000	12,000,000	
61747Y-FF-7	MORGAN STANLEY		09/27/2023	NATIONAL GENERAL RE		879,903	900,000	8,991
61747Y-FG-5	MORGAN STANLEY		07/19/2023	MORGAN STANLEY		7,000,000	7,000,000	

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61747Y-FH-3	MORGAN STANLEY		10/30/2023	MORGAN STANLEY		10,000,000	10,000,000	
61747Y-FJ-9	MORGAN STANLEY		10/30/2023	MORGAN STANLEY		10,000,000	10,000,000	
61690U-7W-4	MORGAN STANLEY BANK NA		10/30/2023	MORGAN STANLEY		5,000,000	5,000,000	
61945C-AH-6	MOSAIC CO/THE		12/04/2023	BANK OF AMERICA/MERRILL LYNCH		999,480	1,000,000	
55336V-BV-1	MPLX LP		02/02/2023	MUFG SECURITIES AMERICAS INC		9,917,000	10,000,000	
626738-AF-5	MURPHY OIL USA INC		10/04/2023	JEFFERIES & COMPANY, INC.		477,074	590,000	3,134
63111X-AG-6	NASDAQ INC		06/22/2023	GOLDMAN, SACHS & CO.		4,996,000	5,000,000	
63111X-AH-4	NASDAQ INC		06/22/2023	GOLDMAN, SACHS & CO.		7,485,075	7,500,000	
63111X-AJ-0	NASDAQ INC		06/22/2023	GOLDMAN, SACHS & CO.		4,998,600	5,000,000	
63111X-AK-7	NASDAQ INC		08/15/2023	JPMORGAN CHASE & CO.		9,726,600	10,000,000	80,986
636274-AD-4	NATIONAL GRID PLC	D	06/07/2023	BANK OF AMERICA/MERRILL LYNCH		20,000,000	20,000,000	
636274-AE-2	NATIONAL GRID PLC	D	06/07/2023	BANK OF AMERICA/MERRILL LYNCH		20,000,000	20,000,000	
637432-NQ-4	NATIONAL RURAL UTILITIES COOPERATI		11/20/2023	DEUTSCHE BANK AG		4,687,000	5,000,000	11,375
637432-NS-0	NATIONAL RURAL UTILITIES COOPERATI		07/20/2023	Various		14,022,400	15,000,000	193,736
637432-PA-7	NATIONAL RURAL UTILITIES COOPERATI		02/02/2023	MIZUHO SECURITIES USA INC.		5,443,650	5,000,000	19,333
63743H-FJ-6	NATIONAL RURAL UTILITIES COOPERATI		06/26/2023	JPMORGAN CHASE & CO.		14,998,350	15,000,000	
637639-AJ-4	NATIONAL SECURITIES CLEARING CORP		09/27/2023	NATIONAL GENERAL RE		1,190,018	1,200,000	20,085
637639-AK-1	NATIONAL SECURITIES CLEARING CORP		05/22/2023	BANK OF AMERICA/MERRILL LYNCH		9,972,900	10,000,000	
63902H-AH-2	NATURE CONSERVANCY (THE)		12/20/2023	CONVERSION		2,250,000	2,250,000	8,387
63902H-AK-5	NATURE CONSERVANCY (THE)		12/20/2023	CONVERSION		2,000,000	2,000,000	10,835
63902H-AL-3	NATURE CONSERVANCY (THE)		12/20/2023	CONVERSION		2,275,000	2,275,000	13,927
63902H-AP-4	NATURE CONSERVANCY (THE)		12/20/2023	CONVERSION		1,152,000	1,152,000	9,253
02608A-AA-7	NECESSITY RETAIL REIT INC		11/29/2023	BARCLAYS		1,336,300	1,660,000	12,658
64110D-AL-8	NETAPP INC		12/04/2023	Millennium Advisors		557,137	590,000	5,040
641423-CG-1	NEVADA POWER COMPANY		09/21/2023	Various		19,962,100	20,000,000	20,000
644393-AB-6	NEW FORTRESS ENERGY INC		09/20/2023	JPMORGAN CHASE & CO.		463,030	500,000	15,528
64952W-EZ-2	NEW YORK LIFE GLOBAL FUNDING		01/24/2023	MORGAN STANLEY		14,972,550	15,000,000	
649840-CU-7	NEW YORK STATE ELECTRIC & GAS CORP		08/03/2023	MUFG SECURITIES AMERICAS INC		14,969,400	15,000,000	
649840-CV-5	NEW YORK STATE ELECTRIC & GAS CORP		08/03/2023	MUFG SECURITIES AMERICAS INC		9,984,100	10,000,000	
651587-AG-2	NEWMARKET CORP		08/03/2023	Market Axess		914,792	1,130,000	11,780
65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDINGS IN		02/03/2023	Various		20,226,786	23,738,000	97,061
65339K-BS-8	NEXTERA ENERGY CAPITAL HOLDINGS IN		08/07/2023	BANK OF AMERICA/MERRILL LYNCH		12,997,400	13,000,000	
65339K-CJ-7	NEXTERA ENERGY CAPITAL HOLDINGS IN		02/22/2023	BNP CAPITAL MARKETS		9,674,900	10,000,000	54,167
65339K-CM-0	NEXTERA ENERGY CAPITAL HOLDINGS IN		02/14/2023	Various		41,783,760	42,000,000	14,292
65339K-CN-8	NEXTERA ENERGY CAPITAL HOLDINGS IN		02/06/2023	MORGAN STANLEY		15,988,160	16,000,000	
65339K-CP-3	NEXTERA ENERGY CAPITAL HOLDINGS IN		02/06/2023	MORGAN STANLEY		39,989,200	40,000,000	
65339K-CQ-1	NEXTERA ENERGY CAPITAL HOLDINGS IN		02/06/2023	MORGAN STANLEY		19,990,200	20,000,000	
65473Q-BC-6	NISOURCE FINANCE CORP		01/23/2023	MORGAN STANLEY		4,685,550	5,000,000	106,667
65473Q-BD-4	NISOURCE FINANCE CORPORATION		01/23/2023	MORGAN STANLEY		5,171,450	5,000,000	136,542
65473P-AN-5	NISOURCE INC		09/27/2023	Various		6,486,711	6,500,000	93,990
65473P-AP-0	NISOURCE INC		09/27/2023	Various		12,820,015	12,900,000	14,715
65480C-AE-5	NISSAN MOTOR ACCEPTANCE COMPANY		09/12/2023	BANK OF AMERICA/MERRILL LYNCH		4,995,200	5,000,000	
655844-BH-0	NORFOLK SOUTHERN CORP		01/17/2023	U.S. BANCORP		1,674,947	1,718,000	24,930
655844-BM-9	NORFOLK SOUTHERN CORP		01/17/2023	U.S. BANCORP		4,307,165	4,932,000	58,444
655844-BR-8	NORFOLK SOUTHERN CORP		09/28/2023	JPMORGAN CHASE & CO.		4,110,204	5,010,000	49,829
655844-BY-3	NORFOLK SOUTHERN CORPORATION		10/02/2023	GOLDMAN, SACHS & CO.		1,507,920	2,000,000	8,300
655844-CE-6	NORFOLK SOUTHERN CORPORATION		01/05/2023	WELLS FARGO		3,459,360	4,000,000	19,267
655844-CQ-9	NORFOLK SOUTHERN CORPORATION		01/26/2023	GOLDMAN, SACHS & CO.		29,895,000	30,000,000	
655844-CR-7	NORFOLK SOUTHERN CORPORATION		09/13/2023	JPMORGAN CHASE & CO.		11,833,111	12,065,000	72,775
655844-CT-3	NORFOLK SOUTHERN CORPORATION		12/01/2023	Various		30,240,101	29,670,000	45,434
655844-CU-0	NORFOLK SOUTHERN CORPORATION		11/20/2023	GOLDMAN, SACHS & CO.		4,986,050	5,000,000	
66553Q-AB-7	NORTHERN OIL AND GAS INC		05/08/2023	BANK OF AMERICA/MERRILL LYNCH		3,351,312	3,400,000	
665772-CX-5	NORTHERN STATES POWER COMPANY (MIN		05/01/2023	MIZUHO SECURITIES USA INC.		9,925,400	10,000,000	
666807-BD-3	NORTHROP GRUMMAN CORP		10/03/2023	JPMORGAN CHASE & CO.		1,278,349	1,450,000	28,476
666807-BH-4	NORTHROP GRUMMAN CORP		10/16/2023	Various		1,593,456	1,893,000	31,761

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666807-BJ-0	NORTHROP GRUMMAN CORP		10/16/2023	JPMORGAN CHASE & CO.		3,128,917	4,259,000	1,366
666807-BS-0	NORTHROP GRUMMAN CORP		02/02/2023	Various		10,159,655	10,174,000	118,131
666807-BT-8	NORTHROP GRUMMAN CORP		10/02/2023	JPMORGAN CHASE & CO.		5,115,909	5,654,000	123,752
666807-CH-3	NORTHROP GRUMMAN CORP		02/06/2023	WELLS FARGO		30,968,380	31,000,000	
668771-AK-4	NORTONLIFELOCK INC		12/04/2023	SUNTRUST INVESTMENT SERVICES, INC.		797,150	790,000	9,776
66977W-AP-4	NOVA CHEMICALS CORP	A	09/27/2023	NATIONAL GENERAL RE		470,285	500,000	10,139
670001-AE-6	NOVELIS CORP		02/07/2023	BANK OF AMERICA/MERRILL LYNCH		1,832,500	2,000,000	2,375
629377-CN-0	NRG ENERGY INC		07/24/2023	CANTOR FITZGERALD		4,510,850	5,000,000	15,000
629377-CT-7	NRG ENERGY INC		03/02/2023	GOLDMAN, SACHS & CO.		6,912,430	7,000,000	
62954W-AK-1	NTT FINANCE CORP	D	09/27/2023	NATIONAL GENERAL RE		868,203	900,000	6,558
67077M-BA-5	NUTRIEN LTD	A	03/23/2023	BANK MONTREAL / NESBITT BURNS		10,980,200	11,000,000	
67077M-BB-3	NUTRIEN LTD	A	08/22/2023	Various		4,703,700	5,000,000	118,417
62944T-AF-2	NVR INC		04/05/2023	GOLDMAN, SACHS & CO.		950,555	1,060,000	12,808
62954H-AL-2	NXP BV	D	08/15/2023	SEAPORT GROUP		3,387,600	5,000,000	868
62954H-BE-7	NXP BV	D	09/27/2023	NATIONAL GENERAL RE		854,073	900,000	12,760
62954H-AU-2	NXP BV / NXP FUNDING LLC / NXP USA	D	09/14/2023	BANK OF AMERICA/MERRILL LYNCH		4,203,600	6,000,000	68,792
674599-CR-4	OCCIDENTAL PETROLEUM CORPORATION		01/13/2023	MUFG SECURITIES AMERICAS INC		7,443,750	7,940,000	107,984
674599-DC-6	OCCIDENTAL PETROLEUM CORPORATION		06/07/2023	GOLDMAN, SACHS & CO.		19,864,000	20,000,000	259,000
674599-DD-4	OCCIDENTAL PETROLEUM CORPORATION		06/29/2023	GOLDMAN, SACHS & CO.		10,888,400	10,000,000	129,167
674599-DF-9	OCCIDENTAL PETROLEUM CORPORATION		06/15/2023	BANK OF AMERICA/MERRILL LYNCH		14,284,641	13,940,000	228,670
674599-EE-1	OCCIDENTAL PETROLEUM CORPORATION		06/28/2023	Various		10,413,782	10,547,000	46,729
677050-AS-5	OGLETHORPE POWER CORPORATION		05/11/2023	EXCHANGE		1,991,334	2,000,000	10,000
677050-AT-3	OGLETHORPE POWER CORPORATION		11/28/2023	MUFG SECURITIES AMERICAS INC		1,970,560	2,000,000	
678858-BX-8	OKLAHOMA GAS AND ELECTRIC COMPANY		01/03/2023	MUFG SECURITIES AMERICAS INC		14,953,800	15,000,000	
678858-BY-6	OKLAHOMA GAS AND ELECTRIC COMPANY		03/21/2023	MIZUHO SECURITIES USA INC.		6,965,770	7,000,000	
681919-BB-1	OMNICOM GROUP INC		01/04/2023	MORGAN STANLEY		1,049,363	1,250,000	5,615
68233J-CP-7	ONCOR ELECTRIC DELIVERY COMPANY LL		05/08/2023	U.S. BANCORP		9,521,200	10,000,000	77,000
68235P-AN-8	ONE GAS INC		12/11/2023	MIZUHO SECURITIES USA INC.		6,990,270	7,000,000	
682691-AA-8	ONEMAIN FINANCE CORP		09/27/2023	NATIONAL GENERAL RE		372,500	500,000	667
682691-AB-6	ONEMAIN FINANCE CORP		11/02/2023	MARKET AXESS		433,850	500,000	5,396
682680-BH-5	ONEOK INC		08/10/2023	GOLDMAN, SACHS & CO.		4,994,300	5,000,000	
682680-BJ-1	ONEOK INC		08/10/2023	GOLDMAN, SACHS & CO.		14,980,350	15,000,000	
682680-BK-8	ONEOK INC		08/10/2023	GOLDMAN, SACHS & CO.		9,980,500	10,000,000	
683715-AD-8	OPEN TEXT CORP	A	09/27/2023	NATIONAL GENERAL RE		411,499	500,000	6,243
683720-AC-0	OPEN TEXT HOLDINGS INC	C	12/07/2023	Various		11,661,932	13,789,000	62,471
68389X-AV-7	ORACLE CORPORATION		01/04/2023	DEUTSCHE BANK AG		937,745	1,050,000	22,324
68389X-BT-1	ORACLE CORPORATION		09/27/2023	NATIONAL GENERAL RE		1,146,804	1,204,200	14,718
68389X-BZ-7	ORACLE CORPORATION		02/21/2023	BANK OF AMERICA/MERRILL LYNCH		3,687,600	5,000,000	75,028
68389X-CD-5	ORACLE CORPORATION		09/27/2023	NATIONAL GENERAL RE		1,456,830	1,680,000	215
68389X-CH-6	ORACLE CORPORATION		09/27/2023	NATIONAL GENERAL RE		917,236	900,000	21,218
68389X-CP-8	ORACLE CORPORATION		02/03/2023	Various		39,749,250	40,000,000	3,403
68389X-CQ-6	ORACLE CORPORATION		02/02/2023	GOLDMAN, SACHS & CO.		9,949,300	10,000,000	
68622T-AB-7	ORGANON FINANCE 1 LLC		10/04/2023	Various		597,094	750,000	15,695
68902V-AH-0	OTIS WORLDWIDE CORP		05/02/2023	Jane Street Execution Services, LLC		1,034,345	1,090,000	1,805
69047Q-AA-0	OVINTIV INC		09/27/2023	NATIONAL GENERAL RE		894,548	900,000	16,526
69047Q-AB-8	OVINTIV INC		05/16/2023	GOLDMAN, SACHS & CO.		6,998,110	7,000,000	
69047Q-AC-6	OVINTIV INC		05/16/2023	GOLDMAN, SACHS & CO.		6,985,510	7,000,000	
690742-AF-8	OWENS CORNING		08/03/2023	Jane Street Execution Services, LLC		972,753	1,030,000	16,732
69073T-AU-7	OWENS-BROCKWAY GLASS CONTAINER INC		05/12/2023	WELLS FARGO		6,600,000	6,600,000	
694308-HM-2	PACIFIC GAS & ELECTRIC UTILITIES		05/02/2023	WELLS FARGO		488,366	510,000	6,892
694308-JQ-1	PACIFIC GAS & ELECTRIC UTILITIES		12/19/2023	GOLDMAN, SACHS & CO.		8,492,200	10,000,000	212,500
694308-HP-5	PACIFIC GAS AND ELECTRIC CO		04/05/2023	GOLDMAN, SACHS & CO.		601,517	640,000	2,045
694308-HS-9	PACIFIC GAS AND ELECTRIC CO		02/06/2023	Jane Street Execution Services, LLC		1,425,178	1,540,000	20,187
694308-KE-6	PACIFIC GAS AND ELECTRIC COMPANY		07/06/2023	JEFFERIES & COMPANY, INC.		543,105	560,000	2,464
694308-KH-9	PACIFIC GAS AND ELECTRIC COMPANY		06/01/2023	Various		18,556,565	19,000,000	377,156
694308-KK-2	PACIFIC GAS AND ELECTRIC COMPANY		03/28/2023	WELLS FARGO		7,971,280	8,000,000	

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694308-KM-8	PACIFIC GAS AND ELECTRIC COMPANY		06/29/2023	Various		27,607,400	27,761,000	74,300
694308-KP-1	PACIFIC GAS AND ELECTRIC COMPANY		11/06/2023	MIZUHO SECURITIES USA INC.		27,930,000	28,000,000	
695114-DA-3	PACIFICORP		05/15/2023	SMBC Nikko Securities America, Inc		13,993,840	14,000,000	
695156-AX-7	PACKAGING CORP OF AMERICA		11/27/2023	DEUTSCHE BANK AG		1,998,480	2,000,000	
69754A-AA-8	PALOMINO FUNDING TRUST I		06/08/2023	JPMORGAN CHASE & CO.		20,000,000	20,000,000	
70137W-AG-3	PARKLAND CORP	A	04/04/2023	JPMORGAN CHASE & CO.		456,333	510,000	319
70137W-AL-2	PARKLAND CORP	A	09/27/2023	NATIONAL GENERAL RE		427,685	500,000	9,378
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC		01/10/2023	EXCHANGE		5,200		
70462G-AB-4	PEACEHEALTH SYSTEM SERVICES		12/20/2023	CONVERSION		10,000,000	10,000,000	13,368
693304-BF-3	PECO ENERGY CO		06/15/2023	SMBC Nikko Securities America, Inc		11,975,760	12,000,000	
70932M-AD-9	PENNYMAC FINANCIAL SERVICES INC		12/06/2023	GOLDMAN, SACHS & CO.		4,870,943	4,900,000	
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC		07/27/2023	MORGAN STANLEY		3,475,000	4,000,000	19,167
709599-BN-3	PENSKE TRUCK LEASING CO LP / PTL F		09/27/2023	NATIONAL GENERAL RE		843,003	900,000	9,460
714046-AG-4	PERKINELMER INC		03/22/2023	SANTANDER INVESTMENT SECURITIES INC		4,414,750	5,000,000	4,125
714046-AN-9	PERKINELMER INC		03/22/2023	MORGAN STANLEY		7,897,300	10,000,000	5,625
71424V-AA-8	PERMIAN RESOURCES OPERATING LLC		12/07/2023	Various		13,479,000	13,500,000	74,317
716973-AC-6	PFIZER INVESTMENT ENTERPRISES PTE		05/16/2023	BANK OF AMERICA/MERRILL LYNCH		24,970,000	25,000,000	
716973-AD-4	PFIZER INVESTMENT ENTERPRISES PTE		05/16/2023	BANK OF AMERICA/MERRILL LYNCH		27,950,440	28,000,000	
716973-AF-9	PFIZER INVESTMENT ENTERPRISES PTE		10/03/2023	Various		27,596,700	29,000,000	193,044
716973-AH-5	PFIZER INVESTMENT ENTERPRISES PTE		05/16/2023	BANK OF AMERICA/MERRILL LYNCH		24,514,250	25,000,000	
718172-AP-4	PHILIP MORRIS INTERNATIONAL INC ABS		04/06/2023	MORGAN STANLEY		5,561,591	6,284,000	16,496
718172-BD-0	PHILIP MORRIS INTERNATIONAL INC ABS		04/13/2023	JPMORGAN CHASE & CO.		18,136,400	20,000,000	411,667
718172-CX-5	PHILIP MORRIS INTERNATIONAL INC ABS		02/02/2023	Market Axess		621,592	580,000	7,318
718172-CY-3	PHILIP MORRIS INTERNATIONAL INC ABS		04/27/2023	GOLDMAN, SACHS & CO.		5,018,900	5,000,000	51,458
718172-CZ-0	PHILIP MORRIS INTERNATIONAL INC ABS		04/27/2023	Various		24,078,360	24,000,000	205,833
718172-DA-4	PHILIP MORRIS INTERNATIONAL INC ABS		04/27/2023	Various		34,067,520	34,000,000	270,486
718172-DB-2	PHILIP MORRIS INTERNATIONAL INC ABS		04/27/2023	Various		47,240,110	47,000,000	226,944
718172-DC-0	PHILIP MORRIS INTERNATIONAL INC ABS		09/05/2023	DEUTSCHE BANK AG		14,878,650	15,000,000	
718172-DD-8	PHILIP MORRIS INTERNATIONAL INC ABS		09/05/2023	BANK OF AMERICA/MERRILL LYNCH		19,766,000	20,000,000	
718172-DE-6	PHILIP MORRIS INTERNATIONAL INC ABS		09/21/2023	Various		26,389,690	27,000,000	28,125
718546-AW-4	PHILLIPS 66		12/21/2023	DEUTSCHE BANK AG		1,130,679	1,340,000	880
718547-AT-9	PHILLIPS 66		03/27/2023	MIZUHO SECURITIES USA INC.		6,983,760	7,000,000	
718547-AB-8	PHILLIPS 66 CO		05/02/2023	EXCHANGE		8,488,287	8,500,000	79,251
720186-AQ-8	PIEDMONT NATURAL GAS COMPANY INC		06/05/2023	U.S. BANCORP		14,999,850	15,000,000	
721283-AB-5	PIKE CORP		11/29/2023	MORGAN STANLEY		2,000,000	2,000,000	
72147K-AJ-7	PILGRIMS PRIDE CORP		02/17/2023	EXCHANGE		1,858,808	1,878,000	27,048
72147K-AK-4	PILGRIMS PRIDE CORP		04/04/2023	MIZUHO SECURITIES USA INC.		24,828,000	25,000,000	
723484-AH-4	PINNACLE WEST CAPITAL CORPORATION		06/21/2023	Jane Street Execution Services, LLC		967,324	1,060,000	306
723787-AV-9	PIONEER NATURAL RESOURCES COMPANY		03/27/2023	WELLS FARGO		5,997,060	6,000,000	
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		12/20/2023	GOLDMAN, SACHS & CO.		11,344,962	13,714,000	156,076
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP		09/27/2023	NATIONAL GENERAL RE		902,401	930,000	19,460
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP		03/10/2023	BARCLAYS		9,234,857	10,544,000	92,538
69351U-BA-0	PPL ELECTRIC UTILITIES CORPORATION		02/27/2023	BARCLAYS		19,795,000	20,000,000	
69351U-BB-8	PPL ELECTRIC UTILITIES CORPORATION		02/27/2023	BARCLAYS		8,817,930	9,000,000	
744448-CK-5	PUBLIC SERVICE CO OF COLORADO		07/21/2023	JPMORGAN CHASE & CO.		2,407,250	2,795,000	43,400
744448-BZ-3	PUBLIC SERVICE COMPANY OF COLORADO		08/17/2023	BARCLAYS		2,273,607	2,241,000	66,141
744448-CN-9	PUBLIC SERVICE COMPANY OF COLORADO		09/21/2023	GOLDMAN, SACHS & CO.		1,444,920	2,000,000	21,111
744448-CY-5	PUBLIC SERVICE COMPANY OF COLORADO		03/27/2023	JPMORGAN CHASE & CO.		6,950,860	7,000,000	
744538-AF-6	PUBLIC SERVICE COMPANY OF NEW HAMP		09/18/2023	GOLDMAN, SACHS & CO.		14,977,950	15,000,000	
744533-BQ-2	PUBLIC SERVICE COMPANY OF OKLAHOMA		01/03/2023	WELLS FARGO		19,938,000	20,000,000	
744560-CL-8	PUBLIC SERVICE ELECTRIC AND GAS CO		03/23/2023	MUFG SECURITIES AMERICAS INC		11,988,840	12,000,000	
74456Q-CM-6	PUBLIC SERVICE ELECTRIC AND GAS CO		03/23/2023	MUFG SECURITIES AMERICAS INC		6,496,165	6,500,000	
74456Q-CN-4	PUBLIC SERVICE ELECTRIC AND GAS CO		08/03/2023	WELLS FARGO		18,975,300	19,000,000	
74456Q-CP-9	PUBLIC SERVICE ELECTRIC AND GAS CO		08/03/2023	WELLS FARGO		4,987,600	5,000,000	
744573-AQ-9	PUBLIC SERVICE ENTERPRISE GROUP IN		07/06/2023	DEUTSCHE BANK AG		5,392,800	7,000,000	45,111

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744573-AW-6	PUBLIC SERVICE ENTERPRISE GROUP IN		10/02/2023	JPMORGAN CHASE & CO.		29,968,200	30,000,000	
744573-AX-4	PUBLIC SERVICE ENTERPRISE GROUP IN		10/02/2023	JPMORGAN CHASE & CO.		19,944,600	20,000,000	
74834L-AX-8	QUEST DIAGNOSTICS INC		11/02/2023	Jane Street Execution Services, LLC		551,783	570,000	1,995
74834L-BD-1	QUEST DIAGNOSTICS INCORPORATED		10/30/2023	MORGAN STANLEY		12,993,110	13,000,000	
75103A-AA-3	RAISING CANE S RESTAURANTS LLC		12/07/2023	Various		15,761,750	15,350,000	45,807
75513E-CB-5	RAYTHEON TECHNOLOGIES CORPORATION		09/22/2023	Various		9,108,455	9,979,000	141,376
75513E-CR-0	RAYTHEON TECHNOLOGIES CORPORATION		02/23/2023	DEUTSCHE BANK AG		19,941,200	20,000,000	
75513E-CS-8	RAYTHEON TECHNOLOGIES CORPORATION		02/23/2023	DEUTSCHE BANK AG		14,973,300	15,000,000	
758750-AC-7	REGAL REXNORD CORP		01/09/2023	JPMORGAN CHASE & CO.		8,987,310	9,000,000	
758750-AD-5	REGAL REXNORD CORP		01/09/2023	JPMORGAN CHASE & CO.		8,994,240	9,000,000	
758750-AE-3	REGAL REXNORD CORP		01/09/2023	JPMORGAN CHASE & CO.		8,992,350	9,000,000	
758750-AF-0	REGAL REXNORD CORP		01/09/2023	JPMORGAN CHASE & CO.		8,972,460	9,000,000	
75886F-AE-7	REGENERON PHARMACEUTICALS INC.		04/05/2023	BARCLAYS		956,978	1,170,000	1,422
759509-AF-9	RELIANCE STEEL & ALUMINUM CO		04/24/2023	Jane Street Execution Services, LLC		950,536	1,030,000	2,641
75968N-AD-3	RENAISSANCERE HOLDINGS LTD		04/05/2023	JPMORGAN CHASE & CO.		471,300	500,000	8,750
760759-AK-6	REPUBLIC SERVICES INC		09/27/2023	WELLS FARGO		2,551,600	2,500,000	12,056
760759-AV-2	REPUBLIC SERVICES INC		02/03/2023	WELLS FARGO		2,603,220	3,000,000	29,900
760759-AY-6	REPUBLIC SERVICES INC		05/02/2023	Jane Street Execution Services, LLC		1,143,263	1,250,000	5,135
760759-BB-5	REPUBLIC SERVICES INC		12/07/2023	BANK OF AMERICA/MERRILL LYNCH		23,000,740	23,000,000	192,292
760759-BC-3	REPUBLIC SERVICES INC		03/21/2023	JPMORGAN CHASE & CO.		14,923,350	15,000,000	
760759-BH-2	REPUBLIC SERVICES INC		12/07/2023	BANK OF AMERICA/MERRILL LYNCH		19,886,400	20,000,000	
749571-AG-0	RHP HOTEL PROPERTIES LP / RHP FINA		05/22/2023	Market Axess		456,134	510,000	6,311
76774L-AB-3	RITCHIE BROS AUCTIONEERS INC	C	09/08/2023	Various		8,028,125	8,000,000	149,344
76774L-AC-1	RITCHIE BROS AUCTIONEERS INC	C	11/01/2023	Various		11,557,500	11,500,000	20,667
775109-BZ-3	ROGERS COMMUNICATIONS INC	A	03/02/2023	Various		(162,750)		
775109-CB-5	ROGERS COMMUNICATIONS INC	A	01/10/2023	JPMORGAN CHASE & CO.		(225,000)		
775109-CC-3	ROGERS COMMUNICATIONS INC	A	01/10/2023	JPMORGAN CHASE & CO.		(358,200)		
775109-CD-1	ROGERS COMMUNICATIONS INC	A	01/10/2023	BANK OF AMERICA/MERRILL LYNCH		(305,500)		
775109-CG-4	ROGERS COMMUNICATIONS INC	A	07/27/2023	EXCHANGE		14,425,474	15,000,000	176,000
775109-CH-2	ROGERS COMMUNICATIONS INC	A	07/27/2023	EXCHANGE		16,951,749	18,000,000	250,800
775109-CJ-8	ROGERS COMMUNICATIONS INC	A	07/27/2023	EXCHANGE		8,798,660	10,250,000	169,125
775109-CK-5	ROGERS COMMUNICATIONS INC	A	07/27/2023	EXCHANGE		8,982,085	10,000,000	166,833
77578J-AB-4	ROLLS ROYCE CORP	D	04/12/2023	BAIRD (ROBERT W.) & CO. INC.		7,796,250	8,250,000	
77578J-AC-2	ROLLS-ROYCE PLC	D	08/03/2023	Market Axess		916,801	940,000	16,816
778296-AF-0	ROSS STORES INC		12/04/2023	SMBC Nikko Securities America, Inc		541,482	600,000	744
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD		10/20/2023	Various		7,034,375	7,750,000	34,535
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD		05/09/2023	JPMORGAN CHASE & CO.		2,300,000	2,500,000	43,299
780153-BT-8	ROYAL CARIBBEAN CRUISES LTD		02/08/2023	Various		5,025,000	5,000,000	
78081B-AL-7	ROYALTY PHARMA PLC		09/26/2023	TD SECURITIES		2,642,920	4,000,000	9,533
78081B-AM-5	ROYALTY PHARMA PLC		10/04/2023	JPMORGAN CHASE & CO.		3,000,750	5,000,000	16,764
75513E-CT-6	RTX CORP		11/06/2023	MORGAN STANLEY		9,991,000	10,000,000	
75513E-CV-1	RTX CORP		11/06/2023	GOLDMAN, SACHS & CO.		12,991,290	13,000,000	
78409V-BG-8	S&P GLOBAL INC		03/01/2023	EXCHANGE		4,182,661	4,204,000	59,557
78409V-BJ-2	S&P GLOBAL INC		03/01/2023	EXCHANGE		10,318,743	11,000,000	
785592-AU-0	SABINE PASS LIQUEFACTION LLC		11/20/2023	Various		10,076,799	10,760,000	196,107
785592-AZ-9	SABINE PASS LIQUEFACTION LLC		08/28/2023	EXCHANGE		9,985,600	10,000,000	267,139
78669Q-AA-8	SAGICOR FINANCIAL COMPANY LTD (BAR		12/21/2023	JEFFERIES & COMPANY, INC.		480,350	500,000	3,165
79586K-AD-3	SAMARCO MINERACAO SA	D	09/26/2023	SCHEDULED PAY UP		16,906	16,906	
79588Y-AA-7	SAMARCO MINERACAO SA	D	12/04/2023	EXCHANGE		5,106,092	6,170,504	
797440-CE-2	SAN DIEGO GAS & ELECTRIC CO		08/07/2023	MORGAN STANLEY		9,957,000	10,000,000	
81180W-BH-3	SEAGATE HDD CAYMAN		05/24/2023	MORGAN STANLEY		2,600,000	2,600,000	
81180W-BJ-9	SEAGATE HDD CAYMAN		05/24/2023	MORGAN STANLEY		2,000,000	2,000,000	
812127-AB-4	SEALED AIR CORPORATION		11/08/2023	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000	
81257V-AA-9	SEATTLE CHILDREN HOSP		12/20/2023	CONVERSION		6,643,339	6,670,000	17,681
816851-BR-9	SEMPRA ENERGY		06/20/2023	RBC DOMINION SECURITIES		7,976,000	8,000,000	
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRE		09/27/2023	NATIONAL GENERAL RE		1,171,556	1,257,420	447
826418-BP-9	SIERRA PACIFIC POWER COMPANY		09/13/2023	MIZUHO SECURITIES USA INC.		6,955,900	7,000,000	

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83283W-AE-3	SMYRNA READY MIX CONCRETE LLC		11/07/2023	JPMORGAN CHASE & CO.		26,000,000	26,000,000	
83545G-BE-1	SONIC AUTOMOTIVE INC		10/13/2023	SUNTRUST INVESTMENT SERVICES, INC.		2,145,000	2,750,000	56,604
842400-HP-1	SOUTHERN CALIFORNIA EDISON COMPANY		05/02/2023	Millennium Advisors		912,244	920,000	16,422
842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY		09/27/2023	NATIONAL GENERAL RE		1,505,387	1,500,000	36,196
842400-HY-2	SOUTHERN CALIFORNIA EDISON COMPANY		09/26/2023	MUFG SECURITIES AMERICAS INC		12,982,580	13,000,000	
842587-DD-6	SOUTHERN COMPANY (THE)		09/27/2023	NATIONAL GENERAL RE		882,401	900,000	7,158
842587-DL-8	SOUTHERN COMPANY (THE)		09/27/2023	NATIONAL GENERAL RE		885,936	900,000	23,085
842587-DQ-7	SOUTHERN COMPANY (THE)		09/27/2023	Various		10,854,761	10,900,000	15,641
842587-DR-5	SOUTHERN COMPANY (THE)		05/15/2023	BARCLAYS		14,973,600	15,000,000	
842587-DS-3	SOUTHERN COMPANY (THE)		09/05/2023	WELLS FARGO		19,999,800	20,000,000	
842587-DT-1	SOUTHERN COMPANY (THE)		09/05/2023	WELLS FARGO		8,973,090	9,000,000	
84265V-AH-8	SOUTHERN COPPER CORP	C	04/24/2023	Various		964,810	980,000	316
843646-AJ-9	SOUTHERN POWER CO		08/16/2023	RBC DOMINION SECURITIES		1,297,678	1,459,000	7,021
845011-AE-5	SOUTHWEST GAS CORP		09/27/2023	MORGAN STANLEY		5,262,118	6,095,000	9,600
845011-AH-8	SOUTHWEST GAS CORP		03/21/2023	BANK OF AMERICA/MERRILL LYNCH		998,530	1,000,000	
845437-BR-2	SOUTHWESTERN ELECTRIC POWER COMPAN		12/01/2023	DEUTSCHE BANK AG		18,947,050	20,000,000	181,653
845437-BU-5	SOUTHWESTERN ELECTRIC POWER COMPAN		09/28/2023	MORGAN STANLEY		4,706,250	5,000,000	736
845743-BR-3	SOUTHWESTERN PUBLIC SERVICE COMPAN		09/19/2023	SEAPORT GROUP		2,126,917	2,975,000	11,008
84749A-AA-5	SPECIALTY BUILDING PRODUCTS/SBP FI		12/01/2023	Various		16,192,875	17,400,000	166,228
84859D-AC-1	SPIRE MISSOURI INC		02/06/2023	WELLS FARGO		9,985,000	10,000,000	
84859B-AA-9	SPIRIT IP CAYMAN LTD		04/06/2023	BARCLAYS		2,763,750	2,750,000	49,500
852060-AD-4	SPRINT CAPITAL CORP		04/18/2023	BARCLAYS		12,990,000	12,000,000	355,208
852060-AT-9	SPRINT CAPITAL CORPORATION		03/20/2023	Various		(1,060)		
853496-AH-0	STANDARD INDUSTRIES INC		07/20/2023	MORGAN STANLEY		2,973,838	3,650,000	2,669
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)		10/27/2023	JPMORGAN CHASE & CO.		4,658,625	5,050,000	51,361
855170-AA-4	STAR PARENT INC		09/19/2023	GOLDMAN, SACHS & CO.		2,850,000	2,850,000	
855244-AS-8	STARBUCKS CORPORATION		10/02/2023	Various		8,532,576	10,800,000	187,650
855244-AW-9	STARBUCKS CORPORATION		02/03/2023	Various		12,951,400	15,000,000	135,938
855244-AZ-2	STARBUCKS CORPORATION		02/02/2023	Various		14,989,400	17,000,000	97,538
857691-AG-4	STATION CASINOS LLC		12/18/2023	BANK OF AMERICA/MERRILL LYNCH		9,377,975	10,170,000	149,051
857691-AH-2	STATION CASINOS LLC		10/12/2023	BANK OF AMERICA/MERRILL LYNCH		1,600,000	2,000,000	34,688
858119-BL-3	STEEL DYNAMICS INC		11/02/2023	Millennium Advisors		557,214	590,000	5,546
85917P-AA-5	STERIS IRISH FINCO UNLIMITED CO		09/05/2023	Market Axess		929,210	1,130,000	14,577
863667-AE-1	STRYKER CORP		10/02/2023	GOLDMAN, SACHS & CO.		842,486	1,086,000	371
863667-BC-4	STRYKER CORPORATION		12/05/2023	U.S. BANCORP		10,989,330	11,000,000	
86614R-AP-2	SUMMIT MATERIALS LLC/SUMMIT MATERI		12/01/2023	Various		14,136,414	14,050,000	
86765B-AP-4	SUNOCO LOGISTICS PARTNERS OPERATIO		02/02/2023	MORGAN STANLEY		9,451,940	10,106,000	185,978
86765L-AT-4	SUNOCO LP		12/21/2023	Various		468,435	500,000	2,563
86765K-AA-7	SUNOCO LP / SUNOCO FINANCE CORP		09/13/2023	JPMORGAN CHASE & CO.		17,800,000	17,800,000	
87166F-AD-5	SYNCHRONY BANK		07/06/2023	Market Axess		1,006,205	1,050,000	21,735
871829-AZ-0	SYSCO CORP		11/20/2023	MARKET AXESS		636,946	660,000	3,506
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD	D	03/29/2023	MORGAN STANLEY		14,254,825	14,157,000	245,781
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD	D	02/08/2023	Various		29,518,450	35,000,000	255,681
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD	D	10/10/2023	BARCLAYS		4,647,102	6,771,000	52,913
874054-AF-6	TAKE-TWO INTERACTIVE SOFTWARE INC.		09/27/2023	NATIONAL GENERAL RE		867,815	900,000	14,466
874054-AJ-8	TAKE-TWO INTERACTIVE SOFTWARE INC.		09/27/2023	Various		11,172,509	11,200,000	27,167
874054-AK-5	TAKE-TWO INTERACTIVE SOFTWARE INC.		04/10/2023	WELLS FARGO		15,987,200	16,000,000	
875127-BC-5	TAMPA ELECTRIC CO		04/21/2023	MIZUHO SECURITIES USA INC.		1,734,740	2,000,000	38,667
875484-AJ-6	TANGER PROPERTIES LP		07/17/2023	Jane Street Execution Services, LLC		518,978	580,000	6,948
875484-AL-1	TANGER PROPERTIES LP		08/03/2023	Jane Street Execution Services, LLC		405,961	550,000	6,554
876030-AB-3	TAPESTRY INC		11/15/2023	MORGAN STANLEY		4,994,500	5,000,000	
876030-AC-1	TAPESTRY INC		11/15/2023	MORGAN STANLEY		6,986,210	7,000,000	
87612G-AE-1	TARGA RESOURCES CORP		11/06/2023	WELLS FARGO		7,982,320	8,000,000	
87612G-AF-8	TARGA RESOURCES CORP		11/06/2023	WELLS FARGO		9,994,900	10,000,000	
87612B-BS-0	TARGA RESOURCES PARTNERS LP		01/04/2023	WELLS FARGO		4,247,194	4,680,000	98,231
87724R-AA-0	TAYLOR MORRISON COMMUNITIES INC		03/02/2023	FLOW TRADERS BV		510,655	530,000	7,006

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
87901J-AH-8	TEGNA INC		11/02/2023	BARCLAYS		773,773	910,000	6,446
87971M-BW-2	TELUS CORPORATION	A	09/25/2023	RBC DOMINION SECURITIES		8,240,300	10,000,000	126,556
88034P-AB-5	TENCENT MUSIC ENTERTAINMENT GROUP	D	11/20/2023	MORGAN STANLEY		497,325	640,000	2,809
88033G-CZ-1	TENET HEALTHCARE CORPORATION		06/05/2023	Various		4,492,340	4,469,000	11,498
88033G-DB-3	TENET HEALTHCARE CORPORATION		01/20/2023	EXCHANGE		4,467,000	4,462,000	50,182
88033G-DH-0	TENET HEALTHCARE CORPORATION		01/20/2023	EXCHANGE		2,657,946	2,600,000	11,691
88033G-DM-9	TENET HEALTHCARE CORPORATION		01/20/2023	EXCHANGE		22,310,986	22,150,000	128,132
88033G-DR-8	TENET HEALTHCARE CORPORATION		01/20/2023	EXCHANGE		7,600,000	7,600,000	4,618
883556-CW-0	THERMO FISHER SCIENTIFIC INC		08/07/2023	GOLDMAN, SACHS & CO.		6,000,000	6,000,000	
883556-CX-8	THERMO FISHER SCIENTIFIC INC		08/07/2023	MIZUHO SECURITIES USA INC.		10,000,000	10,000,000	
883556-DB-5	THERMO FISHER SCIENTIFIC INC		11/28/2023	WELLS FARGO		9,984,600	10,000,000	
872540-AT-6	TJX COMPANIES INC		01/04/2023	Jane Street Execution Services, LLC		985,494	1,040,000	9,068
87264A-DC-6	T-MOBILE US INC		09/11/2023	MORGAN STANLEY		9,985,500	10,000,000	
87264A-AV-7	T-MOBILE USA INC		12/18/2023	BARCLAYS		9,938,000	10,000,000	183,403
87264A-BT-1	T-MOBILE USA INC		02/03/2023	GOLDMAN, SACHS & CO.		8,600,700	10,000,000	137,361
87264A-BV-6	T-MOBILE USA INC		02/16/2023	JPMORGAN CHASE & CO.		13,405,800	15,000,000	177,188
87264A-CW-3	T-MOBILE USA INC		02/06/2023	WELLS FARGO		26,100,750	25,000,000	94,167
87264A-CY-9	T-MOBILE USA INC		02/06/2023	DEUTSCHE BANK AG		19,965,400	20,000,000	
87264A-DD-4	T-MOBILE USA INC		09/11/2023	MORGAN STANLEY		9,983,000	10,000,000	
88947E-AS-9	TOLL BROTHERS FINANCE CORP.		05/02/2023	MORGAN STANLEY		511,316	520,000	3,450
88947E-AU-4	TOLL BROTHERS FINANCE CORP.		03/03/2023	Market Axess		955,288	1,110,000	14,763
89055F-AC-7	TOPBUILD CORP		12/12/2023	Various		5,102,483	5,930,000	72,673
89115A-2S-0	TORONTO-DOMINION BANK/THE	A	07/10/2023	TD SECURITIES		7,000,000	7,000,000	
89236T-HX-6	TOYOTA MOTOR CREDIT CORP		12/04/2023	WELLS FARGO		2,654,025	3,300,000	22,083
893526-DJ-9	TRANSCANADA PIPELINES LTD	A	01/17/2023	U.S. BANCORP		2,830,464	2,654,000	21,586
89352H-BB-4	TRANSCANADA PIPELINES LTD	A	09/27/2023	NATIONAL GENERAL RE		854,421	900,000	4,125
89352H-BC-2	TRANSCANADA PIPELINES LTD	A	01/17/2023	U.S. BANCORP		8,940,080	10,813,000	72,838
893647-BH-9	TRANSDIGM INC		05/02/2023	SMBC Nikko Securities America, Inc		631,449	630,000	6,431
893647-BR-7	TRANSDIGM INC		02/23/2023	Various		17,051,875	17,150,000	26,016
893647-BS-5	TRANSDIGM INC		08/09/2023	MORGAN STANLEY		21,700,000	21,700,000	
893647-BT-3	TRANSDIGM INC		11/15/2023	GOLDMAN, SACHS & CO.		2,779,000	2,800,000	
893830-BX-6	TRANSOCEAN INC		01/17/2023	GOLDMAN, SACHS & CO.		2,600,000	2,600,000	
87265H-AG-4	TRI POINTE GROUP INC		11/22/2023	Various		2,546,295	2,700,000	62,843
896288-AA-5	TRINET GROUP INC		09/20/2023	BARCLAYS		460,512	540,000	1,103
896522-AJ-8	TRINITY INDUSTRIES INC.		06/28/2023	BANK OF AMERICA/MERRILL LYNCH		12,300,000	12,300,000	
89788M-AQ-5	TRUIST FINANCIAL CORP		10/25/2023	SUNTRUST INVESTMENT SERVICES, INC.		10,000,000	10,000,000	
872898-AA-9	TSMC ARIZONA CORP	C	02/06/2023	MIZUHO SECURITIES USA INC.		791,067	880,000	4,406
898813-AV-2	TUCSON ELECTRIC POWER CO		02/13/2023	SUNTRUST INVESTMENT SERVICES, INC.		6,980,470	7,000,000	
90353T-AE-0	UBER TECHNOLOGIES INC		10/04/2023	Jane Street Execution Services, LLC		580,157	580,000	2,538
902674-ZV-5	UBS AG (LONDON BRANCH)	D	09/05/2023	UNION BANK OF SWITZERLAND		24,998,500	25,000,000	
902674-ZZ-6	UBS AG (LONDON BRANCH)	D	11/02/2023	UNION BANK OF SWITZERLAND		943,612	1,060,000	5,705
902674-ZW-3	UBS AG LONDON	D	09/05/2023	UNION BANK OF SWITZERLAND		9,999,600	10,000,000	
225401-BC-1	UBS GROUP AG	D	09/18/2023	UNION BANK OF SWITZERLAND		25,000,000	25,000,000	
225401-BE-7	UBS GROUP AG	D	09/18/2023	UNION BANK OF SWITZERLAND		20,000,000	20,000,000	
225401-BG-2	UBS GROUP AG	D	09/18/2023	UNION BANK OF SWITZERLAND		18,000,000	18,000,000	
902613-AX-6	UBS GROUP AG	D	09/20/2023	Various		1,838,547	1,926,000	21,497
90351D-AF-4	UBS GROUP FUNDING SWITZERLAND AG	D	09/27/2023	NATIONAL GENERAL RE		970,734	1,020,000	18,934
02360F-AB-2	UNION ELECTRIC CO		09/28/2023	GOLDMAN, SACHS & CO.		4,044,447	4,327,000	38,859
906548-CJ-9	UNION ELECTRIC CO		09/27/2023	SCOTIA CAPITAL (USA) INC.		2,149,574	2,822,000	4,280
906548-CW-0	UNION ELECTRIC CO		02/27/2023	BANK OF AMERICA/MERRILL LYNCH		6,985,580	7,000,000	
90932L-AH-0	UNITED AIRLINES INC		02/14/2023	OPPENHEIMER & CO., INC.		3,867,375	4,300,000	66,125
911163-AA-1	UNITED NATURAL FOODS INC		03/24/2023	JPMORGAN CHASE & CO.		3,595,000	4,000,000	122,250
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC		11/20/2023	BANK OF AMERICA/MERRILL LYNCH		417,625	500,000	6,615
913017-BS-7	UNITED TECHNOLOGIES CORP		09/21/2023	JEFFERIES & COMPANY, INC.		1,695,295	1,750,000	44,333
913017-BT-5	UNITED TECHNOLOGIES CORP		09/27/2023	WELLS FARGO		8,242,100	10,000,000	147,500
913017-CW-7	UNITED TECHNOLOGIES CORPORATION		09/27/2023	UNION BANK OF SWITZERLAND		423,500	500,000	8,220
91324P-CD-2	UNITEDHEALTH GROUP INC		10/03/2023	U.S. BANCORP		4,202,603	5,277,000	12,460

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91324P-EU-2	UNITEDHEALTH GROUP INC		03/23/2023	WELLS FARGO		8,983,080	9,000,000	
91324P-EV-0	UNITEDHEALTH GROUP INC		03/23/2023	WELLS FARGO		16,892,390	17,000,000	
91324P-EW-8	UNITEDHEALTH GROUP INC		03/23/2023	WELLS FARGO		16,885,080	17,000,000	
91324P-EX-6	UNITEDHEALTH GROUP INC		03/23/2023	WELLS FARGO		2,977,890	3,000,000	
91705J-AC-9	URBAN ONE INC		07/17/2023	JEFFERIES & COMPANY, INC.		444,900	500,000	17,208
90290M-AG-6	US FOODS INC		09/11/2023	BANK OF AMERICA/MERRILL LYNCH		4,600,000	4,600,000	
90290M-AH-4	US FOODS INC		09/11/2023	BANK OF AMERICA/MERRILL LYNCH		7,300,000	7,300,000	
92047W-AD-3	VALVOLINE INC		03/01/2023	STIFEL CAPITAL MARKETS		11,229,975	11,430,000	186,214
92328M-AE-3	VENTURE GLOBAL CALCASIEU PASS LLC		01/10/2023	RBC DOMINION SECURITIES		4,750,000	4,750,000	
92332Y-AA-9	VENTURE GLOBAL LNG INC		10/17/2023	Various		32,487,500	32,550,000	80,686
92332Y-AB-7	VENTURE GLOBAL LNG INC		05/24/2023	JPMORGAN CHASE & CO.		30,050,000	30,050,000	
92332Y-AC-5	VENTURE GLOBAL LNG INC		11/06/2023	JPMORGAN CHASE & CO.		7,070,000	7,000,000	25,861
92332Y-AD-3	VENTURE GLOBAL LNG INC		11/06/2023	JPMORGAN CHASE & CO.		16,283,015	16,250,000	34,563
92338C-AA-1	VERALTO CORP		09/11/2023	BANK OF AMERICA/MERRILL LYNCH		19,996,800	20,000,000	
92343V-DR-2	VERIZON COMMUNICATIONS INC		08/10/2023	U.S. BANCORP		8,158,050	9,000,000	179,247
92343V-FR-0	VERIZON COMMUNICATIONS INC		11/02/2023	JEFFERIES & COMPANY, INC.		2,639,103	3,490,000	17,983
92343V-FT-6	VERIZON COMMUNICATIONS INC		09/25/2023	Various		26,063,140	39,000,000	279,649
92343V-GJ-7	VERIZON COMMUNICATIONS INC		10/02/2023	Various		22,508,780	27,000,000	55,321
92343V-GK-4	VERIZON COMMUNICATIONS INC		08/17/2023	Various		13,172,443	17,680,000	169,010
92343V-GN-8	VERIZON COMMUNICATIONS INC		07/17/2023	Various		34,705,319	42,527,000	150,019
92343V-GT-5	VERIZON COMMUNICATIONS INC		05/05/2023	WELLS FARGO		19,967,400	20,000,000	
92535U-AB-0	VERTIV GROUP CORP		08/03/2023	BARCLAYS		451,950	500,000	4,698
92556V-AD-8	VIATRIS INC		08/21/2023	Market Axess		1,130,689	1,420,000	6,497
92565O-AB-9	VICI PROPERTIES LP		09/27/2023	NATIONAL GENERAL RE		844,267	900,000	4,988
92660F-AK-0	VIDEOTRON LTD	A	03/02/2023	MITSUBISHI UFJ SECURITIES (USA)		516,890	550,000	11,040
927804-FT-6	VIRGINIA ELECTRIC AND POWER CO		07/21/2023	Various		3,352,352	4,001,000	32,675
927804-GK-4	VIRGINIA ELECTRIC AND POWER COMPAN		03/28/2023	SCOTIA CAPITAL (USA) INC.		16,952,400	17,000,000	
927804-GL-2	VIRGINIA ELECTRIC AND POWER COMPAN		03/28/2023	SCOTIA CAPITAL (USA) INC.		13,905,780	14,000,000	
927804-GM-0	VIRGINIA ELECTRIC AND POWER COMPAN		08/08/2023	SMBC Nikko Securities America, Inc		12,985,830	13,000,000	
927804-GN-8	VIRGINIA ELECTRIC AND POWER COMPAN		09/25/2023	Various		17,632,460	18,000,000	52,092
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC		05/02/2023	BANK OF AMERICA/MERRILL LYNCH		1,474,856	1,520,000	18,763
92840V-AP-7	VISTRA OPERATIONS COMPANY LLC		12/11/2023	Various		13,779,000	13,650,000	165,904
92840V-AQ-5	VISTRA OPERATIONS COMPANY LLC		12/11/2023	Various		13,003,770	13,000,000	16,603
928668-BU-5	VOLKSWAGEN GROUP OF AMERICA FINANC	C	09/05/2023	MORGAN STANLEY		9,998,900	10,000,000	
928668-BV-3	VOLKSWAGEN GROUP OF AMERICA FINANC	C	09/05/2023	MORGAN STANLEY		9,995,600	10,000,000	
928668-BW-1	VOLKSWAGEN GROUP OF AMERICA FINANC	C	09/05/2023	MORGAN STANLEY		9,988,000	10,000,000	
928668-BX-9	VOLKSWAGEN GROUP OF AMERICA FINANC	C	09/05/2023	MORGAN STANLEY		9,985,100	10,000,000	
928668-CA-8	VOLKSWAGEN GROUP OF AMERICA FINANC	C	11/07/2023	JPMORGAN CHASE & CO.		9,986,700	10,000,000	
928881-AF-8	VONTIER CORP		04/05/2023	Various		4,055,200	5,480,000	44,457
929566-AL-1	WABASH NATIONAL CORPORATION		11/29/2023	Various		4,654,093	5,359,000	17,760
254687-FY-7	WALT DISNEY CO		10/04/2023	Various		10,004,749	13,532,000	188,132
55903V-AZ-6	WARNERMEDIA HOLDINGS INC		05/01/2023	EXCHANGE		40,010,409	40,000,000	185,942
55903V-BA-0	WARNERMEDIA HOLDINGS INC		05/01/2023	EXCHANGE		43,000,000	43,000,000	206,316
55903V-BB-8	WARNERMEDIA HOLDINGS INC		05/01/2023	EXCHANGE		13,000,000	13,000,000	67,341
55903V-BC-6	WARNERMEDIA HOLDINGS INC		07/06/2023	Various		12,684,350	13,334,000	113,912
55903V-BD-4	WARNERMEDIA HOLDINGS INC		12/20/2023	Various		23,990,750	26,000,000	269,614
94106L-BT-5	WASTE MANAGEMENT INC		02/08/2023	WELLS FARGO		4,992,900	5,000,000	
94106L-BU-2	WASTE MANAGEMENT INC		02/08/2023	SMBC Nikko Securities America, Inc		18,966,940	19,000,000	
94106L-BV-0	WASTE MANAGEMENT INC		07/27/2023	BARCLAYS		32,773,620	33,000,000	
94106L-BW-8	WASTE MANAGEMENT INC		07/27/2023	SCOTIA CAPITAL (USA) INC.		29,550,600	30,000,000	
92939U-AE-6	WEC ENERGY GROUP INC		01/31/2023	GOLDMAN, SACHS & CO.		4,051,950	5,000,000	26,750
92939U-AG-1	WEC ENERGY GROUP INC		03/22/2023	BARCLAYS		2,882,325	3,339,000	20,201
92939U-AK-2	WEC ENERGY GROUP INC		09/15/2023	Various		26,346,180	26,300,000	292,389
92939U-AL-0	WEC ENERGY GROUP INC		01/09/2023	BARCLAYS		5,992,020	6,000,000	
92939U-AM-8	WEC ENERGY GROUP INC		09/05/2023	BANK OF AMERICA/MERRILL LYNCH		19,996,800	20,000,000	
95000U-3D-3	WELLS FARGO & COMPANY		04/17/2023	WELLS FARGO		7,000,000	7,000,000	

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95000U-3E-1	WELLS FARGO & COMPANY		09/27/2023	Various		10,880,735	10,900,000	8,640
95000U-3F-8	WELLS FARGO & COMPANY		07/18/2023	WELLS FARGO		24,000,000	24,000,000	
95000U-3H-4	WELLS FARGO & COMPANY		10/16/2023	WELLS FARGO		12,000,000	12,000,000	
94988J-6F-9	WELLS FARGO BANK NA		12/04/2023	WELLS FARGO		25,000,000	25,000,000	
958667-AC-1	WESTERN MIDSTREAM OPERATING LP		12/21/2023	GOLDMAN, SACHS & CO.		6,546,400	7,000,000	114,188
960386-AQ-3	WESTINGHOUSE AIR BRAKE TECHNOLOGIE		11/20/2023	MARKET AXESS		583,947	610,000	8,513
960413-AT-9	WESTLAKE CHEMICAL CORP		02/06/2023	MORGAN STANLEY		477,425	500,000	8,650
961214-EM-1	WESTPAC BANKING CORP	D	10/23/2023	MORGAN STANLEY		473,400	500,000	3,256
96350R-AA-2	WHITE CAP BUYER LLC		02/28/2023	JPMORGAN CHASE & CO.		2,275,000	2,500,000	65,408
96351C-AA-4	WHITE CAP PARENT LLC		11/22/2023	DEUTSCHE BANK AG		980,000	1,000,000	16,500
969457-CH-1	WILLIAMS COMPANIES INC		08/07/2023	TD SECURITIES		5,009,050	5,000,000	118,500
969457-CJ-7	WILLIAMS COMPANIES INC		02/27/2023	JPMORGAN CHASE & CO.		9,989,100	10,000,000	
969457-CK-4	WILLIAMS COMPANIES INC		08/07/2023	MUFG SECURITIES AMERICAS INC		14,982,900	15,000,000	
71953L-AA-9	WILLIAMS SCOTSMAN INC		10/18/2023	STIFEL CAPITAL MARKETS		3,940,000	4,000,000	85,069
96949V-AL-7	WILLIAMS SCOTSMAN INC		09/11/2023	JPMORGAN CHASE & CO.		13,750,000	13,750,000	
976826-BR-7	WISCONSIN POWER AND LIGHT COMPANY		03/27/2023	MUFG SECURITIES AMERICAS INC		6,987,960	7,000,000	
92940P-AB-0	WRKCO INC		09/27/2023	Various		(14,796)		
98388M-AC-1	XCEL ENERGY INC		02/02/2023	Various		27,662,702	33,095,000	165,944
98389B-AV-2	XCEL ENERGY INC		04/06/2023	BARCLAYS		12,727,572	13,007,000	162,086
98389B-AW-0	XCEL ENERGY INC		02/24/2023	DEUTSCHE BANK AG		7,502,017	8,905,000	55,953
98389B-AY-6	XCEL ENERGY INC		01/26/2023	Various		17,641,569	19,175,000	101,653
98389B-BA-7	XCEL ENERGY INC		09/27/2023	Various		25,831,151	25,900,000	7,358
983793-AK-6	XPO INC		12/07/2023	MORGAN STANLEY		5,900,000	5,900,000	
98379K-AA-0	XPO INC		08/01/2023	Various		14,528,000	14,600,000	52,292
98379K-AB-8	XPO INC		05/18/2023	GOLDMAN, SACHS & CO.		14,271,500	14,300,000	
98459L-AA-1	YALE UNIVERSITY		12/20/2023	CONVERSION		31,669,016	31,863,000	50,224
98425B-AU-0	YMCA OF GREATER NEW YORK		12/20/2023	CONVERSION		4,000,000	4,000,000	35,569
98425B-AF-3	YMCA OF GREATER NY		12/20/2023	CONVERSION		400,000	400,000	4,062
98425B-AG-1	YMCA OF GREATER NY		12/20/2023	CONVERSION		300,000	300,000	3,255
98877D-AD-7	ZF NA CAPITAL	C	04/04/2023	JPMORGAN CHASE & CO.		4,386,272	4,400,000	
98877D-AE-5	ZF NA CAPITAL	C	04/13/2023	JPMORGAN CHASE & CO.		8,512,092	8,400,000	2,375
98956P-AU-6	ZIMMER BIOMET HOLDINGS INC		09/27/2023	NATIONAL GENERAL RE		854,222	900,000	4,531
98956P-AX-0	ZIMMER BIOMET HOLDINGS INC		11/28/2023	BARCLAYS		19,993,000	20,000,000	
007036-PC-4	ARMT_05-6A RMBS		08/25/2023	DIRECT			17,804	
45669E-AD-8	INDX 2007-AR5 CM RMBS		10/01/2023	Various		9,818	53,751	
640158-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		10/01/2023	SCHEDULED PAY UP			1,133	
83612L-AE-9	SVHE 2006-WF1, M1 ABS		09/01/2023	DIRECT			3,707,487	
45256#-AB-8	IMPACT CIL PARENT CMBS		12/27/2023	DIRECT		31,769,650	31,769,650	
001207-AA-7	AGL 2020-9A AS CLO		11/15/2023	BANK OF AMERICA/MERRILL LYNCH		40,035,000	40,000,000	255,198
09628W-AW-2	BLUEM 2016-2A A1R2		11/14/2023	DEUTSCHE BANK AG		7,000,650	7,050,000	115,197
09631B-AA-1	BLUEM_31-A1 CLO		07/14/2023	Various		34,900,828	35,480,000	569,011
15032A-AN-7	CEDF 2016-5A A1R CLO		09/27/2023	NATIONAL GENERAL RE		753,475	755,000	10,072
15032D-AR-2	CEDF 2016-6A ARR		11/09/2023	Various		50,210,825	50,650,000	227,163
14311A-AS-1	CGMS 2014-5A A1RR CLO		09/27/2023	NATIONAL GENERAL RE		2,456,356	2,463,303	33,057
00141Y-AA-3	CLVR 2021-1A A		11/14/2023	GOLDMAN, SACHS & CO.		87,336,250	88,000,000	356,175
29001Y-AA-1	ELM22 2023-1A A CLO		11/20/2023	BARCLAYS		2,303,000	2,303,000	16,588
29247K-AA-5	EMPWR 2023-3A A CLO		11/22/2023	JPMORGAN CHASE & CO.		40,000,000	40,000,000	
36320W-AQ-9	GALXY 2015-21A CR CLO		09/27/2023	NATIONAL GENERAL RE		974,500	1,000,000	14,065
37149H-AA-4	GNRT 2023-11A A CLO		01/27/2023	JPMORGAN CHASE & CO.		22,443,750	22,500,000	
37147V-AA-5	GNRT 2023-12A A CLO		08/07/2023	GOLDMAN, SACHS & CO.		31,500,000	31,500,000	1
370918-AA-2	GNRT 2023-13A A1 CLO		11/20/2023	DEUTSCHE BANK AG		40,000,000	40,000,000	
417403-AA-0	HWKPK 2023-1A A CLO		11/20/2023	BNP CAPITAL MARKETS		75,000,000	75,000,000	
44933E-AA-7	ICG 2022-1A A1 CLO		12/01/2023	WELLS FARGO		24,925,000	25,000,000	222,200
48255V-AA-0	KKR 2023-46A A1A CLO		11/20/2023	Various		7,002,100	7,000,000	46,622
48259B-AA-0	KKR 38A A1 CLO		07/14/2023	DEUTSCHE BANK AG		15,808,000	16,000,000	2,946

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
50200Y-AQ-1	LCM 30A AR CLO		07/17/2023	GOLDMAN, SACHS & CO.		19,780,000	20,000,000	316,522
55954T-AQ-9	MAGNE 2022-35A AR CLO		10/10/2023	MORGAN STANLEY		10,000,000	10,000,000	
55817H-AN-9	MDPK 2022-62A AR CLO		11/20/2023	Various		15,009,000	15,000,000	36,264
67590G-BJ-7	OCT17 2013-1A A2R2 CLO		09/27/2023	NATIONAL GENERAL RE		1,214,857	1,225,000	14,620
70017W-AA-1	PAIA 2019-1A A1 CLO		11/22/2023	D.A. DAVIDSON & CO.		12,012,000	12,000,000	28,485
72132Y-AL-9	PIPK 2020-6A AR2 CLO		09/27/2023	NATIONAL GENERAL RE		2,972,400	3,000,000	22,703
693975-AC-8	PPMC 2022-6RA A1R CLO		12/01/2023	JPMORGAN CHASE & CO.		40,000,000	40,000,000	
75620T-AW-8	RCTTE 2015-1A ARR CLO		11/29/2023	BANK OF AMERICA/MERRILL LYNCH		25,484,800	25,600,000	201,822
75884E-AA-0	REG18 2021-1A A1 CLO		12/07/2023	BNP CAPITAL MARKETS		11,553,600	11,600,000	121,899
74989H-AA-0	RRAM 2020-12A AAR2 CLO		12/01/2023	DEUTSCHE BANK AG		8,550,000	8,550,000	83,309
81883J-AA-8	SHACK 2021-16A A CLO		11/15/2023	GOLDMAN, SACHS & CO.		26,620,109	26,870,000	143,940
83004L-AC-9	SIX10 2016-2RA A1R2 CLO		11/09/2023	BNP CAPITAL MARKETS		16,869,600	17,040,000	79,377
83607E-AA-0	SNDPT 2014-1RA A		12/01/2023	DEUTSCHE BANK AG		7,488,750	7,500,000	68,067
835938-AA-9	SNDPT 2023-36A A CLO		11/27/2023	D.A. DAVIDSON & CO.		10,015,000	10,000,000	227,372
87122F-AA-4	STCP 2023-3A A1 CLO		03/10/2023	GOLDMAN, SACHS & CO.		12,500,000	12,500,000	
871969-AC-5	TCW 2022-1A A1 CLO		11/28/2023	BANK OF AMERICA/MERRILL LYNCH		9,969,600	10,050,000	71,627
883310-AL-8	THAYR 2017-1A A1R CLO		11/14/2023	BANK OF AMERICA/MERRILL LYNCH		29,745,000	30,000,000	151,142
894940-AA-3	TREST 2023-6A A CLO		11/03/2023	JPMORGAN CHASE & CO.		10,000,000	10,000,000	
90932Q-AA-4	UNITED AIRLINES 2014-2 CLASS A PAS		02/06/2023	BARCLAYS		625,829	668,728	10,797
923260-AC-7	VENTR 2021-42A A1A CLO		12/06/2023	Various		10,963,590	11,100,000	121,114
92333B-AQ-3	VENTR_37-R-A1R CLO		11/30/2023	GOLDMAN, SACHS & CO.		25,329,570	25,490,000	230,165
94950J-AA-9	WELF 2018-1A A CLO		07/14/2023	Various		9,416,464	9,504,000	1,762
97316U-AA-6	WINDR 2021-4A A CLO		11/21/2023	D.A. DAVIDSON & CO.		34,580,000	35,000,000	233,003
98888D-AN-2	ZAIS 2020-15A A1R CLO		01/17/2023	BANK OF AMERICA/MERRILL LYNCH		1,457,250	1,500,000	19,795
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,872,911,156	10,248,588,455	45,649,761
281020-AZ-0	EDISON INTERNATIONAL		12/04/2023	MIZUHO SECURITIES USA INC.		10,000,000	10,000,000	
29250N-BT-1	ENBRIDGE INC	A	09/18/2023	MORGAN STANLEY		9,000,000	9,000,000	
637432-PB-5	NATIONAL RURAL UTILITIES COOPERATI		05/17/2023	RBC DOMINION SECURITIES		5,000,000	5,000,000	
1309999999. Subtotal - Bonds - Hybrid Securities						24,000,000	24,000,000	
46434V-40-7	ISHARES -5 YEAR HIGH YIELD CORPORA		09/29/2023	Various	0.000	4,497,791		
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		11/20/2023	Various	0.000	20,809,883		
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		12/19/2023	Various	0.000	21,266,773		
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		12/14/2023	Various	0.000	97,647,462		
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR		12/14/2023	Various	0.000	25,794,111		
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		11/30/2023	Various	0.000	20,959,317		
1619999999. Subtotal - Bonds - SVO Identified Funds						190,975,337		
00076V-BH-2	ABG INTERMEDIATE HOLDINGS 2 LLC DD		08/01/2023	BANK OF AMERICA/MERRILL LYNCH		(4,940)		
BAS0X0-WE-5	AEP I HOLDCO LLC LOAN		06/30/2023	SCHEDULED PAY UP		649,570	649,570	
BAS1KJ-DY-3	COREWEAVE COMPUTE ACQ. DDTL		12/29/2023	DIRECT		17,619,944	17,933,785	
BAS0XM-R6-0	COUNTRY FRESH HLDG 2ND LIEN TL		03/31/2023	DIRECT			320,062	
Q3356#-AA-0	EASTLAND ESTATE LMT PROJ MAUI LOAN	D	06/30/2023	SCHEDULED PAY UP		659,114	659,114	
30233P-AB-6	EYECARE PARTNERS LLC TL		08/17/2023	CITIZENS BANK, NA		1,626,120	2,000,000	
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN TL		12/01/2023	Bank of Ireland		(25,677)		
35645@-AC-9	FREEDOM SCIENTIFIC INCR TL		12/01/2023	DIRECT		(7,716)		
36250L-AS-3	GTT COMMUNICATIONS OPCO TL		10/30/2023	Various		533,424	651,107	
58401D-AC-8	MED PARENTCO LP TERM LOAN		12/13/2023	CITIZENS BANK, NA		942,442	997,403	
63689E-AR-6	NATIONAL MENTOR HOLDING INC TL		09/14/2023	GOLDMAN SACHS INTERNATIONAL		3,175,938	3,889,873	
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		09/29/2023	Various		20,103	20,103	
BAS19C-0B-5	QUEENSLAND CITRUS PTY LTD LOAN	D	12/19/2023	DIRECT		4,344,995	4,344,995	
87294#-AA-6	TDBBS LLC TERM LOAN		10/31/2023	Various		(23,615)	48,262	
88166@-AB-9	TEX-TECH INDUSTRIES REVOLVER		02/06/2023	EXCHANGE		(1,466)		
C6901L-AH-0	1011778 B.C. Unlimited Liability	A	09/01/2023	Various				
00076V-AZ-3	ABG INTERMEDIATE HLDGS TLB1		12/12/2023	EXCHANGE		1,646,728	1,675,124	
BAS1KN-Q6-1	ACCURIDE CORPORATION 2023 EXTEND		11/30/2023	Various		2,720,646	2,812,070	
00775K-AG-3	ADVISOR GROUP HOLDINGS INC TL		10/13/2023	UNION BANK OF SWITZERLAND		172,770	175,000	

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01260H-AH-8	ALBAUGH LLC TLB		07/26/2023	HSBC SECURITIES, INC.		1,161,551	1,167,695	
01608U-AE-7	ALI GROUP S.R.L. TL B		10/31/2023	SCHEDULED PAY UP		48,889	48,889	
46124C-AK-3	ALTERRA MOUNTAIN COMPANY TL B3		08/28/2023	JPMORGAN CHASE & CO.		1,988,250	2,001,000	
04287K-AB-7	ARSENAL AIC PARENT LLC		10/17/2023	Various		1,268,602	1,275,000	
04621H-AV-5	ASSUREDPARTNERS INC TERM LOAN		11/02/2023	MORGAN STANLEY		998,896	998,896	
05549D-AJ-7	AVEANNA HEALTHCARE LLC TLB		06/12/2023	Various		(238)		
F6456U-AB-9	BANIJAY GROUP S.A.S TL	D	05/15/2023	DEUTSCHE BANK AG		3,465,000	3,500,000	
C0787F-AB-8	BAUSCH & LOMB INCORPORATED TL		02/01/2023	Various		975,975	1,000,000	
09179F-AU-6	BJS WHOLESALE CLUB INC		01/05/2023	Various		(9,173)		
09179F-AX-0	BJS WHOLESALE CLUB INC TL		10/12/2023	EXCHANGE		3,258,153	3,261,512	
10801X-AH-0	BRIGHTVIEW LANDSCAPES LLC TL		09/01/2023	EXCHANGE		(1,176)		
11284E-AP-8	BROOKFIELD WEC HOLDINGS INC TL		03/09/2023	BANK MONTREAL / NESBITT BURNS		1,943,924	1,995,000	
11565H-AD-8	BROWN BIDCO LTD TL B2		05/24/2023	RBC DOMINION SECURITIES		3,084,036	3,120,000	
11823L-AL-9	BUCKEYE PARTNERS LP TL B		11/22/2023	EXCHANGE		2,683,349	2,682,171	
12768E-AG-1	CAESARS ENTERTAINMENT INC TLB		02/16/2023	JPMORGAN CHASE & CO.		4,340,000	4,380,000	
14880B-AH-4	CATALENT PHARMA SOLUTIONS INC TLB		11/22/2023	Various		(2,854)		
12510E-AC-1	CCI BUYER INC TL		07/19/2023	BANK OF AMERICA/MERRILL LYNCH		1,482,355	1,500,000	
16115E-AS-6	CHART INDUSTRIES INC TL		11/01/2023	EXCHANGE		4,575,665	4,648,275	
16308T-AE-1	CHEFS WAREHOUSE INC THE 2022 TL		11/06/2023	EXCHANGE		(17,796)		
17187M-AS-9	CINCINNATI BELL INC TLB2		05/08/2023	Various		(1,340,033)		
17288Y-AK-8	CITADEL SECURITIES LP 2023 TL		08/01/2023	EXCHANGE		8,344,817	8,435,628	
18449E-AF-7	CLEAN HARBORS INC ITLB		04/12/2023	GOLDMAN SACHS		(19)		
18948T-AF-0	CLUBCORP HOLDINGS INC TL		10/27/2023	EXCHANGE		1,986,977	2,013,246	
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS TL		05/04/2023	Various		2,917,852	3,000,000	
72431H-AD-2	CORNERSTONE BUILDING BRANDS TLB		03/01/2023	Various				
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB		02/08/2023	Various		1,431,153	1,497,416	
23340D-AR-3	CUSHMAN & WAKEFIELD U.S. TL		10/23/2023	JPMORGAN CHASE & CO.		1,968,674	2,000,000	
23308U-AG-9	DCG ACQUISTION CORP TL		09/20/2023	JPMORGAN CHASE & CO.		172,770	175,000	
26483N-AT-7	DUN & BRADSTREET CORPORATION - TLB		09/01/2023	Various		2,703,480	2,734,307	
27943U-AK-2	EDELMAN FINANCIAL CENTER LLC T		07/24/2023	Various		1,221,895	1,250,000	
N2820E-AC-2	EG GROUP LIMITED	D	02/06/2023	BARCLAYS		2,399,436	2,504,000	
BAS1DW-FY-0	ELEMENT MATERIALS TECH DDTL		05/12/2023	Various		234,491	236,842	
284375-LE-0	ELEMENT MATERIALS TECHNOLOGY GRO		05/12/2023	Various		508,065	513,158	
29359B-AB-7	ENSEMBLE RCM LLC TERM LOAN TL		07/07/2023	Various		248,102	249,352	
36270B-AB-8	ENTAIN PLC FACILITY TL B2 (USD)	D	08/21/2023	Various		1,729,775	1,750,000	
29373U-AE-1	ENVISION HEALTH LLC FIRST OUT TL		11/03/2023	CREDIT SUISSE		(74,518)		
31732F-AR-7	FILTRATION GROUP CORP INTL		07/26/2023	Various		(441,635)		
33718F-AE-0	FIRST STUDENT BIDCO INC 2022 TLB		08/07/2023	BARCLAYS		670,587	699,392	
33718F-AD-2	FIRST STUDENT BIDCO INC TL-B		05/15/2023	Various		1,166,546	1,271,679	
33718F-AB-6	FIRST STUDENT BIDCO INC. TL-C		05/15/2023	Various		435,286	474,413	
33818X-AG-5	FITNESS INTERNATIONAL LLC TL A		08/04/2023	Various		(517)		
34965P-AD-8	FORTREA HOLDINGS INC.		07/12/2023	GOLDMAN SACHS		246,250	250,000	
35645B-AE-5	FREEDOM SCIENTIFIC 2018 TL		12/01/2023	Bank of Ireland		(5,737)		
C7052B-AH-7	GFL Environmental Inc. 2020 Refi	A	02/01/2023	Various		(39,894)		
36250L-AV-6	GTT COMMUNICATIONS INC CLOSING TL		09/29/2023	Various		268,437	523,077	
40227U-AC-0	GULF FINANCE LLC TL		02/03/2023	Various		561,924	578,000	
36249V-AJ-5	GYP HOLDINGS III CORP TL		06/01/2023	EXCHANGE		6,365,268	6,405,550	
41151P-AP-0	HARBOR FREIGHT 2021 ITL		10/31/2023	Various		3,839,035	4,000,000	
42328D-AH-1	HELIOS SOFTWARE HOLDINGS INC TLB		10/03/2023	Various		899,312	925,000	
44332E-AW-6	HUB INTERNATIONAL LTD TL		08/21/2023	Various		3,894,157	3,882,607	
G4712J-AT-9	HYPERION REFINANCE SARL TL	D	08/03/2023	MORGAN STANLEY		1,359,954	1,375,000	
BAS1MD-9Y-9	INDICOR LLC TRANCHE B DOLLAR TL		12/12/2023	EXCHANGE		2,915,861	2,985,000	
45780Y-AX-4	INSTALLED BUILDING PRODUCTS TL B1		08/14/2023	EXCHANGE		392,430	394,000	
47102D-AK-5	JANUS INTERNATIONAL GROUP LLC TLB		09/15/2023	Various		1,489,315	1,499,000	
50204E-AB-4	LHS BORROWER LLC TLB		06/26/2023	Various		(832)		
50217U-AS-6	LTI HOLDINGS (BOYD) TL		06/08/2023	RBC DOMINION SECURITIES		1,935,062	2,000,000	

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45567Y-AN-5	MH SUB I LLC TL		06/01/2023	EXCHANGE		3,776,658	3,894,954	
55316X-AC-4	MIP V WASTE HOLDINGS LLC COV-LI TL		10/25/2023	TRUIST BANK		575,478	578,324	
60935Q-AR-7	MONEYGRAM INTERNATIONAL INC TL		06/09/2023	GOLDMAN SACHS		830,000	1,000,000	
60935Q-AP-1	MONEYGRAM INTERNATIONAL INC. TLB		03/07/2023	BANK OF AMERICA/MERRILL LYNCH		(1,641)		
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC		02/06/2023	Various		110,118	122,694	
62984C-AD-5	NAKED JUICE LLC INITIAL TL		07/07/2023	BANK OF AMERICA/MERRILL LYNCH		1,869,801	1,994,962	
63689E-AT-2	NATIONAL MENTOR HOLDINGS INC TLC		09/14/2023	GOLDMAN SACHS INTERNATIONAL		90,115	110,127	
N8232N-AG-2	NOURYON FINANCE BV EXTENDED DOL TL	D	07/19/2023	JPMORGAN CHASE & CO.		2,191,750	2,200,000	
68218H-AC-1	OMNIA PARTNERS LLC DDTL		08/04/2023	BARCLAYS		1	1	
68218H-AB-3	OMNIA PARTNERS LLC FIRST LIEN		08/18/2023	BARCLAYS		1,223,140	1,234,072	
68764J-AD-3	ORYX MIDSTREAM SERVICES PERMIAN TL		06/08/2023	Various		3,717,580	3,726,913	
69338C-AH-4	PG&E CORPORATION TERM LOAN		12/14/2023	JPMORGAN CHASE & CO.		487,550	490,000	
74345H-AB-7	PROOFPOINT TL		11/06/2023	Various		4,313,830	4,409,957	
74530D-AC-9	PUG LLC TERM LOAN (USD)		06/20/2023	JPMORGAN CHASE & CO.		1,537,947	1,725,000	
74773K-AB-1	QUARTZ ACQUIRECO LLC TLB		07/05/2023	JPMORGAN CHASE & CO.		321,292	325,000	
BAS1L8-LL-5	REALTRUCK GROUP INC NON-FUNGIB		10/13/2023	JEFFERIES & COMPANY, INC.		975,000	1,000,000	
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SER TL		08/16/2023	Various		2,057,926	2,061,000	
83417U-AK-2	SOLARWINDS HOLDINGS INC TL		10/16/2023	Various		395,702	398,997	
84748E-AF-7	SPECIALTY BUILDING PRODUCTS TLB		10/11/2023	BARCLAYS		2,694,329	2,937,500	
78466Y-AN-8	SRS DISTRIBUTION 2021 REFI TL		10/31/2023	SCHEDULED PAY UP		23,732	23,732	
855031-AR-1	STAPLES INC TERM LOAN 2019 TL		05/22/2023	Various		4,981,820	5,025,000	
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII SARL TLB	D	09/14/2023	BARCLAYS		2,992,963	2,996,173	
BAS1MF-JS-6	SURGERY CENTER HOLDINGS INC TL		12/19/2023	EXCHANGE		4,230,381	4,255,000	
88023H-AG-5	TEMPO ACQUISITION LLC TL		09/25/2023	BANK OF AMERICA/MERRILL LYNCH		3,105,694	3,105,694	
D9000B-AD-4	TK ELEVATOR MIDCO GMBH FACILITY B1	D	10/05/2023	Various		1,269,669	1,296,750	
89364M-BZ-6	TRANSDIGM INC TL		07/28/2023	Various		3,828,442	3,857,379	
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TL		02/16/2023	Various		(43,725)		
90351J-AH-7	UBER TECHNOLOGIES INC. 2023 REF TL		11/01/2023	Various		772,964	781,033	
BAS1ME-F5-3	VERTIV GROUP CORPORATION TLB		12/13/2023	EXCHANGE		1,034,832	1,031,061	
58506P-AF-8	VIANT MEDICAL HOLDINGS ITL		09/21/2023	RBC DOMINION SECURITIES		2,469,023	2,518,966	
00215N-AK-6	VM CONSOLIDATED INC TLB		08/16/2023	BANK OF AMERICA/MERRILL LYNCH		3,594,842	3,621,910	
96244U-AF-4	WHATABRANDS LLC TLB		08/18/2023	MITSUBISHI UFJ SECURITIES (USA)		1,192,080	1,200,000	
96350T-AC-4	WHITE CAP BUYER LLC INITIAL TL		10/31/2023	SCHEDULED PAY UP		12,687	12,687	
96925H-AF-9	WILLIAM MORRIS ENDEAVOR TLB-1 L		05/01/2023	GOLDMAN SACHS		4,968,425	5,000,000	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						177,295,919	184,311,456	
2509999997. Total - Bonds - Part 3						16,308,282,274	16,856,952,810	73,457,296
2509999998. Total - Bonds - Part 5						9,078,915,021	8,357,249,588	16,607,723
2509999999. Total - Bonds						25,387,197,296	25,214,202,398	90,065,018
05069G-30-9	AUCT PT 2006-7B ABS		08/28/2023	EXCHANGE	137.000		1.00	
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		08/28/2023	EXCHANGE	53.000		1.00	
05069M-30-6	AUCTION PASS THROUGH TRUST ABS		08/28/2023	EXCHANGE	70.000		1.00	
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS		08/28/2023	EXCHANGE	25.000		1.00	
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		08/28/2023	EXCHANGE	20.000		1.00	
BAS1FZ-RS-1	GAVEL POOLING SARL PREFERRED STK	B	02/10/2023	DIRECT	18,900,055.000	2,273,194	1.00	
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		08/28/2023	EXCHANGE	19.000		1.00	
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		08/28/2023	EXCHANGE	95.000		1.00	
74039F-30-4	PPTT 2006-A GS CLASS B ABS		08/28/2023	EXCHANGE	37.000		1.00	
74039G-20-3	PPTT 2006-B BAC CLASS B ABS		08/28/2023	EXCHANGE	69,820.000		1.00	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,273,194	XXX	
4509999997. Total - Preferred Stocks - Part 3						2,273,194	XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						2,273,194	XXX	
88579Y-10-1	3M COMPANY		11/01/2023	Various	1,217.000	118,325		
00287Y-10-9	ABBVIE INC		11/01/2023	MORGAN STANLEY	14.000	1,995		
009066-10-1	AIRBNB INC CLASS A		11/01/2023	Various	226.000	27,596		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00971T-10-1	AKAMAI TECHNOLOGIES		11/01/2023	MORGAN STANLEY	251.000	21,521		
015271-10-9	ALEXANDRIA REAL ESTATE		11/02/2023	Various	28,335.000	3,088,730		
02005N-10-0	ALLY FINANCIAL INC		11/01/2023	Various	634.000	15,917		
02209S-10-3	ALTRIA GROUP INC.		11/01/2023	MORGAN STANLEY	271.000	11,639		
023135-10-6	AMAZON COM INC		11/01/2023	MORGAN STANLEY	518.000	70,292		
023586-50-6	AMERCO NON VOTING SERIES N		11/01/2023	MORGAN STANLEY	35.000	1,633		
023608-10-2	AMEREN CORP		11/01/2023	Various	440.000	34,344		
03064D-10-8	AMERICOLD REALTY TRUST		11/15/2023	Various	66,048.000	1,830,325		
031162-10-0	AMGEN INC		11/01/2023	MORGAN STANLEY	67.000	17,476		
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT INC		09/30/2023	Various	84.000	1,605		
03662Q-10-5	ANSYS INC		11/01/2023	Various	176.000	49,846		
03769M-10-6	APOLLO GLOBAL MANAGEMENT INC		11/01/2023	MORGAN STANLEY	292.000	20,635		
G0450A-10-5	ARCH CAPITAL GROUP		03/31/2023	MORGAN STANLEY	20.000	1,357		
03990B-10-1	ARES MANAGEMENT CORP CLASS A		11/01/2023	MORGAN STANLEY	82.000	8,340		
040337-84-2	ARIEL FUND		12/18/2023	DIRECT	167,924.530	11,320,221		
040413-10-6	ARISTA NETWORKS INC		11/01/2023	Various	508.000	91,695		
363576-10-9	ARTHUR J GALLAGHER & CO		11/01/2023	MORGAN STANLEY	243.000	57,666		
29109X-10-6	ASPEN TECHNOLOGY CORP		11/01/2023	Various	63.000	10,561		
04621X-10-8	ASSURANT I NC		06/22/2023	Various	45.000	5,908		
00206R-10-2	AT&T INC		11/01/2023	MORGAN STANLEY	6,816.000	106,193		
047726-30-2	ATLANTA BRAVES HOLDINGS INC SERIES		07/20/2023	DISTRIBUTION	26.500	588		
049468-10-1	ATLASSIAN CORP CLASS A		11/01/2023	Various	315.000	54,420		
049560-10-5	ATMOS ENERGY CORP.		11/01/2023	MORGAN STANLEY	128.000	13,910		
052769-10-6	AUTODESK INCORPORATED		11/01/2023	MORGAN STANLEY	60.000	11,936		
053484-10-1	AVALONBAY CMNTYS INC		11/30/2023	Various	4,555.000	782,052		
05352A-10-0	AVANTOR INC		11/01/2023	MORGAN STANLEY	1,407.000	24,496		
053611-10-9	AVERY DENNISON CORP		11/01/2023	MORGAN STANLEY	170.000	29,558		
05464C-10-1	AXON ENTERPRISE INC		11/01/2023	MORGAN STANLEY	105.000	21,751		
05722G-10-0	BAKER HUGHES CO		11/01/2023	Various	1,200.000	39,970		
070830-10-4	BATH AND BODY WORKS INC		11/01/2023	Various	543.000	17,599		
071813-10-9	BAXTER INTL INC		11/01/2023	Various	774.000	28,015		
08265T-20-8	BENTLEY SYSTEMS INC CLASS B		11/01/2023	MORGAN STANLEY	222.000	10,660		
086516-10-1	BEST BUY CO INC		11/01/2023	MORGAN STANLEY	172.000	11,347		
090043-10-0	BILL COM HOLDINGS INC		06/22/2023	Various	189.000	20,762		
09062X-10-3	BIOGEN INC		11/01/2023	MORGAN STANLEY	47.000	11,262		
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		11/01/2023	MORGAN STANLEY	254.000	21,947		
09247X-10-1	BLACKROCK INC		11/01/2023	MORGAN STANLEY	6.000	3,697		
099502-10-6	BOOZ ALLEN HAMILTON		11/01/2023	MORGAN STANLEY	185.000	22,678		
101121-10-1	BOSTON PPTYS INC		06/22/2023	Various	503.000	26,915		
105368-20-3	BRANDYWINE REALTY		03/09/2023	JONES TRADING	73,776.000	412,002		
11120U-10-5	BRIXMOR PROPERTY GROUP INC		08/25/2023	Various	66,622.000	1,471,826		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		11/01/2023	MORGAN STANLEY	196.000	33,424		
11135E-20-3	BROADSTONE NET LEASE INC		11/15/2023	Various	102,454.000	1,681,137		
115236-10-1	BROWN & BROWN		11/01/2023	MORGAN STANLEY	306.000	21,206		
115637-20-9	BROWN FORM AN CORP CLASS B		11/01/2023	Various	827.000	47,902		
12008R-10-7	BUILDERS FIRSTSOURCE		11/01/2023	MORGAN STANLEY	145.000	17,033		
H11356-10-4	BUNGE GLOBAL SA		11/01/2023	MERGER	145.000	15,379		
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		11/01/2023	MORGAN STANLEY	153.000	12,463		
127387-10-8	CADENCE DESIGN SYSTEMS INC		11/01/2023	MORGAN STANLEY	175.000	42,610		
134429-10-9	CAMPBELL SOUP CO		11/01/2023	Various	470.000	19,662		
14040H-10-5	CAPITAL ONE FINL CORP		11/01/2023	Various	738.000	76,908		
14149Y-10-8	CARDINAL HEALTH INC		11/01/2023	MORGAN STANLEY	399.000	35,928		
142339-10-0	CARLISLE CORP.		11/01/2023	MORGAN STANLEY	72.000	18,066		
14316J-10-8	CARLYLE GROUP INC		11/01/2023	MORGAN STANLEY	531.000	14,634		
143130-10-2	CARMAX INC		11/01/2023	Various	5,446.000	355,818		

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148806-10-2	CATALENT INC		11/01/2023	MORGAN STANLEY	469.000	15,092		
12503M-10-8	CBOE GLOBAL MARKETS INC		11/01/2023	MORGAN STANLEY	95.000	15,740		
150870-10-3	CELANESE CORP		11/01/2023	Various	103.000	11,506		
15677J-10-8	CERIDIAN HCM HOLDING INC		11/01/2023	MORGAN STANLEY	68.000	4,195		
125269-10-0	CF INDUSTRIES HOLDINGS		11/01/2023	Various	349.000	25,872		
166764-10-0	CHEVRON CORP		11/01/2023	MORGAN STANLEY	20.000	2,880		
16679L-10-9	CHEWY INC CLASS A		11/01/2023	Various	618.000	12,807		
H1467J-10-4	CHUBB LTD		11/01/2023	MORGAN STANLEY	66.000	14,540		
171340-10-2	CHURCH & DWIGHT CO.		11/01/2023	Various	358.000	31,553		
172967-42-4	CITIGROUP INC		11/01/2023	Various	2,115.000	89,568		
G21810-10-9	CLARIVATE PLC	D	11/01/2023	Various	1,458.000	9,127		
185899-10-1	CLEVELAND CLIFFS INC		11/01/2023	Various	774.000	12,972		
18915M-10-7	CLOUDFLARE INC CLASS A		11/01/2023	MORGAN STANLEY	151.000	7,578		
125896-10-0	CMS ENERGY CORP		11/01/2023	Various	461.000	25,250		
191216-10-0	COCA COLA CO.		11/01/2023	MORGAN STANLEY	932.000	52,602		
192422-10-3	COGNEX CORP		11/01/2023	MORGAN STANLEY	414.000	15,030		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		11/01/2023	Various	25.000	1,624		
19260Q-10-7	COINBASE GLOBAL INC CLASS A		11/01/2023	MORGAN STANLEY	122.000	9,493		
194162-10-3	COLGATE PALMOLIVE CO		11/01/2023	Various	1,537.000	114,804		
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	B	11/28/2023	EXCHANGE	475.000	36,233		
205887-10-2	CONAGRA BRANDS INC		11/01/2023	MORGAN STANLEY	1,128.000	30,433		
20717M-10-3	CONFLUENT INC CLASS A		11/01/2023	MORGAN STANLEY	347.000	9,761		
209115-10-4	CONSOLIDATED EDISON INC		11/01/2023	Various	458.000	41,099		
216648-40-2	COOPER COMPANIES INC		11/01/2023	MORGAN STANLEY	91.000	28,840		
217204-10-6	COPART INC		11/01/2023	MORGAN STANLEY	1,070.000	46,887		
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		03/09/2023	JONES TRADING	29,065.000	722,573		
22160N-10-9	COSTAR GROUP INC		11/01/2023	MORGAN STANLEY	346.000	24,704		
127097-10-3	COTERRA ENERGY INC		11/01/2023	MORGAN STANLEY	598.000	16,475		
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		11/01/2023	MORGAN STANLEY	103.000	15,494		
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		11/01/2023	MORGAN STANLEY	72.000	6,655		
126650-10-0	CVS HEALTH CORPORATION		11/01/2023	MORGAN STANLEY	159.000	11,107		
23804L-10-3	DATADOG INC CLASS A		06/22/2023	Various	478.000	44,085		
243537-10-7	DECKERS OUTDOOR CORP		11/01/2023	MORGAN STANLEY	31.000	18,413		
247361-70-2	DELTA AIR LINES, INC.		11/01/2023	MORGAN STANLEY	234.000	7,280		
24906P-10-9	DENTSPLY SIRONA INC		11/01/2023	MORGAN STANLEY	337.000	10,393		
25179M-10-3	DEVON ENERGY CORP.		11/01/2023	MORGAN STANLEY	354.000	16,358		
253393-10-2	DICKS SPORTING GOODS		11/01/2023	MORGAN STANLEY	114.000	12,282		
253868-10-3	DIGITAL REALTY TRUST INC		12/21/2023	Various	24,506.000	3,166,948		
254687-10-6	DISNEY WALT CO		11/01/2023	Various	902.000	73,125		
256746-10-8	DOLLAR TREE INC		11/01/2023	MORGAN STANLEY	34.000	3,791		
25746U-10-9	DOMINION ENERGY INC		11/01/2023	Various	2,272.000	91,380		
25754A-20-1	DOMINIOS PIZZA INC		11/01/2023	MORGAN STANLEY	76.000	26,125		
25809K-10-5	DOORDASH INC CLASS A		03/31/2023	MORGAN STANLEY	7,751.000	380,266		
26142V-10-5	DRAFTKINGS INC CLASS A		11/01/2023	MORGAN STANLEY	691.000	18,816		
26210C-10-4	DROPBOX INC CLASS A		11/01/2023	MORGAN STANLEY	28.000	732		
26441C-20-4	DUKE ENERGY HLDG CORP		11/01/2023	Various	397.000	35,643		
268150-10-9	DYNATRACE INC		11/01/2023	MORGAN STANLEY	402.000	15,427		
278865-10-0	ECOLAB INC		11/01/2023	MORGAN STANLEY	19.000	3,177		
285512-10-9	ELECTRONIC ARTS INC		11/01/2023	MORGAN STANLEY	32.000	3,961		
29362U-10-4	ENTEGRIS INC		11/01/2023	Various	3,269.000	249,502		
29364G-10-3	ENTERGY CORP		11/01/2023	Various	287.000	28,214		
26875P-10-1	EOG RESOUR CES INC COM		11/01/2023	MORGAN STANLEY	238.000	29,564		
29414B-10-4	EPAM SYSTEMS INC		11/01/2023	MORGAN STANLEY	145.000	31,414		
26884U-10-9	EPR PROPERTIES		08/17/2023	Various	10,926.000	478,880		
26884L-10-9	EQT CORPORATION		11/01/2023	Various	440.000	18,438		

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294429-10-5	EQUIFAX IN C COM		11/01/2023	MORGAN STANLEY	21.000	3,522		
29444U-70-0	EQUINIX REIT INC		08/08/2023	Various	2,763.000	2,151,358		
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		11/22/2023	Various	43,029.000	2,427,958		
29530P-10-2	ERIE IDEMNITY CO CL A		11/01/2023	MORGAN STANLEY	35.000	9,655		
29670G-10-2	ESSENTIAL UTILITIES INC		11/01/2023	Various	1,109.000	39,123		
297178-10-5	ESSEX PROPERTY		11/02/2023	Various	8,088.000	1,958,331		
N31068-19-5	EUROCOMMERCIAL PROPERTIES NV	B	02/17/2023	JONES TRADING	9,512.000	236,836		
G3223R-10-8	EVEREST RE GROUP LTD		11/01/2023	Various	11.000	3,986		
30063P-10-5	EXACT SCIENCES CORP		11/01/2023	Various	2,086.000	141,468		
30212P-30-3	EXPEDIA IN C DEL COM		11/01/2023	MORGAN STANLEY	131.000	12,523		
30225T-10-2	EXTRA SPACE STORAGE INC		12/21/2023	Various	28,759.000	4,419,882		
315616-10-2	F5 NETWORKS INC		11/01/2023	Various	92.000	13,659		
303075-10-5	FACTSET RESEARCH SYSTEMS		11/01/2023	MORGAN STANLEY	67.000	29,250		
G3421J-10-6	FERGUSON PLC		11/01/2023	Various	181.000	26,810		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		06/22/2023	Various	1,032.000	55,253		
31946M-10-3	FIRST CITIZENS BCSH CL A		11/01/2023	Various	21.000	22,433		
320517-10-5	FIRST HORIZON CORP		11/01/2023	MORGAN STANLEY	1,407.000	15,167		
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		09/26/2023	Various	110,572.000	5,777,410		
336433-10-7	FIRST SOLAR		11/01/2023	Various	1,340.000	196,138		
337932-10-7	FIRSTENERGY CORP		11/01/2023	MORGAN STANLEY	600.000	21,630		
339041-10-5	FLEETCOR TECHNOLOGIES I		11/01/2023	Various	104.000	23,812		
34959E-10-9	FORTINET INC		11/01/2023	Various	722.000	43,859		
34965K-10-7	FORTREA HOLDINGS INC		09/30/2023	Various	312.000	9,005		
35137L-20-4	FOX CORP CLASS B		11/01/2023	Various	1,057.000	29,499		
354613-10-1	FRANKLIN RES INC		11/01/2023	MORGAN STANLEY	683.000	15,402		
35671D-85-7	FREEPORT MCMORAN INC		11/01/2023	MORGAN STANLEY	2.000	67		
14064D-87-3	FULLER THLR BHVRL SL CP ET CL R6		12/22/2023	DIRECT	243,590.300	10,215,538		
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		11/22/2023	Various	13,276.000	596,646		
36266G-10-7	GE HEALTHCARE TECHNOLOGIES WHEN IS		01/06/2023	DISTRIBUTION	13,935.670	5,669		
369604-30-1	GENERAL ELECTRIC		11/01/2023	MORGAN STANLEY	184.000	19,210		
375558-10-3	GILEAD SCIENCES INC		11/01/2023	MORGAN STANLEY	382.000	30,633		
37940X-10-2	GLOBAL PAYMENTS INC.		11/01/2023	Various	595.000	64,867		
38141G-10-4	GOLDMAN SA CHS GROUP INC		11/01/2023	MORGAN STANLEY	115.000	35,323		
384109-10-4	GRACO, INC.		11/01/2023	MORGAN STANLEY	48.000	3,562		
L4459Y-10-0	GRAND CITY PROPERTIES SA	B	09/22/2023	JONES TRADING	16,099.000	157,162		
SBK7YQ-K6-0	HAMMERSON REIT PLC	B	07/06/2023	CABRERA CAPITAL MARKETS, INC	503,071.000	161,518		
42226K-10-5	HEALTHCARE REALTY TRUST INC CLASS		12/04/2023	Various	68,286.000	1,094,147		
42250P-10-3	HEALTHPEAK PROPERTIES INC		11/22/2023	Various	112,663.000	2,286,550		
426281-10-1	HENRY JACK & ASSOCIATES		11/01/2023	MORGAN STANLEY	183.000	26,317		
42824C-10-9	HEWLETT PACKARD ENTERPRISE		11/01/2023	MORGAN STANLEY	322.000	5,001		
403949-10-0	HF SINCLAIR CORP		11/01/2023	MORGAN STANLEY	125.000	6,971		
431284-10-8	HIGHWOODS PROPERTIES		02/16/2023	JONES TRADING	9,429.000	279,370		
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		11/01/2023	MORGAN STANLEY	414.000	62,568		
443510-60-7	HUBBELL INC		11/01/2023	MORGAN STANLEY	50.000	13,955		
443573-10-0	HUBSPOT INC		11/01/2023	MORGAN STANLEY	53.000	22,571		
446150-10-4	HUNTINGTON BANCSHARES INC		11/01/2023	Various	749.000	7,220		
45167R-10-4	IDEX CORP		11/01/2023	MORGAN STANLEY	81.000	15,257		
45168D-10-4	IDEXX LABS CORP		11/01/2023	MORGAN STANLEY	1,535.000	645,993		
45337C-10-2	INCYTE CORPORATION		11/01/2023	MORGAN STANLEY	661.000	35,939		
T6032P-10-2	INFRASTRUTTURE WIRELESS ITALIANE	B	12/21/2023	Various	89,736.000	1,043,087		
45784P-10-1	INSULET CORP		11/01/2023	MORGAN STANLEY	47.000	6,473		
458140-10-0	INTEL CORP		11/01/2023	Various	2,968.000	88,686		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		11/01/2023	MORGAN STANLEY	239.000	34,078		
460146-10-3	INTERNATIONAL PAPER CO		11/01/2023	Various	618.000	19,342		
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		11/01/2023	Various	589.000	40,087		
46124J-20-1	INVENTRUST PROPERTIES CORP		08/25/2023	JONES TRADING	27,307.000	672,287		

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
G491BT-10-8	INVESCO LTD		11/01/2023	MORGAN STANLEY	928.000	12,129		
464289-51-1	ISHARES + YEAR INVESTMENT GRADE CO		08/01/2023	Various	38,575.000	1,942,157		
464288-58-8	ISHARES MBS ETF		09/29/2023	Various	56,155.000	4,986,564		
46432F-33-9	ISHARES MSCI USA QUALITY FACTOR ET		12/08/2023	Various	25,510.000	3,468,029		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		12/14/2023	BANK OF AMERICA/MERRILL LYNCH	17,600.000	3,421,330		
466313-10-3	JABIL CIRC UIT INC COM		11/01/2023	MORGAN STANLEY	165.000	20,595		
46982L-10-8	JACOBS SOLUTIONS INC		11/01/2023	MORGAN STANLEY	102.000	13,276		
G50871-10-5	JAZZ PHARMACEUTICALS PLC		11/01/2023	Various	137.000	17,476		
48121L-69-2	JPMORGAN GLOBAL ALLOCATION CL I		12/30/2022	DIRECT	22,463.260	381,426		
48203R-10-4	JUNIPER NETWORKS INC		11/01/2023	MORGAN STANLEY	725.000	19,336		
487836-10-8	KELLOGG CO.		11/01/2023	MORGAN STANLEY	766.000	38,760		
49177J-10-2	KENVUE INC		11/01/2023	MORGAN STANLEY	3,427.000	64,702		
49271V-10-0	KEURIG DR PEPPER INC		11/01/2023	MORGAN STANLEY	1,935.000	58,940		
493267-10-8	KEYCORP NEW COM		11/01/2023	MORGAN STANLEY	2,505.000	25,426		
49338L-10-3	KEYSIGHT TECHNOLOGIES		11/01/2023	MORGAN STANLEY	243.000	29,354		
494368-10-3	KIMBERLY-CLARK CORP		11/01/2023	Various	677.000	82,258		
49446R-10-9	KIMCO REALTY CORP		12/21/2023	MORGAN STANLEY	40,325.000	879,504		
500754-10-6	KRAFT HEINZ ORD		11/01/2023	MORGAN STANLEY	402.000	12,944		
502431-10-9	L3HARRIS TECHNOLOGIES INC		11/01/2023	MORGAN STANLEY	136.000	24,849		
517834-10-7	LAS VEGAS SANDS CORP		11/01/2023	MORGAN STANLEY	547.000	26,140		
518415-10-4	LATTICE SEMICONDUCTOR		11/01/2023	MORGAN STANLEY	195.000	10,649		
521865-20-4	LEAR CORP		11/01/2023	MORGAN STANLEY	102.000	13,286		
525327-10-2	LEIDOS HOLDINGS INC		11/01/2023	MORGAN STANLEY	227.000	22,968		
530307-30-5	LIBERTY BROADBAND CORP SERIES C		11/01/2023	Various	208.000	17,345		
531229-78-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		11/01/2023	Various	478.000	11,700		
G54950-10-3	LINDE PLC	D	11/01/2023	Various	934.000	328,479		
G5689W-10-9	LONDONMETRIC PROPERTY PLC	B	03/02/2023	JONES TRADING	113,772.000	254,066		
50212V-10-0	LPL FINANCIAL HOLDINGS INC		11/01/2023	Various	127.000	27,313		
550021-10-9	LULULEMON ATHLETICA INC	C	11/01/2023	MORGAN STANLEY	14.000	5,534		
55261F-10-4	M & T BANK CORP		06/22/2023	Various	393.000	46,213		
562750-10-9	MANHATTAN ASSOCIATES		11/01/2023	MORGAN STANLEY	43.000	8,520		
57060D-10-8	MARKETAXESS HOLDINGS INC		11/01/2023	MORGAN STANLEY	97.000	21,072		
573874-10-4	MARVELL TECHNOLOGY INC		11/01/2023	MORGAN STANLEY	11,805.000	442,811		
579780-20-6	MCCORMICK & CO.		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	369.000	26,883		
G5960L-10-3	MEDTRONIC PLC		11/01/2023	Various	692.000	49,883		
58733R-10-2	MERCADOLIBRE INC	C	11/01/2023	MORGAN STANLEY	5.000	6,500		
58933Y-10-5	MERCK & CO. INC.		11/01/2023	MORGAN STANLEY	269.000	27,667		
60770K-10-7	MODERNA INC		11/01/2023	MORGAN STANLEY	67.000	5,105		
608190-10-4	MOHAWK INDUSTRIES INC		11/01/2023	MORGAN STANLEY	99.000	8,060		
609839-10-5	MONOLITHIC POWER SYSTEMS		11/01/2023	Various	95.000	45,460		
61945C-10-3	MOSAIC COMPANY		11/01/2023	MORGAN STANLEY	684.000	22,086		
55354G-10-0	MSCI INC A		11/01/2023	Various	101.000	47,545		
631103-10-8	NASDAQ OMX GROUP		11/01/2023	Various	749.000	36,593		
637417-10-6	NATIONAL RETAIL PROPERTIES		12/04/2023	Various	55,907.000	2,229,858		
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST		08/17/2023	Various	47,536.000	1,573,703		
64110Y-10-8	NET LEASE OFFICE PROPERTIES		11/02/2023	DISTRIBUTION	54.930	980		
64125C-10-9	NEUROCRINE BIOSCIENCES INC		11/01/2023	Various	197.000	21,032		
65249B-10-9	NEWS CORP CLASS A		06/22/2023	Various	795.000	13,664		
668771-10-8	NortonLife Lock Inc		11/01/2023	Various	1,353.000	23,283		
629377-50-8	NRG ENERGY INC		06/22/2023	GOLDMAN, SACHS & CO.	19.000	663		
67066G-10-4	NVIDIA CORP		11/01/2023	Various	132.000	56,002		
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	11/01/2023	Various	17.000	3,043		
674599-16-2	OCCIDENTAL PETROLEUM EQUITY WARRAN		09/14/2023	EXCHANGE	3,912.000	22,515		
679295-10-5	OKTA INC CLASS A		11/01/2023	Various	3,183.000	223,309		
681936-10-0	OMEGA HEALTHCARE INVESTORS		12/04/2023	JONES TRADING	50,226.000	1,587,271		
681919-10-6	OMNICOM GROUP		11/01/2023	MORGAN STANLEY	320.000	23,834		

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
69047Q-10-2	OVINTIV INC		11/01/2023	MORGAN STANLEY	188.000	8,956		
693718-10-8	PACCAR INC		11/01/2023	Various	469.000	38,997		
695156-10-9	PACKAGING CORPORATION OF AMERICA		11/01/2023	MORGAN STANLEY	87.000	13,363		
69608A-10-8	PALANTIR TECHNOLOGIES INC CLASS A		03/31/2023	Various	1,402.000	11,636		
697435-10-5	PALO ALTO NETWORKS INC		01/19/2023	MORGAN STANLEY	960.000	135,082		
700517-10-5	PARK HOTELS RESORTS INC		07/05/2023	CABRERA CAPITAL MARKETS, INC	55,822.000	741,361		
704326-10-7	PAYCHEX INC		11/01/2023	MORGAN STANLEY	861.000	95,367		
70432V-10-2	PAYCOM SOFTWARE INC		11/01/2023	MORGAN STANLEY	63.000	10,567		
704329-17-6	PAYDEN EMERGING MKT CRP BND CL SI	C	12/18/2023	DIRECT	2,142,156.510	18,547,864		
70438V-10-6	PAYLOCITY HOLDING CORP		11/01/2023	MORGAN STANLEY	105.000	17,235		
717081-10-3	PFIZER INC		11/01/2023	MORGAN STANLEY	1,204.000	36,734		
718172-10-9	PHILIP MORRIS INTL.		11/01/2023	MORGAN STANLEY	222.000	19,760		
71880K-10-1	PHINIA INC		07/05/2023	DISTRIBUTION	127.600	2,412		
72201U-63-8	PIMCO MORTGAGE OPPO CL INSTL		11/30/2023	DIRECT	59,134.120	552,524		
72352L-10-6	PINTEREST INC CLASS A		11/01/2023	MORGAN STANLEY	146.000	4,368		
693475-10-5	PNC FINL SVCS GROUP INC		11/01/2023	Various	264.000	30,612		
73278L-10-5	POOL CORP		11/01/2023	Various	68.000	22,182		
693506-10-7	PPG INDUSTRIES INC		11/01/2023	MORGAN STANLEY	373.000	46,992		
742718-10-9	PROCTER & GAMBLE CO		11/01/2023	MORGAN STANLEY	435.000	65,080		
74340W-10-3	PROLOGIS INC		07/05/2023	Various	9,859.000	1,226,903		
74736K-10-1	QORVO INC		11/01/2023	MORGAN STANLEY	172.000	15,105		
747525-10-3	QUALCOMM INC		11/01/2023	MORGAN STANLEY	58.000	6,432		
74762E-10-2	QUANTA SERVICES		11/01/2023	MORGAN STANLEY	157.000	25,060		
754730-10-9	RAYMOND JAMES FINANCIAL INC		11/01/2023	Various	361.000	34,760		
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		11/01/2023	MORGAN STANLEY	28.000	2,300		
756109-10-4	REALTY INCOME CORP		11/15/2023	Various	23,598.000	1,442,479		
75886F-10-7	REGENERON PHARMACEUTICALS INC		11/01/2023	MORGAN STANLEY	7.000	5,539		
759916-10-9	REPLIGEN CORP		11/01/2023	Various	145.000	19,062		
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		11/15/2023	Various	88,793.000	1,169,750		
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC		11/02/2023	Various	37,706.000	1,663,007		
76954A-10-3	RIVIAN AUTOMOTIVE INC CLASS A		06/22/2023	Various	1,777.000	25,145		
770323-10-3	ROBERT HALF INTL INC		11/01/2023	MORGAN STANLEY	158.000	11,689		
770700-10-2	ROBINHOOD MARKETS INC		11/01/2023	MORGAN STANLEY	1,575.000	14,301		
771049-10-3	ROBLOX CORP CLASS A		11/01/2023	Various	140.000	4,706		
77543R-10-2	ROKU INC CLASS A		01/04/2023	MORGAN STANLEY	5,876.000	248,849		
775711-10-4	ROLLINS, INC		11/01/2023	MORGAN STANLEY	492.000	18,312		
749685-10-3	RPM INTERNATIONAL INC		11/01/2023	MORGAN STANLEY	196.000	18,238		
784117-10-3	S E I CORP.		11/01/2023	MORGAN STANLEY	18.000	975		
78646V-10-7	SAFEHOLD INC		08/15/2023	Various	105,934.000	2,594,958		
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		12/21/2023	Various	14,891.000	3,279,134		
81211K-10-0	SEALED AIR CORP		11/01/2023	Various	576.000	17,559		
81762P-10-2	SERVICENOW INC		11/01/2023	MORGAN STANLEY	32.000	18,991		
828806-10-9	SIMON PPTY GROUP INC		10/24/2023	Various	20,522.000	2,300,193		
82968B-10-3	SIRIUS XM HOLDINGS INC		11/01/2023	MORGAN STANLEY	2,133.000	9,599		
83088M-10-2	SKYWORKS SOLUTIONS INC		11/01/2023	MORGAN STANLEY	359.000	31,255		
832696-40-5	SMUCKER J M CO COM NEW		11/01/2023	MORGAN STANLEY	244.000	27,570		
83304A-10-6	SNAP INC CLASS A		11/01/2023	Various	2,251.000	22,487		
833445-10-9	SNOWFLAKE CLASS A		11/01/2023	MORGAN STANLEY	94.000	13,731		
842587-10-7	SOUTHERN CO		11/01/2023	Various	473.000	32,499		
844741-10-8	SOUTHWEST AIRLINES CO		11/01/2023	MORGAN STANLEY	437.000	9,715		
78464A-47-4	SPDR PORTFOLIO SHORT TERM CORPORAT		11/07/2023	Various	225,000.000	6,581,358		
848637-10-4	SPLUNK INC		03/31/2023	MORGAN STANLEY	652.000	57,857		
852234-10-3	SQUARE INC CLASS A		11/01/2023	MORGAN STANLEY	156.000	6,390		
854502-10-1	STANLEY BLACK & DECKER INC		11/01/2023	Various	269.000	23,219		
858119-10-0	STEEL DYNAMICS INC		11/01/2023	Various	199.000	21,752		

SCHEDULE D - PART 3

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

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G8473T-10-0	STERIS		11/01/2023	Various	106.000	22,382		
866674-10-4	SUN COMMUNITIES		12/21/2023	Various	4,643.000	607,929		
867892-10-1	SUNSTONE HOTEL INVESTORS INC		11/30/2023	JONES TRADING	53,299.000	524,393		
86800U-10-4	SUPER MICRO COMPUTER INC		11/01/2023	MORGAN STANLEY	74.000	18,668		
87165B-10-3	SYNCHRONY FINANCIAL		11/01/2023	MORGAN STANLEY	534.000	14,936		
871607-10-7	SYNOPSYS INC		11/01/2023	MORGAN STANLEY	40.000	19,015		
74144T-10-8	T. ROWE PRICE GROUP		11/01/2023	MORGAN STANLEY	480.000	43,666		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		11/01/2023	Various	2,187.000	226,382		
87612E-10-6	TARGET CORP		11/01/2023	Various	181.000	20,078		
H84989-10-4	TE CONNECTIVITY LTD		11/01/2023	Various	253.000	31,084		
879369-10-6	TELEFLEX, INC.		11/01/2023	MORGAN STANLEY	130.000	24,376		
880770-10-2	TERADYNE I NC COM		11/01/2023	MORGAN STANLEY	276.000	22,842		
88160R-10-1	TESLA INC		11/01/2023	Various	867.000	211,778		
88262P-10-2	TEXAS PACIFIC LAND TRUST		11/01/2023	MORGAN STANLEY	9.000	16,585		
888787-10-8	TOAST INC CLASS A		11/01/2023	Various	839.000	15,994		
891092-10-8	TORO CO.		11/01/2023	MORGAN STANLEY	162.000	13,127		
88339J-10-5	TRADE DESK INC CLASS A		11/01/2023	MORGAN STANLEY	22.000	1,557		
892672-10-6	TRADEWEB MARKETS INC CLASS A		11/01/2023	MORGAN STANLEY	138.000	12,486		
89832Q-10-9	TRUIST FINANCIAL CORP		11/01/2023	MORGAN STANLEY	988.000	28,148		
902252-10-5	TYLER TECHNOLOGIES		11/01/2023	MORGAN STANLEY	85.000	30,723		
902494-10-3	TYSON FOODS INC CLASS A		11/01/2023	Various	70.000	3,284		
90353T-10-0	UBER TECHNOLOGIES INC		11/01/2023	Various	778.000	33,586		
90364P-10-5	UIPATH INC CLASS A		06/22/2023	GOLDMAN, SACHS & CO.	824.000	13,250		
F95094-58-1	UNIBAIL RODAMCO WE STAPLED UNITS	B	12/21/2023	MORGAN STANLEY	11,639.000	866,624		
91307C-10-2	UNITED THERAPEUTICS CORP		11/01/2023	MORGAN STANLEY	82.000	18,375		
913903-10-0	UNIVERSAL HEALTH SERVICES INC		11/01/2023	MORGAN STANLEY	43.000	5,421		
902973-30-4	US BANCORP		11/01/2023	MORGAN STANLEY	5,121.000	172,654		
922475-10-8	VEEVA SYSTEMS INC CLASS A		11/01/2023	Various	655.000	107,858		
92276F-10-0	VENTAS INC		12/04/2023	Various	57,501.000	2,528,230		
92338C-10-3	VERALTO CORP		10/02/2023	DISTRIBUTION	568.000	465		
92343E-10-2	VERISIGN INC.		11/01/2023	MORGAN STANLEY	135.000	26,262		
92343V-10-4	VERIZON COMMUNICATIONS		11/01/2023	Various	4,106.000	146,343		
29430C-10-2	VESTIS CORP		10/02/2023	DISTRIBUTION	382.000	35		
925652-10-9	VICI PPTYS INC		12/21/2023	Various	107,226.000	3,365,857		
92826C-83-9	VISA INC		11/01/2023	MORGAN STANLEY	52.000	12,406		
929042-10-9	VORNADO RLTY TR		08/08/2023	BANK OF AMERICA/MERRILL LYNCH	18,087.000	416,692		
931427-10-8	WALGREENS BOOTS ALLIANCE		11/01/2023	Various	2,011.000	41,487		
939653-10-1	WASHINGTON REAL ESTATE		03/31/2023	JONES TRADING	21,905.000	418,804		
94106B-10-1	WASTE CONNECTIONS INC		11/01/2023	Various	104.000	13,947		
941848-10-3	WATERS CORPORATION		11/01/2023	MORGAN STANLEY	149.000	35,885		
942622-20-0	WATSCO INC		11/01/2023	MORGAN STANLEY	24.000	8,596		
947890-10-9	WEBSTER FINANCIAL CORP		06/30/2023	Various	430.000	16,013		
949746-10-1	WELLS FARGO CO		11/01/2023	MORGAN STANLEY	224.000	8,873		
955306-10-5	WEST PHARMACEUTICAL SERVICES		11/01/2023	Various	130.000	41,696		
958102-10-5	WESTERN DIGITAL CORP.		11/01/2023	Various	454.000	18,136		
96145D-10-5	WESTROCK		06/22/2023	GOLDMAN, SACHS & CO.	72.000	1,989		
963320-10-6	WHIRLPOOL CORP COM		11/01/2023	MORGAN STANLEY	29.000	3,032		
977852-10-2	WOLFSPEED INC		11/01/2023	Various	412.000	13,654		
98138H-10-1	WORKDAY INC.		11/01/2023	MORGAN STANLEY	28.000	5,921		
98419M-10-0	XYLEM		11/01/2023	MORGAN STANLEY	438.000	41,382		
98954M-20-0	ZILLOW GROUP INC CLASS C		11/01/2023	Various	291.000	11,253		
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		11/01/2023	MORGAN STANLEY	172.000	18,072		
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		06/30/2023	Various	385.000	25,968		
98980G-10-2	ZSCALER INC		11/01/2023	Various	190.000	25,813		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						138,516,227	XXX	

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
00085Q-14-2	AMERICAN COM BARG SER A ANTI DILUT		10/30/2023	DIRECT	90,916.000	90,664		
00085Q-18-3	AMERICAN COM BARG SER B ANTI DILUT		11/13/2023	DIRECT	70,960.000	84,273		
BAS178-AU-3	AURELIUS EUROPEAN OPPORTUNITIES IV	B	12/19/2023	DIRECT	5,894.280	6,391,271		
BAS1EC-5L-2	GAVEL POOLING S.A.R.L.	B	02/10/2023	DIRECT	2,119,945.000	699,967		
BAS1H2-MD-0	GENERATE CAPITAL PBC		11/15/2023	DIRECT	851,063.000	39,999,961		
BAS1HJ-Z5-1	GENERATE CAPITAL PBC WARRANTS		11/15/2023	DIRECT	37,836.000			
362393-30-8	GTT COMMUNICATIONS INC		12/30/2022	EXCHNG_TDR	12,427.000	74,562		
BAS19K-J4-3	KP I WENGEN SARL	B	01/24/2023	DIRECT	847,810.000	1,051,956		
BAS1HN-FA-8	MARBLE HOLDCO LIMITED	B	02/15/2023	DIRECT	7,607,128.000	9,608,400		
BAS19C-08-2	QUEENSLAND CITRUS PTY LTD COMMON	D	12/19/2023	DIRECT	1,448,331.770	1,448,332		
BAS1JJ-J5-2	RAPTOR AGGREGATOR S.A.R.L.		04/28/2023	DIRECT	142,500.000	14,349,067		
BAS1K1-CB-3	SERIES A ANTI-DILUT WRNT 25 SHARES		10/31/2023	EXCHANGE	43,255.000	1,223,024		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						75,021,476	XXX	
09258N-80-2	BLACKROCK ADV S/C CORE K		12/08/2022	DIRECT	8,790.840	129,313		
78462F-10-3	SPDR S&P 500 ETF TRUST		12/15/2023	Various	155,362.000	68,272,491		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						68,401,804	XXX	
5989999997. Total - Common Stocks - Part 3						281,939,507	XXX	
5989999998. Total - Common Stocks - Part 5						925,642,453	XXX	
5989999999. Total - Common Stocks						1,207,581,959	XXX	
5999999999. Total - Preferred and Common Stocks						1,209,855,153	XXX	
6009999999 - Totals						26,597,052,449	XXX	90,065,018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-YM-6	TNOTE		11/03/2023	MORGAN STANLEY		10,605,117	11,000,000	10,662,266	10,740,308		118,322		118,322		10,858,630		(253,513)	(253,513)	167,720	10/31/2024
912828-YL-8	TREASURY (CPI) NOTE		02/10/2023	Various		30,121,891	26,808,100	30,012,820	30,300,823	(179,346)	50,596		(128,750)		30,172,073		(50,182)	(50,182)	12,593	10/15/2024
91282C-EJ-6	TREASURY (CPI) NOTE		03/02/2023	Various		38,026,546	38,660,500	37,693,600	38,073,700	(235,442)	94,245		(141,197)		37,932,503		94,043	94,043	18,700	04/15/2027
91282C-GW-5	TREASURY (CPI) NOTE		12/13/2023	Various		6,864,803	7,000,000	7,032,673			(338)		(338)		7,032,335		(167,531)	(167,531)	41,114	04/15/2028
912810-TG-3	TREASURY BOND		07/05/2023	Various		4,143,951	5,074,300	4,423,422	918,655		4,888		4,888		4,429,192		(285,241)	(285,241)	82,506	05/15/2052
912810-TS-7	TREASURY BOND		12/19/2023	Various		22,884,375	24,000,000	23,380,313			9,514		9,514		23,389,827		(505,452)	(505,452)	554,423	05/15/2043
912810-TV-0	TREASURY BOND		12/13/2023	BNP CAPITAL MARKETS		540,703	500,000	522,227			(13)		(13)		522,214		18,489	18,489	1,892	11/15/2053
912828-2A-7	TREASURY NOTE		12/15/2023	CITADEL SECURITIES LLC		9,324,609	10,000,000	9,510,938	9,575,617		108,689		108,689		9,684,306		(359,696)	(359,696)	200,951	08/15/2026
912828-2D-1	TREASURY NOTE		03/31/2023	DEUTSCHE BANK AG		5,238,035	5,309,800	5,500,621	5,352,733		(16,422)		(16,422)		5,336,311		(98,276)	(98,276)	43,250	08/31/2023
912828-2U-3	TREASURY NOTE		09/29/2023	HSBC SECURITIES, INC.		3,841,616	3,968,900	4,088,277	4,013,623		(20,046)		(20,046)		3,993,578		(151,962)	(151,962)	80,959	08/31/2024
912828-3P-3	TREASURY NOTE		12/29/2023	CITADEL SECURITIES LLC		9,499,320	9,738,600	9,974,076	9,900,566		(80,752)		(80,752)		9,819,813		(320,494)	(320,494)	220,322	12/31/2024
912828-3U-2	TREASURY NOTE		01/31/2023	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		181											181	181		01/31/2023
912828-3V-0	TREASURY NOTE		12/14/2023	CITADEL SECURITIES LLC		24,076,896	24,699,200	24,539,958	24,560,486		62,323		62,323		24,622,809		(545,913)	(545,913)	847,357	01/31/2025
912828-4U-1	TREASURY NOTE		05/02/2023	HSBC SECURITIES, INC.		74,709,961	75,000,000	74,618,164	74,816,109		124,637		124,637		74,940,746		(230,785)	(230,785)	1,653,315	06/30/2023
912828-5D-8	TREASURY NOTE		09/30/2023	Various		3,414,805	3,439,500	3,697,504	3,503,213		(28,828)		(28,828)		3,474,384		(59,580)	(59,580)	57,882	09/30/2023
912828-5J-5	TREASURY NOTE		12/08/2023	MORGAN STANLEY		19,377,344	20,000,000	19,975,788	19,979,388		6,666		6,666		19,986,053		(608,710)	(608,710)	667,582	10/31/2025
912828-5P-1	TREASURY NOTE		03/31/2023	DEUTSCHE BANK AG		5,713,226	5,781,200	5,786,620	5,782,248		(288)		(288)		5,781,960		(68,734)	(68,734)	56,621	11/30/2023
912828-5U-0	TREASURY NOTE		07/31/2023	CITADEL SECURITIES LLC		6,906,893	6,984,100	7,544,469	7,155,225		(100,218)		(100,218)		7,055,007		(148,114)	(148,114)	199,275	12/31/2023
912828-5Z-9	TREASURY NOTE		05/31/2023	NOMURA SECURITIES INTERNATIONAL INC		2,527,358	2,573,500	2,773,650	2,638,129		(24,833)		(24,833)		2,613,296		(85,938)	(85,938)	53,674	01/31/2024
912828-6G-0	TREASURY NOTE		03/31/2023	BNP CAPITAL MARKETS		2,088,111	2,132,000	2,118,425	2,128,698		711		711		2,129,408		(41,298)	(41,298)	29,996	02/29/2024
912828-6R-6	TREASURY NOTE		05/31/2023	BANK MONTREAL / NESBITT BURNS		12,006,824	12,340,400	13,182,679	12,676,111		(104,929)		(104,929)		12,571,182		(564,358)	(564,358)	162,974	04/30/2024
912828-6Z-8	TREASURY NOTE		08/31/2023	Various		19,409,766	20,000,000	19,600,781	19,707,299		129,343		129,343		19,836,642		(426,876)	(426,876)	409,918	06/30/2024
912828-B6-6	TREASURY NOTE		03/15/2023	Various		20,731,582	21,029,900	21,505,069	21,163,242		(24,123)		(24,123)		21,139,119		(407,537)	(407,537)	335,491	02/15/2024
912828-D5-6	TREASURY NOTE		10/27/2023	Various		35,158,150	36,028,000	36,759,652	36,253,863		(112,256)		(112,256)		36,141,607		(983,457)	(983,457)	1,023,153	08/15/2024
912828-G3-8	TREASURY NOTE		11/30/2023	Various		29,432,653	30,269,200	29,919,931	29,943,286		156,855		156,855		30,100,141		(667,488)	(667,488)	710,994	11/15/2024
912828-J2-7	TREASURY NOTE		12/14/2023	JPMORGAN CHASE & CO.		4,297,926	4,438,000	4,333,464	4,357,729		35,489		35,489		4,393,218		(95,293)	(95,293)	118,186	02/15/2025
912828-M5-6	TREASURY NOTE		12/08/2023	CITADEL SECURITIES LLC		9,546,875	10,000,000	9,742,578	9,782,778		69,194		69,194		9,851,972		(305,097)	(305,097)	241,071	11/15/2025
912828-T2-6	TREASURY NOTE		03/31/2023	DEUTSCHE BANK AG		4,569,048	4,643,600	4,814,651	4,685,813		(14,321)		(14,321)		4,671,492		(102,444)	(102,444)	32,448	09/30/2023
912828-V2-3	TREASURY NOTE		12/31/2023	MATURED		50,000,000	50,000,000	49,845,703	49,904,993		95,007		95,007		50,000,000				1,125,000	12/31/2023
912828-V8-0	TREASURY NOTE		03/15/2023	BNP CAPITAL MARKETS		19,707,970	20,059,800	19,841,180	19,909,349		27,923		27,923		19,937,272		(229,302)	(229,302)	280,532	01/31/2024
912828-W4-8	TREASURY NOTE		03/31/2023	CITADEL SECURITIES LLC		19,768,805	20,229,500	19,916,575	20,014,693		46,113		46,113		20,060,806		(292,002)	(292,002)	254,655	02/29/2024
912828-W7-1	TREASURY NOTE		03/31/2023	BANK MONTREAL / NESBITT BURNS		19,729,757	20,215,400	19,927,173	20,008,794		41,231		41,231		20,050,026		(320,269)	(320,269)	218,310	03/31/2024
912828-WE-6	TREASURY NOTE		07/31/2023	CITADEL SECURITIES LLC		8,074,761	8,136,100	8,839,110	8,309,646		(116,063)		(116,063)		8,193,583		(118,822)	(118,822)	159,295	11/15/2023
912828-WJ-5	TREASURY NOTE		07/31/2023	BANK MONTREAL / NESBITT BURNS		46,225,651	47,284,000	47,961,955	47,524,310		(102,492)		(102,492)		47,421,818		(1,196,167)	(1,196,167)	841,604	05/15/2024
912828-X7-0	TREASURY NOTE		05/31/2023	Various		19,748,816	20,316,800	19,972,367	20,065,128		65,917		65,917		20,131,045		(382,229)	(382,229)	213,230	04/30/2024
912828-XT-2	TREASURY NOTE		10/20/2023	Various		39,336,770	40,309,200	39,766,785	39,874,662		226,624		226,624		40,101,286		(764,516)	(764,516)	629,446	05/31/2024
912828-XX-3	TREASURY NOTE		10/13/2023	MORGAN STANLEY		24,921,214	25,532,600	25,068,824	25,182,410		183,236		183,236		25,365,647		(444,433)	(444,433)	660,517	06/30/2024
912828-Y7-9	TREASURY NOTE		10/25/2023	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		52,457											52,457	52,457		07/31/2025
912828-Y8-7	TREASURY NOTE		08/31/2023	GOLDMAN, SACHS & CO.		5,735,610	5,927,800	6,104,245	6,029,960		(43,056)		(43,056)		5,986,904		(251,294)	(251,294)	112,757	07/31/2024
912828-YE-4	TREASURY NOTE		09/29/2023	GOLDMAN, SACHS & CO.		4,186,513	4,349,800	4,418,785	4,390,526		(18,296)		(18,296)		4,372,231		(185,718)	(185,718)	59,153	08/31/2024
912828-YH-7	TREASURY NOTE		10/13/2023	RBS SECURITIES INC		21,140,713	21,935,000	21,402,101	21,522,194		183,872		183,872		21,706,066		(565,353)	(565,353)	343,409	09/30/2024
912828-Z5-2	TREASURY NOTE		12/29/2023	BANK MONTREAL / NESBITT BURNS		19,302,344	20,000,000	19,235,938	19,393,567		287,684		287,684		19,681,251		(378,907)	(378,907)	390,829	01/31/2025
912828-Z7-8	TREASURY NOTE		12/15/2023	BNP CAPITAL MARKETS		12,019,922	13,000,000	12,591,214	12,646,100		80,101		80,101		12,726,201		(706,279)	(706,279)	269,185	01/31/2027
912828-ZC-7	TREASURY NOTE		12/29/2023	MORGAN STANLEY		19,210,156	20,000,000	19,081,250	19,265,980		334,560		334,560		19,600,539		(390,383)	(390,383)	301,648	02/28/2025

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
912828-ZY-9	TREASURY NOTE		03/15/2023	HSBC SECURITIES, INC.		15,086,427	15,318,600	14,948,799	15,137,330		68,565		68,565		15,205,895		(119,468)	(119,468)	12,748	07/15/2023
91282C-AW-1	TREASURY NOTE		06/07/2023	CITADEL SECURITIES LLC		5,282,930	5,400,000	5,415,188	5,404,625		(2,313)		(2,313)		5,402,311		(119,382)	(119,382)	7,630	11/15/2023
91282C-BA-8	TREASURY NOTE		03/15/2023	BNP CAPITAL MARKETS		7,563,700	7,803,600	7,742,025	7,775,762		5,929		5,929		7,781,691		(217,991)	(217,991)	2,439	12/15/2023
91282C-BE-0	TREASURY NOTE		10/03/2023	Various		156,012,109	160,000,000	152,338,672	152,707,887		3,843,353		3,843,353		156,551,241		(539,131)	(539,131)	202,696	01/15/2024
91282C-BM-2	TREASURY NOTE		03/15/2023	Various		24,066,367	25,000,000	23,979,492	24,315,428		121,953		121,953		24,437,381		(371,013)	(371,013)	18,128	02/15/2024
91282C-BQ-3	TREASURY NOTE		12/15/2023	BARCLAYS		18,406,250	20,000,000	18,345,117	18,589,005		414,757		414,757		19,003,762		(597,512)	(597,512)	104,945	02/28/2026
91282C-CC-3	TREASURY NOTE		03/15/2023	JPMORGAN CHASE & CO.		19,108,203	20,000,000	18,989,844	19,262,637		108,213		108,213		19,370,850		(262,647)	(262,647)	16,713	05/15/2024
91282C-CF-6	TREASURY NOTE		12/15/2023	CITADEL SECURITIES LLC		9,192,969	10,000,000	9,385,140	3,497,563		107,151		107,151		9,497,828		(304,859)	(304,859)	54,353	05/31/2026
91282C-CK-5	TREASURY NOTE		02/28/2023	RBS SECURITIES INC		15,045,443	15,287,900	14,934,965	15,121,762		54,457		54,457		15,176,218		(130,775)	(130,775)	12,722	06/30/2023
91282C-CL-3	TREASURY NOTE		03/15/2023	Various		19,038,672	20,000,000	19,038,281	19,291,822		92,386		92,386		19,384,208		(345,536)	(345,536)	49,931	07/15/2024
91282C-CN-9	TREASURY NOTE		03/15/2023	BNP CAPITAL MARKETS		9,833,203	10,000,000	9,740,625	9,867,237		46,215		46,215		9,913,452		(80,249)	(80,249)	7,769	07/31/2023
91282C-CT-6	TREASURY NOTE		03/15/2023	Various		37,946,705	39,985,000	38,068,898	38,547,057		175,408		175,408		38,722,466		(775,760)	(775,760)	86,984	08/15/2024
91282C-DA-6	TREASURY NOTE		02/28/2023	CITADEL SECURITIES LLC		21,166,442	21,771,100	21,700,958	21,743,611		5,976		5,976		21,749,588		(583,146)	(583,146)	22,728	09/30/2023
91282C-DB-4	TREASURY NOTE		11/03/2023	Various		25,141,206	26,255,400	24,947,758	25,256,236		466,984		466,984		25,723,220		(582,014)	(582,014)	173,960	10/15/2024
91282C-DD-0	TREASURY NOTE		03/15/2023	Various		25,082,928	25,723,400	24,977,823	25,278,120		109,013		109,013		25,387,134		(304,206)	(304,206)	36,240	10/31/2023
91282C-DH-1	TREASURY NOTE		11/30/2023	CITADEL SECURITIES LLC		23,964,844	25,000,000	23,662,109	23,945,503		507,842		507,842		24,453,345		(488,501)	(488,501)	195,742	11/15/2024
91282C-DM-0	TREASURY NOTE		02/28/2023	HSBC SECURITIES, INC.		19,327,344	20,000,000	19,407,813	19,632,795		64,803		64,803		19,697,598		(370,254)	(370,254)	25,000	11/30/2023
91282C-DS-7	TREASURY NOTE		12/14/2023	GOLDMAN, SACHS & CO.		19,228,125	20,000,000	19,120,313	19,306,134		319,806		319,806		19,625,940		(397,815)	(397,815)	318,546	01/15/2025
91282C-EG-2	TREASURY NOTE		05/31/2023	Various		58,551,422	59,957,400	58,177,028	58,367,811		246,309		246,309		58,614,120		(62,699)	(62,699)	629,827	03/31/2024
91282C-EH-0	TREASURY NOTE		12/29/2023	HSBC SECURITIES, INC.		41,786,335	42,838,900	42,321,775	42,411,174		183,796		183,796		42,594,970		(808,635)	(808,635)	1,367,246	04/15/2025
91282C-EK-3	TREASURY NOTE		05/31/2023	Various		39,493,632	40,420,200	39,998,406	40,119,204		76,967		76,967		40,196,171		(702,539)	(702,539)	519,413	04/30/2024
91282C-ER-8	TREASURY NOTE		10/20/2023	Various		34,263,551	35,000,000	34,727,148	34,799,751		99,089		99,089		34,898,839		(635,288)	(635,288)	668,458	05/31/2024
91282C-EX-5	TREASURY NOTE		10/27/2023	Various		177,622,454	181,072,100	180,666,134	180,746,027		121,587		121,587		180,867,614		(3,245,160)	(3,245,160)	4,794,213	06/30/2024
91282C-FA-4	TREASURY NOTE		10/27/2023	Various		87,898,314	89,770,100	89,313,138	89,395,351		171,121		171,121		89,566,472		(1,668,158)	(1,668,158)	2,913,127	07/31/2024
91282C-FF-3	TREASURY NOTE		08/31/2023	Various		100,684,248	106,530,000	95,562,922	95,717,928		48,833		48,833		95,766,761		4,917,487	4,917,487	1,275,914	08/15/2032
91282C-FG-1	TREASURY NOTE		11/30/2023	Various		118,144,617	120,171,900	118,880,550	119,061,464		179,063		179,063		119,240,527		(1,095,910)	(1,095,910)	3,486,743	08/31/2024
91282C-FH-9	TREASURY NOTE		06/14/2023	CITADEL SECURITIES LLC		3,852,969	4,000,000	3,889,063	3,894,867		9,403		9,403		3,904,270		(51,301)	(51,301)	98,845	08/31/2027
91282C-FJ-5	TREASURY NOTE		08/31/2023	Various		76,828,848	78,500,000	75,148,750	75,266,335		30,171		30,171		75,296,506		1,532,342	1,532,342	1,022,573	08/31/2029
91282C-FL-0	TREASURY NOTE		03/27/2023	BANK OF AMERICA/MERRILL LYNCH		50,767,578	50,000,000	49,388,672	49,405,730		18,111		18,111		49,423,841		1,343,737	1,343,737	952,782	09/30/2029
91282C-FN-6	TREASURY NOTE		10/27/2023	Various		24,938,477	25,000,000	25,056,641	25,049,625		(5,507)		(5,507)		25,044,119		(105,642)	(105,642)	484,547	09/30/2024
91282C-FP-1	TREASURY NOTE		12/08/2023	Various		54,651,505	55,299,200	54,937,201	54,954,680		108,002		108,002		55,062,682		(411,177)	(411,177)	2,633,976	10/15/2025
91282C-FQ-9	TREASURY NOTE		11/10/2023	Various		55,030,739	55,258,200	55,039,474	55,055,251		60,547		60,547		55,115,798		(85,059)	(85,059)	1,615,809	10/31/2024
91282C-FV-8	TREASURY NOTE		03/09/2023	Various		1,522,559	1,500,000	1,545,938	1,545,884		(726)		(726)		1,545,158		(22,599)	(22,599)	19,656	11/15/2032
91282C-GH-8	TREASURY NOTE		03/10/2023	Various		15,053,033	15,363,300	15,072,838			148		148		15,072,985		(19,952)	(19,952)	22,281	01/31/2028
91282C-GP-0	TREASURY NOTE		06/30/2023	Various		15,840,896	15,960,600	16,268,590			(16,962)		(16,962)		16,251,627		(410,732)	(410,732)	216,856	02/29/2028
91282C-HC-8	TREASURY NOTE		11/02/2023	Various		2,153,290	2,285,700	2,201,147			1,157		1,157		2,202,304		(49,014)	(49,014)	22,849	05/15/2033
91282C-HD-6	TREASURY NOTE		08/31/2023	GOLDMAN, SACHS & CO.		3,032,345	3,070,000	3,043,377			2,403		2,403		3,045,780		(13,435)	(13,435)	33,153	05/31/2025
91282C-HF-1	TREASURY NOTE		08/31/2023	JPMORGAN CHASE & CO.		2,432,031	2,500,000	2,488,086			329		329		2,488,415		(56,384)	(56,384)	23,822	05/31/2030
91282C-HH-7	TREASURY NOTE		08/31/2023	CITADEL SECURITIES LLC		2,964,727	3,000,000	2,985,938			809		809		2,986,747		(22,020)	(22,020)	26,373	06/15/2026
91282C-HK-0	TREASURY NOTE		08/31/2023	Various		2,469,336	2,500,000	2,484,473			484		484		2,484,957		(15,621)	(15,621)	17,120	06/30/2028
91282C-HL-8	TREASURY NOTE		11/28/2023	Various		1,704,724	1,714,300	1,706,934			581		581		1,707,515		(2,791)	(2,791)	13,573	06/30/2025
91282C-HN-4	TREASURY NOTE		09/21/2023	Various		9,927,656	10,000,000	9,996,094			210		210		9,996,304		(68,647)	(68,647)	66,345	07/31/2025
91282C-JJ-1	TREASURY NOTE		12/13/2023	BNP CAPITAL MARKETS		1,027,969	1,000,000	990,391			61		61		990,452		37,517	37,517	3,585	11/15/2033
912810-TR-9	UNITED STATES TREASURY		11/02/2023	Various		1,055,472	1,180,000	1,131,832			146		146		1,131,978		(76,506)	(76,506)	12,894	05/15/2053
912810-QQ-4	US TREASURY N/B		11/29/2023	JPMORGAN CHASE & CO.		24,242,188	25,000,000	23,336,914			10,050		10,050		23,346,964		895,224	895,224	591,947	05/15/2041
912828-VS-6	US TREASURY N/B		03/31/2023	BNP CAPITAL MARKETS		2,919,489	2,944,100	3,146,162			2,987,253		(17,480)		2,969,773		(50,284)	(50,284)	46,357	08/15/2023
912810-TM-0	WI TREASURY BOND		08/11/2023	Various		44,759,922	46,000,000	46,038,633			46,038,615		(308)		46,038,307		(1,278,385)	(1,278,385)	980,489	11/15/2042
912828-3D-0	WI TREASURY NOTE		11/03/2023	MORGAN STANLEY		9,711,328	10,000,000	9,858,984	9,891,322		49,509		49,509		9,940,831		(229,503)	(229,503)	228,709	10/31/2024

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-BR-1	WI TREASURY NOTE		03/15/2023	MORGAN STANLEY		28,838,672	30,000,000	28,763,672	29,152,818		141,753		141,753		29,294,571		(455,899)	(455,899)	37,704	03/15/2024
91282C-GR-6	WI TREASURY NOTE		12/08/2023	Various		10,061,093	10,056,000	10,292,473			(55,673)		(55,673)		10,236,800		(175,708)	(175,708)	343,308	03/15/2026
746388-AA-5	PURPLE CHEN 2011 LLC		08/01/2023	Various		363,256	363,256	363,256	363,256						363,256				4,978	08/01/2023
938782-FZ-7	WASHINGTON D C MET AREA TRAN A		07/20/2023	SUNTRUST INVESTMENT SERVICES, INC.		1,036,760	1,000,000	1,155,940	1,110,811		(24,869)		(24,869)		1,085,942		(49,182)	(49,182)	53,194	07/01/2025
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		12/01/2023	Various		15,452	15,452	16,216	15,691		(200)	39	(239)		15,452				345	07/15/2024
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		12/01/2023	Various		16,383	16,383	17,357	16,922		(466)	73	(539)		16,383				440	06/15/2025
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		12/01/2023	Various		2,936	2,936	3,071	3,008		(56)	16	(73)		2,936				68	08/20/2025
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		12/01/2023	Various		14,338	14,338	14,911	14,700		(254)	108	(362)		14,338				370	01/20/2026
0109999999. Subtotal - Bonds - U.S. Governments						2,320,394,429	2,375,564,165	2,330,461,762	2,202,117,947	(414,789)	9,685,106	237	9,270,081		2,343,721,087		(23,326,658)	(23,326,658)	40,463,101	XXX
87164K-AH-7	SYNGENTA FINANCE NV	D	04/24/2023	MATURED		4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				94,371	04/24/2023
0309999999. Subtotal - Bonds - All Other Governments						4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				94,371	XXX
005158-WL-0	ADA & CANYON CNTYS IDAHO JT SC		06/08/2023	STERN BROTHERS		535,652	525,000	609,751	549,283		(6,282)		(6,282)		543,001		(7,349)	(7,349)	19,469	09/15/2024
005158-WW-6	ADA & CANYON CNTYS IDAHO JT SC		08/22/2023	STERN BROTHERS		1,374,565	1,275,000	1,522,503	1,415,175		(16,365)		(16,365)		1,398,810		(24,245)	(24,245)	60,031	09/15/2031
005176-JZ-6	ADA & CANYON CNTYS IDAHO JT SC		10/02/2023	SEIBERT, BRANFORD INC.		902,682	900,000	1,035,351	946,674		(12,776)		(12,776)		933,898		(31,216)	(31,216)	37,800	09/15/2025
005482-2W-3	ADAMS & ARAPAHOE CNTYS COLO JT		05/09/2023	RAYMOND JAMES & ASSOCIATES, INC.		925,893	900,000	1,082,538	947,550		(8,808)		(8,808)		938,742		(12,849)	(12,849)	20,000	12/01/2024
018033-GZ-7	ALLEN PARK MICH PUB SCH DIST		10/18/2023	RAYMOND JAMES & ASSOCIATES, INC.		2,157,067	2,115,000	2,635,755	2,285,239		(47,219)		(47,219)		2,238,019		(80,952)	(80,952)	102,519	05/01/2026
022447-G2-6	ALVIN TEX INDPT SCH DIST		10/03/2023	JPMORGAN CHASE & CO.		172,395	170,000	216,087	182,122		(4,302)		(4,302)		177,820		(5,424)	(5,424)	9,681	02/15/2025
032879-SW-9	ANCHOR BAY MICH SCH DIST		03/31/2023	UMB BANK		697,809	680,000	832,544	706,513		(5,079)		(5,079)		701,434		(3,625)	(3,625)	14,450	05/01/2024
032879-SX-7	ANCHOR BAY MICH SCH DIST		05/12/2023	UMB BANK		283,764	275,000	338,404	289,315		(2,882)		(2,882)		286,433		(2,669)	(2,669)	7,448	11/01/2024
038699-TQ-7	ARAPAHOE CNTY COLO SCH DIST NO		05/09/2023	Various		1,393,312	1,350,000	1,577,475	1,427,335		(13,263)		(13,263)		1,414,072		(20,760)	(20,760)	28,153	12/01/2024
038699-TY-0	ARAPAHOE CNTY COLO SCH DIST NO		04/14/2023	THE HUNTINGTON INVESTMENT COMPANY		1,815,903	1,550,000	1,941,499	1,796,842		(11,533)		(11,533)		1,785,309		30,594	30,594	32,442	12/01/2032
054375-TA-8	AVONDALE MICH SCH DIST		03/31/2023	UMB BANK		608,346	600,000	682,398	611,085		(3,408)		(3,408)		607,677		669	669	12,750	11/01/2023
082744-CY-7	BENTON & LINN CNTYS ORE SCH DI		05/10/2023	JEFFERIES & COMPANY, INC.		4,782,600	4,280,000	4,647,738	4,633,696		(21,678)		(21,678)		4,612,018		170,582	170,582	87,383	06/15/2031
083023-PH-8	BENTON CNTY WASH SCH DIST NO 4		10/02/2023	SEIBERT, BRANFORD INC.		645,391	630,000	775,177	682,722		(13,366)		(13,366)		669,356		(23,965)	(23,965)	26,425	12/01/2025
083023-PJ-4	BENTON CNTY WASH SCH DIST NO 4		10/02/2023	SEIBERT, BRANFORD INC.		493,397	475,000	588,767	524,832		(9,289)		(9,289)		515,544		(22,147)	(22,147)	19,924	12/01/2026
105295-LQ-0	BRANDON SCH DIST MICH		05/09/2023	SUNTRUST INVESTMENT SERVICES, INC.		2,180,843	2,145,000	2,375,480	2,275,430		(35,247)		(35,247)		2,240,183		(59,340)	(59,340)	56,604	05/01/2024
124511-MA-1	BYRON CENTER MICH PUB SCHS		03/29/2023	UMB BANK		110,408	105,000	127,413	112,045		(738)		(738)		111,306		(899)	(899)	2,188	05/01/2025
124511-MB-9	BYRON CENTER MICH PUB SCHS		10/03/2023	Mischler Financial Group		117,796	115,000	140,224	125,099		(2,240)		(2,240)		122,859		(5,064)	(5,064)	5,335	05/01/2026
13063D-XA-1	CALIFORNIA ST		06/06/2023	UMB BANK		685,978	650,000	785,382	756,619		(5,560)		(5,560)		751,059		(65,082)	(65,082)	15,672	11/01/2036
13063C-5U-0	CALIFORNIA ST FOR PREVIOUS ISS		10/02/2023	Various		992,314	950,000	1,124,591	1,007,816		(8,205)		(8,205)		999,611		(7,297)	(7,297)	37,653	08/01/2025
151537-JW-8	CENTER LINE MICH PUB SCHS		08/09/2023	UMB BANK		982,441	940,000	1,086,349	1,050,623		(8,543)		(8,543)		1,042,080		(59,639)	(59,639)	29,244	05/01/2035
179093-KB-4	CLACKAMAS CNTY ORE SCH DIST NO		12/07/2023	BANK OF AMERICA/MERRILL LYNCH		742,982	680,000	797,123	751,208		(11,536)		(11,536)		739,672		3,309	3,309	33,622	06/15/2033
179093-KC-2	CLACKAMAS CNTY ORE SCH DIST NO		12/07/2023	BANK OF AMERICA/MERRILL LYNCH		736,621	675,000	787,610	743,540		(11,089)		(11,089)		732,452		4,169	4,169	33,375	06/15/2034
179162-GV-8	CLACKAMAS CNTY ORE SCH DIST NO		12/07/2023	BANK OF AMERICA/MERRILL LYNCH		616,076	565,000	663,293	624,769		(9,687)		(9,687)		615,081		995	995	27,936	06/15/2033
181144-VH-6	CLARK CNTY WASH SCH DIST NO 03		06/07/2023	UMB BANK		255,038	250,000	303,418	297,637		(2,500)		(2,500)		295,136		(40,099)	(40,099)	5,222	12/01/2039
181342-GZ-3	CLARK CNTY WASH SCH DIST NO 12		10/03/2023	BOSC, INC.		337,620	330,000	401,996	356,156		(6,669)		(6,669)		349,486		(11,867)	(11,867)	13,933	12/01/2025
182252-US-3	CLARKSTON MICH CMNTY SCHS		07/20/2023	BOSC, INC.		2,242,521	2,170,000	2,613,114	2,291,667		(28,770)		(28,770)		2,262,897		(20,375)	(20,375)	79,265	05/01/2025
182810-CA-7	CLATSOP CNTY ORE SCH DIST NO 0		12/07/2023	STIFEL CAPITAL MARKETS		2,286,903	2,045,000	2,440,830	2,305,102		(35,164)		(35,164)		2,269,938		16,965	16,965	101,114	06/15/2033
182810-CL-3	CLATSOP CNTY ORE SCH DIST NO 0		06/15/2023	MATURED		110,000	110,000	119,706	111,052		(1,052)		(1,052)		110,000				2,200	06/15/2023
182810-CN-9	CLATSOP CNTY ORE SCH DIST NO 0		10/03/2023	JPMORGAN CHASE & CO.		407,060	400,000	470,228	428,212		(8,600)		(8,600)		419,612		(12,552)	(12,552)	16,111	06/15/2025
182855-ET-9	CLATSOP CNTY ORE SCH DIST NO 3		10/03/2023	JPMORGAN CHASE & CO.		508,905	500,000	587,245	535,142		(10,711)		(10,711)		524,430		(15,525)	(15,525)	20,139	06/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
196580-DR-5	COLORADO SCH MINES INSTL ENTER		12/07/2023	STIFEL CAPITAL MARKETS		173,458	160,000	195,654	178,710		(3,421)		(3,421)		175,289		(1,831)	(1,831)	8,222	12/01/2028
196580-DT-1	COLORADO SCH MINES INSTL ENTER		12/07/2023	SUNTRUST INVESTMENT SERVICES, INC.		161,970	150,000	181,218	166,439		(2,997)		(2,997)		163,442		(1,472)	(1,472)	7,708	12/01/2030
196707-WZ-2	COLORADO ST BRD GOVERNORS UNIV		08/08/2023	INCAPITAL		686,215	680,000	798,755	703,475		(12,173)		(12,173)		691,302		(5,087)	(5,087)	32,017	03/01/2024
20772K-QW-2	CONNECTICUT (STATE OF)		12/07/2023	RBC DOMINION SECURITIES		550,540	500,000	564,880	559,582		(9,712)		(9,712)		549,869		671	671	24,722	06/15/2028
20772K-QX-0	CONNECTICUT (STATE OF)		12/07/2023	RBC DOMINION SECURITIES		476,820	425,000	483,620	479,596		(7,385)		(7,385)		472,211		4,609	4,609	21,014	06/15/2029
20772K-QY-8	CONNECTICUT (STATE OF)		05/10/2023	MORGAN STANLEY		465,532	400,000	459,152	455,665		(2,449)		(2,449)		453,215		12,317	12,317	8,167	06/15/2030
20772K-QZ-5	CONNECTICUT (STATE OF)		12/07/2023	RBC DOMINION SECURITIES		580,285	500,000	578,210	574,189		(7,389)		(7,389)		566,800		13,485	13,485	24,722	06/15/2031
20772K-RA-9	CONNECTICUT (STATE OF)		12/07/2023	KEYCORP		587,750	500,000	582,410	578,670		(6,877)		(6,877)		571,793		15,957	15,957	24,722	06/15/2032
20772K-RB-7	CONNECTICUT (STATE OF)		03/30/2023	UMB BANK		362,157	300,000	346,932	344,811		(1,047)		(1,047)		343,764		18,393	18,393	4,500	06/15/2033
20772K-RC-5	CONNECTICUT (STATE OF)		12/07/2023	BANK OF AMERICA/MERRILL LYNCH		409,686	350,000	402,812	400,432		(4,380)		(4,380)		396,053		13,633	13,633	17,306	06/15/2034
20772K-RK-7	CONNECTICUT (STATE OF)		08/17/2023	UMB BANK		304,071	300,000	299,250	299,264		18		18		299,282		4,789	4,789	8,200	06/15/2041
20772K-RL-5	CONNECTICUT (STATE OF)		08/08/2023	UMB BANK		1,105,570	1,000,000	1,125,430	1,119,856		(6,591)		(6,591)		1,113,265		(7,695)	(7,695)	32,639	06/15/2042
20772K-RT-8	CONNECTICUT (STATE OF)		03/29/2023	BANK OF AMERICA/MERRILL LYNCH		1,136,190	1,000,000	1,134,110	1,123,638		(5,027)		(5,027)		1,118,611		17,579	17,579	27,222	09/15/2028
20772K-RU-5	CONNECTICUT (STATE OF)		05/10/2023	MORGAN STANLEY		760,201	650,000	748,248	742,656		(3,925)		(3,925)		738,731		21,470	21,470	21,396	09/15/2030
20772K-RV-3	CONNECTICUT (STATE OF)		12/07/2023	KEYCORP		697,842	600,000	695,052	690,322		(8,700)		(8,700)		681,622		16,220	16,220	37,167	09/15/2031
20772K-RW-1	CONNECTICUT (STATE OF)		12/07/2023	BAIRD (ROBERT W.) & CO. INC.		383,507	325,000	379,386	376,989		(4,410)		(4,410)		372,579		10,927	10,927	20,132	09/15/2032
20772K-BP-3	CONNECTICUT ST		03/29/2023	BANK OF AMERICA/MERRILL LYNCH		1,836,800	1,750,000	1,985,760	1,841,098		(9,667)		(9,667)		1,831,430		5,370	5,370	40,347	04/15/2025
20772K-JV-2	CONNECTICUT ST		07/01/2023	MATURED		1,350,000	1,350,000	1,358,060	1,351,349		(1,349)		(1,349)		1,350,000				27,000	07/01/2023
20772K-KX-6	CONNECTICUT ST		06/26/2023	INCAPITAL		1,071,440	1,000,000	1,170,510	1,130,580		(8,047)		(8,047)		1,122,533		(51,093)	(51,093)	23,000	06/01/2034
20772K-KZ-1	CONNECTICUT ST		05/18/2023	UMB BANK		793,988	750,000	876,420	846,838		(4,743)		(4,743)		842,095		(48,107)	(48,107)	14,250	06/01/2035
20772K-LA-5	CONNECTICUT ST		08/30/2023	UMB BANK		256,288	250,000	291,165	281,547		(2,637)		(2,637)		278,910		(22,623)	(22,623)	7,500	06/01/2036
20772K-LB-3	CONNECTICUT ST		08/09/2023	UMB BANK		928,412	900,000	1,043,829	1,010,289		(8,205)		(8,205)		1,002,084		(73,672)	(73,672)	24,417	06/01/2037
20772K-LC-1	CONNECTICUT ST		10/02/2023	UMB BANK		740,943	750,000	866,963	839,729		(7,868)		(7,868)		831,861		(90,919)	(90,919)	23,539	06/01/2038
20772K-LD-9	CONNECTICUT ST		09/08/2023	UMB BANK		200,324	200,000	230,420	223,348		(2,033)		(2,033)		221,315		(20,991)	(20,991)	6,244	06/01/2039
20772K-LE-7	CONNECTICUT ST		05/22/2023	UMB BANK		308,700	280,000	349,042	332,954		(2,620)		(2,620)		330,334		(21,634)	(21,634)	6,728	06/01/2040
216876-LG-5	COOPERSVILLE AREA MICH PUB SCH		03/28/2023	UMB BANK		709,304	675,000	834,158	718,220		(4,474)		(4,474)		713,746		(4,442)	(4,442)	13,969	05/01/2025
216876-LH-3	COOPERSVILLE AREA MICH PUB SCH		10/03/2023	Various		358,422	345,000	429,553	374,717		(5,300)		(5,300)		369,417		(10,995)	(10,995)	13,449	05/01/2026
224381-UW-1	CRANDALL TEX INDPT SCH DIST		10/02/2023	UMB BANK		230,300	250,000	254,345	254,208		(298)		(298)		253,910		(23,610)	(23,610)	11,139	08/15/2042
227183-DX-5	CROOK CNTY ORE SCH DIST		04/26/2023	WELLS FARGO		303,191	385,000	385,000	385,000						385,000		(81,809)	(81,809)	4,071	06/15/2037
232769-DF-3	CYPRESS-FAIRBANKS TEX INDPT SC		02/15/2023	MATURED		265,000	265,000	293,946	265,864		(864)		(864)		265,000				6,625	02/15/2023
232769-DH-9	CYPRESS-FAIRBANKS TEX INDPT SC		09/06/2023	JPMORGAN CHASE & CO.		150,926	150,000	169,121	154,273		(2,599)		(2,599)		151,674		(748)	(748)	7,979	02/15/2024
232769-DJ-5	CYPRESS-FAIRBANKS TEX INDPT SC		09/05/2023	UMB BANK		512,365	500,000	570,880	525,245		(7,981)		(7,981)		517,264		(4,899)	(4,899)	26,528	02/15/2025
250325-SX-6	DESCHUTES CNTY ORE ADMINISTRAT		10/03/2023	Various		818,085	800,000	989,832	862,618		(18,654)		(18,654)		843,965		(25,880)	(25,880)	31,458	06/15/2025
259507-CA-7	DOUGLAS CNTY ORE SCH DIST NO 116		09/05/2023	UMB BANK		142,076	230,000	147,708	162,243		3,128		3,128		165,371		(23,296)	(23,296)		06/15/2035
283461-F2-2	EL PASO CNTY COLO SCH DIST NO		08/16/2023	STIFEL CAPITAL MARKETS		418,803	410,000	495,711	432,579		(7,185)		(7,185)		425,394		(6,592)	(6,592)	13,838	12/15/2024
34153Q-WE-2	FLORIDA (STATE OF)		04/10/2023	RBC DOMINION SECURITIES		5,831,500	5,000,000	5,492,900	5,481,693		(19,020)		(19,020)		5,462,673		368,827	368,827	90,972	06/01/2029
34115P-BD-6	FLORIDA ST		04/10/2023	JANNEY MONTGOMERY SCOTT LLC		3,516,071	3,010,000	3,304,378	3,297,821		(11,223)		(11,223)		3,286,598		229,473	229,473	117,474	07/01/2029
351280-PD-8	FOWLERVILLE MICH CMNTY SCHS SC		05/01/2023	MATURED		285,000	285,000	308,379	286,909		(1,909)		(1,909)		285,000				5,700	05/01/2023
351280-PE-6	FOWLERVILLE MICH CMNTY SCHS SC		03/31/2023	UMB BANK		256,520	250,000	286,413	259,646		(1,848)		(1,848)		257,799		(1,279)	(1,279)	5,313	05/01/2024
351280-PN-6	FOWLERVILLE MICH CMNTY SCHS SC		07/06/2023	UMB BANK		498,649	490,000	510,041	503,233		(989)		(989)		502,243		(3,595)	(3,595)	13,557	05/01/2037
357334-KR-1	FREMONT MICH PUB SCHS DIST		04/10/2023	PIPER JAFFRAY INC.		2,199,531	1,955,000	2,271,788	2,148,336		(9,414)		(9,414)		2,138,923		60,609	60,609	43,716	05/01/2032

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
373385-CN-1	GEORGIA (STATE OF)		02/16/2023	JPMORGAN CHASE & CO.		6,063,959	5,380,000	5,881,039	5,865,067		(9,338)		(9,338)		5,855,729		208,230	208,230	171,861	07/01/2029
385064-SA-9	GRANBURY TEX INDPT SCH DIST		08/01/2023	MATURED		165,000	165,000	158,978	163,876		1,124		1,124		165,000					08/01/2023
385064-SF-8	GRANBURY TEX INDPT SCH DIST		04/25/2023	FIRST TENNESSEE BANK		394,302	495,000	415,736	438,948		3,064		3,064		442,012		(47,710)	(47,710)		08/01/2028
387460-NK-0	GRANITE SCH DIST UTAH SALT LAK		10/03/2023	BOSC, INC.		283,467	275,000	337,645	301,634		(5,776)		(5,776)		295,859		(12,392)	(12,392)	11,611	06/01/2026
387460-PB-8	GRANITE SCH DIST UTAH SALT LAK		10/03/2023	JPMORGAN CHASE & CO.		407,112	400,000	484,516	428,755		(8,915)		(8,915)		419,840		(12,728)	(12,728)	16,889	06/01/2025
391554-CC-4	GREATER ALBANY SCH DIST NO 8J		03/07/2023	RBC DOMINION SECURITIES		1,065,950	1,000,000	1,240,410	1,098,618		(5,227)		(5,227)		1,093,391		(27,441)	(27,441)	11,667	06/15/2026
402748-LP-0	GULL LAKE MICH CMNTY SCH DIST		12/07/2023	INTL FCStone		812,865	750,000	877,455	824,949		(12,431)		(12,431)		812,518		347	347	41,667	05/01/2031
402748-LQ-8	GULL LAKE MICH CMNTY SCH DIST		12/07/2023	BOSC, INC.		250,948	230,000	268,456	252,627		(3,750)		(3,750)		248,877		2,072	2,072	12,778	05/01/2032
402748-LR-6	GULL LAKE MICH CMNTY SCH DIST		12/07/2023	BOSC, INC.		201,130	185,000	215,092	202,723		(2,934)		(2,934)		199,789		1,341	1,341	10,278	05/01/2033
402748-LS-4	GULL LAKE MICH CMNTY SCH DIST		12/07/2023	MORGAN STANLEY		757,148	700,000	809,424	764,535		(10,668)		(10,668)		753,867		3,281	3,281	38,889	05/01/2034
412707-HC-8	HARLANDALE TEX INDPT SCH DIST		07/20/2023	JPMORGAN CHASE & CO.		1,068,434	1,040,000	1,184,966	1,137,931		(25,912)		(25,912)		1,112,019		(43,585)	(43,585)	48,967	02/15/2025
435866-RP-5	HOLLY MICH AREA SCH DIST		12/07/2023	THE HUNTINGTON INVESTMENT COMPANY		948,409	855,000	1,016,946	960,805		(14,600)		(14,600)		946,206		2,203	2,203	47,500	05/01/2032
435866-RQ-3	HOLLY MICH AREA SCH DIST		12/07/2023	INTL FCStone		1,151,041	1,040,000	1,230,902	1,164,856		(17,200)		(17,200)		1,147,656		3,385	3,385	57,778	05/01/2033
448492-3A-4	HUTTO TEX INDPT SCH DIST		09/06/2023	OPPENHEIMER & CO., INC.		202,620	200,000	211,752	208,886		(3,815)		(3,815)		205,071		(2,451)	(2,451)	12,083	08/01/2024
448492-3F-3	HUTTO TEX INDPT SCH DIST		04/04/2023	UMB BANK		409,728	350,000	403,431	399,833		(1,839)		(1,839)		397,994		11,733	11,733	13,757	08/01/2029
452153-AB-5	ILLINOIS (STATE OF)		03/01/2023	MATURED		3,000,000	3,000,000	3,240,360	3,020,814		(20,814)		(20,814)		3,000,000				75,000	03/01/2023
452153-AC-3	ILLINOIS (STATE OF)		04/10/2023	LOOP CAPITAL MARKETS		3,213,815	3,160,000	3,426,630	3,272,640		(26,926)		(26,926)		3,245,714		(31,899)	(31,899)	96,994	03/01/2024
452153-AD-1	ILLINOIS (STATE OF)		04/10/2023	MORGAN STANLEY		2,849,495	2,750,000	3,139,153	2,966,641		(27,708)		(27,708)		2,938,933		(89,438)	(89,438)	84,410	03/01/2025
452152-7L-9	ILLINOIS ST		04/10/2023	WELLS FARGO		10,089,500	10,000,000	10,374,600	10,193,378		(71,861)		(71,861)		10,121,517		(32,017)	(32,017)	265,278	10/01/2023
452152-D2-4	ILLINOIS ST		11/16/2023	BANK OF AMERICA/MERRILL LYNCH		13,494,967	13,275,000	13,964,504	13,822,947		(196,007)		(196,007)		13,626,940		(131,974)	(131,974)	643,469	06/01/2025
452152-L6-6	ILLINOIS ST		04/10/2023	WELLS FARGO		5,052,650	5,000,000	5,196,200	5,106,506		(35,601)		(35,601)		5,070,905		(18,255)	(18,255)	111,806	11/01/2023
452152-P7-0	ILLINOIS ST		04/10/2023	BARCLAYS		4,909,864	4,860,000	5,050,706	4,963,524		(34,604)		(34,604)		4,928,920		(19,057)	(19,057)	108,675	11/01/2023
452152-P8-8	ILLINOIS ST		04/10/2023	BANK OF AMERICA/MERRILL LYNCH		9,110,024	8,855,000	9,351,155	9,215,692		(53,990)		(53,990)		9,161,701		(51,677)	(51,677)	198,008	11/01/2024
452152-Q6-1	ILLINOIS ST		11/16/2023	BANK OF AMERICA/MERRILL LYNCH		2,873,074	2,780,000	3,016,578	2,981,940		(44,652)		(44,652)		2,937,288		(64,213)	(64,213)	146,336	11/01/2026
452153-CM-9	ILLINOIS ST		11/16/2023	BANK OF AMERICA/MERRILL LYNCH		14,100,698	13,760,000	14,389,520	14,297,523		(144,277)		(144,277)		14,153,246		(52,548)	(52,548)	838,978	03/01/2026
467736-DZ-4	JACKSON CNTY ORE SCH DIST NO 0		07/06/2023	UMB BANK		257,740	250,000	282,840	272,070		(1,666)		(1,666)		270,405		(12,665)	(12,665)	5,694	06/15/2037
467754-HS-9	JACKSON CNTY ORE SCH DIST NO 0		07/19/2023	UMB BANK		914,679	885,000	998,192	962,020		(6,097)		(6,097)		955,923		(41,244)	(41,244)	21,069	06/15/2037
472736-P9-2	JEFFERSON CNTY COLO SCH DIST NO R-		05/09/2023	JPMORGAN CHASE & CO.		1,126,580	1,090,000	1,295,149	1,152,203		(11,290)		(11,290)		1,140,913		(14,333)	(14,333)	23,208	12/15/2024
495080-VS-9	KING CNTY WASH SCH DIST NO 403 REN		04/11/2023	THE HUNTINGTON INVESTMENT COMPANY		822,934	700,000	798,987	792,453		(3,442)		(3,442)		789,011		33,923	33,923	12,833	12/01/2029
495080-VT-7	KING CNTY WASH SCH DIST NO 403 REN		12/07/2023	JPMORGAN CHASE & CO.		777,931	675,000	778,478	772,558		(10,487)		(10,487)		762,071		15,860	15,860	34,688	12/01/2030
495080-VU-4	KING CNTY WASH SCH DIST NO 403 REN		04/11/2023	THE HUNTINGTON INVESTMENT COMPANY		610,800	500,000	580,490	576,451		(2,129)		(2,129)		574,322		36,478	36,478	9,167	12/01/2031
495206-QC-1	KING CNTY WASH SCH DIST NO 410		12/07/2023	FIFTH THIRD SECURITIES, INC.		941,308	875,000	1,085,359	978,352		(21,273)		(21,273)		957,079		(15,772)	(15,772)	44,965	12/01/2027
495224-4K-0	KING CNTY WASH SCH DIST NO 411		12/07/2023	LOOP CAPITAL MARKETS		1,548,014	1,440,000	1,781,208	1,723,502		(53,490)		(53,490)		1,670,012		(121,997)	(121,997)	74,000	12/01/2031
495242-P7-8	KING CNTY WASH SCH DIST NO 412		09/11/2023	UMB BANK		505,225	500,000	606,835	595,273		(6,817)		(6,817)		588,456		(83,231)	(83,231)	13,611	12/01/2039
495260-G8-8	KING CNTY WASH SCH DIST NO 414		09/06/2023	MORGAN STANLEY		198,732	195,000	230,915	205,416		(3,682)		(3,682)		201,734		(3,002)	(3,002)	7,502	12/01/2024
495260-H2-0	KING CNTY WASH SCH DIST NO 414		12/07/2023	BANK OF AMERICA/MERRILL LYNCH		553,322	520,000	630,817	571,267		(11,934)		(11,934)		559,332		(6,011)	(6,011)	26,722	12/01/2026
498062-QC-5	KITSAP CNTY WASH SCH DIST NO 3		12/07/2023	FIFTH THIRD SECURITIES, INC.		457,198	430,000	525,946	474,259		(10,320)		(10,320)		463,939		(6,741)	(6,741)	22,097	12/01/2026
498098-RZ-7	KITSAP CNTY WASH SCH DIST NO 4		09/06/2023	OPPENHEIMER & CO., INC.		225,509	225,000	271,656	232,078		(5,291)		(5,291)		226,786		(1,278)	(1,278)	8,656	12/01/2023
512264-JP-8	LAKEVIEW MICH PUB SCH DIST MAC		05/10/2023	UMB BANK		706,527	680,000	841,051	723,860		(6,690)		(6,690)		717,170		(10,643)	(10,643)	18,039	05/01/2025

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
515182-DC-4	LANE CMNTY COLLEGE ORE		06/15/2023	MATURED		265,000	265,000	308,102	267,947		(2,947)		(2,947)		265,000				5,300	06/15/2023
515408-BN-1	LANE CNTY ORE SCH DIST NO 069		06/15/2023	MATURED		205,000	205,000	254,364	208,405		(3,405)		(3,405)		205,000				5,125	06/15/2023
516598-CG-2	LAPEER MICH CMNTY SCHS		08/16/2023	Various		791,474	780,000	953,105	811,251		(12,205)		(12,205)		799,046		(7,572)	(7,572)	26,958	05/01/2024
517138-XV-0	LARIMER CNTY COLO SCH DIST NO		04/14/2023	WELLS FARGO		4,551,600	4,000,000	4,735,600	4,453,995		(20,889)		(20,889)		4,433,107		118,493	118,493	68,333	12/15/2031
52882P-CK-2	LEWISVILLE TEX INDPT SCH DIST		08/15/2023	MATURED		450,000	450,000	513,041	458,159		(8,159)		(8,159)		450,000				22,500	08/15/2023
52882P-CN-6	LEWISVILLE TEX INDPT SCH DIST		08/15/2023	ASSIGNMENT OF SECURITIES		800,000	800,000	904,320	813,556		(13,556)		(13,556)		800,000				40,000	08/15/2026
52882P-CP-1	LEWISVILLE TEX INDPT SCH DIST		08/15/2023	ASSIGNMENT OF SECURITIES		650,000	650,000	734,104	660,934		(10,934)		(10,934)		650,000				32,500	08/15/2027
556819-GY-0	MADISON CNTY IDAHO SCH DIST NO		05/16/2023	UMB BANK		658,848	600,000	743,268	718,028		(9,394)		(9,394)		708,634		(49,786)	(49,786)	20,250	09/15/2031
569203-MV-1	MARION & POLK CNTYS ORE SCH DI		09/06/2023	MORGAN STANLEY		101,139	100,000	115,742	104,076		(1,907)		(1,907)		102,169		(1,030)	(1,030)	3,653	06/15/2024
569203-NC-2	MARION & POLK CNTYS ORE SCH DI		04/11/2023	THE HUNTINGTON INVESTMENT COMPANY		2,269,780	2,000,000	2,392,980	2,229,709		(11,134)		(11,134)		2,218,574		51,206	51,206	32,778	06/15/2031
569187-EF-0	MARION CNTY ORE SCH DIST NO 15		10/04/2023	UMB BANK		229,516	225,000	264,184	238,922		(4,247)		(4,247)		234,674		(5,159)	(5,159)	9,094	06/15/2025
574193-RS-9	MARYLAND ST		12/07/2023	UMB BANK		1,112,518	985,000	1,083,027	1,080,867		(12,507)		(12,507)		1,068,360		44,158	44,158	67,035	08/01/2029
575181-HB-1	MASON & KITSAP CNTYS WASH SCH DIST		04/25/2023	PIPER JAFFRAY INC.		649,583	750,000	750,000	750,000						750,000		(100,418)	(100,418)	4,815	12/01/2028
575181-HC-9	MASON & KITSAP CNTYS WASH SCH DIST		04/25/2023	Market Axess		513,282	600,000	600,000	600,000						600,000		(86,718)	(86,718)	4,463	12/01/2029
576004-GW-9	MASSACHUSETTS (COMMONWEALTH OF)		10/18/2023	BANK OF AMERICA/MERRILL LYNCH		99,450,000	100,000,000	100,000,000	100,000,000						100,000,000		(550,000)	(550,000)	4,115,944	01/15/2024
60412A-PE-7	MINNESOTA ST		04/10/2023	RBC DOMINION SECURITIES		2,064,469	1,805,000	1,971,241	1,965,187		(7,392)		(7,392)		1,957,795		106,674	106,674	62,924	08/01/2030
605581-KY-2	MISSISSIPPI ST		04/10/2023	SEIBERT, BRANFORD INC.		2,848,014	2,600,000	2,919,592	2,771,404		(9,166)		(9,166)		2,762,238		85,776	85,776	58,139	11/01/2032
605581-KZ-9	MISSISSIPPI ST		04/10/2023	MORGAN STANLEY		1,747,370	1,595,000	1,783,928	1,696,437		(5,418)		(5,418)		1,691,019		56,351	56,351	35,666	11/01/2033
605581-LA-3	MISSISSIPPI ST		04/11/2023	PIPER JAFFRAY INC.		4,001,094	3,650,000	4,066,064	3,873,633		(12,048)		(12,048)		3,861,585		139,509	139,509	82,125	11/01/2034
605581-LB-1	MISSISSIPPI ST		04/14/2023	PIPER JAFFRAY INC.		4,022,288	3,675,000	4,077,633	3,891,650		(12,229)		(12,229)		3,879,421		142,866	142,866	85,240	11/01/2035
650367-PL-3	NEWARK N J		06/08/2023	SUNTRUST INVESTMENT SERVICES, INC.		1,018,250	1,000,000	1,171,480	1,073,920		(18,802)		(18,802)		1,055,118		(36,868)	(36,868)	34,861	10/01/2024
650367-PM-1	NEWARK N J		10/31/2023	UMB BANK		760,245	750,000	905,265	834,630		(25,524)		(25,524)		809,106		(48,861)	(48,861)	40,729	10/01/2025
653335-AZ-2	NEZ PERCE CNTY IDAHO INDPT SCH		09/06/2023	JPMORGAN CHASE & CO.		218,285	215,000	264,590	227,209		(4,870)		(4,870)		222,339		(4,054)	(4,054)	10,541	09/15/2024
68609T-P7-7	OREGON (STATE OF)		04/26/2023	WELLS FARGO		820,140	1,000,000	998,330	998,465		43		43		998,508		(178,368)	(178,368)	10,448	05/01/2033
68609B-PW-1	OREGON ST		08/16/2023	RBC DOMINION SECURITIES		299,894	295,000	374,523	310,807		(6,248)		(6,248)		304,558		(4,664)	(4,664)	15,447	08/01/2024
68609T-5Q-7	OREGON ST		03/29/2023	MORGAN STANLEY		2,670,057	2,360,000	2,649,832	2,621,685		(11,422)		(11,422)		2,610,263		59,794	59,794	49,167	05/01/2028
68609T-5R-5	OREGON ST		04/10/2023	JANNEY MONTGOMERY SCOTT LLC		2,111,898	1,815,000	2,058,373	2,038,489		(9,059)		(9,059)		2,029,430		82,467	82,467	40,585	05/01/2029
68609T-5S-3	OREGON ST		04/10/2023	JANNEY MONTGOMERY SCOTT LLC		2,260,411	1,900,000	2,175,804	2,156,448		(8,821)		(8,821)		2,147,628		112,783	112,783	42,486	05/01/2030
691259-DE-2	OWOSSO MICH PUB SCH DIST		04/10/2023	PIPER JAFFRAY INC.		1,170,083	1,040,000	1,202,386	1,133,226		(4,518)		(4,518)		1,128,708		41,375	41,375	23,256	05/01/2031
691259-DF-9	OWOSSO MICH PUB SCH DIST		04/10/2023	PIPER JAFFRAY INC.		1,480,367	1,320,000	1,520,006	1,434,945		(5,563)		(5,563)		1,429,381		50,985	50,985	29,517	05/01/2032
70914P-YA-4	PENNSYLVANIA ST		10/17/2023	MESIROW FINANCIAL, INC.		2,634,176	2,605,000	2,933,699	2,731,348		(37,504)		(37,504)		2,693,844		(59,668)	(59,668)	153,406	08/15/2031
720286-DE-0	PIERCE & KING CNTYS WASH SCH D		09/06/2023	MORGAN STANLEY		230,506	230,000	262,741	235,746		(4,294)		(4,294)		231,453		(947)	(947)	8,849	12/01/2023
720286-DF-7	PIERCE & KING CNTYS WASH SCH D		09/06/2023	WELLS FARGO		376,893	370,000	427,964	388,053		(6,373)		(6,373)		381,680		(4,787)	(4,787)	14,235	12/01/2024
720424-C3-2	PIERCE CNTY WASH SCH DIST NO 10 TA		07/06/2023	UMB BANK		260,305	250,000	300,748	290,609		(2,520)		(2,520)		288,089		(27,784)	(27,784)	6,083	12/01/2036
720424-C6-5	PIERCE CNTY WASH SCH DIST NO 10 TA		06/27/2023	UMB BANK		256,143	250,000	297,448	288,018		(2,210)		(2,210)		285,808		(29,666)	(29,666)	5,778	12/01/2039
742633-UN-8	PRIOR LAKE MINN INDPT SCH DIST		02/01/2023	MATURED		250,000	250,000	308,243	250,751		(751)		(751)		250,000				6,250	02/01/2023
744890-TT-1	PUEBLO CNTY COLO SCH DIST NO 70		06/06/2023	UMB BANK		1,175,450	1,150,000	1,417,755	1,368,565		(11,396)		(11,396)		1,357,169		(181,720)	(181,720)	23,894	12/01/2038
778017-PS-6	ROSEVILLE MICH CMNTY SCHS		08/16/2023	Various		582,141	575,000	655,006	594,260		(8,085)		(8,085)		586,176		(4,035)	(4,035)	21,017	05/01/2024
795200-JG-0	SALINE MICH AREA SCHS		05/01/2023	MATURED		700,000	700,000	791,938	706,719		(6,719)		(6,719)		700,000				17,500	05/01/2023
795200-JJ-4	SALINE MICH AREA SCHS		10/20/2023	BAIRD (ROBERT W.) & CO. INC.		864,280	850,000	984,360	898,843		(16,716)		(16,716)		882,127		(17,847)	(17,847)	41,674	05/01/2025

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
833068-MH-9	SNOHOMISH & ISLAND CNTYS WASH		08/16/2023	RAYMOND JAMES & ASSOCIATES, INC.		341,750	335,000	407,618	354,841		(6,322)		(6,322)		348,519		(6,769)	(6,769)	11,306	12/15/2024
833068-MK-2	SNOHOMISH & ISLAND CNTYS WASH		12/07/2023	BANK OF AMERICA/MERRILL LYNCH		127,715	120,000	148,302	132,469		(2,878)		(2,878)		129,592		(1,877)	(1,877)	5,933	12/15/2026
851035-TQ-8	SPRINGFIELD MO SCH DIST NO R-1		07/25/2023	KEYCORP		2,958,450	2,750,000	3,417,673	3,068,848		(42,170)		(42,170)		3,026,678		(68,228)	(68,228)	124,514	03/01/2027
851035-TT-2	SPRINGFIELD MO SCH DIST NO R-1		02/16/2023	JPMORGAN CHASE & CO.		6,262,059	5,910,000	6,787,990	6,381,722		(11,909)		(11,909)		6,369,813		(107,755)	(107,755)	111,633	03/01/2029
882724-FT-9	TEXAS ST		07/20/2023	WELLS FARGO		2,414,876	2,375,000	2,738,043	2,475,626		(35,418)		(35,418)		2,440,208		(25,332)	(25,332)	116,441	08/01/2025
882724-FU-6	TEXAS ST		10/04/2023	JPMORGAN CHASE & CO.		3,698,956	3,670,000	4,219,913	3,822,583		(72,966)		(72,966)		3,749,617		(50,660)	(50,660)	216,632	08/01/2026
882724-FV-4	TEXAS ST		10/04/2023	PIPER JAFFRAY INC.		2,247,996	2,230,000	2,562,783	2,322,356		(44,164)		(44,164)		2,278,192		(30,196)	(30,196)	131,632	08/01/2027
882724-FW-2	TEXAS ST		10/04/2023	Various		811,962	800,000	918,904	833,006		(12,887)		(12,887)		820,119		(8,157)	(8,157)	41,639	08/01/2028
901580-CY-4	TWIN FALLS CNTY IDAHO SCH DIST		08/16/2023	WELLS FARGO		101,557	100,000	115,123	104,484		(1,637)		(1,637)		102,846		(1,289)	(1,289)	4,625	09/15/2024
901580-DD-9	TWIN FALLS CNTY IDAHO SCH DIST		05/09/2023	BANK OF AMERICA/MERRILL LYNCH		921,708	900,000	1,036,108	940,352		(8,414)		(8,414)		931,938		(10,230)	(10,230)	29,500	09/15/2024
938429-V4-6	WASHINGTON CNTY ORE SCH DIST N		06/15/2023	MATURED		3,710,000	3,710,000	3,710,000	3,710,000						3,710,000				10,555	06/15/2023
938429-V5-3	WASHINGTON CNTY ORE SCH DIST N		11/29/2023	JPMORGAN CHASE & CO.		6,579,090	6,750,000	6,750,000	6,750,000						6,750,000		(170,910)	(170,910)	49,292	06/15/2024
939307-HV-9	WASHINGTON MULTNOMAH & YAMHILL		09/06/2023	MORGAN STANLEY		252,720	250,000	295,890	260,815		(5,063)		(5,063)		255,752		(3,032)	(3,032)	9,132	06/15/2024
939307-JL-9	WASHINGTON MULTNOMAH & YAMHILL		03/29/2023	LOOP CAPITAL MARKETS		1,700,870	1,615,000	1,942,716	1,728,114		(11,277)		(11,277)		1,716,837		(15,967)	(15,967)	23,776	06/15/2025
93974E-WP-7	WASHINGTON ST		02/16/2023	BANK OF AMERICA/MERRILL LYNCH		14,906,765	13,990,000	14,462,582	14,449,979		(10,678)		(10,678)		14,439,302		467,463	467,463	357,522	07/01/2028
178882-QF-6	WEST LINN ORE SCH DIST NO 3 JT		12/06/2023	UMB BANK		324,475	275,000	325,914	325,704		(4,452)		(4,452)		321,252		3,223	3,223	13,483	06/15/2032
178882-QG-4	WEST LINN ORE SCH DIST NO 3 JT		12/05/2023	UMB BANK		586,230	500,000	590,285	589,914		(7,853)		(7,853)		582,060		4,170	4,170	24,444	06/15/2033
966493-MZ-8	WHITMAN CNTY WASH SCH DIST NO		09/06/2023	OPPENHEIMER & CO., INC.		100,181	100,000	124,999	103,211		(2,401)		(2,401)		100,810		(629)	(629)	3,847	12/01/2023
97942N-FB-7	WOODHAVEN BROWNSTOWN MICH SCH		08/24/2023	UMB BANK		679,654	670,000	819,075	695,943		(10,080)		(10,080)		685,863		(6,209)	(6,209)	23,074	05/01/2024
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						351,696,915	339,605,000	366,040,199	354,849,403		(2,153,545)		(2,153,545)		352,695,857		(998,942)	(998,942)	11,931,227	XXX
003430-BD-6	ABILENE KANS PUB BLDG COMMN RE		06/07/2023	JPMORGAN CHASE & CO.		541,166	540,000	600,107	549,708		(4,625)		(4,625)		545,083		(3,916)	(3,916)	11,280	12/01/2023
003430-BE-4	ABILENE KANS PUB BLDG COMMN RE		08/16/2023	WELLS FARGO		350,879	345,000	408,273	363,362		(5,962)		(5,962)		357,400		(6,521)	(6,521)	12,315	12/01/2024
005626-SN-7	ADAMS CNTY COLO SCH DIST NO 1		12/07/2023	SUNTRUST INVESTMENT SERVICES, INC.		280,855	250,000	324,925	302,527		(6,801)		(6,801)		295,725		(14,870)	(14,870)	12,847	12/01/2032
013518-7C-3	ALBUQUERQUE N MEX		02/16/2023	JEFFERIES & COMPANY, INC.		6,757,704	6,010,000	6,524,095	6,510,382		(11,618)		(11,618)		6,498,763		258,941	258,941	191,986	07/01/2028
01728V-UB-4	ALLEGHENY CNTY PA		08/01/2023	UMB BANK		260,553	250,000	261,353	256,935		(639)		(639)		256,296		4,256	4,256	7,556	11/01/2035
01753P-DT-5	ALLEN CNTY KANS PUB BLDG COMMN		12/01/2023	MATURED		135,000	135,000	154,676	138,224		(3,224)		(3,224)		135,000				6,750	12/01/2023
01753P-DU-2	ALLEN CNTY KANS PUB BLDG COMMN		09/06/2023	WELLS FARGO		208,395	205,000	238,815	214,923		(3,503)		(3,503)		211,421		(3,026)	(3,026)	7,887	12/01/2024
034286-FD-1	ANDOVER MASS		11/01/2023	MATURED		1,275,000	1,275,000	1,275,000	1,275,000						1,275,000				8,912	11/01/2023
038699-TR-5	ARAPAHOE CNTY COLO SCH DIST NO		10/02/2023	Various		507,652	490,000	581,615	530,569		(7,615)		(7,615)		522,954		(15,302)	(15,302)	15,760	12/01/2025
038699-TZ-7	ARAPAHOE CNTY COLO SCH DIST NO		12/07/2023	THE HUNTINGTON INVESTMENT COMPANY		1,419,350	1,250,000	1,560,788	1,446,095		(29,305)		(29,305)		1,416,790		2,560	2,560	70,660	12/01/2033
038699-UA-0	ARAPAHOE CNTY COLO SCH DIST NO		12/07/2023	THE HUNTINGTON INVESTMENT COMPANY		634,418	560,000	695,929	645,859		(12,812)		(12,812)		633,047		1,371	1,371	31,656	12/01/2034
044825-CH-8	ASHTABULA AREA OHIO CITY SCH D		12/01/2023	MATURED		235,000	235,000	235,000	235,000						235,000				2,895	12/01/2023
047772-H5-0	ATLANTA GA		03/07/2023	FIDELITY CAPITAL MARKETS		1,077,060	1,000,000	1,063,940	1,061,572		(2,798)		(2,798)		1,058,774		18,286	18,286	17,500	12/01/2026
047772-H6-8	ATLANTA GA		10/02/2023	SUNTRUST INVESTMENT SERVICES, INC.		948,312	900,000	970,092	968,043		(9,759)		(9,759)		958,284		(9,972)	(9,972)	41,250	12/01/2027
047772-H7-6	ATLANTA GA		03/29/2023	Various		3,118,762	2,735,000	2,974,942	2,969,191		(7,974)		(7,974)		2,961,217		157,545	157,545	52,340	12/01/2028
047772-H8-4	ATLANTA GA		04/10/2023	SUNTRUST INVESTMENT SERVICES, INC.		2,829,819	2,405,000	2,638,838	2,634,118		(8,288)		(8,288)		2,625,830		203,990	203,990	53,110	12/01/2029
047772-H9-2	ATLANTA GA		04/10/2023	THE HUNTINGTON INVESTMENT COMPANY		4,508,250	3,750,000	4,145,475	4,138,617		(12,042)		(12,042)		4,126,575		381,675	381,675	82,813	12/01/2030
047772-K9-8	ATLANTA GA		03/07/2023	FIDELITY CAPITAL MARKETS		1,184,117	1,100,000	1,170,334	1,167,729		(3,078)		(3,078)		1,164,651		19,466	19,466	19,250	12/01/2026
047772-L2-2	ATLANTA GA		02/21/2023	SEIBERT, BRANFORD INC.		2,613,403	2,375,000	2,559,965	2,554,557		(4,887)		(4,887)		2,549,670		63,732	63,732	36,285	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
055022-AC-1	AZUSA CALIF PENSION OBLIG		08/01/2023	MATURED		500,000	500,000	500,000	500,000						500,000				7,530	08/01/2023
055022-AQ-0	AZUSA CALIF PENSION OBLIG		05/03/2023	MESIROW FINANCIAL, INC.		1,059,624	1,285,000	1,285,000	1,285,000						1,285,000		(225,376)	(225,376)	30,661	08/01/2035
072887-4M-1	BAYONNE N J		04/26/2023	UNION BANK OF SWITZERLAND		2,343,853	2,750,000	2,750,000	2,750,000						2,750,000		(406,148)	(406,148)	40,656	07/01/2029
074851-RG-3	BEAVER CNTY PA		10/03/2023	WELLS FARGO		177,336	175,000	205,814	185,071		(3,287)		(3,287)		181,784		(4,448)	(4,448)	8,507	04/15/2025
074851-SK-3	BEAVER CNTY PA		10/02/2023	FIRST TENNESSEE BANK		890,133	885,000	959,812	929,984		(10,021)		(10,021)		919,963		(29,830)	(29,830)	34,220	04/15/2026
074851-SS-6	BEAVER CNTY PA		11/02/2023	BANK OF AMERICA/MERRILL LYNCH		2,813,593	2,815,000	3,052,962	2,958,084		(35,790)		(35,790)		2,922,295		(108,702)	(108,702)	119,168	04/15/2026
07539P-DC-0	BEAVERCREEK OHIO CITY SCH DIST		12/01/2023	MATURED		150,000	150,000	145,548	148,727		1,273		1,273		150,000					12/01/2023
079365-4C-3	BELLEVUE WASH		12/01/2023	MATURED		4,190,000	4,190,000	4,190,000	4,190,000						4,190,000				25,894	12/01/2023
083424-GN-5	BENTWORTH SCH DIST PA		11/10/2023	RBC DOMINION SECURITIES		1,397,174	1,385,000	1,601,282	1,513,439		(34,414)		(34,414)		1,479,025		(81,851)	(81,851)	64,479	03/15/2026
088365-FB-2	BEXAR CNTY TEX HOSP DIST		09/06/2023	RBC DOMINION SECURITIES		100,580	100,000	124,380	103,856		(2,350)		(2,350)		101,506		(926)	(926)	5,319	02/15/2024
108152-DS-5	BRIDGEPORT CONN		07/15/2023	MATURED		210,000	210,000	234,179	212,758		(2,758)		(2,758)		210,000				10,500	07/15/2023
108152-DT-3	BRIDGEPORT CONN		08/16/2023	SEIBERT, BRANFORD INC.		314,114	310,000	349,382	320,723		(4,343)		(4,343)		316,380		(2,266)	(2,266)	16,921	07/15/2024
108152-GF-0	BRIDGEPORT CONN		08/16/2023	WELLS FARGO		197,761	195,000	217,578	202,995		(3,069)		(3,069)		199,926		(2,164)	(2,164)	9,831	08/15/2024
108152-KR-9	BRIDGEPORT CONN		05/09/2023	Various		1,361,890	1,330,000	1,427,816	1,384,530		(11,793)		(11,793)		1,372,737		(10,847)	(10,847)	48,789	08/15/2024
116405-WL-1	BROWNSVILLE TEX		11/02/2023	UMB BANK		456,015	455,000	508,795	477,775		(17,185)		(17,185)		460,591		(4,576)	(4,576)	27,869	02/15/2024
118106-JC-8	BUCKEYE ARIZ UN HIGH SCH DIST		09/28/2023	UMB BANK		129,569	125,000	152,583	136,331		(2,364)		(2,364)		133,967		(4,398)	(4,398)	7,830	07/01/2026
118565-YK-0	BUCKS CNTY PA		06/01/2023	MATURED		1,260,000	1,260,000	1,260,000	1,260,000						1,260,000				5,765	06/01/2023
122062-ZG-0	BURLINGTON VT		04/10/2023	UMB BANK		171,235	165,000	184,592	171,410		(959)		(959)		170,451		784	784	3,690	11/01/2024
122062-ZH-8	BURLINGTON VT		05/17/2023	UMB BANK		142,110	135,000	152,487	142,580		(988)		(988)		141,591		519	519	3,713	11/01/2025
122062-ZP-0	BURLINGTON VT		12/07/2023	PIPER JAFFRAY INC.		281,535	255,000	286,148	274,599		(2,908)		(2,908)		271,691		9,844	9,844	14,167	11/01/2031
122062-ZR-6	BURLINGTON VT		12/07/2023	INTL FCStone		318,118	290,000	323,109	310,867		(3,089)		(3,089)		307,778		10,340	10,340	16,111	11/01/2033
133303-4A-2	CAMERON CNTY TEX		10/25/2023	RBC DOMINION SECURITIES		1,295,664	1,265,000	1,380,659	1,361,346		(24,676)		(24,676)		1,336,670		(41,007)	(41,007)	75,900	02/15/2026
133303-4C-8	CAMERON CNTY TEX		07/25/2023	INTL FCStone		1,521,610	1,395,000	1,572,681	1,553,837		(16,709)		(16,709)		1,537,129		(15,519)	(15,519)	66,263	02/15/2028
133303-4D-6	CAMERON CNTY TEX		04/03/2023	UMB BANK		1,667,492	1,465,000	1,669,441	1,651,271		(7,331)		(7,331)		1,643,940		23,553	23,553	46,799	02/15/2029
141195-MJ-3	CARBONDALE ILL		12/01/2023	MATURED		470,000	470,000	470,000	470,000						470,000				10,166	12/01/2023
144783-CZ-8	CARROLL CNTY GA SCH DIST		04/01/2023	MATURED		185,000	185,000	228,532	186,621		(1,621)		(1,621)		185,000				4,625	04/01/2023
147249-HK-5	CASCADE CNTY MONT HIGH SCH DIS		06/08/2023	PIPER JAFFRAY INC.		979,986	965,000	1,155,404	1,006,983		(12,390)		(12,390)		994,592		(14,606)	(14,606)	45,703	07/01/2024
148464-AU-4	CASTLE OAKS MET DIST COLO		12/07/2023	DUNCAN-WILLIAMS, INC.		808,548	730,000	815,892	784,009		(7,873)		(7,873)		776,136		32,412	32,412	37,514	12/01/2033
152339-RW-9	CENTINELA VALLEY CALIF UN HIGH		04/26/2023	WELLS FARGO		782,590	1,000,000	1,000,000	1,000,000						1,000,000		(217,410)	(217,410)	17,103	08/01/2034
152339-RY-5	CENTINELA VALLEY CALIF UN HIGH		05/03/2023	PIPER JAFFRAY INC.		428,976	565,000	565,000	565,000						565,000		(136,024)	(136,024)	11,972	08/01/2040
156267-LU-8	CENTRE CNTY PA		12/07/2023	STERN BROTHERS		215,160	200,000	222,454	220,616		(4,135)		(4,135)		216,481		(1,321)	(1,321)	13,722	07/01/2027
156267-LV-6	CENTRE CNTY PA		10/02/2023	SEIBERT, BRANFORD INC.		370,720	350,000	392,389	389,558		(5,092)		(5,092)		384,466		(13,746)	(13,746)	20,708	07/01/2028
156267-LX-2	CENTRE CNTY PA		03/28/2023	UMB BANK		1,439,813	1,250,000	1,413,650	1,404,472		(5,381)		(5,381)		1,399,091		40,722	40,722	42,188	07/01/2029
156267-LZ-7	CENTRE CNTY PA		03/28/2023	UMB BANK		235,070	200,000	227,988	226,737		(734)		(734)		226,002		9,068	9,068	6,750	07/01/2031
156267-MA-1	CENTRE CNTY PA		08/28/2023	UMB BANK		253,625	225,000	254,527	253,213		(2,080)		(2,080)		251,132		2,492	2,492	12,281	07/01/2032
156267-MC-7	CENTRE CNTY PA		07/20/2023	UMB BANK		400,505	350,000	388,829	387,120		(2,297)		(2,297)		384,823		15,682	15,682	17,354	07/01/2034
168520-NZ-3	CHICO CALIF UNI SCH DIST		09/26/2023	UMB BANK		242,213	250,000	274,488	264,471		(2,226)		(2,226)		262,245		(20,033)	(20,033)	11,583	08/01/2040
169583-GV-7	CHINO VY UNI SCH DIST CALIF		05/30/2023	UMB BANK		196,516	175,000	211,187	202,688		(1,382)		(1,382)		201,307		(4,790)	(4,790)	7,292	08/01/2037
169583-GW-5	CHINO VY UNI SCH DIST CALIF		08/16/2023	UMB BANK		167,412	150,000	180,422	173,288		(1,759)		(1,759)		171,529		(4,117)	(4,117)	7,854	08/01/2038
169583-GY-1	CHINO VY UNI SCH DIST CALIF		06/21/2023	UMB BANK		335,919	300,000	358,467	344,801		(2,553)		(2,553)		342,248		(6,329)	(6,329)	13,417	08/01/2040
169583-HF-1	CHINO VY UNI SCH DIST CALIF		08/01/2023	MATURED		2,955,000	2,955,000	2,955,000	2,955,000						2,955,000				51,713	08/01/2023
183595-BC-0	CLAY IND CMNTY MULTI SCH BLDG		09/06/2023	MORGAN STANLEY		187,218	185,000	222,614	193,081		(3,573)		(3,573)		189,508		(2,290)	(2,290)	10,612	07/15/2024
183595-BG-1	CLAY IND CMNTY MULTI SCH BLDG		10/30/2023	OPPENHEIMER & CO., INC.		2,049,680	2,000,000	2,454,100	2,170,557		(42,007)		(42,007)		2,128,550		(78,870)	(78,870)	129,444	07/15/2026

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
208418-T5-2	CONROE TEX INDPT SCH DIST		02/22/2023	BANK OF AMERICA/MERRILL LYNCH		2,815,300	2,500,000	2,723,150	2,717,835		(4,709)		(4,709)		2,713,126		102,174	102,174	65,625	02/15/2029
220113-BL-7	CORPUS CHRISTI TEX		03/01/2023	MATURED		180,000	180,000	201,843	180,810		(810)		(810)		180,000				4,500	03/01/2023
220113-CD-4	CORPUS CHRISTI TEX		03/01/2023	MATURED		100,000	100,000	112,135	100,450		(450)		(450)		100,000				2,500	03/01/2023
234839-PH-5	DALLAS CNTY TEX UTIL & RECLAMA		10/23/2023	UMB BANK		1,113,101	1,100,000	1,338,436	1,165,383		(24,825)		(24,825)		1,140,558		(27,457)	(27,457)	65,694	02/15/2025
236092-LQ-3	DANE CNTY WIS		11/10/2023	ROOSEVELT & CROSS, INCORPORATED		3,571,875	3,490,000	3,614,593	3,606,992		(28,305)		(28,305)		3,578,687		(6,811)	(6,811)	193,404	06/01/2026
245176-GF-3	DEL MAR TEX COLLEGE DIST		09/06/2023	JPMORGAN CHASE & CO.		354,921	350,000	402,602	364,901		(6,235)		(6,235)		358,666		(3,745)	(3,745)	18,618	08/15/2024
245176-HF-2	DEL MAR TEX COLLEGE DIST		09/06/2023	JPMORGAN CHASE & CO.		405,624	400,000	460,116	417,030		(7,125)		(7,125)		409,904		(4,280)	(4,280)	21,278	08/15/2024
250353-AX-7	DESCHUTES CNTY ORE PUBLIC LIBRARY		03/29/2023	PIPER JAFFRAY INC.		1,271,209	1,175,000	1,210,544	1,209,577		(1,463)		(1,463)		1,208,114		63,095	63,095	15,667	06/01/2028
250375-LN-0	DESERT CALIF CMNTY COLLEGE DIST		08/01/2023	MATURED		470,000	470,000	470,000	470,000						470,000				2,867	08/01/2023
250433-TP-4	DESERT SANDS CALIF UNI SCH DIS		07/28/2023	UMB BANK		310,584	300,000	316,464	309,505		(1,132)		(1,132)		308,373		2,211	2,211	12,000	08/01/2037
250433-TQ-2	DESERT SANDS CALIF UNI SCH DIS		09/13/2023	UMB BANK		253,268	250,000	262,403	257,169		(1,035)		(1,035)		256,134		(2,867)	(2,867)	11,222	08/01/2038
259327-Q9-8	DOUGLAS CNTY NEB SCH DIST NO 0		06/15/2023	MATURED		155,000	155,000	155,000	155,000						155,000				653	06/15/2023
259864-CW-4	DOVE VALLEY MET DIST COLO ARAP		07/12/2023	UMB BANK		188,383	180,000	206,948	199,340		(1,392)		(1,392)		197,948		(9,566)	(9,566)	4,460	12/01/2035
265404-EQ-2	DUNELAND IND SCH BLDG CORP		07/20/2023	FIFTH THIRD SECURITIES, INC.		1,683,794	1,595,000	1,824,154	1,784,343		(29,485)		(29,485)		1,754,859		(71,065)	(71,065)	106,333	07/15/2026
265404-ER-0	DUNELAND IND SCH BLDG CORP		10/02/2023	STIFEL CAPITAL MARKETS		1,695,544	1,635,000	1,892,055	1,852,237		(39,609)		(39,609)		1,812,629		(117,085)	(117,085)	124,669	01/15/2027
265404-ET-6	DUNELAND IND SCH BLDG CORP		10/02/2023	STIFEL CAPITAL MARKETS		1,805,776	1,720,000	2,031,561	1,992,051		(39,341)		(39,341)		1,952,711		(146,935)	(146,935)	131,150	01/15/2028
270083-R3-4	EANES TEX INDPT SCH DIST		04/14/2023	PIPER JAFFRAY INC.		1,504,403	1,330,000	1,439,499	1,436,623		(5,191)		(5,191)		1,431,432		72,971	72,971	47,474	08/01/2029
274536-KJ-9	EAST PORTER CNTY SCH BLDG CORP		08/16/2023	SEIBERT, BRANFORD INC.		354,554	350,000	402,364	363,989		(5,674)		(5,674)		358,315		(3,761)	(3,761)	19,104	07/15/2024
278698-AR-6	EBERT MET DIST COLO		12/07/2023	MORGAN STANLEY		219,154	200,000	232,606	220,509		(3,029)		(3,029)		217,480		1,674	1,674	10,278	12/01/2028
278698-AS-4	EBERT MET DIST COLO		12/07/2023	MORGAN STANLEY		273,655	250,000	288,665	274,360		(3,589)		(3,589)		270,771		2,884	2,884	12,847	12/01/2029
278698-AT-2	EBERT MET DIST COLO		12/07/2023	STIFEL CAPITAL MARKETS		578,750	525,000	602,327	573,790		(7,174)		(7,174)		566,616		12,133	12,133	26,979	12/01/2030
278698-AU-9	EBERT MET DIST COLO		12/07/2023	Mischler Financial Group		305,444	280,000	319,956	305,234		(3,705)		(3,705)		301,528		3,915	3,915	14,389	12/01/2031
278698-AY-1	EBERT MET DIST COLO		08/29/2023	INCAPITAL		862,624	800,000	899,672	863,176		(6,491)		(6,491)		856,685		5,939	5,939	30,000	12/01/2035
278698-BM-6	EBERT MET DIST COLO		04/04/2023	UMB BANK		240,742	210,000	244,236	231,534		(881)		(881)		230,654		10,088	10,088	3,646	12/01/2028
278698-BP-9	EBERT MET DIST COLO		12/07/2023	STIFEL CAPITAL MARKETS		318,965	290,000	332,714	316,951		(3,963)		(3,963)		312,988		5,977	5,977	14,903	12/01/2030
283299-AQ-8	EL MONTE CALIF		05/03/2023	Market Axess		762,381	900,000	900,000	900,000						900,000		(137,619)	(137,619)	23,304	08/01/2035
283590-FM-4	EL PASO CNTY TEX HOSP DIST		10/23/2023	BANK OF AMERICA/MERRILL LYNCH		5,180,000	5,180,000	5,279,301	5,243,380		(63,380)		(63,380)		5,180,000				309,361	08/15/2024
295515-ML-1	ERIE PA (CITY OF)		08/30/2023	UMB BANK		1,003,850	1,000,000	1,108,860	1,084,403		(6,646)		(6,646)		1,077,757		(73,907)	(73,907)	40,000	09/01/2036
295515-MM-9	ERIE PA (CITY OF)		08/23/2023	UMB BANK		827,356	850,000	935,366	916,256		(5,070)		(5,070)		911,186		(83,830)	(83,830)	33,433	09/01/2038
295515-MN-7	ERIE PA (CITY OF)		07/31/2023	UMB BANK		804,376	800,000	877,368	860,077		(4,138)		(4,138)		855,939		(51,563)	(51,563)	29,422	09/01/2039
338765-GQ-7	FLATHEAD CNTY MONT HIGH SCH DI		10/03/2023	PIPER JAFFRAY INC.		670,599	650,000	794,086	713,825		(11,690)		(11,690)		702,136		(31,537)	(31,537)	40,986	01/01/2027
338815-DQ-3	FLATHEAD CNTY MONT SCH DIST NO		07/01/2023	MATURED		400,000	400,000	461,672	405,880		(5,880)		(5,880)		400,000				20,000	07/01/2023
34407N-AT-4	FLYING HORSE MET DIST NO 2 COL		07/25/2023	UMB BANK		285,026	270,000	326,554	314,290		(2,999)		(2,999)		311,291		(26,265)	(26,265)	7,080	12/01/2035
346766-WM-6	FORT BEND CNTY TEX		03/01/2023	MATURED		1,000,000	1,000,000	1,104,450	1,006,511		(6,511)		(6,511)		1,000,000				25,000	03/01/2023
346766-WU-8	FORT BEND CNTY TEX		04/25/2023	HILLTOP SECURITIES INC		568,503	650,000	650,000	650,000						650,000		(81,497)	(81,497)	8,923	03/01/2030
346843-PR-0	FORT BEND TEX INDPT SCH DIST		03/29/2023	LOOP CAPITAL MARKETS		1,403,038	1,250,000	1,346,000	1,343,232		(4,187)		(4,187)		1,339,045		63,993	63,993	39,236	02/15/2028
349460-5J-0	FORT WORTH TEX INDPT SCH DIST		02/15/2023	SEIBERT, BRANFORD INC.		3,205,770	3,000,000	3,155,640	3,148,161		(5,738)		(5,738)		3,142,422		63,348	63,348	75,833	02/15/2026
358232-4J-2	FRESNO CALIF UNI SCH DIST		10/27/2023	UMB BANK		513,338	720,000	411,394	493,113		16,449		16,449		509,562		3,776	3,776		08/01/2032
368347-BM-1	GEARY CNTY KANS UNI SCH DIST N		10/03/2023	JPMORGAN CHASE & CO.		331,536	325,000	392,659	349,663		(6,902)		(6,902)		342,760		(11,225)	(11,225)	17,785	09/01/2025
378280-UR-0	GLENDALE ARIZ		05/10/2023	THE HUNTINGTON INVESTMENT COMPANY		734,589	655,000	772,304	722,667		(4,156)		(4,156)		718,510		16,079	16,079	28,292	07/01/2030
378280-US-8	GLENDALE ARIZ		05/10/2023	THE HUNTINGTON INVESTMENT COMPANY		807,487	720,000	845,467	792,453		(4,445)		(4,445)		788,009		19,479	19,479	31,100	07/01/2031
378280-UT-6	GLENDALE ARIZ		05/10/2023	THE HUNTINGTON INVESTMENT COMPANY		852,348	760,000	889,512	834,853		(4,587)		(4,587)		830,266		22,082	22,082	32,828	07/01/2032
378280-UV-1	GLENDALE ARIZ		12/07/2023	PIPER JAFFRAY INC.		929,292	840,000	975,920	918,708		(12,582)		(12,582)		906,126		23,166	23,166	60,667	07/01/2034

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
378394-JE-1	GLENDALE CALIF CMNTY COLLEGE D		08/01/2023	MATURED		555,000	555,000	555,000	555,000						555,000				4,584	08/01/2023
386280-PZ-8	GRAND RAPIDS MICH PUB SCHS		10/24/2023	BANK OF AMERICA/MERRILL LYNCH		4,284,432	4,205,000	4,385,689	4,377,548		(40,462)		(40,462)		4,337,086		(52,653)	(52,653)	207,330	05/01/2028
386448-EC-4	GRAND RIVER HOSP DIST COLO		09/19/2023	UMB BANK		205,490	200,000	233,756	213,337		(3,211)		(3,211)		210,126		(4,636)	(4,636)	8,056	12/01/2025
41415U-BA-3	HARRIS CNTY HOSP DIST - GO		10/20/2023	BANK OF AMERICA/MERRILL LYNCH		1,011,920	1,000,000	1,154,180	1,069,997		(26,568)		(26,568)		1,043,429		(31,509)	(31,509)	59,583	02/15/2025
414005-H5-0	HARRIS CNTY TEX		03/07/2023	BANK OF AMERICA/MERRILL LYNCH		1,069,880	1,000,000	1,060,440	1,058,018		(2,745)		(2,745)		1,055,272		14,608	14,608	21,944	10/01/2026
415342-RL-0	HARRISON N J		08/16/2023	SEIBERT, BRANFORD INC.		433,638	430,000	484,963	442,427		(6,671)		(6,671)		435,756		(2,118)	(2,118)	20,724	03/01/2024
421290-4W-4	HAYWARD CALIF UNI SCH DIST		07/13/2023	UMB BANK		549,048	530,000	560,533	549,312		(1,732)		(1,732)		547,580		1,468	1,468	20,376	08/01/2037
425200-7U-0	HENDERSON NEV		06/01/2023	MATURED		315,000	315,000	315,000	315,000						315,000				2,295	06/01/2023
442331-T7-9	HOUSTON TEX		03/01/2023	MATURED		210,000	210,000	239,600	210,994		(994)		(994)		210,000				5,250	03/01/2023
442331-T8-7	HOUSTON TEX		09/06/2023	JPMORGAN CHASE & CO.		191,252	190,000	220,387	196,024		(3,523)		(3,523)		192,501		(1,249)	(1,249)	9,685	03/01/2024
442331-U2-8	HOUSTON TEX		10/24/2023	Various		1,938,913	1,850,000	2,205,163	1,995,197		(25,111)		(25,111)		1,970,086		(31,173)	(31,173)	83,021	03/01/2026
45204E-P3-6	ILLINOIS FIN AUTH REV		12/01/2023	MATURED		135,000	135,000	144,311	136,810		(1,810)		(1,810)		135,000				5,400	12/01/2023
45204E-P4-4	ILLINOIS FIN AUTH REV		09/06/2023	WELLS FARGO		140,542	140,000	150,503	143,561		(1,255)		(1,255)		142,306		(1,764)	(1,764)	4,309	12/01/2024
45204E-Q4-3	ILLINOIS FIN AUTH REV		12/07/2023	Mischler Financial Group		427,420	400,000	451,668	430,246		(5,435)		(5,435)		424,811		2,609	2,609	20,556	12/01/2032
457110-LV-4	INGLEWOOD CALIF UNI SCH DIST		12/07/2023	BANK OF AMERICA/MERRILL LYNCH		320,739	300,000	366,519	340,491		(8,059)		(8,059)		332,431		(11,692)	(11,692)	20,417	08/01/2032
457110-LW-2	INGLEWOOD CALIF UNI SCH DIST		12/07/2023	Headlands Tech Global Markets LLC		372,890	350,000	425,915	396,252		(9,196)		(9,196)		387,056		(14,166)	(14,166)	23,819	08/01/2033
457110-LX-0	INGLEWOOD CALIF UNI SCH DIST		08/21/2023	UMB BANK		540,435	500,000	606,045	564,667		(8,735)		(8,735)		555,933		(15,498)	(15,498)	26,528	08/01/2034
457110-MA-9	INGLEWOOD CALIF UNI SCH DIST		07/31/2023	UMB BANK		256,440	250,000	277,398	266,810		(2,046)		(2,046)		264,764		(8,324)	(8,324)	10,028	08/01/2037
45875C-AF-7	INTERLOCKEN CONS MET DIST COLO		08/16/2023	RAYMOND JAMES & ASSOCIATES, INC.		437,504	430,000	482,181	447,446		(5,642)		(5,642)		441,805		(4,301)	(4,301)	15,349	12/01/2024
45875C-AG-5	INTERLOCKEN CONS MET DIST COLO		09/27/2023	UMB BANK		107,611	105,000	118,923	111,092		(1,507)		(1,507)		109,585		(1,973)	(1,973)	4,346	12/01/2025
463777-8B-1	IRVING TEX		09/15/2023	MATURED		500,000	500,000	500,000	500,000						500,000				2,840	09/15/2023
467486-WX-0	JACKSON CNTY MO REORG SCH DIST		12/07/2023	STERN BROTHERS		221,056	200,000	249,468	232,248		(4,663)		(4,663)		227,585		(6,529)	(6,529)	12,778	03/01/2030
480102-CY-6	JONES CNTY GA SCH DIST		08/02/2023	UMB BANK		203,608	200,000	233,260	208,633		(3,190)		(3,190)		205,443		(1,835)	(1,835)	10,083	08/01/2024
482124-SD-7	JURUPA CALIF UNI SCH DIST		07/11/2023	BAIRD (ROBERT W.) & CO. INC.		1,087,866	1,065,000	1,120,550	1,101,028		(2,872)		(2,872)		1,098,155		(10,290)	(10,290)	40,470	08/01/2037
482124-SE-5	JURUPA CALIF UNI SCH DIST		06/12/2023	UMB BANK		518,874	510,000	531,762	524,141		(954)		(954)		523,187		(4,313)	(4,313)	17,737	08/01/2038
482124-SF-2	JURUPA CALIF UNI SCH DIST		07/11/2023	BAIRD (ROBERT W.) & CO. INC.		1,370,129	1,350,000	1,396,076	1,379,992		(2,377)		(2,377)		1,377,615		(7,486)	(7,486)	51,300	08/01/2039
484873-PW-8	KANSAS CITY MO		05/22/2023	UMB BANK		290,408	275,000	324,319	311,734		(1,929)		(1,929)		309,805		(19,396)	(19,396)	8,953	02/01/2034
487694-NJ-6	KELLER TEX INDPT SCH DIST		02/15/2023	RBC DOMINION SECURITIES		4,332,751	4,155,000	4,308,320	4,297,551		(8,261)		(8,261)		4,289,290		43,461	43,461	105,029	08/15/2026
503462-WG-4	LA JOYA TEX INDPT SCH DIST		12/07/2023	SUNTRUST INVESTMENT SERVICES, INC.		779,938	735,000	886,947	823,675		(19,702)		(19,702)		803,973		(24,035)	(24,035)	48,592	02/15/2033
508205-JU-6	LAKE COOK KANE AND MCHENRY CNTYS I		04/10/2023	SEIBERT, BRANFORD INC.		3,848,955	3,300,000	3,650,361	3,639,959		(12,347)		(12,347)		3,627,612		221,343	221,343	60,042	12/01/2029
508205-JV-4	LAKE COOK KANE AND MCHENRY CNTYS I		04/10/2023	JEFFERIES & COMPANY, INC.		4,569,824	3,835,000	4,277,329	4,266,026		(13,419)		(13,419)		4,252,608		317,216	317,216	69,776	12/01/2030
514282-XC-1	LANCASTER PA		08/16/2023	Various		619,010	605,000	689,343	631,371		(7,184)		(7,184)		624,187		(5,176)	(5,176)	20,401	11/01/2024
522210-KP-7	LEAVENWORTH CNTY KANS UNI SCH		12/07/2023	BANK OF AMERICA/MERRILL LYNCH		829,689	805,000	845,161	824,577		(4,823)		(4,823)		819,755		9,935	9,935	41,144	09/01/2034
522218-KT-2	LEAVENWORTH CNTY KANS UNI SCH		12/07/2023	PIPER JAFFRAY INC.		542,185	500,000	561,640	535,126		(6,677)		(6,677)		528,449		13,736	13,736	31,944	09/01/2031
522218-KU-9	LEAVENWORTH CNTY KANS UNI SCH		04/11/2023	PIPER JAFFRAY INC.		782,698	700,000	783,482	747,617		(2,681)		(2,681)		744,937		37,761	37,761	21,583	09/01/2032
522218-KW-5	LEAVENWORTH CNTY KANS UNI SCH		12/07/2023	THE HUNTINGTON INVESTMENT COMPANY		487,296	450,000	500,072	478,613		(5,424)		(5,424)		473,189		14,107	14,107	28,750	09/01/2034
522223-GN-0	LEAVENWORTH CNTY KANS UNI SCH		08/29/2023	UMB BANK		975,560	1,000,000	1,095,640	1,059,322		(8,029)		(8,029)		1,051,293		(75,733)	(75,733)	40,000	09/01/2038
527639-EK-0	LEWIS & CLARK CNTY MONT SCH DI		12/01/2023	UMB BANK		385,946	375,000	458,449	403,250		(10,331)		(10,331)		392,918		(6,972)	(6,972)	26,771	07/01/2025
527639-EZ-7	LEWIS & CLARK CNTY MONT SCH DI		08/30/2023	UMB BANK		623,959	595,000	735,539	654,196		(10,963)		(10,963)		643,233		(19,275)	(19,275)	34,708	07/01/2026

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
534247-QR-5	LINCOLN NEB ARPT AUTH		05/16/2023	UMB BANK		1,102,620	1,000,000	1,288,550	1,236,923	(13,379)	(120,924)		(13,379)		1,223,544		(120,924)	(120,924)	44,028	07/01/2029
537360-RV-3	LITTLE ROCK ARK		10/17/2023	UMB BANK		642,946	630,000	652,063	651,250	(6,837)			(6,837)		644,413		(1,467)	(1,467)	25,190	03/01/2025
537360-RW-1	LITTLE ROCK ARK		03/30/2023	UMB BANK		107,274	100,000	104,662	104,545	(348)			(348)		104,197		3,077	3,077	1,708	03/01/2026
542411-ND-1	LONG BEACH CA CMNTY COLLEGE DIST		08/28/2023	UMB BANK		679,273	700,000	790,461	759,709	(6,632)			(6,632)		753,077		(73,804)	(73,804)	30,078	08/01/2049
547675-AA-6	LOWELL METRO DIST CO G O LTD TAX 04		06/20/2023	ASSIGNMENT OF SECURITIES		6,121,396	7,940,000	4,009,649	3,368,905	(159,436)			(159,436)		3,209,468		2,911,927	2,911,927	171,819	12/01/2033
550697-VY-9	LUZERNE CNTY PA		11/02/2023	BANK OF AMERICA/MERRILL LYNCH		511,775	500,000	583,355	532,451	(9,045)			(9,045)		523,407		(11,632)	(11,632)	22,292	12/15/2025
55658F-AT-2	MADISON LOCAL SCH DIST BOARD OF ED		10/05/2023	UMB BANK		189,272	200,000	221,368	215,081	(1,639)			(1,639)		213,442		(24,170)	(24,170)	9,533	02/01/2038
566747-EP-2	MARICOPA CNTY ARIZ ELEM SCH DI		07/01/2023	MATURED		200,000	200,000	226,092	202,341	(2,341)			(2,341)		200,000				8,000	07/01/2023
56674M-CH-9	MARICOPA CNTY ARIZ ELEM SCH DI		08/21/2023	UMB BANK		398,348	375,000	428,183	402,911	(3,761)			(3,761)		399,150		(802)	(802)	21,458	07/01/2036
566865-JL-6	MARICOPA CNTY ARIZ SCH DIST NO		12/04/2023	UMB BANK		545,170	525,000	642,012	563,618	(10,481)			(10,481)		553,137		(7,968)	(7,968)	31,219	07/01/2025
566897-VY-7	MARICOPA CNTY ARIZ SCH DIST NO		06/08/2023	RAYMOND JAMES & ASSOCIATES, INC.		584,781	575,000	679,018	597,932	(6,760)			(6,760)		591,172		(6,391)	(6,391)	27,233	07/01/2024
567090-H7-3	MARICOPA CNTY ARIZ SCH DIST NO		07/11/2023	UMB BANK		481,050	450,000	518,571	486,637	(4,088)			(4,088)		482,549		(1,499)	(1,499)	23,250	07/01/2034
567235-JK-3	MARICOPA CNTY ARIZ SCH DIST NO		07/01/2023	MATURED		590,000	590,000	684,713	598,080	(8,080)			(8,080)		590,000				29,500	07/01/2023
567426-PW-5	MARICOPA CNTY ARIZ SCH DIST NO		05/09/2023	FIDELITY CAPITAL MARKETS		1,020,580	1,000,000	1,176,810	1,039,130	(9,311)			(9,311)		1,029,818		(9,238)	(9,238)	43,056	07/01/2024
567505-PE-6	MARICOPA CNTY ARIZ UN HIGH SCH		10/17/2023	UMB BANK		611,706	600,000	732,966	643,526	(13,703)			(13,703)		629,824		(18,118)	(18,118)	39,000	07/01/2025
567505-PT-3	MARICOPA CNTY ARIZ UN HIGH SCH		08/22/2023	BANK OF AMERICA/MERRILL LYNCH		1,803,683	1,700,000	2,007,428	1,860,844	(21,959)			(21,959)		1,838,885		(35,202)	(35,202)	97,514	07/01/2031
567288-TV-7	MARICOPA CNTY ARIZ UNI SCH DIS		12/07/2023	BANK OF AMERICA/MERRILL LYNCH		145,552	135,000	169,849	152,283	(3,500)			(3,500)		148,783		(3,231)	(3,231)	9,750	07/01/2027
567288-UJ-2	MARICOPA CNTY ARIZ UNI SCH DIS		12/07/2023	THE HUNTINGTON INVESTMENT COMPANY		1,888,688	1,750,000	2,187,973	1,967,625	(44,014)			(44,014)		1,923,611		(34,924)	(34,924)	126,389	07/01/2028
567373-F6-7	MARICOPA CNTY ARIZ UNI SCH DIS		11/16/2023	UMB BANK		487,863	475,000	553,632	506,460	(10,955)			(10,955)		495,505		(7,642)	(7,642)	32,920	07/01/2025
567373-F8-3	MARICOPA CNTY ARIZ UNI SCH DIS		03/29/2023	JPMORGAN CHASE & CO.		1,109,870	1,000,000	1,196,970	1,108,919	(5,763)			(5,763)		1,103,156		6,714	6,714	37,500	07/01/2027
567373-F9-1	MARICOPA CNTY ARIZ UNI SCH DIS		12/07/2023	PIPER JAFFRAY INC.		828,293	750,000	907,455	845,378	(15,467)			(15,467)		829,911		(1,619)	(1,619)	54,167	07/01/2028
567373-G2-5	MARICOPA CNTY ARIZ UNI SCH DIS		08/16/2023	SEIBERT, BRANFORD INC.		354,778	350,000	401,181	364,487	(6,038)			(6,038)		358,449		(3,672)	(3,672)	19,785	07/01/2024
567389-WU-1	MARICOPA CNTY ARIZ UNI SCH DIS		12/07/2023	FIFTH THIRD SECURITIES, INC.		368,869	350,000	427,340	383,457	(8,785)			(8,785)		374,672		(5,803)	(5,803)	25,278	07/01/2026
567430-QD-8	MARICOPA CNTY ARIZ UNI SCH DIS		08/16/2023	SEIBERT, BRANFORD INC.		304,170	300,000	347,202	311,874	(4,946)			(4,946)		306,928		(2,758)	(2,758)	16,958	07/01/2024
567438-TQ-9	MARICOPA CNTY ARIZ UNI SCH DIS		10/17/2023	FIRST TENNESSEE BANK		525,048	515,000	613,406	546,783	(9,971)			(9,971)		536,812		(11,765)	(11,765)	33,475	07/01/2025
57325V-AH-2	MARTIN CNTY TEX HOSP DIST		09/07/2023	UMB BANK		170,282	170,000	185,494	176,881	(3,815)			(3,815)		173,066		(2,784)	(2,784)	6,422	04/01/2024
590621-KV-9	MESA CNTY COLO VY SCH DIST NO		12/07/2023	STIFEL CAPITAL MARKETS		1,500,005	1,390,000	1,645,204	1,526,835	(24,828)			(24,828)		1,502,007		(2,002)	(2,002)	71,431	12/01/2031
592240-VP-7	METROPOLITAN PK DIST TACOMA WA		08/25/2023	UMB BANK		517,840	500,000	578,835	543,481	(5,524)			(5,524)		537,957		(20,117)	(20,117)	18,750	12/01/2034
593561-BC-6	MIAMI GARDENS FLA		07/01/2023	MATURED		175,000	175,000	175,000	175,000						175,000				1,862	07/01/2023
60534W-F3-7	MISSISSIPPI DEV BK SPL OBLIG		10/18/2023	RBC DOMINION SECURITIES		1,013,990	1,000,000	1,175,760	1,070,414	(23,022)			(23,022)		1,047,393		(33,403)	(33,403)	44,306	06/01/2025
60534W-G9-3	MISSISSIPPI DEV BK SPL OBLIG		08/04/2023	UMB BANK		251,348	250,000	257,080	254,042	(515)			(515)		253,527		(2,179)	(2,179)	6,861	06/01/2039
60580T-EV-6	MISSOULA CNTY MONT HIGH DIST N		12/07/2023	FIFTH THIRD SECURITIES, INC.		506,105	470,000	592,454	529,308	(12,003)			(12,003)		517,304		(11,199)	(11,199)	33,944	07/01/2027
608117-DU-8	MOHAVE CNTY ARIZ UN HIGH SCH D		09/06/2023	JPMORGAN CHASE & CO.		227,637	225,000	265,667	234,007	(4,086)			(4,086)		229,921		(2,284)	(2,284)	13,344	07/01/2024
608557-A9-5	MOLINE ILL		12/01/2023	MATURED		1,220,000	1,220,000	1,220,000	1,220,000						1,220,000				8,564	12/01/2023
611305-MY-6	MONROE TWP MIDDLESEX CNTY N J		04/26/2023	Market Axess		806,293	945,000	958,788	955,500	(488)			(488)		955,012		(148,720)	(148,720)	17,725	08/01/2031
611305-MW-0	MONROE TWP MIDDLESEX CNTY N J BRD		04/26/2023	Market Axess		881,660	1,000,000	1,000,000	1,000,000						1,000,000		(118,340)	(118,340)	17,422	08/01/2029
611305-MX-8	MONROE TWP MIDDLESEX CNTY N J BRD		04/26/2023	Market Axess		734,910	850,000	850,000	850,000						850,000		(115,090)	(115,090)	15,124	08/01/2030
611305-MZ-3	MONROE TWP MIDDLESEX CNTY N J BRD		04/26/2023	Market Axess		544,050	650,000	650,000	650,000						650,000		(105,950)	(105,950)	12,674	08/01/2032
611305-NA-7	MONROE TWP MIDDLESEX CNTY N J BRD		04/26/2023	Market Axess		532,032	650,000	650,000	650,000						650,000		(117,969)	(117,969)	13,156	08/01/2033
612285-AC-0	MONTEBELLO CALIF PENSION OBLIG		06/01/2023	MATURED		1,170,000	1,170,000	1,170,000	1,170,000						1,170,000				12,712	06/01/2023
612582-EH-5	MONTEREY PENINSULA CALIF UNI S		08/04/2023	Various		1,139,178	1,110,000	1,163,680	1,143,605	(2,763)			(2,763)		1,140,841		(1,663)	(1,663)	40,730	08/01/2038
61320A-AA-0	MONTGOMERY CNTY ALA CMNTY COOP		11/01/2023	MATURED		300,000	300,000	300,000	300,000						300,000				1,902	11/01/2023

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
61709K-CV-1	MORGAN CNTY ALA BRD ED		09/12/2023	UMB BANK		369,930	400,000	431,692	422,755		(2,182)		(2,182)		420,573		(50,643)	(50,643)	16,556	03/01/2049
62476H-CU-9	MSD OF WASHINGTON TWP IN		09/11/2023	UMB BANK		464,773	475,000	532,280	515,338		(4,005)		(4,005)		511,333		(46,560)	(46,560)	22,061	01/15/2039
63165T-2G-9	NASSAU CNTY N Y		12/06/2023	UMB BANK		1,886,759	1,610,000	1,843,901	1,833,446		(19,705)		(19,705)		1,813,741		73,018	73,018	116,278	04/01/2033
63165T-2H-7	NASSAU CNTY NY		12/19/2023	SEIBERT, BRANFORD INC.		7,227,462	6,045,000	6,863,674	6,827,275		(71,356)		(71,356)		6,755,919		471,544	471,544	447,498	04/01/2034
642714-FU-8	NEW BRITAIN CONN		09/01/2023	MATURED		50,000	50,000	50,000	50,000						50,000				507	09/01/2023
642714-FW-4	NEW BRITAIN CONN		09/01/2023	MATURED		400,000	400,000	400,000	400,000						400,000				4,056	09/01/2023
645020-2V-9	NEW HAVEN CONN		06/08/2023	JPMORGAN CHASE & CO.		3,048,420	3,000,000	3,704,940	3,151,775		(41,418)		(41,418)		3,110,358		(61,938)	(61,938)	123,750	08/15/2024
645020-6T-0	NEW HAVEN CONN		07/18/2023	OPPENHEIMER & CO., INC.		660,139	660,000	727,414	668,502		(8,056)		(8,056)		660,446		(308)	(308)	31,992	08/01/2023
645020-6U-7	NEW HAVEN CONN		03/07/2023	SEIBERT, BRANFORD INC.		1,917,675	1,830,000	2,135,558	1,951,373		(8,487)		(8,487)		1,942,887		(25,211)	(25,211)	51,850	08/15/2025
645020-7Y-8	NEW HAVEN CONN		10/10/2023	JPMORGAN CHASE & CO.		1,264,688	1,250,000	1,455,775	1,334,594		(31,362)		(31,362)		1,303,231		(38,544)	(38,544)	74,826	02/01/2025
64763F-C8-0	NEW ORLEANS LA		02/15/2023	SEIBERT, BRANFORD INC.		3,180,390	3,000,000	3,121,020	3,117,805		(4,929)		(4,929)		3,112,876		67,514	67,514	31,667	12/01/2025
64763F-C9-8	NEW ORLEANS LA		02/15/2023	SEIBERT, BRANFORD INC.		4,646,752	4,300,000	4,510,958	4,506,838		(6,318)		(6,318)		4,500,520		146,232	146,232	45,389	12/01/2026
64763F-D2-2	NEW ORLEANS LA		10/02/2023	JPMORGAN CHASE & CO.		2,186,384	2,095,000	2,216,321	2,214,463		(16,991)		(16,991)		2,197,472		(11,088)	(11,088)	87,874	12/01/2027
64763F-D3-0	NEW ORLEANS LA		10/02/2023	JPMORGAN CHASE & CO.		3,598,387	3,420,000	3,634,571	3,631,891		(24,506)		(24,506)		3,607,385		(8,998)	(8,998)	143,450	12/01/2028
64990C-V2-4	NEW YORK ST DORM AUTH REVS NON		03/28/2023	UMB BANK		568,860	550,000	657,712	578,712		(3,989)		(3,989)		574,723		(5,863)	(5,863)	13,674	10/01/2024
64990C-V3-2	NEW YORK ST DORM AUTH REVS NON		03/28/2023	UMB BANK		530,895	500,000	604,560	538,398		(3,354)		(3,354)		535,044		(4,149)	(4,149)	12,431	10/01/2025
64990G-BB-7	NEW YORK ST DORM AUTH REVS NON		10/30/2023	RBC DOMINION SECURITIES		2,231,710	2,180,000	2,523,023	2,344,705		(35,092)		(35,092)		2,309,613		(77,903)	(77,903)	118,083	10/01/2031
64990G-BC-5	NEW YORK ST DORM AUTH REVS NON		10/30/2023	OPPENHEIMER & CO., INC.		1,642,172	1,605,000	1,854,979	1,725,080		(25,577)		(25,577)		1,699,503		(57,331)	(57,331)	86,938	04/01/2032
64990G-BD-3	NEW YORK ST DORM AUTH REVS NON		12/06/2023	MESIROW FINANCIAL, INC.		1,053,040	1,000,000	1,155,750	1,074,816		(17,935)		(17,935)		1,056,881		(3,841)	(3,841)	59,306	10/01/2032
64990G-DP-4	NEW YORK ST DORM AUTH REVS NON		03/28/2023	UMB BANK		101,171	100,000	113,376	102,009		(657)		(657)		101,352		(181)	(181)	2,486	10/01/2023
64990G-DX-7	NEW YORK ST DORM AUTH REVS NON		11/17/2023	UMB BANK		1,049,160	1,000,000	1,153,800	1,074,447		(16,930)		(16,930)		1,057,517		(8,357)	(8,357)	56,944	10/01/2031
65000B-NM-6	NEW YORK ST SCHOOL DIST FING PG 20		02/15/2023	SEIBERT, BRANFORD INC.		7,761,683	7,150,000	7,751,816	7,679,555		(17,091)		(17,091)		7,662,464		99,219	99,219	240,319	10/01/2026
65000B-NN-4	NEW YORK ST SCHOOL DIST FING PG 20		07/25/2023	BANK OF AMERICA/MERRILL LYNCH		3,928,176	3,600,000	3,953,556	3,919,692		(36,178)		(36,178)		3,883,515		44,661	44,661	201,000	10/01/2027
65000B-NP-9	NEW YORK ST SCHOOL DIST FING PG 20		04/14/2023	SEIBERT, BRANFORD INC.		4,320,601	3,775,000	4,177,566	4,145,755		(17,555)		(17,555)		4,128,199		192,402	192,402	158,865	10/01/2028
65000B-NQ-7	NEW YORK ST SCHOOL DIST FING PG 20		04/10/2023	SUNTRUST INVESTMENT SERVICES, INC.		3,800,680	3,250,000	3,609,873	3,585,857		(12,507)		(12,507)		3,573,350		227,330	227,330	134,063	10/01/2029
650367-PT-6	NEWARK N J		05/02/2023	UMB BANK		503,575	500,000	567,180	516,395		(7,460)		(7,460)		508,935		(5,360)	(5,360)	14,792	10/01/2023
650367-PU-3	NEWARK N J		08/16/2023	MORGAN STANLEY		609,648	600,000	702,888	644,352		(15,915)		(15,915)		628,437		(18,789)	(18,789)	26,417	10/01/2024
650370-DQ-9	NEWARK N J BRD ED		08/16/2023	UMB BANK		384,859	375,000	461,051	449,540		(5,184)		(5,184)		444,356		(59,497)	(59,497)	16,375	07/15/2035
650370-DS-5	NEWARK N J BRD ED		08/07/2023	UMB BANK		400,940	400,000	488,892	477,037		(5,130)		(5,130)		471,907		(70,967)	(70,967)	17,067	07/15/2037
652233-ND-5	NEWPORT NEWS VA		02/17/2023	SEIBERT, BRANFORD INC.		3,311,955	3,045,000	3,251,025	3,243,489		(6,448)		(6,448)		3,237,041		74,914	74,914	85,006	02/01/2027
652560-BS-1	NEWTON CNTY GA		08/01/2023	MATURED		225,000	225,000	252,041	228,432		(3,432)		(3,432)		225,000				11,250	08/01/2023
656491-PL-5	NORRISTOWN PA AREA SCH DIST		12/07/2023	JANNEY MONTGOMERY SCOTT LLC		315,759	300,000	341,559	320,142		(4,978)		(4,978)		315,164		595	595	19,167	09/01/2031
656491-PP-6	NORRISTOWN PA AREA SCH DIST		07/24/2023	INCAPITAL		1,625,427	1,535,000	1,733,583	1,631,481		(14,261)		(14,261)		1,617,220		8,207	8,207	69,288	09/01/2034
662523-P7-8	NORTH SLOPE BORO ALASKA		02/17/2023	BANK OF AMERICA/MERRILL LYNCH		2,628,479	2,465,000	2,594,906	2,590,620		(4,832)		(4,832)		2,585,788		42,691	42,691	33,209	06/30/2026
662523-P8-6	NORTH SLOPE BORO ALASKA		02/17/2023	BANK OF AMERICA/MERRILL LYNCH		5,443,600	5,000,000	5,319,650	5,311,537		(9,148)		(9,148)		5,302,390		141,211	141,211	67,361	06/30/2027
662523-P9-4	NORTH SLOPE BORO ALASKA		02/16/2023	BANK OF AMERICA/MERRILL LYNCH		5,596,700	5,000,000	5,363,900	5,356,456		(8,232)		(8,232)		5,348,224		248,476	248,476	66,667	06/30/2028
662523-Q2-8	NORTH SLOPE BORO ALASKA		02/17/2023	BANK OF AMERICA/MERRILL LYNCH		13,541,760	12,000,000	12,981,840	12,965,120		(18,864)		(18,864)		12,946,255		595,505	595,505	161,667	06/30/2029
675383-TE-3	OCEANSIDE CALIF UNI SCH DIST		08/31/2023	UMB BANK		129,014	320,000	172,301	183,378		3,349		3,349		186,727		(57,712)	(57,712)		08/01/2043
692020-T3-4	OXNARD CALIF SCH DIST		08/01/2023	MATURED		300,000	300,000	300,000	300,000						300,000				2,076	08/01/2023
700387-HA-4	PARK CREEK MET DIST COLO REV		12/15/2023	INCAPITAL		3,026,906	2,940,000	3,315,262	3,210,664		(35,044)		(35,044)		3,175,620		(148,713)	(148,713)	123,480	12/01/2038
700387-HG-1	PARK CREEK MET DIST COLO REV		12/01/2023	MATURED		710,000	710,000	710,000	710,000						710,000				17,239	12/01/2023

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
707546-TK-3	PENN MANOR SCH DIST PA		10/02/2023	SEIBERT, BRANFORD INC.		1,005,940	1,000,000	1,141,840	1,084,023		(13,052)		(13,052)		1,070,970		(65,030)	(65,030)	43,556	03/01/2028
715382-M9-5	PERTH AMBOY N J		05/16/2023	UMB BANK		575,312	510,000	626,234	590,747		(4,926)		(4,926)		585,821		(10,509)	(10,509)	21,735	07/01/2028
722086-FQ-3	PINAL CNTY ARIZ SCH DIST NO 00		09/06/2023	JPMORGAN CHASE & CO.		227,619	225,000	264,535	233,770		(3,978)		(3,978)		229,793		(2,174)	(2,174)	13,344	07/01/2024
725726-MU-4	PITTSTON PA AREA SCH DIST		04/19/2023	UMB BANK		411,037	410,000	436,379	413,159		(1,790)		(1,790)		411,369		(332)	(332)	12,573	07/15/2023
725726-MW-0	PITTSTON PA AREA SCH DIST		09/06/2023	JPMORGAN CHASE & CO.		281,134	280,000	299,230	285,448		(2,403)		(2,403)		283,045		(1,911)	(1,911)	12,849	07/15/2024
725726-MY-6	PITTSTON PA AREA SCH DIST		10/31/2023	UMB BANK		547,014	550,000	589,221	565,649		(5,035)		(5,035)		560,614		(13,601)	(13,601)	28,539	07/15/2025
73208P-BD-2	POMONA CALIF PENSION OBLIG		08/01/2023	MATURED		450,000	450,000	478,287	455,715		(5,715)		(5,715)		450,000				18,000	08/01/2023
73208P-BS-9	POMONA CALIF PENSION OBLIG		05/03/2023	BARCLAYS		2,410,259	2,925,000	2,925,000	2,925,000						2,925,000		(514,742)	(514,742)	82,727	08/01/2040
73723R-YG-2	PORTSMOUTH VA		08/16/2023	Various		770,627	755,000	902,957	791,267		(10,306)		(10,306)		780,961		(10,334)	(10,334)	34,060	07/15/2024
741701-7F-7	PRINCE GEORGES CNTY MD		09/15/2023	MATURED		2,705,000	2,705,000	2,705,000	2,705,000						2,705,000				18,935	09/15/2023
741701-7P-5	PRINCE GEORGES CNTY MD		04/26/2023	Market Axess		545,595	655,000	655,000	655,000						655,000		(109,405)	(109,405)	7,595	09/15/2031
744890-TU-8	PUEBLO CNTY COLO SCH DIST NO 70		06/27/2023	UMB BANK		256,143	250,000	307,178	296,690		(2,758)		(2,758)		293,932		(37,790)	(37,790)	5,778	12/01/2039
748508-ZX-9	QUINCY MASS		12/15/2023	MATURED		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				11,325	12/15/2023
766651-RD-7	RILEY CNTY KANS UNI SCH DIST N		12/07/2023	PIPER JAFFRAY INC.		1,207,845	1,150,000	1,190,124	1,173,037		(4,365)		(4,365)		1,168,672		39,173	39,173	58,778	09/01/2033
769036-BK-9	RIVERSIDE CALIF		06/01/2023	MATURED		450,000	450,000	450,000	450,000						450,000				4,282	06/01/2023
77016C-AQ-6	ROARING FORK TRANSN AUTH COLO		06/23/2023	UMB BANK		106,070	100,000	123,615	120,329		(1,044)		(1,044)		119,285		(13,215)	(13,215)	2,289	12/01/2036
77016C-AS-2	ROARING FORK TRANSN AUTH COLO		05/16/2023	UMB BANK		1,011,584	970,000	1,187,513	1,157,395		(7,444)		(7,444)		1,149,951		(138,367)	(138,367)	17,999	12/01/2038
797002-EQ-1	SAN BRUNO PK CALIF SCH DIST		08/04/2023	UMB BANK		485,045	480,000	497,510	488,983		(1,435)		(1,435)		487,548		(2,503)	(2,503)	19,573	08/01/2038
797272-RK-9	SAN DIEGO CALIF CMNTY COLLEGE DIST		08/01/2023	MATURED		2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				14,217	08/01/2023
79758U-AP-6	SAN FERNANDO CALIF POB		05/03/2023	WELLS FARGO		949,406	1,235,000	1,235,000	1,235,000						1,235,000		(285,594)	(285,594)	27,063	01/01/2035
798458-UH-6	SAN LEANDRO CALIF UNI SCH DIST		07/28/2023	UMB BANK		216,220	210,000	236,040	228,372		(1,810)		(1,810)		226,563		(10,343)	(10,343)	8,400	08/01/2037
799306-QB-4	SAN RAFAEL CALIF ELEM SCH DIST		08/18/2023	UMB BANK		1,643,558	1,620,000	1,778,112	1,713,056		(11,377)		(11,377)		1,701,678		(58,121)	(58,121)	65,297	08/01/2038
800851-RE-9	SANGER CALIF UNI SCH DIST		07/28/2023	UMB BANK		218,597	210,000	233,306	225,835		(1,290)		(1,290)		224,545		(5,947)	(5,947)	8,400	08/01/2037
80381L-AH-7	SARPY CNTY NEB SCH DIST NO 001		09/06/2023	JPMORGAN CHASE & CO.		106,920	105,000	128,662	111,531		(2,268)		(2,268)		109,264		(2,343)	(2,343)	3,835	12/15/2024
80381L-AK-0	SARPY CNTY NEB SCH DIST NO 001		12/07/2023	MORGAN STANLEY		794,835	750,000	935,085	832,134		(18,996)		(18,996)		813,138		(18,303)	(18,303)	37,083	12/15/2026
735371-QQ-2	SEATTLE WASHINGTON PORT OF		12/01/2023	MATURED		9,675,000	9,675,000	9,675,000	9,675,000						9,675,000				91,913	12/01/2023
815662-JA-0	SEDGWICK CNTY KANS UNI SCH DIS		05/09/2023	SUNTRUST INVESTMENT SERVICES, INC.		1,139,117	1,115,000	1,344,679	1,162,064		(10,044)		(10,044)		1,152,020		(12,902)	(12,902)	38,715	09/01/2024
815668-LV-8	SEDGWICK CNTY KANS UNI SCH DIS		06/07/2023	JPMORGAN CHASE & CO.		778,379	775,000	937,704	792,500		(10,217)		(10,217)		782,283		(3,904)	(3,904)	26,694	10/01/2023
818461-JK-2	SEWARD CNTY KANS UNI SCH DIST		08/16/2023	MORGAN STANLEY		735,513	725,000	843,023	756,206		(11,660)		(11,660)		744,546		(9,034)	(9,034)	34,941	09/01/2024
829596-TX-3	SIOUX FALLS S D SCH DIST NO 49		08/16/2023	BAIRD (ROBERT W.) & CO. INC.		300,306	300,000	338,034	306,949		(4,028)		(4,028)		302,921		(2,615)	(2,615)	12,567	02/01/2024
83412P-FV-9	SOLANO CNTY CALIF CMNTY COLLEGE DI		04/26/2023	PIPER JAFFRAY INC.		538,025	625,000	625,000	625,000						625,000		(86,975)	(86,975)	13,753	08/01/2033
846880-ER-9	SPARTANBURG CNTY S C SCH DIST		03/01/2023	MATURED		230,000	230,000	279,179	231,204		(1,204)		(1,204)		230,000				5,750	03/01/2023
793185-MV-8	ST PETERS MO		04/04/2023	UMB BANK		98,430	100,000	105,535	102,897		(351)		(351)		102,546		(4,116)	(4,116)	1,194	03/01/2027
879709-5T-6	TEMPE ARIZ		07/01/2023	MATURED		275,000	275,000	312,595	278,904		(3,904)		(3,904)		275,000				13,750	07/01/2023
879709-7G-2	TEMPE ARIZ		12/07/2023	GOLDMAN, SACHS & CO.		150,818	140,000	162,171	154,402		(2,311)		(2,311)		152,091		(1,273)	(1,273)	10,111	07/01/2034
879709-7M-9	TEMPE ARIZ		03/29/2023	UMB BANK		299,985	265,000	308,085	292,966		(1,181)		(1,181)		291,785		8,201	8,201	9,938	07/01/2033
879709-7N-7	TEMPE ARIZ		12/07/2023	BANK OF AMERICA/MERRILL LYNCH		147,678	135,000	156,379	148,888		(2,229)		(2,229)		146,659		1,019	1,019	9,750	07/01/2034
886644-BL-6	TIFT CNTY GA SCH DIST		04/14/2023	JEFFERIES & COMPANY, INC.		1,570,415	1,350,000	1,513,566	1,502,499		(6,150)		(6,150)		1,496,349		74,065	74,065	56,625	09/01/2029
886644-BM-4	TIFT CNTY GA SCH DIST		04/14/2023	PIPER JAFFRAY INC.		1,827,210	1,540,000	1,737,459	1,725,959		(6,393)		(6,393)		1,719,566		107,644	107,644	64,594	09/01/2030
886644-BN-2	TIFT CNTY GA SCH DIST		04/14/2023	JEFFERIES & COMPANY, INC.		1,510,338	1,250,000	1,416,438	1,407,978		(4,705)		(4,705)		1,403,273		107,065	107,065	52,431	09/01/2031
886644-BP-7	TIFT CNTY GA SCH DIST		04/14/2023	JEFFERIES & COMPANY, INC.		1,537,113	1,250,000	1,422,375	1,414,639		(4,304)		(4,304)		1,410,334		126,778	126,778	52,431	09/01/2032
888675-FL-4	TITUSVILLE PA AREA SCH DIST		10/02/2023	WELLS FARGO		1,148,356	1,140,000	1,361,012	1,285,401		(20,598)		(20,598)		1,264,802		(116,446)	(116,446)	49,653	03/01/2028
889278-ZD-2	TOLEDO OHIO		08/10/2023	UMB BANK		251,215	250,000	253,680	253,236		(2,178)		(2,178)		251,058		157	157	9,340	12/01/2023
889278-ZE-0	TOLEDO OHIO		07/18/2023	B. C. ZIEGLER AND COMPANY		694,450	680,000	698,183	697,083		(4,811)		(4,811)		692,273		2,177	2,177	23,139	12/01/2024

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
889278-ZF-7	TOLEDO OHIO		11/07/2023	Various		757,975	735,000	762,254	761,168		(6,603)		(6,603)		754,565		3,410	3,410	32,807	12/01/2025
896417-PF-3	TRINITY AREA SCH DIST PA		10/06/2023	UMB BANK		101,432	100,000	115,920	104,898		(1,840)		(1,840)		103,057		(1,625)	(1,625)	6,194	01/15/2025
91882R-GM-8	VAL VERDE UNIFIED SCHOOL DISTRIC		06/07/2023	UMB BANK		102,089	100,000	115,318	110,795		(807)		(807)		109,988		(7,899)	(7,899)	3,422	08/01/2037
91882R-GP-1	VAL VERDE UNIFIED SCHOOL DISTRICT		08/28/2023	UMB BANK		223,400	225,000	258,010	248,286		(2,633)		(2,633)		245,653		(22,253)	(22,253)	9,725	08/01/2039
830728-UH-2	VILLAGE OF SKOKIE IL		12/01/2023	MATURED		2,110,000	2,110,000	2,110,000	2,110,000						2,110,000				23,611	12/01/2023
941247-7A-0	WATERBURY CONN		12/04/2023	UMB BANK		828,690	750,000	830,265	823,726		(11,438)		(11,438)		812,288		16,402	16,402	55,313	08/01/2028
941247-7C-6	WATERBURY CONN		04/11/2023	CABRERA CAPITAL MARKETS, INC		1,192,300	1,000,000	1,118,770	1,111,771		(3,699)		(3,699)		1,108,072		84,228	84,228	41,389	08/01/2030
941247-7D-4	WATERBURY CONN		04/14/2023	THE HUNTINGTON INVESTMENT COMPANY		2,123,975	1,750,000	1,966,598	1,955,471		(6,173)		(6,173)		1,949,298		174,677	174,677	73,646	08/01/2031
941247-7F-9	WATERBURY CONN		12/15/2023	UMB BANK		1,486,713	1,250,000	1,396,238	1,389,653		(12,019)		(12,019)		1,377,634		109,079	109,079	94,444	08/01/2033
941247-7G-7	WATERBURY CONN		07/20/2023	UMB BANK		1,467,874	1,250,000	1,391,750	1,385,380		(6,593)		(6,593)		1,378,788		89,086	89,086	68,563	08/01/2034
941367-BM-5	WATERFORD CALIF UNI SCH DIST		08/18/2023	UMB BANK		270,665	250,000	273,943	272,847		(1,283)		(1,283)		271,564		(899)	(899)	15,035	08/01/2049
95855R-CQ-7	WESTERN MARICOPA ED CTR DIST N		07/20/2023	JPMORGAN CHASE & CO.		2,449,525	2,365,000	2,857,109	2,525,804		(35,529)		(35,529)		2,490,276		(40,751)	(40,751)	125,805	07/01/2025
969872-ZR-4	WILLIAMSON CNTY TENN		03/29/2023	JANNEY MONTGOMERY SCOTT LLC		2,309,423	2,040,000	2,210,258	2,206,208		(7,148)		(7,148)		2,199,060		110,362	110,362	39,950	05/01/2028
969872-ZS-2	WILLIAMSON CNTY TENN		04/10/2023	Headlands Tech Global Markets LLC		2,929,749	2,515,000	2,756,264	2,751,496		(9,443)		(9,443)		2,742,052		187,696	187,696	53,094	05/01/2029
969872-ZT-0	WILLIAMSON CNTY TENN		04/10/2023	RBC DOMINION SECURITIES		3,333,904	2,800,000	3,099,320	3,094,289		(9,964)		(9,964)		3,084,324		249,580	249,580	59,111	05/01/2030
970599-HK-5	WILLINGBORO TWP N J SCH DIST		03/01/2023	MATURED		600,000	600,000	600,000	600,000						600,000				6,849	03/01/2023
973279-SW-3	WINDHAM CONN		08/31/2023	UMB BANK		448,524	430,000	484,915	468,581		(3,660)		(3,660)		464,921		(16,396)	(16,396)	18,156	08/15/2034
973279-SX-1	WINDHAM CONN		07/28/2023	UMB BANK		593,826	565,000	635,066	614,254		(4,011)		(4,011)		610,243		(16,416)	(16,416)	21,721	08/15/2035
976095-JE-0	WINTERS CALIF JT UNI SCH DIST		08/23/2023	MORGAN STANLEY		1,104,109	1,125,000	1,239,660	1,195,617		(9,524)		(9,524)		1,186,092		(81,983)	(81,983)	48,000	08/01/2043
976095-JF-7	WINTERS CALIF JT UNI SCH DIST		08/10/2023	UMB BANK		241,330	230,000	272,338	256,014		(3,352)		(3,352)		252,661		(11,332)	(11,332)	11,915	08/01/2046
979844-BT-3	WOODMEN RD MET DIST COLO		12/01/2023	MATURED		330,000	330,000	354,130	334,485		(4,485)		(4,485)		330,000				13,200	12/01/2023
979844-BU-0	WOODMEN RD MET DIST COLO		09/06/2023	MORGAN STANLEY		471,269	470,000	506,571	481,953		(4,213)		(4,213)		477,740		(6,471)	(6,471)	14,466	12/01/2024
982038-TG-6	WORTHINGTON OHIO CITY SCH DIST		10/05/2023	UMB BANK		264,338	250,000	275,348			(1,162)		(1,162)		274,186		(9,848)	(9,848)	6,597	12/01/2041
982038-TH-4	WORTHINGTON OHIO CITY SCH DIST		07/20/2023	UMB BANK		283,208	250,000	274,710			(676)		(676)		274,034		9,173	9,173	3,958	12/01/2042
982671-7V-5	WYANDOTTE CNTY/KANS CITY KANS		06/08/2023	STIFEL CAPITAL MARKETS		594,372	585,000	683,028	609,878		(6,942)		(6,942)		602,936		(8,564)	(8,564)	25,269	08/01/2024
982671-7X-1	WYANDOTTE CNTY/KANS CITY KANS		03/07/2023	JPMORGAN CHASE & CO.		2,924,111	2,745,000	3,296,059	2,988,613		(12,335)		(12,335)		2,976,277		(52,166)	(52,166)	83,113	08/01/2026
984521-UD-4	YAKIMA WASH		12/01/2023	MATURED		285,000	285,000	285,000	285,000						285,000				7,185	12/01/2023
985794-CU-8	YELLOWSTONE CNTY MONT K-12 SCH		08/16/2023	JPMORGAN CHASE & CO.		617,009	610,000	698,792	633,686		(9,865)		(9,865)		623,822		(6,813)	(6,813)	34,482	07/01/2024
985794-DL-7	YELLOWSTONE CNTY MONT K-12 SCH		07/01/2023	MATURED		440,000	440,000	496,668	446,048		(6,048)		(6,048)		440,000				22,000	07/01/2023
986082-YU-3	YONKERS N Y		04/03/2023	UMB BANK		471,294	455,000	538,634	476,905		(3,209)		(3,209)		473,695		(2,402)	(2,402)	11,628	10/01/2024
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						347,500,179	331,230,000	357,953,741	346,519,043		(2,458,357)		(2,458,357)		344,610,743		2,889,435	2,889,435	11,392,757	XXX
X00794-4A-D	ADVENT HEALTH SYSTEM		12/20/2023	CONVERSION		11,462,781	11,104,000	11,619,998	11,525,602		(62,821)		(62,821)		11,462,781				408,883	03/01/2029
010507-BX-8	ALABAMA ST DEPT OF CORRECTIONS		10/02/2023	Headlands Tech Global Markets LLC		3,937,950	3,750,000	4,163,550	4,133,612		(49,146)		(49,146)		4,084,466		(146,516)	(146,516)	229,688	07/01/2028
010595-ES-1	ALABAMA ST MUN ELEC AUTH PWR S		09/01/2023	MATURED		1,090,000	1,090,000	1,090,000	1,090,000						1,090,000				21,037	09/01/2023
013493-HV-6	ALBUQUERQUE BERNALILLO CNTY WT		07/18/2023	B. C. ZIEGLER AND COMPANY		762,360	750,000	850,163	777,882		(10,161)		(10,161)		767,720		(5,360)	(5,360)	39,479	07/01/2024
01354M-HY-0	ALBUQUERQUE NM GROSS RECPTS TAX RE		04/26/2023	PIPER JAFFRAY INC.		395,370	500,000	500,000	500,000						500,000		(104,630)	(104,630)	10,251	07/01/2035
015086-NG-2	ALEXANDRIA LA UTILITIES SYSTEM FUN		05/01/2023	MATURED		250,000	250,000	250,000	250,000						250,000				1,486	05/01/2023
015086-NN-7	ALEXANDRIA LA UTILITIES SYSTEM FUN		04/26/2023	STIFEL CAPITAL MARKETS		1,228,696	1,400,000	1,400,000	1,400,000						1,400,000		(171,304)	(171,304)	15,095	05/01/2029
01728R-MM-8	ALLEGHENY CNTY PA HIGHER ED BL		02/17/2023	SEIBERT, BRANFORD INC.		2,693,970	2,455,000	3,101,107	2,766,808		(9,196)		(9,196)		2,757,612		(63,642)	(63,642)	68,535	08/01/2027
01728A-3T-1	ALLEGHENY CNTY PA HOSP DEV AUT		04/12/2023	BANK OF AMERICA/MERRILL LYNCH		1,615,071	1,490,000	1,659,115	1,589,671		(4,952)		(4,952)		1,584,718		30,352	30,352	39,940	04/01/2033
017357-L3-6	ALLEGHENY CNTY PA SAN AUTH		10/03/2023	JPMORGAN CHASE & CO.		101,774	100,000	104,185	103,962		(1,215)		(1,215)		102,747		(973)	(973)	4,514	06/01/2025
017357-L4-4	ALLEGHENY CNTY PA SAN AUTH		10/02/2023	JEFFERIES & COMPANY, INC.		772,965	750,000	790,650	789,120		(8,276)		(8,276)		780,845		(7,880)	(7,880)	33,646	06/01/2026

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
017357-L5-1	ALLEGHENY CNTY PA SAN AUTH		10/02/2023	JEFFERIES & COMPANY, INC.		522,765	500,000	533,505	532,538		(5,231)		(5,231)		527,307		(4,542)	(4,542)	22,431	06/01/2027
017357-L6-9	ALLEGHENY CNTY PA SAN AUTH		10/02/2023	JEFFERIES & COMPANY, INC.		793,725	750,000	807,143	805,816		(7,178)		(7,178)		798,638		(4,913)	(4,913)	33,646	06/01/2028
017357-L7-7	ALLEGHENY CNTY PA SAN AUTH		04/14/2023	JANNEY MONTGOMERY SCOTT LLC		1,275,483	1,100,000	1,193,236	1,191,438		(3,799)		(3,799)		1,187,639		87,844	87,844	24,139	06/01/2029
017357-L8-5	ALLEGHENY CNTY PA SAN AUTH		04/11/2023	JPMORGAN CHASE & CO.		1,649,295	1,395,000	1,527,065	1,524,897		(4,367)		(4,367)		1,520,530		128,765	128,765	29,644	06/01/2030
017357-L9-3	ALLEGHENY CNTY PA SAN AUTH		04/11/2023	JANNEY MONTGOMERY SCOTT LLC		841,022	700,000	770,532	769,531		(2,017)		(2,017)		767,514		73,508	73,508	14,875	06/01/2031
017357-M2-7	ALLEGHENY CNTY PA SAN AUTH		04/14/2023	JANNEY MONTGOMERY SCOTT LLC		1,226,570	1,000,000	1,101,300	1,100,043		(2,657)		(2,657)		1,097,387		129,183	129,183	21,944	06/01/2032
017357-M3-5	ALLEGHENY CNTY PA SAN AUTH		03/28/2023	UMB BANK		871,472	725,000	792,338	791,507		(1,462)		(1,462)		790,045		81,427	81,427	14,097	06/01/2033
017357-M5-0	ALLEGHENY CNTY PA SAN AUTH		06/15/2023	UMB BANK		1,515,428	1,290,000	1,381,010	1,379,901		(3,238)		(3,238)		1,376,662		138,766	138,766	35,576	06/01/2035
02765U-LT-9	AMERICAN MUN PWR OHIO INC REV		02/15/2023	MATURED		240,000	240,000	290,270	241,010		(1,010)		(1,010)		240,000				6,000	02/15/2023
02765U-LU-6	AMERICAN MUN PWR OHIO INC REV		07/18/2023	WELLS FARGO		554,780	550,000	675,455	570,146		(9,877)		(9,877)		560,269		(5,489)	(5,489)	25,590	02/15/2024
032556-FK-3	ANAHEIM HOUSING AND PUBLIC IMPRO		04/26/2023	TD SECURITIES		558,915	700,000	700,000	700,000						700,000		(141,085)	(141,085)	10,880	10/01/2035
040664-AN-4	ARIZONA ST UNIV REVS		07/18/2023	INCAPITAL		1,131,163	1,100,000	1,282,039	1,237,808		(9,414)		(9,414)		1,228,394		(97,231)	(97,231)	46,322	07/01/2038
040664-AQ-7	ARIZONA ST UNIV REVS		08/29/2023	UMB BANK		100,286	100,000	115,659	111,868		(976)		(976)		110,891		(10,605)	(10,605)	4,667	07/01/2040
04780M-ZP-7	ATLANTA GA (CITY OF)		05/16/2023	UMB BANK		280,790	250,000	278,400	276,807		(1,207)		(1,207)		275,600		5,190	5,190	11,007	07/01/2030
047870-NP-1	ATLANTA GA WTR & WASTE WTR REV		06/08/2023	FIDELITY CAPITAL MARKETS		547,685	535,000	604,887	579,873		(10,916)		(10,916)		568,958		(21,273)	(21,273)	16,422	11/01/2024
047870-QA-1	ATLANTA GA WTR & WASTE WTR REV		08/02/2023	UMB BANK		153,371	150,000	174,923	157,641		(2,435)		(2,435)		155,207		(1,836)	(1,836)	5,688	11/01/2024
047870-QJ-2	ATLANTA GA WTR & WASTE WTR REV		04/14/2023	BANK OF AMERICA/MERRILL LYNCH		2,896,452	2,600,000	3,073,096	2,861,758		(15,091)		(15,091)		2,846,668		49,784	49,784	60,306	11/01/2032
047870-QL-7	ATLANTA GA WTR & WASTE WTR REV		07/24/2023	UMB BANK		165,867	160,000	169,920	165,540		(609)		(609)		164,931		936	936	4,711	11/01/2034
047870-QM-5	ATLANTA GA WTR & WASTE WTR REV		07/24/2023	UMB BANK		1,327,129	1,285,000	1,359,389	1,326,586		(4,561)		(4,561)		1,322,026		5,104	5,104	37,781	11/01/2035
050589-QE-3	AUBURN UNIV ALA GEN FEE REV		06/01/2023	MATURED		3,230,000	3,230,000	3,230,000	3,230,000						3,230,000				24,354	06/01/2023
050589-QF-0	AUBURN UNIV ALA GEN FEE REV		11/29/2023	JPMORGAN CHASE & CO.		3,919,560	4,000,000	4,000,000	4,000,000						4,000,000		(80,440)	(80,440)	62,386	06/01/2024
052398-HA-5	AUSTIN BERGSTROM INTERNATIONAL AIR		10/18/2023	JPMORGAN CHASE & CO.		2,019,480	2,000,000	2,138,500	2,114,910		(31,164)		(31,164)		2,083,746		(64,266)	(64,266)	93,056	11/15/2025
052398-HB-3	AUSTIN BERGSTROM INTERNATIONAL AIR		11/10/2023	UMB BANK		2,568,750	2,500,000	2,715,200	2,687,143		(40,174)		(40,174)		2,646,969		(78,219)	(78,219)	124,653	11/15/2026
052398-HD-9	AUSTIN BERGSTROM INTERNATIONAL AIR		05/16/2023	UMB BANK		306,088	280,000	310,022	307,410		(1,625)		(1,625)		305,786		302	302	7,117	11/15/2028
052398-HF-4	AUSTIN BERGSTROM INTERNATIONAL AIR		05/16/2023	UMB BANK		1,565,620	1,400,000	1,567,286	1,556,610		(6,649)		(6,649)		1,549,961		15,659	15,659	35,583	11/15/2030
058508-JQ-6	BALL ST UNIV IND UNIV REVS		08/16/2023	SEIBERT, BRANFORD INC.		278,512	275,000	317,631	286,176		(4,657)		(4,657)		281,519		(3,007)	(3,007)	15,545	07/01/2024
05922K-B7-3	BALTIMORE MD PROJ REV		12/04/2023	Various		2,846,578	2,915,000	3,192,683	3,103,681		(23,885)		(23,885)		3,079,795		(233,218)	(233,218)	162,386	07/01/2044
X07272-2A-D	BAYCARE HEALTH SYSTEM INC		11/15/2023	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				53,900	11/15/2023
074428-AQ-6	BEAUMONT CALIF PUB IMPT AUTH W		12/07/2023	BANK OF AMERICA/MERRILL LYNCH		319,218	300,000	345,414	323,897		(5,145)		(5,145)		318,752		466	466	19,167	09/01/2033
075554-AC-9	BEAVERTON ORE SPL REV		06/01/2023	MATURED		225,000	225,000	225,000	225,000						225,000				1,223	06/01/2023
075554-AP-0	BEAVERTON ORE SPL REV		04/26/2023	Market Axess		281,029	350,000	350,000	350,000						350,000		(68,971)	(68,971)	3,610	06/01/2034
075554-AQ-8	BEAVERTON ORE SPL REV		04/26/2023	WELLS FARGO		364,607	465,000	465,000	465,000						465,000		(100,394)	(100,394)	4,891	06/01/2035
075554-AS-4	BEAVERTON ORE SPL REV		04/26/2023	WELLS FARGO		233,542	305,000	305,000	305,000						305,000		(71,458)	(71,458)	3,395	06/01/2037
075554-AT-2	BEAVERTON ORE SPL REV		04/26/2023	WELLS FARGO		570,304	755,000	755,000	755,000						755,000		(184,696)	(184,696)	8,558	06/01/2038
086377-DC-9	BESSEMER ALA GOVERNMENTAL UTIL		08/16/2023	WELLS FARGO		439,354	435,000	513,687	452,884		(7,902)		(7,902)		444,982		(5,628)	(5,628)	15,527	06/01/2024
57584Y-JN-0	BETH ISRAEL LAHEY HEALTH INC		04/12/2023	Various		2,079,997	1,900,000	2,149,280	2,045,096		(4,304)		(4,304)		2,040,793		39,204	39,204	64,412	07/01/2033
57584Y-JP-5	BETH ISRAEL LAHEY HEALTH INC		01/06/2023	UMB BANK		1,562,665	1,450,000	1,633,686	1,556,965		(445)		(445)		1,556,520		6,145	6,145	38,063	07/01/2034
087032-EC-8	BETHEL PARK PA MUN AUTH SWR RE		09/01/2023	MATURED		300,000	300,000	300,000	300,000						300,000				2,937	09/01/2023
090132-AH-4	BILLINGS MONT SWR SYS REV		09/06/2023	JPMORGAN CHASE & CO.		167,011	165,000	195,608	171,655		(3,019)		(3,019)		168,636		(1,625)	(1,625)	9,785	07/01/2024
097464-E6-4	BOISE ST UNIV IDAHO REVS FORME		09/06/2023	WELLS FARGO		206,476	205,000	235,814	211,778		(3,696)		(3,696)		208,082		(1,606)	(1,606)	9,595	04/01/2024
097464-E7-2	BOISE ST UNIV IDAHO REVS FORME		09/28/2023	UMB BANK		254,895	250,000	290,908	263,924		(4,571)		(4,571)		259,353		(4,458)	(4,458)	12,535	04/01/2025
01757L-GP-5	BON SECOURS MERCY HEALTH		06/08/2023	BANK OF AMERICA/MERRILL LYNCH		2,377,150	2,325,000	2,637,271	2,457,732		(30,523)		(30,523)		2,427,210		(50,060)	(50,060)	61,677	12/01/2024
01757L-GQ-3	BON SECOURS MERCY HEALTH		04/12/2023	UMB BANK		1,984,453	1,865,000	2,161,349	2,022,721		(15,079)		(15,079)		2,007,642		(23,189)	(23,189)	34,451	12/01/2025

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
106252-DP-1	BRAZOSPORT TEX WTR AUTH REV		03/30/2023	UMB BANK		100,896	100,000	119,498	101,808		(690)		(690)		101,118		(222)	(222)	2,944	09/01/2023
113664-HS-8	BROOKINGS S D SCH DIST NO 05-1		09/06/2023	JPMORGAN CHASE & CO.		435,792	430,000	493,778	447,808		(7,640)		(7,640)		440,168		(4,376)	(4,376)	23,710	08/01/2024
113664-HT-6	BROOKINGS S D SCH DIST NO 05-1		10/26/2023	RBC DOMINION SECURITIES		513,186	505,000	586,214	536,777		(10,004)		(10,004)		526,774		(13,588)	(13,588)	31,492	08/01/2025
113664-HV-1	BROOKINGS S D SCH DIST NO 05-1		10/18/2023	UMB BANK		1,008,739	1,005,000	1,088,686	1,037,887		(9,985)		(9,985)		1,027,902		(19,164)	(19,164)	49,022	08/01/2027
114894-VU-9	BROWARD CNTY FLA ARPT SYS REV		08/16/2023	GOLDMAN, SACHS & CO.		3,003,600	3,000,000	3,547,110	3,056,670		(47,608)		(47,608)		3,009,062		(5,462)	(5,462)	132,083	10/01/2023
114894-VV-7	BROWARD CNTY FLA ARPT SYS REV		10/04/2023	JANNEY MONTGOMERY SCOTT LLC		5,037,618	5,015,000	5,972,354	5,223,121		(89,678)		(89,678)		5,133,444		(95,826)	(95,826)	254,233	10/01/2024
114894-XC-7	BROWARD CNTY FLA ARPT SYS REV		08/16/2023	RAYMOND JAMES & ASSOCIATES, INC.		500,425	500,000	586,180	511,554		(9,708)		(9,708)		501,846		(1,421)	(1,421)	22,014	10/01/2023
114894-XD-5	BROWARD CNTY FLA ARPT SYS REV		10/18/2023	UMB BANK		753,248	750,000	894,090	788,621		(17,548)		(17,548)		771,073		(17,825)	(17,825)	39,479	10/01/2024
114894-XF-0	BROWARD CNTY FLA ARPT SYS REV		11/21/2023	UMB BANK		1,028,600	1,000,000	1,221,580	1,099,098		(22,967)		(22,967)		1,076,131		(47,531)	(47,531)	57,361	10/01/2026
762197-J6-9	BROWN UNIVERSITY		04/10/2023	JPMORGAN CHASE & CO.		12,504,700	10,000,000	11,701,900	11,639,732		(41,159)		(41,159)		11,598,573		906,127	906,127	354,167	09/01/2033
130179-NT-7	CALIFORNIA EDL FACS AUTH REV		12/01/2023	MATURED		325,000	325,000	369,551	333,149		(8,149)		(8,149)		325,000				16,250	12/01/2023
130179-NV-2	CALIFORNIA EDL FACS AUTH REV		09/11/2023	UMB BANK		235,341	230,000	267,253	245,805		(3,690)		(3,690)		242,115		(6,774)	(6,774)	9,008	12/01/2025
13048T-2C-6	CALIFORNIA MUN FIN AUTH REV		06/01/2023	MATURED		230,000	230,000	268,221	232,760		(2,760)		(2,760)		230,000				5,750	06/01/2023
13048V-DF-2	CALIFORNIA MUN FIN AUTH REV		10/01/2023	MATURED		225,000	225,000	253,739	229,419		(4,419)		(4,419)		225,000				11,250	10/01/2023
13048V-DG-0	CALIFORNIA MUN FIN AUTH REV		05/10/2023	UMB BANK		280,310	275,000	313,140	286,501		(2,349)		(2,349)		284,152		(3,841)	(3,841)	8,441	10/01/2024
13048V-DH-8	CALIFORNIA MUN FIN AUTH REV		09/11/2023	UMB BANK		459,693	450,000	517,289	477,488		(6,804)		(6,804)		470,684		(10,991)	(10,991)	21,375	10/01/2025
13068L-5N-1	CALIFORNIA ST PUB WKS BRD LEAS		05/12/2023	UMB BANK		530,945	500,000	580,320	560,105		(2,920)		(2,920)		557,185		(26,240)	(26,240)	14,167	03/01/2035
13068L-5P-6	CALIFORNIA ST PUB WKS BRD LEAS		06/12/2023	UMB BANK		312,423	300,000	346,179	334,590		(2,026)		(2,026)		332,564		(20,141)	(20,141)	9,433	03/01/2036
13068L-5Q-4	CALIFORNIA ST PUB WKS BRD LEAS		06/12/2023	UMB BANK		412,908	400,000	459,284	444,442		(2,597)		(2,597)		441,845		(28,937)	(28,937)	12,578	03/01/2037
13068L-5R-2	CALIFORNIA ST PUB WKS BRD LEAS		06/12/2023	UMB BANK		456,828	445,000	509,262	493,201		(2,813)		(2,813)		490,388		(33,560)	(33,560)	13,993	03/01/2038
13068L-5U-5	CALIFORNIA ST PUB WKS BRD LEAS		08/24/2023	UMB BANK		637,283	650,000	733,493	712,772		(5,127)		(5,127)		707,644		(70,361)	(70,361)	25,217	03/01/2045
13077D-KG-6	CALIFORNIA STATE UNIVERSITY		04/25/2023	JPMORGAN CHASE & CO.		1,472,642	1,650,000	1,650,000	1,650,000						1,650,000		(177,359)	(177,359)	16,811	11/01/2028
13077D-KH-4	CALIFORNIA STATE UNIVERSITY		04/26/2023	UNION BANK OF SWITZERLAND		2,197,125	2,500,000	2,500,000	2,500,000						2,500,000		(302,875)	(302,875)	27,214	11/01/2029
14045A-AU-9	CAPITAL REGION WTR PA WTR REV		05/10/2023	UMB BANK		1,546,314	1,400,000	1,620,052	1,528,434		(7,780)		(7,780)		1,520,654		25,660	25,660	57,750	07/15/2030
14574A-AA-2	CARSON CALIF PENSION POB		01/15/2023	MATURED		450,000	450,000	450,000	450,000						450,000				3,382	01/15/2023
15141G-AA-0	CENTENNIAL WTR & SANTN DIST CO		09/06/2023	JPMORGAN CHASE & CO.		152,949	150,000	175,820	158,768		(3,104)		(3,104)		155,664		(2,715)	(2,715)	5,771	12/01/2024
15141G-AB-8	CENTENNIAL WTR & SANTN DIST CO		10/03/2023	MESIROW FINANCIAL, INC.		260,467	255,000	304,475	276,867		(5,589)		(5,589)		271,278		(10,811)	(10,811)	10,767	12/01/2025
15262P-AR-6	CENTRAL BASIN MUN WTR DIST CALIF		08/01/2023	MATURED		500,000	500,000	500,000	500,000						500,000				8,430	08/01/2023
155498-JQ-2	CENTRAL TEX REGL MOBILITY AUTH		01/01/2023	MATURED		170,000	170,000	170,000	170,000						170,000				1,263	01/01/2023
155498-JR-0	CENTRAL TEX REGL MOBILITY AUTH		11/29/2023	JPMORGAN CHASE & CO.		996,130	1,000,000	1,000,000	1,000,000						1,000,000		(3,870)	(3,870)	23,258	01/01/2024
15567R-BB-8	CENTRAL UTAH WTR CONSERVANCY D		10/03/2023	BOSC, INC.		511,220	500,000	600,520	537,565		(10,169)		(10,169)		527,396		(16,176)	(16,176)	25,278	10/01/2025
15567R-BC-6	CENTRAL UTAH WTR CONSERVANCY D		10/02/2023	Various		497,721	475,000	577,030	521,171		(7,143)		(7,143)		514,027		(16,306)	(16,306)	20,217	10/01/2026
161036-TU-2	CHARLOTTE DOUGLAS INTERNATIONAL AI		06/08/2023	GOLDMAN, SACHS & CO.		906,930	895,000	935,427	924,383		(8,641)		(8,641)		915,742		(8,811)	(8,811)	45,993	07/01/2024
161036-TV-0	CHARLOTTE DOUGLAS INTERNATIONAL AI		10/26/2023	LOOP CAPITAL MARKETS		1,259,863	1,250,000	1,324,138	1,310,685		(19,687)		(19,687)		1,290,999		(31,136)	(31,136)	88,194	07/01/2025
161036-TW-8	CHARLOTTE DOUGLAS INTERNATIONAL AI		11/15/2023	GOLDMAN, SACHS & CO.		1,349,663	1,315,000	1,412,652	1,399,494		(20,373)		(20,373)		1,379,120		(29,457)	(29,457)	95,885	07/01/2026
16415T-BT-7	CHEROKEE COLO MET DIST		08/29/2023	UMB BANK		184,633	180,000	211,117	204,667		(2,020)		(2,020)		202,648		(18,014)	(18,014)	7,800	08/01/2036
16514P-AG-4	CHESAPEAKE BAY BRDG & TUNL DIST VA		06/07/2023	BAIRD (ROBERT W.) & CO. INC.		12,555,125	12,500,000	13,881,700	12,894,871		(172,554)		(172,554)		12,722,317		(167,192)	(167,192)	586,806	11/01/2023
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2023	SCHEDULED REDEMPTION		841,592	841,592	745,313	784,720		56,872		56,872		841,592				50,729	12/31/2024
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2023	SCHEDULED REDEMPTION		624,252	624,252	552,874	582,096		42,156		42,156		624,252				37,646	12/31/2024
167593-Y8-9	CHICAGO ILL O HARE INTL ARPT R		10/16/2023	JANNEY MONTGOMERY SCOTT LLC		2,001,240	2,000,000	2,050,260	2,040,648		(32,346)		(32,346)		2,008,302		(7,062)	(7,062)	103,889	01/01/2024
167593-Y9-7	CHICAGO ILL O HARE INTL ARPT R		10/11/2023	UMB BANK		2,016,920	2,000,000	2,084,220	2,075,443		(29,042)		(29,042)		2,046,401		(29,481)	(29,481)	102,500	01/01/2025
167593-Z2-1	CHICAGO ILL O HARE INTL ARPT R		10/30/2023	OPPENHEIMER & CO., INC.		3,529,435	3,500,000	3,695,650	3,681,795		(48,841)		(48,841)		3,632,954		(103,519)	(103,519)	188,125	01/01/2026

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
167727-XV-3	CHICAGO ILL WASTEWATER TRANSMI		10/30/2023	UMB BANK		1,009,930	1,000,000	1,174,310	1,049,472		(20,338)		(20,338)		1,029,135		(19,205)	(19,205)	66,667	01/01/2025
167727-XW-1	CHICAGO ILL WASTEWATER TRANSMI		10/27/2023	RAYMOND JAMES & ASSOCIATES, INC.		1,016,340	1,000,000	1,175,800	1,066,444		(17,943)		(17,943)		1,048,500		(32,160)	(32,160)	66,667	01/01/2026
167727-YT-7	CHICAGO ILL WASTEWATER TRANSMI		06/08/2023	MESIROW FINANCIAL, INC.		1,610,272	1,600,000	1,863,616	1,642,946		(19,098)		(19,098)		1,623,848		(13,576)	(13,576)	75,778	01/01/2024
167727-YU-4	CHICAGO ILL WASTEWATER TRANSMI		10/11/2023	MORGAN STANLEY		3,540,950	3,500,000	4,110,085	3,673,152		(66,879)		(66,879)		3,606,273		(65,323)	(65,323)	224,583	01/01/2025
167727-YV-2	CHICAGO ILL WASTEWATER TRANSMI		10/27/2023	RAYMOND JAMES & ASSOCIATES, INC.		2,881,324	2,835,000	3,333,393	3,023,367		(50,870)		(50,870)		2,972,498		(91,174)	(91,174)	189,000	01/01/2026
167736-K2-2	CHICAGO ILL WTR REV		06/08/2023	MESIROW FINANCIAL, INC.		2,129,966	2,095,000	2,354,612	2,261,878		(40,533)		(40,533)		2,221,345		(91,379)	(91,379)	64,305	11/01/2024
167736-K3-0	CHICAGO ILL WTR REV		10/25/2023	STIFEL CAPITAL MARKETS		5,076,300	5,000,000	5,916,700	5,332,672		(94,043)		(94,043)		5,238,629		(162,329)	(162,329)	247,222	11/01/2025
167736-K4-8	CHICAGO ILL WTR REV		10/18/2023	RAYMOND JAMES & ASSOCIATES, INC.		4,571,009	4,460,000	5,286,929	4,824,309		(73,143)		(73,143)		4,751,166		(180,156)	(180,156)	216,186	11/01/2026
167736-N7-8	CHICAGO ILL WTR REV		11/01/2023	MATURED		650,000	650,000	751,868	665,261		(15,261)		(15,261)		650,000				32,500	11/01/2023
79467B-DB-8	CHICAGO SALES TAX SECURITIZATION C		01/01/2023	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				21,280	01/01/2023
79467B-DC-6	CHICAGO SALES TAX SECURITIZATION C		11/16/2023	JPMORGAN CHASE & CO.		8,463,195	8,500,000	8,508,330	8,502,192		(1,923)		(1,923)		8,500,269		(37,074)	(37,074)	260,572	01/01/2024
009730-QD-7	CHILDRENS HOSP MED CENTER OF AKRON		10/24/2023	BANK OF AMERICA/MERRILL LYNCH		1,382,549	1,350,000	1,470,785	1,454,652		(21,189)		(21,189)		1,433,463		(50,915)	(50,915)	63,938	11/15/2026
246388-UP-5	CHRISTIANA CARE HLTH SVCS		10/01/2023	MATURED		1,440,000	1,440,000	1,440,000	1,440,000						1,440,000				25,776	10/01/2023
13032U-UE-6	CITY OF HOPE		10/04/2023	HILLTOP SECURITIES INC		1,000,000	1,000,000	1,169,520	1,061,683		(24,944)		(24,944)		1,036,739		(36,739)	(36,739)	44,583	11/15/2033
181000-PQ-7	CLARK CNTY NEV HWY IMPT REV		06/08/2023	JPMORGAN CHASE & CO.		712,236	700,000	850,780	733,642		(9,943)		(9,943)		723,698		(11,462)	(11,462)	33,153	07/01/2024
181000-PR-5	CLARK CNTY NEV HWY IMPT REV		10/03/2023	JPMORGAN CHASE & CO.		279,925	275,000	338,124	295,648		(6,187)		(6,187)		289,460		(9,535)	(9,535)	17,340	07/01/2025
181000-PS-3	CLARK CNTY NEV HWY IMPT REV		10/03/2023	OPPENHEIMER & CO., INC.		257,023	250,000	309,700	274,430		(5,167)		(5,167)		269,263		(12,240)	(12,240)	15,764	07/01/2026
183628-AR-7	CLAY JACKSON & PLATTE CNTYS MO		06/08/2023	Various		1,613,049	1,595,000	1,817,343	1,642,582		(17,279)		(17,279)		1,625,303		(12,254)	(12,254)	60,644	03/01/2024
183628-AY-2	CLAY JACKSON & PLATTE CNTYS MO		11/16/2023	D.A. DAVIDSON & CO.		2,694,409	2,645,000	3,008,264	2,803,599		(42,900)		(42,900)		2,760,699		(66,290)	(66,290)	161,272	03/01/2031
183628-AZ-9	CLAY JACKSON & PLATTE CNTYS MO		11/16/2023	D.A. DAVIDSON & CO.		3,711,521	3,645,000	4,129,421	3,856,765		(57,242)		(57,242)		3,799,524		(88,002)	(88,002)	222,244	03/01/2032
183628-BA-3	CLAY JACKSON & PLATTE CNTYS MO		11/16/2023	STIFEL CAPITAL MARKETS		1,017,750	1,000,000	1,129,220	1,056,549		(15,277)		(15,277)		1,041,272		(23,522)	(23,522)	60,972	03/01/2033
186387-TN-6	CLEVELAND OHIO INCOME TAX REV		10/03/2023	JPMORGAN CHASE & CO.		255,240	250,000	297,310	267,743		(4,796)		(4,796)		262,947		(7,707)	(7,707)	12,639	10/01/2025
186387-TP-1	CLEVELAND OHIO INCOME TAX REV		10/03/2023	Headlands Tech Global Markets LLC		257,225	250,000	300,840	273,077		(4,514)		(4,514)		268,562		(11,337)	(11,337)	12,639	10/01/2026
186387-UK-0	CLEVELAND OHIO INCOME TAX REV		09/06/2023	JPMORGAN CHASE & CO.		203,184	200,000	231,154	209,241		(3,579)		(3,579)		205,662		(2,478)	(2,478)	9,361	10/01/2024
186387-UL-8	CLEVELAND OHIO INCOME TAX REV		10/03/2023	JPMORGAN CHASE & CO.		153,068	150,000	175,101	160,108		(2,729)		(2,729)		157,380		(4,312)	(4,312)	7,583	10/01/2025
186398-KY-8	CLEVELAND OHIO PUB PWR SYS REV		08/16/2023	OPPENHEIMER & CO., INC.		366,102	365,000	413,041	373,201		(5,917)		(5,917)		367,284		(1,181)	(1,181)	13,840	11/15/2023
186398-KZ-5	CLEVELAND OHIO PUB PWR SYS REV		08/16/2023	MORGAN STANLEY		492,712	485,000	553,962	506,399		(7,098)		(7,098)		499,302		(6,590)	(6,590)	18,390	11/15/2024
186427-EL-0	CLEVELAND OHIO WTR REV		10/03/2023	BOSC, INC.		374,692	370,000	453,446	394,059		(9,067)		(9,067)		384,991		(10,300)	(10,300)	23,331	01/01/2025
194522-EC-8	COLLEGE OF WILLIAM & MARY		07/26/2023	EXCHANGE		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				21,810	02/15/2028
194522-ED-6	COLLEGE OF WILLIAM & MARY		07/26/2023	EXCHANGE		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				29,432	02/15/2029
196632-A9-4	COLORADO SPRINGS COLO UTILS		09/06/2023	U.S. BANCORP		200,300	200,000	241,648	206,147		(4,831)		(4,831)		201,316		(1,016)	(1,016)	8,139	11/15/2023
196680-HY-4	COLORADO ST BLDG EXCELLENT SCH		07/20/2023	JPMORGAN CHASE & CO.		1,818,391	1,765,000	2,122,977	1,879,044		(28,688)		(28,688)		1,850,356		(31,965)	(31,965)	75,748	03/15/2025
196680-HZ-1	COLORADO ST BLDG EXCELLENT SCH		10/18/2023	RAYMOND JAMES & ASSOCIATES, INC.		1,924,256	1,875,000	2,282,681	2,041,451		(40,632)		(40,632)		2,000,819		(76,563)	(76,563)	102,865	03/15/2026
196680-JN-6	COLORADO ST BLDG EXCELLENT SCH		07/20/2023	JPMORGAN CHASE & CO.		1,236,300	1,200,000	1,373,376	1,318,560		(30,191)		(30,191)		1,288,369		(52,069)	(52,069)	51,500	03/15/2025
196680-JY-2	COLORADO ST BLDG EXCELLENT SCH		03/15/2023	MATURED		100,000	100,000	112,642	100,602		(602)		(602)		100,000				2,500	03/15/2023
196680-JZ-9	COLORADO ST BLDG EXCELLENT SCH		06/08/2023	RAYMOND JAMES & ASSOCIATES, INC.		607,170	600,000	686,454	619,868		(7,314)		(7,314)		612,554		(5,384)	(5,384)	22,250	03/15/2024
196680-KA-2	COLORADO ST BLDG EXCELLENT SCH		10/03/2023	Various		789,766	775,000	898,992	819,221		(13,389)		(13,389)		805,831		(16,066)	(16,066)	37,743	03/15/2025
196680-KN-4	COLORADO ST BLDG EXCELLENT SCH		08/16/2023	SEIBERT, BRANFORD INC.		353,126	350,000	385,753	369,338		(10,103)		(10,103)		359,235		(6,110)	(6,110)	16,188	03/15/2024
196680-KP-9	COLORADO ST BLDG EXCELLENT SCH		10/03/2023	WELLS FARGO		304,089	300,000	343,344	329,640		(10,192)		(10,192)		319,448		(15,359)	(15,359)	15,833	03/15/2025
196707-XD-0	COLORADO ST BRD GOVERNORS UNIV		10/03/2023	STIFEL CAPITAL MARKETS		263,912	255,000	312,956	282,735		(4,875)		(4,875)		277,861		(13,948)	(13,948)	13,954	03/01/2027
196680-LZ-6	COLORADO ST CTFS PARTN		06/29/2023	UMB BANK		918,090	900,000	1,009,557	976,055		(5,435)		(5,435)		970,620		(52,530)	(52,530)	27,767	03/15/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
196711-RC-1	COLORADO ST CTFS PARTN		12/07/2023	JPMORGAN CHASE & CO.		2,645,952	2,400,000	3,027,744	2,938,336		(83,039)		(83,039)		2,855,297		(209,345)	(209,345)	118,667	12/15/2031
19923P-BH-0	COLUMBUS IND MULTI-HIGH SCH BL		01/15/2023	MATURED		325,000	325,000	371,248	325,373		(373)		(373)		325,000				8,125	01/15/2023
19923P-BM-9	COLUMBUS IND MULTI-HIGH SCH BL		11/16/2023	RBC DOMINION SECURITIES		661,083	650,000	766,344	685,556		(15,263)		(15,263)		670,293		(9,210)	(9,210)	43,785	01/15/2025
19648F-VX-9	COMMONSPIRIT HEALTH COLORADO		11/01/2023	MATURED		400,000	400,000	405,656	404,646		(4,646)		(4,646)		400,000				20,333	11/01/2023
19648F-VY-7	COMMONSPIRIT HEALTH COLORADO		10/23/2023	UMB BANK		401,840	400,000	410,012	409,128		(3,988)		(3,988)		405,140		(3,300)	(3,300)	20,000	11/01/2024
19648F-VZ-4	COMMONSPIRIT HEALTH COLORADO		11/03/2023	UMB BANK		355,695	350,000	362,163	361,458		(3,309)		(3,309)		358,149		(2,455)	(2,455)	18,083	11/01/2025
20774Y-3L-9	CONNECTICUT ST HEALTH & EDL FA		07/01/2023	MATURED		200,000	200,000	226,302	202,649		(2,649)		(2,649)		200,000				10,000	07/01/2023
20774Y-4B-0	CONNECTICUT ST HEALTH & EDL FA		07/01/2023	MATURED		855,000	855,000	949,204	864,699		(9,699)		(9,699)		855,000				42,750	07/01/2023
20774Y-Y5-0	CONNECTICUT ST HEALTH & EDL FA		07/01/2023	MATURED		750,000	750,000	874,853	761,666		(11,666)		(11,666)		750,000				37,500	07/01/2023
20774Y-Y6-8	CONNECTICUT ST HEALTH & EDL FA		09/06/2023	JPMORGAN CHASE & CO.		404,244	400,000	475,016	417,887		(8,123)		(8,123)		409,763		(5,519)	(5,519)	23,722	07/01/2024
207758-XF-5	CONNECTICUT ST SPL TAX OBLIG R		02/16/2023	SEIBERT, BRANFORD INC.		5,446,800	5,000,000	5,308,100	5,296,651		(9,703)		(9,703)		5,286,948		159,852	159,852	159,722	01/01/2027
212582-CS-7	CONWAY ARK ELEC REV		06/07/2023	JPMORGAN CHASE & CO.		539,248	535,000	637,843	547,777		(6,082)		(6,082)		541,695		(2,447)	(2,447)	13,969	12/01/2023
212584-DW-3	CONWAY ARK HEALTH FACS BRD HOS		08/01/2023	MATURED		155,000	155,000	155,000	155,000						155,000				1,333	08/01/2023
212584-DY-9	CONWAY ARK HEALTH FACS BRD HOS		10/18/2023	UMB BANK		245,903	270,000	270,000	270,000						270,000		(24,098)	(24,098)	4,774	08/01/2025
212584-EA-0	CONWAY ARK HEALTH FACS BRD HOS		12/06/2023	CREWS & ASSOC.		218,750	250,000	250,000	250,000						250,000		(31,250)	(31,250)	6,933	08/01/2027
212584-DQ-6	CONWAY REGIONAL MEDICAL CENTER		08/11/2023	UMB BANK		306,606	300,000	349,440	322,937		(5,419)		(5,419)		317,518		(10,912)	(10,912)	15,583	08/01/2025
212584-DS-2	CONWAY REGIONAL MEDICAL CENTER		07/17/2023	UMB BANK		312,339	300,000	355,014	330,202		(4,491)		(4,491)		325,711		(13,372)	(13,372)	14,500	08/01/2027
212584-DU-7	CONWAY REGIONAL MEDICAL CENTER		09/07/2023	UMB BANK		206,064	200,000	234,888	219,190		(3,603)		(3,603)		215,587		(9,523)	(9,523)	11,111	08/01/2029
213248-DS-3	COOK CNTY ILL		07/14/2023	UMB BANK		703,892	620,000	717,247	714,369		(4,497)		(4,497)		709,873		(5,981)	(5,981)	20,925	11/15/2034
220245-K3-7	CORPUS CHRISTI TEX UTIL SYS		07/15/2023	MATURED		100,000	100,000	100,000	100,000						100,000				820	07/15/2023
23378R-FA-9	DAHLONEGA GA DOWNTOWN DEV AUTH		08/30/2023	UMB BANK		143,545	140,000	167,700	149,696		(2,538)		(2,538)		147,158		(3,614)	(3,614)	8,167	07/01/2025
235036-6K-1	DALLAS FORT WORTH TEX INTL ARP		11/01/2023	MATURED		500,000	500,000	500,000	500,000						500,000				5,205	11/01/2023
235036-7X-2	DALLAS FORT WORTH TEX INTL ARP		11/01/2023	MATURED		3,355,000	3,355,000	3,355,000	3,355,000						3,355,000				21,204	11/01/2023
23542J-QM-0	DALLAS TEX WTRWKS & SWR SYS		10/01/2023	MATURED		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				6,560	10/01/2023
235586-BU-7	DALTON GA UTILS REV		06/08/2023	WELLS FARGO		554,939	550,000	649,715	569,440		(7,405)		(7,405)		562,035		(7,096)	(7,096)	21,465	03/01/2024
23867P-BC-1	DAVIE FLA EDL FACS REV		04/01/2023	MATURED		500,000	500,000	561,180	503,424		(3,424)		(3,424)		500,000				12,500	04/01/2023
23867P-BD-9	DAVIE FLA EDL FACS REV		08/16/2023	WELLS FARGO		564,362	560,000	636,832	577,811		(8,921)		(8,921)		568,890		(4,528)	(4,528)	24,656	04/01/2024
238676-FB-1	DAVIE FLA WTR & SWR REV		10/01/2023	MATURED		605,000	605,000	605,000	605,000						605,000				7,478	10/01/2023
246045-NJ-3	DELAWARE CNTY PA REGL WTR QUAL		05/01/2023	MATURED		230,000	230,000	267,704	232,447		(2,447)		(2,447)		230,000				5,750	05/01/2023
246387-SE-5	DELAWARE ST ECONOMIC DEV AUTH		10/01/2023	MATURED		490,000	490,000	565,519	499,330		(9,330)		(9,330)		490,000				24,500	10/01/2023
246387-SF-2	DELAWARE ST ECONOMIC DEV AUTH		07/18/2023	Headlands Tech Global Markets LLC		538,745	530,000	614,122	551,151		(6,579)		(6,579)		544,572		(5,827)	(5,827)	21,274	10/01/2024
246388-SB-9	DELAWARE ST HEALTH FACS AUTH R		07/18/2023	Headlands Tech Global Markets LLC		507,150	500,000	594,800	522,662		(8,279)		(8,279)		514,383		(7,233)	(7,233)	26,319	07/01/2024
249182-SJ-6	DENVER COLO CITY & CNTY ARPT		07/17/2023	UMB BANK		366,330	320,000	338,582	338,416		(837)		(837)		337,579		28,751	28,751	10,844	11/15/2037
249182-KH-8	DENVER COLO CITY & CNTY ARPT R		06/07/2023	SEIBERT, BRANFORD INC.		4,523,760	4,500,000	4,938,612	4,603,333		(51,743)		(51,743)		4,551,590		(27,830)	(27,830)	127,500	11/15/2023
249182-KL-9	DENVER COLO CITY & CNTY ARPT R		11/03/2023	RBC DOMINION SECURITIES		3,588,620	3,500,000	4,184,565	3,815,548		(66,623)		(66,623)		3,748,925		(160,305)	(160,305)	171,111	11/15/2026
249182-KW-5	DENVER COLO CITY & CNTY ARPT R		06/07/2023	GOLDMAN, SACHS & CO.		19,427,027	19,315,000	21,568,856	19,851,724		(255,898)		(255,898)		19,595,826		(168,799)	(168,799)	504,336	12/01/2023
24916P-KH-9	DENVER COLO CITY & CNTY BRD WTR CO		02/15/2023	SEIBERT, BRANFORD INC.		3,420,856	3,215,000	3,397,194	3,385,195		(7,073)		(7,073)		3,378,122		42,734	42,734	55,816	12/15/2025
249183-XY-5	DENVER COLO CITY & CNTY CTFS P		12/13/2023	UMB BANK		1,446,971	1,380,000	1,579,396	1,473,127		(25,123)		(25,123)		1,448,003		(1,032)	(1,032)	71,683	06/01/2031
249183-YA-6	DENVER COLO CITY & CNTY CTFS P		11/27/2023	UMB BANK		624,762	600,000	683,556	639,080		(10,034)		(10,034)		629,045		(4,283)	(4,283)	29,833	06/01/2033
24918E-EK-2	DENVER COLO HEALTH & HOSP AUTH		02/08/2023	UMB BANK		704,401	750,000	837,818	812,107		(750)		(750)		811,357		(106,956)	(106,956)	5,239	12/01/2038
24918E-EL-0	DENVER COLO HEALTH & HOSP AUTH		01/11/2023	UMB BANK		91,060	100,000	111,331	108,018		(35)		(35)		107,983		(16,923)	(16,923)	467	12/01/2039
254845-PT-1	DISTRICT COLUMBIA WTR & SWR AU		04/10/2023	SUNTRUST INVESTMENT SERVICES, INC.		1,588,118	1,400,000	1,677,186	1,555,870		(7,767)		(7,767)		1,548,103		40,015	40,015	37,139	10/01/2031
254845-PU-8	DISTRICT COLUMBIA WTR & SWR AU		04/10/2023	JANNEY MONTGOMERY SCOTT LLC		1,133,530	1,000,000	1,196,070	1,110,303		(5,494)		(5,494)		1,104,810		28,720	28,720	26,528	10/01/2032
254845-PV-6	DISTRICT COLUMBIA WTR & SWR AU		04/11/2023	GOLDMAN, SACHS & CO.		1,175,398	1,040,000	1,237,933	1,151,495		(5,600)		(5,600)		1,145,894		29,503	29,503	27,733	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
25477G-UH-6	DISTRICT OF COLUMBIA WASHINGTON DC		04/11/2023	THE HUNTINGTON INVESTMENT COMPANY		1,095,102	900,000	1,071,090	1,063,767		(4,913)		(4,913)		1,058,854		36,248	36,248	32,000	07/01/2031
25477G-UJ-2	DISTRICT OF COLUMBIA WASHINGTON DC		04/14/2023	JANNEY MONTGOMERY SCOTT LLC		2,335,044	1,885,000	2,274,893	2,260,102		(10,412)		(10,412)		2,249,690		85,354	85,354	68,331	07/01/2032
25477G-UK-9	DISTRICT OF COLUMBIA WASHINGTON DC		04/14/2023	JANNEY MONTGOMERY SCOTT LLC		2,468,100	2,000,000	2,390,500	2,375,773		(10,373)		(10,373)		2,365,400		102,700	102,700	72,500	07/01/2033
25477G-UL-7	DISTRICT OF COLUMBIA WASHINGTON DC		04/14/2023	JANNEY MONTGOMERY SCOTT LLC		3,684,180	3,000,000	3,548,550	3,527,995		(14,487)		(14,487)		3,513,508		170,672	170,672	108,750	07/01/2034
25477G-UM-5	DISTRICT OF COLUMBIA WASHINGTON DC		12/18/2023	RAYMOND JAMES & ASSOCIATES, INC.		4,610,126	3,875,000	4,546,964	4,521,908		(58,039)		(58,039)		4,463,870		146,257	146,257	270,712	07/01/2035
258864-AL-1	DOUGLAS ARIZ PLEDGED REV OBLIG		04/26/2023	Market Axess		552,030	665,000	665,000	665,000						665,000		(112,970)	(112,970)	12,596	01/01/2032
259363-UD-9	DOUGLAS CNTY NEB SCH DIST NO O		08/16/2023	STIFEL CAPITAL MARKETS		225,290	225,000	236,336	227,213		(1,490)		(1,490)		225,723		(432)	(432)	6,425	06/01/2027
259363-UE-7	DOUGLAS CNTY NEB SCH DIST NO O		08/16/2023	STIFEL CAPITAL MARKETS		250,325	250,000	261,173	252,186		(1,472)		(1,472)		250,714		(389)	(389)	7,139	06/01/2028
259363-UF-4	DOUGLAS CNTY NEB SCH DIST NO O		08/16/2023	STIFEL CAPITAL MARKETS		290,386	290,000	301,182	292,193		(1,477)		(1,477)		290,717		(331)	(331)	8,281	06/01/2029
259363-UG-2	DOUGLAS CNTY NEB SCH DIST NO O		08/16/2023	STIFEL CAPITAL MARKETS		260,341	260,000	269,175	261,802		(1,213)		(1,213)		260,589		(248)	(248)	7,424	06/01/2030
259363-UH-0	DOUGLAS CNTY NEB SCH DIST NO O		08/16/2023	STIFEL CAPITAL MARKETS		280,367	280,000	289,094	281,788		(1,204)		(1,204)		280,584		(218)	(218)	7,996	06/01/2031
259363-UP-2	DOUGLAS CNTY NEB SCH DIST NO O		10/06/2023	UMB BANK		430,847	430,000	463,028	436,498		(5,389)		(5,389)		431,109		(262)	(262)	18,574	06/01/2037
259363-UQ-0	DOUGLAS CNTY NEB SCH DIST NO O		08/16/2023	JANNEY MONTGOMERY SCOTT LLC		467,325	465,000	499,829	471,857		(4,616)		(4,616)		467,241		84	84	16,598	06/01/2038
263804-AV-8	DUBOIS PA HOSP AUTH HOSP REV		07/15/2023	MATURED		750,000	750,000	839,595	759,969		(9,969)		(9,969)		750,000				37,500	07/15/2023
X26443-CA-D	DUKE UNIVERSITY HEALTH SYSTEM INC		12/20/2023	CONVERSION		750,000	750,000	750,000	750,000						750,000				15,760	06/01/2024
265404-ES-8	DUNELAND IND SCH BLDG CORP		10/02/2023	STIFEL CAPITAL MARKETS		1,747,628	1,675,000	1,958,092	1,918,595		(39,312)		(39,312)		1,879,283		(131,655)	(131,655)	127,719	07/15/2027
26678P-EH-9	DURHAM N C LTD OBLIG		10/03/2023	Various		583,202	565,000	692,441	612,176		(9,410)		(9,410)		602,766		(19,564)	(19,564)	22,869	10/01/2025
54628C-NP-3	EAST BATON ROUGE PARISH LA SALES T		08/01/2023	MATURED		365,000	365,000	365,000	365,000						365,000				3,103	08/01/2023
27149T-AT-8	EAST CENT REGL WASTEWATER TREA		10/03/2023	CABRERA CAPITAL MARKETS, INC		1,371,375	1,325,000	1,643,504	1,467,889		(28,129)		(28,129)		1,439,760		(68,385)	(68,385)	66,986	10/01/2026
27149T-AU-5	EAST CENT REGL WASTEWATER TREA		10/03/2023	Headlands Tech Global Markets LLC		469,260	450,000	566,154	509,345		(9,117)		(9,117)		500,228		(30,968)	(30,968)	22,750	10/01/2027
27149T-AX-9	EAST CENT REGL WASTEWATER TREA		04/10/2023	FIFTH THIRD SECURITIES, INC.		3,593,456	3,220,000	3,993,186	3,616,710		(22,239)		(22,239)		3,594,472		(1,016)	(1,016)	85,419	10/01/2030
283062-DL-8	EL DORADO CALIF IRR DIST REV		01/04/2023	EXCHANGE		900,000	900,000	900,000	900,000						900,000				2,678	03/01/2023
283062-DM-6	EL DORADO CALIF IRR DIST REV		12/29/2023	EXCHANGE		655,000	655,000	655,000	655,000						655,000				9,393	03/01/2024
283365-KL-7	EL PASO CNTY COLO CTFS PARTN		09/06/2023	JPMORGAN CHASE & CO.		173,118	170,000	194,011	177,448		(2,625)		(2,625)		174,823		(1,705)	(1,705)	6,540	12/01/2024
29270C-4N-2	ENERGY NORTHWEST WASH ELEC REV		02/16/2023	JPMORGAN CHASE & CO.		8,953,040	8,000,000	8,949,040	8,865,401		(20,335)		(20,335)		8,845,066		107,974	107,974	287,778	07/01/2028
295542-TL-8	ERIE PA WTR AUTH WTR REV		04/26/2023	WELLS FARGO		379,250	500,000	500,000	500,000						500,000		(120,750)	(120,750)	4,820	12/01/2035
30382V-AD-8	FAIRFAX CNTY VA INDL DEV AUTH		07/20/2023	STIFEL CAPITAL MARKETS		1,033,910	1,000,000	1,076,710	1,059,818		(13,922)		(13,922)		1,045,896		(11,986)	(11,986)	34,583	05/15/2025
60374V-DZ-3	FAIRVIEW HEALTH SERVICES		08/24/2023	MESIROW FINANCIAL, INC.		366,807	355,000	398,669	382,254		(2,785)		(2,785)		379,469		(12,662)	(12,662)	13,953	11/15/2034
34073T-KN-6	FLORIDA HIGHER EDL FACS FING A		11/06/2023	RBC DOMINION SECURITIES		1,117,196	1,095,000	1,275,018	1,178,651		(17,814)		(17,814)		1,160,836		(43,641)	(43,641)	55,815	11/01/2027
340765-HP-4	FLORIDA KEYS AQUEDUCT AUTH WTR		12/14/2023	UMB BANK		2,810,363	2,750,000	3,138,933	2,924,756		(61,845)		(61,845)		2,862,911		(52,549)	(52,549)	178,368	09/01/2041
34281P-SU-8	FLORIDA ST GOVERNMENTAL UTIL A		10/06/2023	UMB BANK		384,716	375,000	438,270	402,758		(7,678)		(7,678)		395,080		(10,364)	(10,364)	19,271	10/01/2025
343137-LS-2	FLORIDA ST TPK AUTH		02/16/2023	SAMUEL A. RAMIREZ & COMPANY, INC.		6,793,285	6,065,000	6,577,311	6,563,652		(11,572)		(11,572)		6,552,080		241,205	241,205	193,743	07/01/2028
34637Q-AG-7	FORMER INGLEWOOD CALIF REDEV A		08/28/2023	UMB BANK		166,533	165,000	190,596	170,175		(2,556)		(2,556)		167,619		(1,086)	(1,086)	6,852	05/01/2024
34710R-AM-2	FORT COLLINS COLO ELEC UTIL EN		04/14/2023	JPMORGAN CHASE & CO.		1,526,559	1,360,000	1,601,726	1,500,040		(7,130)		(7,130)		1,492,910		33,649	33,649	25,878	12/01/2033
348430-PC-7	FORT PIERCE FLA UTILS AUTH		10/03/2023	INTL FCStone		388,838	375,000	416,951	413,019		(5,765)		(5,765)		407,254		(18,416)	(18,416)	18,958	10/01/2027
348430-PD-5	FORT PIERCE FLA UTILS AUTH		05/22/2023	UMB BANK		385,886	350,000	393,173	389,829		(2,548)		(2,548)		387,281		(1,396)	(1,396)	11,326	10/01/2028
348430-PR-4	FORT PIERCE FLA UTILS AUTH		06/21/2023	UMB BANK		559,555	500,000	557,840	555,363		(2,284)		(2,284)		553,079		6,476	6,476	18,194	10/01/2040
353204-AF-7	FRANKLIN CNTY OHIO SALES TAX R		06/08/2023	INTL FCStone		559,493	550,000	635,300	571,202		(6,620)		(6,620)		564,582		(5,089)	(5,089)	14,590	06/01/2024
353406-RM-5	FRANKLIN CNTY WASH PUB UTIL DI		09/01/2023	MATURED		100,000	100,000	121,632	102,197		(2,197)		(2,197)		100,000				5,000	09/01/2023
366133-LH-7	GARLAND TEX ELEC UTIL SYS REV		03/01/2023	MATURED		500,000	500,000	558,845	502,182		(2,182)		(2,182)		500,000				12,500	03/01/2023

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
366133-LJ-3	GARLAND TEX ELEC UTIL SYS REV		08/16/2023	MORGAN STANLEY		251,733	250,000	283,390	257,195		(3,862)		(3,862)		253,333		(1,600)	(1,600)	12,049	03/01/2024
373064-N9-1	GEORGETOWN TEX UTILITY SYS		05/16/2023	UMB BANK		1,445,863	1,250,000	1,391,600	1,382,355		(5,835)		(5,835)		1,376,519		69,343	69,343	62,153	08/15/2030
373064-P5-7	GEORGETOWN TEX UTILITY SYS		08/23/2023	UMB BANK		337,428	300,000	330,258	328,550		(1,850)		(1,850)		326,699		10,729	10,729	18,958	08/15/2034
373283-CH-1	GEORGIA MUN ASSN INC CTFS PART		09/06/2023	Headlands Tech Global Markets LLC		225,405	225,000	258,325	230,580		(4,169)		(4,169)		226,411		(1,006)	(1,006)	8,656	12/01/2023
373283-CJ-7	GEORGIA MUN ASSN INC CTFS PART		08/16/2023	JPMORGAN CHASE & CO.		306,480	300,000	348,288	314,463		(4,689)		(4,689)		309,775		(3,295)	(3,295)	10,708	12/01/2024
375290-DN-0	GILBERT ARIZ PUB FACS MUN PPTY		03/07/2023	JPMORGAN CHASE & CO.		1,201,877	1,150,000	1,375,044	1,228,776		(5,824)		(5,824)		1,222,952		(21,075)	(21,075)	39,611	07/01/2025
378325-BE-3	GLENDALE ARIZ TRANSN EXCISE TA		07/01/2023	MATURED		245,000	245,000	300,833	248,614		(3,614)		(3,614)		245,000				12,250	07/01/2023
386545-KS-5	GRAND VALLEY MICH ST UNIV REV		09/06/2023	WELLS FARGO		111,755	110,000	134,339	115,833		(2,062)		(2,062)		113,771		(2,017)	(2,017)	4,232	12/01/2024
387874-XL-9	GRANT CNTY WASH PUB UTIL DIST		09/06/2023	JPMORGAN CHASE & CO.		125,520	125,000	145,585	128,594		(2,460)		(2,460)		126,134		(614)	(614)	7,413	01/01/2024
387874-XN-5	GRANT CNTY WASH PUB UTIL DIST		10/03/2023	BOSC, INC.		230,632	225,000	269,129	242,445		(4,317)		(4,317)		238,128		(7,496)	(7,496)	14,188	01/01/2026
387883-YP-0	GRANT CNTY WASH PUB UTIL DIST NO 2		04/26/2023	PIPER JAFFRAY INC.		428,877	490,000	490,000	490,000						490,000		(61,123)	(61,123)	10,624	01/01/2031
39081H-CF-7	GREAT LAKES WATER AUTHORITY MI - S		07/01/2023	MATURED		225,000	225,000	225,000	225,000						225,000				3,382	07/01/2023
39081J-DM-7	GREAT LAKES WTR AUTH MICH WTR		07/01/2023	MATURED		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				18,790	07/01/2023
39167J-DW-2	GREATER CLEVELAND REGL TRAN AU		12/19/2023	PIPER JAFFRAY INC.		2,357,680	2,080,000	2,517,549	2,371,917		(41,166)		(41,166)		2,330,750		26,930	26,930	109,778	12/01/2037
39225P-AF-8	GREATER NEW ORLEANS EXPWY COMM		03/28/2023	UMB BANK		175,568	165,000	200,694	178,044		(1,107)		(1,107)		176,938		(1,369)	(1,369)	3,415	11/01/2026
392274-3G-9	GREATER ORLANDO AVIATION AUTH		10/01/2023	MATURED		145,000	145,000	153,892	148,353		(3,353)		(3,353)		145,000				7,250	10/01/2023
392274-3R-5	GREATER ORLANDO AVIATION AUTH		06/07/2023	JPMORGAN CHASE & CO.		597,041	595,000	631,488	608,758		(8,033)		(8,033)		600,725		(3,684)	(3,684)	20,494	10/01/2023
392274-4N-3	GREATER ORLANDO AVIATION AUTH		10/18/2023	UMB BANK		739,732	725,000	818,454	796,574		(14,818)		(14,818)		781,756		(42,024)	(42,024)	38,163	10/01/2026
392275-BN-2	GREATER ORLANDO AVIATION AUTH FLA		10/04/2023	JPMORGAN CHASE & CO.		1,341,368	1,335,000	1,463,414	1,421,602		(37,564)		(37,564)		1,384,039		(42,671)	(42,671)	67,677	10/01/2024
392275-BP-7	GREATER ORLANDO AVIATION AUTH FLA		10/18/2023	JPMORGAN CHASE & CO.		1,416,772	1,400,000	1,576,190	1,535,075		(38,886)		(38,886)		1,496,189		(79,417)	(79,417)	73,694	10/01/2025
392275-BQ-5	GREATER ORLANDO AVIATION AUTH FLA		11/16/2023	GOLDMAN, SACHS & CO.		1,519,294	1,475,000	1,699,746	1,659,085		(42,537)		(42,537)		1,616,549		(97,255)	(97,255)	83,788	10/01/2026
39448P-BS-0	GREENE CNTY MO CTFS PARTN		09/06/2023	JPMORGAN CHASE & CO.		250,980	250,000	272,545	256,617		(2,692)		(2,692)		253,926		(2,946)	(2,946)	10,194	09/01/2024
875161-CZ-2	H LEE MOFFITT CANCER CTR AND RESEA		11/20/2023	UMB BANK		283,062	300,000	334,305	326,530		(2,885)		(2,885)		323,645		(40,583)	(40,583)	16,700	07/01/2038
414005-WN-4	HARRIS CNTY TEX		10/17/2023	MESIROW FINANCIAL, INC.		5,014,954	4,900,000	5,638,234	5,240,845		(72,218)		(72,218)		5,168,627		(153,673)	(153,673)	288,556	08/15/2033
414005-WP-9	HARRIS CNTY TEX		05/12/2023	UMB BANK		1,063,900	1,000,000	1,150,880	1,069,913		(6,904)		(6,904)		1,063,009		891	891	37,639	08/15/2034
41415W-CC-4	HARRIS CNTY TEX HOSP DIST REV		10/11/2023	MORGAN STANLEY		2,761,532	2,730,000	3,351,048	2,898,710		(61,461)		(61,461)		2,837,249		(75,718)	(75,718)	158,492	02/15/2025
41415W-CD-2	HARRIS CNTY TEX HOSP DIST REV		10/18/2023	JPMORGAN CHASE & CO.		1,520,445	1,500,000	1,864,275	1,630,293		(32,700)		(32,700)		1,597,593		(77,148)	(77,148)	88,542	02/15/2026
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		07/20/2023	Various		1,443,105	1,415,000	1,396,152	1,412,316		341		341		1,412,657		30,448	30,448	54,775	06/01/2025
422503-BS-0	HEBER SPRINGS ARK SALES & USE		06/01/2023	MATURED		210,000	210,000	210,000	210,000						210,000				630	06/01/2023
423297-CT-5	HELIX CALIF WTR DIST WTR REV		04/01/2023	MATURED		300,000	300,000	300,807	300,000						300,000				5,813	04/01/2023
87638Q-QU-6	HENDRICK MEDICAL CENTER		09/01/2023	MATURED		475,000	475,000	475,000	475,000						475,000				5,087	09/01/2023
428061-EB-7	HESPERIA CALIF UNI SCH DIST CT		02/01/2023	MATURED		205,000	205,000	205,000	205,000						205,000				1,148	02/01/2023
432308-M4-3	HILLSBOROUGH CNTY FLA AVIATION AUT		06/08/2023	MORGAN STANLEY		2,811,328	2,770,000	3,009,744	2,934,801		(41,706)		(41,706)		2,893,096		(81,767)	(81,767)	96,565	10/01/2024
432308-M5-0	HILLSBOROUGH CNTY FLA AVIATION AUT		10/18/2023	JPMORGAN CHASE & CO.		2,023,960	2,000,000	2,228,560	2,177,670		(51,012)		(51,012)		2,126,658		(102,698)	(102,698)	105,278	10/01/2025
432308-M6-8	HILLSBOROUGH CNTY FLA AVIATION AUT		11/15/2023	GOLDMAN, SACHS & CO.		2,681,462	2,610,000	2,974,121	2,911,497		(68,767)		(68,767)		2,842,730		(161,268)	(161,268)	147,175	10/01/2026
432308-S7-0	HILLSBOROUGH CNTY FLA AVIATION AUT		10/01/2023	MATURED		350,000	350,000	350,000	350,000						350,000				6,426	10/01/2023
438701-Z3-1	HONOLULU HAWAII CITY & CNTY WA		04/25/2023	Market Axess		1,050,213	1,250,000	1,250,000	1,250,000						1,250,000		(199,788)	(199,788)	14,111	07/01/2029
438689-MW-8	HONOLULU HAWAII CITY AND CNTY BRD		07/01/2023	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				7,200	07/01/2023
438689-NB-3	HONOLULU HAWAII CITY AND CNTY BRD		04/25/2023	JPMORGAN CHASE & CO.		3,058,382	3,475,000	3,475,000	3,475,000						3,475,000		(416,618)	(416,618)	45,716	07/01/2028
438689-NC-1	HONOLULU HAWAII CITY AND CNTY BRD		04/25/2023	JPMORGAN CHASE & CO.		541,394	625,000	625,000	625,000						625,000		(83,606)	(83,606)	9,353	07/01/2029
56678P-BN-6	HONORHEALTH		05/03/2023	BANK OF AMERICA/MERRILL LYNCH		1,344,140	2,000,000	2,000,000	2,000,000						2,000,000		(655,860)	(655,860)	42,930	09/01/2051
441182-MY-5	HOT SPRINGS ARK WTR REV		08/10/2023	UMB BANK		101,235	100,000	117,544	113,675		(1,014)		(1,014)		112,661		(11,426)	(11,426)	3,478	10/01/2038
441182-NW-8	HOT SPRINGS ARK WTR REV		08/02/2023	UMB BANK		552,605	500,000	539,900	539,900		(2,305)		(2,305)		537,595		15,010	15,010	12,778	10/01/2037
442349-BY-1	HOUSTON TEX ARPT SYS REV		07/01/2023	MATURED		3,500,000	3,500,000	3,938,375	3,546,884		(46,884)		(46,884)		3,500,000				175,000	07/01/2023
442349-BZ-8	HOUSTON TEX ARPT SYS REV		10/06/2023	JANNEY MONTGOMERY SCOTT LLC		3,007,440	3,000,000	3,413,400	3,110,633		(56,911)		(56,911)		3,053,722		(46,282)	(46,282)	191,667	07/01/2024
442349-AE-6	HOUSTON TEX ARPT SYS REV FOR		07/01/2023	MATURED		1,530,000	1,530,000	1,722,092	1,549,268		(19,268)		(19,268)		1,530,000				76,500	07/01/2023

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
442349-BA-3	HOUSTON TEX ARPT SYS REV FOR		07/01/2023	MATURED		150,000	150,000	170,825	152,077		(2,077)		(2,077)		150,000				7,500	07/01/2023
X44285-1A-D	HOWARD UNIVERSITY		12/20/2023	CONVERSION		1,125,000	1,125,000	1,125,000	1,125,000						1,125,000				16,115	10/01/2025
X44285-1A-D	HOWARD UNIVERSITY		12/20/2023	CONVERSION		1,350,000	1,350,000	1,350,000	1,350,000						1,350,000				22,251	10/01/2026
X44285-1A-D	HOWARD UNIVERSITY		12/20/2023	CONVERSION		1,575,000	1,575,000	1,575,000	1,575,000						1,575,000				27,093	10/01/2027
X44285-1A-D	HOWARD UNIVERSITY		12/20/2023	CONVERSION		2,700,000	2,700,000	2,700,000	2,700,000						2,700,000				51,496	10/01/2028
X44285-1A-D	HOWARD UNIVERSITY		12/20/2023	CONVERSION		2,750,000	2,750,000	2,750,000	2,750,000						2,750,000				53,439	10/01/2029
X44285-1A-D	HOWARD UNIVERSITY		12/20/2023	CONVERSION		1,730,000	1,730,000	1,730,000	1,730,000						1,730,000				34,862	10/01/2030
X44285-1A-D	HOWARD UNIVERSITY		12/12/2023	CONVERSION		650,000	650,000	650,000	650,000						650,000				17,629	10/01/2032
X44285-1B-D	HOWARD UNIVERSITY		12/20/2023	CONVERSION		800,000	800,000	800,000	800,000						800,000				22,965	10/01/2033
X44285-1B-D	HOWARD UNIVERSITY		12/20/2023	CONVERSION		900,000	900,000	900,000	900,000						900,000				26,159	10/01/2034
X44285-1B-D	HOWARD UNIVERSITY		12/20/2023	CONVERSION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				29,425	10/01/2035
X44285-1B-D	HOWARD UNIVERSITY		12/20/2023	CONVERSION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				29,785	10/01/2036
X44285-1B-D	HOWARD UNIVERSITY		12/20/2023	CONVERSION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				30,145	10/01/2037
X44285-1B-D	HOWARD UNIVERSITY		12/20/2023	CONVERSION		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				65,844	10/01/2041
X44285-1B-D	HOWARD UNIVERSITY		12/20/2023	CONVERSION		12,660,000	12,660,000	12,660,000	12,660,000						12,660,000				433,184	10/01/2051
451152-3Y-6	IDAHO BD BK AUTH REV		09/15/2023	MATURED		100,000	100,000	100,000	100,000						100,000				5,000	09/15/2023
451152-3Z-3	IDAHO BD BK AUTH REV		09/06/2023	MORGAN STANLEY		101,286	100,000	100,000	100,000						100,000		1,286	1,286	4,903	09/15/2024
451152-4H-2	IDAHO BD BK AUTH REV		08/16/2023	Various		401,183	400,000	400,000	400,000						400,000		1,183	1,183	16,583	09/15/2023
451152-4J-8	IDAHO BD BK AUTH REV		08/16/2023	ALAMO CAPITAL		406,672	400,000	400,000	400,000						400,000		6,672	6,672	18,500	09/15/2024
451470-PG-7	IDAHO ST UNIV REVS		08/16/2023	BANK OF AMERICA/MERRILL LYNCH		383,165	380,000	466,556	394,428		(7,237)		(7,237)		387,191		(4,026)	(4,026)	16,731	04/01/2024
451470-PH-5	IDAHO ST UNIV REVS		08/25/2023	UMB BANK		695,586	680,000	841,928	723,413		(12,545)		(12,545)		710,868		(15,282)	(15,282)	30,978	04/01/2025
45204E-LP-1	ILLINOIS FIN AUTH REV		05/15/2023	MATURED		525,000	525,000	630,231	531,236		(6,236)		(6,236)		525,000				13,125	05/15/2023
45204E-LS-5	ILLINOIS FIN AUTH REV		10/17/2023	RBC DOMINION SECURITIES		1,011,480	1,000,000	1,242,700	1,090,846		(20,950)		(20,950)		1,069,896		(58,416)	(58,416)	46,389	05/15/2026
45204E-TM-0	ILLINOIS FIN AUTH REV		06/08/2023	JPMORGAN CHASE & CO.		661,057	650,000	773,026	679,367		(7,999)		(7,999)		671,368		(10,312)	(10,312)	26,813	08/15/2024
45204E-TN-8	ILLINOIS FIN AUTH REV		10/20/2023	BANK OF AMERICA/MERRILL LYNCH		1,016,340	1,000,000	1,191,750	1,065,413		(19,873)		(19,873)		1,045,540		(29,200)	(29,200)	59,583	08/15/2025
45204E-XR-4	ILLINOIS FIN AUTH REV		12/07/2023	BANK OF AMERICA/MERRILL LYNCH		315,783	300,000	371,484	329,955		(7,878)		(7,878)		322,077		(6,294)	(6,294)	21,667	07/01/2026
45204E-XS-2	ILLINOIS FIN AUTH REV		12/07/2023	INTL FCStone		533,350	500,000	621,455	555,144		(12,609)		(12,609)		542,535		(9,185)	(9,185)	36,111	01/01/2027
60636S-KV-5	INDEPENDENCE MO POWER & LIGHT		06/08/2023	RAYMOND JAMES & ASSOCIATES, INC.		910,809	900,000	940,311	928,055		(8,737)		(8,737)		919,317		(8,508)	(8,508)	23,875	06/01/2024
60636S-KW-3	INDEPENDENCE MO POWER & LIGHT		10/11/2023	MORGAN STANLEY		1,527,530	1,505,000	1,593,509	1,575,711		(22,381)		(22,381)		1,553,329		(25,800)	(25,800)	65,217	06/01/2025
60636S-KX-1	INDEPENDENCE MO POWER & LIGHT		10/18/2023	RBC DOMINION SECURITIES		2,452,046	2,415,000	2,591,295	2,565,034		(33,873)		(33,873)		2,531,162		(79,116)	(79,116)	106,998	06/01/2026
45471A-PG-1	INDIANA FIN AUTH HOSP REV		06/08/2023	STERN BROTHERS		627,694	615,000	762,403	649,396		(7,906)		(7,906)		641,490		(13,797)	(13,797)	16,315	12/01/2024
454898-UF-2	INDIANA MUN PWR AGY PWR SUPPLY		09/06/2023	RBC DOMINION SECURITIES		165,587	165,000	204,803	170,393		(3,693)		(3,693)		166,700		(1,112)	(1,112)	9,785	01/01/2024
45505K-BF-6	INDIANA ST FIN AUTH WTR UTIL R		11/27/2023	UMB BANK		1,144,358	1,090,000	1,369,204	1,199,254		(25,728)		(25,728)		1,173,525		(29,167)	(29,167)	63,281	10/01/2027
455114-MA-3	INDIANA ST UNIV REVS		07/18/2023	WELLS FARGO		631,284	620,000	780,648	656,667		(11,477)		(11,477)		645,190		(13,906)	(13,906)	24,886	10/01/2024
455168-FU-3	INDIANA UNIV		11/29/2023	JPMORGAN CHASE & CO.		1,035,599	1,055,000	1,055,000	1,055,000						1,055,000		(19,401)	(19,401)	18,653	06/01/2024
45528U-LU-3	INDIANAPOLIS IND LOC PUB IMPT		10/04/2023	JANNEY MONTGOMERY SCOTT LLC		5,002,700	5,000,000	6,055,300	5,146,002		(111,355)		(111,355)		5,034,647		(31,947)	(31,947)	315,972	01/01/2024
45528U-XC-0	INDIANAPOLIS IND LOC PUB IMPT		09/06/2023	JPMORGAN CHASE & CO.		155,656	155,000	179,774	159,347		(2,975)		(2,975)		156,372		(716)	(716)	9,192	01/01/2024
30382V-AB-2	INDUSTRIAL DEVELOPMENT AUTHORITY O		05/15/2023	MATURED		600,000	600,000	619,278	606,766		(6,766)		(6,766)		600,000				15,000	05/15/2023
30382V-AF-3	INDUSTRIAL DEVELOPMENT AUTHORITY O		10/02/2023	Headlands Tech Global Markets LLC		1,826,370	1,750,000	1,955,188	1,928,569		(29,480)		(29,480)		1,899,089		(72,719)	(72,719)	77,292	05/15/2027
30382V-AG-1	INDUSTRIAL DEVELOPMENT AUTHORITY O		03/29/2023	TD SECURITIES		3,926,160	3,500,000	3,970,645	3,920,399		(18,302)		(18,302)		3,902,097		24,063	24,063	66,111	05/15/2028
30382V-AH-9	INDUSTRIAL DEVELOPMENT AUTHORITY O		04/14/2023	TD SECURITIES		2,876,025	2,500,000	2,869,350	2,836,051		(14,426)		(14,426)		2,821,625		54,400	54,400	53,125	05/15/2029
45884A-ZT-3	INTERMOUNTAIN PWR AGY UTAH PWR		07/01/2023	MATURED		150,000	150,000	170,760	152,084		(2,084)		(2,084)		150,000				7,500	07/01/2023

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
462590-LU-2	IOWA STUDENT LN LIQUIDITY CORP		10/10/2023	UMB BANK		650,312	650,000	710,834	660,893		(9,264)		(9,264)		651,629		(1,317)	(1,317)	28,076	12/01/2023
462590-MW-7	IOWA STUDENT LOAN LIQUIDITY CORP		12/01/2023	MATURED		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				80,685	12/01/2023
469487-NP-3	JACKSONVILLE FLA SPL REV		06/07/2023	JPMORGAN CHASE & CO.		703,052	700,000	792,960	714,539		(8,486)		(8,486)		706,053		(3,001)	(3,001)	24,111	10/01/2023
469487-NQ-1	JACKSONVILLE FLA SPL REV		09/06/2023	JPMORGAN CHASE & CO.		101,476	100,000	115,029	104,586		(1,776)		(1,776)		102,810		(1,334)	(1,334)	4,681	10/01/2024
472628-QU-3	JEFFERSON CNTY ALA		10/17/2023	Various		1,883,557	1,805,000	2,169,357	1,963,045		(25,165)		(25,165)		1,937,880		(54,323)	(54,323)	81,891	09/15/2026
476623-CP-6	JERSEY CITY N J MUN UTILS AUTH		10/15/2023	MATURED		405,000	405,000	405,000	405,000						405,000				4,836	10/15/2023
483233-QZ-8	KALAMAZOO MICH HOSP FIN AUTH H		07/25/2023	UMB BANK		101,249	100,000	107,906	104,215		(1,746)		(1,746)		102,470		(1,221)	(1,221)	3,500	05/15/2024
485106-TD-0	KANSAS CITY MO		04/01/2023	MATURED		400,000	400,000	400,000	400,000						400,000				4,980	04/01/2023
485106-UA-4	KANSAS CITY MO		08/16/2023	RAYMOND JAMES & ASSOCIATES, INC.		635,368	630,000	713,305	656,953		(13,535)		(13,535)		643,419		(8,051)	(8,051)	27,738	04/01/2024
485106-UB-2	KANSAS CITY MO		03/30/2023	UMB BANK		696,681	665,000	772,351	714,912		(5,571)		(5,571)		709,342		(12,661)	(12,661)	16,810	04/01/2025
48507T-GU-1	KANSAS CITY MO SAN SWR SYS REV		01/01/2023	MATURED		200,000	200,000	228,262	200,000						200,000				5,000	01/01/2023
48507T-GV-9	KANSAS CITY MO SAN SWR SYS REV		08/16/2023	SEIBERT, BRANFORD INC.		402,260	400,000	464,084	411,459		(7,203)		(7,203)		404,255		(1,995)	(1,995)	22,611	01/01/2024
491449-AY-0	KENTUCKY ST CTFS PARTN		04/15/2023	MATURED		500,000	500,000	537,000	502,197		(2,197)		(2,197)		500,000				10,000	04/15/2023
491449-BA-1	KENTUCKY ST CTFS PARTN		10/11/2023	MORGAN STANLEY		1,002,310	1,000,000	1,076,540	1,026,185		(8,768)		(8,768)		1,017,417		(15,107)	(15,107)	39,778	04/15/2025
613520-NF-8	KETTERING HEALTH NETWORK		05/31/2023	UMB BANK		671,090	700,000	828,807	806,263		(5,114)		(5,114)		801,149		(130,059)	(130,059)	23,411	08/01/2041
495731-BB-6	KINGMAN ARIZ EXCISE TAX REV		04/26/2023	Market Axess		821,940	1,000,000	1,000,000	1,000,000						1,000,000		(178,060)	(178,060)	18,002	07/15/2032
495731-BC-4	KINGMAN ARIZ EXCISE TAX REV		04/26/2023	Market Axess		807,740	1,000,000	1,000,000	1,000,000						1,000,000		(192,260)	(192,260)	18,788	07/15/2033
495731-BD-2	KINGMAN ARIZ EXCISE TAX REV		04/26/2023	JPMORGAN CHASE & CO.		790,790	1,000,000	1,000,000	1,000,000						1,000,000		(209,210)	(209,210)	19,574	07/15/2034
495731-BE-0	KINGMAN ARIZ EXCISE TAX REV		04/26/2023	Market Axess		789,370	1,000,000	1,000,000	1,000,000						1,000,000		(210,630)	(210,630)	20,360	07/15/2035
495731-BF-7	KINGMAN ARIZ EXCISE TAX REV		05/03/2023	BAIRD (ROBERT W.) & CO. INC.		505,284	650,000	650,000	650,000						650,000		(144,716)	(144,716)	14,085	07/15/2036
495731-BG-5	KINGMAN ARIZ EXCISE TAX REV		05/03/2023	BAIRD (ROBERT W.) & CO. INC.		775,850	1,000,000	1,000,000	1,000,000						1,000,000		(224,150)	(224,150)	22,475	07/15/2037
498622-JZ-3	KLICKITAT CNTY WASH PUB UTIL DIST		12/07/2023	BANK OF AMERICA/MERRILL LYNCH		413,224	375,000	467,693	437,705		(9,521)		(9,521)		428,183		(14,959)	(14,959)	19,271	12/01/2028
498622-KS-7	KLICKITAT CNTY WASH PUB UTIL DIST		04/26/2023	PIPER JAFFRAY INC.		298,309	340,000	340,000	340,000						340,000		(41,691)	(41,691)	4,169	12/01/2031
51166F-EP-0	LAKELAND FLA ENERGY SYS REV		08/16/2023	MORGAN STANLEY		400,300	400,000	452,660	408,248		(6,930)		(6,930)		401,318		(1,018)	(1,018)	17,611	10/01/2023
51166F-EQ-8	LAKELAND FLA ENERGY SYS REV		06/08/2023	RAYMOND JAMES & ASSOCIATES, INC.		729,972	715,000	819,340	746,909		(8,032)		(8,032)		738,877		(8,905)	(8,905)	24,926	10/01/2024
529050-EJ-1	LEXINGTON CNTY S C HEALTH SVCS		11/01/2023	MATURED		655,000	655,000	756,826	670,269		(15,269)		(15,269)		655,000				32,750	11/01/2023
529050-EK-8	LEXINGTON CNTY S C HEALTH SVCS		09/06/2023	Headlands Tech Global Markets LLC		506,250	500,000	585,185	524,089		(8,900)		(8,900)		515,189		(8,939)	(8,939)	21,319	11/01/2024
529050-EL-6	LEXINGTON CNTY S C HEALTH SVCS		11/09/2023	PIPER JAFFRAY INC.		480,942	470,000	555,921	502,869		(9,813)		(9,813)		493,056		(12,114)	(12,114)	24,283	11/01/2025
X53706-RA-D	LITTLE CO MARY HOSP IN		12/20/2023	CONVERSION		340,000	340,000	340,000	340,000						340,000				7,621	11/01/2025
X53706-RA-D	LITTLE CO MARY HOSP IN		12/20/2023	CONVERSION		455,000	455,000	455,000	455,000						455,000				10,980	11/01/2026
X53706-RA-D	LITTLE CO MARY HOSP IN		12/20/2023	CONVERSION		1,545,000	1,545,000	1,545,000	1,545,000						1,545,000				43,408	11/01/2027
X53706-RA-D	LITTLE CO MARY HOSP IN		12/20/2023	CONVERSION		1,450,000	1,450,000	1,450,000	1,450,000						1,450,000				24,194	11/01/2028
X53706-RA-D	LITTLE CO MARY HOSP IN		12/20/2023	CONVERSION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				17,945	11/01/2029
X53706-RA-D	LITTLE CO MARY HOSP IN		12/20/2023	CONVERSION		1,575,000	1,575,000	1,575,000	1,575,000						1,575,000				29,265	11/01/2030
X53706-RA-D	LITTLE CO MARY HOSP IN		12/20/2023	CONVERSION		1,725,000	1,725,000	1,725,000	1,725,000						1,725,000				33,149	11/01/2031
53833P-AQ-9	LIVERMORE VY CALIF WTR FING AU		12/07/2023	SUNTRUST INVESTMENT SERVICES, INC.		172,970	160,000	189,427	175,279		(3,055)		(3,055)		172,224		745	745	11,556	07/01/2032
53833P-AR-7	LIVERMORE VY CALIF WTR FING AU		12/07/2023	SUNTRUST INVESTMENT SERVICES, INC.		377,136	350,000	412,811	382,649		(6,522)		(6,522)		376,127		1,009	1,009	25,278	07/01/2033
53833P-AT-3	LIVERMORE VY CALIF WTR FING AU		07/11/2023	UMB BANK		109,561	100,000	117,058	108,886		(995)		(995)		107,891		1,670	1,670	5,167	07/01/2035
541372-BK-3	LOGANVILLE GA WTR & SWR REV		06/01/2023	MATURED		125,000	125,000	141,865	126,495		(1,495)		(1,495)		125,000				3,125	06/01/2023
542691-DP-2	LONG IS PWR AUTH N Y ELEC SYS		03/01/2023	MATURED		3,200,000	3,200,000	3,200,000	3,200,000						3,200,000				12,224	03/01/2023
543573-DP-1	LORAIN CNTY OHIO CMNTY COLLEGE DIS		12/01/2023	MATURED		875,000	875,000	875,000	875,000						875,000				13,939	12/01/2023
543573-DX-4	LORAIN CNTY OHIO CMNTY COLLEGE DIS		04/26/2023	Market Axess		218,676	260,000	253,484	254,849		168		168		255,017		(36,341)	(36,341)	2,482	12/01/2031
543573-EB-1	LORAIN CNTY OHIO CMNTY COLLEGE DIS		04/26/2023	WELLS FARGO		538,492	730,000	730,000	730,000						730,000		(191,508)	(191,508)	7,863	12/01/2035

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
544445-BM-0	LOS ANGELES CALIF DEPT ARPTS R		05/15/2023	MATURED		420,000	420,000	484,487	424,063		(4,063)		(4,063)		420,000				10,500	05/15/2023
544445-CL-1	LOS ANGELES CALIF DEPT ARPTS R		11/02/2023	UMB BANK		509,110	500,000	605,235	542,875		(10,454)		(10,454)		532,421		(23,311)	(23,311)	24,375	05/15/2026
544445-FL-8	LOS ANGELES CALIF DEPT ARPTS R		06/08/2023	GOLDMAN, SACHS & CO.		5,067,750	5,000,000	5,734,050	5,183,301		(59,117)		(59,117)		5,124,184		(56,434)	(56,434)	143,750	05/15/2024
544532-FB-5	LOS ANGELES CALIF DEPT PWR		03/07/2023	MESIROW FINANCIAL, INC.		2,091,707	1,950,000	2,147,087	2,123,328		(9,031)		(9,031)		2,114,297		(22,590)	(22,590)	67,438	07/01/2026
544532-FC-3	LOS ANGELES CALIF DEPT PWR		03/29/2023	BANK OF AMERICA/MERRILL LYNCH		1,117,110	1,000,000	1,120,370	1,108,920		(5,763)		(5,763)		1,103,157		13,953	13,953	37,639	07/01/2027
544495-4L-5	LOS ANGELES CALIF DEPT WTR & P		12/07/2023	STIFEL CAPITAL MARKETS		163,017	150,000	178,416	165,590		(2,784)		(2,784)		162,805		212	212	10,833	07/01/2032
544495-4N-1	LOS ANGELES CALIF DEPT WTR & P		04/11/2023	STERN BROTHERS		1,127,390	1,000,000	1,180,110	1,099,026		(5,260)		(5,260)		1,093,766		33,624	33,624	39,167	07/01/2034
544445-XP-9	LOS ANGELES DEPARTMENT OF AIRPORTS		11/02/2023	UMB BANK		4,714,359	4,630,000	5,257,828	5,131,794		(123,389)		(123,389)		5,008,405		(294,046)	(294,046)	225,713	05/15/2026
545667-AA-5	LOST RABBIT URBAN RENEWAL DIST		04/07/2023	Various		235,000	235,000	9,546									235,000	235,000		09/01/2039
546540-RV-9	LOUISIANA ST UNIV & AGRIC & MECHAN		07/01/2023	MATURED		500,000	500,000	500,000	500,000						500,000				3,785	07/01/2023
546589-A2-8	LOUISVILLE & JEFFERSON CNTY KY		08/16/2023	SEIBERT, BRANFORD INC.		396,505	395,000	466,621	408,358		(6,107)		(6,107)		402,251		(5,746)	(5,746)	11,982	05/15/2024
54659R-EX-5	LOUISVILLE & JEFFERSON CNTY KY MET		02/16/2023	SEIBERT, BRANFORD INC.		8,850,729	7,835,000	8,712,598	8,681,526		(18,402)		(18,402)		8,663,125		187,605	187,605	104,467	11/15/2028
54659R-EY-3	LOUISVILLE & JEFFERSON CNTY KY MET		02/16/2023	SEIBERT, BRANFORD INC.		9,436,860	8,240,000	9,276,427	9,245,416		(18,368)		(18,368)		9,227,048		209,812	209,812	109,867	11/15/2029
54811B-UA-7	LOWER CO RIVER AUTH TX TRAN SVC CO		05/10/2023	UMB BANK		229,200	250,000	274,730	266,146		(1,020)		(1,020)		265,126		(35,926)	(35,926)	9,917	05/15/2049
54811B-YX-3	LOWER CO RIVER AUTHORITY TEXAS TRA		06/08/2023	Headlands Tech Global Markets LLC		759,525	750,000	768,975	766,640		(5,341)		(5,341)		761,299		(1,774)	(1,774)	24,167	05/15/2024
54811B-ZA-2	LOWER CO RIVER AUTHORITY TEXAS TRA		10/02/2023	WELLS FARGO		1,247,472	1,200,000	1,277,448	1,274,345		(12,065)		(12,065)		1,262,280		(14,808)	(14,808)	57,167	05/15/2027
54811B-RJ-2	LOWER COLO RIV AUTH TEX TRANSM		05/09/2023	MORGAN STANLEY		2,035,440	2,000,000	2,291,540	2,071,397		(18,551)		(18,551)		2,052,847		(17,407)	(17,407)	48,889	05/15/2024
54811B-RQ-6	LOWER COLO RIV AUTH TEX TRANSM		10/04/2023	BANK OF NEW YORK		3,880,882	3,885,000	4,373,733	4,005,570		(66,600)		(66,600)		3,938,970		(58,088)	(58,088)	173,206	05/15/2030
54811B-RR-4	LOWER COLO RIV AUTH TEX TRANSM		10/04/2023	BANK OF NEW YORK		1,807,864	1,810,000	2,033,499	1,865,184		(30,479)		(30,479)		1,834,705		(26,841)	(26,841)	80,696	05/15/2031
549203-UY-1	LUBBOCK TEX ELEC LT & PWR SYS		04/15/2023	MATURED		215,000	215,000	253,046	217,039		(2,039)		(2,039)		215,000				5,375	04/15/2023
549203-UZ-8	LUBBOCK TEX ELEC LT & PWR SYS		08/16/2023	WELLS FARGO		282,327	280,000	334,578	291,141		(5,419)		(5,419)		285,722		(3,395)	(3,395)	11,783	04/15/2024
549203-VA-2	LUBBOCK TEX ELEC LT & PWR SYS		04/13/2023	UMB BANK		310,408	295,000	356,384	314,424		(2,444)		(2,444)		311,979		(1,572)	(1,572)	7,457	04/15/2025
556589-HZ-5	MADISON ALA WTRWKS & SWR BRD		06/20/2023	UMB BANK		217,390	210,000	243,900	235,128		(1,610)		(1,610)		233,517		(16,128)	(16,128)	4,690	12/01/2036
556589-JA-8	MADISON ALA WTRWKS & SWR BRD		06/15/2023	UMB BANK		276,672	270,000	312,066	301,203		(1,972)		(1,972)		299,231		(22,560)	(22,560)	5,970	12/01/2037
556589-JC-4	MADISON ALA WTRWKS & SWR BRD		09/27/2023	UMB BANK		225,742	240,000	275,602	266,435		(2,652)		(2,652)		263,782		(38,041)	(38,041)	7,947	12/01/2039
557352-EQ-0	MADISON CNTY NEB HOSP AUTH NO		08/11/2023	UMB BANK		1,609,353	1,555,000	1,811,420	1,663,992		(15,969)		(15,969)		1,648,023		(38,670)	(38,670)	80,413	07/01/2026
557352-ER-8	MADISON CNTY NEB HOSP AUTH NO		07/17/2023	UMB BANK		574,720	545,000	634,985	589,364		(4,255)		(4,255)		585,109		(10,389)	(10,389)	26,113	07/01/2027
557352-FE-6	MADISON CNTY NEB HOSP AUTH NO		03/02/2023	UMB BANK		235,058	230,000	255,459	239,587		(670)		(670)		238,917		(3,859)	(3,859)	7,826	07/01/2025
557352-FG-1	MADISON CNTY NEB HOSP AUTH NO		07/13/2023	UMB BANK		921,077	900,000	990,585	934,222		(7,151)		(7,151)		927,071		(5,994)	(5,994)	46,792	07/01/2027
56042R-XT-4	MAINE HEALTH & HIGHER EDL FACS		05/22/2023	UMB BANK		480,312	450,000	565,979	526,413		(6,595)		(6,595)		519,818		(39,506)	(39,506)	20,188	07/01/2027
56042R-YC-0	MAINE HEALTH & HIGHER EDL FACS		07/25/2023	UMB BANK		589,111	575,000	672,946	650,868		(5,384)		(5,384)		645,484		(56,373)	(56,373)	24,661	07/01/2036
561851-JC-1	MANATEE CNTY FLA PUB UTILS REV		08/16/2023	OPPENHEIMER & CO., INC.		360,454	360,000	422,305	368,482		(7,127)		(7,127)		361,355		(901)	(901)	15,850	10/01/2023
561851-JD-9	MANATEE CNTY FLA PUB UTILS REV		06/08/2023	RAYMOND JAMES & ASSOCIATES, INC.		715,218	700,000	836,017	736,913		(9,319)		(9,319)		727,594		(12,376)	(12,376)	24,403	10/01/2024
561851-JH-0	MANATEE CNTY FLA PUB UTILS REV		12/07/2023	THE HUNTINGTON INVESTMENT COMPANY		585,598	540,000	666,236	604,976		(12,362)		(12,362)		592,614		(7,016)	(7,016)	32,250	10/01/2028
56185P-CB-7	MANATEE CNTY FLA SCH DIST SALE		09/06/2023	MORGAN STANLEY		152,144	150,000	180,201	157,990		(3,101)		(3,101)		154,889		(2,746)	(2,746)	7,021	10/01/2024
562361-AH-8	MANCHESTER N H		08/09/2023	UMB BANK		666,270	650,000	786,156	772,378		(8,346)		(8,346)		764,032		(97,762)	(97,762)	18,056	06/01/2038
56453R-BK-9	MANTECA CALIF REDEV AGY		04/26/2023	RBC DOMINION SECURITIES		890,614	1,140,000	1,140,000	1,140,000						1,140,000		(249,386)	(249,386)	18,439	10/01/2035
56453R-BF-0	MANTECA CALIF REDEV AGY SUCCES		04/26/2023	Market Axess		803,594	955,000	955,000	955,000						955,000		(151,406)	(151,406)	13,690	10/01/2031
56678P-AE-7	MARICOPA CNTY ARIZ INDL DEV AU		09/01/2023	MATURED		400,000	400,000	444,656	406,696		(6,696)		(6,696)		400,000				20,000	09/01/2023
X57161-TA-D	MARQUETTE UNIV		10/01/2023	MATURED		675,000	675,000	675,000	675,000						675,000				12,528	10/01/2023
X57161-TA-D	MARQUETTE UNIV		12/20/2023	CONVERSION		1,320,000	1,320,000	1,320,000	1,320,000						1,320,000				19,297	10/01/2024
X57161-TA-D	MARQUETTE UNIV		12/20/2023	CONVERSION		2,359,000	2,359,000	2,359,000	2,359,000						2,359,000				41,038	10/01/2026
X57161-TA-D	MARQUETTE UNIV		12/20/2023	CONVERSION		3,345,000	3,345,000	3,345,000	3,345,000						3,345,000				60,597	10/01/2027
97712D-6L-5	MARSHFIELD CLINIC		04/12/2023	STIFEL CAPITAL MARKETS		1,649,085	1,500,000	1,702,785	1,688,425		(9,938)		(9,938)		1,678,487		(29,402)	(29,402)	49,792	02/15/2028

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
97712D-6P-6	MARSHFIELD CLINIC		03/03/2023	UMB BANK		1,658,775	1,500,000	1,884,690	1,791,802		(6,985)		(6,985)		1,784,817		(126,042)	(126,042)	42,083	02/15/2032
97712D-6Q-4	MARSHFIELD CLINIC		04/12/2023	MESIROW FINANCIAL, INC.		1,128,670	1,000,000	1,247,550	1,187,973		(7,017)		(7,017)		1,180,956		(52,286)	(52,286)	33,194	02/15/2033
97712D-6R-2	MARSHFIELD CLINIC		04/12/2023	MESIROW FINANCIAL, INC.		680,050	650,000	740,090	718,599		(2,540)		(2,540)		716,059		(36,010)	(36,010)	17,261	02/15/2034
97712D-6T-8	MARSHFIELD CLINIC		01/11/2023	UMB BANK		417,196	410,000	463,435	450,731		(174)		(174)		450,557		(33,361)	(33,361)	6,742	02/15/2036
97712D-6U-5	MARSHFIELD CLINIC		01/11/2023	UMB BANK		511,969	505,000	568,968	553,782		(208)		(208)		553,574		(41,605)	(41,605)	8,304	02/15/2037
X57284-PA-D	MARSHFIELD CLINIC HEALTH SYSTEM OB		12/06/2023	WELLS FARGO		5,959,476	7,031,000	7,031,000	7,031,000						7,031,000		(1,071,524)	(1,071,524)	249,702	02/15/2030
57390E-ES-2	MARTIN CNTY FLA UTILS SYS REV		08/16/2023	OPPENHEIMER & CO., INC.		285,359	285,000	348,857	292,299		(6,133)		(6,133)		286,165		(806)	(806)	12,548	10/01/2023
57390E-ET-0	MARTIN CNTY FLA UTILS SYS REV		08/16/2023	MORGAN STANLEY		431,987	425,000	526,507	448,771		(8,483)		(8,483)		440,288		(8,301)	(8,301)	18,712	10/01/2024
574204-P8-0	MARYLAND ST DEPT TRANSN CONS T		02/16/2023	BARCLAYS		6,418,709	5,675,000	6,176,784	6,163,917		(10,722)		(10,722)		6,153,194		265,514	265,514	110,347	10/01/2028
574218-UQ-4	MARYLAND ST HEALTH & HIGHER ED		06/07/2023	JPMORGAN CHASE & CO.		4,799,724	4,790,000	5,905,256	4,878,055		(62,060)		(62,060)		4,815,996		(16,272)	(16,272)	195,592	08/15/2023
57563R-PU-7	MASSACHUSETTS EDL FING AUTH ED		10/04/2023	GOLDMAN, SACHS & CO.		5,021,750	5,000,000	5,540,650	5,143,360		(72,289)		(72,289)		5,071,071		(49,321)	(49,321)	315,972	07/01/2024
57563R-PV-5	MASSACHUSETTS EDL FING AUTH ED		11/03/2023	JPMORGAN CHASE & CO.		3,837,640	3,790,000	4,227,556	3,956,345		(55,155)		(55,155)		3,901,191		(63,550)	(63,550)	255,825	07/01/2025
57563R-QM-4	MASSACHUSETTS EDL FING AUTH ED		07/01/2023	MATURED		500,000	500,000	556,420	507,224		(7,224)		(7,224)		500,000				25,000	07/01/2023
57563R-QN-2	MASSACHUSETTS EDL FING AUTH ED		10/04/2023	GOLDMAN, SACHS & CO.		817,950	815,000	926,834	849,472		(17,434)		(17,434)		832,038		(14,088)	(14,088)	51,503	07/01/2024
57563R-QP-7	MASSACHUSETTS EDL FING AUTH ED		11/03/2023	JPMORGAN CHASE & CO.		1,164,456	1,150,000	1,331,447	1,227,903		(26,028)		(26,028)		1,201,875		(37,420)	(37,420)	77,625	07/01/2025
57563R-QQ-5	MASSACHUSETTS EDL FING AUTH ED		11/07/2023	RAYMOND JAMES & ASSOCIATES, INC.		1,234,452	1,215,000	1,429,946	1,325,989		(26,344)		(26,344)		1,299,644		(65,192)	(65,192)	82,350	07/01/2026
57563R-SV-2	MASSACHUSETTS EDL FING AUTH ED		10/04/2023	GOLDMAN, SACHS & CO.		827,987	825,000	865,920	855,548		(15,432)		(15,432)		840,116		(12,130)	(12,130)	53,052	07/01/2024
57563R-SW-0	MASSACHUSETTS EDL FING AUTH ED		11/03/2023	JPMORGAN CHASE & CO.		1,797,312	1,775,000	1,895,895	1,875,689		(33,523)		(33,523)		1,842,165		(44,854)	(44,854)	121,785	07/01/2025
57563R-SX-8	MASSACHUSETTS EDL FING AUTH ED		11/02/2023	SAMUEL A. RAMIREZ & COMPANY, INC.		4,053,240	4,000,000	4,338,840	4,296,939		(69,346)		(69,346)		4,227,592		(174,352)	(174,352)	273,889	07/01/2026
575896-YL-3	MASSACHUSETTS PORT AUTHORITY		05/16/2023	UMB BANK		436,892	400,000	448,360	444,995		(2,903)		(2,903)		442,092		(5,200)	(5,200)	16,556	07/01/2028
575831-EV-0	MASSACHUSETTS ST COLLEGE BLDG		05/01/2023	MATURED		2,500,000	2,500,000	2,544,975	2,510,781		(10,781)		(10,781)		2,500,000				23,725	05/01/2023
57584Y-2C-2	MASSACHUSETTS ST DEV FIN AGY R		05/24/2023	UMB BANK		428,396	450,000	547,344	538,657		(3,579)		(3,579)		535,077		(106,682)	(106,682)	11,750	10/01/2041
575625-AU-2	MASSACHUSSETS ST CLEAN ENERGY COOP		07/01/2023	MATURED		625,000	625,000	625,000	625,000						625,000				4,038	07/01/2023
579160-MC-3	MC ALLEN TEX WTRWKS & SWR SYS		04/27/2023	UMB BANK		466,863	460,000	566,867	476,120		(4,933)		(4,933)		471,187		(4,324)	(4,324)	17,250	02/01/2024
58612H-AG-5	MEMPHIS TENN TDZ REV		04/26/2023	Market Axess		566,649	675,000	675,000	675,000						675,000		(108,351)	(108,351)	5,182	12/01/2029
58612H-AH-3	MEMPHIS TENN TDZ REV		04/26/2023	Market Axess		428,542	520,000	520,000	520,000						520,000		(91,458)	(91,458)	4,310	12/01/2030
58612H-AJ-9	MEMPHIS TENN TDZ REV		04/26/2023	Market Axess		810,360	1,000,000	1,000,000	1,000,000						1,000,000		(189,640)	(189,640)	8,902	12/01/2031
58612H-AK-6	MEMPHIS TENN TDZ REV		04/26/2023	WELLS FARGO		786,710	1,000,000	1,000,000	1,000,000						1,000,000		(213,290)	(213,290)	9,310	12/01/2032
58612H-AL-4	MEMPHIS TENN TDZ REV		04/26/2023	Market Axess		585,087	755,000	755,000	755,000						755,000		(169,913)	(169,913)	7,183	12/01/2033
58612H-AN-0	MEMPHIS TENN TDZ REV		05/03/2023	BAIRD (ROBERT W.) & CO. INC.		382,310	500,000	500,000	500,000						500,000		(117,690)	(117,690)	5,411	12/01/2035
58612H-AP-5	MEMPHIS TENN TDZ REV		04/26/2023	WELLS FARGO		936,092	1,270,000	1,270,000	1,270,000						1,270,000		(333,908)	(333,908)	13,898	12/01/2036
586108-AC-6	MEMPHIS-SHELBY CNTY TENN INDL		03/07/2023	TD SECURITIES		2,888,649	2,700,000	3,288,465	2,955,570		(12,052)		(12,052)		2,943,518		(54,869)	(54,869)	48,000	11/01/2026
74265L-V9-6	MERCER UNIVERSITY GA		08/02/2023	UMB BANK		300,903	300,000	330,828	310,368		(8,178)		(8,178)		302,190		(1,287)	(1,287)	12,625	10/01/2023
74265L-W2-0	MERCER UNIVERSITY GA		07/25/2023	UMB BANK		407,660	400,000	457,984	431,467		(10,261)		(10,261)		421,206		(13,546)	(13,546)	16,444	10/01/2024
74265L-W3-8	MERCER UNIVERSITY GA		10/20/2023	UMB BANK		431,426	425,000	502,116	475,302		(14,793)		(14,793)		460,509		(29,083)	(29,083)	22,608	10/01/2025
74265L-X3-7	MERCER UNIVERSITY GA		04/12/2023	JPMORGAN CHASE & CO.		2,594,430	2,700,000	3,167,505	3,105,699		(12,102)		(12,102)		3,093,597		(499,167)	(499,167)	57,900	10/01/2050
59165C-AG-5	METRO ORE DEDICATED TAX REV		09/06/2023	JPMORGAN CHASE & CO.		242,659	240,000	289,985	251,124		(5,212)		(5,212)		245,912		(3,253)	(3,253)	8,767	06/15/2024
592030-G7-9	METROPOLITAN GOVT NASHVILLE &		03/09/2023	UMB BANK		372,152	350,000	437,000	384,671		(1,995)		(1,995)		382,676		(10,525)	(10,525)	5,736	05/15/2026
592098-N7-8	METROPOLITAN GOVT NASHVILLE &		08/16/2023	SEIBERT, BRANFORD INC.		261,404	260,000	296,639	268,623		(3,600)		(3,600)		265,023		(3,619)	(3,619)	11,758	07/01/2024
592098-N8-6	METROPOLITAN GOVT NASHVILLE &		10/20/2023	UMB BANK		764,025	750,000	916,868	807,073		(18,302)		(18,302)		788,771		(24,746)	(24,746)	49,271	07/01/2025
592098-R6-6	METROPOLITAN GOVT NASHVILLE &		12/13/2023	UMB BANK		609,181	590,000	721,269	634,898		(16,918)		(16,918)		617,980		(8,799)	(8,799)	42,939	07/01/2025
59261A-AG-2	METROPOLITAN TRANSN AUTH N Y R		06/07/2023	GOLDMAN, SACHS & CO.		2,360,669	2,350,000	2,550,808	2,440,849		(45,661)		(45,661)		2,395,188		(34,519)	(34,519)	66,583	11/15/2023
592647-EB-3	METROPOLITAN WASH D C ARPTS AU		11/29/2023	BANK OF AMERICA/MERRILL LYNCH		10,246,100	10,000,000	12,190,200	10,773,502		(252,201)		(252,201)		10,521,300		(275,200)	(275,200)	581,944	10/01/2025
592647-EX-5	METROPOLITAN WASH D C ARPTS AU		06/08/2023	MORGAN STANLEY		8,907,064	8,775,000	10,035,617	9,148,112		(93,848)		(93,848)		9,054,264		(147,200)	(147,200)	305,906	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
592647-KU-4	METROPOLITAN WASHINGTON AIRPORTS A		06/07/2023	BARCLAYS		1,706,375	1,700,000	1,753,958	1,732,986		(19,249)		(19,249)		1,713,737		(7,362)	(7,362)	58,556	10/01/2023
592647-KV-2	METROPOLITAN WASHINGTON AIRPORTS A		06/08/2023	MORGAN STANLEY		2,030,100	2,000,000	2,101,180	2,079,776		(20,047)		(20,047)		2,059,730		(29,630)	(29,630)	69,722	10/01/2024
592647-KW-0	METROPOLITAN WASHINGTON AIRPORTS A		10/30/2023	LOOP CAPITAL MARKETS		1,513,560	1,500,000	1,599,345	1,585,060		(25,079)		(25,079)		1,559,981		(46,421)	(46,421)	81,250	10/01/2025
592647-KX-8	METROPOLITAN WASHINGTON AIRPORTS A		11/15/2023	GOLDMAN, SACHS & CO.		2,160,354	2,100,000	2,271,780	2,253,216		(34,380)		(34,380)		2,218,836		(58,482)	(58,482)	118,417	10/01/2026
59324P-DM-8	MIAMI BEACH FLA STORMWATER REV		08/16/2023	SEIBERT, BRANFORD INC.		533,122	525,000	619,206	549,709		(9,244)		(9,244)		540,465		(7,343)	(7,343)	25,302	09/01/2024
593241-BG-6	MIAMI BEACH FLA WTR & SWR REV		09/01/2023	MATURED		275,000	275,000	318,040	280,284		(5,284)		(5,284)		275,000				13,750	09/01/2023
593241-BH-4	MIAMI BEACH FLA WTR & SWR REV		08/02/2023	UMB BANK		254,565	250,000	293,460	261,388		(3,995)		(3,995)		257,393		(2,828)	(2,828)	11,563	09/01/2024
59333P-V2-1	MIAMI-DADE CNTY FLA		10/01/2023	MATURED		3,950,000	3,950,000	4,058,270	3,995,025		(45,025)		(45,025)		3,950,000				93,536	10/01/2023
59333A-MG-3	MIAMI-DADE CNTY FLA EDL FACS A		04/01/2023	MATURED		200,000	200,000	225,318	201,330		(1,330)		(1,330)		200,000				5,000	04/01/2023
59333A-MH-1	MIAMI-DADE CNTY FLA EDL FACS A		07/25/2023	UMB BANK		242,563	240,000	273,869	247,454		(3,386)		(3,386)		244,068		(1,505)	(1,505)	9,867	04/01/2024
59333A-MJ-7	MIAMI-DADE CNTY FLA EDL FACS A		09/06/2023	SAMCO		306,081	300,000	345,456	315,496		(4,628)		(4,628)		310,868		(4,787)	(4,787)	14,042	04/01/2025
59447T-QB-2	MICHIGAN FIN AUTH REV		08/16/2023	SEIBERT, BRANFORD INC.		903,492	900,000	1,049,508	924,228		(16,631)		(16,631)		907,596		(4,104)	(4,104)	32,125	12/01/2023
59447T-QC-0	MICHIGAN FIN AUTH REV		08/16/2023	RBC DOMINION SECURITIES		850,673	835,000	989,517	879,925		(14,589)		(14,589)		865,336		(14,663)	(14,663)	29,805	12/01/2024
59447T-QE-6	MICHIGAN FIN AUTH REV		10/02/2023	RBC DOMINION SECURITIES		1,979,842	1,915,000	2,330,823	2,107,575		(35,833)		(35,833)		2,071,741		(91,899)	(91,899)	80,324	12/01/2026
59447T-QF-3	MICHIGAN FIN AUTH REV		10/02/2023	RBC DOMINION SECURITIES		1,046,910	1,000,000	1,229,780	1,120,381		(17,604)		(17,604)		1,102,776		(55,866)	(55,866)	41,944	12/01/2027
59465H-UJ-3	MICHIGAN ST HOSP FIN AUTH REV		08/16/2023	Various		580,288	575,000	670,220	590,478		(8,054)		(8,054)		582,424		(2,136)	(2,136)	16,149	12/01/2023
59465H-UK-0	MICHIGAN ST HOSP FIN AUTH REV		08/16/2023	STERN BROTHERS		508,400	500,000	592,280	526,900		(8,736)		(8,736)		518,164		(9,764)	(9,764)	17,847	12/01/2024
59465H-UL-8	MICHIGAN ST HOSP FIN AUTH REV		10/31/2023	RBC DOMINION SECURITIES		1,271,425	1,250,000	1,503,238	1,348,334		(27,554)		(27,554)		1,320,781		(49,356)	(49,356)	57,465	12/01/2025
59465H-UM-6	MICHIGAN ST HOSP FIN AUTH REV		10/02/2023	BARCLAYS		1,028,160	1,000,000	1,216,710	1,100,560		(18,712)		(18,712)		1,081,848		(53,688)	(53,688)	41,944	12/01/2026
59465H-UN-4	MICHIGAN ST HOSP FIN AUTH REV		10/02/2023	RBC DOMINION SECURITIES		1,046,910	1,000,000	1,229,370	1,120,376		(17,603)		(17,603)		1,102,772		(55,862)	(55,862)	41,944	12/01/2027
60164F-AX-0	MILPITAS CALIF SEWER REV		08/24/2023	UMB BANK		494,228	500,000	556,615	539,583		(3,386)		(3,386)		536,196		(41,969)	(41,969)	23,028	06/01/2049
602248-KK-1	MILWAUKEE CNTY WIS ARPT REV		06/07/2023	WELLS FARGO		1,491,014	1,485,000	1,775,793	1,525,111		(19,110)		(19,110)		1,506,001		(14,987)	(14,987)	38,775	12/01/2023
602248-KL-9	MILWAUKEE CNTY WIS ARPT REV		10/04/2023	Headlands Tech Global Markets LLC		566,639	565,000	681,226	594,525		(11,624)		(11,624)		582,900		(16,262)	(16,262)	23,934	12/01/2024
602248-LN-4	MILWAUKEE CNTY WIS ARPT REV		06/07/2023	WELLS FARGO		3,318,385	3,305,000	3,436,308	3,379,959		(35,671)		(35,671)		3,344,288		(25,903)	(25,903)	86,297	12/01/2023
604146-GB-0	MINNESOTA (STATE OF)		02/16/2023	SEIBERT, BRANFORD INC.		15,828,299	14,470,000	15,509,670	15,460,417		(30,783)		(30,783)		15,429,634		398,665	398,665	261,264	03/01/2027
60416H-2Z-6	MINNESOTA ST HIGHER ED FACS AU		03/01/2023	MATURED		550,000	550,000	651,321	553,055		(3,055)		(3,055)		550,000				13,750	03/01/2023
60416H-3B-8	MINNESOTA ST HIGHER ED FACS AU		03/29/2023	UMB BANK		1,043,870	1,000,000	1,201,428	1,064,434		(7,294)		(7,294)		1,057,140		(13,270)	(13,270)	29,167	03/01/2025
60416H-4H-4	MINNESOTA ST HIGHER ED FACS AU		05/11/2023	UMB BANK		261,375	250,000	302,915	269,060		(2,515)		(2,515)		266,545		(5,170)	(5,170)	7,778	10/01/2025
60416H-5X-8	MINNESOTA ST HIGHER ED FACS AU		09/06/2023	JPMORGAN CHASE & CO.		231,486	230,000	275,098	238,700		(5,094)		(5,094)		233,605		(2,119)	(2,119)	11,724	03/01/2024
60416J-AT-7	MINNESOTA ST HIGHER ED FACS AU		11/03/2023	UMB BANK		650,231	645,000	736,171	672,767		(13,339)		(13,339)		659,428		(9,197)	(9,197)	35,475	10/01/2024
60416S-LD-0	MINNESOTA ST HSG FIN AGY		01/01/2023	ASSIGNMENT OF SECURITIES		5,000	5,000	5,217	5,111						5,111		(111)	(111)	90	07/01/2031
60636S-KU-7	MISSOURI ST DEV FIN BRD INFRAS		06/01/2023	MATURED		810,000	810,000	831,068	818,397		(8,397)		(8,397)		810,000				20,250	06/01/2023
61051P-BR-4	MONROE CNTY FLA SCH BRD CTFS P		12/07/2023	Mischler Financial Group		533,200	500,000	578,200	540,855		(8,287)		(8,287)		532,568		632	632	25,694	06/01/2031
61051P-BT-0	MONROE CNTY FLA SCH BRD CTFS P		12/07/2023	INTL FCStone		1,598,715	1,500,000	1,723,080	1,616,770		(23,648)		(23,648)		1,593,122		5,593	5,593	77,083	06/01/2033
612043-JX-8	MONTANA FAC FIN AUTH HEALTH CA		08/16/2023	SEIBERT, BRANFORD INC.		253,085	250,000	302,508	262,053		(5,032)		(5,032)		257,021		(3,936)	(3,936)	14,132	07/01/2024
61204K-KQ-3	MONTANA FAC FIN AUTH REV		10/17/2023	RBC DOMINION SECURITIES		2,152,795	2,150,000	2,564,757	2,218,276		(48,535)		(48,535)		2,169,741		(16,946)	(16,946)	126,611	02/15/2024
61204K-LK-5	MONTANA FAC FIN AUTH REV		07/18/2023	MORGAN STANLEY		565,345	565,000	633,806	574,221		(8,189)		(8,189)		566,031		(687)	(687)	26,288	08/15/2023
61204K-LL-3	MONTANA FAC FIN AUTH REV		06/08/2023	PIPER JAFFRAY INC.		874,543	860,000	978,224	894,373		(9,346)		(9,346)		885,027		(10,485)	(10,485)	35,475	08/15/2024
61204K-NY-3	MONTANA FAC FIN AUTH REV		08/15/2023	MATURED		250,000	250,000	250,000	250,000						250,000				2,155	08/15/2023
612550-AQ-9	MONTEREY PARK CALIF POB		05/03/2023	PIPER JAFFRAY INC.		1,103,445	1,500,000	1,500,000	1,500,000						1,500,000		(396,555)	(396,555)	15,997	06/01/2036
613603-A9-0	MONTGOMERY CNTY PA HIGHER ED &		07/11/2023	UMB BANK		251,030	250,000	267,470	262,067		(874)		(874)		261,192		(10,162)	(10,162)	8,667	09/01/2038
613603-YF-0	MONTGOMERY CNTY PA HIGHER ED &		09/01/2023	MATURED		900,000	900,000	1,012,986	914,947		(14,947)		(14,947)		900,000				45,000	09/01/2023

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
613603-YG-8	MONTGOMERY CNTY PA HIGHER ED &		10/04/2023	FIRST TENNESSEE BANK		1,005,210	1,000,000	1,139,790	1,039,043		(17,690)		(17,690)		1,021,353		(16,143)	(16,143)	54,861	09/01/2024
25483V-WY-6	NATIONAL PUBLIC RADIO INC		04/01/2023	MATURED		455,000	455,000	455,000	455,000						455,000				3,544	04/01/2023
X63902-HA-D	NATURE CONSERVANCY (THE)		07/01/2023	MATURED		850,000	850,000	850,000	850,000						850,000				3,970	07/01/2023
X63902-HA-D	NATURE CONSERVANCY (THE)		12/20/2023	CONVERSION		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				26,252	07/01/2025
X63902-HA-D	NATURE CONSERVANCY (THE)		12/20/2023	CONVERSION		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				33,915	07/01/2027
X63902-HA-D	NATURE CONSERVANCY (THE)		12/20/2023	CONVERSION		2,275,000	2,275,000	2,275,000	2,275,000						2,275,000				43,593	07/01/2027
X63902-HA-D	NATURE CONSERVANCY (THE)		12/20/2023	CONVERSION		1,152,000	1,152,000	1,152,000	1,152,000						1,152,000				19,108	07/01/2031
63968A-H2-4	NEBRASKA PUB PWR DIST REV		10/23/2023	JEFFERIES & COMPANY, INC.		581,923	575,000	717,025	609,118		(13,780)		(13,780)		595,337		(13,414)	(13,414)	37,854	01/01/2025
642577-XC-9	NEW BRAUNFELS TEX UTIL REV		08/16/2023	STIFEL CAPITAL MARKETS		253,130	250,000	263,003	259,970		(4,154)		(4,154)		255,817		(2,687)	(2,687)	14,132	07/01/2024
642577-XF-2	NEW BRAUNFELS TEX UTIL REV		12/07/2023	UMB BANK		267,733	250,000	276,310	273,986		(4,797)		(4,797)		269,189		(1,457)	(1,457)	18,056	07/01/2027
642577-XG-0	NEW BRAUNFELS TEX UTIL REV		12/07/2023	THE HUNTINGTON INVESTMENT COMPANY		328,239	300,000	334,287	331,814		(5,113)		(5,113)		326,701		1,538	1,538	21,667	07/01/2028
642577-XH-8	NEW BRAUNFELS TEX UTIL REV		12/07/2023	UMB BANK		333,438	300,000	336,261	334,065		(4,544)		(4,544)		329,522		3,916	3,916	21,667	07/01/2029
642577-XM-7	NEW BRAUNFELS TEX UTIL REV		12/07/2023	STIFEL CAPITAL MARKETS		873,795	750,000	841,943	838,317		(7,528)		(7,528)		830,789		43,006	43,006	54,167	07/01/2033
64461X-ED-3	NEW HAMPSHIRE HEALTH & ED FACS		02/21/2023	SEIBERT, BRANFORD INC.		3,771,212	3,400,000	4,269,516	3,876,114		(11,991)		(11,991)		3,864,123		(92,911)	(92,911)	38,722	06/01/2028
64465P-2L-1	NEW HAMPSHIRE MUN BD BK		03/07/2023	JPMORGAN CHASE & CO.		2,166,811	2,025,000	2,246,697	2,211,711		(9,346)		(9,346)		2,202,366		(35,555)	(35,555)	57,375	08/15/2026
646080-VZ-1	NEW JERSEY HIGHER EDUCATION STUDEN		11/02/2023	RAYMOND JAMES & ASSOCIATES, INC.		402,256	400,000	419,956	415,011		(6,532)		(6,532)		408,479		(6,223)	(6,223)	18,611	12/01/2024
646080-WA-5	NEW JERSEY HIGHER EDUCATION STUDEN		11/07/2023	RAYMOND JAMES & ASSOCIATES, INC.		556,958	550,000	585,255	579,070		(8,260)		(8,260)		570,810		(13,853)	(13,853)	25,819	12/01/2025
646080-WG-2	NEW JERSEY HIGHER EDUCATION STUDEN		10/17/2023	MORGAN STANLEY		888,319	885,000	929,153	918,213		(13,641)		(13,641)		904,572		(16,253)	(16,253)	39,088	12/01/2024
646080-WH-0	NEW JERSEY HIGHER EDUCATION STUDEN		11/01/2023	RBC DOMINION SECURITIES		2,870,805	2,850,000	3,032,685	3,000,634		(41,960)		(41,960)		2,958,674		(87,869)	(87,869)	131,417	12/01/2025
646140-AZ-6	NEW JERSEY ST TPK AUTH TPK REV		01/01/2023	MATURED		55,000	55,000	60,030	55,000						55,000				1,375	01/01/2023
647310-4K-4	NEW MEXICO (STATE OF)		02/15/2023	SEIBERT, BRANFORD INC.		26,723,610	24,770,000	26,321,593	26,234,382		(50,949)		(50,949)		26,183,433		540,177	540,177	433,475	07/01/2026
647310-4M-0	NEW MEXICO (STATE OF)		02/16/2023	JPMORGAN CHASE & CO.		27,702,129	24,765,000	26,942,586	26,865,751		(48,815)		(48,815)		26,816,936		885,193	885,193	447,146	07/01/2028
647310-4P-3	NEW MEXICO (STATE OF)		12/04/2023	Various		37,372,941	32,895,000	36,488,450	36,397,922		(365,456)		(365,456)		36,032,466		1,340,475	1,340,475	1,806,031	07/01/2030
64711N-U5-2	NEW MEXICO FIN AUTH REV		06/01/2023	MATURED		125,000	125,000	149,633	126,794		(1,794)		(1,794)		125,000				3,125	06/01/2023
64711N-U6-0	NEW MEXICO FIN AUTH REV		05/09/2023	BANK OF AMERICA/MERRILL LYNCH		794,765	780,000	950,079	816,207		(9,148)		(9,148)		807,059		(12,293)	(12,293)	17,333	06/01/2024
64763H-GS-8	NEW ORLEANS LA AVIATION BRD RE		01/01/2023	MATURED		200,000	200,000	229,234	200,000						200,000				5,000	01/01/2023
64763H-HS-7	NEW ORLEANS LA AVIATION BRD RE		01/01/2023	MATURED		720,000	720,000	802,634	720,000						720,000				18,000	01/01/2023
649674-LA-4	NEW YORK N Y CITY HEALTH & HOSP CO		03/03/2023	UMB BANK		112,205	100,000	132,060	126,145		(554)		(554)		125,591		(13,386)	(13,386)	2,806	02/15/2035
649674-LB-2	NEW YORK N Y CITY HEALTH & HOSP CO		01/06/2023	UMB BANK		117,184	105,000	138,203	132,087		(78)		(78)		132,009		(14,825)	(14,825)	2,115	02/15/2036
649674-LC-0	NEW YORK N Y CITY HEALTH & HOSP CO		01/10/2023	UMB BANK		219,203	195,000	255,813	244,630		(174)		(174)		244,456		(25,252)	(25,252)	3,981	02/15/2037
649674-LH-9	NEW YORK N Y CITY HEALTH & HOSP CO		04/12/2023	Various		1,774,787	1,800,000	2,113,632	2,057,008		(7,698)		(7,698)		2,049,310		(274,524)	(274,524)	46,217	02/15/2045
64971X-DG-0	NEW YORK N Y CITY TRANSITIONAL		12/19/2023	BANK OF AMERICA/MERRILL LYNCH		16,476,708	14,990,000	17,612,694	16,494,579		(257,065)		(257,065)		16,237,514		239,194	239,194	853,597	05/01/2033
64971X-HJ-0	NEW YORK N Y CITY TRANSITIONAL		12/19/2023	SEIBERT, BRANFORD INC.		5,513,150	5,000,000	5,814,700	5,491,556		(79,713)		(79,713)		5,411,843		101,307	101,307	347,222	08/01/2034
64971X-MC-9	NEW YORK N Y CITY TRANSITIONAL		11/01/2023	MATURED		9,500,000	9,500,000	9,499,525	9,499,895		105		105		9,500,000				192,850	11/01/2023
64971X-SY-5	NEW YORK N Y CITY TRANSITIONAL		04/25/2023	JPMORGAN CHASE & CO.		3,512,960	4,000,000	4,000,000	4,000,000						4,000,000		(487,040)	(487,040)	30,311	05/01/2028
64990C-A6-8	NEW YORK ST DORM AUTH REVS NON		03/08/2023	UMB BANK		308,980	295,000	362,228	316,924		(1,649)		(1,649)		315,276		(6,296)	(6,296)	10,202	07/01/2025
65000B-GR-3	NEW YORK ST DORM AUTH REVS NON		07/01/2023	MATURED		950,000	950,000	950,000	950,000						950,000				6,118	07/01/2023
65000B-GS-1	NEW YORK ST DORM AUTH REVS NON		09/07/2023	ASSIGNMENT OF SECURITIES		4,354,711	4,495,000	4,495,000	4,495,000						4,495,000		(140,289)	(140,289)	57,712	07/01/2024
65000B-GT-9	NEW YORK ST DORM AUTH REVS NON		09/07/2023	ASSIGNMENT OF SECURITIES		2,026,562	2,155,000	2,155,000	2,155,000						2,155,000		(128,438)	(128,438)	34,834	07/01/2025
64988R-GM-8	NEW YORK ST MTG AGY REV		03/31/2023	ASSIGNMENT OF SECURITIES		205,000	205,000	215,824	210,148		(723)		(723)		209,424		(4,424)	(4,424)	6,970	10/01/2030
650035-W7-9	NEW YORK ST URBAN DEV CORP REV		03/28/2023	UMB BANK		102,359	100,000	122,310	103,591		(729)		(729)		102,862		(503)	(503)	2,708	03/15/2024
650036-FE-1	NEW YORK STATE PERSONAL INCOME TAX		12/04/2023	Various		50,277,693	43,665,000	48,224,499	48,115,414		(400,154)		(400,154)		47,715,260		2,562,433	2,562,433	2,179,673	09/15/2030

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
65818P-PH-6	NORTH CAROLINA CAPITAL FACILITIES		10/01/2023	MATURED		900,000	900,000	900,000	900,000						900,000				9,450	10/01/2023
65830R-BA-6	NORTH CAROLINA TPK AUTH TRIANG		01/01/2023	MATURED		700,000	700,000	795,207	700,000						700,000				17,500	01/01/2023
65830R-BC-2	NORTH CAROLINA TPK AUTH TRIANG		10/11/2023	MORGAN STANLEY		1,011,700	1,000,000	1,148,560	1,041,501		(15,993)		(15,993)		1,025,508		(13,808)	(13,808)	64,167	01/01/2025
65830R-BR-9	NORTH CAROLINA TPK AUTH TRIANG		01/01/2023	MATURED		365,000	365,000	398,777	365,000						365,000				9,125	01/01/2023
65830R-BT-5	NORTH CAROLINA TPK AUTH TRIANG		10/11/2023	MORGAN STANLEY		1,618,720	1,600,000	1,791,856	1,667,041		(25,838)		(25,838)		1,641,202		(22,482)	(22,482)	102,667	01/01/2025
65830R-CW-7	NORTH CAROLINA TPK AUTH TRIANG		05/09/2023	UNION BANK OF SWITZERLAND		5,712,248	5,640,000	5,919,071	5,802,269		(58,295)		(58,295)		5,743,975		(31,726)	(31,726)	242,833	02/01/2024
65887P-UD-5	NORTH DAKOTA PUB FIN AUTH		04/14/2023	CABRERA CAPITAL MARKETS, INC		3,370,769	2,955,000	3,208,037	3,201,557		(11,586)		(11,586)		3,189,972		180,797	180,797	80,852	10/01/2029
661046-BU-5	NORTH MIAMI BEACH FLA WTR REV		08/01/2023	MATURED		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				19,250	08/01/2023
66285W-SE-7	NORTH TEX TWY AUTH REV		10/04/2023	SUNTRUST INVESTMENT SERVICES, INC.		9,767,877	9,755,000	10,121,495	9,973,763		(166,763)		(166,763)		9,807,000		(39,124)	(39,124)	616,462	01/01/2026
66285W-L8-7	NORTH TEXAS TOLLWAY AUTHORITY		01/03/2023	ASSIGNMENT OF SECURITIES		2,930,000	2,930,000	2,944,149	2,942,563		(69)		(69)		2,942,494		(12,494)	(12,494)	73,250	01/01/2024
66285W-M3-7	NORTH TEXAS TOLLWAY AUTHORITY		07/20/2023	UMB BANK		160,366	160,000	160,773	160,686		(383)		(383)		160,303		64	64	8,511	01/01/2024
66353R-BN-3	NORTHAMPTON CNTY PA GEN PURP A		08/15/2023	MATURED		220,000	220,000	264,895	224,196		(4,196)		(4,196)		220,000				11,000	08/15/2023
663903-EA-6	NORTHEAST OHIO REGL SWR DIST W		05/15/2023	ASSIGNMENT OF SECURITIES		400,000	400,000	457,628	404,317		(4,253)		(4,253)		400,064		(64)	(64)	10,000	11/15/2032
56042R-G9-7	NORTHERN LIGHT HEALTH OBLIGATED GR		01/25/2023	UMB BANK		509,960	500,000	604,915	589,355		(708)		(708)		588,647		(78,687)	(78,687)	11,444	07/01/2036
56042R-H3-9	NORTHERN LIGHT HEALTH OBLIGATED GR		01/25/2023	UMB BANK		351,551	350,000	416,997	407,139		(449)		(449)		406,689		(55,139)	(55,139)	8,011	07/01/2038
56042R-H5-4	NORTHERN LIGHT HEALTH OBLIGATED GR		01/25/2023	UMB BANK		298,998	300,000	355,605	347,444		(372)		(372)		347,072		(48,074)	(48,074)	6,867	07/01/2040
56042R-H6-2	NORTHERN LIGHT HEALTH OBLIGATED GR		01/25/2023	UMB BANK		497,595	500,000	591,165	577,803		(610)		(610)		577,194		(79,599)	(79,599)	11,444	07/01/2041
56042R-H7-0	NORTHERN LIGHT HEALTH OBLIGATED GR		01/25/2023	UMB BANK		493,635	500,000	589,160	576,115		(596)		(596)		575,520		(81,885)	(81,885)	11,444	07/01/2046
56042R-H8-8	NORTHERN LIGHT HEALTH OBLIGATED GR		01/25/2023	UMB BANK		680,673	700,000	821,331	803,618		(809)		(809)		802,809		(122,136)	(122,136)	16,022	07/01/2050
56042R-J4-5	NORTHERN LIGHT HEALTH OBLIGATED GR		10/05/2023	MARKET AXESS		368,076	400,000	400,000	400,000						400,000		(31,924)	(31,924)	5,375	07/01/2025
56042R-J5-2	NORTHERN LIGHT HEALTH OBLIGATED GR		10/05/2023	TD SECURITIES		355,320	400,000	400,000	400,000						400,000		(44,680)	(44,680)	6,650	07/01/2026
56042R-J6-0	NORTHERN LIGHT HEALTH OBLIGATED GR		10/05/2023	TD SECURITIES		259,815	300,000	300,000	300,000						300,000		(40,185)	(40,185)	6,346	07/01/2027
665398-LL-5	NORTHERN MICH UNIV REVS		08/16/2023	MORGAN STANLEY		351,124	350,000	396,512	358,198		(5,625)		(5,625)		352,573		(1,449)	(1,449)	12,493	12/01/2023
665398-LM-3	NORTHERN MICH UNIV REVS		09/06/2023	WELLS FARGO		203,190	200,000	228,992	209,069		(3,198)		(3,198)		205,871		(2,681)	(2,681)	7,694	12/01/2024
665444-JX-4	NORTHERN MUN PWR AGY MINN ELEC		06/08/2023	MESIROW FINANCIAL, INC.		1,945,517	1,930,000	2,366,682	1,990,542		(26,953)		(26,953)		1,963,589		(18,072)	(18,072)	91,407	01/01/2024
66645H-AM-6	NORTHGLENN CO WSTEWTR		05/17/2023	UMB BANK		108,448	100,000	126,580	121,674		(1,005)		(1,005)		120,669		(12,221)	(12,221)	1,867	12/01/2032
34061U-EE-4	NOVA SOUTHEASTERN UNIVERSITY		04/01/2023	MATURED		1,480,000	1,480,000	1,480,000	1,480,000						1,480,000				14,622	04/01/2023
20775D-CM-2	NUVANCE HEALTH		09/12/2023	UMB BANK		480,200	500,000	574,465	551,039		(5,165)		(5,165)		545,874		(65,674)	(65,674)	24,056	07/01/2034
20775D-CN-0	NUVANCE HEALTH		12/04/2023	BARCLAYS		1,262,058	1,400,000	1,603,196	1,539,358		(18,689)		(18,689)		1,520,670		(258,612)	(258,612)	80,111	07/01/2035
20775D-CP-5	NUVANCE HEALTH		12/04/2023	Various		1,604,740	1,800,000	2,051,064	1,972,348		(22,323)		(22,323)		1,950,025		(345,285)	(345,285)	100,833	07/01/2036
267045-MD-1	NUVANCE HEALTH		06/21/2023	UMB BANK		700,406	700,000	808,920	774,573		(5,124)		(5,124)		769,449		(69,043)	(69,043)	27,378	07/01/2035
199520-CF-2	OHIO (STATE OF)		06/12/2023	UMB BANK		545,636	535,000	611,248	589,246		(3,282)		(3,282)		585,963		(40,328)	(40,328)	11,473	12/01/2038
677524-DW-7	OHIO (STATE OF)		10/01/2023	MATURED		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				48,300	10/01/2023
677524-EB-2	OHIO (STATE OF)		04/26/2023	TD SECURITIES		398,955	500,000	500,000	500,000						500,000		(101,045)	(101,045)	6,874	10/01/2033
67759H-LE-2	OHIO (STATE OF)		10/01/2023	MATURED		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				40,250	10/01/2023
67759H-LJ-1	OHIO (STATE OF)		04/26/2023	Market Axess		452,936	540,000	540,000	540,000						540,000		(87,064)	(87,064)	7,114	10/01/2031
677522-XJ-8	OHIO ST		04/01/2023	MATURED		150,000	150,000	171,287	151,091		(1,091)		(1,091)		150,000				3,750	04/01/2023
67760A-DP-8	OHIO ST		09/06/2023	OPPENHEIMER & CO., INC.		375,848	375,000	437,715	385,129		(7,570)		(7,570)		377,559		(1,712)	(1,712)	14,427	12/01/2023
67760A-DQ-6	OHIO ST		05/09/2023	JPMORGAN CHASE & CO.		1,439,634	1,400,000	1,661,744	1,475,865		(14,061)		(14,061)		1,461,805		(22,171)	(22,171)	31,111	12/01/2024
67756D-NP-7	OHIO ST HIGHER EDL FAC COMMN		08/25/2023	UMB BANK		204,398	200,000	234,944	212,294		(3,182)		(3,182)		209,112		(4,714)	(4,714)	11,611	07/01/2025
67756D-NR-3	OHIO ST HIGHER EDL FAC COMMN		10/02/2023	UMB BANK		310,581	300,000	358,281	329,319		(4,703)		(4,703)		324,616		(14,035)	(14,035)	18,875	07/01/2027
677561-JZ-6	OHIO ST HOSP FAC REV ACTING BY		01/01/2023	MATURED		610,000	610,000	721,886	610,000						610,000				15,250	01/01/2023
677561-KA-9	OHIO ST HOSP FAC REV ACTING BY		09/06/2023	MORGAN STANLEY		150,602	150,000	180,422	155,009		(3,430)		(3,430)		151,579		(977)	(977)	8,896	01/01/2024
677561-KB-7	OHIO ST HOSP FAC REV ACTING BY		10/18/2023	MORGAN STANLEY		1,503,310	1,485,000	1,810,274	1,577,932		(36,927)		(36,927)		1,541,005		(37,695)	(37,695)	96,731	01/01/2025

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
67759H-NU-4	OHIO ST SPL OBLIG		06/15/2023	UMB BANK		955,372	830,000	1,109,942	1,066,496		(12,770)		(12,770)		1,053,726		(98,355)	(98,355)	29,857	04/01/2035
67759H-NV-2	OHIO ST SPL OBLIG		06/12/2023	UMB BANK		308,221	270,000	359,888	345,961		(3,949)		(3,949)		342,012		(33,791)	(33,791)	9,488	04/01/2036
67759H-NW-0	OHIO ST SPL OBLIG		06/12/2023	UMB BANK		949,536	840,000	1,116,007	1,073,316		(12,111)		(12,111)		1,061,205		(111,669)	(111,669)	29,517	04/01/2037
67759H-NX-8	OHIO ST SPL OBLIG		05/31/2023	UMB BANK		1,118,100	1,000,000	1,324,250	1,274,181		(13,159)		(13,159)		1,261,021		(142,921)	(142,921)	33,472	04/01/2038
67760H-LC-3	OHIO ST TPK COMMN TPK REV		10/24/2023	BANK OF AMERICA/MERRILL LYNCH		811,536	800,000	985,488	855,652		(21,266)		(21,266)		834,386		(22,850)	(22,850)	47,889	02/15/2025
67868V-BS-9	OKLAHOMA CNTY OKLA FIN AUTH LE		12/01/2023	MATURED		155,000	155,000	175,799	158,535		(3,535)		(3,535)		155,000				7,750	12/01/2023
67884N-EU-9	OKLAHOMA DEPT TRANSN REV		04/10/2023	JANNEY MONTGOMERY SCOTT LLC		5,928,044	5,180,000	6,148,660	5,750,210		(26,099)		(26,099)		5,724,111		203,933	203,933	158,997	09/01/2031
67884N-EW-5	OKLAHOMA DEPT TRANSN REV		04/14/2023	MORGAN STANLEY		4,612,810	4,060,000	4,787,633	4,489,042		(20,768)		(20,768)		4,468,273		144,536	144,536	128,003	09/01/2033
679191-JL-1	OKLAHOMA ST UNIV		09/01/2023	MATURED		750,000	750,000	750,000	750,000						750,000				14,153	09/01/2023
67908P-BB-1	OKLAHOMA STATE CAPITAL IMPROVEMENT		07/01/2023	MATURED		2,675,000	2,675,000	2,675,000	2,675,000						2,675,000				16,130	07/01/2023
681725-JN-8	OMAHA NEB ARPT AUTH ARPT REV		04/27/2023	EXCHANGE		519,678	500,000	587,430	523,510		(3,800)		(3,800)		519,710		(33)	(33)	9,167	12/15/2024
681725-KH-9	OMAHA NEB ARPT AUTH ARPT REV		09/06/2023	JPMORGAN CHASE & CO.		225,808	225,000	265,903	231,096		(4,368)		(4,368)		226,727		(920)	(920)	8,219	12/15/2023
681725-KJ-5	OMAHA NEB ARPT AUTH ARPT REV		04/03/2023	UMB BANK		260,088	250,000	297,620	262,734		(1,670)		(1,670)		261,064		(976)	(976)	3,819	12/15/2024
68189T-BL-9	OMAHA NEB SPL OBLIG		10/02/2023	UMB BANK		309,975	305,000	365,472	323,189		(6,683)		(6,683)		316,505		(6,531)	(6,531)	18,597	01/15/2025
68189T-BM-7	OMAHA NEB SPL OBLIG		03/07/2023	MORGAN STANLEY		1,532,639	1,455,000	1,765,002	1,577,235		(7,385)		(7,385)		1,569,850		(37,211)	(37,211)	47,288	01/15/2026
68189P-FL-3	OMAHA NEB SPL TAX REV		01/15/2023	MATURED		225,000	225,000	260,570	225,281		(281)		(281)		225,000				5,625	01/15/2023
68189P-FM-1	OMAHA NEB SPL TAX REV		06/08/2023	JPMORGAN CHASE & CO.		540,243	535,000	631,471	552,146		(7,344)		(7,344)		544,801		(4,558)	(4,558)	24,298	01/15/2024
68189P-FX-7	OMAHA NEB SPL TAX REV		08/16/2023	JPMORGAN CHASE & CO.		281,610	280,000	330,490	288,973		(5,428)		(5,428)		283,545		(1,935)	(1,935)	15,283	01/15/2024
68304R-CP-3	ONTARIO CALIF		04/26/2023	UMB BANK		136,345	135,000	140,679	138,452		(1,339)		(1,339)		137,113		(769)	(769)	3,319	11/01/2023
68304R-CQ-1	ONTARIO CALIF		04/24/2023	UMB BANK		113,573	110,000	117,173	115,562		(952)		(952)		114,610		(1,037)	(1,037)	2,674	11/01/2024
68304R-CS-7	ONTARIO CALIF		12/07/2023	BANK OF AMERICA/MERRILL LYNCH		158,877	150,000	165,848	163,966		(3,321)		(3,321)		160,645		(1,768)	(1,768)	8,333	11/01/2026
68304R-CT-5	ONTARIO CALIF		12/07/2023	MORGAN STANLEY		189,754	175,000	196,226	194,206		(3,569)		(3,569)		190,637		(883)	(883)	9,722	11/01/2027
68304R-CX-6	ONTARIO CALIF		12/07/2023	Various		481,116	400,000	462,832	459,652		(2,524)		(2,524)		457,127		23,988	23,988	11,831	11/01/2031
68304R-CY-4	ONTARIO CALIF		03/28/2023	UMB BANK		554,243	450,000	523,188	519,909		(1,505)		(1,505)		518,403		35,839	35,839	9,313	11/01/2032
68304R-DB-3	ONTARIO CALIF		05/31/2023	UMB BANK		583,650	500,000	572,740	569,510		(2,525)		(2,525)		566,985		16,665	16,665	14,653	11/01/2035
68304R-DC-1	ONTARIO CALIF		06/21/2023	UMB BANK		469,772	400,000	455,932	453,456		(2,209)		(2,209)		451,247		18,525	18,525	12,889	11/01/2036
68304R-DD-9	ONTARIO CALIF		06/21/2023	UMB BANK		696,630	600,000	679,962	676,435		(3,148)		(3,148)		673,287		23,343	23,343	19,333	11/01/2037
68304R-DE-7	ONTARIO CALIF		06/12/2023	UMB BANK		570,485	500,000	563,845	561,038		(2,374)		(2,374)		558,664		11,821	11,821	15,486	11/01/2038
68304R-DF-4	ONTARIO CALIF		07/24/2023	BAIRD (ROBERT W.) & CO. INC.		808,528	700,000	786,793	782,985		(4,062)		(4,062)		778,923		29,605	29,605	25,764	11/01/2039
68304F-AN-6	ONTARIO CALIF PENSION OBLIG		05/03/2023	BARCLAYS		2,592,720	3,000,000	3,000,000	3,000,000						3,000,000		(407,280)	(407,280)	48,497	06/01/2038
68608J-VC-2	OREGON ST FACS AUTH REV		04/12/2023	Various		745,857	700,000	835,524	755,731		(4,466)		(4,466)		751,265		(5,409)	(5,409)	12,868	06/01/2026
392274-Y7-5	ORLANDO INTL AIRPORT GREATER ORLAN		10/18/2023	JPMORGAN CHASE & CO.		6,795,446	6,715,000	7,107,357	7,039,524		(91,833)		(91,833)		6,947,691		(152,246)	(152,246)	353,470	10/01/2025
690477-EA-8	OVIEDO FLA		07/06/2023	UMB BANK		258,303	250,000	300,185	290,203		(2,554)		(2,554)		287,649		(29,347)	(29,347)	7,750	10/01/2037
691106-LX-4	OWENSBORO KY WTR REV		08/28/2023	UMB BANK		407,226	390,000	446,687	418,003		(4,794)		(4,794)		413,210		(5,983)	(5,983)	18,688	09/15/2026
155176-AJ-9	OZARKS TECHNICAL CMNTY COLLEGE		08/28/2023	UMB BANK		411,448	400,000	471,580	456,407		(5,808)		(5,808)		450,599		(39,151)	(39,151)	15,956	03/01/2030
696550-E9-9	PALM BEACH CNTY FLA SCH BRD CT		07/20/2023	JPMORGAN CHASE & CO.		1,556,130	1,500,000	1,758,195	1,595,163		(20,257)		(20,257)		1,574,906		(18,776)	(18,776)	73,542	08/01/2025
696550-F9-8	PALM BEACH CNTY FLA SCH BRD CT		07/18/2023	WELLS FARGO		692,294	680,000	789,507	708,486		(9,827)		(9,827)		698,659		(6,365)	(6,365)	32,961	08/01/2024
696653-BL-7	PALM SPRINGS CALIF ARPT PASSEN		10/31/2023	OPPENHEIMER & CO., INC.		752,790	750,000	878,535	804,652		(18,629)		(18,629)		786,024		(33,234)	(33,234)	34,479	06/01/2030
696653-BM-5	PALM SPRINGS CALIF ARPT PASSEN		10/31/2023	OPPENHEIMER & CO., INC.		1,003,420	1,000,000	1,167,750	1,071,398		(24,325)		(24,325)		1,047,072		(43,652)	(43,652)	45,972	06/01/2031
X70462-GA-D	PEACEHEALTH SYSTEM SERVICES		12/20/2023	CONVERSION		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				130,243	11/15/2025
70643Q-FV-5	PEMBROKE PINES FLA CAP IMPT RE		07/18/2023	JPMORGAN CHASE & CO.		2,178,104	2,125,000	2,541,776	2,237,690		(32,041)		(32,041)		2,205,648		(27,545)	(27,545)	67,587	12/01/2024
70643Q-FW-3	PEMBROKE PINES FLA CAP IMPT RE		03/07/2023	JPMORGAN CHASE & CO.		1,702,264	1,620,000	1,948,309	1,739,843		(7,529)		(7,529)		1,732,314		(30,050)	(30,050)	22,050	12/01/2025
574218-8L-0	PENINSULA REGIONAL MEDICAL CENTER		11/10/2023	UMB BANK		627,247	700,000	684,250	685,127		199		199		685,326		(58,079)	(58,079)	34,650	07/01/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
550802-KL-5	PENNSYLVANIA COLLEGE OF TECH		11/02/2023	BANK OF AMERICA/MERRILL LYNCH		455,580	450,000	530,253	497,868		(16,132)		(16,132)		481,736		(26,156)	(26,156)	30,313	07/01/2025
550802-LA-8	PENNSYLVANIA COLLEGE OF TECH		04/26/2023	UNION BANK OF SWITZERLAND		571,883	650,000	650,000	650,000						650,000		(78,117)	(78,117)	12,677	07/01/2029
550802-LB-6	PENNSYLVANIA COLLEGE OF TECH		04/26/2023	UNION BANK OF SWITZERLAND		606,977	700,000	700,000	700,000						700,000		(93,023)	(93,023)	14,230	07/01/2030
550802-LC-4	PENNSYLVANIA COLLEGE OF TECH		04/26/2023	Market Axess		1,388,760	1,630,000	1,630,000	1,630,000						1,630,000		(241,240)	(241,240)	34,479	07/01/2031
550802-LE-0	PENNSYLVANIA COLLEGE OF TECH		04/26/2023	Market Axess		1,425,742	1,720,000	1,720,000	1,720,000						1,720,000		(294,258)	(294,258)	39,221	07/01/2033
70869P-NQ-6	PENNSYLVANIA ECONOMIC DEVELOPMENT		12/01/2023	MATURED		525,000	525,000	525,000	525,000						525,000				6,185	12/01/2023
708796-T6-4	PENNSYLVANIA HSG FIN AGY SINGL		05/19/2023	UMB BANK		949,506	950,000	1,033,505	989,411		(8,815)		(8,815)		980,596		(31,090)	(31,090)	21,734	10/01/2026
709144-NG-0	PENNSYLVANIA ST CTFS PARTN		07/01/2023	MATURED		250,000	250,000	277,615	252,836		(2,836)		(2,836)		250,000				12,500	07/01/2023
709144-NH-8	PENNSYLVANIA ST CTFS PARTN		04/04/2023	UMB BANK		102,846	100,000	112,281	103,179		(551)		(551)		102,628		218	218	3,819	07/01/2024
70917S-4D-2	PENNSYLVANIA ST HIGHER EDL FAC		07/11/2023	UMB BANK		199,582	200,000	210,898	207,185		(565)		(565)		206,620		(7,038)	(7,038)	6,933	03/01/2037
70917S-YF-4	PENNSYLVANIA ST HIGHER EDL FAC		02/15/2023	RBC DOMINION SECURITIES		3,716,755	3,545,000	3,837,746	3,777,790		(10,967)		(10,967)		3,766,823		(50,068)	(50,068)	89,610	08/15/2025
70917S-ZR-7	PENNSYLVANIA ST HIGHER EDL FAC		11/08/2023	EXCHANGE		8,920,129	8,855,000	9,041,398	8,940,252		(20,057)		(20,057)		8,920,195		(66)	(66)	317,796	06/15/2035
70917S-ZS-5	PENNSYLVANIA ST HIGHER EDL FAC		11/08/2023	EXCHANGE		9,507,450	9,445,000	9,623,605	9,526,741		(19,224)		(19,224)		9,507,517		(67)	(67)	338,971	06/15/2036
709221-UA-1	PENNSYLVANIA ST TPK COMMN OIL		08/16/2023	JANNEY MONTGOMERY SCOTT LLC		522,236	520,000	630,699	536,093		(11,052)		(11,052)		525,041		(2,805)	(2,805)	18,561	12/01/2023
709224-YM-5	PENNSYLVANIA ST TPK COMMN TPK		12/01/2023	MATURED		155,000	155,000	184,495	159,602		(4,602)		(4,602)		155,000				7,750	12/01/2023
709224-ZG-7	PENNSYLVANIA ST TPK COMMN TPK		03/07/2023	SEIBERT, BRANFORD INC.		2,457,468	2,290,000	2,796,937	2,520,277		(10,657)		(10,657)		2,509,619		(52,152)	(52,152)	31,169	12/01/2026
714033-BM-8	PERKASIE PA REGL AUTH WTR & SW REV		12/07/2023	JANNEY MONTGOMERY SCOTT LLC		182,466	175,000	202,892	192,725		(3,166)		(3,166)		189,558		(7,093)	(7,093)	9,528	02/01/2029
717817-WC-0	PHILADELPHIA ARPT SYS		10/04/2023	JANNEY MONTGOMERY SCOTT LLC		7,514,417	7,490,000	7,795,892	7,707,994		(109,933)		(109,933)		7,598,061		(83,643)	(83,643)	473,326	07/01/2024
717817-XG-0	PHILADELPHIA ARPT SYS		10/31/2023	OPPENHEIMER & CO., INC.		9,971,782	9,855,000	10,512,799	10,419,490		(129,250)		(129,250)		10,290,240		(318,458)	(318,458)	658,369	07/01/2026
717817-SX-9	PHILADELPHIA PA ARPT REV		07/01/2023	MATURED		200,000	200,000	231,604	203,000		(3,000)		(3,000)		200,000				10,000	07/01/2023
717817-SY-7	PHILADELPHIA PA ARPT REV		04/03/2023	UMB BANK		411,116	400,000	471,240	417,221		(2,967)		(2,967)		414,254		(3,138)	(3,138)	15,222	07/01/2024
717817-TB-6	PHILADELPHIA PA ARPT REV		12/07/2023	STIFEL CAPITAL MARKETS		537,180	500,000	610,155	555,137		(11,090)		(11,090)		544,047		(6,867)	(6,867)	36,111	07/01/2027
717817-TV-2	PHILADELPHIA PA ARPT REV		07/01/2023	MATURED		2,000,000	2,000,000	2,296,820	2,028,295		(28,295)		(28,295)		2,000,000				100,000	07/01/2023
717817-TY-6	PHILADELPHIA PA ARPT REV		11/02/2023	SAMUEL A. RAMIREZ & COMPANY, INC.		2,537,650	2,500,000	2,975,325	2,707,328		(48,577)		(48,577)		2,658,751		(121,101)	(121,101)	168,403	07/01/2026
71783D-BK-0	PHILADELPHIA PA AUTH FOR INDL		11/29/2023	UMB BANK		766,268	750,000	844,943	786,482		(14,048)		(14,048)		772,434		(6,167)	(6,167)	40,625	05/01/2025
717893-Y8-8	PHILADELPHIA PA WTR & WASTEWTR		05/22/2023	UMB BANK		1,518,561	1,350,000	1,561,424	1,554,462		(7,464)		(7,464)		1,546,998		(28,437)	(28,437)	32,438	06/01/2036
71883M-NC-4	PHOENIX ARIZ CIVIC IMPT CORP A		07/01/2023	MATURED		900,000	900,000	995,364	910,930		(10,930)		(10,930)		900,000				45,000	07/01/2023
71883M-ND-2	PHOENIX ARIZ CIVIC IMPT CORP A		06/08/2023	MORGAN STANLEY		1,199,884	1,185,000	1,328,160	1,225,506		(11,918)		(11,918)		1,213,589		(13,705)	(13,705)	56,123	07/01/2024
71883R-PS-6	PHOENIX ARIZ CIVIC IMPT CORP W		05/10/2023	STIFEL CAPITAL MARKETS		816,410	700,000	923,706	867,569		(7,685)		(7,685)		859,885		(43,475)	(43,475)	30,236	07/01/2031
71883R-PY-3	PHOENIX ARIZ CIVIC IMPT CORP W		07/26/2023	OPPENHEIMER & CO., INC.		141,119	125,000	161,669	152,552		(1,982)		(1,982)		150,570		(9,451)	(9,451)	6,719	07/01/2037
71883R-PZ-0	PHOENIX ARIZ CIVIC IMPT CORP W		05/31/2023	UMB BANK		777,903	700,000	902,328	852,103		(7,961)		(7,961)		844,142		(66,239)	(66,239)	32,181	07/01/2038
71883R-QE-6	PHOENIX ARIZ CIVIC IMPT CORP W		05/10/2023	FIRST TENNESSEE BANK		935,520	800,000	1,055,664	991,508		(8,782)		(8,782)		982,726		(47,206)	(47,206)	34,556	07/01/2031
36005F-GA-7	PIEDMONT HEALTHCARE		07/11/2023	UMB BANK		252,260	250,000	280,375	271,271		(1,616)		(1,616)		269,655		(17,395)	(17,395)	10,333	07/01/2037
720175-YG-7	PIEDMONT MUN PWR AGY S C ELEC		07/18/2023	WELLS FARGO		750,185	745,000	868,141	764,322		(10,630)		(10,630)		753,692		(3,507)	(3,507)	39,216	01/01/2024
720175-YR-3	PIEDMONT MUN PWR AGY S C ELEC		06/08/2023	INTL FCStone		805,352	800,000	945,896	824,610		(10,955)		(10,955)		813,656		(8,304)	(8,304)	37,889	01/01/2024
720175-YS-1	PIEDMONT MUN PWR AGY S C ELEC		10/04/2023	UMB BANK		202,300	200,000	238,968	211,381		(4,295)		(4,295)		207,086		(4,786)	(4,786)	12,639	01/01/2025
721664-JG-6	PIMA CNTY ARIZ		12/01/2023	MATURED		3,435,000	3,435,000	3,435,000	3,435,000						3,435,000				180,249	12/01/2023
721876-TQ-3	PIMA CNTY ARIZ SWR REV		12/18/2023	DUNCAN-WILLIAMS, INC.		964,863	875,000	1,042,440	971,066		(15,876)		(15,876)		955,190		9,673	9,673	64,288	07/01/2030
721876-TR-1	PIMA CNTY ARIZ SWR REV		04/11/2023	THE HUNTINGTON INVESTMENT COMPANY		1,024,380	900,000	1,067,832	996,395		(4,618)		(4,618)		991,776		32,604	32,604	35,250	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
721876-TS-9	PIMA CNTY ARIZ SWR REV		04/14/2023	SUNTRUST INVESTMENT SERVICES, INC.		1,299,581	1,150,000	1,362,210	1,271,936		(6,125)		(6,125)		1,265,810		33,770	33,770	45,840	07/01/2032
721876-TT-7	PIMA CNTY ARIZ SWR REV		04/11/2023	THE HUNTINGTON INVESTMENT COMPANY		1,135,870	1,000,000	1,180,650	1,103,891		(4,970)		(4,970)		1,098,921		36,949	36,949	39,167	07/01/2033
725304-VY-2	PITTSBURGH PA WTR & SWR AUTH		07/11/2023	UMB BANK		209,016	200,000	239,180	231,373		(2,046)		(2,046)		229,328		(20,312)	(20,312)	6,933	09/01/2035
725304-WB-1	PITTSBURGH PA WTR & SWR AUTH		09/20/2023	UMB BANK		352,572	355,000	418,289	405,768		(4,478)		(4,478)		401,290		(48,718)	(48,718)	15,028	09/01/2038
73358W-4V-3	PORT AUTHORITY OF NEW YORK AND NEW		07/01/2023	MATURED		19,980,000	19,980,000	20,070,918	20,009,397		(29,397)		(29,397)		19,980,000				216,983	07/01/2023
735000-RM-5	PORT OAKLAND CALIF REV		10/18/2023	RBC DOMINION SECURITIES		1,316,835	1,300,000	1,581,788	1,402,401		(28,386)		(28,386)		1,374,015		(57,180)	(57,180)	63,014	11/01/2025
735240-K9-3	PORT PORTLAND ORE ARPT REV		06/07/2023	GOLDMAN, SACHS & CO.		1,000,410	1,000,000	1,156,700	1,013,045		(11,451)		(11,451)		1,001,594		(1,184)	(1,184)	46,944	07/01/2023
735389-B4-9	PORT SEATTLE WASH REV		11/03/2023	RBC DOMINION SECURITIES		4,589,325	4,500,000	5,479,785	4,898,191		(98,717)		(98,717)		4,799,474		(210,149)	(210,149)	228,750	05/01/2026
735389-C2-2	PORT SEATTLE WASH REV		05/01/2023	MATURED		8,280,000	8,280,000	9,270,040	8,351,453		(71,453)		(71,453)		8,280,000				207,000	05/01/2023
735389-C3-0	PORT SEATTLE WASH REV		10/04/2023	JANNEY MONTGOMERY SCOTT LLC		11,044,000	11,000,000	12,471,030	11,353,793		(201,263)		(201,263)		11,152,530		(108,530)	(108,530)	511,806	05/01/2024
735389-F2-9	PORT SEATTLE WASH REV		10/04/2023	JANNEY MONTGOMERY SCOTT LLC		5,470,983	5,450,000	6,178,829	5,625,288		(99,716)		(99,716)		5,525,572		(54,589)	(54,589)	253,576	05/01/2024
735389-SN-9	PORT SEATTLE WASH REV		06/07/2023	JPMORGAN CHASE & CO.		1,550,961	1,550,000	1,817,732	1,573,095		(20,272)		(20,272)		1,552,823		(1,862)	(1,862)	72,764	07/01/2023
735389-ZN-1	PORT SEATTLE WASH REV		11/03/2023	Various		4,373,004	4,305,000	5,242,328	4,685,936		(91,806)		(91,806)		4,594,130		(221,126)	(221,126)	213,788	05/01/2026
735351-DQ-8	PORT ST LUCIE FLA UTIL SYS REV		08/22/2023	UMB BANK		101,099	100,000	117,290	112,508		(1,112)		(1,112)		111,396		(10,297)	(10,297)	3,256	05/01/2037
736398-AT-5	PORTERVILLE CALIF WTR REV CTFS		06/16/2023	UMB BANK		204,618	200,000	239,416	231,978		(1,860)		(1,860)		230,117		(25,499)	(25,499)	6,800	08/15/2038
736398-AX-6	PORTERVILLE CALIF WTR REV CTFS		08/10/2023	UMB BANK		249,275	250,000	293,030	284,992		(2,647)		(2,647)		282,345		(33,070)	(33,070)	11,272	08/15/2050
735240-T7-8	PORTLAND INTL AIRPORT OR		06/20/2023	UMB BANK		411,704	400,000	435,236	426,967		(1,536)		(1,536)		425,431		(13,727)	(13,727)	15,600	07/01/2037
735240-V3-4	PORTLAND INTL AIRPORT OR		06/07/2023	JPMORGAN CHASE & CO.		2,001,120	2,000,000	2,181,660	2,029,296		(25,716)		(25,716)		2,003,581		(2,461)	(2,461)	93,889	07/01/2023
735240-V4-2	PORTLAND INTL AIRPORT OR		10/17/2023	MORGAN STANLEY		1,340,674	1,335,000	1,489,326	1,391,865		(30,130)		(30,130)		1,361,735		(21,061)	(21,061)	86,775	07/01/2024
735240-V6-7	PORTLAND INTL AIRPORT OR		10/31/2023	RBC DOMINION SECURITIES		1,165,939	1,150,000	1,333,793	1,257,071		(24,849)		(24,849)		1,232,222		(66,283)	(66,283)	76,826	07/01/2026
735240-Y4-9	PORTLAND INTL AIRPORT OR		07/01/2023	MATURED		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				11,000	07/01/2023
74414L-AD-0	PROVO CITY UTAH SCH DIST MUN B		02/15/2023	JPMORGAN CHASE & CO.		3,590,152	3,355,000	3,524,528	3,516,582		(6,092)		(6,092)		3,510,491		79,661	79,661	70,828	03/15/2026
744829-ED-0	PUEBLO CNTY COLO COP		05/03/2023	MESIROW FINANCIAL, INC.		426,560	570,000	570,000	570,000						570,000		(143,441)	(143,441)	8,110	09/15/2035
744829-EE-8	PUEBLO CNTY COLO COP		05/03/2023	Market Axess		439,200	600,000	600,000	600,000						600,000		(160,800)	(160,800)	8,844	09/15/2036
746189-ZV-4	PURDUE UNIV IND		04/11/2023	CABRERA CAPITAL MARKETS, INC		1,033,677	850,000	979,379	972,591		(3,609)		(3,609)		968,982		64,695	64,695	35,063	07/01/2031
746189-ZW-2	PURDUE UNIV IND		04/11/2023	THE HUNTINGTON INVESTMENT COMPANY		681,417	550,000	639,573	635,417		(2,210)		(2,210)		633,206		48,211	48,211	22,688	07/01/2032
74823Y-EF-8	QUEEN CREEK ARIZ EXCISE TAX		07/31/2023	UMB BANK		103,987	100,000	118,888	114,537		(1,049)		(1,049)		113,488		(9,501)	(9,501)	4,011	08/01/2037
74823Y-EG-6	QUEEN CREEK ARIZ EXCISE TAX		06/23/2023	UMB BANK		1,136,221	1,100,000	1,303,335	1,256,564		(8,970)		(8,970)		1,247,594		(111,373)	(111,373)	38,844	08/01/2038
751060-BQ-6	RALEIGH CNTY WV BLDG COMMN PUB OFF 99		10/10/2023	Various		1,060,522	1,060,000	1,034,486	1,056,758		774		774		1,057,532		2,990	2,990	58,166	10/01/2025
751073-KW-6	RALEIGH-DURHAM N C ARPT AUTH A		05/01/2023	MATURED		300,000	300,000	347,175	302,729		(2,729)		(2,729)		300,000				7,500	05/01/2023
76222F-CR-7	RHODE IS INFRASTRUCTURE BK SAF		04/10/2023	THE HUNTINGTON INVESTMENT COMPANY		2,487,976	2,245,000	2,598,655	2,486,732		(9,314)		(9,314)		2,477,419		10,558	10,558	47,644	10/01/2032
76221U-FU-5	RHODE IS INFRASTRUCTURE BK WTR		09/20/2023	UMB BANK		322,450	315,000	336,697	326,721		(1,677)		(1,677)		325,044		(2,595)	(2,595)	12,285	10/01/2034
762315-QV-4	RHODE ISLAND ST STUDENT LN AUT		12/01/2023	MATURED		650,000	650,000	731,081	666,837		(16,837)		(16,837)		650,000				32,500	12/01/2023
762323-BN-2	RHODE ISLAND ST STUDENT LN AUTH		12/01/2023	MATURED		370,000	370,000	370,000	370,000						370,000				3,689	12/01/2023
765433-LN-5	RICHMOND VA UTIL SYS REV		01/15/2023	MATURED		500,000	500,000	500,000	500,000						500,000				4,553	01/15/2023
45506D-8G-3	ROSE-HULMAN INSTITUTE OF TECH IN		10/11/2023	MORGAN STANLEY		2,595,098	2,560,000	2,875,059	2,716,582		(49,796)		(49,796)		2,666,786		(71,688)	(71,688)	110,933	06/01/2025
45506E-BC-6	ROSE-HULMAN INSTITUTE OF TECH IN		12/04/2023	Headlands Tech Global Markets LLC		187,038	180,000	220,651	210,181		(6,237)		(6,237)		203,944		(16,906)	(16,906)	9,125	06/01/2027
45506E-BD-4	ROSE-HULMAN INSTITUTE OF TECH IN		12/04/2023	Millennium Advisors		183,423	175,000	218,720	209,164		(5,704)		(5,704)		203,459		(20,037)	(20,037)	8,872	06/01/2028
45506E-BE-2	ROSE-HULMAN INSTITUTE OF TECH IN		12/04/2023	MORGAN STANLEY		186,939	175,000	222,219	213,291		(5,339)		(5,339)		207,952		(21,014)	(21,014)	8,872	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
45506E-BF-9	ROSE-HULMAN INSTITUTE OF TECH IN		12/04/2023	Headlands Tech Global Markets LLC		215,700	200,000	257,754	248,165		(5,744)		(5,744)		242,421		(26,721)	(26,721)	10,139	06/01/2030
45506E-BG-7	ROSE-HULMAN INSTITUTE OF TECH IN		12/04/2023	Headlands Tech Global Markets LLC		198,357	185,000	236,992	228,386		(5,160)		(5,160)		223,226		(24,869)	(24,869)	9,378	06/01/2031
45506E-BH-5	ROSE-HULMAN INSTITUTE OF TECH IN		12/04/2023	MORGAN STANLEY		215,350	200,000	255,054	245,961		(5,456)		(5,456)		240,506		(25,156)	(25,156)	10,139	06/01/2032
45506E-BJ-1	ROSE-HULMAN INSTITUTE OF TECH IN		12/04/2023	MORGAN STANLEY		201,134	200,000	235,136	229,372		(3,466)		(3,466)		225,906		(24,772)	(24,772)	8,111	06/01/2033
45506E-BK-8	ROSE-HULMAN INSTITUTE OF TECH IN		12/04/2023	Headlands Tech Global Markets LLC		222,795	225,000	263,918	257,541		(3,836)		(3,836)		253,705		(30,910)	(30,910)	9,125	06/01/2034
13281N-YH-9	ROWAN UNIVERSITY		02/15/2023	SEIBERT, BRANFORD INC.		4,672,689	4,365,000	5,386,323	4,975,383		(21,975)		(21,975)		4,953,408		(280,719)	(280,719)	137,013	07/01/2026
13281N-YK-2	ROWAN UNIVERSITY		10/02/2023	SEIBERT, BRANFORD INC.		1,681,959	1,595,000	2,055,891	1,919,475		(43,371)		(43,371)		1,876,103		(194,144)	(194,144)	100,131	07/01/2028
782816-CE-0	RUSSELLVILLE ARK WTR & SWR REV		07/01/2023	MATURED		410,000	410,000	410,000	410,000						410,000				2,649	07/01/2023
782816-CS-9	RUSSELLVILLE ARK WTR & SWR REV		04/26/2023	PIPER JAFFRAY INC.		339,709	445,000	445,000	445,000						445,000		(105,291)	(105,291)	8,646	07/01/2035
786134-WE-2	SACRAMENTO CNTY CALIF SANTN DI		12/01/2023	MATURED		1,350,000	1,350,000	1,350,000	1,350,000						1,350,000				10,247	12/01/2023
78689H-KL-9	SAGINAW VY ST UNIV MICH REV		07/01/2023	MATURED		110,000	110,000	131,852	111,622		(1,622)		(1,622)		110,000				5,500	07/01/2023
79467B-AF-2	SALES TAX SECURITIZATION CORP		10/11/2023	MORGAN STANLEY		1,772,540	1,750,000	2,077,023	1,847,826		(37,854)		(37,854)		1,809,972		(37,432)	(37,432)	112,292	01/01/2025
79467B-BS-3	SALES TAX SECURITIZATION CORP		10/18/2023	MORGAN STANLEY		4,047,000	4,000,000	4,449,660	4,197,781		(78,491)		(78,491)		4,119,290		(72,290)	(72,290)	260,556	01/01/2025
79467B-DV-4	SALES TAX SECURITIZATION CORP		01/01/2023	MATURED		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				51,350	01/01/2023
795576-FH-5	SALT LAKE CITY UTAH ARPT REV		10/06/2023	JANNEY MONTGOMERY SCOTT LLC		1,268,137	1,265,000	1,485,515	1,313,167		(24,784)		(24,784)		1,288,383		(20,246)	(20,246)	80,819	07/01/2024
795576-GT-8	SALT LAKE CITY UTAH ARPT REV		06/07/2023	JPMORGAN CHASE & CO.		4,002,080	4,000,000	4,400,680	4,045,375		(39,829)		(39,829)		4,005,546		(3,466)	(3,466)	187,778	07/01/2023
795576-GU-5	SALT LAKE CITY UTAH ARPT REV		10/17/2023	UMB BANK		1,003,220	1,000,000	1,112,280	1,031,493		(16,648)		(16,648)		1,014,845		(11,625)	(11,625)	65,000	07/01/2024
795576-GV-3	SALT LAKE CITY UTAH ARPT REV		11/15/2023	UMB BANK		3,738,543	3,685,000	4,131,880	3,863,006		(61,054)		(61,054)		3,801,952		(63,409)	(63,409)	253,856	07/01/2025
79560Q-CR-7	SALT LAKE CITY UTAH SALES TAX		11/15/2023	UMB BANK		417,458	410,000	508,170	438,272		(11,800)		(11,800)		426,471		(9,013)	(9,013)	26,536	02/01/2025
795681-GZ-2	SALT LAKE CNTY UTAH MUN BLDG A		12/07/2023	WELLS FARGO		995,235	925,000	1,109,926	1,036,154		(19,815)		(19,815)		1,016,339		(21,104)	(21,104)	65,007	01/15/2033
795681-HA-6	SALT LAKE CNTY UTAH MUN BLDG A		12/07/2023	WELLS FARGO		828,097	770,000	921,251	860,976		(16,204)		(16,204)		844,772		(16,675)	(16,675)	54,114	01/15/2034
79642G-AN-2	SAN ANTONIO TEX WTR REV		12/07/2023	SUNTRUST INVESTMENT SERVICES, INC.		435,264	400,000	470,048	440,249		(6,623)		(6,623)		433,626		1,638	1,638	21,444	05/15/2031
79739G-FX-9	SAN DIEGO CNTY CALIF REGL ARPT		07/01/2023	MATURED		1,000,000	1,000,000	1,180,500	1,016,007		(16,007)		(16,007)		1,000,000				50,000	07/01/2023
79739G-FY-7	SAN DIEGO CNTY CALIF REGL ARPT		10/04/2023	Academy Securities		1,007,360	1,000,000	1,199,150	1,045,476		(23,015)		(23,015)		1,022,461		(15,101)	(15,101)	63,194	07/01/2024
79739G-FZ-4	SAN DIEGO CNTY CALIF REGL ARPT		10/11/2023	UMB BANK		506,690	500,000	605,575	535,259		(10,860)		(10,860)		524,399		(17,709)	(17,709)	32,083	07/01/2025
79739G-GA-8	SAN DIEGO CNTY CALIF REGL ARPT		05/16/2023	UMB BANK		421,484	400,000	486,920	436,258		(3,809)		(3,809)		432,449		(10,965)	(10,965)	17,611	07/01/2026
79739G-PB-6	SAN DIEGO REG AIRPORT		07/01/2023	MATURED		7,215,000	7,215,000	7,215,000	7,215,000						7,215,000				47,186	07/01/2023
797506-BM-3	SAN DIEGUITO CALIF SCH FACS FI		12/07/2023	STIFEL CAPITAL MARKETS		1,418,612	1,300,000	1,497,964	1,416,397		(19,920)		(19,920)		1,396,477		22,135	22,135	83,056	03/01/2034
79766D-PT-0	SAN FRANCISCO CALIF CITY & CNT		05/01/2023	ASSIGNMENT OF SECURITIES		80,000	80,000	84,956	80,710		(710)		(710)		80,000				1,200	05/01/2025
79766D-RQ-4	SAN FRANCISCO CALIF CITY & CNT		05/01/2023	MATURED		5,000	5,000	5,549	5,052		(52)		(52)		5,000				125	05/01/2023
798136-VB-0	SAN JOSE CALIF ARPT REV		03/01/2023	MATURED		575,000	575,000	663,452	577,654		(2,654)		(2,654)		575,000				14,375	03/01/2023
798136-VC-8	SAN JOSE CALIF ARPT REV		10/10/2023	UMB BANK		671,380	670,000	779,518	689,832		(13,212)		(13,212)		676,620		(5,239)	(5,239)	37,315	03/01/2024
798136-VD-6	SAN JOSE CALIF ARPT REV		10/11/2023	UMB BANK		605,892	600,000	702,090	630,134		(10,702)		(10,702)		619,432		(13,540)	(13,540)	33,500	03/01/2025
798136-WZ-6	SAN JOSE CALIF ARPT REV		05/16/2023	UMB BANK		1,097,470	1,000,000	1,120,650	1,109,420		(6,181)		(6,181)		1,103,239		(5,769)	(5,769)	35,694	03/01/2029
798736-AV-6	SAN LUIS UNIT/WESTLANDS WTR DI		09/01/2023	MATURED		1,125,000	1,125,000	1,125,000	1,125,000						1,125,000				14,063	09/01/2023
79905V-AV-3	SAN MATEO FOSTER CITY CALIF PU		07/10/2023	UMB BANK		815,941	800,000	897,880	866,343		(4,611)		(4,611)		861,732		(45,791)	(45,791)	29,200	08/01/2039
801747-AB-2	SANTA CRUZ CALIF MET TRAN DIST		08/01/2023	MATURED		275,000	275,000	275,000	275,000						275,000				4,507	08/01/2023
802242-FU-6	SANTA MARGARITA CALIF WTR DIST		08/04/2023	UMB BANK		162,773	160,000	194,101	168,475		(3,036)		(3,036)		165,439		(2,666)	(2,666)	7,489	09/01/2024
80329K-DP-3	SARASOTA CNTY FLA CAP IMPT REV		08/16/2023	WELLS FARGO		381,143	375,000	432,173	391,733		(5,950)		(5,950)		385,783		(4,641)	(4,641)	16,510	10/01/2024
80330Q-CT-0	SARASOTA CNTY FLA SCH BRD		12/07/2023	STERN BROTHERS		752,882	675,000	758,930	758,415		(11,177)		(11,177)		747,238		5,644	5,644	33,375	07/01/2029
80483C-QJ-3	SAVANNAH STATE UNIVERSITY		05/10/2023	UMB BANK		352,443	350,000	423,927	413,451		(2,550)		(2,550)		410,901		(58,458)	(58,458)	5,717	06/15/2040
810489-SV-7	SCOTTSDALE ARIZ MUN PPTY CORP		05/09/2023	BANK OF AMERICA/MERRILL LYNCH		668,866	655,000	793,664	685,781		(7,344)		(7,344)		678,438		(9,571)	(9,571)	28,201	07/01/2024
810489-SW-5	SCOTTSDALE ARIZ MUN PPTY CORP		08/29/2023	UMB BANK		195,903	190,000	232,438	203,832		(3,624)		(3,624)		200,207		(4,304)	(4,304)	11,083	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
812513-AG-4	SEASIDE ORE TRANSIENT LODGING		09/06/2023	Headlands Tech Global Markets LLC		215,452	215,000	234,073	220,866		(2,027)		(2,027)		218,839		(3,388)	(3,388)	6,283	12/15/2024
X81257-VA-D	SEATTLE CHILDREN HOSP		12/20/2023	CONVERSION		6,643,339	6,670,000	6,636,208	6,637,372		5,968		5,968		6,643,339				71,105	10/01/2027
81684K-CU-0	SEMITROPIC IMPT DIST SEMITROPI		08/01/2023	UMB BANK		117,906	115,000	140,784	122,238		(2,200)		(2,200)		120,037		(2,131)	(2,131)	3,865	12/01/2024
81684K-CW-6	SEMITROPIC IMPT DIST SEMITROPI		12/07/2023	BANK OF AMERICA/MERRILL LYNCH		362,790	340,000	425,945	378,780		(9,081)		(9,081)		369,699		(6,909)	(6,909)	17,472	12/01/2026
81684L-DU-7	SEMITROPIC IMPT DIST SEMITROPI		04/26/2023	Market Axess		1,280,685	1,500,000	1,500,000	1,500,000						1,500,000		(219,315)	(219,315)	19,863	12/01/2034
825485-WD-3	SHREVEPORT LA WTR & SWR REV		12/01/2023	MATURED		240,000	240,000	270,785	245,424		(5,424)		(5,424)		240,000				12,000	12/01/2023
825485-WE-1	SHREVEPORT LA WTR & SWR REV		09/06/2023	DUNCAN-WILLIAMS, INC.		761,018	750,000	854,603	782,718		(11,532)		(11,532)		771,187		(10,169)	(10,169)	28,854	12/01/2024
825485-WF-8	SHREVEPORT LA WTR & SWR REV		11/14/2023	BANK OF NEW YORK		1,738,655	1,690,000	1,942,402	1,794,392		(30,437)		(30,437)		1,763,955		(25,300)	(25,300)	80,979	12/01/2025
825485-WL-5	SHREVEPORT LA WTR & SWR REV		03/24/2023	MESIROW FINANCIAL, INC.		4,250,259	3,900,000	4,540,770	4,286,662		(14,454)		(14,454)		4,272,208		(21,949)	(21,949)	63,375	12/01/2030
825485-WW-1	SHREVEPORT LA WTR & SWR REV		03/24/2023	MESIROW FINANCIAL, INC.		1,253,432	1,145,000	1,343,188	1,264,371		(4,474)		(4,474)		1,259,898		(6,466)	(6,466)	18,606	12/01/2028
829596-TE-5	SIOUX FALLS S D SCH DIST NO 49		08/16/2023	JPMORGAN CHASE & CO.		276,667	275,000	325,930	284,305		(5,394)		(5,394)		278,911		(2,244)	(2,244)	14,399	02/01/2024
829596-TF-2	SIOUX FALLS S D SCH DIST NO 49		08/16/2023	MORGAN STANLEY		293,657	290,000	345,958	303,860		(5,469)		(5,469)		298,390		(4,733)	(4,733)	15,185	08/01/2024
829596-TM-7	SIOUX FALLS S D SCH DIST NO 49		12/07/2023	MORGAN STANLEY		182,691	170,000	210,061	190,012		(3,956)		(3,956)		186,056		(3,365)	(3,365)	11,569	08/01/2027
829596-UE-3	SIOUX FALLS S D SCH DIST NO 49		12/07/2023	UMB BANK		193,513	180,000	222,417	201,189		(4,189)		(4,189)		197,000		(3,488)	(3,488)	12,250	08/01/2027
829596-UP-8	SIOUX FALLS S D SCH DIST NO 49		02/01/2023	MATURED		150,000	150,000	174,905	150,417		(417)		(417)		150,000				3,750	02/01/2023
829596-UQ-6	SIOUX FALLS S D SCH DIST NO 49		08/01/2023	MATURED		175,000	175,000	206,007	178,326		(3,326)		(3,326)		175,000				8,750	08/01/2023
829596-UR-4	SIOUX FALLS S D SCH DIST NO 49		03/28/2023	UMB BANK		101,885	100,000	118,877	103,461		(785)		(785)		102,676		(791)	(791)	3,319	02/01/2024
829596-US-2	SIOUX FALLS S D SCH DIST NO 49		08/16/2023	JPMORGAN CHASE & CO.		303,987	300,000	359,907	314,867		(5,870)		(5,870)		308,997		(5,010)	(5,010)	15,708	08/01/2024
835818-JV-8	SOQUEL CREEK CALIF CNTY WTR DI		04/26/2023	PIPER JAFFRAY INC.		396,555	500,000	500,000	500,000						500,000		(103,445)	(103,445)	6,007	03/01/2032
835818-JX-4	SOQUEL CREEK CALIF CNTY WTR DI		04/26/2023	WELLS FARGO		497,822	650,000	650,000	650,000						650,000		(152,178)	(152,178)	8,665	03/01/2034
835818-JY-2	SOQUEL CREEK CALIF CNTY WTR DI		04/26/2023	WELLS FARGO		487,799	650,000	650,000	650,000						650,000		(162,201)	(162,201)	8,879	03/01/2035
83703F-HV-7	SOUTH CAROLINA JOBS-ECONOMIC D		08/25/2023	UMB BANK		401,988	400,000	479,304	412,661		(7,696)		(7,696)		404,965		(2,977)	(2,977)	21,556	02/01/2024
83703F-HX-3	SOUTH CAROLINA JOBS-ECONOMIC D		11/09/2023	PIPER JAFFRAY INC.		511,755	500,000	606,840	538,405		(10,516)		(10,516)		527,889		(16,134)	(16,134)	32,083	02/01/2026
83703F-KD-3	SOUTH CAROLINA JOBS-ECONOMIC D		11/01/2023	MATURED		350,000	350,000	397,611	357,807		(7,807)		(7,807)		350,000				17,500	11/01/2023
83703F-KE-1	SOUTH CAROLINA JOBS-ECONOMIC D		09/06/2023	Various		513,446	500,000	573,815	522,527		(5,399)		(5,399)		517,128		(3,682)	(3,682)	15,326	11/01/2024
83743M-BL-2	SOUTH COAST CALIF WTR DIST FIN		05/30/2023	UMB BANK		399,641	390,000	410,951	403,625		(848)		(848)		402,776		(3,136)	(3,136)	13,000	02/01/2038
837545-LN-0	SOUTH DAKOTA CONSERVANCY DIST		12/07/2023	KEYCORP		990,085	915,000	1,158,463	1,033,351		(23,505)		(23,505)		1,009,846		(19,761)	(19,761)	62,271	08/01/2027
83755V-Q2-3	SOUTH DAKOTA ST HEALTH & EDL F		11/01/2023	MATURED		700,000	700,000	700,000	700,000						700,000				5,208	11/01/2023
838810-DL-0	SOUTH MIAMI FLA HEALTH FACS AU		07/18/2023	GOLDMAN, SACHS & CO.		800,536	800,000	916,168	813,555		(12,039)		(12,039)		801,516		(980)	(980)	37,222	08/15/2023
840035-BV-0	SOUTH SAN FRANCISCO CALIF		04/03/2023	UMB BANK		390,003	370,000	397,839	392,718		(2,316)		(2,316)		390,402		(399)	(399)	6,213	06/01/2025
840035-CH-0	SOUTH SAN FRANCISCO CALIF		06/13/2023	UMB BANK		838,343	750,000	831,038	826,003		(4,133)		(4,133)		821,871		16,472	16,472	20,208	06/01/2037
842039-CQ-0	SOUTHEASTERN PA TRANSN AUTH RE		04/10/2023	UMB BANK		262,068	250,000	303,185	266,370		(2,082)		(2,082)		264,288		(2,221)	(2,221)	7,674	03/01/2025
842039-CS-6	SOUTHEASTERN PA TRANSN AUTH RE		12/07/2023	UNION BANK OF SWITZERLAND		469,326	440,000	545,244	489,341		(10,801)		(10,801)		478,541		(9,215)	(9,215)	28,111	03/01/2027
845040-LL-6	SOUTHWEST HIGHER ED AUTH INC T		10/01/2023	MATURED		400,000	400,000	462,820	408,579		(8,579)		(8,579)		400,000				20,000	10/01/2023
845040-LM-4	SOUTHWEST HIGHER ED AUTH INC T		05/02/2023	UMB BANK		205,370	200,000	234,814	209,487		(1,823)		(1,823)		207,664		(2,294)	(2,294)	5,917	10/01/2024
845040-LN-2	SOUTHWEST HIGHER ED AUTH INC T		04/24/2023	UMB BANK		263,853	250,000	297,240	267,675		(1,994)		(1,994)		265,681		(1,828)	(1,828)	7,118	10/01/2025
845040-LQ-5	SOUTHWEST HIGHER ED AUTH INC T		12/07/2023	SUNTRUST INVESTMENT SERVICES, INC.		393,123	365,000	442,665	405,100		(7,597)		(7,597)		397,503		(4,380)	(4,380)	21,799	10/01/2027
850309-AJ-4	SPRINGDALE ARK WTR & SWR REV		06/07/2023	CREWS & ASSOC.		776,527	775,000	803,435	790,249		(10,026)		(10,026)		780,223		(3,696)	(3,696)	39,719	09/01/2023
850309-AL-9	SPRINGDALE ARK WTR & SWR REV		10/17/2023	RBC DOMINION SECURITIES		610,656	600,000	649,254	640,687		(11,942)		(11,942)		628,745		(18,089)	(18,089)	41,583	09/01/2025
850309-AM-7	SPRINGDALE ARK WTR & SWR REV		10/26/2023	RBC DOMINION SECURITIES		1,028,480	1,000,000	1,103,990	1,090,336		(19,776)		(19,776)		1,070,559		(42,079)	(42,079)	70,833	09/01/2026
790420-NE-9	ST JOHNS CNTY FLA WTR & SWR RE		06/01/2023	MATURED		200,000	200,000	246,198	203,030		(3,030)		(3,030)		200,000				5,000	06/01/2023
791638-F3-8	ST LOUIS MO ARPT REV		07/01/2023	MATURED		1,190,000	1,190,000	1,402,225	1,208,570		(18,570)		(18,570)		1,190,000				59,500	07/01/2023
791638-F4-6	ST LOUIS MO ARPT REV		10/04/2023	JPMORGAN CHASE & CO.		1,313,655	1,310,000	1,563,904	1,367,392		(29,035)		(29,035)		1,338,357		(24,702)	(24,702)	82,785	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
791638-F5-3	ST LOUIS MO ARPT REV		10/18/2023	JPMORGAN CHASE & CO.		2,521,650	2,500,000	3,011,400	2,669,368		(53,423)		(53,423)		2,615,945		(94,295)	(94,295)	162,847	07/01/2025
791638-F6-1	ST LOUIS MO ARPT REV		11/15/2023	UMB BANK		820,088	800,000	968,320	869,707		(16,952)		(16,952)		852,755		(32,667)	(32,667)	55,111	07/01/2026
852660-EH-8	STAMFORD CONN WTR POLLUTION CT		07/20/2023	UMB BANK		205,480	200,000	222,540	215,093		(1,261)		(1,261)		213,832		(8,352)	(8,352)	6,511	04/01/2039
861398-BW-4	STOCKTON CALIF PUB FING AUTH W		05/10/2023	MORGAN STANLEY		1,400,500	1,250,000	1,406,313	1,347,520		(5,609)		(5,609)		1,341,911		58,589	58,589	38,368	10/01/2031
861398-BY-0	STOCKTON CALIF PUB FING AUTH W		12/07/2023	UNION BANK OF SWITZERLAND		823,080	750,000	839,798	806,084		(8,452)		(8,452)		797,632		25,448	25,448	44,792	10/01/2033
861398-BZ-7	STOCKTON CALIF PUB FING AUTH W		12/07/2023	STIFEL CAPITAL MARKETS		1,366,188	1,245,000	1,388,586	1,334,761		(13,511)		(13,511)		1,321,250		44,938	44,938	74,354	10/01/2034
861398-CA-1	STOCKTON CALIF PUB FING AUTH W		09/06/2023	UMB BANK		963,199	885,000	983,182	946,433		(6,672)		(6,672)		939,761		23,437	23,437	41,423	10/01/2035
874461-JF-4	TALLAHASSEE FLA CONS UTIL SYS		10/04/2023	JPMORGAN CHASE & CO.		1,262,200	1,250,000	1,501,813	1,317,469		(29,173)		(29,173)		1,288,295		(26,095)	(26,095)	63,368	10/01/2025
874461-JG-2	TALLAHASSEE FLA CONS UTIL SYS		10/04/2023	JPMORGAN CHASE & CO.		1,009,530	1,000,000	1,201,450	1,053,975		(23,339)		(23,339)		1,030,636		(21,106)	(21,106)	50,694	10/01/2026
874461-JZ-0	TALLAHASSEE FLA CONS UTIL SYS		04/03/2023	UMB BANK		517,160	500,000	577,180	522,574		(3,303)		(3,303)		519,272		(2,112)	(2,112)	12,778	10/01/2024
874461-KG-0	TALLAHASSEE FLA CONS UTIL SYS		10/27/2023	PIPER JAFFRAY INC.		1,468,823	1,455,000	1,669,161	1,540,700		(25,287)		(25,287)		1,515,413		(46,590)	(46,590)	78,813	10/01/2031
874461-KJ-4	TALLAHASSEE FLA CONS UTIL SYS		11/01/2023	STEPHENS, INC.		630,313	625,000	713,444	660,453		(10,524)		(10,524)		649,929		(19,616)	(19,616)	34,028	10/01/2033
875143-AR-0	TAMPA FLA SPL ASSMT REV		12/07/2023	BARCLAYS		1,249,303	1,150,000	1,349,836	1,263,747		(18,857)		(18,857)		1,244,890		4,413	4,413	63,889	05/01/2034
875291-BC-9	TAMPA FLA WTR & WASTEWATER SYS		12/07/2023	THE HUNTINGTON INVESTMENT COMPANY		709,020	600,000	729,120	723,291		(10,631)		(10,631)		712,659		(3,639)	(3,639)	35,833	10/01/2034
875291-BF-2	TAMPA FLA WTR & WASTEWATER SYS		07/19/2023	Various		349,388	300,000	360,957	358,222		(2,503)		(2,503)		355,719		(6,331)	(6,331)	10,896	10/01/2037
875291-BQ-8	TAMPA FLA WTR & WASTEWATER SYS		04/11/2023	THE HUNTINGTON INVESTMENT COMPANY		995,904	800,000	979,440	971,302		(4,404)		(4,404)		966,898		29,006	29,006	21,333	10/01/2032
875291-BR-6	TAMPA FLA WTR & WASTEWATER SYS		04/11/2023	SUNTRUST INVESTMENT SERVICES, INC.		1,245,160	1,000,000	1,217,210	1,207,394		(5,313)		(5,313)		1,202,080		43,080	43,080	26,667	10/01/2033
87638T-FC-2	TARRANT CNTY TEX CULTURAL ED F		06/08/2023	GOLDMAN, SACHS & CO.		908,064	900,000	1,103,598	933,170		(13,152)		(13,152)		920,018		(11,954)	(11,954)	37,125	02/15/2024
880178-BS-6	TEMPLE UNIVERSITY		04/01/2023	MATURED		1,440,000	1,440,000	1,440,000	1,440,000						1,440,000				6,689	04/01/2023
41401P-CE-1	TEXAS MEDICAL CENTER CENTRAL HEATI		09/06/2023	Headlands Tech Global Markets LLC		330,495	330,000	385,278	338,571		(6,734)		(6,734)		331,836		(1,341)	(1,341)	13,429	11/15/2023
41401P-CF-8	TEXAS MEDICAL CENTER CENTRAL HEATI		09/06/2023	JPMORGAN CHASE & CO.		279,777	275,000	326,205	289,614		(5,292)		(5,292)		284,322		(4,545)	(4,545)	11,191	11/15/2024
41401P-CG-6	TEXAS MEDICAL CENTER CENTRAL HEATI		11/08/2023	RAYMOND JAMES & ASSOCIATES, INC.		871,548	850,000	1,024,111	916,704		(19,497)		(19,497)		897,207		(25,660)	(25,660)	41,910	11/15/2025
88276R-EU-2	TEXAS ST TECHNICAL COLLEGE		06/08/2023	MORGAN STANLEY		1,118,425	1,100,000	1,127,115	1,125,151		(6,971)		(6,971)		1,118,180		245	245	31,625	08/01/2024
88276R-EV-0	TEXAS ST TECHNICAL COLLEGE		10/19/2023	BANK OF AMERICA/MERRILL LYNCH		1,472,490	1,450,000	1,503,418	1,501,021		(15,535)		(15,535)		1,485,487		(12,997)	(12,997)	68,069	08/01/2025
88276R-EW-8	TEXAS ST TECHNICAL COLLEGE		10/24/2023	UMB BANK		1,797,600	1,750,000	1,830,588	1,827,998		(16,967)		(16,967)		1,811,031		(13,431)	(13,431)	82,882	08/01/2026
882854-D6-6	TEXAS WATER DEV BRD		04/10/2023	WELLS FARGO		4,445,080	4,000,000	4,738,600	4,388,590		(22,454)		(22,454)		4,366,136		78,944	78,944	139,444	08/01/2031
882854-P5-5	TEXAS WATER DEV BRD		05/10/2023	MORGAN STANLEY		3,357,690	3,000,000	3,501,390	3,308,231		(17,807)		(17,807)		3,290,425		67,265	67,265	86,250	10/15/2032
882854-Z3-9	TEXAS WATER DEV BRD		07/11/2023	UMB BANK		204,800	200,000	231,612	222,185		(1,625)		(1,625)		220,560		(15,760)	(15,760)	9,956	10/15/2037
882854-Z4-7	TEXAS WATER DEV BRD		06/07/2023	UMB BANK		255,023	250,000	288,545	277,067		(1,627)		(1,627)		275,440		(20,417)	(20,417)	11,500	10/15/2038
884708-AC-2	THOMASVILLE N C LTD OBLIG		05/01/2023	MATURED		245,000	245,000	270,301	247,008		(2,008)		(2,008)		245,000				6,125	05/01/2023
887440-BK-0	TIMPANOGOS SPL SVC DIST UTAH S		06/01/2023	MATURED		150,000	150,000	174,207	151,944		(1,944)		(1,944)		150,000				3,750	06/01/2023
887440-BP-9	TIMPANOGOS SPL SVC DIST UTAH S		09/05/2023	UMB BANK		226,204	225,000	249,291	230,648		(2,705)		(2,705)		227,944		(1,740)	(1,740)	6,900	06/01/2027
89602H-EV-5	TRIBOROUGH BRDG & TUNL AUTH N		02/16/2023	SUNTRUST INVESTMENT SERVICES, INC.		24,334,402	22,175,000	23,598,413	23,555,164		(36,190)		(36,190)		23,518,974		815,427	815,427	338,785	11/15/2027
89602H-EX-1	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		02/16/2023	SUNTRUST INVESTMENT SERVICES, INC.		13,179,240	12,000,000	12,770,280	12,746,876		(19,584)		(19,584)		12,727,292		451,948	451,948	183,333	11/15/2027
89546R-PA-6	TRI-CNTY MET TRANSN DIST ORE R		06/07/2023	JPMORGAN CHASE & CO.		602,190	600,000	714,774	614,774		(8,628)		(8,628)		606,145		(3,955)	(3,955)	20,667	10/01/2023
896564-WC-1	TRINITY RIV AUTH TEX DENTON CR		06/08/2023	JPMORGAN CHASE & CO.		505,170	500,000	595,920	516,427		(6,744)		(6,744)		509,682		(4,512)	(4,512)	21,597	02/01/2024
896564-WD-9	TRINITY RIV AUTH TEX DENTON CR		11/02/2023	UMB BANK		507,320	500,000	601,385	529,189		(11,722)		(11,722)		517,467		(10,147)	(10,147)	31,597	02/01/2025
899124-MD-0	TULARE CALIF SWR REV		11/15/2023	MATURED		815,000	815,000	815,000	815,000						815,000				8,810	11/15/2023
91417K-X4-8	UNIV OF COLORADO CO ENTERPRISE REV		04/14/2023	JEFFERIES & COMPANY, INC.		1,903,018	1,675,000	1,810,189	1,806,511		(6,615)		(6,615)		1,799,896		103,122	103,122	31,872	06/01/2029
914072-F8-1	UNIVERSITY ARK UNIV REV		09/06/2023	MORGAN STANLEY		145,283	145,000	178,131	149,480		(3,349)		(3,349)		146,131		(848)	(848)	5,578	12/01/2023
914072-F9-9	UNIVERSITY ARK UNIV REV		08/16/2023	MORGAN STANLEY		381,803	375,000	467,771	398,089		(7,516)		(7,516)		390,573		(8,770)	(8,770)	13,385	12/01/2024
914073-AC-5	UNIVERSITY ARK UNIV REV		10/01/2023	MATURED		770,000	770,000	770,000	770,000						770,000				5,513	10/01/2023

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
914115-L4-0	UNIVERSITY CENT ARK		10/25/2023	UMB BANK		476,594	470,000	567,149	504,526		(10,439)		(10,439)		494,088		(17,494)	(17,494)	27,156	09/01/2025
914115-M3-1	UNIVERSITY CENT ARK		12/07/2023	MORGAN STANLEY		208,640	200,000	226,050	212,723		(3,479)		(3,479)		209,245		(605)	(605)	11,111	11/01/2032
91417K-X2-2	UNIVERSITY COLO ENTERPRISE SYS		12/07/2023	BANK OF AMERICA/MERRILL LYNCH		107,642	100,000	123,335	111,499		(2,364)		(2,364)		109,135		(1,493)	(1,493)	5,139	06/01/2027
914716-R9-8	UNIVERSITY N C		04/26/2023	Market Axess		463,967	530,000	530,000	530,000						530,000		(66,033)	(66,033)	8,228	04/01/2031
914639-JB-6	UNIVERSITY NEB FACS CORP REV		03/07/2023	JEFFERIES & COMPANY, INC.		1,238,138	1,160,000	1,427,264	1,274,142		(5,893)		(5,893)		1,268,249		(30,111)	(30,111)	37,700	07/15/2026
914733-DC-1	UNIVERSITY NORTHN COLO GREELEY		09/06/2023	WELLS FARGO		176,643	175,000	200,386	181,447		(3,098)		(3,098)		178,349		(1,706)	(1,706)	6,733	06/01/2024
914733-DD-9	UNIVERSITY NORTHN COLO GREELEY		08/30/2023	UMB BANK		205,522	200,000	231,784	211,796		(3,187)		(3,187)		208,610		(3,088)	(3,088)	7,500	06/01/2025
914302-JS-4	UNIVERSITY OF HOUSTON		06/08/2023	JPMORGAN CHASE & CO.		505,650	500,000	525,625	517,744		(7,033)		(7,033)		510,711		(5,061)	(5,061)	23,819	02/15/2024
914302-JV-7	UNIVERSITY OF HOUSTON		07/25/2023	Various		1,296,062	1,200,000	1,348,728	1,333,192		(16,398)		(16,398)		1,316,794		(20,732)	(20,732)	62,000	02/15/2027
914302-JW-5	UNIVERSITY OF HOUSTON		12/07/2023	FIFTH THIRD SECURITIES, INC.		709,417	650,000	741,761	733,993		(14,757)		(14,757)		719,237		(9,820)	(9,820)	47,125	02/15/2028
914302-JX-3	UNIVERSITY OF HOUSTON		04/10/2023	JPMORGAN CHASE & CO.		1,444,375	1,250,000	1,443,038	1,429,389		(7,650)		(7,650)		1,421,739		22,636	22,636	49,132	02/15/2029
914302-JY-1	UNIVERSITY OF HOUSTON		04/03/2023	UMB BANK		1,168,990	1,000,000	1,168,820	1,158,612		(5,325)		(5,325)		1,153,287		15,703	15,703	38,333	02/15/2030
914302-JZ-8	UNIVERSITY OF HOUSTON		04/11/2023	JANNEY MONTGOMERY SCOTT LLC		1,799,460	1,500,000	1,774,035	1,759,618		(8,167)		(8,167)		1,751,451		48,009	48,009	59,167	02/15/2031
914302-KA-1	UNIVERSITY OF HOUSTON		04/11/2023	JANNEY MONTGOMERY SCOTT LLC		1,221,730	1,000,000	1,193,820	1,184,839		(5,089)		(5,089)		1,179,750		41,980	41,980	39,444	02/15/2032
914318-3A-6	UNIVERSITY OF IDAHO		09/06/2023	JPMORGAN CHASE & CO.		236,892	235,000	269,084	248,769		(7,551)		(7,551)		241,218		(4,326)	(4,326)	10,999	04/01/2024
914318-3B-4	UNIVERSITY OF IDAHO		04/03/2023	UMB BANK		235,600	225,000	267,377	248,318		(2,695)		(2,695)		245,623		(10,024)	(10,024)	5,750	04/01/2025
914318-3Q-1	UNIVERSITY OF IDAHO		05/30/2023	UMB BANK		305,679	275,000	365,519	349,910		(3,569)		(3,569)		346,342		(40,663)	(40,663)	9,167	04/01/2038
914318-3S-7	UNIVERSITY OF IDAHO		07/06/2023	UMB BANK		278,628	250,000	330,090	316,326		(3,972)		(3,972)		312,354		(33,726)	(33,726)	9,688	04/01/2040
914367-GQ-4	UNIVERSITY OF KANSAS HEALTH SYSTEM		10/04/2023	UMB BANK		492,194	500,000	563,540	546,170		(3,976)		(3,976)		542,194		(50,000)	(50,000)	20,100	03/01/2036
914713-T7-7	UNIVERSITY OF NORTH CAROLINA-CHAPE		04/25/2023	JPMORGAN CHASE & CO.		599,179	700,000	700,000	700,000						700,000		(100,821)	(100,821)	4,698	12/01/2029
915183-Z3-4	UNIVERSITY OF UTAH		12/18/2023	THE HUNTINGTON INVESTMENT COMPANY		3,931,769	3,280,000	3,954,007	3,925,418		(58,123)		(58,123)		3,867,295		64,474	64,474	238,711	08/01/2033
915183-Z4-2	UNIVERSITY OF UTAH		12/19/2023	BANK OF AMERICA/MERRILL LYNCH		5,443,565	4,530,000	5,434,279	5,396,036		(78,008)		(78,008)		5,318,028		125,537	125,537	330,313	08/01/2034
91476P-QA-9	UNIVERSITY OKLA REVS		10/23/2023	UMB BANK		3,367,743	3,290,000	3,431,766	3,425,766		(30,166)		(30,166)		3,395,600		(27,857)	(27,857)	216,592	07/01/2029
914845-RQ-7	UNIVERSITY SOUTH ALA UNIV REVS		05/03/2023	D.A. DAVIDSON & CO.		3,005,228	2,770,000	3,155,279	3,022,447		(12,570)		(12,570)		3,009,877		(4,649)	(4,649)	82,331	04/01/2036
24487R-EC-2	UNIVERSITY SYSTEM OF GEORGIA		05/16/2023	EXCHANGE		1,398,138	1,285,000	1,406,438	1,405,930		(7,734)		(7,734)		1,398,195		(57)	(57)	29,448	06/01/2030
24487R-ED-0	UNIVERSITY SYSTEM OF GEORGIA		05/16/2023	EXCHANGE		1,444,546	1,330,000	1,452,901	1,452,426		(7,822)		(7,822)		1,444,604		(58)	(58)	30,479	06/01/2031
24487R-EE-8	UNIVERSITY SYSTEM OF GEORGIA		05/16/2023	EXCHANGE		1,154,202	1,065,000	1,160,675	1,160,330		(6,083)		(6,083)		1,154,247		(45)	(45)	24,406	06/01/2032
915183-H6-7	UNIVERSITY UTAH UNIV REVS		04/14/2023	WELLS FARGO		2,067,666	1,820,000	2,173,535	2,028,584		(10,329)		(10,329)		2,018,255		49,410	49,410	64,964	08/01/2031
915200-ZF-9	UNIVERSITY VT & ST AGRIC COLLE		08/08/2023	UMB BANK		499,136	450,000	562,266	527,699		(6,535)		(6,535)		521,164		(22,028)	(22,028)	19,313	10/01/2034
91523N-UA-2	UNIVERSITY WASH UNIV REVS		04/01/2023	MATURED		610,000	610,000	610,000	610,000						610,000				4,258	04/01/2023
917547-ZV-6	UTAH ST BLDG OWNERSHIP AUTH LE		06/08/2023	JPMORGAN CHASE & CO.		629,362	620,000	718,357	642,986		(7,414)		(7,414)		635,572		(6,210)	(6,210)	17,825	05/15/2024
91754R-B3-0	UTAH ST BRD REGENTS REV		03/01/2023	MATURED		390,000	390,000	440,509	391,872		(1,872)		(1,872)		390,000				9,750	03/01/2023
91754R-B4-8	UTAH ST BRD REGENTS REV		09/06/2023	DUNCAN-WILLIAMS, INC.		201,316	200,000	229,364	206,318		(3,695)		(3,695)		202,623		(1,307)	(1,307)	10,194	03/01/2024
91756S-AB-9	UTAH TELECOMMUNICATION OPEN INFRAS		09/06/2023	RBC DOMINION SECURITIES		252,280	250,000	257,130	256,740		(3,231)		(3,231)		253,508		(1,228)	(1,228)	9,618	06/01/2024
91756S-AC-7	UTAH TELECOMMUNICATION OPEN INFRAS		10/19/2023	UMB BANK		609,006	600,000	627,216	626,336		(8,625)		(8,625)		617,711		(8,705)	(8,705)	26,833	06/01/2025
91756S-AH-6	UTAH TELECOMMUNICATION OPEN INFRAS		05/17/2023	UMB BANK		571,460	500,000	554,310	553,774		(2,465)		(2,465)		551,309		20,151	20,151	11,667	06/01/2030
917572-XK-0	UTAH WTR FIN AGY REV		09/06/2023	JPMORGAN CHASE & CO.		226,611	225,000	272,266	233,750		(5,125)		(5,125)		228,625		(2,014)	(2,014)	11,469	03/01/2024
917572-XL-8	UTAH WTR FIN AGY REV		11/15/2023	UMB BANK		509,725	500,000	614,845	534,393		(13,781)		(13,781)		520,612		(10,887)	(10,887)	30,278	03/01/2025
45470E-AE-5	VALPARAISO UNIVERSITY IN		03/23/2023	UMB BANK		356,071	345,000	400,266	380,749		(3,057)		(3,057)		377,692		(21,621)	(21,621)	8,433	10/01/2025
45470E-AG-0	VALPARAISO UNIVERSITY IN		04/12/2023	Headlands Tech Global Markets LLC		256,099	245,000	296,109	284,045		(2,271)		(2,271)		281,774		(25,675)	(25,675)	6,567	10/01/2027
45470E-AJ-4	VALPARAISO UNIVERSITY IN		04/12/2023	Headlands Tech Global Markets LLC		241,268	225,000	280,008	270,406		(1,812)		(1,812)		268,594		(27,326)	(27,326)	6,031	10/01/2029

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
45470E-AM-7	VALPARAISO UNIVERSITY IN		04/12/2023	Headlands Tech Global Markets LLC		288,612	265,000	336,611	326,840		(1,848)		(1,848)		324,992		(36,381)	(36,381)	7,103	10/01/2032
45470E-AN-5	VALPARAISO UNIVERSITY IN		04/12/2023	Headlands Tech Global Markets LLC		183,991	170,000	215,399	209,213		(1,170)		(1,170)		208,042		(24,051)	(24,051)	4,557	10/01/2033
45470E-AP-0	VALPARAISO UNIVERSITY IN		04/12/2023	BANK OF NEW YORK		497,355	500,000	583,450	572,120		(2,145)		(2,145)		569,976		(72,621)	(72,621)	10,722	10/01/2034
45470E-AQ-8	VALPARAISO UNIVERSITY IN		04/12/2023	RAYMOND JAMES & ASSOCIATES, INC.		166,195	170,000	198,033	194,230		(720)		(720)		193,511		(27,315)	(27,315)	3,646	10/01/2035
041438-GK-2	VIRGINIA HOSPITAL CTR ARLINGTON HE		07/01/2023	MATURED		720,000	720,000	788,530	731,270		(11,270)		(11,270)		720,000				36,000	07/01/2023
041438-GM-8	VIRGINIA HOSPITAL CTR ARLINGTON HE		11/02/2023	UMB BANK		961,638	950,000	1,084,881	1,017,711		(22,573)		(22,573)		995,137		(33,500)	(33,500)	63,993	07/01/2025
041438-GN-6	VIRGINIA HOSPITAL CTR ARLINGTON HE		10/31/2023	UMB BANK		733,788	720,000	836,503	788,566		(15,925)		(15,925)		772,640		(38,852)	(38,852)	48,100	07/01/2026
928075-FU-9	VIRGINIA PORT AUTH COMWLTH POR		11/29/2023	MARKET AXESS		2,468,300	2,500,000	2,647,300	2,586,839		(52,758)		(52,758)		2,534,080		(65,780)	(65,780)	119,120	07/01/2024
613741-LE-5	VIRGINIA TECH FOUNDATION INC		06/01/2023	MATURED		135,000	135,000	135,000	135,000						135,000				613	06/01/2023
946303-C7-7	WAYNE ST UNIV MICH UNIV REVS		11/15/2023	MATURED		780,000	780,000	780,000	780,000						780,000				9,508	11/15/2023
947628-EU-3	WEBER BASIN UTAH WTR CONSERVAN		12/07/2023	BANK OF AMERICA/MERRILL LYNCH		373,369	345,000	437,639	391,000		(8,797)		(8,797)		382,203		(8,834)	(8,834)	20,604	10/01/2027
950511-KU-8	WENATCHEE WASH WTR & SWR REV		08/16/2023	JANNEY MONTGOMERY SCOTT LLC		411,652	410,000	467,945	420,281		(7,056)		(7,056)		413,225		(1,573)	(1,573)	14,635	12/01/2023
950511-KV-6	WENATCHEE WASH WTR & SWR REV		06/08/2023	BANK OF AMERICA/MERRILL LYNCH		522,327	510,000	589,162	534,883		(5,704)		(5,704)		529,180		(6,853)	(6,853)	13,529	12/01/2024
955525-BG-4	WEST RANKIN MISS UTIL AUTH REV		09/06/2023	DUNCAN-WILLIAMS, INC.		396,386	395,000	449,790	405,562		(7,228)		(7,228)		398,334		(1,948)	(1,948)	23,426	01/01/2024
956441-AK-5	WEST VIEW PA WTR AUTH WTR REV		12/07/2023	BOSC, INC.		227,052	210,000	258,390	235,267		(4,674)		(4,674)		230,594		(3,542)	(3,542)	11,258	11/15/2027
958638-YZ-5	WESTERN MICHIGAN UNIVERSITY		11/15/2023	MATURED		250,000	250,000	250,000	250,000						250,000				1,438	11/15/2023
958638-ZM-3	WESTERN MICHIGAN UNIVERSITY		05/03/2023	BAIRD (ROBERT W.) & CO. INC.		558,023	750,000	750,000	750,000						750,000		(191,978)	(191,978)	7,994	11/15/2035
958638-ZN-1	WESTERN MICHIGAN UNIVERSITY		05/03/2023	BAIRD (ROBERT W.) & CO. INC.		587,624	800,000	800,000	800,000						800,000		(212,376)	(212,376)	8,715	11/15/2036
975680-GB-9	WINSTON-SALEM N C		06/01/2023	MATURED		250,000	250,000	250,000	250,000						250,000				1,375	06/01/2023
97709T-AY-2	WISCONSIN ST ENVIRONMENTAL IMP		03/07/2023	JEFFERIES & COMPANY, INC.		1,179,166	1,130,000	1,384,668	1,211,238		(6,224)		(6,224)		1,205,014		(25,848)	(25,848)	15,381	06/01/2025
97712D-C7-9	WISCONSIN ST HEALTH & EDL FACS		07/18/2023	Headlands Tech Global Markets LLC		508,300	500,000	584,360	521,693		(7,303)		(7,303)		514,389		(6,089)	(6,089)	23,264	08/15/2024
97712D-SR-8	WISCONSIN ST HEALTH & EDL FACS		10/01/2023	MATURED		425,000	425,000	518,156	435,562		(10,562)		(10,562)		425,000				21,250	10/01/2023
97712D-SS-6	WISCONSIN ST HEALTH & EDL FACS		08/16/2023	JPMORGAN CHASE & CO.		253,630	250,000	308,820	263,672		(4,877)		(4,877)		258,795		(5,165)	(5,165)	11,007	10/01/2024
97712D-UP-9	WISCONSIN ST HEALTH & EDL FACS		02/15/2023	MATURED		365,000	365,000	430,328	366,329		(1,329)		(1,329)		365,000				9,125	02/15/2023
97712D-UR-5	WISCONSIN ST HEALTH & EDL FACS		01/19/2023	UMB BANK		947,058	915,000	1,099,601	965,284		(769)		(769)		964,516		(17,458)	(17,458)	18,809	02/15/2025
97712D-ZR-0	WISCONSIN ST HEALTH & EDL FACS		01/05/2023	UMB BANK		424,671	405,000	489,661	438,264		(228)		(228)		438,036		(13,365)	(13,365)	8,100	02/15/2026
979585-BJ-4	WOODLAND-DAVIS CLEAN WTR AGY C		09/19/2023	UMB BANK		883,843	815,000	1,004,602	916,522		(13,439)		(13,439)		903,083		(19,240)	(19,240)	43,014	03/01/2029
982674-KK-8	WYANDOTTE CNTY KANS CITY KANS		09/01/2023	MATURED		240,000	240,000	292,697	244,950		(4,950)		(4,950)		240,000				12,000	09/01/2023
982674-KM-4	WYANDOTTE CNTY KANS CITY KANS		11/09/2023	OPPENHEIMER & CO., INC.		922,671	900,000	1,118,718	965,629		(20,922)		(20,922)		944,706		(22,035)	(22,035)	54,000	09/01/2025
982674-NC-3	WYANDOTTE CNTY/KANSAS CITY UTILITY		09/01/2023	MATURED		375,000	375,000	375,000	375,000						375,000				3,409	09/01/2023
X98459-LA-D	YALE UNIVERSITY		12/20/2023	CONVERSION		31,669,016	31,863,000	31,392,383	31,528,614		140,402		140,402		31,669,016				328,388	04/15/2025
X98425-BA-D	YMCA OF GREATER NEW YORK		12/20/2023	CONVERSION		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				127,689	08/01/2026
X98425-BA-D	YMCA OF GREATER NY		08/01/2023	MATURED		575,000	575,000	575,000	575,000						575,000				14,433	08/01/2023
X98425-BA-D	YMCA OF GREATER NY		12/20/2023	CONVERSION		400,000	400,000	400,000	400,000						400,000				14,582	08/01/2025
X98425-BA-D	YMCA OF GREATER NY		12/20/2023	CONVERSION		300,000	300,000	300,000	300,000						300,000				11,685	08/01/2026
98851W-AM-5	YUMA ARIZ		04/26/2023	Market Axess		816,320	1,000,000	1,000,000	1,000,000						1,000,000		(183,680)	(183,680)	18,175	07/15/2032
98851W-AN-3	YUMA ARIZ		04/26/2023	Market Axess		401,190	500,000	500,000	500,000						500,000		(98,810)	(98,810)	9,481	07/15/2033
438701-W2-6	HONOLULU HAWAII CITY & CNTY WA		06/22/2023	Various		1,640,546	1,600,000	1,819,360	1,753,198		(10,320)		(10,320)		1,742,878		(102,332)	(102,332)	62,133	07/01/2037
438701-T7-9	HONOLULU HAWAII CITY CNTY WST WTR		06/26/2023	UMB BANK		326,458	320,000	361,517	349,029		(2,037)		(2,037)		346,992		(20,534)	(20,534)	12,693	07/01/2039
45505M-GX-8	INDIANA ST FIN AUTH WASTEWATER		10/04/2023	UMB BANK		772,270	780,000	895,339	860,915		(7,491)		(7,491)		853,424		(81,154)	(81,154)	28,744	10/01/2036

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
45505M-GZ-3	INDIANA ST FIN AUTH WASTEWATER		05/24/2023	UMB BANK		249,675	250,000	285,055	274,622		(1,360)		(1,360)		273,262		(23,587)	(23,587)	6,528	10/01/2038
725304-VD-8	PITTSBURGH PA WTR & SWR AUTH W		12/07/2023	JANNEY MONTGOMERY SCOTT LLC		818,888	700,000	886,235	842,758		(12,432)		(12,432)		830,327		(11,439)	(11,439)	44,722	09/01/2032
900190-KD-0	TURLOCK CALIF IRR DIST REV		06/21/2023	UMB BANK		309,768	270,000	348,932	325,597		(3,572)		(3,572)		322,025		(12,257)	(12,257)	13,200	01/01/2035
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		12/01/2023	Various		291	291	299	298		(6)	1	(6)		291				12	08/01/2033
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		12/01/2023	Various		2,440	2,440	2,476	2,476		(26)	11	(37)		2,440				91	12/01/2033
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		12/01/2023	Various		69	69	71	71		(2)		(2)		69				2	01/01/2034
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		12/01/2023	Various		31	31	32	32		(1)		(1)		31				1	06/01/2034
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		12/01/2023	Various		1,516	1,516	1,558	1,585		(59)	10	(69)		1,516				61	08/01/2034
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		12/01/2023	Various		100	100	103	103		(2)		(2)		100				4	09/01/2034
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		12/01/2023	Various		555	555	563	579		(9)	15	(23)		555				34	09/01/2034
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		12/01/2023	Various		72	72	74	74		(2)		(2)		72				3	12/01/2034
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		12/01/2023	Various		64	64	65	69		(5)	1	(6)		64				3	04/01/2035
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		12/01/2023	SCHEDULED REDEMPTION		24	24	24	24						24				1	09/01/2037
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		02/01/2023	Various		2	2	2	2						2					02/01/2023
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		06/01/2023	Various		231	231	237	229		3		3		231				4	06/01/2023
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		05/01/2023	Various		298	298	286	294		4		4		298				4	05/01/2023
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		08/01/2023	Various		1,183	1,183	1,208	1,185		(2)		(2)		1,183				25	08/01/2023
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		06/01/2023	Various		167	167	170	165		2		2		167				3	06/01/2023
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		12/01/2023	Various		416	416	425	422		(6)		(6)		416				14	04/01/2028
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		12/01/2023	Various		7	7	7	7						7					05/01/2028
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		12/01/2023	Various		1,259	1,259	1,285	1,299		(37)	4	(40)		1,259				53	09/01/2028
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		12/01/2023	Various		22	22	22	22						22				1	10/01/2028
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		12/01/2023	Various		622	622	635	636		(12)	1	(13)		622				24	03/01/2029
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		12/01/2023	Various		683	683	698	695		(11)	1	(12)		683				23	04/01/2029
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		12/01/2023	Various		12	12	12	12				(1)		12				1	02/01/2030
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		12/01/2023	Various		10	10	10	10						10					06/01/2031
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		12/01/2023	Various		269	269	275	276		(7)	1	(8)		269				13	11/01/2031
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		12/01/2023	Various		172	172	177	185		(9)	4	(13)		172				10	02/01/2032
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		12/01/2023	Various		162	162	166	168		(5)		(6)		162				7	04/01/2032
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		12/01/2023	Various		57	57	59	59		(2)		(2)		57				2	05/01/2032
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		12/01/2023	Various		134	134	138	137		(4)		(4)		134				6	07/01/2032
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		12/01/2023	Various		21	21	21	22		(1)		(1)		21					05/01/2028
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		12/01/2023	Various		1,073	1,073	1,089	1,088		(10)	5	(15)		1,073				41	09/01/2028
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		12/01/2023	Various		215	215	218	217		(2)	1	(3)		215				8	12/01/2028
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		12/01/2023	Various		252	252	256	258		(4)	1	(6)		252				10	03/01/2029
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		12/01/2023	SCHEDULED REDEMPTION		205	205	199	200		5		5		205				9	06/01/2029
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		12/01/2023	SCHEDULED REDEMPTION		11	11	11	11						11				1	06/01/2029
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		12/01/2023	SCHEDULED REDEMPTION		1,022	1,022	1,017	955		67		67		1,022				33	08/01/2029
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		12/01/2023	SCHEDULED REDEMPTION		98	98	101	94		5		5		98				4	01/01/2030
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		12/01/2023	SCHEDULED REDEMPTION		224	224	216	214		10		10		224				8	04/01/2030
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		12/01/2023	Various		950	950	965	978		(21)	6	(28)		950				41	05/01/2030
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		12/01/2023	Various		1,329	1,329	1,353	1,353		(21)	3	(24)		1,329				36	11/01/2029
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		12/01/2023	SCHEDULED REDEMPTION		57	57	55	55		2		2		57				2	02/01/2031
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		12/01/2023	Various		130	130	130	131						130				6	05/01/2031
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		12/01/2023	SCHEDULED REDEMPTION		134	134	133	133		1		1		134				5	06/01/2031
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		12/01/2023	Various		8,107	8,107	8,241	8,359		(206)	47	(252)		8,107				342	03/01/2031
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		12/01/2023	SCHEDULED REDEMPTION		351	351	349	348		3		3		351				14	03/01/2031
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		12/01/2023	Various		10	10	10	10						10					01/01/2032

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
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		12/01/2023	Various		911	911	936	958		(40)	7	(46)		911				37	01/01/2032
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		12/01/2023	Various		33	33	34	34		(1)		(1)		33				1	03/01/2032
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		12/01/2023	Various		161	161	165	167		(5)	1	(6)		161				7	05/01/2032
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		12/01/2023	Various		702	702	721	723		(18)	3	(21)		702				28	08/01/2032
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		12/01/2023	SCHEDULED REDEMPTION		67	67	67	67						67				3	08/01/2032
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		12/01/2023	SCHEDULED REDEMPTION		1,345	1,345	1,338	1,336		9		9		1,345				52	09/01/2032
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		12/01/2023	Various		38	38	39	39		(1)		(1)		38				2	01/01/2033
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		12/01/2023	Various		945	945	971	971		(22)	3	(25)		945				38	03/01/2033
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		12/01/2023	Various		305	305	306	309		(2)	2	(4)		305				10	08/01/2028
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		12/01/2023	Various		622	622	639	635		(12)	1	(13)		622				25	01/01/2028
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		12/01/2023	Various		110,839	110,839	112,636	113,259		(1,152)	1,268	(2,420)		110,839				1,794	04/01/2032
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		12/01/2023	Various		9	9	9	9						9					09/01/2027
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		12/01/2023	Various		313	313	316	315		(2)		(2)		313				14	11/01/2026
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		12/01/2023	Various		9	9	9	9						9					12/01/2026
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		12/01/2023	Various		51	51	53	55		(3)	1	(4)		51				2	03/01/2032
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		12/01/2023	Various		1,580	1,580	1,633	1,707		(117)	10	(127)		1,580				65	04/01/2032
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		12/01/2023	Various		517	517	535	550		(31)	3	(33)		517				20	04/01/2032
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		12/01/2023	Various		236	236	243	243		(7)	1	(7)		236				9	08/01/2032
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		12/01/2023	Various		20	20	21	21						20				1	07/01/2033
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		12/01/2023	Various		54	54	55	56		(2)		(2)		54				2	09/01/2034
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		12/01/2023	SCHEDULED REDEMPTION		74	74	75	75		(1)		(1)		74				4	10/01/2036
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		02/01/2023	Various		2,737	2,737	2,845	2,740		(3)		(3)		2,737				15	02/01/2023
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		04/01/2023	Various		2,652	2,652	2,748	2,657		(5)		(5)		2,652				25	04/01/2023
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		04/01/2023	SCHEDULED REDEMPTION		1,211	1,211	1,257	1,215		(4)		(4)		1,211				11	05/01/2023
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		06/01/2023	Various		3,591	3,591	3,724	3,603		(12)		(12)		3,591				41	06/01/2023
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		11/01/2023	Various		10,933	10,933	11,268	11,012		(64)	16	(80)		10,933				235	12/01/2023
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		12/01/2023	Various		3,691	3,691	3,799	3,727		(27)	9	(36)		3,691				91	02/01/2024
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		12/01/2023	Various		2,865	2,865	2,968	2,890		(23)	2	(25)		2,865				53	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		12/01/2023	Various		10,680	10,680	11,049	10,781		(85)	15	(100)		10,680				236	01/01/2024
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		12/01/2023	Various		13,508	13,508	13,915	13,655		(104)	43	(148)		13,508				349	04/01/2024
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		05/12/2023	Various		1,000	908	940	904		4		4		908		92	92	11	05/01/2023
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		08/01/2023	Various		2,772	2,772	2,909	2,796		(24)		(24)		2,772				54	08/01/2023
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		10/01/2023	Various		4,159	4,159	4,305	4,127		32		32		4,159				96	10/01/2023
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		11/01/2023	Various		5,631	5,631	5,809	5,674		(37)	6	(43)		5,631				122	11/01/2023
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		12/01/2023	Various		31,453	31,453	32,385	31,735		(173)	109	(282)		31,453				1,186	07/01/2024
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		12/01/2023	Various		197,547	197,547	203,415	201,128		(2,203)	1,378	(3,581)		197,547				3,743	03/01/2027
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		12/01/2023	Various		220,169	220,169	225,722	224,194		(2,108)	1,917	(4,025)		220,169				4,062	05/01/2027
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		12/01/2023	Various		227,637	227,637	233,316	231,749		(2,085)	2,028	(4,113)		227,637				4,126	05/01/2027
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		12/01/2023	SCHEDULED REDEMPTION		1,396	1,396	1,363	1,378		18		18		1,396				52	08/01/2028
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		12/01/2023	SCHEDULED REDEMPTION		13,786	13,786	13,467	13,607		179		179		13,786				431	08/01/2028
31371E-ZT-5	FED NATL MTG ASSOC #250154		12/01/2023	SCHEDULED REDEMPTION		192	192	197	188		4		4		192				9	12/01/2024
31371J-DS-0	FED NATL MTG ASSOC #253113		12/01/2023	Various		1,272	1,272	1,318	1,353		(76)	5	(81)		1,272				60	03/01/2030
31371J-SC-9	FED NATL MTG ASSOC #253515		12/01/2023	Various		523	523	542	557		(31)	3	(34)		523				25	11/01/2030
31371J-WC-4	FED NATL MTG ASSOC #253643		12/01/2023	Various		765	765	792	814		(45)	4	(49)		765				35	02/01/2031
31371J-XA-7	FED NATL MTG ASSOC #253673		12/01/2023	Various		73	73	75	78		(5)		(5)		73				2	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674		12/01/2023	Various		8	8	8	9		(1)		(1)		8					03/01/2031
31371J-7C-2	FED NATL MTG ASSOC #253891		12/01/2023	Various		996	996	1,027	1,064		(63)	4	(68)		996				45	07/01/2031
31371K-DV-0	FED NATL MTG ASSOC #254016		12/01/2023	Various		143	143	145	145		(2)		(2)		143				7	09/01/2031
31371M-SB-4	FED NATL MTG ASSOC #256214		12/01/2023	Various		521	521	478	495		27	1	26		521				15	03/01/2036

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
31371N-3T-0	FED NATL MTG ASSOC #257410		07/01/2023	SCHEDULED REDEMPTION		1,490	1,490	1,543	1,498		(8)		(8)		1,490				25	10/01/2023
31376C-BM-5	FED NATL MTG ASSOC #351144		12/01/2023	Various		370	370	376	372		(2)		(2)		370				17	06/01/2026
31379H-VS-6	FED NATL MTG ASSOC #420125		12/01/2023	Various		2,178	2,178	2,183	2,184		(4)	2	(6)		2,178				109	05/01/2026
31379J-G6-7	FED NATL MTG ASSOC #420621		12/01/2023	Various		89	89	91	89						89				4	12/01/2027
31380J-V4-2	FED NATL MTG ASSOC #441735		12/01/2023	Various		6,546	6,546	6,658	6,637		(62)	29	(91)		6,546				278	07/01/2027
31382W-5U-2	FED NATL MTG ASSOC #495059		12/01/2023	Various		82	82	83	83						82				4	05/01/2029
31383L-CG-8	FED NATL MTG ASSOC #505971		12/01/2023	SCHEDULED REDEMPTION		141	141	140	140		1		1		141				7	07/01/2029
31383S-FY-1	FED NATL MTG ASSOC #511483		12/01/2023	Various		389	389	401	409		(17)	2	(20)		389				19	09/01/2029
31383T-KR-8	FED NATL MTG ASSOC #512504		12/01/2023	Various		689	689	695	695		(5)	1	(7)		689				33	10/01/2029
31383W-N7-2	FED NATL MTG ASSOC #515314		05/01/2023	SCHEDULED REDEMPTION		1,549	1,549	1,551	1,551		(1)		(1)		1,549				47	09/01/2029
31384A-G8-5	FED NATL MTG ASSOC #517823		12/01/2023	Various		48	48	49	50		(2)		(2)		48				3	02/01/2030
31384K-GS-9	FED NATL MTG ASSOC #525909		12/01/2023	Various		19	19	19	20		(1)		(1)		19				1	12/01/2029
31384L-YT-5	FED NATL MTG ASSOC #527322		12/01/2023	Various		475	475	476	476		(1)	1	(2)		475				24	01/01/2030
31384M-G2-2	FED NATL MTG ASSOC #527717		12/01/2023	Various		14	14	14	14						14				1	01/01/2030
31384T-VT-1	FED NATL MTG ASSOC #533526		12/01/2023	Various		98	98	99	99		(1)		(1)		98				5	03/01/2030
31384U-NK-6	FED NATL MTG ASSOC #534194		12/01/2023	Various		153	153	157	162		(8)	2	(9)		153				8	04/01/2030
31384V-BT-8	FED NATL MTG ASSOC #534750		12/01/2023	Various		518	518	519	520		(1)	1	(2)		518				26	03/01/2030
31384V-QG-0	FED NATL MTG ASSOC #535155		12/01/2023	Various		222	222	229	236		(13)	1	(14)		222				10	02/01/2030
31384V-UY-6	FED NATL MTG ASSOC #535299		12/01/2023	Various		69	69	71	74		(5)		(5)		69				3	05/01/2030
31384V-YW-6	FED NATL MTG ASSOC #535425		12/01/2023	SCHEDULED REDEMPTION		1,047	1,047	1,088	926		121		121		1,047				51	08/01/2030
31384W-E6-3	FED NATL MTG ASSOC #535757		12/01/2023	Various		562	562	577	602		(26)	15	(40)		562				34	01/01/2031
31384W-KQ-2	FED NATL MTG ASSOC #535903		12/01/2023	Various		10	10	10	10		(1)		(1)		10					03/01/2031
31384W-LB-4	FED NATL MTG ASSOC #535922		12/01/2023	Various		69	69	72	75		(5)	1	(5)		69				3	03/01/2031
31384W-LX-6	FED NATL MTG ASSOC #535942		12/01/2023	Various		36	36	37	39		(3)		(3)		36				2	04/01/2031
31384W-S8-4	FED NATL MTG ASSOC #536143		12/01/2023	Various		76	76	78	81		(5)	1	(5)		76				4	04/01/2030
31384W-XN-5	FED NATL MTG ASSOC #536285		12/01/2023	Various		570	570	597	617		(40)	7	(47)		570				30	08/01/2030
31384W-Y3-8	FED NATL MTG ASSOC #536330		12/01/2023	Various		169	169	174	182		(11)	2	(13)		169				9	04/01/2030
31385A-RX-7	FED NATL MTG ASSOC #538802		12/01/2023	Various		83	83	85	86		(3)	1	(3)		83				4	06/01/2030
31385C-WQ-2	FED NATL MTG ASSOC #540755		12/01/2023	Various		170	170	175	177		(6)	1	(7)		170				9	05/01/2030
31385E-WH-8	FED NATL MTG ASSOC #542548		12/01/2023	Various		134	134	137	138		(3)	1	(3)		134				7	07/01/2030
31385F-EM-4	FED NATL MTG ASSOC #542940		12/01/2023	Various		337	337	338	338		(1)		(1)		337				19	07/01/2030
31385F-QZ-2	FED NATL MTG ASSOC #543272		12/01/2023	Various		226	226	233	239		(11)	2	(13)		226				11	07/01/2030
31385G-ZH-0	FED NATL MTG ASSOC #544444		12/01/2023	Various		5	5	5	5						5					09/01/2030
31385H-S2-9	FED NATL MTG ASSOC #545137		12/01/2023	Various		1,613	1,613	1,644	1,733		(81)	40	(120)		1,613				97	08/01/2031
31385K-3Y-9	FED NATL MTG ASSOC #547215		12/01/2023	Various		149	149	152	152		(3)	1	(3)		149				7	07/01/2030
31385N-GV-5	FED NATL MTG ASSOC #547512		12/01/2023	Various		25	25	26	27		(2)		(2)		25				1	08/01/2030
31385S-K5-6	FED NATL MTG ASSOC #551216		12/01/2023	Various		566	566	581	607		(34)	7	(42)		566				26	09/01/2030
31385W-J8-3	FED NATL MTG ASSOC #554787		02/01/2023	SCHEDULED REDEMPTION		343	343	344	343						343				3	10/01/2023
31386B-UH-5	FED NATL MTG ASSOC #558684		12/01/2023	Various		34	34	35	37		(2)		(2)		34				2	01/01/2031
31386D-TN-0	FED NATL MTG ASSOC #560457		12/01/2023	Various		118	118	121	126		(6)	1	(8)		118				5	12/01/2030
31386H-MR-9	FED NATL MTG ASSOC #563868		12/01/2023	Various		457	457	465	466		(7)	2	(8)		457				20	01/01/2031
31386H-4A-6	FED NATL MTG ASSOC #564317		12/01/2023	Various		38	38	40	41		(3)		(3)		38				2	11/01/2030
31386J-FQ-5	FED NATL MTG ASSOC #564575		12/01/2023	Various		1,324	1,324	1,361	1,365		(33)	7	(40)		1,324				61	03/01/2031
31386N-XE-3	FED NATL MTG ASSOC #568677		12/01/2023	Various		510	510	521	523		(11)	2	(13)		510				24	01/01/2031
31386N-6A-1	FED NATL MTG ASSOC #568865		12/01/2023	Various		2,444	2,444	2,469	2,478		(26)	8	(34)		2,444				123	12/01/2030
31386X-TB-2	FED NATL MTG ASSOC #576646		12/01/2023	Various		63	63	65	66		(2)	1	(3)		63				3	02/01/2031
31388D-Y7-7	FED NATL MTG ASSOC #602034		12/01/2023	Various		271	271	279	292		(18)	4	(21)		271				13	08/01/2031
31388T-WE-9	FED NATL MTG ASSOC #614545		12/01/2023	Various		471	471	481	482		(10)	2	(12)		471				25	07/01/2031
31389E-AK-1	FED NATL MTG ASSOC #622910		12/01/2023	SCHEDULED REDEMPTION		8,835	8,835	8,835	8,835						8,835				328	10/01/2031

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
31389F-SU-7	FED NATL MTG ASSOC #624331		12/01/2023	Various		262	262	270	278		(13)	3	(16)		262				12	02/01/2032
31389Q-MM-7	FED NATL MTG ASSOC #632264		12/01/2023	Various		64	64	64	65		(1)		(1)		64				3	03/01/2032
31389S-DD-3	FED NATL MTG ASSOC #633800		12/01/2023	SCHEDULED REDEMPTION		6,826	6,826	6,826	6,826						6,826				255	12/01/2031
31389X-JK-0	FED NATL MTG ASSOC #638466		12/01/2023	Various		3,829	3,829	3,914	3,934		(84)	20	(105)		3,829				179	03/01/2032
31390B-YA-0	FED NATL MTG ASSOC #641605		10/01/2023	Various		459	459	476	479		(20)		(20)		459				14	04/01/2032
31390K-MJ-4	FED NATL MTG ASSOC #648461		07/01/2023	SCHEDULED REDEMPTION		23,108	23,108	23,803	23,683		(574)		(574)		23,108				991	07/01/2032
31391M-GG-2	FED NATL MTG ASSOC #670799		12/01/2023	Various		2,007	2,007	2,014	2,019		(9)	4	(13)		2,007				40	11/01/2032
31403G-XW-7	FED NATL MTG ASSOC #748693		12/01/2023	Various		24,500	24,500	25,306	26,016		(1,326)	189	(1,516)		24,500				969	10/01/2033
31406T-MF-5	FED NATL MTG ASSOC #819458		12/01/2023	SCHEDULED REDEMPTION		34,912	34,912	34,912	34,912						34,912				966	03/01/2034
31406Y-SP-6	FED NATL MTG ASSOC #824126		12/01/2023	SCHEDULED REDEMPTION		26,279	26,279	26,279	26,279						26,279				814	03/01/2035
31407F-VJ-6	FED NATL MTG ASSOC #829617		12/01/2023	SCHEDULED REDEMPTION		9,467	9,467	9,467	9,467						9,467				286	06/01/2035
31407Q-4E-3	FED NATL MTG ASSOC #837921		12/01/2023	SCHEDULED REDEMPTION		58,097	58,097	58,097	58,097						58,097				1,635	07/01/2035
31407T-UQ-1	FED NATL MTG ASSOC #840391		12/01/2023	SCHEDULED REDEMPTION		29,654	29,654	29,654	29,654						29,654				941	07/01/2035
31407T-7E-4	FED NATL MTG ASSOC #840693		12/01/2023	SCHEDULED REDEMPTION		5,009	5,009	5,009	5,009						5,009				156	08/01/2035
31409Y-L5-4	FED NATL MTG ASSOC #882448		12/01/2023	SCHEDULED REDEMPTION		68,590	68,590	68,590	68,590						68,590				2,355	02/01/2036
31410K-D9-2	FED NATL MTG ASSOC #889428		03/01/2023	SCHEDULED REDEMPTION		1,605	1,605	1,677	1,609		(5)		(5)		1,605				13	05/01/2023
31410R-7C-7	FED NATL MTG ASSOC #895591		12/01/2023	SCHEDULED REDEMPTION		13,558	13,558	13,558	13,558						13,558				422	04/01/2036
31410S-TH-0	FED NATL MTG ASSOC #896152		12/01/2023	SCHEDULED REDEMPTION		12,175	12,175	12,175	12,175						12,175				379	03/01/2036
31410T-7H-2	FED NATL MTG ASSOC #897396		12/01/2023	SCHEDULED REDEMPTION		13,416	13,416	13,416	13,416						13,416				418	08/01/2036
31410V-SA-9	FED NATL MTG ASSOC #898813		12/01/2023	Various		71	71	69	70		2		1		71				2	11/01/2036
31412C-B3-3	FED NATL MTG ASSOC #920858		12/01/2023	SCHEDULED REDEMPTION		5,663	5,663	5,663	5,663						5,663				143	10/01/2036
31412N-EC-6	FED NATL MTG ASSOC #929931		09/01/2023	Various		28,278	28,278	29,279	28,414		(136)		(136)		28,278				456	09/01/2023
31412N-RU-2	FED NATL MTG ASSOC #930299		12/01/2023	Various		25,187	25,187	25,939	25,344		(93)	64	(157)		25,187				567	12/01/2023
31413M-HA-8	FED NATL MTG ASSOC #949425		03/01/2023	Various		2,799	2,799	2,903	2,802		(3)		(3)		2,799				23	03/01/2023
31414D-U3-8	FED NATL MTG ASSOC #963302		05/01/2023	Various		13,787	13,787	14,987	13,846		(59)		(59)		13,787				152	05/01/2023
31414M-5G-7	FED NATL MTG ASSOC #970747		10/01/2023	Various		18,161	18,161	18,896	18,288		(125)	2	(127)		18,161				455	11/01/2023
31415L-MC-8	FED NATL MTG ASSOC #983355		07/01/2023	SCHEDULED REDEMPTION		1,871	1,871	1,937	1,880		(9)		(9)		1,871				22	08/01/2023
31415L-S3-2	FED NATL MTG ASSOC #983538		12/01/2023	Various		1,438	1,438	1,448	1,473		(21)	14	(35)		1,438				45	04/01/2038
31415S-6Z-0	FED NATL MTG ASSOC #988388		07/01/2023	SCHEDULED REDEMPTION		6,188	6,188	6,414	6,212		(24)		(24)		6,188				104	09/01/2023
31416B-Z2-7	FED NATL MTG ASSOC #995461		11/01/2023	Various		5,346	5,346	5,567	5,390		(43)	1	(44)		5,346				96	12/01/2023
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		12/01/2023	Various		202,581	202,581	208,092	206,617		(2,308)	1,729	(4,037)		202,581				3,595	05/01/2027
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		12/01/2023	Various		319,939	319,939	328,100	325,340		(2,154)	3,247	(5,401)		319,939				5,631	05/01/2027
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		12/01/2023	Various		217,211	217,211	222,046	221,395		(1,520)	2,665	(4,184)		217,211				4,020	06/01/2027
31418A-F2-9	FED NATL MTG ASSOC #MA1084		12/01/2023	Various		82,026	82,026	83,989	84,636		(1,167)	1,443	(2,610)		82,026				1,729	06/01/2032
31392F-ES-2	FNR 2002-71 AP RMBS		12/01/2023	Various		25,653	25,653	25,854	25,732		35	114	(79)		25,653				716	11/25/2032
31397Q-ZP-6	FNR 2011-17 KA RMBS		12/01/2023	Various		52,515	52,515	54,042	55,168		(1,515)	1,138	(2,653)		52,515				1,238	03/25/2041
38375D-F2-9	GNR 2008-94 JB RMBS		12/01/2023	Various		8,687	8,687	9,359	9,646		(713)	246	(959)		8,687				272	12/20/2038
38376X-SK-0	GNR 2010-29 AG RMBS		12/01/2023	Various		15,782	15,782	16,611	16,622		(650)	190	(840)		15,782				375	10/20/2039
38377F-Z3-8	GNR 2010-73 LA RMBS		12/01/2023	Various		23,914	23,914	24,979	24,699		(582)	203	(785)		23,914				644	03/20/2038
38377V-HF-6	GNR 2011-52 NK RMBS		12/01/2023	Various		143,827	143,827	150,349	149,166		(3,156)	2,183	(5,339)		143,827				3,035	04/16/2041
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,405,225,772	1,356,611,185	1,492,195,793	1,432,607,974		(11,651,867)	20,552	(11,672,419)		1,420,935,554		(15,709,782)	(15,709,782)	48,144,373	XXX
00287Y-AQ-2	ABBVIE INC		03/29/2023	GOLDMAN, SACHS & CO.		978,220	1,000,000	1,114,088	1,062,438		(6,451)		(6,451)		1,055,987		(77,767)	(77,767)	13,600	05/14/2025
00287Y-BF-5	ABBVIE INC		12/19/2023	Various		9,888,850	10,000,000	9,682,600	9,705,837		43,214		43,214		9,749,050		139,800	139,800	468,681	11/14/2028
00287Y-BV-0	ABBVIE INC		11/28/2023	Various		10,344,950	10,948,000	10,076,835	10,130,768		177,711		177,711		10,308,478		36,472	36,472	331,040	11/21/2026
00287Y-CX-5	ABBVIE INC		11/16/2023	SUSQUEHANNA FINANCIAL GROUP LLLP		1,957,380	2,000,000	2,114,852	2,052,487		(21,160)		(21,160)		2,031,327		(73,947)	(73,947)	89,722	03/15/2025
00774M-AN-5	AERCAP IRELAND CAPITAL DAC	D	08/01/2023	GOLDMAN, SACHS & CO.		6,697,415	6,650,000	6,578,380	6,611,337		8,401		8,401		6,619,738		77,677	77,677	453,863	07/15/2025
00774M-AP-0	AERCAP IRELAND CAPITAL DAC	D	09/15/2023	Various		5,000,000	5,000,000	4,968,250	4,992,605		5,648		5,648		4,998,253		1,747	1,747	187,751	09/15/2023
00774M-AT-2	AERCAP IRELAND CAPITAL DAC	D	10/29/2023	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				172,500	10/29/2023
00774M-AW-5	AERCAP IRELAND CAPITAL DAC / AERCA	D	08/01/2023	GOLDMAN, SACHS & CO.		2,608,800	3,000,000	2,994,540	2,995,377		431		431		2,995,808		(387,008)	(387,008)	68,500	10/29/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00774M-BB-0	AERCAP IRELAND CAPITAL DAC 3NC1	D	11/02/2023	BARCLAYS		1,738,610	1,820,000	1,650,394	1,664,870		69,499		69,499		1,734,369		4,240	4,240	32,469	10/29/2024
00914A-AL-6	AIR LEASE CORPORATION		09/26/2023	U.S. BANCORP		12,240,625	12,500,000	12,417,000	12,469,222		20,309		20,309		12,489,531		(248,906)	(248,906)	97,951	02/15/2024
012653-AD-3	ALBEMARLE CORP		07/24/2023	Various		8,295,669	8,530,000	8,522,152	8,523,040		590		590		8,523,629		(227,960)	(227,960)	195,543	06/01/2027
013817-AW-1	ALCOA INC		12/28/2023	ASSIGNMENT OF SECURITIES		1,152,847	1,152,000	1,216,800	1,139,144	36,051	(11,229)		24,822		1,163,966		(11,966)	(11,966)	66,432	10/01/2024
01748T-AC-5	ALLEGION US HOLDING CO INC		03/03/2023	Various		7,829,823	8,000,000	7,999,840	7,999,846		2		2		7,999,849		(170,025)	(170,025)	298,525	07/01/2032
02005N-BP-4	ALLY FINANCIAL INC		06/02/2023	GOLDMAN, SACHS & CO.		5,323,956	6,600,000	6,520,350	6,532,510		3,781		3,781		6,536,291		(1,212,335)	(1,212,335)	75,827	11/02/2028
02209S-BL-6	ALTRIA GROUP INC ABS		05/22/2023	Various		1,228,822	1,610,000	1,216,902			4,265		4,265		1,221,168		7,655	7,655	7,074	02/04/2032
023135-CP-9	AMAZON.COM INC		01/06/2023	MORGAN STANLEY		25,186,500	25,000,000	24,985,500	24,985,718		65		65		24,985,783		200,717	200,717	123,229	12/01/2027
023135-CQ-7	AMAZON.COM INC		01/05/2023	WELLS FARGO		24,960,050	25,000,000	24,982,250	24,982,431		48		48		24,982,479		(22,429)	(22,429)	122,708	12/01/2029
025537-AM-3	AMERICAN ELECTRIC POWER COMPANY IN		12/01/2023	DEUTSCHE BANK AG		17,106,033	17,770,000	19,811,418	19,176,299		(205,069)		(205,069)		18,971,230		(1,865,196)	(1,865,196)	772,003	12/01/2028
025816-CQ-0	AMERICAN EXPRESS COMPANY		01/25/2023	GOLDMAN, SACHS & CO.		475,675	500,000	499,495	499,631		12		12		499,643		(23,968)	(23,968)	4,469	03/04/2025
025816-DB-2	AMERICAN EXPRESS COMPANY		06/06/2023	GOLDMAN, SACHS & CO.		25,890,700	25,000,000	24,982,000	24,982,473		1,337		1,337		24,983,810		906,890	906,890	836,063	11/05/2027
03076C-AG-1	AMERIPRISE FINANCIAL INC		03/03/2023	Jane Street Execution Services, LLC		741,988	760,000	740,096	741,652		1,802		1,802		743,453		(1,465)	(1,465)	11,092	10/15/2024
03073E-AL-9	AMERISOURCEBERGEN CORPORATION		06/05/2023	JPMORGAN CHASE & CO.		646,127	660,000	677,180	670,590		(3,309)		(3,309)		667,281		(21,154)	(21,154)	12,591	05/15/2024
03073E-AT-2	AMERISOURCEBERGEN CORPORATION		07/06/2023	CITADEL SECURITIES LLC		58,470	70,000	59,341			53		53		59,394		(925)	(925)	604	03/15/2031
031162-DC-1	AMGEN INC		12/21/2023	U.S. BANCORP		693,881	990,000	845,668	847,978		2,698		2,698		850,676		(156,795)	(156,795)	42,983	01/15/2052
031162-DG-2	AMGEN INC		02/02/2023	U.S. BANCORP		1,998,531	2,270,000	2,082,089	2,082,995		156		156		2,083,151		(84,620)	(84,620)	45,501	02/22/2062
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC	C	05/16/2023	WELLS FARGO		19,293,983	19,700,000	20,690,234	20,225,288		(63,018)		(63,018)		20,162,271		(868,288)	(868,288)	573,243	02/01/2026
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC	C	05/18/2023	DEUTSCHE BANK AG		19,136,504	19,542,000	18,773,500	18,791,719		16,044		16,044		18,807,763		328,740	328,740	742,433	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC	C	10/17/2023	BANK OF AMERICA/MERRILL LYNCH		5,916,330	7,000,000	6,873,790			2,241		2,241		6,876,031		(959,701)	(959,701)	417,317	02/01/2046
03523T-BT-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	05/18/2023	BARCLAYS		1,787,800	2,000,000	1,741,500	1,743,900		1,842		1,842		1,745,742		42,058	42,058	55,734	10/06/2048
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	05/17/2023	Various		11,355,730	11,500,000	11,632,250	11,620,355		(7,907)		(7,907)		11,612,448		(256,718)	(256,718)	275,111	04/13/2028
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	05/19/2023	DEUTSCHE BANK AG		4,575,600	5,000,000	4,569,104	2,174,965		5,757		5,757		4,579,434		(3,834)	(3,834)	103,917	06/01/2040
00185A-AK-0	AON PLC		01/06/2023	TD SECURITIES		781,150	799,000	910,907	866,389		(563)		(563)		865,826		(84,675)	(84,675)	2,150	12/15/2025
037411-AM-7	APACHE CORPORATION		05/22/2023	Market Axess		287,814	300,000	344,430	298,500	45,279	(307)		44,971		343,471		(55,657)	(55,657)	17,147	08/15/2047
037833-EL-0	APPLE INC		02/02/2023	WELLS FARGO		257,130	360,000	313,549	313,966		56		56		314,021		(56,891)	(56,891)	5,159	08/05/2061
037833-EN-6	APPLE INC		01/09/2023	GOLDMAN, SACHS & CO.		9,457,800	10,000,000	9,987,600	9,988,232		44		44		9,988,276		(530,476)	(530,476)	138,125	08/08/2029
03938L-BE-3	ARCELORMITTAL SA	D	02/01/2023	BARCLAYS		18,779,580	18,000,000	17,983,440	17,983,693		253		253		17,983,947		795,633	795,633	209,600	11/29/2027
00206R-GQ-9	AT&T INC		07/26/2023	BANK OF AMERICA/MERRILL LYNCH		3,581,288	3,820,000	3,836,030	3,831,033		(773)		(773)		3,830,260		(248,972)	(248,972)	156,503	02/15/2030
00206R-MT-6	AT&T INC		06/05/2023	RBC DOMINION SECURITIES		20,019,300	20,000,000	19,934,200			57		57		19,934,257		85,043	85,043	13,500	02/15/2034
04686J-AF-8	ATHENE HOLDING LTD		07/06/2023	Various		945,135	900,000	910,287	910,267		(179)		(179)		910,088		35,047	35,047	21,287	02/01/2033
05329R-AA-1	AUTONATION INC		03/30/2023	JPMORGAN CHASE & CO.		2,965,900	3,500,000	3,494,225	3,494,630		125		125		3,494,756		(528,856)	(528,856)	79,353	03/01/2032
053332-AY-8	AUTOZONE INC		01/23/2023	Millennium Advisors		400,332	410,000	424,752	420,783		(306)		(306)		420,477		(20,145)	(20,145)	4,128	04/15/2025
053332-BA-9	AUTOZONE INC		02/06/2023	SUSQUEHANNA FINANCIAL GROUP LLLP		206,890	260,000	231,247	233,735		297		297		234,032		(27,142)	(27,142)	2,419	01/15/2031
05348E-AV-1	AVALONBAY COMMUNITIES		03/06/2023	GOLDMAN, SACHS & CO.		1,906,218	1,989,000	2,214,016	2,113,144		(9,478)		(9,478)		2,103,666		(197,448)	(197,448)	18,489	06/01/2025
05348E-BG-3	AVALONBAY COMMUNITIES INC		05/02/2023	MORGAN STANLEY		465,991	545,000	552,136	551,309		(280)		(280)		551,029		(85,038)	(85,038)	8,461	03/01/2030
054561-AC-9	AXA EQUITABLE HOLDINGS INC		04/20/2023	MATURED		2,730,000	2,730,000	2,726,526	2,729,733		267		267		2,730,000				53,235	04/20/2023
056752-AM-0	BAIDU INC	D	05/02/2023	JPMORGAN CHASE & CO.		953,290	960,000	973,666	967,094		(1,763)		(1,763)		965,331		(12,041)	(12,041)	19,833	05/14/2024
05964H-AG-0	BANCO SANTANDER SA	D	04/12/2023	MATURED		8,400,000	8,400,000	8,400,000	8,400,000						8,400,000				161,616	04/12/2023
05964H-AL-9	BANCO SANTANDER SA	D	06/21/2023	Various		3,972,292	4,400,000	4,266,416	3,200,000		13,334		13,334		4,279,750		(307,458)	(307,458)	52,296	03/25/2026
06051G-HL-6	BANK OF AMERICA CORP		07/23/2023	ASSIGNMENT OF SECURITIES		14,600,000	14,600,000	14,686,112	14,630,633		(30,482)		(30,482)		14,600,151		(151)	(151)	564,144	07/23/2024
06051G-HY-8	BANK OF AMERICA CORP		05/10/2023	GOLDMAN, SACHS & CO.		23,526,000	25,000,000	25,000,000	25,000,000						25,000,000		(1,474,000)	(1,474,000)	376,413	02/13/2026
06051G-JS-9	BANK OF AMERICA CORP		02/23/2023	BANK OF AMERICA/MERRILL LYNCH		12,183,606	13,800,000	13,867,261	13,847,632		(2,083)		(2,083)		13,845,549		(1,661,943)	(1,661,943)	142,911	07/22/2027
06051G-KM-0	BANK OF AMERICA CORP		05/12/2023	Various		41,474,561	43,000,000	43,000,000	43,000,000						43,000,000		(1,525,439)	(1,525,439)	891,496	04/02/2026
06051G-LC-1	BANK OF AMERICA CORP		02/22/2023	BARCLAYS		20,634,800	20,000,000	20,000,000	20,000,000						20,000,000		634,800	634,800	358,453	11/10/2028

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
06051G-LV-9	BANK OF AMERICA CORP		09/13/2023	JPMORGAN CHASE & CO.		10,007,300	10,000,000	10,000,000							10,000,000		7,300	7,300		09/15/2027
06368D-3S-1	BANK OF MONTREAL	A	11/02/2023	Various		17,732,123	18,382,000	18,377,772	18,378,536		1,162		1,162		18,379,698		(647,575)	(647,575)	617,033	06/07/2025
06368L-AP-1	BANK OF MONTREAL	A	10/11/2023	Various		29,428,158	29,844,000	29,825,198	29,827,904		4,281		4,281		29,832,185		(404,028)	(404,028)	963,617	09/14/2024
06368L-AQ-9	BANK OF MONTREAL	A	09/13/2023	Various		29,560,100	30,000,000	29,986,800	29,987,505		957		957		29,988,462		(428,362)	(428,362)	980,472	09/14/2027
06368L-GU-4	BANK OF MONTREAL	A	03/24/2023	Various		6,330,302	6,300,000	6,294,708			115		115		6,294,823		35,479	35,479	14,271	12/12/2024
06406R-BL-0	BANK OF NEW YORK MELLON CORP/THE		09/13/2023	Various		11,055,778	11,000,000	11,000,000	11,000,000						11,000,000		55,778	55,778	567,307	10/25/2028
06406R-BF-3	BANK OF NEW YORK MELLON CORP/THE -		02/15/2023	Various		19,599,930	20,000,000	20,000,000	20,000,000						20,000,000		(400,070)	(400,070)	104,139	06/13/2025
06405L-AC-5	BANK OF NEW YORK MELLON/THE		01/06/2023	BARCLAYS		10,055,900	10,000,000	10,000,000	10,000,000						10,000,000		55,900	55,900	69,653	11/21/2025
06406R-BC-0	BANK OF NEW YORK MELLON/THE		09/14/2023	ASSIGNMENT OF SECURITIES		4,848,200	5,000,000	4,997,550	4,998,046		577		577		4,998,623		(150,423)	(150,423)	148,424	04/25/2025
06417X-AD-3	BANK OF NOVA SCOTIA	A	05/17/2023	NATIONAL BANK OF CANADA		4,523,250	5,000,000	4,997,800	4,998,207		162		162		4,998,369		(475,119)	(475,119)	77,729	02/02/2027
06417X-AP-6	BANK OF NOVA SCOTIA	A	11/08/2023	GOLDMAN, SACHS & CO.		4,704,500	5,000,000	4,996,500			332		332		4,996,832		(292,332)	(292,332)	187,264	02/01/2030
06738E-BB-0	BARCLAYS BANK PLC	D	05/16/2023	ASSIGNMENT OF SECURITIES		8,400,000	8,400,000	8,400,000	8,400,000						8,400,000				182,196	05/16/2024
06738E-CE-3	BARCLAYS BANK PLC	D	03/02/2023	Various		16,254,850	15,000,000	15,000,000	15,000,000						15,000,000		1,254,850	1,254,850	360,488	11/02/2033
06738E-BQ-7	BARCLAYS PLC	D	12/10/2023	ASSIGNMENT OF SECURITIES		11,500,000	11,500,000	11,500,000	11,500,000						11,500,000				115,805	12/10/2024
05526D-AZ-8	BAT CAPITAL CORP ABS	C	08/16/2023	TENDER OFFER		4,101,972	4,200,000	4,200,000	4,200,000						4,200,000		(98,028)	(98,028)	135,700	08/15/2024
05526D-BB-0	BAT CAPITAL CORP ABS	C	08/16/2023	ASSIGNMENT OF SECURITIES		254,480	272,000	253,651	255,677		1,991		1,991		257,668		(3,187)	(3,187)	9,702	08/15/2027
05526D-BG-9	BAT CAPITAL CORP ABS	C	10/24/2023	WELLS FARGO		9,725,100	10,000,000	10,000,000	10,000,000						10,000,000		(274,900)	(274,900)	317,636	09/06/2024
05530Q-AN-0	BAT INTERNATIONAL FINANCE PLC ABS	D	10/04/2023	Jane Street Execution Services, LLC		332,401	370,000	340,234	345,424		5,530		5,530		350,953		(18,553)	(18,553)	6,360	03/25/2026
0778FP-AC-3	BELL CANADA INC	A	02/21/2023	Jane Street Execution Services, LLC		819,339	860,000	821,541	834,795		2,947		2,947		837,742		(18,402)	(18,402)	2,795	03/17/2024
08576P-AG-6	BERRY GLOBAL INC		03/30/2023	ASSIGNMENT OF SECURITIES		8,195,275	8,500,000	8,491,879	8,496,024		872		872		8,496,896		(556,621)	(556,621)	305,469	02/15/2024
08576P-AH-4	BERRY GLOBAL INC		12/14/2023	Various		21,970,278	24,040,000	23,835,315	23,891,133		37,333		37,333		23,928,467		(1,958,188)	(1,958,188)	467,366	01/15/2026
05541T-AM-3	BGC PARTNERS INC		10/06/2023	Various		7,992,574	8,000,000	7,966,378	7,986,982		13,572		13,572		7,992,554		21	21	304,167	10/01/2024
05541T-AP-6	BGC PARTNERS INC		10/06/2023	EXCHANGE		6,294,611	6,300,000	6,288,079	6,292,839		8,065		8,065		6,294,605		6	6	222,797	12/15/2025
09062X-AH-6	BIOGEN INC		08/03/2023	U.S. BANCORP		804,959	990,000	801,860	806,682		12,492		12,492		819,174		(14,214)	(14,214)	17,078	05/01/2030
092113-AU-3	BLACK HILLS CORPORATION		04/05/2023	Market Axess		454,099	480,000	451,234	456,654		3,797		3,797		460,451		(6,352)	(6,352)	3,139	08/23/2024
093662-AH-7	BLOCK FINANCIAL LLC		01/04/2023	Jane Street Execution Services, LLC		239,479	270,000	273,993	273,636		(6)		(6)		273,631		(34,151)	(34,151)	4,098	08/15/2030
10112R-AZ-7	BOSTON PROPERTIES LP		03/06/2023	SMBC Nikko Securities America, Inc		1,528,560	1,600,000	1,678,726	1,652,802		(4,758)		(4,758)		1,648,044		(119,484)	(119,484)	33,138	01/15/2025
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.		12/11/2023	Various		14,374,630	15,000,000	15,901,110	15,621,176		(97,657)		(97,657)		15,523,519		(1,148,889)	(1,148,889)	620,952	09/21/2028
11134L-AH-2	BROADCOM CORPORATION		01/23/2023	TD SECURITIES		964,760	1,000,000	1,041,900	1,034,875		(542)		(542)		1,034,333		(69,573)	(69,573)	20,451	01/15/2027
11135F-AQ-4	BROADCOM INC		07/10/2023	JPMORGAN CHASE & CO.		4,540,550	5,000,000	4,994,561	4,995,629		252		252		4,995,882		(455,332)	(455,332)	136,604	11/15/2030
117043-AT-6	BRUNSWICK CORPORATION		01/11/2023	JPMORGAN CHASE & CO.		3,049,447	4,005,000	3,994,747	3,996,009		31		31		3,996,040		(946,593)	(946,593)	38,715	08/18/2031
120568-BB-5	BUNGE LIMITED FINANCE CORPORATION		10/04/2023	DEUTSCHE BANK AG		480,875	520,000	480,241			2,293		2,293		482,533		(1,658)	(1,658)	1,154	08/17/2025
12189L-BK-6	BURLINGTON NORTHERN SANTA FE LLC		10/17/2023	Various		9,451,550	10,000,000	9,994,600			13		13		9,994,613		(543,063)	(543,063)	93,889	04/15/2054
127387-AL-2	CADENCE DESIGN SYSTEMS INC		01/04/2023	Jane Street Execution Services, LLC		655,182	660,000	663,973	663,392		(25)		(25)		663,366		(8,184)	(8,184)	6,497	10/15/2024
13607H-R4-6	CANADIAN IMPERIAL BANK OF COMMERCE	A	11/02/2023	GOLDMAN, SACHS & CO.		9,629,800	10,000,000	9,994,600	9,995,873		1,507		1,507		9,997,380		(367,580)	(367,580)	356,583	04/07/2025
136375-DC-3	CANADIAN NATIONAL RAILWAY COMPANY	A	05/03/2023	Various		4,801,917	5,000,000	4,980,300	4,980,961		569		569		4,981,530		(179,614)	(179,614)	144,375	08/05/2032
14042T-CT-2	CAPITAL ONE BANK USA NA		05/15/2023	GOLDMAN, SACHS & CO.		13,168,179	14,080,000	14,080,000	14,080,000						14,080,000		(911,821)	(911,821)	257,711	01/28/2026
14040H-BD-6	CAPITAL ONE FINANCIAL CORP		06/15/2023	MATURED		125,000	125,000	134,137	126,704		(1,704)		(1,704)		125,000				2,188	06/15/2023
14040H-CH-6	CAPITAL ONE FINANCIAL CORPORATION		06/28/2023	Various		22,587,560	26,200,000	26,191,910	26,193,257		664		664		26,193,921		(3,606,361)	(3,606,361)	241,790	11/02/2027
14040H-CK-9	CAPITAL ONE FINANCIAL CORPORATION		06/28/2023	Various		20,409,469	21,000,000	21,000,000	21,000,000						21,000,000		(590,531)	(590,531)	138,570	12/06/2024
14040H-CM-5	CAPITAL ONE FINANCIAL CORPORATION		03/23/2023	GOLDMAN, SACHS & CO.		6,517,700	7,000,000	7,000,000	7,000,000						7,000,000		(482,300)	(482,300)	104,561	03/03/2026
14040H-CN-3	CAPITAL ONE FINANCIAL CORPORATION		03/24/2023	JPMORGAN CHASE & CO.		8,506,900	10,000,000	10,000,000	10,000,000						10,000,000		(1,493,100)	(1,493,100)	188,198	03/01/2030

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
14040H-CQ-6	CAPITAL ONE FINANCIAL CORPORATION		06/05/2023	Various		8,722,890	9,000,000	9,000,000	9,000,000						9,000,000		(277,110)	(277,110)	144,769	05/09/2025
14149Y-BA-5	CARDINAL HEALTH INC		12/21/2023	Millennium Advisors		1,038,088	1,070,000	1,039,858	1,040,855		4,127		4,127		1,044,982		(6,894)	(6,894)	15,016	11/15/2024
142339-AJ-9	CARLISLE COMPANIES INCORPORATED		01/04/2023	Jane Street Execution Services, LLC		880,929	1,050,000	896,469	904,527		233		233		904,760		(23,831)	(23,831)	10,026	03/01/2030
124857-AT-0	CBS CORP		10/31/2023	DEUTSCHE BANK AG		5,994,170	7,000,000	6,969,120	6,987,287		1,496		1,496		6,988,783		(994,613)	(994,613)	286,781	02/15/2028
124857-AX-1	CBS CORP		10/31/2023	BARCLAYS		3,448,320	4,000,000	4,310,200	4,210,413		(30,555)		(30,555)		4,179,858		(731,538)	(731,538)	136,078	06/01/2028
12513G-BG-3	CDW LLC		10/04/2023	Jane Street Execution Services, LLC		1,061,268	1,180,000	1,039,332	1,046,432		23,723		23,723		1,070,154		(8,886)	(8,886)	26,693	12/01/2026
15089Q-AJ-3	CELANESE US HOLDINGS LLC		08/25/2023	ASSIGNMENT OF SECURITIES		984,934	1,001,000	999,949	1,000,697		144		144		1,000,841		(45,937)	(45,937)	27,931	05/08/2024
15089Q-AK-0	CELANESE US HOLDINGS LLC		11/20/2023	Various		3,129,279	3,590,000	3,511,716	2,997,800		4,321		4,321		3,516,867		(387,588)	(387,588)	40,372	08/05/2026
15135B-AX-9	CENTENE CORPORATION		11/08/2023	BNP CAPITAL MARKETS		4,101,353	5,250,000	5,250,000	5,250,000						5,250,000		(1,148,648)	(1,148,648)	156,406	03/01/2031
15135B-AY-7	CENTENE CORPORATION		12/12/2023	TRUIST BANK		8,701,700	10,000,000	10,035,000	10,028,434		(4,638)		(4,638)		10,023,796		(1,322,096)	(1,322,096)	346,403	07/15/2028
15135B-AZ-4	CENTENE CORPORATION		11/08/2023	GOLDMAN, SACHS & CO.		3,118,800	4,000,000	4,000,000	4,000,000						4,000,000		(881,200)	(881,200)	133,875	08/01/2031
15189T-BA-4	CENTERPOINT ENERGY INC		03/03/2023	DEUTSCHE BANK AG		621,187	700,000	645,932	654,933		2,293		2,293		657,225		(36,038)	(36,038)	2,707	06/01/2026
161175-CP-7	CHARTER COMMUNICATIONS OPERATING		11/08/2023	Various		10,001,750	10,000,000	9,987,800							9,987,800		13,950	13,950		02/01/2034
161175-AY-0	CHARTER COMMUNICATIONS OPERATING L		05/09/2023	WELLS FARGO		23,729,280	24,000,000	25,609,120	25,213,096		(166,013)		(166,013)		25,047,083		(1,317,803)	(1,317,803)	942,336	07/23/2025
161175-CD-4	CHARTER COMMUNICATIONS OPERATING L		12/13/2023	HSBC SECURITIES, INC.		13,096,326	15,502,000	15,243,904	15,272,450		33,159		33,159		15,305,609		(2,209,283)	(2,209,283)	493,558	01/15/2029
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L		01/31/2023	JPMORGAN CHASE & CO.		7,345,474	7,833,000	7,827,599	7,828,739		47		47		7,828,786		(483,312)	(483,312)	61,989	11/15/2029
16412X-AL-9	CHENIERE CORPUS CHRISTI HOLDINGS L		01/25/2023	JPMORGAN CHASE & CO.		11,357,554	13,850,000	13,757,525	13,762,118		498		498		13,762,616		(2,405,062)	(2,405,062)	218,366	12/31/2039
16411R-AK-5	CHENIERE ENERGY INC		10/23/2023	Various		26,102,592	27,979,000	29,142,972	25,289,295	3,465,651	(132,792)		3,332,859		28,622,154		(2,519,562)	(2,519,562)	753,598	10/15/2028
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		10/20/2023	BANK OF AMERICA/MERRILL LYNCH		4,113,872	4,610,000	4,610,000	4,610,000						4,610,000		(496,128)	(496,128)	220,704	10/01/2029
125523-AF-7	CIGNA CORP		07/15/2023	MATURED		788,000	788,000	851,883	801,631		(13,631)		(13,631)		788,000				29,550	07/15/2023
172967-MR-9	CITIGROUP INC		05/15/2023	ASSIGNMENT OF SECURITIES		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				83,900	05/15/2024
75524K-PG-3	CITIZENS BANK NA		02/16/2023	GOLDMAN, SACHS & CO.		9,769,100	10,000,000	10,000,000	10,000,000						10,000,000		(230,900)	(230,900)	244,000	08/09/2028
75524K-NQ-3	CITIZENS BANK NA/ PROVIDENCE RI		06/05/2023	Market Axess		915,428	970,000	946,439	947,817		3,814		3,814		951,631		(36,203)	(36,203)	21,531	05/23/2025
75524K-PT-5	CITIZENS BANK NA/ PROVIDENCE RI		07/20/2023	Various		33,383,900	35,000,000	35,000,000	35,000,000						35,000,000		(1,616,100)	(1,616,100)	1,527,286	10/24/2025
174610-AK-1	CITIZENS FINANCIAL GROUP INC		06/15/2023	Various		4,686,100	5,000,000	4,994,750	4,998,228		255		255		4,998,484		(312,384)	(312,384)	112,278	12/03/2025
186108-CJ-3	CLEVELAND ELECTRIC ILLUM		02/06/2023	Jane Street Execution Services, LLC		473,182	470,000	507,558	494,623		(1,529)		(1,529)		493,094		(19,912)	(19,912)	12,422	08/15/2024
189054-AY-5	CLOROX COMPANY		08/29/2023	GOLDMAN, SACHS & CO.		2,412,500	2,500,000	2,488,175	2,489,114		1,008		1,008		2,490,122		(77,622)	(77,622)	91,667	05/01/2029
12592B-AK-0	CNH INDUSTRIAL CAPITAL LLC		07/02/2023	MATURED		8,884,000	8,884,000	8,833,281	8,875,271		8,729		8,729		8,884,000				173,238	07/02/2023
12592B-AL-8	CNH INDUSTRIAL CAPITAL LLC		06/05/2023	TD SECURITIES		3,430,313	3,750,000	3,741,038	3,744,726		734		734		3,745,460		(315,148)	(315,148)	62,891	01/15/2026
12592B-AQ-7	CNH INDUSTRIAL CAPITAL LLC		07/19/2023	GOLDMAN, SACHS & CO.		11,654,460	12,000,000	11,862,840			5,186		5,186		11,868,026		(213,566)	(213,566)	115,140	04/10/2028
20030N-CR-0	COMCAST CORPORATION		05/10/2023	ASSIGNMENT OF SECURITIES		4,950,850	5,000,000	5,067,350	5,045,949		(12,593)		(12,593)		5,033,356		(82,506)	(82,506)	105,347	04/15/2024
20030N-CT-6	COMCAST CORPORATION		05/09/2023	U.S. BANCORP		9,279,058	9,411,000	10,410,111	10,184,777		(46,288)		(46,288)		10,138,489		(859,431)	(859,431)	223,485	10/15/2028
20030N-EA-5	COMCAST CORPORATION		01/09/2023	GOLDMAN, SACHS & CO.		20,718,600	20,000,000	19,991,000	19,991,237		44		44		19,991,281		727,319	727,319	190,222	11/15/2027
20030N-EF-4	COMCAST CORPORATION		10/17/2023	RBC DOMINION SECURITIES		4,418,350	5,000,000	4,978,450			131		131		4,978,581		(560,231)	(560,231)	118,889	05/15/2053
201723-AQ-6	COMMERCIAL METALS COMPANY		10/23/2023	MORGAN STANLEY		279,289	330,000	310,949	292,003	20,444	1,739		22,183		314,186		(34,897)	(34,897)	17,394	01/15/2030
205887-CC-4	CONAGRA BRANDS INC		08/10/2023	BARCLAYS		8,792,100	9,000,000	8,997,030	8,998,102		177		177		8,998,279		(206,179)	(206,179)	343,138	11/01/2028
20826F-BG-0	CONOCOPHILLIPS CO		10/17/2023	JPMORGAN CHASE & CO.		4,586,750	5,000,000	4,987,250			28		28		4,987,278		(400,528)	(400,528)	47,792	03/15/2054
209111-FH-1	CONSOLIDATED EDISON CO OF NEW YORK		10/23/2023	MARKET AXESS		178,048	260,000	259,581	259,591		9		9		259,600		(81,552)	(81,552)	8,620	06/15/2046
212015-AL-5	CONTINENTAL RESOURCES		02/06/2023	Market Axess		528,951	530,000	541,814	532,959		(1,053)		(1,053)		531,906		(2,955)	(2,955)	7,486	04/15/2023
219350-BQ-7	CORNING INC		02/02/2023	MORGAN STANLEY		421,542	430,000	506,540	506,289		(29)		(29)		506,260		(84,718)	(84,718)	5,273	11/15/2079
225310-AM-3	CREDIT ACCEPTANCE CORPORATION		04/24/2023	Jane Street Execution Services, LLC		240,155	250,000	237,525			211		211		237,736		2,419	2,419	1,886	03/15/2026
22550L-2C-4	CREDIT SUISSE AG (NEW YORK BRANCH)	D	10/04/2023	BARCLAYS		237,270	250,000	237,518			597		597		238,114		(844)	(844)	3,626	04/09/2025
22550L-2G-5	CREDIT SUISSE AG (NEW YORK BRANCH)	D	02/06/2023	BARCLAYS		210,285	250,000	235,058	237,842		330		330		238,172		(27,887)	(27,887)	1,571	08/07/2026

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
225433-AC-5	CREDIT SUISSE GROUP FUNDING GUERNS	D	06/12/2023	MERGER		1,260,363	1,326,000	1,472,138	1,403,967		(15,446)		(15,446)		1,388,522		(128,159)	(128,159)	35,360	03/26/2025
22822V-BC-4	CROWN CASTLE INC		07/25/2023	UNION BANK OF SWITZERLAND		4,231,648	4,348,000	4,344,261			73		73		4,344,334		(112,687)	(112,687)	56,053	05/01/2033
22822V-AV-3	CROWN CASTLE INTERNATIONAL CORP		12/19/2023	JPMORGAN CHASE & CO.		6,735,150	7,500,000	7,476,450	7,484,447		4,213		4,213		7,488,659		(753,509)	(753,509)	112,875	07/15/2026
126650-DY-3	CVS HEALTH CORP		07/24/2023	GOLDMAN, SACHS & CO.		14,208,868	14,211,000	14,167,372			504		504		14,167,876		40,992	40,992	112,977	06/01/2033
126650-EA-4	CVS HEALTH CORP		08/22/2023	BANK OF AMERICA/MERRILL LYNCH		6,580,280	7,000,000	6,934,970			91		91		6,935,061		(354,781)	(354,781)	95,667	06/01/2063
23331A-BQ-1	D R HORTON INC		10/23/2023	Millennium Advisors		988,874	1,130,000	976,682	979,091		30,045		30,045		1,009,136		(20,262)	(20,262)	15,098	10/15/2026
235825-AJ-5	DANA INC		11/17/2023	JEFFERIES & COMPANY, INC.		237,475	295,000	292,788	235,895	57,075	163		57,238		293,133		(55,658)	(55,658)	16,815	02/15/2032
23311V-AG-2	DCP MIDSTREAM OPERATING LP		07/19/2023	BARCLAYS		6,969,970	7,000,000	6,966,574	6,969,774		6,257		6,257		6,976,031		(6,061)	(6,061)	382,521	07/15/2025
251526-BR-9	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	02/27/2023	MATURED		8,000,000	8,000,000	7,984,560	7,999,476		524		524		8,000,000				158,000	02/27/2023
251526-CG-2	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	05/02/2023	Various		2,818,890	3,000,000	3,000,000	3,000,000						3,000,000		(181,110)	(181,110)	22,790	04/01/2025
25160P-AF-4	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	06/21/2023	MORGAN STANLEY		225,735	250,000	241,740	243,436		942		942		244,378		(18,643)	(18,643)	3,208	03/19/2026
25160P-AH-0	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	07/20/2023	Various		8,685,150	10,000,000	10,000,000	10,000,000						10,000,000		(1,314,850)	(1,314,850)	252,719	01/07/2028
25243Y-BG-3	DIAGEO CAPITAL PLC	D	11/08/2023	Various		19,040,185	19,000,000	18,971,880	18,972,807		4,253		4,253		18,977,060		63,125	63,125	1,032,175	10/24/2027
25243Y-BH-1	DIAGEO CAPITAL PLC	D	05/09/2023	JEFFERIES & COMPANY, INC.		5,381,600	5,000,000	4,973,500	4,973,858		711		711		4,974,570		407,030	407,030	150,486	01/24/2033
253393-AF-9	DICKS SPORTING GOODS INC.		10/31/2023	BANK OF AMERICA/MERRILL LYNCH		3,405,240	4,500,000	4,490,820	4,491,584		682		682		4,492,267		(1,087,027)	(1,087,027)	183,881	01/15/2032
25470X-AL-9	DISH DBS CORP		03/15/2023	MATURED		530,000	530,000	539,600	527,563	2,455	(18)		2,437		530,000				13,250	03/15/2023
25470X-AW-5	DISH DBS CORP		07/31/2023	BARCLAYS		1,380,838	1,505,000	1,501,599	1,398,497	104,210	668		104,878		1,503,375		(122,538)	(122,538)	63,121	11/15/2024
25470X-AY-1	DISH DBS CORP		05/08/2023	JPMORGAN CHASE & CO.		2,484,000	4,800,000	5,361,204	3,870,672	1,295,796	(34,634)		1,261,162		5,131,834		(2,647,834)	(2,647,834)	319,300	07/01/2026
25470X-BD-6	DISH DBS CORP		07/28/2023	Various		862,730	1,750,000	1,100,313	1,112,804		38,103		38,103		1,150,907		(288,177)	(288,177)	59,792	06/01/2029
25746U-DB-2	DOMINION ENERGY INC		04/05/2023	SUSQUEHANNA FINANCIAL GROUP LLLP		977,160	1,000,000	1,017,510	1,011,487		(1,918)		(1,918)		1,009,569		(32,409)	(32,409)	20,047	08/15/2024
26078J-AC-4	DOWDUPONT INC		05/18/2023	JPMORGAN CHASE & CO.		6,925,800	7,000,000	7,062,620	7,046,549		(6,210)		(6,210)		7,040,340		(114,540)	(114,540)	163,370	11/15/2025
233293-AQ-2	DPL INC		04/04/2023	Market Axess		196,924	220,000	195,661	195,990		821		821		196,811		114	114	4,546	04/15/2029
23338V-AB-2	DTE ELECTRIC CO		11/28/2023	ASSIGNMENT OF SECURITIES		2,454,000	2,454,000	2,482,761	2,473,196		(19,196)		(19,196)		2,454,000				115,198	03/15/2024
23338V-AS-5	DTE ELECTRIC COMPANY		07/07/2023	DEUTSCHE BANK AG		5,003,150	5,000,000	4,989,600			283		283		4,989,883		13,267	13,267	92,444	04/01/2033
26442C-BJ-2	DUKE ENERGY CAROLINAS LLC		01/03/2023	BANK OF AMERICA/MERRILL LYNCH		4,983,150	5,000,000	4,985,050							4,985,050		(1,900)	(1,900)		01/15/2033
26441C-BJ-3	DUKE ENERGY CORP		12/14/2023	DEUTSCHE BANK AG		7,443,600	8,000,000	7,996,080	7,997,862		756		756		7,998,618		(555,018)	(555,018)	90,600	09/15/2025
26969P-AB-4	EAGLE MATERIALS INC		05/05/2023	SUNTRUST INVESTMENT SERVICES, INC.		5,093,361	6,300,000	6,238,932	6,245,949		2,033		2,033		6,247,982		(1,154,621)	(1,154,621)	134,750	07/01/2031
281020-AR-8	EDISON INTERNATIONAL		05/22/2023	Market Axess		522,834	530,000	543,214	540,285		(1,719)		(1,719)		538,566		(15,732)	(15,732)	15,960	04/15/2025
28414H-AE-3	ELANCO ANIMAL HEALTH INC		08/07/2023	ASSIGNMENT OF SECURITIES		16,840,000	16,840,000	16,840,000	16,671,600	168,400			168,400		16,840,000				933,899	08/28/2023
28414H-AG-8	ELANCO ANIMAL HEALTH INC		08/08/2023	Various		5,029,512	5,100,000	5,845,875	4,852,701	810,600	2,453		813,052		5,665,753		(636,241)	(636,241)	315,540	08/28/2028
036752-AV-5	ELEVANCE HEALTH INC		01/09/2023	GOLDMAN, SACHS & CO.		12,185,640	12,000,000	11,996,880	11,997,037		27		27		11,997,064		188,576	188,576	119,483	10/15/2025
28622H-AC-5	ELEVANCE HEALTH INC		07/25/2023	GOLDMAN, SACHS & CO.		5,320,260	5,500,000	5,479,870			135		135		5,480,005		(159,745)	(159,745)	132,325	02/15/2053
29250R-AW-6	ENBRIDGE ENERGY PARTNERS LP		07/26/2023	Various		6,320,410	6,290,000	6,700,736	6,631,312		(62,817)		(62,817)		6,568,495		(248,084)	(248,084)	280,938	10/15/2025
29250N-AY-1	ENBRIDGE INC	A	12/13/2023	JEFFERIES & COMPANY, INC.		21,544,030	22,300,000	22,258,522	22,282,983		7,869		7,869		22,290,852		(746,822)	(746,822)	789,792	01/15/2025
29250N-BM-6	ENBRIDGE INC	A	09/26/2023	RBC DOMINION SECURITIES		15,010,455	15,000,000	15,000,000	15,000,000						15,000,000		10,455	10,455	711,900	02/16/2024
29250N-BR-5	ENBRIDGE INC	A	12/06/2023	U.S. BANCORP		8,731,026	8,620,000	8,608,966			631		631		8,609,597		121,428	121,428	368,505	03/08/2033
29246R-AA-1	ENEL GENERACION CHILE SA	D	05/02/2023	Market Axess		672,515	681,000	672,079	672,262		2,256		2,256		674,517		(2,003)	(2,003)	15,999	04/15/2024
29278N-AL-7	ENERGY TRANSFER OPERATING LP		03/15/2023	MATURED		10,000,000	10,000,000	10,501,700	10,000,000						10,000,000				212,500	03/15/2023
29336U-AC-1	ENLINK MIDSTREAM PARTNERS LP		03/02/2023	Market Axess		290,027	360,000	309,528	296,916	13,505	190		13,695		310,611		(20,584)	(20,584)	8,680	04/01/2044
29364G-AM-5	ENTERGY CORPORATION		08/09/2023	LOOP CAPITAL MARKETS		3,181,000	3,500,000	3,486,210	3,492,532		1,667		1,667		3,494,199		(313,199)	(313,199)	28,500	09/15/2025
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC		07/25/2023	TD SECURITIES		3,198,143	3,314,000	3,816,193	3,656,695		(46,423)		(46,423)		3,610,272		(412,129)	(412,129)	124,358	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
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC		12/13/2023	GOLDMAN, SACHS & CO.		6,734,323	6,954,000	8,119,905	7,801,051		(133,573)		(133,573)		7,667,478		(933,155)	(933,155)	335,888	10/16/2028
26884L-AH-2	EQT CORP		12/04/2023	Various		652,483	650,000	688,526	678,913		(183)		(183)		678,730		(26,247)	(26,247)	17,141	02/01/2025
26884L-AP-4	EQT CORP		06/29/2023	ASSIGNMENT OF SECURITIES		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				626,946	10/01/2025
26884L-AQ-2	EQT CORP		01/26/2023	RBC DOMINION SECURITIES		15,223,800	15,000,000	14,944,350	14,946,465		705		705		14,947,170		276,630	276,630	275,500	04/01/2028
29444U-BC-9	EQUINIX INC		10/24/2023	BARCLAYS		9,650,400	10,000,000	10,000,000	10,000,000						10,000,000		(349,600)	(349,600)	246,458	11/18/2024
29444U-BD-7	EQUINIX INC		07/21/2023	Various		13,814,222	14,912,000	14,890,378	14,899,475		1,516		1,516		14,900,992		(1,086,770)	(1,086,770)	265,052	11/18/2026
29444U-BE-5	EQUINIX INC		05/11/2023	Various		9,513,278	10,621,000	10,599,612	10,601,782		916		916		10,602,698		(1,089,420)	(1,089,420)	163,327	11/18/2029
29444U-BG-0	EQUINIX INC		05/11/2023	GOLDMAN, SACHS & CO.		4,404,050	5,000,000	4,987,450	4,991,751		652		652		4,992,403		(588,353)	(588,353)	75,000	07/15/2027
29444U-BH-8	EQUINIX INC		05/10/2023	GOLDMAN, SACHS & CO.		5,046,372	6,154,000	6,136,215	6,140,319		611		611		6,140,930		(1,094,558)	(1,094,558)	109,157	07/15/2030
29444U-BK-1	EQUINIX INC		05/03/2023	GOLDMAN, SACHS & CO.		10,461,435	11,500,000	11,488,385	11,493,565		809		809		11,494,375		(1,032,940)	(1,032,940)	73,472	09/15/2025
29444U-BL-9	EQUINIX INC		05/04/2023	MORGAN STANLEY		2,141,325	2,500,000	2,497,725	2,498,381		106		106		2,498,486		(357,161)	(357,161)	25,080	03/15/2028
29444U-BQ-8	EQUINIX INC		05/02/2023	GOLDMAN, SACHS & CO.		5,585,022	6,200,000	6,166,734	6,174,893		2,471		2,471		6,177,363		(592,341)	(592,341)	42,203	05/15/2026
29444U-BR-6	EQUINIX INC		05/18/2023	Various		1,700,877	1,974,000	1,963,380	1,965,708		559		559		1,966,267		(265,390)	(265,390)	20,124	05/15/2028
29444U-BU-9	EQUINIX INC		05/11/2023	Various		15,479,214	17,000,000	16,910,580	16,916,043		2,160		2,160		16,918,203		(1,438,989)	(1,438,989)	330,027	04/15/2032
26884A-BF-9	ERP OPERATING LP		05/05/2023	GOLDMAN, SACHS & CO.		2,238,612	2,389,000	2,620,482	2,545,236		(14,220)		(14,220)		2,531,016		(292,403)	(292,403)	35,556	11/01/2026
30212P-AR-6	EXPEDIA INC		04/12/2023	SEAPORT GROUP		7,012,160	8,000,000	7,940,644	7,955,291		1,601		1,601		7,956,892		(944,732)	(944,732)	172,611	02/15/2030
316773-DG-2	FIFTH THIRD BANCORP		02/16/2023	GOLDMAN, SACHS & CO.		8,473,675	8,750,000	8,750,000	8,750,000						8,750,000		(276,325)	(276,325)	235,452	07/28/2030
31677Q-BT-5	FIFTH THIRD BANCORP		06/28/2023	TRUIST BANK		32,197,251	33,000,000	33,000,000	33,000,000						33,000,000		(802,749)	(802,749)	1,301,234	10/27/2025
31677Q-BR-9	FIFTH THIRD BANK		02/16/2023	GOLDMAN, SACHS & CO.		1,395,109	1,542,000	1,579,247	1,572,037		(986)		(986)		1,571,051		(175,942)	(175,942)	19,275	02/01/2027
33938X-AC-9	FLEX LTD		04/24/2023	MORGAN STANLEY		985,813	1,030,000	969,096	973,052		5,465		5,465		978,517		7,296	7,296	28,432	02/01/2026
343498-AB-7	FLOWERS FOODS INC		06/05/2023	Jane Street Execution Services, LLC		312,738	330,000	321,935	322,668		791		791		323,459		(10,721)	(10,721)	7,893	10/01/2026
345370-DA-5	FORD MOTOR COMPANY		11/17/2023	JPMORGAN CHASE & CO.		6,809,905	8,770,000	8,770,000	6,576,991	2,193,009			2,193,009		8,770,000		(1,960,095)	(1,960,095)	363,407	02/12/2032
345370-DB-3	FORD MOTOR COMPANY		01/24/2023	MORGAN STANLEY		1,881,750	1,950,000	1,925,625	1,800,546	125,711	124		125,835		1,926,381		(44,631)	(44,631)	51,875	08/19/2032
345397-A4-5	FORD MOTOR CREDIT COMPANY LLC		10/31/2023	JPMORGAN CHASE & CO.		3,892,103	4,202,000	3,842,975	3,800,617	168,389	43,881		212,270		4,012,886		(120,784)	(120,784)	235,800	01/09/2027
345397-A8-6	FORD MOTOR CREDIT COMPANY LLC		11/06/2023	Various		6,641,764	7,275,000	7,221,690	6,511,125	726,195	3,902		730,097		7,241,222		(599,458)	(599,458)	230,817	08/17/2027
345397-B3-6	FORD MOTOR CREDIT COMPANY LLC		10/31/2023	Various		4,128,000	5,000,000	5,190,000	4,104,200	1,052,514	(14,729)		1,037,785		5,141,985		(1,013,985)	(1,013,985)	166,111	11/13/2030
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC		10/31/2023	BANK OF AMERICA/MERRILL LYNCH		4,688,750	5,500,000	5,500,000	4,542,555	957,446			957,446		5,500,000		(811,250)	(811,250)	193,172	02/16/2028
345397-B8-5	FORD MOTOR CREDIT COMPANY LLC		08/29/2023	Various		29,959,125	32,200,000	32,199,678	29,394,736	2,805,041	26		2,805,067		32,199,803		(2,240,678)	(2,240,678)	476,008	02/10/2025
345397-B9-3	FORD MOTOR CREDIT COMPANY LLC		11/16/2023	Various		4,162,820	5,000,000	4,999,900	3,993,800	1,006,113	12		1,006,124		4,999,924		(837,104)	(837,104)	185,084	02/10/2029
345397-C2-7	FORD MOTOR CREDIT COMPANY LLC		03/10/2023	BANK OF AMERICA/MERRILL LYNCH		18,500,000	20,000,000	19,997,400	18,658,000	1,339,742	94		1,339,835		19,997,835		(1,497,835)	(1,497,835)	291,500	05/28/2027
345397-C3-5	FORD MOTOR CREDIT COMPANY LLC		03/10/2023	GOLDMAN, SACHS & CO.		12,030,000	12,000,000	12,000,000	12,000,000						12,000,000		30,000	30,000	318,500	11/04/2027
345397-YT-4	FORD MOTOR CREDIT COMPANY LLC		11/01/2023	BANK OF AMERICA/MERRILL LYNCH		6,745,131	7,547,000	7,637,433	6,632,983	995,113	(13,755)		981,358		7,614,341		(869,210)	(869,210)	288,718	11/02/2027
34964C-AC-0	FORTUNE BRANDS HOME & SECURITY INC		09/21/2023	MATURED		4,000,000	4,000,000	4,189,132	4,078,534		(78,534)		(78,534)		4,000,000				160,000	09/21/2023
34964C-AG-1	FORTUNE BRANDS HOME & SECURITY INC		02/01/2023	RBC DOMINION SECURITIES		2,407,050	3,000,000	2,934,240	2,935,037		94		94		2,935,131		(528,081)	(528,081)	48,000	03/25/2052
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		03/15/2023	MATURED		12,000,000	12,000,000	12,213,500	12,029,983		(29,983)		(29,983)		12,000,000				232,500	03/15/2023
361448-AQ-6	GATX CORPORATION		03/30/2023	MATURED		3,155,000	3,155,000	3,296,502	3,166,185		(11,185)		(11,185)		3,155,000				61,523	03/30/2023
36164Q-6M-5	GE CAPITAL INTERNATIONAL FUNDING C		10/04/2023	Jane Street Execution Services, LLC		475,535	500,000	483,885			2,562		2,562		486,447		(10,912)	(10,912)	15,038	11/15/2025
370334-CF-9	GENERAL MILLS INC		01/23/2023	Jane Street Execution Services, LLC		659,307	670,000	701,215	692,836		(646)		(646)		692,190		(32,883)	(32,883)	7,296	04/17/2025
37045V-AE-0	GENERAL MOTORS CO		03/01/2023	ASSIGNMENT OF SECURITIES		8,000,000	8,000,000	8,674,960	8,143,722		(31,564)		(31,564)		8,112,159		(112,159)	(112,159)	161,417	10/02/2023
37045V-AV-2	GENERAL MOTORS CO		01/27/2023	SOCIETE GENERALE		14,880,730	14,552,000	14,537,302	14,543,902		226		226		14,544,128		336,602	336,602	297,103	10/01/2025
37045X-CF-1	GENERAL MOTORS FINANCIAL CO INC		01/05/2023	MATURED		1,000,000	1,000,000	1,021,840	1,000,235		(235)		(235)		1,000,000				16,250	01/05/2023
37045X-CL-8	GENERAL MOTORS FINANCIAL CO INC		06/19/2023	MATURED		8,400,000	8,400,000	8,387,568	8,398,729		1,271		1,271		8,400,000				174,300	06/19/2023

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
37045X-CV-6	GENERAL MOTORS FINANCIAL CO INC		04/12/2023	WELLS FARGO		14,910,792	15,600,000	15,580,344	15,591,396		1,113		1,113		15,592,509		(681,717)	(681,717)	286,520	02/26/2025
37045X-CX-2	GENERAL MOTORS FINANCIAL CO INC		01/23/2023	SMBC Nikko Securities America, Inc		6,126,892	6,517,000	6,506,768	6,511,765		137		137		6,511,902		(385,010)	(385,010)	17,424	06/20/2025
37045X-DH-6	GENERAL MOTORS FINANCIAL CO INC		03/10/2023	BARCLAYS		1,618,954	1,899,000	1,896,864	1,897,284		62		62		1,897,346		(278,392)	(278,392)	19,496	04/10/2028
37045X-DK-9	GENERAL MOTORS FINANCIAL CO INC		01/24/2023	Various		3,724,795	4,200,000	4,170,907	4,177,808		434		434		4,178,241		(453,446)	(453,446)	7,985	06/10/2026
37045X-DU-7	GENERAL MOTORS FINANCIAL CO INC		04/03/2023	Various		14,537,209	15,000,000	14,997,000	14,997,703		243		243		14,997,946		(460,738)	(460,738)	275,500	04/07/2025
37185L-AF-9	GENESIS ENERGY LP		01/25/2023	ASSIGNMENT OF SECURITIES		3,005,100	3,000,000	2,977,500	2,894,985	90,336	652		90,988		2,985,973		19,127	19,127	18,750	06/15/2024
37185L-AL-6	GENESIS ENERGY LP/ GENESIS ENERGY		12/12/2023	GOLDMAN, SACHS & CO.		1,597,670	1,622,000	1,450,186	1,487,049	2,039	20,256		22,294		1,509,343		88,327	88,327	172,146	02/01/2028
372460-AA-3	GENUINE PARTS COMPANY		08/03/2023	U.S. BANCORP		835,412	1,080,000	867,445	877,651		13,002		13,002		890,653		(55,241)	(55,241)	15,525	11/01/2030
37954F-AG-9	GLOBAL PART/GLP FINANCE		11/01/2023	RBC DOMINION SECURITIES		234,994	249,000	249,000	236,457	12,543			12,543		249,000		(14,006)	(14,006)	21,884	08/01/2027
361841-AN-9	GLP CAPITAL LP		09/05/2023	MORGAN STANLEY		484,725	500,000	483,505	487,065		5,171		5,171		492,236		(7,511)	(7,511)	17,029	09/01/2024
361841-AH-2	GLP CAPITAL LP FIN II		07/06/2023	Jane Street Execution Services, LLC		536,228	550,000	541,349	542,355		1,126		1,126		543,481		(7,253)	(7,253)	21,761	04/15/2026
38141G-WT-7	GOLDMAN SACHS GROUP INC/THE		02/23/2023	MATURED		2,833,333	2,833,333	2,831,945	2,833,291		42		42		2,833,333				45,333	02/23/2023
38141G-XZ-2	GOLDMAN SACHS GROUP INC/THE		03/08/2023	ASSIGNMENT OF SECURITIES		2,800,000	2,800,000	2,796,377	2,798,048		305		305		2,798,352		1,648	1,648	9,422	03/08/2024
38141G-YM-0	GOLDMAN SACHS GROUP INC/THE		01/04/2023	Millennium Advisors		1,437,148	1,640,000	1,486,873	1,497,774		375		375		1,498,148		(61,000)	(61,000)	6,656	10/21/2027
38141G-ZH-0	GOLDMAN SACHS GROUP INC/THE		06/28/2023	Various		6,222,493	6,410,000	6,330,879	6,334,008		3,630		3,630		6,337,638		(115,145)	(115,145)	93,611	01/24/2025
38141G-ZP-2	GOLDMAN SACHS GROUP INC/THE		05/10/2023	GOLDMAN, SACHS & CO.		8,817,840	9,000,000	8,991,990	8,995,118		1,456		1,456		8,996,573		(178,733)	(178,733)	177,750	03/15/2024
38141G-ZT-4	GOLDMAN SACHS GROUP INC/THE		07/27/2023	SUSQUEHANNA FINANCIAL GROUP LLLP		1,215,265	1,249,000	1,249,000	1,249,000						1,249,000		(33,735)	(33,735)	34,398	06/15/2027
38141G-ZU-1	GOLDMAN SACHS GROUP INC/THE		02/07/2023	MORGAN STANLEY		14,690,550	15,000,000	15,000,000	15,000,000						15,000,000		(309,450)	(309,450)	310,005	08/23/2028
36264F-AK-7	GSK CONSUMER HEALTHCARE CAPITAL US		12/20/2023	GOLDMAN, SACHS & CO.		17,974,165	18,734,000	18,698,405	18,699,643		7,489		7,489		18,707,131		(732,967)	(732,967)	786,828	03/24/2027
418056-AY-3	HASBRO INC		11/02/2023	Various		3,749,840	4,000,000	3,988,200	3,993,093		898		898		3,993,991		(244,151)	(244,151)	92,694	11/19/2026
404119-BN-8	HCA INC		10/02/2023	Various		36,185,649	36,361,000	38,500,928	36,988,447		(383,684)		(383,684)		36,604,763		(419,114)	(419,114)	1,893,169	03/15/2024
404119-CQ-0	HCA INC		11/08/2023	TD SECURITIES		4,738,050	5,000,000	4,996,600			133		133		4,996,733		(258,683)	(258,683)	142,083	06/01/2033
427866-AX-6	HERSHEY COMPANY THE		08/03/2023	Jane Street Execution Services, LLC		969,207	1,040,000	960,731	965,202		11,565		11,565		976,767		(7,560)	(7,560)	23,388	08/15/2026
42809H-AF-4	HESS CORP		02/21/2023	Jane Street Execution Services, LLC		847,580	870,000	860,621	862,795		660		660		863,455		(15,875)	(15,875)	18,439	07/15/2024
42824C-BG-3	HEWLETT PACKARD ENTERPRISE CO		10/02/2023	MATURED		29,500,000	29,500,000	29,487,020	29,497,027		2,973		2,973		29,500,000				1,312,750	10/02/2023
437076-CR-1	HOME DEPOT INC		01/06/2023	GOLDMAN, SACHS & CO.		2,965,290	3,000,000	2,998,920	2,999,017		9		9		2,999,026		(33,736)	(33,736)	37,000	09/15/2025
40434L-AA-3	HP INC		07/26/2023	DEUTSCHE BANK AG		9,399,100	10,000,000	9,976,900	9,988,308		2,676		2,676		9,990,984		(591,884)	(591,884)	135,056	06/17/2025
40434L-AK-1	HP INC		12/06/2023	Various		3,350,096	3,535,000	3,526,763	3,527,536		594		594		3,528,129		(178,034)	(178,034)	108,833	04/15/2029
40434L-AM-7	HP INC		01/09/2023	MORGAN STANLEY		19,692,800	20,000,000	19,968,200	19,970,868		141		141		19,971,009		(278,209)	(278,209)	527,778	01/15/2028
40434L-AN-5	HP INC		11/22/2023	DEUTSCHE BANK AG		1,946,180	2,000,000	1,994,500	1,994,706		368		368		1,995,074		(48,894)	(48,894)	157,667	01/15/2033
404280-BS-7	HSBC HOLDINGS PLC	D	05/18/2023	ASSIGNMENT OF SECURITIES		340,000	340,000	352,844	343,497		(3,497)		(3,497)		340,000				6,715	05/18/2024
404280-CM-9	HSBC HOLDINGS PLC	D	10/23/2023	CITADEL SECURITIES LLC		299,588	340,000	296,558			5,963		5,963		302,521		(2,934)	(2,934)	4,967	05/24/2027
404280-CU-1	HSBC HOLDINGS PLC	D	08/17/2023	ASSIGNMENT OF SECURITIES		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				87,840	08/17/2024
44644M-AJ-0	HUNTINGTON NATIONAL BANK (THE)		02/16/2023	BARCLAYS		6,099,120	6,000,000	5,985,900	5,986,090		227		227		5,986,317		112,803	112,803	87,575	01/10/2030
44701Q-BE-1	HUNTSMAN INTERNATIONAL LLC		03/02/2023	Jane Street Execution Services, LLC		3,162,565	3,500,000	3,460,450	3,473,179		662		662		3,473,841		(311,276)	(311,276)	54,688	05/01/2029
448579-AL-6	HYATT HOTELS CORP		09/29/2023	ASSIGNMENT OF SECURITIES		6,200,000	6,200,000	6,195,557	6,198,248		1,739		1,739		6,199,987		13	13	80,152	10/01/2023
451102-BQ-9	ICAHN ENTERPRISES LP		06/05/2023	BARCLAYS		494,208	540,000	541,906	523,692	16,308			16,308		540,000		(45,792)	(45,792)	16,448	12/15/2025
451102-BW-6	ICAHN ENTERPRISES LP		08/21/2023	Various		498,265	510,000	488,096	488,963	1,168	1,155		2,323		491,286		6,979	6,979	9,690	09/15/2024
45138L-BH-5	IDAHO POWER COMPANY		10/17/2023	BARCLAYS		4,467,200	5,000,000	4,952,850			376		376		4,953,226		(486,026)	(486,026)	164,236	03/15/2053
45138L-BJ-1	IDAHO POWER COMPANY		10/17/2023	U.S. BANCORP		6,492,920	7,000,000	6,935,320			82		82		6,935,402		(442,482)	(442,482)	42,856	04/01/2054

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
45687A-AP-7	INGERSOLL-RAND GLOBAL HOLDING COMP		12/22/2023	Various		14,445,150	15,000,000	15,254,964	15,226,111		(12,666)		(12,666)		15,213,445		(768,295)	(768,295)	570,313	08/21/2028
45866F-AT-1	INTERCONTINENTAL EXCHANGE INC		01/06/2023	GOLDMAN, SACHS & CO.		16,675,300	17,000,000	16,981,300	16,984,916		152		152		16,985,067		(309,767)	(309,767)	81,010	05/23/2025
45866F-AU-8	INTERCONTINENTAL EXCHANGE INC		01/09/2023	BARCLAYS		9,793,600	10,000,000	9,973,500	9,976,245		127		127		9,976,372		(182,772)	(182,772)	128,889	09/15/2027
459200-JR-3	INTERNATIONAL BUSINESS MACHINES CO		02/06/2023	Jane Street Execution Services, LLC		1,144,188	1,200,000	1,131,096	1,132,664		1,538		1,538		1,134,202		9,986	9,986	21,010	01/27/2027
459200-KS-9	INTERNATIONAL BUSINESS MACHINES CO		01/09/2023	Various		44,225,250	45,000,000	45,000,000	45,000,000						45,000,000		(774,750)	(774,750)	816,667	07/27/2025
459200-KT-7	INTERNATIONAL BUSINESS MACHINES CO		11/07/2023	BNP CAPITAL MARKETS		19,165,000	20,000,000	19,974,000	19,976,023		4,152		4,152		19,980,176		(815,176)	(815,176)	1,065,167	07/27/2027
459200-KU-4	INTERNATIONAL BUSINESS MACHINES CO		11/07/2023	BARCLAYS		14,126,292	15,332,000	15,221,763	15,225,551		7,789		7,789		15,233,340		(1,107,048)	(1,107,048)	865,747	07/27/2032
46115H-AP-2	INTESA SANPAOLO SPA	D	02/06/2023	JPMORGAN CHASE & CO.		908,298	910,000	897,033	898,187		1,150		1,150		899,336		8,962	8,962	27,338	01/12/2024
462613-AM-2	IPALCO ENTERPRISES INC		03/03/2023	Jane Street Execution Services, LLC		957,845	990,000	955,099	958,725		3,266		3,266		961,991		(4,147)	(4,147)	18,926	09/01/2024
832696-AY-4	J M SMUCKER CO		10/16/2023	GOLDMAN, SACHS & CO.		2,445,375	2,500,000	2,476,925							2,476,925		(31,550)	(31,550)		11/15/2043
24422E-WK-1	JOHN DEERE CAPITAL CORP		05/09/2023	RBC DOMINION SECURITIES		4,983,050	5,000,000	4,991,450	4,991,936		565		565		4,992,500		(9,450)	(9,450)	140,063	09/15/2027
46647P-AH-9	JPMORGAN CHASE & CO		04/05/2023	SMBC Nikko Securities America, Inc		2,983,213	3,040,000	2,937,856	2,944,465		11,587		11,587		2,956,052		27,161	27,161	59,549	03/01/2025
46647P-AU-0	JPMORGAN CHASE & CO		07/23/2023	ASSIGNMENT OF SECURITIES		1,000,000	1,000,000	1,084,755	1,018,653		(18,561)		(18,561)		1,000,092		(92)	(92)	37,970	07/23/2024
46647P-DR-4	JPMORGAN CHASE & CO		06/21/2023	BARCLAYS		8,083,920	8,000,000	8,000,000							8,000,000		83,920	83,920	26,156	06/01/2034
48203R-AM-6	JUNIPER NETWORKS INC		04/24/2023	SUSQUEHANNA FINANCIAL GROUP LLLP		967,500	1,030,000	930,090	930,435		4,030		4,030		934,465		33,035	33,035	26,930	08/15/2029
485170-BD-5	KANSAS CITY SOUTHERN RAILWAY CO		04/19/2023	Various		20,168,457	19,905,000	20,329,627	20,180,206		(11,461)		(11,461)		20,168,744		(287)	(287)	244,804	11/15/2029
487836-BZ-0	KELLOGG COMPANY		08/09/2023	MORGAN STANLEY		7,713,384	7,777,000	7,763,235			472		472		7,763,707		(50,323)	(50,323)	181,463	03/01/2033
49271V-AQ-3	KEURIG DR PEPPER INC		08/07/2023	JPMORGAN CHASE & CO.		9,167,200	10,000,000	9,953,000	9,955,682		2,407		2,407		9,958,090		(790,890)	(790,890)	330,750	04/15/2032
49306S-AA-4	KEY BANK NATIONAL ASSOCIATION		06/28/2023	JPMORGAN CHASE & CO.		3,527,520	4,000,000	4,022,000	4,020,032		(1,827)		(1,827)		4,018,205		(490,685)	(490,685)	95,604	12/14/2027
49327M-3E-2	KEY BANK USA NA		06/22/2023	Various		9,233,630	10,000,000	9,997,200	9,997,552		422		422		9,997,974		(764,344)	(764,344)	359,206	08/08/2025
49327M-3F-9	KEYBANK NATIONAL ASSOCIATION		06/20/2023	GOLDMAN, SACHS & CO.		4,678,650	5,000,000	4,991,650	4,991,837		698		698		4,992,535		(313,885)	(313,885)	176,313	11/15/2027
49338L-AB-9	KEYSIGHT TECHNOLOGIES INC		01/23/2023	MORGAN STANLEY		719,280	720,000	730,332	728,513		(300)		(300)		728,212		(8,932)	(8,932)	7,735	10/30/2024
494368-BY-8	KIMBERLY-CLARK CORPORATION		05/09/2023	BNP CAPITAL MARKETS		1,592,128	1,600,000	1,818,352	1,787,347		(11,019)		(11,019)		1,776,328		(184,200)	(184,200)	33,356	11/01/2028
49456B-AU-5	KINDER MORGAN INC		12/13/2023	BARCLAYS		10,531,640	11,600,000	10,680,118	10,789,962		188,518		188,518		10,978,480		(446,840)	(446,840)	219,917	11/15/2026
49456B-AW-1	KINDER MORGAN INC		12/20/2023	GOLDMAN, SACHS & CO.		6,354,251	6,667,000	6,642,599	6,642,734		333		333		6,643,067		(288,816)	(288,816)	503,646	08/01/2052
50077L-AZ-9	KRAFT HEINZ FOODS CO		05/17/2023	BARCLAYS		3,601,560	4,000,000	3,378,000	3,380,065		3,646		3,646		3,383,711		217,849	217,849	123,500	10/01/2049
501044-DP-3	KROGER CO		04/24/2023	DEUTSCHE BANK AG		528,450	630,000	519,252			1,282		1,282		520,534		7,916	7,916	6,738	05/01/2030
517834-AE-7	LAS VEGAS SANDS CORP		07/06/2023	BANK OF AMERICA/MERRILL LYNCH		966,105	1,050,000	951,573	947,939	8,996	12,204		21,200		969,139		(3,034)	(3,034)	32,871	08/18/2026
517834-AG-2	LAS VEGAS SANDS CORP		04/05/2023	BARCLAYS		412,096	420,000	421,331	396,980	23,892	(147)		23,745		420,726		(8,630)	(8,630)	9,035	08/08/2024
517834-AH-0	LAS VEGAS SANDS CORP		04/05/2023	Jane Street Execution Services, LLC		235,885	250,000	245,785	229,743	17,094	338		17,432		247,175		(11,290)	(11,290)	2,115	06/25/2025
52532X-AB-1	LEIDOS INC		02/28/2023	ASSIGNMENT OF SECURITIES		8,961,930	9,000,000	8,976,836	8,995,349		1,978		1,978		8,997,328		(35,398)	(35,398)	75,963	05/15/2023
526057-CV-4	LENNAR CORPORATION		05/22/2023	Jane Street Execution Services, LLC		512,845	520,000	513,297			519		519		513,816		(971)	(971)	11,483	06/15/2027
526107-AD-9	LENNOX INTERNATIONAL INC.		11/15/2023	Various		14,670,372	14,680,000	14,616,648	14,666,962		8,062		8,062		14,675,024		(4,652)	(4,652)	426,383	11/15/2023
526107-AE-7	LENNOX INTERNATIONAL INC.		06/05/2023	MORGAN STANLEY		229,298	250,000	229,340			321		321		229,661		(363)	(363)	1,181	08/01/2025
532716-AN-7	LIMITED BRANDS INC		03/02/2023	MORGAN STANLEY		1,310,868	1,560,000	1,313,130	1,303,259	10,969	1,448		12,417		1,315,676		(4,808)	(4,808)	76,076	07/15/2037
539439-AS-8	LLOYDS BANKING GROUP PLC	D	08/16/2023	MATURED		11,607,000	11,607,000	11,753,394	11,642,300		(35,300)		(35,300)		11,607,000				470,084	08/16/2023
539439-AW-9	LLOYDS BANKING GROUP PLC	D	06/06/2023	BARCLAYS		10,963,000	10,000,000	10,000,000	10,000,000						10,000,000		963,000	963,000	448,461	11/15/2033
53944Y-AF-0	LLOYDS BANKING GROUP PLC	D	04/28/2023	GOLDMAN, SACHS & CO.		10,237,480	10,428,000	10,753,366	10,577,876		(20,854)		(20,854)		10,557,023		(319,542)	(319,542)	224,289	05/08/2025
539830-BU-2	LOCKHEED MARTIN CORPORATION		01/06/2023	GOLDMAN, SACHS & CO.		9,092,610	9,000,000	8,974,350	8,975,855		202		202		8,976,058		116,552	116,552	94,050	10/15/2025
539830-BV-0	LOCKHEED MARTIN CORPORATION		01/06/2023	BARCLAYS		20,630,000	20,000,000	19,966,600	19,967,687		147		147		19,967,834		662,166	662,166	215,333	11/15/2027
539830-BW-8	LOCKHEED MARTIN CORPORATION		01/06/2023	Various		15,669,950	15,000,000	14,915,700	14,916,858		109		109		14,916,967		752,983	752,983	160,417	01/15/2033
548661-EK-9	LOWES COMPANIES INC		01/09/2023	GOLDMAN, SACHS & CO.		7,930,400	8,000,000	7,998,000	7,998,198		18		18		7,998,216		(67,816)	(67,816)	120,267	09/08/2025

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
50249A-AF-0	LYB INTERNATIONAL FINANCE III LLC		05/02/2023	Market Axess		530,955	580,000	528,015			450		450		528,465		2,490	2,490	665	10/01/2025
55261F-AJ-3	M&T BANK CORPORATION		07/26/2023	MATURED		250,000	250,000	270,100	254,472		(4,472)		(4,472)		250,000				8,875	07/26/2023
56585A-AJ-1	MARATHON PETROLEUM CORP		02/02/2023	Market Axess		469,878	510,000	555,441	554,868		(65)		(65)		554,804		(84,925)	(84,925)	9,988	09/15/2054
571903-BN-2	MARRIOTT INTERNATIONAL INC		11/29/2023	SUSQUEHANNA FINANCIAL GROUP LLLP		2,019,320	2,000,000	1,988,680			410		410		1,989,090		30,230	30,230	23,433	10/15/2028
573284-AV-8	MARTIN MARIETTA MATERIALS INC		06/05/2023	JEFFERIES & COMPANY, INC.		210,848	250,000	210,303			176		176		210,478		369	369	1,424	03/15/2030
573874-AC-8	MARVELL TECHNOLOGY INC		01/23/2023	BARCLAYS		13,461,450	15,000,000	14,973,425	14,980,464		385		385		14,980,850		(1,519,400)	(1,519,400)	68,750	04/15/2026
573874-AL-8	MARVELL TECHNOLOGY INC		06/22/2023	MATURED		14,000,000	14,000,000	13,987,245	13,995,919		4,081		4,081		14,000,000				294,000	06/22/2023
573874-AQ-7	MARVELL TECHNOLOGY INC		11/08/2023	BANK OF AMERICA/MERRILL LYNCH		2,590,711	2,640,000	2,622,787			185		185		2,622,972		(32,261)	(32,261)	22,689	09/15/2033
579780-AR-8	MCCORMICK & COMPANY INCORPORATED		01/25/2023	BARCLAYS		12,484,640	14,000,000	13,963,040	13,976,767		529		529		13,977,295		(1,492,655)	(1,492,655)	56,700	02/15/2026
58013M-FS-8	MCDONALDS CORPORATION		05/10/2023	Various		4,054,652	4,000,000	3,982,240	3,982,680		459		459		3,983,139		71,513	71,513	116,329	09/06/2032
58933Y-BL-8	MERCK & CO INC		05/09/2023	BANK OF AMERICA/MERRILL LYNCH		9,954,600	10,000,000	9,940,300							9,940,300		14,300	14,300		05/17/2044
30303M-8G-0	META PLATFORMS INC		12/19/2023	Various		40,571,246	42,137,000	42,058,361	42,058,447		14,863		14,863		42,073,311		(1,502,065)	(1,502,065)	1,954,500	08/15/2027
30303M-8H-8	META PLATFORMS INC		11/22/2023	Various		21,575,219	24,000,000	23,994,193	23,994,196		448		448		23,994,644		(2,419,425)	(2,419,425)	1,179,200	08/15/2032
59151K-AJ-7	METHANEX CORP	A	10/31/2023	Various		2,223,837	3,000,000	2,980,590	2,272,500	710,638	314		710,952		2,983,452		(759,615)	(759,615)	147,253	12/01/2044
59156R-BB-3	METLIFE INC		02/10/2023	ASSIGNMENT OF SECURITIES		5,000,000	5,000,000	5,098,850	5,053,205		(8,108)		(8,108)		5,045,097		(45,097)	(45,097)	33,367	09/15/2023
595017-AP-9	MICROCHIP TECHNOLOGY INCORPORATED		06/01/2023	MATURED		22,250,000	22,250,000	22,250,000	22,250,000						22,250,000				482,046	06/01/2023
595017-AZ-7	MICROCHIP TECHNOLOGY INCORPORATED		09/01/2023	MATURED		14,500,000	14,500,000	14,500,000	14,500,000						14,500,000				387,150	09/01/2023
595017-BB-9	MICROCHIP TECHNOLOGY INCORPORATED		09/26/2023	Various		13,157,190	13,430,000	13,385,834	13,397,364		7,868		7,868		13,405,232		(248,042)	(248,042)	141,913	02/15/2024
595017-BC-7	MICROCHIP TECHNOLOGY INCORPORATED		12/14/2023	GOLDMAN, SACHS & CO.		2,417,133	2,499,000	2,499,000	2,499,000						2,499,000		(81,867)	(81,867)	31,866	09/01/2024
59523U-AA-5	MID-AMERICA APARTMENT COMMUNITIES		02/06/2023	Market Axess		248,420	250,000	257,628	253,652		(472)		(472)		253,180		(4,760)	(4,760)	3,374	10/15/2023
59523U-AL-1	MID-AMERICA APARTMENTS LP		04/05/2023	Market Axess		276,895	280,000	289,310	284,900		(1,403)		(1,403)		283,497		(6,602)	(6,602)	3,354	06/15/2024
606822-AU-8	MITSUBISHI UFJ FINANCIAL GROUP INC	D	04/28/2023	GOLDMAN, SACHS & CO.		12,809,240	13,082,000	13,146,549	13,126,163		(6,752)		(6,752)		13,119,411		(310,171)	(310,171)	329,405	03/02/2025
606822-BW-3	MITSUBISHI UFJ FINANCIAL GROUP INC	D	12/14/2023	TD SECURITIES		16,534,880	17,000,000	17,000,000	17,000,000						17,000,000		(465,120)	(465,120)	229,064	07/19/2025
606822-CC-6	MITSUBISHI UFJ FINANCIAL GROUP INC	D	12/21/2023	NOMURA SECURITIES INTERNATIONAL INC		544,588	590,000	537,042	540,602		8,851		8,851		549,453		(4,866)	(4,866)	19,835	01/19/2028
60687Y-BF-5	MIZUHO FINANCIAL GROUP INC	D	07/10/2023	ASSIGNMENT OF SECURITIES		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				124,100	07/10/2024
60687Y-BJ-7	MIZUHO FINANCIAL GROUP INC	D	09/08/2023	ASSIGNMENT OF SECURITIES		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				38,205	09/08/2024
60687Y-BL-2	MIZUHO FINANCIAL GROUP INC	D	12/04/2023	MORGAN STANLEY		592,935	750,000	587,353	591,218		13,507		13,507		604,724		(11,789)	(11,789)	18,471	09/08/2031
609207-AU-9	MONDELEZ INTERNATIONAL INC		05/22/2023	DEUTSCHE BANK AG		507,028	540,000	505,402			1,275		1,275		506,677		350	350	4,500	05/04/2025
617446-8J-1	MORGAN STANLEY		05/10/2023	GOLDMAN, SACHS & CO.		16,853,734	17,450,000	17,404,738	17,399,739		5,846		5,846		17,405,585		(551,852)	(551,852)	382,349	07/22/2025
61747Y-EG-6	MORGAN STANLEY		05/10/2023	MORGAN STANLEY		9,360,933	10,000,000	9,355,900	9,476,776		65,249		65,249		9,542,025		(181,092)	(181,092)	64,990	10/21/2025
61747Y-EX-9	MORGAN STANLEY		02/23/2023	JPMORGAN CHASE & CO.		30,506,100	30,000,000	30,000,000	30,000,000						30,000,000		506,100	506,100	659,835	10/16/2026
620076-BL-2	MOTOROLA SOLUTIONS INC		01/23/2023	STIFEL CAPITAL MARKETS		1,004,506	1,010,000	1,015,686	1,015,314		(61)		(61)		1,015,253		(10,747)	(10,747)	19,616	02/23/2028
620076-BN-8	MOTOROLA SOLUTIONS INC		06/28/2023	SEAPORT GROUP		2,991,398	3,077,000	3,075,769	3,076,150		58		58		3,076,208		(84,810)	(84,810)	85,318	05/23/2029
55336V-AE-0	MPLX LP		03/13/2023	ASSIGNMENT OF SECURITIES		400,000	400,000	416,980	405,902		(2,188)		(2,188)		403,714		(3,714)	(3,714)	11,900	07/15/2023
55336V-BT-6	MPLX LP		12/21/2023	GOLDMAN, SACHS & CO.		7,919,652	8,888,000	8,797,520	8,798,588		1,378		1,378		8,799,966		(880,313)	(880,313)	564,610	03/14/2052
626717-AJ-1	MURPHY OIL CORPORATION		10/15/2023	ASSIGNMENT OF SECURITIES		857,000	857,000	876,283	842,089	17,986	(3,075)		14,911		857,000				57,490	08/15/2025
626717-AM-4	MURPHY OIL CORPORATION		11/22/2023	TENDER OFFER		5,643,640	5,672,000	5,927,240	5,458,109	375,957	(49,602)		326,355		5,784,464		(424,424)	(424,424)	324,899	12/01/2027
626717-AN-2	MURPHY OIL CORPORATION		11/22/2023	TENDER OFFER		7,767,050	7,767,000	8,147,874	7,476,087	599,508	(72,752)		526,755		8,002,842		(624,192)	(624,192)	818,791	07/15/2028
626738-AD-0	MURPHY OIL USA INC		01/23/2023	FLOW TRADERS BV		283,765	290,000	298,468	281,593	14,666	(172)		14,493		296,086		(12,321)	(12,321)	3,806	05/01/2027
63254A-BD-9	NATIONAL AUSTRALIA BANK LTD (NEW Y	D	11/01/2023	Various		9,696,000	10,000,000	10,000,000	10,000,000						10,000,000		(304,000)	(304,000)	265,417	06/09/2025
637417-AG-1	NATIONAL RETAIL PROPERTIES INC		07/06/2023	BARCLAYS		821,663	840,000	840,848	840,643		(228)		(228)		840,415		(18,752)	(18,752)	18,655	06/15/2024
63938C-AE-8	NAVIENT CORP		09/25/2023	MATURED		5,099,000	5,099,000	5,555,284	5,094,849	167,041	(162,891)		4,151		5,099,000				369,678	09/25/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78442F-ET-1	NAVIENT CORP		12/15/2023	ASSIGNMENT OF SECURITIES		9,171,628	9,159,000	9,255,478	8,972,330	213,873	(20,946)		192,927		9,165,258		(6,258)	(6,258)	694,035	03/25/2024
64110L-AN-6	NETFLIX INC		07/25/2023	Various		5,962,636	6,075,000	6,469,875	5,847,188	552,495	(32,434)		520,061		6,367,248		(404,612)	(404,612)	141,811	11/15/2026
64110L-AX-4	NETFLIX INC		03/16/2023	Jane Street Execution Services, LLC		1,485,902	1,420,000	1,447,292	1,446,490		(756)		(756)		1,445,733		40,169	40,169	31,432	05/15/2029
651229-BC-9	NEWELL BRANDS INC		05/03/2023	BARCLAYS		3,069,350	3,140,000	3,140,000	3,116,450	23,550			23,550		3,140,000		(70,650)	(70,650)	128,446	09/15/2027
651229-BD-7	NEWELL BRANDS INC		02/23/2023	JPMORGAN CHASE & CO.		2,320,560	2,344,000	2,344,000	2,316,716	27,284			27,284		2,344,000		(23,440)	(23,440)	70,312	09/15/2029
651229-AW-6	NEWELL RUBBERMAID INC		08/30/2023	Various		7,660,875	8,100,000	8,017,875	7,620,440	308,982	133,032		442,013		8,062,453		(401,578)	(401,578)	249,899	04/01/2026
65339K-CG-3	NEXTERA ENERGY CAPITAL HOLDINGS IN		01/09/2023	GOLDMAN, SACHS & CO.		19,860,400	20,000,000	19,995,000	19,995,826		45		45		19,995,871		(135,471)	(135,471)	51,917	06/20/2025
65339K-CQ-1	NEXTERA ENERGY CAPITAL HOLDINGS IN		10/17/2023	BANK OF AMERICA/MERRILL LYNCH		8,281,100	10,000,000	9,995,100			48		48		9,995,148		(1,714,048)	(1,714,048)	364,583	02/28/2053
65535H-AP-4	NOMURA HOLDINGS INC	D	03/30/2023	SMBC Nikko Securities America, Inc		24,402,672	25,800,000	25,800,000	25,800,000						25,800,000		(1,397,328)	(1,397,328)	487,717	01/16/2025
65535H-AR-0	NOMURA HOLDINGS INC	D	06/28/2023	SMBC Nikko Securities America, Inc		31,180,837	34,050,000	34,050,000	34,050,000						34,050,000		(2,869,164)	(2,869,164)	601,225	07/16/2025
65535H-AW-9	NOMURA HOLDINGS INC	D	10/31/2023	Various		13,183,342	15,000,000	15,000,000	15,000,000						15,000,000		(1,816,658)	(1,816,658)	251,429	07/14/2026
65535H-AY-5	NOMURA HOLDINGS INC	D	02/23/2023	GOLDMAN, SACHS & CO.		5,691,328	6,800,000	6,737,404	6,746,552		1,409		1,409		6,747,961		(1,056,633)	(1,056,633)	91,489	07/14/2028
65535H-AZ-2	NOMURA HOLDINGS INC	D	02/23/2023	BARCLAYS		3,542,200	4,000,000	4,000,000	4,000,000						4,000,000		(457,800)	(457,800)	55,637	01/22/2027
665859-AX-2	NORTHERN TRUST CORPORATION		03/07/2023	GOLDMAN, SACHS & CO.		20,367,284	19,400,000	19,331,324	19,332,154		957		957		19,333,111		1,034,173	1,034,173	419,188	11/02/2032
666807-BN-1	NORTHROP GRUMMAN CORP		12/22/2023	SUSQUEHANNA FINANCIAL GROUP LLLP		2,855,580	3,000,000	2,998,410	2,999,153		156		156		2,999,309		(143,729)	(143,729)	141,375	01/15/2028
666807-CH-3	NORTHROP GRUMMAN CORP		07/25/2023	Various		17,433,145	17,714,000	17,695,932			653		653		17,696,585		(263,440)	(263,440)	383,902	03/15/2033
629377-CC-4	NRG ENERGY INC		03/28/2023	WELLS FARGO		3,201,350	3,224,000	3,437,340	3,196,757	82,236	(8,818)		73,418		3,270,175		(68,825)	(68,825)	150,925	01/15/2027
67077M-AV-0	NUTRIEN LTD	A	02/06/2023	Market Axess		882,079	890,000	887,660	889,110		250		250		889,359		(7,280)	(7,280)	3,993	05/13/2023
67078A-AD-5	NVENT FINANCE SARL	D	05/02/2023	Various		1,280,121	1,330,000	1,302,545	1,304,148		1,424		1,424		1,305,572		(25,451)	(25,451)	32,693	04/15/2028
629470-BA-5	NXP BV	D	04/05/2023	Millennium Advisors		1,825,464	1,840,000	1,827,819	1,829,812		2,345		2,345		1,832,157		(6,693)	(6,693)	54,568	03/01/2024
62954H-BB-3	NXP BV	D	11/09/2023	BANK OF AMERICA/MERRILL LYNCH		917,250	1,000,000	997,010	997,145		194		194		997,339		(80,089)	(80,089)	74,583	01/15/2033
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATION		05/31/2023	JEFFERIES & COMPANY, INC.		952,833	1,290,000	1,207,763	990,552	218,445	724		219,169		1,209,721		(256,889)	(256,889)	38,679	03/15/2048
674599-DH-5	OCCIDENTAL PETROLEUM CORPORATION		06/26/2023	BANK OF AMERICA/MERRILL LYNCH		5,379,264	4,752,000	5,346,000	5,153,306	184,130	(9,843)		174,287		5,327,593		51,671	51,671	202,534	06/15/2039
674599-DK-8	OCCIDENTAL PETROLEUM CORPORATION		05/31/2023	GOLDMAN, SACHS & CO.		1,705,000	2,200,000	2,106,500	1,746,650	363,324	1,018		364,343		2,110,993		(405,993)	(405,993)	87,175	07/15/2044
674599-DR-3	OCCIDENTAL PETROLEUM CORPORATION		01/04/2023	Millennium Advisors		1,258,412	1,210,000	1,307,550	1,246,300	55,322	(205)		55,117		1,301,417		(43,005)	(43,005)	12,256	05/15/2028
674599-EC-5	OCCIDENTAL PETROLEUM CORPORATION		06/20/2023	Various		7,688,815	7,490,000	7,325,300	7,361,987		8,742		8,742		7,370,729		318,086	318,086	381,601	09/01/2028
674599-ED-3	OCCIDENTAL PETROLEUM CORPORATION		05/17/2023	BANK OF AMERICA/MERRILL LYNCH		8,722,068	8,287,000	9,515,050	8,563,620	850,857	(51,865)		798,992		9,362,612		(640,544)	(640,544)	393,460	09/01/2030
674599-EE-1	OCCIDENTAL PETROLEUM CORPORATION		01/13/2023	MUFG SECURITIES AMERICAS INC		8,019,400	7,940,000	8,144,100	7,913,083	156,808	(1,998)		154,810		8,067,893		(48,493)	(48,493)	57,014	12/01/2025
674599-EF-8	OCCIDENTAL PETROLEUM CORPORATION		05/31/2023	GOLDMAN, SACHS & CO.		5,284,500	5,200,000	5,393,750	5,222,975	137,550	(7,487)		130,063		5,353,038		(68,538)	(68,538)	292,843	01/01/2031
670837-AC-7	OGE ENERGY CORPORATION		02/06/2023	JPMORGAN CHASE & CO.		572,066	580,000	571,932	577,438		654		654		578,092		(6,026)	(6,026)	815	05/26/2023
681919-BB-1	OMNICOM GROUP INC		03/16/2023	Market Axess		489,329	580,000	486,904			2,170		2,170		489,074		254	254	5,526	04/30/2030
68389X-CJ-2	ORACLE CORPORATION		02/13/2023	DEUTSCHE BANK AG		10,601,900	10,000,000	9,982,400	9,982,587		158		158		9,982,744		619,156	619,156	166,667	11/09/2032
67103H-AH-0	OREILLY AUTOMOTIVE INC		02/02/2023	Market Axess		934,779	970,000	933,984	936,160		446		446		936,606		(1,827)	(1,827)	6,830	06/01/2029
688239-AF-9	OSHKOSH CORP		12/05/2023	SEAPORT GROUP		1,953,140	2,000,000	1,993,040	1,995,867		647		647		1,996,513		(43,373)	(43,373)	97,622	05/15/2028
68902V-AH-0	OTIS WORLDWIDE CORP		05/22/2023	RAYMOND JAMES & ASSOCIATES, INC.		501,338	530,000	502,938			754		754		503,692		(2,355)	(2,355)	1,483	04/05/2025
690742-AF-8	OWENS CORNING		10/23/2023	Millennium Advisors		483,844	520,000	491,098			1,932		1,932		493,030		(9,186)	(9,186)	12,278	08/15/2026
694308-HK-6	PACIFIC GAS AND ELECTRIC CO		04/05/2023	Millennium Advisors		1,147,066	1,180,000	1,139,420	1,140,945		6,388		6,388		1,147,333		(267)	(267)	26,189	08/15/2024
694308-HP-5	PACIFIC GAS AND ELECTRIC CO		06/05/2023	MORGAN STANLEY		517,479	560,000	504,667	451,526		6,269		6,269		514,188		3,292	3,292	11,780	03/01/2026
694308-HS-9	PACIFIC GAS AND ELECTRIC CO		10/23/2023	Jane Street Execution Services, LLC		511,410	570,000	527,501			6,752		6,752		534,253		(22,843)	(22,843)	20,900	03/15/2027
694308-JB-4	PACIFIC GAS AND ELECTRIC COMPANY		04/18/2023	Various		24,383,735	24,518,000	26,121,110	24,944,945		(115,277)		(115,277)		24,829,669		(445,933)	(445,933)	598,797	08/01/2023
694308-JF-5	PACIFIC GAS AND ELECTRIC COMPANY		06/01/2023	BARCLAYS		2,596,500	3,000,000	2,994,420	2,996,311		330		330		2,996,640		(400,140)	(400,140)	53,200	08/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
694308-JG-3	PACIFIC GAS AND ELECTRIC COMPANY		06/29/2023	Various		13,350,470	17,000,000	16,982,320	16,986,124		757		757		16,986,881		(3,636,411)	(3,636,411)	383,472	02/01/2031
694308-JH-1	PACIFIC GAS AND ELECTRIC COMPANY		12/19/2023	GOLDMAN, SACHS & CO.		7,369,700	10,000,000	9,950,100	9,954,714		1,876		1,876		9,956,591		(2,586,891)	(2,586,891)	458,333	08/01/2040
694308-JY-4	PACIFIC GAS AND ELECTRIC COMPANY		04/05/2023	Millennium Advisors		1,382,964	1,417,000	1,364,103	1,375,138		13,004		13,004		1,388,142		(5,179)	(5,179)	9,703	11/15/2023
694308-KP-1	PACIFIC GAS AND ELECTRIC COMPANY		11/09/2023	MORGAN STANLEY		4,998,350	5,000,000	4,987,500			12		12		4,987,512		10,838	10,838	4,826	03/15/2034
701094-AQ-7	PARKER HANNIFIN CORPORATION		07/06/2023	BARCLAYS		1,057,201	1,080,000	1,077,181	1,077,769		791		791		1,078,560		(21,359)	(21,359)	22,448	06/15/2024
69327R-AJ-0	PDC ENERGY INC (DELAWARE)		07/17/2023	U.S. BANCORP		262,275	260,000	263,042	248,188	13,710	(746)		12,964		261,153		1,122	1,122	10,133	05/15/2026
716973-AD-4	PFIZER INVESTMENT ENTERPRISES PTE		12/12/2023	GOLDMAN, SACHS & CO.		19,738,187	20,001,000	19,965,598			2,474		2,474		19,968,072		(229,886)	(229,886)	529,610	05/19/2030
716973-AF-9	PFIZER INVESTMENT ENTERPRISES PTE		05/17/2023	Various		10,837,475	11,000,000	10,780,000							10,780,000		57,475	57,475		05/19/2043
716973-AH-5	PFIZER INVESTMENT ENTERPRISES PTE		05/17/2023	Various		14,795,817	15,000,000	14,708,550							14,708,550		87,267	87,267		05/19/2063
693342-AA-5	PG&E ENERGY RECOVERY FUNDING LLC		06/30/2023	Various		11,613,475	12,196,192	12,195,942	12,195,963		28		28		12,195,990		(582,516)	(582,516)	253,253	06/01/2030
718172-CT-4	PHILIP MORRIS INTERNATIONAL INC ABS		01/09/2023	WELLS FARGO		5,027,950	5,000,000	4,993,950	4,994,307		81		81		4,994,388		33,562	33,562	38,438	11/15/2024
718172-CW-7	PHILIP MORRIS INTERNATIONAL INC ABS		01/23/2023	Millennium Advisors		616,308	590,000	603,104	602,998		(106)		(106)		602,893		13,415	13,415	6,269	11/17/2029
693475-BH-7	PNC FINANCIAL SERVICES GROUP INC		01/09/2023	BARCLAYS		28,387,800	28,000,000	28,000,000	28,000,000						28,000,000		387,800	387,800	321,987	10/28/2025
693506-BN-6	PPG INDUSTRIES INC		03/15/2023	MATURED		15,000,000	15,000,000	15,110,475	15,021,364		(21,364)		(21,364)		15,000,000				240,000	03/15/2023
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC		06/27/2023	Various		4,791,747	5,140,000	5,049,459	5,056,407		5,497		5,497		5,061,905		(270,157)	(270,157)	93,090	11/15/2026
74456Q-CM-6	PUBLIC SERVICE ELECTRIC AND GAS CO		08/08/2023	BARCLAYS		2,917,080	3,000,000	2,998,230			9		9		2,998,239		(81,159)	(81,159)	56,802	03/15/2053
744573-AV-8	PUBLIC SERVICE ENTERPRISE GROUP IN		07/06/2023	DEUTSCHE BANK AG		5,055,700	5,000,000	4,994,750	4,994,884		485		485		4,995,369		60,331	60,331	196,625	11/15/2027
74762E-AG-7	QUANTA SERVICES INC.		11/02/2023	BANK OF AMERICA/MERRILL LYNCH		695,975	730,000	691,514	702,611		13,073		13,073		715,684		(19,710)	(19,710)	7,609	10/01/2024
747262-AZ-6	QVC INC		03/14/2023	Various		2,290,010	4,451,000	4,626,530	2,659,473	1,926,427	(4,236)		1,922,191		4,581,664		(2,291,654)	(2,291,654)	103,049	09/01/2028
912920-AK-1	QWEST CORPORATION		07/13/2023	STIFEL CAPITAL MARKETS		3,900,000	4,000,000	4,273,750	4,024,800	72,355	(18,278)		54,077		4,078,877		(178,877)	(178,877)	243,278	09/15/2025
756109-AV-6	REALTY INCOME CORPORATION		03/06/2023	U.S. BANCORP		387,108	400,000	430,901	421,502		(1,720)		(1,720)		419,782		(32,674)	(32,674)	6,157	04/15/2025
75886F-AE-7	REGENERON PHARMACEUTICALS INC.		05/02/2023	Jane Street Execution Services, LLC		498,724	610,000	498,937			842		842		499,779		(1,056)	(1,056)	1,453	09/15/2030
7591EP-AQ-3	REGIONS FINANCIAL CORPORATION		06/14/2023	SEAPORT GROUP		1,845,580	2,000,000	1,993,900	1,997,009		563		563		1,997,572		(151,992)	(151,992)	26,000	05/18/2025
759509-AE-2	RELIANCE STEEL & ALUM		01/15/2023	ASSIGNMENT OF SECURITIES		540,000	540,000	554,391	543,748		(505)		(505)		543,244		(3,244)	(3,244)	6,075	04/15/2023
759509-AF-9	RELIANCE STEEL & ALUMINUM CO		05/22/2023	Millennium Advisors		493,846	540,000	498,339			1,335		1,335		499,674		(5,827)	(5,827)	1,931	08/15/2025
74949L-AB-8	RELX CAPITAL INC		02/21/2023	JPMORGAN CHASE & CO.		249,648	250,000	254,960	250,959		(959)		(959)		250,000		(353)	(353)	3,816	03/16/2023
760759-AR-1	REPUBLIC SERVICES INC		07/27/2023	BARCLAYS		2,494,034	2,651,000	2,929,139	2,829,650		(29,378)		(29,378)		2,800,272		(306,238)	(306,238)	83,286	07/01/2026
760759-AU-4	REPUBLIC SERVICES INC		01/04/2023	PNC CAPITAL MARKETS LLC		979,639	1,020,000	993,388	999,315		171		171		999,486		(19,847)	(19,847)	9,988	08/15/2024
760759-AY-6	REPUBLIC SERVICES INC		05/22/2023	Jane Street Execution Services, LLC		509,667	560,000	512,182			992		992		513,174		(3,507)	(3,507)	2,573	11/15/2025
761713-BG-0	REYNOLDS AMERICAN INC		08/16/2023	TENDER OFFER		1,602,970	1,634,000	1,711,207	1,658,860		(6,141)		(6,141)		1,652,719		(49,749)	(49,749)	49,283	06/12/2025
775109-AY-7	ROGERS COMMUNICATIONS INC	A	10/01/2023	MATURED		710,000	710,000	741,130	723,255		(13,255)		(13,255)		710,000				29,110	10/01/2023
776743-AM-8	ROPER TECHNOLOGIES INC		12/14/2023	BANK OF AMERICA/MERRILL LYNCH		6,796,263	7,284,000	7,274,385	7,278,776		1,845		1,845		7,280,621		(484,358)	(484,358)	91,657	09/15/2025
78016E-Z5-9	ROYAL BANK OF CANADA	A	10/31/2023	RBC DOMINION SECURITIES		19,292,800	20,000,000	19,992,600	19,994,296		2,035		2,035		19,996,331		(703,531)	(703,531)	708,750	04/14/2025
78016E-ZM-2	ROYAL BANK OF CANADA	A	01/04/2023	Jane Street Execution Services, LLC		222,695	250,000	236,350	239,282		47		47		239,329		(16,634)	(16,634)	1,009	01/20/2026
78016F-ZS-6	ROYAL BANK OF CANADA	A	09/13/2023	TD SECURITIES		14,352,000	15,000,000	14,999,850	14,999,862		20		20		14,999,881		(647,881)	(647,881)	719,033	08/03/2027
78016F-ZU-1	ROYAL BANK OF CANADA	A	09/13/2023	Various		41,173,050	40,000,000	39,920,800	39,923,317		4,818		4,818		39,928,135		1,244,915	1,244,915	1,270,000	11/01/2027
780097-BD-2	ROYAL BANK OF SCOTLAND GROUP PLC	D	09/12/2023	MATURED		5,002,000	5,002,000	5,294,967	5,061,303		(59,303)		(59,303)		5,002,000				193,828	09/12/2023
780097-BN-0	ROYAL BANK OF SCOTLAND PLC	D	05/22/2023	ASSIGNMENT OF SECURITIES		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				58,975	05/22/2024
78081B-AG-8	ROYALTY PHARMA PLC		02/06/2023	MORGAN STANLEY		964,508	990,000	954,895	969,437		3,111		3,111		972,548		(8,041)	(8,041)	3,218	09/02/2023
78355H-KT-5	RYDER SYSTEM INC		11/29/2023	BARCLAYS		9,233,200	10,000,000	9,985,100	9,987,485		2,628		2,628		9,990,112		(756,912)	(756,912)	356,250	03/01/2027
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		10/04/2023	ASSIGNMENT OF SECURITIES		36,830,000	36,830,000	39,679,983	37,556,330		(272,260)		(272,260)		37,284,071		(454,071)	(454,071)	1,398,955	05/15/2024
80007R-AQ-8	SANDS CHINA LTD	D	01/11/2023	GOLDMAN, SACHS & CO.		1,685,800	2,000,000	1,995,400	1,633,904	361,744	21		361,765		1,995,669		(309,869)	(309,869)	23,264	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
80282K-AW-6	SANTANDER HOLDINGS USA INC		06/27/2023	Various		17,493,300	18,000,000	18,444,420	18,153,569		(50,768)		(50,768)		18,102,801		(609,501)	(609,501)	298,375	06/07/2024
80282K-AZ-9	SANTANDER HOLDINGS USA INC		06/28/2023	TD SECURITIES		3,602,880	4,000,000	4,046,025	4,027,160		(3,417)		(3,417)		4,023,743		(420,863)	(420,863)	95,518	10/05/2026
80282K-BB-1	SANTANDER HOLDINGS USA INC		06/27/2023	Various		26,977,830	28,500,000	28,444,140	28,471,783		3,089		3,089		28,474,871		(1,497,041)	(1,497,041)	348,785	06/02/2025
80282K-BC-9	SANTANDER HOLDINGS USA INC		02/17/2023	GOLDMAN, SACHS & CO.		219,373	250,000	250,000	250,000						250,000		(30,628)	(30,628)	3,908	01/06/2028
80281L-AR-6	SANTANDER UK GROUP HOLDINGS PLC	D	02/17/2023	GOLDMAN, SACHS & CO.		8,836,900	10,000,000	10,000,000	10,000,000						10,000,000		(1,163,100)	(1,163,100)	151,569	01/11/2028
78410G-AG-9	SBA COMMUNICATIONS CORP		03/02/2023	Jane Street Execution Services, LLC		392,275	480,000	413,630	399,115	19,934	1,530		21,464		420,580		(28,304)	(28,304)	8,958	02/01/2029
822582-BD-3	SHELL INTERNATIONAL FINANCE BV	D	03/24/2023	RBS SECURITIES INC		7,416,653	7,564,000	7,270,895	7,297,957		25,871		25,871		7,323,827		92,826	92,826	93,552	05/11/2025
828807-DK-0	SIMON PROPERTY GROUP LP		01/23/2023	Millennium Advisors		623,837	720,000	612,022	612,345		784		784		613,129		10,708	10,708	10,070	07/15/2030
78442F-EQ-7	SLM CORPORATION		01/25/2023	MATURED		15,285,000	15,285,000	15,324,818	15,258,863	27,045	(907)		26,137		15,285,000				420,338	01/25/2023
78454L-AN-0	SM ENERGY CO		10/23/2023	STIFEL CAPITAL MARKETS		3,575,125	3,700,000	3,815,625	3,592,145	177,814	(32,834)		144,980		3,737,125		(162,000)	(162,000)	277,125	09/15/2026
842400-GL-1	SOUTHERN CALIFORNIA EDISON COMPANY		06/01/2023	MATURED		8,500,000	8,500,000	8,491,160	8,499,205		795		795		8,500,000				144,500	06/01/2023
842587-DC-8	SOUTHERN COMPANY (THE)		09/20/2023	U.S. BANCORP		728,996	740,000	745,580	744,472		(2,014)		(2,014)		742,458		(13,462)	(13,462)	37,806	08/01/2024
842587-DM-6	SOUTHERN COMPANY (THE)		12/14/2023	U.S. BANCORP		19,930,100	20,000,000	19,957,200	19,960,355		12,414		12,414		19,972,769		(42,669)	(42,669)	1,178,778	10/06/2025
84265V-AH-8	SOUTHERN COPPER CORP	C	10/23/2023	Various		492,150	510,000	502,095			1,906		1,906		504,001		(11,851)	(11,851)	9,991	04/23/2025
843646-AJ-9	SOUTHERN POWER CO		03/03/2023	Millennium Advisors		236,327	260,000	295,555	294,645		(196)		(196)		294,449		(58,122)	(58,122)	8,797	07/15/2043
845467-AE-9	SOUTHWESTERN ENERGY CO		12/14/2023	CANCELLED TRADE		67											67	67		02/01/2018
845467-AR-0	SOUTHWESTERN ENERGY COMPANY		01/06/2023	GOLDMAN, SACHS & CO.		3,760,000	4,000,000	4,105,000	3,708,240	374,884	(623)		374,261		4,082,501		(322,501)	(322,501)	94,958	02/01/2029
845467-AS-8	SOUTHWESTERN ENERGY COMPANY		01/06/2023	GOLDMAN, SACHS & CO.		1,797,495	1,938,000	2,078,505	1,767,493	282,090	(646)		281,444		2,048,937		(251,442)	(251,442)	33,276	03/15/2030
84756N-AD-1	SPECTRA ENERGY PARTNERS LP		01/04/2023	BARCLAYS		676,369	680,000	687,575	685,458		(61)		(61)		685,397		(9,028)	(9,028)	9,959	03/15/2024
85172F-AM-1	SPRINGLEAF FINANCE CORP		10/04/2023	Various		4,233,600	4,410,000	4,217,063	4,233,369		14,888		14,888		4,248,257		(14,657)	(14,657)	151,594	03/15/2025
85172F-AN-9	SPRINGLEAF FINANCE CORP		05/03/2023	Various		9,956,031	10,407,000	10,601,535	9,895,808	639,221	(9,467)		629,754		10,525,562		(569,531)	(569,531)	415,031	03/15/2026
85172F-AP-4	SPRINGLEAF FINANCE CORP		04/04/2023	SUNTRUST INVESTMENT SERVICES, INC.		1,482,304	1,520,000	1,495,203	1,470,250	27,062	4,776		31,837		1,502,088		(19,784)	(19,784)	51,981	03/15/2024
85207U-AH-8	SPRINT CORP		01/04/2023	Millennium Advisors		520,521	510,000	522,612	519,965	962	(101)		861		520,826		(305)	(305)	2,120	06/15/2024
855244-AR-0	STARBUCKS CORPORATION		05/09/2023	BNP CAPITAL MARKETS		7,281,738	7,433,000	7,424,675	7,427,827		284		284		7,428,111		(146,373)	(146,373)	145,356	11/15/2028
857477-BX-0	STATE STREET CORP		01/06/2023	BARCLAYS		15,383,550	15,000,000	15,000,000	15,000,000						15,000,000		383,550	383,550	158,153	11/04/2026
858119-BL-3	STEEL DYNAMICS INC		05/02/2023	Millennium Advisors		720,685	760,000	737,694	742,626		2,336		2,336		744,962		(24,277)	(24,277)	7,043	06/15/2025
865622-BJ-2	SUMITOMO MITSUI BANKING CORPORATIO	D	03/03/2023	Jane Street Execution Services, LLC		246,543	250,000	258,955	254,874		(867)		(867)		254,007		(7,465)	(7,465)	6,501	01/10/2024
86765L-AQ-0	SUNOCO LP		12/13/2023	GOLDMAN, SACHS & CO.		1,990,000	2,000,000	1,747,550	1,821,436	7,191	32,677		39,869		1,861,305		128,695	128,695	140,000	04/15/2027
87166F-AD-5	SYNCHRONY BANK		09/20/2023	MARKET AXESS		512,563	530,000	507,894			1,941		1,941		509,835		2,728	2,728	16,695	08/22/2025
874060-AT-3	TAKEDA PHARMACEUTICAL CO LTD	D	02/06/2023	MORGAN STANLEY		594,203	598,000	606,719	603,105		(576)		(576)		602,529		(8,327)	(8,327)	5,262	11/26/2023
874054-AK-5	TAKE-TWO INTERACTIVE SOFTWARE INC.		07/24/2023	SOCIETE GENERALE		4,176,554	4,211,000	4,207,631			172		172		4,207,803		(31,249)	(31,249)	59,059	03/28/2028
875484-AJ-6	TANGER PROPERTIES LP		08/21/2023	Millennium Advisors		252,160	280,000	250,541			794		794		251,336		824	824	4,181	09/01/2026
87612B-BG-6	TARGA RESOURCES PARTNERS LP		04/05/2023	DEUTSCHE BANK AG		354,082	360,000	366,372	365,213		(445)		(445)		364,768		(10,686)	(10,686)	13,250	01/15/2028
87612B-BL-5	TARGA RESOURCES PARTNERS LP		04/05/2023	DEUTSCHE BANK AG		360,280	350,000	369,698	364,470		(1,577)		(1,577)		362,893		(2,614)	(2,614)	16,747	07/15/2027
879360-AC-9	TELEDYNE TECHNOLOGIES INCORPORATED		11/20/2023	Various		8,802,645	9,743,000	9,741,149	9,741,786		134		134		9,741,920		(939,275)	(939,275)	96,369	04/01/2026
879360-AD-7	TELEDYNE TECHNOLOGIES INCORPORATED		12/13/2023	TRUIST BANK		8,875,500	10,000,000	9,977,400	9,982,776		2,984		2,984		9,985,761		(1,110,261)	(1,110,261)	271,250	04/01/2028
88033G-DM-9	TENET HEALTHCARE CORPORATION		06/12/2023	Various		5,723,000	6,300,000	6,392,201			(19,844)		(19,844)		6,372,357		(649,357)	(649,357)	122,984	06/01/2029
882508-BJ-2	TEXAS INSTRUMENTS INC		11/02/2023	DEUTSCHE BANK AG		421,028	520,000	426,956	429,406		8,976		8,976		438,382		(17,353)	(17,353)	9,151	05/04/2030
883556-CT-7	THERMO FISHER SCIENTIFIC INC		01/06/2023	BARCLAYS		10,149,900	10,000,000	9,996,000	9,996,080		18		18		9,996,098		153,802	153,802	65,333	11/21/2027
883556-CU-4	THERMO FISHER SCIENTIFIC INC		01/05/2023	JEFFERIES & COMPANY, INC.		10,282,000	10,000,000	9,979,700	9,979,877		35		35		9,979,912		302,088	302,088	66,000	11/21/2032
884903-BQ-7	THOMSON REUTERS CORP	A	02/06/2023	Jane Street Execution Services, LLC		836,119	840,000	848,576	845,613		(639)		(639)		844,975		(8,856)	(8,856)	7,525	11/23/2023
88731E-AF-7	TIME WARNER ENTERTAINMENT CMPNY LP		03/15/2023	MATURED		2,453,000	2,453,000	2,867,248	2,491,825		(38,825)		(38,825)		2,453,000				102,719	03/15/2023
872540-AT-6	TJX COMPANIES INC		01/23/2023	Market Axess		626,548	650,000	615,934			208		208		616,141		10,407	10,407	6,997	04/15/2030
87264A-BV-6	T-MOBILE USA INC		11/16/2023	JPMORGAN CHASE & CO.		11,723,113	13,125,000	12,216,250	12,222,446		108,152		108,152		12,330,599		(607,486)	(607,486)	455,285	04/15/2029
87264A-CA-1	T-MOBILE USA INC		12/18/2023	Various		13,248,312	14,935,000	15,144,175	15,095,594		(23,442)		(23,442)		15,072,152		(1,823,839)	(1,823,839)	372,571	02/15/2028

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
88947E-AU-4	TOLL BROTHERS FINANCE CORP.		04/24/2023	Jane Street Execution Services, LLC		533,195	590,000	507,766			1,347		1,347		509,112		24,082	24,082	10,899	11/01/2029
89114Q-C4-8	TORONTO-DOMINION BANK/THE	A	02/06/2023	TD SECURITIES		248,460	250,000	256,585	252,559		(477)		(477)		252,082		(3,622)	(3,622)	4,837	07/19/2023
89115A-2A-9	TORONTO-DOMINION BANK/THE	A	05/16/2023	TD SECURITIES		8,415,189	8,620,000	8,620,000	8,620,000						8,620,000		(204,811)	(204,811)	146,083	06/06/2025
89115A-2C-5	TORONTO-DOMINION BANK/THE	A	02/16/2023	UNION BANK OF SWITZERLAND		5,792,040	6,000,000	6,000,000	6,000,000						6,000,000		(207,960)	(207,960)	49,981	06/08/2027
89115A-2H-4	TORONTO-DOMINION BANK/THE	A	09/13/2023	JPMORGAN CHASE & CO.		22,774,375	23,334,000	23,334,000	23,334,000						23,334,000		(559,625)	(559,625)	869,087	09/15/2027
89352H-AW-9	TRANSCANADA PIPELINES LTD	A	07/26/2023	MORGAN STANLEY		9,133,407	9,522,000	10,720,007	10,382,458		(86,861)		(86,861)		10,295,597		(1,162,189)	(1,162,189)	284,404	05/15/2028
893647-BB-2	TRANSDIGM INC		09/17/2023	ASSIGNMENT OF SECURITIES		9,166,000	9,166,000	8,838,945	8,833,542	33,071	55,560		88,631		8,922,173		243,827	243,827	441,496	06/15/2026
893647-BH-9	TRANSDIGM INC		05/22/2023	Jane Street Execution Services, LLC		250,170	250,000	258,675	247,352	7,793	(1,659)		6,134		253,486		(3,316)	(3,316)	12,969	03/15/2027
87265H-AG-4	TRI POINTE GROUP INC		04/04/2023	LOOP CAPITAL MARKETS		241,588	250,000	230,898			248		248		231,145		10,442	10,442	4,394	06/15/2028
89788M-AH-5	TRUIST FINANCIAL CORP		06/27/2023	Various		25,952,190	27,000,000	27,000,000	27,000,000						27,000,000		(1,047,810)	(1,047,810)	1,055,770	07/28/2026
89788M-AJ-1	TRUIST FINANCIAL CORP		06/23/2023	Various		35,209,558	35,000,000	35,000,000	35,000,000						35,000,000		209,558	209,558	1,014,487	10/28/2026
907818-EY-0	UNION PACIFIC CORPORATION		07/17/2023	BARCLAYS		10,462,908	10,740,000	10,686,515	10,706,771		2,893		2,893		10,709,664		(246,756)	(246,756)	364,131	09/10/2028
907818-GB-8	UNION PACIFIC CORPORATION		09/13/2023	JPMORGAN CHASE & CO.		4,780,300	5,000,000	4,983,050	4,983,452		935		935		4,984,386		(204,086)	(204,086)	228,750	01/20/2033
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC		07/20/2023	Various		5,279,038	5,678,000	5,911,075	5,254,932	511,555	(18,042)		493,512		5,748,445		(469,407)	(469,407)	143,373	11/15/2027
913017-DB-2	UNITED TECHNOLOGIES CORPORATION		08/16/2023	MATURED		2,976,000	2,976,000	3,195,407	3,028,567		(52,567)		(52,567)		2,976,000				108,624	08/16/2023
91324P-EP-3	UNITEDHEALTH GROUP INC		05/09/2023	MORGAN STANLEY		8,826,485	8,500,000	8,496,430	8,496,533		216		216		8,496,748		329,737	329,737	239,240	02/15/2028
91324P-EQ-1	UNITEDHEALTH GROUP INC		11/10/2023	Various		16,937,360	17,000,000	16,975,010	16,975,503		2,511		2,511		16,978,014		(40,654)	(40,654)	936,922	02/15/2030
91324P-EV-0	UNITEDHEALTH GROUP INC		07/31/2023	BNP CAPITAL MARKETS		8,289,795	8,500,000	8,446,195			1,472		1,472		8,447,667		(157,872)	(157,872)	131,750	04/15/2033
91159H-JF-8	US BANCORP		02/23/2023	FIFTH THIRD SECURITIES, INC.		9,771,250	10,000,000	10,000,000	10,000,000						10,000,000		(228,750)	(228,750)	269,722	07/22/2028
91159H-JH-4	US BANCORP		01/06/2023	U.S. BANCORP		16,347,520	16,000,000	16,000,000	16,000,000						16,000,000		347,520	347,520	201,081	10/21/2026
92343V-GT-5	VERIZON COMMUNICATIONS INC		07/17/2023	DEUTSCHE BANK AG		10,785,170	11,000,000	10,982,070			272		272		10,982,342		(197,172)	(197,172)	108,014	05/09/2033
92857W-BJ-8	VODAFONE GROUP PLC	D	01/10/2023	BNP CAPITAL MARKETS		16,487,863	16,750,000	17,251,983	16,994,408		(3,039)		(3,039)		16,991,369		(503,507)	(503,507)	80,609	05/30/2025
960386-AN-0	WABTEC CORPORATION		04/05/2023	HILLTOP SECURITIES INC		403,666	410,000	411,119	410,843		(681)		(681)		410,162		(6,496)	(6,496)	10,273	03/15/2024
931142-EX-7	WALMART INC		01/06/2023	U.S. BANCORP		6,986,140	7,000,000	6,984,880	6,985,739		69		69		6,985,808		332	332	92,935	09/09/2027
94106L-BE-8	WASTE MANAGEMENT INC		05/09/2023	BARCLAYS		3,344,285	3,500,000	3,499,370	3,499,669		23		23		3,499,692		(155,407)	(155,407)	53,900	11/15/2027
94106L-BW-8	WASTE MANAGEMENT INC		07/31/2023	Various		11,136,000	11,250,000	11,081,475							11,081,475		54,525	54,525		02/15/2034
92939U-AF-3	WEC ENERGY GROUP INC		02/06/2023	WELLS FARGO		477,395	500,000	478,210	485,065		1,247		1,247		486,312		(8,917)	(8,917)	1,589	03/15/2024
95000U-2K-8	WELLS FARGO & COMPANY		12/04/2023	GOLDMAN, SACHS & CO.		9,564,500	10,000,000	10,000,000	10,000,000						10,000,000		(435,500)	(435,500)	285,528	02/11/2026
95000U-2N-2	WELLS FARGO & COMPANY		12/14/2023	Various		37,482,307	39,500,000	39,500,000	39,500,000						39,500,000		(2,017,693)	(2,017,693)	875,829	04/30/2026
95000U-2R-3	WELLS FARGO & COMPANY		06/02/2023	ASSIGNMENT OF SECURITIES		24,500,000	24,500,000	24,500,000	24,500,000						24,500,000				202,615	06/02/2024
95000U-2T-9	WELLS FARGO & COMPANY		01/04/2023	WELLS FARGO		234,613	250,000	242,125	244,195		33		33		244,228		(9,615)	(9,615)	263	05/19/2025
961214-CX-9	WESTPAC BANKING CORP	D	06/05/2023	STIFEL CAPITAL MARKETS		237,005	250,000	256,113	254,898		(610)		(610)		254,289		(17,284)	(17,284)	4,038	05/13/2026
961214-DW-0	WESTPAC BANKING CORP	D	06/21/2023	RBC DOMINION SECURITIES		471,105	500,000	489,300	490,024		861		861		490,885		(19,780)	(19,780)	15,489	01/25/2028
961214-EM-1	WESTPAC BANKING CORP	D	10/31/2023	Market Axess		5,235,933	5,533,000	5,533,000	5,533,000						5,533,000		(297,067)	(297,067)	199,267	02/04/2030
976843-BP-6	WISCONSIN PUBLIC SERVICE CORPORATI		11/06/2023	U.S. BANCORP		12,467,875	12,500,000	12,497,250	12,497,371		742		742		12,498,114		(30,239)	(30,239)	665,035	11/10/2025
984121-CJ-0	XEROX CORPORATION		01/25/2023	Various		5,333,717	5,500,000	5,726,875	5,280,000	344,619	(5,320)		339,299		5,619,299		(285,582)	(285,582)	39,091	05/15/2024
984121-CQ-4	XEROX CORPORATION		03/15/2023	MATURED		4,065,000	4,065,000	3,748,595	4,034,513	5,268	25,220		30,488		4,065,000				94,003	03/15/2023
98419M-AM-2	XYLEM INC (INDIANA)		05/05/2023	MIZUHO SECURITIES USA INC.		2,423,790	2,700,000	2,686,527	2,690,761		617		617		2,691,378		(267,588)	(267,588)	40,804	01/30/2028
98956P-AS-1	ZIMMER BIOMET HOLDINGS INC		07/27/2023	U.S. BANCORP		4,552,512	4,800,000	4,794,288	4,796,891		575		575		4,797,466		(244,954)	(244,954)	152,907	01/15/2026
98956P-AU-6	ZIMMER BIOMET HOLDINGS INC		09/05/2023	Various		1,039,380	1,100,000	1,022,945	1,025,465		20,069		20,069		1,045,533		(6,154)	(6,154)	10,103	11/22/2024
98978V-AL-7	ZOETIS INC		05/17/2023	Various		1,153,602	1,216,000	1,209,239	1,212,568		252		252		1,212,820		(59,218)	(59,218)	24,470	09/12/2027
98978V-AU-7	ZOETIS INC		01/06/2023	BNP CAPITAL MARKETS		10,217,700	10,000,000	9,992,700	9,992,985		57		57		9,993,042		224,658	224,658	81,000	11/14/2025
007036-PC-4	ARMT_05-6A RMBS		12/25/2023	Various		971	537				537		537		537		434	434	8	11/25/2035
22944B-AK-4	CSMC 2007-5 1A10 RMBS		10/01/2023	Various		4,862											4,862	4,862		08/25/2037

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
126685-DW-3	CWL 2006-S2, A2 RMBS		12/01/2023	VARIOUS		99,818									99,818		99,818			07/25/2027
45669E-AD-8	INDX 2007-AR5 CM RMBS		12/01/2023	Various		3,433	42,434	7,751			1,697		1,697		1,697		1,736	1,736	605	05/26/2037
52524V-AL-3	LXS 2007-15N AF3 RMBS		04/25/2023	VARIOUS		263,315											263,315	263,315		08/25/2047
83612L-AE-9	SVHE 2006-WF1, M1 ABS		12/01/2023	Various		84,891	17,802										84,891	84,891	145	10/25/2036
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		08/25/2023	VARIOUS		9,469											9,469	9,469		11/25/2036
94985W-DN-8	WFMBS 2007-11 A85 RMBS		08/25/2023	VARIOUS		889											889	889		08/25/2037
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		08/25/2023	VARIOUS		2,182											2,182	2,182		08/25/2037
02376Y-AA-5	AMERICAN AIRLINES 2016-1 PASS THRO		07/15/2023	SCHEDULED REDEMPTION		526,630	526,630	513,098	513,098		13,533		13,533		526,630				27,648	07/15/2025
02379D-AA-8	AMERICAN AIRLINES 2019-1 CLASS B C		08/15/2023	SCHEDULED REDEMPTION		383,613	383,613	253,487	277,433		106,180		106,180		383,613				14,769	08/15/2029
023770-AB-6	AMERICAN AIRLINES INC		05/01/2023	ASSIGNMENT OF SECURITIES		3,839,800	3,839,800	3,551,909	3,633,024		206,776		206,776		3,839,800				71,036	11/01/2024
02377B-AB-2	AMERICAN AIRLINES INC		09/22/2023	SCHEDULED REDEMPTION		62,814	62,814	58,484	58,605		4,209		4,209		62,814				2,261	09/22/2027
02378W-AA-7	AMERICAN AIRLINES INC		08/15/2023	SCHEDULED REDEMPTION		192,313	192,313	135,543	149,494		42,819		42,819		192,313				9,519	08/15/2026
02377B-AC-0	AMERICAN AIRLINES INC ABS		09/22/2023	SCHEDULED REDEMPTION		5,974,724	5,974,724	4,656,838	5,187,970		786,754		786,754		5,974,724				252,607	03/22/2025
02377A-AA-6	AMERICAN AIRLINES PASS ABS		10/01/2023	Various		713,759	713,759	607,584	610,208		103,551		103,551		713,759				26,409	04/01/2028
22944B-AF-5	CSMC 2007-5 1A6		09/25/2023	VARIOUS		500											500	500		08/25/2037
247361-ZV-3	DELTA AIR LINES 2020-1 CLASS AA PA		12/10/2023	Various		597,939	597,939	507,147	508,837		89,103		89,103		597,939				11,959	06/10/2028
90932Q-AA-4	UNITED AIRLINES 2014-2 CLASS A PAS		09/03/2023	SCHEDULED REDEMPTION		60,060	60,060	56,207			3,853		3,853		60,060				2,252	09/03/2026
90933H-AA-3	UNITED AIRLINES 2016-1 CLASS B PAS ABS		06/21/2023	Various		1,089,324	1,180,000	1,062,413	1,064,534	3,070	20,478		23,549		1,088,082		1,241	1,241	40,011	01/07/2026
90932K-AA-7	UNITED AIRLINES 2019-2 CLASS B PAS		11/01/2023	SCHEDULED REDEMPTION		770,560	770,560	563,756	605,196		165,364		165,364		770,560				26,970	05/01/2028
90932D-AA-3	UNITED AIRLINES INC ABS		10/07/2023	SCHEDULED REDEMPTION		791,370	791,370	621,722	622,529		168,841		168,841		791,370				24,532	04/07/2030
90932E-AA-1	UNITED AIRLINES INC ABS		10/07/2023	SCHEDULED REDEMPTION		681,721	681,721	579,640	579,640		102,081		102,081		681,721				19,599	04/07/2030
90932M-AA-3	UNITED AIRLINES PASS THROUGH TRUST		11/01/2023	SCHEDULED REDEMPTION		77,722	77,722	62,348	62,348		15,374		15,374		77,722				2,254	05/01/2028
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST		10/15/2023	SCHEDULED REDEMPTION		462,000	462,000	431,495	433,554		28,446		28,446		462,000				18,300	01/15/2026
903436-AA-1	US AIRWAYS 2011-1A PTT		10/22/2023	Various		320,595	320,595	318,333	318,743		1,929	76	1,853		320,595				21,930	04/22/2025
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO	A	04/04/2023	FLOW TRADERS BV		562,908	610,000	563,500	546,198	22,062	1,965		24,027		570,224		(7,316)	(7,316)	10,453	01/15/2028
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	A	11/20/2023	Jane Street Execution Services, LLC		426,615	500,000	442,810	404,905	40,109	5,129		45,239		450,144		(23,529)	(23,529)	22,056	10/15/2030
682357-AA-6	180 MEDICAL INC	C	02/22/2023	MORGAN STANLEY		174,770	200,000	173,324	171,940	1,594	463		2,056		173,996		774	774	2,777	10/15/2029
817826-AB-6	7-ELEVEN INC		01/25/2023	JPMORGAN CHASE & CO.		17,197,380	18,000,000	17,985,060	17,994,438		360		360		17,994,799		(797,419)	(797,419)	66,800	02/10/2024
817826-AC-4	7-ELEVEN INC		12/14/2023	WELLS FARGO		4,602,100	5,000,000	4,988,100	4,992,533		2,291		2,291		4,994,824		(392,724)	(392,724)	64,389	02/10/2026
00084D-AW-0	ABN AMRO BANK NV	D	02/15/2023	GOLDMAN, SACHS & CO.		10,094,280	12,000,000	12,000,000	12,000,000						12,000,000		(1,905,720)	(1,905,720)	52,693	12/13/2029
00081T-AK-4	ACCO BRANDS CORP		02/27/2023	JPMORGAN CHASE & CO.		4,114,760	5,018,000	5,018,000	4,139,850	878,150			878,150		5,018,000		(903,240)	(903,240)	97,978	03/15/2029
00653V-AC-5	ADAPTHEALTH LLC		01/25/2023	GOLDMAN, SACHS & CO.		1,323,750	1,500,000	1,500,000	1,255,875	244,125			244,125		1,500,000		(176,250)	(176,250)	33,917	08/01/2029
01021F-AB-5	AKUMIN ESCROW INC		07/26/2023	MORGAN STANLEY		2,468,813	3,325,000	3,325,000	2,025,527	1,299,473			1,299,473		3,325,000		(856,188)	(856,188)	247,297	08/01/2028
01309Q-AA-6	ALBERTSONS COMPANIES INC		02/16/2023	MORGAN STANLEY		1,232,250	1,240,000	1,240,000							1,240,000		(7,750)	(7,750)	1,791	02/15/2028
013822-AC-5	ALCOA NEDERLAND HOLDING BV		06/08/2023	GOLDMAN, SACHS & CO.		3,333,808	3,359,000	3,203,646	3,209,095		10,288		10,288		3,219,383		114,424	114,424	117,096	05/15/2028
013822-AG-6	ALCOA NEDERLAND HOLDING BV		04/27/2023	SEAPORT GROUP		2,490,884	2,741,000	2,357,260	2,368,588		16,134		16,134		2,384,722		106,161	106,161	66,269	03/31/2029
01879N-AA-3	ALLIANCE RESOURCE OPERATING PARTNE		07/25/2023	ASSIGNMENT OF SECURITIES		38,000	38,000	38,593	37,715	452	(167)		285		38,000				2,090	05/01/2025
01882Y-AA-4	ALLIANT ENERGY FINANCE LLC		06/15/2023	MATURED		9,000,000	9,000,000	8,955,270	8,995,291		4,709		4,709		9,000,000				168,750	06/15/2023
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		01/24/2023	JPMORGAN CHASE & CO.		3,880,000	4,000,000	4,132,664	3,660,000	392,271	(2,263)		390,008		4,050,008		(170,008)	(170,008)	140,597	07/15/2026
02156L-AC-5	ALTICE FRANCE SA (FRANCE)	D	08/03/2023	BANK OF AMERICA/MERRILL LYNCH		4,062,150	5,508,000	5,646,390	4,313,425	1,275,795	(26,165)		1,249,630		5,563,055		(1,500,905)	(1,500,905)	242,298	01/15/2028
02156L-AF-8	ALTICE FRANCE SA (FRANCE)	D	07/19/2023	JEFFERIES & COMPANY, INC.		2,077,500	3,000,000	3,000,000	2,249,229	750,771			750,771		3,000,000		(922,500)	(922,500)	117,875	07/15/2029
00253X-AA-9	AMERICAN AIRLINES INC		10/20/2023	Various		11,270,531	11,395,531	11,558,024	10,774,229	536,370	(99,989)		436,380		11,395,531		(125,000)	(125,000)	443,173	04/20/2026
00253X-AB-7	AMERICAN AIRLINES INC		11/10/2023	Various		7,408,750	8,000,000	8,000,000	7,311,648	688,352			688,352		8,000,000		(591,250)	(591,250)	349,600	04/20/2029
00175P-AC-7	AMN HEALTHCARE INC		01/26/2023	JPMORGAN CHASE & CO.		6,910,000	8,000,000	8,080,000	6,845,920	1,215,482	(1,416)		1,214,066		8,059,986		(1,149,986)	(1,149,986)	93,333	04/15/2029
03674X-AQ-9	ANTERO RESOURCES CORP		10/23/2023	Various		7,450,836	7,423,000	8,012,195	7,457,583	386,567	(136,309)		250,258		7,707,841		(257,005)	(257,005)	698,071	02/01/2029
03674X-AS-5	ANTERO RESOURCES CORP		06/27/2023	Various		12,202,818	13,050,000	13,410,938	12,098,786	1,247,673	(13,039)		1,234,634		13,333,420		(1,130,602)	(1,130,602)	324,627	03/01/2030

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
038522-AR-9	ARAMARK SERVICES INC		10/02/2023	Various		10,254,250	10,110,000	10,276,521	9,958,588	175,693	(30,890)		144,803		10,103,391		(571)	(571)	720,475	05/01/2025
04625P-AA-9	ARMOR HOLDCO INC		05/10/2023	STIFEL CAPITAL MARKETS		3,780,150	4,345,000	4,345,000	3,250,355	1,094,645			1,094,645		4,345,000		(564,850)	(564,850)	181,585	11/15/2029
04364V-AU-7	ASCENT RESOURCES UTICA HOLDINGS LL		11/07/2023	Various		7,269,669	8,000,000	8,000,000	7,133,040	866,960			866,960		8,000,000		(730,331)	(730,331)	547,724	06/30/2029
045054-AN-3	ASHTEAD CAPITAL INC	C	07/24/2023	BARCLAYS		13,019,356	14,800,000	14,747,421	14,760,676		6,023		6,023		14,766,699		(1,747,343)	(1,747,343)	211,717	08/12/2026
04682R-AE-7	ATHABASCA OIL CORP	A	08/28/2023	ASSIGNMENT OF SECURITIES		4,394	4,000	4,278	4,220	15	(46)		(31)		4,189		(189)	(189)	813	11/01/2026
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		08/03/2023	Various		459,550	500,000	464,850	453,500	12,337	87		12,424		465,924		(6,374)	(6,374)	13,656	07/15/2027
053773-BF-3	AVIS BUDGET CAR RENTAL LLC		11/16/2023	GOLDMAN, SACHS & CO.		2,256,250	2,500,000	2,509,375	2,138,598	367,615	(1,638)		365,977		2,504,574		(248,324)	(248,324)	163,863	03/01/2029
05523U-AP-5	BAE SYSTEMS HOLDINGS INC	C	08/09/2023	GOLDMAN, SACHS & CO.		10,203,641	10,556,000	10,991,722	10,762,273		(41,317)		(41,317)		10,720,956		(517,316)	(517,316)	266,422	12/15/2025
071734-AN-7	BAUSCH HEALTH COMPANIES INC		02/08/2023	BANK OF AMERICA/MERRILL LYNCH		1,782,218	2,863,000	2,863,000	1,820,988	1,042,012			1,042,012		2,863,000		(1,080,783)	(1,080,783)	26,751	06/01/2028
071734-AP-2	BAUSCH HEALTH COMPANIES INC		02/08/2023	JPMORGAN CHASE & CO.		1,930,875	2,850,000	2,850,000	1,965,446	884,555			884,555		2,850,000		(919,125)	(919,125)	91,645	02/01/2027
07274N-AE-3	BAYER US FINANCE II LLC	C	09/26/2023	TD SECURITIES		17,522,736	17,600,000	18,578,224	17,851,357		(194,818)		(194,818)		17,656,539		(133,803)	(133,803)	536,128	12/15/2023
094234-AA-9	BLOOMIN BRANDS INC		02/08/2023	BANK MONTREAL / NESBITT BURNS		1,814,998	2,001,000	1,958,479	1,683,041	281,044	490		281,534		1,964,575		(149,578)	(149,578)	31,827	04/15/2029
095796-AH-1	BLUE RACER MIDSTREAM LLC / BLUE RA		07/17/2023	Millennium Advisors		252,295	250,000	260,700	248,139	9,444	(2,048)		7,396		255,534		(3,239)	(3,239)	11,332	12/15/2025
05581K-AG-6	BNP PARIBAS SA	D	12/06/2023	Various		17,176,710	17,000,000	17,000,000							17,000,000		176,710	176,710	3,438	12/05/2034
097751-BM-2	BOMBARDIER INC	A	02/01/2023	ASSIGNMENT OF SECURITIES		1,543,850	1,540,000	1,528,450	1,525,084	8,875	209		9,085		1,534,168		(36,518)	(36,518)	89,833	03/15/2025
09951L-AA-1	BOOZ ALLEN HAMILTON INC		01/23/2023	Market Axess		209,682	230,000	202,855	203,771	299	254		552		204,324		5,358	5,358	3,565	09/01/2028
103304-BV-2	BOYD GAMING CORPORATION		11/09/2023	Various		5,850,695	6,546,000	6,126,108	5,695,020	455,072	10,820		465,891		6,160,911		(310,216)	(310,216)	172,086	06/15/2031
10921U-2A-5	BRIGHTHOUSE FINANCIAL GLOBAL FUNDI		06/28/2023	KEYBANC CAPITAL MARKETS		3,645,416	3,800,000	3,788,385	3,794,141		2,264		2,264		3,796,406		(150,990)	(150,990)	27,233	04/12/2024
11135F-BQ-3	BROADCOM INC		11/20/2023	Jane Street Execution Services, LLC		1,111,815	1,500,000	1,114,050	1,114,554		16,482		16,482		1,131,036		(19,221)	(19,221)	48,735	11/15/2036
12008R-AR-8	BUILDERS FIRSTSOURCE INC		05/30/2023	JEFFERIES & COMPANY, INC.		1,048,725	1,062,000	1,000,935	997,479	4,967	1,871		6,838		1,004,317		44,408	44,408	31,218	06/15/2032
12116L-AC-3	BURFORD CAPITAL GLOBAL FINANCE LLC		09/20/2023	MORGAN STANLEY		232,598	250,000	225,873			215		215		226,087		6,510	6,510	7,496	04/15/2030
12429T-AD-6	BWAY HOLDING CO		02/24/2023	ASSIGNMENT OF SECURITIES		4,175,000	4,175,000	3,977,750	4,008,975		18,022		18,022		4,026,997		148,003	148,003	82,282	04/15/2024
13123X-BF-8	CALLON PETROLEUM COMPANY		12/14/2023	MORGAN STANLEY		5,706,938	5,775,000	5,629,813	2,973,750	276,250	11,428		287,678		5,641,241		65,697	65,697	436,734	06/15/2030
14308C-AA-1	CARLYLE AVIATION ELEVATE MERGER SU	D	12/19/2023	CANTOR FITZGERALD		3,306,915	3,418,000	3,452,180	2,666,095	771,927	(10,586)		761,341		3,427,435		(120,520)	(120,520)	282,792	10/15/2024
143658-BL-5	CARNIVAL CORP		05/17/2023	SMBC Nikko Securities America, Inc		8,149,336	8,675,000	8,974,625	6,875,762	1,994,403	(34,555)		1,959,848		8,835,610		(686,273)	(686,273)	467,053	03/01/2026
143658-BN-1	CARNIVAL CORP		10/16/2023	Various		14,889,615	16,249,000	16,219,525	11,423,926	4,575,074	769		4,575,843		16,220,294		(1,330,679)	(1,330,679)	991,774	03/01/2027
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD		12/12/2023	JPMORGAN CHASE & CO.		3,074,890	2,834,000	2,790,498	2,791,592		5,949		5,949		2,797,541		277,349	277,349	334,048	05/01/2028
1248EP-BZ-5	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		03/01/2023	MATURED		825,000	825,000	825,257	820,556	4,444			4,444		825,000				16,500	03/01/2023
156504-AM-4	CENTURY COMMUNITIES INC		04/04/2023	Jane Street Execution Services, LLC		217,058	250,000	199,433			713		713		200,146		16,912	16,912	1,372	08/15/2029
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY		05/16/2023	BARCLAYS		3,885,440	4,000,000	3,989,520	3,995,476		413		413		3,995,890		(110,450)	(110,450)	63,089	12/01/2026
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC		05/22/2023	Market Axess		477,195	500,000	461,585	455,208	7,408	3,981		11,389		466,596		10,599	10,599	27,667	03/15/2026
097793-AE-3	CIVITAS RESOURCES INC		01/24/2023	SUNTRUST INVESTMENT SERVICES, INC.		539,252	575,000	575,000	525,697	49,303			49,303		575,000		(35,748)	(35,748)	8,066	10/15/2026
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP		05/04/2023	STIFEL CAPITAL MARKETS		5,936,963	6,615,000	6,645,259	5,731,210	906,095	(2,127)		903,968		6,635,178		(698,215)	(698,215)	91,140	07/01/2028
184496-AQ-0	CLEAN HARBORS INC		02/10/2023	CASTLEOAK SECURITIES, L.P.		1,666,575	1,646,000	1,646,000							1,646,000		20,575	20,575	5,830	02/01/2031
20338Q-AA-1	COMMSCOPE FINANCE LLC		11/22/2023	Various		10,669,280	16,276,000	14,695,656	12,613,900	2,135,923	168,291		2,304,214		14,918,114		(4,248,834)	(4,248,834)	1,106,248	03/01/2027
203372-AX-5	COMMSCOPE INC		01/11/2023	GOLDMAN, SACHS & CO.		6,562,585	7,793,000	7,793,000	6,282,717	1,510,283			1,510,283		7,793,000		(1,230,415)	(1,230,415)	134,859	09/01/2029
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC		11/30/2023	Various		1,691,490	2,850,000	2,771,625	1,935,726	861,308	5,778		867,085		2,802,811		(1,111,321)	(1,111,321)	113,644	03/15/2027
205768-AS-3	COMSTOCK RESOURCES INC		12/06/2023	Various		2,315,905	2,487,000	2,534,880	2,244,518	277,558	(7,133)		270,425		2,514,942		(199,037)	(199,037)	210,065	03/01/2029
205768-AT-1	COMSTOCK RESOURCES INC		11/08/2023	BANK OF AMERICA/MERRILL LYNCH		2,948,880	3,351,000	3,233,715	2,880,855	359,739	10,987		370,726		3,251,581		(302,701)	(302,701)	259,761	01/15/2030
20903X-AF-0	CONSOLIDATED COMMUNICATIONS INC		10/18/2023	Various		5,774,393	7,317,000	7,496,058	5,685,755	1,739,766	(20,442)		1,719,325		7,405,080		(1,630,687)	(1,630,687)	474,165	10/01/2028

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
21871X-AA-7	COREBRIDGE FINANCIAL INC		05/31/2023	EXCHANGE		4,997,525	5,000,000	4,996,050	4,996,987		538		538		4,997,525				115,208	04/04/2025
21871X-AC-3	COREBRIDGE FINANCIAL INC		05/31/2023	EXCHANGE		6,992,311	7,000,000	6,990,200	6,991,540		770		770		6,992,311				167,494	04/05/2027
225310-AN-1	CREDIT ACCEPTANCE CORPORATION		12/19/2023	ASSIGNMENT OF SECURITIES		1,843,000	1,843,000	1,843,000	1,732,015	110,985			110,985		1,843,000				138,795	12/31/2024
225401-AG-3	CREDIT SUISSE GROUP AG	D	06/12/2023	Various		10,362,500	12,750,000	12,750,000	12,750,000						12,750,000		(2,387,500)	(2,387,500)	175,350	06/12/2024
225401-AT-5	CREDIT SUISSE GROUP AG	D	03/09/2023	BARCLAYS		3,458,594	4,326,000	4,289,108	4,296,211		1,404		1,404		4,297,615		(839,021)	(839,021)	34,657	02/02/2027
126307-AS-6	CSC HOLDINGS LLC		01/23/2023	WELLS FARGO		4,150,000	5,000,000	5,031,250	4,031,250	984,264	(307)		983,958		5,015,208		(865,208)	(865,208)	129,896	02/01/2028
126307-AY-3	CSC HOLDINGS LLC		01/23/2023	BANK OF AMERICA/MERRILL LYNCH		664,300	910,000	935,953	618,800	302,487	(302)		302,185		920,985		(256,685)	(256,685)	24,646	04/01/2028
126307-AZ-0	CSC HOLDINGS LLC		01/26/2023	Various		11,046,520	12,932,000	13,715,238	10,571,910	2,787,703	(9,328)		2,778,374		13,350,284		(2,303,764)	(2,303,764)	408,927	02/01/2029
126307-BD-8	CSC HOLDINGS LLC		01/23/2023	BANK OF AMERICA/MERRILL LYNCH		1,185,000	2,000,000	1,937,500	1,105,268	840,461	376		840,837		1,946,105		(761,105)	(761,105)	13,875	12/01/2030
233853-AB-6	DAIMLER TRUCKS FINANCE NORTH AMERI	C	12/14/2023	MATURED		10,000,000	10,000,000	9,977,400	9,989,165		10,835		10,835		10,000,000				112,500	12/14/2023
233853-AF-7	DAIMLER TRUCKS FINANCE NORTH AMERI	C	07/21/2023	RBC DOMINION SECURITIES		4,493,500	5,000,000	4,978,250	4,982,621		2,406		2,406		4,985,027		(491,527)	(491,527)	61,389	12/14/2026
235822-AB-9	DANA FINANCING LUXEMBOURG SARL		06/09/2023	ASSIGNMENT OF SECURITIES		2,000,000	2,000,000	1,987,500			724		724		1,988,224		11,776	11,776	17,250	04/15/2025
237266-AJ-0	DARLING INGREDIENTS INC		09/27/2023	MORGAN STANLEY		2,247,115	2,353,000	2,400,060	2,300,058	94,205	(11,982)		82,223		2,382,281		(135,166)	(135,166)	111,375	06/15/2030
23918K-AT-5	DAVITA INC		06/05/2023	Jane Street Execution Services, LLC		203,058	250,000	200,693			174		174		200,866		2,191	2,191	2,917	02/15/2031
24023M-AA-2	DBS GROUP HOLDINGS LTD	D	12/11/2023	ASSIGNMENT OF SECURITIES		3,400,000	3,400,000	3,400,000	3,400,000						3,400,000				153,680	12/11/2028
830867-AA-5	DELTA AIR LINES INC / SKYMILES IP		10/20/2023	ASSIGNMENT OF SECURITIES		2,232,000	2,232,000	2,232,000	2,232,000						2,232,000				81,585	10/20/2025
25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	03/13/2023	ASSIGNMENT OF SECURITIES		13,384,840	14,000,000	13,982,500	13,992,151		362		362		13,992,514		(1,027,674)	(1,027,674)	747,600	01/19/2027
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	03/13/2023	ASSIGNMENT OF SECURITIES		4,895,100	5,000,000	4,699,900	4,707,199		9,272		9,272		4,716,471		28,629	28,629	199,826	06/21/2028
25461L-AA-0	DIRECTV FINANCING LLC		11/06/2023	Various		35,915,431	40,560,000	41,522,581	35,875,866	5,003,019	(110,004)		4,893,016		41,178,935		(5,263,504)	(5,263,504)	2,347,758	08/15/2027
26151A-AA-7	DRAX FINCO PLC	D	06/05/2023	MORGAN STANLEY		263,752	270,000	275,049	257,380	14,039	(1,419)		12,620		270,000		(6,248)	(6,248)	10,733	11/01/2025
23345M-AC-1	DT MIDSTREAM INC		02/22/2023	DEUTSCHE BANK AG		4,442,900	5,000,000	4,993,100	4,993,506		84		84		4,993,590		(550,690)	(550,690)	77,042	04/15/2032
28504D-AD-5	ELECTRICITE DE FRANCE SA	D	05/24/2023	MORGAN STANLEY		2,006,760	2,000,000	1,986,460			1		1		1,986,461		20,299	20,299	1,150	05/23/2053
29449W-AB-3	EQUITABLE FINANCIAL LIFE GLOBAL FU		07/27/2023	Various		8,534,296	10,000,000	9,976,800	9,984,308		1,472		1,472		9,985,780		(1,451,484)	(1,451,484)	111,211	08/27/2027
29449W-AF-4	EQUITABLE FINANCIAL LIFE GLOBAL FU		05/12/2023	MITSUBISHI UFJ SECURITIES (USA)		2,986,445	3,500,000	3,490,620	3,492,937		489		489		3,493,426		(506,981)	(506,981)	43,400	03/08/2028
29977L-AA-9	EVERARC ESCROW SARL		11/06/2023	GOLDMAN, SACHS & CO.		2,771,821	3,579,000	3,374,479	2,931,984	448,659	19,057		467,716		3,399,700		(627,879)	(627,879)	182,715	10/30/2029
30161N-AZ-4	EXELON CORPORATION		01/12/2023	EXCHANGE		4,994,493	5,000,000	4,993,450	4,994,455		38		38		4,994,493				44,688	03/15/2027
314890-AA-2	FERGUSON FINANCE PLC		07/24/2023	MORGAN STANLEY		2,371,324	2,457,000	2,448,401	2,451,539		474		474		2,452,013		(80,689)	(80,689)	83,538	10/24/2028
31944T-AA-8	FIRSTCASH INC		02/22/2023	BNP CAPITAL MARKETS		352,956	400,000	358,956	356,026	3,615	661		4,276		360,302		(7,346)	(7,346)	14,563	01/01/2030
33829T-AA-4	FIVE CORNERS FUNDING TRUST		11/15/2023	MATURED		2,393,000	2,393,000	2,596,368	2,466,578		(73,578)		(73,578)		2,393,000				105,747	11/15/2023
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT	D	01/12/2023	BARCLAYS		4,707,500	5,000,000	5,270,838	4,612,500	576,079	(1,539)		574,539		5,187,039		(479,539)	(479,539)	75,250	09/15/2027
30251G-BD-8	FMG RESOURCES (AUGUST 2006) PTY LT	D	01/26/2023	MORGAN STANLEY		6,541,875	6,750,000	6,744,375	6,287,814	456,967	46		457,013		6,744,827		(202,952)	(202,952)	106,852	04/15/2030
30251G-BE-6	FMG RESOURCES (AUGUST 2006) PTY LT	D	07/12/2023	Various		12,079,615	12,500,000	12,448,980	11,651,139	799,334	1,887		801,220		12,452,360		(372,745)	(372,745)	366,990	04/15/2032
346232-AE-1	FORESTAR GROUP INC		05/22/2023	Jane Street Execution Services, LLC		229,755	250,000	217,033			2,014		2,014		219,047		10,708	10,708	9,132	03/01/2028
35805B-AB-4	FRESENIUS MEDICAL CARE CAPITAL TRU	C	12/14/2023	Various		4,455,240	6,000,000	5,981,940	5,985,537		1,509		1,509		5,987,045		(1,531,805)	(1,531,805)	185,250	02/16/2031
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE		11/10/2023	JPMORGAN CHASE & CO.		1,283,974	1,550,000	1,526,146	1,533,541		1,984		1,984		1,535,525		(251,552)	(251,552)	53,120	06/15/2029
35805B-AC-2	FRESENIUS MEDICAL CARE US FINANCE		08/02/2023	Various		1,878,430	2,155,000	2,145,087	2,147,877		1,023		1,023		2,148,900		(270,471)	(270,471)	26,853	12/01/2026
364760-AP-3	GAP INC		11/02/2023	Various		601,727	820,000	631,833	402,078	47,005	5,286		52,292		638,035		(36,308)	(36,308)	16,031	10/01/2029
366651-AG-2	GARTNER INC		11/02/2023	SUSQUEHANNA FINANCIAL GROUP LLLP		503,783	590,000	510,409	513,469		8,446		8,446		521,915		(18,132)	(18,132)	19,071	06/15/2029
36267V-AG-8	GE HEALTHCARE HOLDING LLC		06/08/2023	EXCHANGE		6,999,869	7,000,000	6,999,860	6,999,862		7		7		6,999,869				223,217	03/15/2030
36267V-AJ-2	GE HEALTHCARE HOLDING LLC		06/08/2023	EXCHANGE		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				321,494	11/22/2032

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
37255J-AA-0	GENTING NEW YORK LLC		02/07/2023	Market Axess		243,737	270,000	257,486	236,111	23,810	315		24,125		260,236		(16,499)	(16,499)	4,307	02/15/2026
378272-AT-5	GLENCORE FUNDING LLC	C	10/02/2023	BANK OF AMERICA/MERRILL LYNCH		8,425,710	8,500,000	8,459,795	8,489,604		6,525		6,525		8,496,129		(70,419)	(70,419)	372,052	03/12/2024
37960B-AA-3	GLOBAL MEDICAL RESPONSE INC		07/26/2023	BARCLAYS		1,988,560	3,392,000	3,392,000	2,427,688	964,312			964,312		3,392,000		(1,403,440)	(1,403,440)	181,896	10/01/2025
389284-AA-8	GRAY ESCROW INC		01/24/2023	BANK OF AMERICA/MERRILL LYNCH		3,467,500	3,800,000	4,108,625	3,369,802	563,232	(3,679)		559,553		3,929,355		(461,855)	(461,855)	52,461	05/15/2027
38937L-AA-9	GRAY OAK PIPELINE LLC		09/15/2023	MATURED		20,000,000	20,000,000	19,600,800	19,778,412		221,588		221,588		20,000,000				400,000	09/15/2023
389375-AJ-5	GRAY TELEVISION INC		01/26/2023	RBC DOMINION SECURITIES		2,765,000	3,000,000	3,120,000	2,672,760	372,598	(2,147)		370,451		3,043,211		(278,211)	(278,211)	94,163	07/15/2026
391399-AA-0	GREAT-WEST LIFECO US FINANCE 2020	C	12/14/2023	KEYBANC CAPITAL MARKETS		13,963,000	15,000,000	15,000,000	15,000,000						15,000,000		(1,037,000)	(1,037,000)	183,060	08/12/2025
40052V-AC-8	GRUPO BIMBO SAB DE CV	D	11/08/2023	ASSIGNMENT OF SECURITIES		9,902,300	10,000,000	9,959,000	9,992,842		4,054		4,054		9,996,896		(94,596)	(94,596)	334,757	06/27/2024
36261N-AA-5	GYP HOLDINGS III CORP		03/02/2023	Various		6,323,510	7,200,000	7,102,510	5,874,669	1,229,664	2,079		1,231,744		7,106,412		(782,902)	(782,902)	99,270	05/01/2029
41283L-AS-4	HARLEY-DAVIDSON FINANCIAL SERVICES		02/15/2023	MATURED		3,000,000	3,000,000	2,997,360	2,999,931		69		69		3,000,000				50,250	02/15/2023
404119-CD-9	HCA INC		08/08/2023	EXCHANGE		32,312,446	32,630,000	32,236,723	32,264,358		48,171		48,171		32,312,529		(84)	(84)	914,886	03/15/2027
404119-CE-7	HCA INC		08/08/2023	Various		626,395	690,000	610,595	611,710		4,555		4,555		616,265		10,130	10,130	16,752	03/15/2029
404119-CF-4	HCA INC		08/08/2023	EXCHANGE		11,895,739	12,000,000	11,881,560	11,889,609		6,130		6,130		11,895,739				390,292	03/15/2032
404119-CG-2	HCA INC		08/08/2023	EXCHANGE		2,997,127	3,000,000	2,997,060	2,997,098		29		29		2,997,127				124,490	03/15/2052
42704M-AA-0	HERBALIFE NUTRITION LTD		11/01/2023	GOLDMAN, SACHS & CO.		4,465,000	4,750,000	4,831,413	4,222,703	554,777	(13,829)		540,948		4,763,650		(298,650)	(298,650)	438,484	09/01/2025
431318-AU-8	HILCORP ENERGY I LP		12/12/2023	JEFFERIES & COMPANY, INC.		833,490	882,000	882,000	785,039	96,961			96,961		882,000		(48,510)	(48,510)	69,451	02/01/2029
432833-AL-5	HILTON DOMESTIC OPERATING COMPANY		06/13/2023	JPMORGAN CHASE & CO.		1,732,500	2,000,000	2,037,590	1,673,260	359,681	(2,122)		357,559		2,030,819		(298,319)	(298,319)	49,778	05/01/2031
40390D-AC-9	HLF FINANCING SARL LLC		02/09/2023	BANK OF AMERICA/MERRILL LYNCH		2,570,783	3,666,000	3,666,000	2,525,031	1,140,969			1,140,969		3,666,000		(1,095,218)	(1,095,218)	35,744	06/01/2029
436440-AP-6	HOLOGIC INC		07/31/2023	Various		8,426,250	9,630,000	9,670,425	8,269,242	1,368,767	(8,528)		1,360,240		9,629,482		(1,203,232)	(1,203,232)	301,470	02/15/2029
43734L-AA-4	HOME POINT CAPITAL INC		12/04/2023	BARCLAYS		470,253	490,000	456,910			1,123		1,123		458,034		12,219	12,219	8,507	02/01/2026
445587-AE-8	HUNT COS INC		11/28/2023	JEFFERIES & COMPANY, INC.		1,089,620	1,267,000	1,267,000	1,064,929	202,071			202,071		1,267,000		(177,380)	(177,380)	74,832	04/15/2029
44891A-BD-8	HYUNDAI CAPITAL AMERICA		01/27/2023	JPMORGAN CHASE & CO.		4,202,910	4,500,000	4,498,875	4,499,350		13		13		4,499,363		(296,453)	(296,453)	38,938	11/02/2026
44891A-BE-6	HYUNDAI CAPITAL AMERICA		02/10/2023	MATURED		10,565,000	10,565,000	10,560,457	10,564,831		169		169		10,565,000				125,459	02/10/2023
44891A-BM-8	HYUNDAI CAPITAL AMERICA		09/18/2023	MATURED		31,500,000	31,500,000	31,470,390	31,492,855		7,145		7,145		31,500,000				393,750	09/18/2023
44891A-BN-6	HYUNDAI CAPITAL AMERICA		01/27/2023	RBC DOMINION SECURITIES		17,741,685	19,500,000	19,463,145	19,479,327		603		603		19,479,929		(1,738,244)	(1,738,244)	103,350	10/15/2025
44891A-BR-7	HYUNDAI CAPITAL AMERICA		01/25/2023	RBC DOMINION SECURITIES		9,585,600	10,000,000	9,987,300	9,995,649		307		307		9,995,956		(410,356)	(410,356)	44,222	01/08/2024
44891A-BS-5	HYUNDAI CAPITAL AMERICA		01/27/2023	BARCLAYS		6,282,227	7,064,000	7,054,817	7,058,382		152		152		7,058,534		(776,307)	(776,307)	51,783	01/08/2026
44891A-BU-0	HYUNDAI CAPITAL AMERICA		04/03/2023	MATURED		3,000,000	3,000,000	2,994,180	2,999,253		747		747		3,000,000				12,000	04/03/2023
44891A-BW-6	HYUNDAI CAPITAL AMERICA		07/26/2023	WELLS FARGO		4,430,700	5,000,000	4,991,350	4,993,952		985		985		4,994,937		(564,237)	(564,237)	46,458	06/15/2026
44891A-BZ-9	HYUNDAI CAPITAL AMERICA		01/27/2023	BARCLAYS		2,381,229	2,701,000	2,685,611	2,688,850		263		263		2,689,113		(307,884)	(307,884)	16,589	09/17/2026
44920U-AM-0	HYUNDAI CAPITAL SERVICES INC	D	03/05/2023	MATURED		9,000,000	9,000,000	8,979,300	8,999,200		800		800		9,000,000				168,750	03/05/2023
44920U-AP-3	HYUNDAI CAPITAL SERVICES INC	D	07/21/2023	WELLS FARGO		6,273,960	7,000,000	6,968,640	6,980,295		3,537		3,537		6,983,832		(709,872)	(709,872)	84,340	02/08/2026
449253-AB-9	IAA SPINCO INC		03/20/2023	ASSIGNMENT OF SECURITIES		3,596,250	3,500,000	3,543,750	3,414,649	104,842	(1,651)		103,191		3,517,840		(17,840)	(17,840)	147,049	06/15/2027
449691-AA-2	ILIAD HOLDING SAS	D	01/30/2023	BANK OF AMERICA/MERRILL LYNCH		4,169,000	4,400,000	4,400,000	4,080,798	319,202			319,202		4,400,000		(231,000)	(231,000)	84,211	10/15/2026
45258L-AA-5	IMOLA MERGER CORP		01/27/2023	BANK OF AMERICA/MERRILL LYNCH		1,785,000	2,000,000	2,025,708	1,735,228	285,227	(473)		284,754		2,019,982		(234,982)	(234,982)	20,056	05/15/2029
45674C-AB-9	INFOR INC		07/15/2023	MATURED		6,300,000	6,300,000	6,298,047	6,299,655		345		345		6,300,000				91,350	07/15/2023
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY		03/16/2023	ASSIGNMENT OF SECURITIES		202,508	200,000	225,000	201,218	2,098	(410)		1,688		202,906		(2,906)	(2,906)	10,128	02/15/2025
46284V-AN-1	IRON MOUNTAIN INC		12/21/2023	MORGAN STANLEY		272,298	300,000	246,990	246,582	1,885	4,771		6,656		253,238		19,060	19,060	18,413	02/15/2031
46567T-AB-0	ITHACA ENERGY NORTH SEA PLC	D	07/06/2023	DEUTSCHE BANK AG		232,113	250,000	254,250	245,730	7,543	(621)		6,921		252,651		(20,539)	(20,539)	22,188	07/15/2026

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
45074J-AA-2	ITT HOLDINGS LLC		08/21/2023	Millennium Advisors		220,350	260,000	210,761	211,564		3,435		3,435		214,999		5,351	5,351	17,933	08/01/2029
46590X-AD-8	JBS USA FOOD CO		08/22/2023	EXCHANGE		15,816,064	16,000,000	15,797,570	15,808,037		7,933		7,933		15,815,970		94	94	369,333	05/15/2032
46590X-AF-3	JBS USA FOOD CO		08/22/2023	EXCHANGE		10,359,281	10,500,000	10,328,430	10,343,715		15,057		15,057		10,358,772		509	509	332,500	02/02/2029
46590X-AG-1	JBS USA FOOD CO		08/22/2023	EXCHANGE		36,729,046	37,000,000	36,675,430	36,694,699		34,196		34,196		36,728,894		152	152	2,217,559	02/01/2028
46590X-AH-9	JBS USA FOOD CO		08/22/2023	EXCHANGE		19,695,289	20,000,000	19,671,700	19,680,197		14,859		14,859		19,695,056		233	233	1,344,861	04/01/2033
46590X-AJ-5	JBS USA FOOD CO		08/22/2023	EXCHANGE		1,974,844	2,000,000	1,974,520	1,974,663		181		181		1,974,844		1	1	94,250	12/01/2052
46590X-AB-2	JBS USA LUX SA		08/22/2023	EXCHANGE		7,081,603	7,095,000	7,095,000	7,080,581		1,098		1,098		7,081,679		(76)	(76)	430,331	01/15/2030
46590X-AC-0	JBS USA LUX SA		08/22/2023	EXCHANGE		4,845,601	4,850,000	4,850,000	4,845,310		288		288		4,845,598		3	3	131,859	12/01/2031
46590X-AR-7	JBS USA LUX SA		08/22/2023	EXCHANGE		19,850,812	20,000,000	19,817,875	19,823,990		26,705		26,705		19,850,695		117	117	551,389	01/15/2027
46590X-AT-3	JBS USA LUX SA		08/22/2023	EXCHANGE		4,236,680	4,250,000	4,236,043	4,234,210		2,464		2,464		4,236,674		6	6	169,897	01/15/2032
49374J-AB-9	KIA CORP	D	12/14/2023	WELLS FARGO		2,951,730	3,000,000	2,990,730	2,995,972		3,001		3,001		2,998,973		(47,243)	(47,243)	35,167	04/16/2024
493738-AE-8	KIA MOTORS CORPORATION	D	04/25/2023	MATURED		24,300,000	24,300,000	24,101,469	24,287,652		12,348		12,348		24,300,000				364,500	04/25/2023
493738-AF-5	KIA MOTORS CORPORATION	D	07/24/2023	HSBC SECURITIES, INC.		5,987,471	6,450,000	6,417,170	6,432,744		1,891		1,891		6,434,635		(447,165)	(447,165)	169,940	10/25/2027
49456B-AB-7	KINDER MORGAN INC/DELAWARE		11/15/2023	MATURED		4,699,000	4,699,000	5,258,040	4,833,849		(134,849)		(134,849)		4,699,000				264,319	11/15/2023
49461M-AB-6	KINETIK HOLDINGS LP		12/18/2023	Various		5,714,220	5,662,000	5,662,000							5,662,000		52,220	52,220	12,617	12/15/2028
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LL		03/16/2023	Various		5,498,308	6,554,000	6,545,808	5,505,550	1,041,954	267		1,042,222		6,547,772		(1,049,464)	(1,049,464)	166,947	02/01/2027
505742-AP-1	LADDER CAPITAL FINANCE HOLDINGS LL		12/11/2023	Various		13,541,756	16,341,000	16,529,899	13,193,070	3,291,975	(19,394)		3,272,581		16,465,651		(2,923,894)	(2,923,894)	532,142	06/15/2029
527298-BN-2	LEVEL 3 FINANCING INC		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		1,148,745	1,781,000	1,781,000	1,482,683	298,318			298,318		1,781,000		(632,255)	(632,255)	42,330	09/15/2027
527298-BP-7	LEVEL 3 FINANCING INC		07/31/2023	Various		14,824,309	17,013,000	16,475,628	14,375,730	2,145,329	60,492		2,205,821		16,581,551		(1,757,242)	(1,757,242)	527,905	03/01/2027
527298-BQ-5	LEVEL 3 FINANCING INC		07/27/2023	Various		14,788,095	17,600,000	17,103,550	13,888,776	3,238,430	30,551		3,268,981		17,157,757		(2,369,662)	(2,369,662)	473,005	11/15/2029
527298-BR-3	LEVEL 3 FINANCING INC		06/30/2023	Various		11,882,379	18,285,000	18,686,478	14,403,095	4,095,747	(33,652)		4,062,096		18,465,190		(6,582,811)	(6,582,811)	629,157	07/01/2028
527298-BS-1	LEVEL 3 FINANCING INC		04/21/2023	Various		3,378,750	6,000,000	5,922,500	4,393,446	1,544,058	2,057		1,546,116		5,939,562		(2,560,812)	(2,560,812)	65,326	01/15/2029
53219L-AT-6	LIFEPOINT HEALTH INC		06/01/2023	RBC DOMINION SECURITIES		893,750	1,000,000	1,000,000	941,090	58,910			58,910		1,000,000		(106,250)	(106,250)	43,125	04/15/2025
536797-AF-0	LITHIA MOTORS INC		03/22/2023	MORGAN STANLEY		4,131,250	5,000,000	5,281,250	4,068,025	1,156,986	(8,378)		1,148,608		5,216,633		(1,085,383)	(1,085,383)	151,302	01/15/2031
536797-AG-8	LITHIA MOTORS INC		05/24/2023	WELLS FARGO		571,140	668,000	542,750	546,176		6,056		6,056		552,232		18,908	18,908	12,583	06/01/2029
55617L-AQ-5	MACYS RETAIL HOLDINGS LLC		04/04/2023	Jane Street Execution Services, LLC		213,775	240,000	203,088	203,663		968		968		204,631		9,144	9,144	7,873	03/15/2030
55617L-AR-3	MACYS RETAIL HOLDINGS LLC		04/04/2023	Market Axess		442,190	500,000	415,130	416,072		1,585		1,585		417,656		24,534	24,534	17,099	03/15/2032
55903V-AC-7	MAGALLANES INC		05/01/2023	EXCHANGE		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				107,601	03/15/2024
55903V-AE-3	MAGALLANES INC		05/01/2023	EXCHANGE		40,010,409	40,000,000	40,017,000	40,012,668		(1,851)		(1,851)		40,010,817		(409)	(409)	913,542	03/15/2025
55903V-AG-8	MAGALLANES INC		05/01/2023	EXCHANGE		43,000,000	43,000,000	43,000,000	43,000,000						43,000,000				1,013,641	03/15/2027
55903V-AJ-2	MAGALLANES INC		05/01/2023	EXCHANGE		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				330,851	03/15/2029
55903V-AL-7	MAGALLANES INC		05/01/2023	EXCHANGE		8,334,000	8,334,000	8,334,000	8,334,000						8,334,000				223,873	03/15/2032
55903V-AN-3	MAGALLANES INC		05/01/2023	EXCHANGE		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				317,028	03/15/2042
57164P-AH-9	MARRIOTT OWNERSHIP RESORTS INC		01/23/2023	Market Axess		437,360	500,000	406,135	408,644		732		732		409,376		27,984	27,984	2,500	06/15/2029
571676-AJ-4	MARS INC		08/08/2023	BANK OF AMERICA/MERRILL LYNCH		3,557,760	4,000,000	3,893,456	3,916,798		13,986		13,986		3,930,784		(373,024)	(373,024)	37,333	07/16/2026
571676-AV-7	MARS INC		04/18/2023	JEFFERIES & COMPANY, INC.		5,024,650	5,000,000	4,992,100							4,992,100		32,550	32,550		04/20/2033
57629W-DL-1	MASSMUTUAL GLOBAL FUNDING II		02/15/2023	GOLDMAN, SACHS & CO.		10,073,900	10,000,000	9,995,600	9,995,652		100		100		9,995,753		78,147	78,147	98,194	12/07/2027
577081-BE-1	MATTEL INC		03/23/2023	MORGAN STANLEY		4,630,000	5,000,000	4,487,500	4,520,919		31,153		31,153		4,552,071		77,929	77,929	81,938	04/01/2026
57763R-AB-3	MAUSER PACKAGING SOLUTIONS HOLDING		01/30/2023	STIFEL CAPITAL MARKETS		5,037,500	5,000,000	5,000,000							5,000,000		37,500	37,500		08/15/2026
59001A-BD-3	MERITAGE HOMES CORP		11/20/2023	JPMORGAN CHASE & CO.		439,505	500,000	431,385	424,028	7,603	8,086		15,689		439,716		(211)	(211)	21,366	04/15/2029
59217G-FC-8	MET LIFE GLOB FUNDING I		05/04/2023	GOLDMAN, SACHS & CO.		11,798,920	12,000,000	11,995,320	11,995,839		529		529		11,996,368		(197,448)	(197,448)	341,550	08/25/2025
58989V-2E-3	MET TOWER GLOBAL FUNDING		05/02/2023	Various		10,980,098	11,233,000	11,221,992	11,223,921		1,173		1,173		11,225,093		(244,996)	(244,996)	157,389	06/13/2025
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		12/20/2023	Various		2,900,841	2,900,841	2,864,581	3,411,075		23,357		23,357		2,900,841				164,938	06/20/2027
553283-AC-6	MPH ACQUISITION HOLDINGS LLC		03/15/2023	BANK OF AMERICA/MERRILL LYNCH		1,430,000	2,000,000	1,926,558	1,330,024	612,704	1,725		614,428		1,944,452		(514,452)	(514,452)	43,444	11/01/2028

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
55354G-AH-3	MSCI INC		03/02/2023	Jane Street Execution Services, LLC		703,776	800,000	710,240	696,828	16,646	1,860		18,507		715,335		(11,559)	(11,559)	9,867	11/15/2029
637639-AG-0	NATIONAL SECURITIES CLEARING CORP		10/02/2023	GOLDMAN, SACHS & CO.		9,921,700	10,000,000	9,997,700	9,997,823		850		850		9,998,673		(76,973)	(76,973)	439,069	11/21/2024
63861V-AC-1	NATIONWIDE BUILDING SOCIETY	D	08/01/2023	ASSIGNMENT OF SECURITIES		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				261,780	08/01/2024
63861V-AF-4	NATIONWIDE BUILDING SOCIETY	D	02/23/2023	HSBC SECURITIES, INC.		13,452,750	15,000,000	15,000,000	15,000,000						15,000,000		(1,547,250)	(1,547,250)	236,522	02/16/2028
63906Y-AD-0	NATWEST MARKETS PLC	D	05/02/2023	Various		12,425,379	14,000,000	13,996,640	13,997,459		223		223		13,997,682		(1,572,304)	(1,572,304)	133,060	09/29/2026
62886E-AU-2	NCR CORPORATION		10/17/2023	ASSIGNMENT OF SECURITIES		1,420,132	1,400,000	1,237,250	1,244,800		22,271		22,271		1,267,071		132,929	132,929	110,918	09/01/2027
62886E-AV-0	NCR CORPORATION		10/17/2023	ASSIGNMENT OF SECURITIES		1,443,035	1,400,000	1,197,000	1,203,055		17,884		17,884		1,220,940		179,060	179,060	139,742	09/01/2029
641062-BA-1	NESTLE HOLDINGS INC.		01/06/2023	GOLDMAN, SACHS & CO.		19,735,600	20,000,000	19,993,400	19,994,028		52		52		19,994,081		(258,481)	(258,481)	260,000	09/12/2025
641062-BB-9	NESTLE HOLDINGS INC.		01/18/2023	Various		15,024,350	15,000,000	14,989,500	14,990,067		84		84		14,990,151		34,199	34,199	213,125	10/01/2027
64952W-ET-6	NEW YORK LIFE GLOBAL FUNDING		10/24/2023	GOLDMAN, SACHS & CO.		9,842,300	10,000,000	9,991,900	9,994,156		3,317		3,317		9,997,473		(155,173)	(155,173)	280,000	06/06/2024
64952W-EU-3	NEW YORK LIFE GLOBAL FUNDING		10/31/2023	PNC CAPITAL MARKETS LLC		19,339,400	20,000,000	19,994,400	19,995,124		1,524		1,524		19,996,647		(657,247)	(657,247)	894,000	08/05/2025
65342Q-AK-8	NEXTERA ENERGY OPERATING PARTNERS		02/07/2023	Jane Street Execution Services, LLC		488,695	500,000	482,950	485,001	737	939		1,677		486,677		2,018	2,018	12,042	07/15/2024
654744-AA-9	NISSAN MOTOR CO LTD	D	09/15/2023	MATURED		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				121,720	09/15/2023
66815L-2J-7	NORTHWESTERN MUTUAL GLOBAL FUNDING		11/03/2023	MIZUHO SECURITIES USA INC.		41,914,920	43,000,000	42,985,380	42,987,697		4,044		4,044		42,991,741		(1,076,821)	(1,076,821)	2,319,222	07/01/2025
629377-CQ-3	NRG ENERGY INC		07/31/2023	JPMORGAN CHASE & CO.		1,918,125	2,325,000	2,325,000	1,875,392	449,609			449,609		2,325,000		(406,875)	(406,875)	75,635	02/15/2029
629377-CS-9	NRG ENERGY INC		11/27/2023	Various		8,074,470	10,112,000	10,112,000	7,594,618	2,517,382			2,517,382		10,112,000		(2,393,130)	(2,393,130)	525,524	02/15/2032
629377-CT-7	NRG ENERGY INC		11/08/2023	JPMORGAN CHASE & CO.		4,912,550	5,000,000	4,937,450			2,953		2,953		4,940,403		(27,853)	(27,853)	234,306	03/15/2033
677050-AR-7	OGLETHORPE POWER CORPORATION		05/11/2023	EXCHANGE		1,991,334	2,000,000	1,991,120	1,991,261		73		73		1,991,334		1	1	55,000	04/01/2047
683720-AC-0	OPEN TEXT HOLDINGS INC	C	04/04/2023	Various		5,903,925	7,250,000	7,217,915	5,441,065	1,575,230	170		1,575,400		7,215,622		(1,311,697)	(1,311,697)	48,497	12/01/2031
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC		08/21/2023	Various		2,114,700	2,280,000	2,280,000	2,052,561	227,439			227,439		2,280,000		(165,300)	(165,300)	51,775	08/15/2027
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC		08/29/2023	SUNTRUST INVESTMENT SERVICES, INC.		3,813,975	4,623,000	4,400,486	3,835,842	585,354	19,186		604,539		4,440,381		(626,406)	(626,406)	221,583	01/15/2029
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC		01/24/2023	DEUTSCHE BANK AG		2,345,285	2,381,000	2,291,713	2,297,344		1,135		1,135		2,298,479		46,806	46,806	31,110	05/13/2027
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC		05/26/2023	ASSIGNMENT OF SECURITIES		252,500	250,000	233,925	235,724		2,325		2,325		238,049		14,451	14,451	8,249	01/15/2025
69832A-AB-2	PANASONIC CORP	D	10/24/2023	BARCLAYS		9,756,900	10,000,000	10,000,000	10,000,000						10,000,000		(243,100)	(243,100)	340,084	07/19/2024
709599-BC-7	PENSKE TRUCK LEASING CO LP		08/01/2023	MATURED		16,355,000	16,355,000	17,341,607	16,579,400		(224,400)		(224,400)		16,355,000				674,644	08/01/2023
709599-BE-3	PENSKE TRUCK LEASING CO LP		01/05/2023	FIFTH THIRD SECURITIES, INC.		4,816,000	5,000,000	5,068,464	5,055,001		(386)		(386)		5,054,615		(238,615)	(238,615)	98,889	01/29/2026
709599-BR-4	PENSKE TRUCK LEASING CO LP		01/05/2023	FIFTH THIRD SECURITIES, INC.		4,045,720	4,000,000	3,987,800	3,988,037		48		48		3,988,085		57,635	57,635	31,333	11/15/2027
71424V-AA-8	PERMIAN RESOURCES OPERATING LLC		12/12/2023	GOLDMAN, SACHS & CO.		4,504,624	4,499,000	4,499,000							4,499,000		5,624	5,624	80,482	01/15/2032
718547-AA-0	PHILLIPS 66 CO		05/02/2023	EXCHANGE		8,488,287	8,500,000	8,489,800	8,485,912		2,375		2,375		8,488,287				79,251	12/15/2024
72147K-AE-8	PILGRIMS PRIDE CORP		10/12/2023	ASSIGNMENT OF SECURITIES		2,032,380	2,000,000	2,110,000	2,051,412		(22,475)		(22,475)		2,028,938		(56,558)	(56,558)	181,417	09/30/2027
72147K-AF-5	PILGRIMS PRIDE CORP		02/17/2023	EXCHANGE		1,858,808	1,878,000	1,859,107	1,858,553		249		249		1,858,803		5	5	27,048	04/15/2031
737446-AP-9	POST HOLDINGS INC		03/02/2023	DEUTSCHE BANK AG		227,428	250,000	228,383	226,229	3,602	414		4,017		230,246		(2,818)	(2,818)	3,094	12/15/2029
74165H-AB-4	PRIME HEALTHCARE SERVICES INC		11/02/2023	JEFFERIES & COMPANY, INC.		2,318,750	2,500,000	2,656,250	2,112,513	470,661	(38,469)		432,191		2,544,704		(225,954)	(225,954)	183,767	11/01/2025
74166M-AE-6	PRIME SECURITY SERVICES BORROWER L		06/05/2023	JEFFERIES & COMPANY, INC.		1,218,562	1,310,000	1,221,562	1,192,310	34,679	5,963		40,642		1,232,952		(14,390)	(14,390)	73,233	01/15/2028
74256L-ET-2	PRINCIPAL LIFE GLOBAL FUNDING II		06/28/2023	MIZUHO SECURITIES USA INC.		4,672,550	5,000,000	4,983,800	4,988,977		2,676		2,676		4,991,653		(319,103)	(319,103)	66,840	01/10/2025
758750-AD-5	REGAL REXNORD CORP		09/21/2023	CANTOR FITZGERALD		3,893,960	4,000,000	3,997,440			285		285		3,997,725		(103,765)	(103,765)	162,006	04/15/2028
758750-AE-3	REGAL REXNORD CORP		11/16/2023	Various		3,870,391	3,973,000	3,969,623			312		312		3,969,935		(99,544)	(99,544)	199,673	02/15/2030
758750-AF-0	REGAL REXNORD CORP		01/10/2023	STIFEL CAPITAL MARKETS		4,008,060	4,000,000	3,987,760							3,987,760		20,300	20,300		04/15/2033
75951A-AM-0	RELIANCE STANDARD LIFE GLOBAL FUND		01/21/2023	MATURED		3,000,000	3,000,000	3,044,124	3,002,268		(2,268)		(2,268)		3,000,000				32,250	01/21/2023

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
76120H-AC-1	RESORTS WORLD LAS VEGAS LLC		04/04/2023	DEUTSCHE BANK AG		294,000	400,000	367,012	270,192	99,160	766		99,926		370,118		(76,118)	(76,118)	9,250	04/06/2031
775109-BZ-3	ROGERS COMMUNICATIONS INC	A	07/27/2023	EXCHANGE		4,719,660	5,250,000	5,197,343	4,873,083		9,281		9,281		4,719,614		46	46	204,750	03/15/2042
775109-CB-5	ROGERS COMMUNICATIONS INC	A	07/27/2023	EXCHANGE		14,425,474	15,000,000	14,998,650	14,568,792		81,278		81,278		14,425,070		404	404	416,000	03/15/2027
775109-CC-3	ROGERS COMMUNICATIONS INC	A	07/27/2023	EXCHANGE		16,951,749	18,000,000	17,959,860	17,254,596		55,079		55,079		16,951,476		274	274	592,800	03/15/2032
775109-CD-1	ROGERS COMMUNICATIONS INC	A	07/27/2023	EXCHANGE		8,982,085	10,000,000	9,891,700	9,278,921		8,621		8,621		8,982,042		43	43	394,333	03/15/2052
77578J-AC-2	ROLLS-ROYCE PLC	D	04/12/2023	STIFEL CAPITAL MARKETS		1,498,125	1,500,000	1,602,063	1,428,750	148,924	(4,169)		144,755		1,573,505		(75,380)	(75,380)	42,885	10/15/2027
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD		10/20/2023	Various		9,263,359	10,100,000	9,939,730	8,144,050	1,815,814	18,395		1,834,209		9,978,259		(714,901)	(714,901)	463,457	07/01/2026
780153-BR-2	ROYAL CARIBBEAN CRUISES LTD		05/24/2023	Various		7,485,000	7,000,000	7,000,000	7,000,000						7,000,000		485,000	485,000	277,500	01/15/2029
780153-BT-8	ROYAL CARIBBEAN CRUISES LTD		11/16/2023	BANK OF AMERICA/MERRILL LYNCH		253,125	250,000	251,250			(168)		(168)		251,082		2,043	2,043	13,946	01/15/2030
78409V-AZ-7	S&P GLOBAL INC		03/01/2023	EXCHANGE		4,182,661	4,204,000	4,179,701	4,182,151		502		502		4,182,653		8	8	59,557	05/01/2029
78409V-BB-9	S&P GLOBAL INC		03/01/2023	EXCHANGE		10,318,743	11,000,000	10,244,190	10,302,070		16,673		16,673		10,318,743				148,500	03/01/2029
785592-AY-2	SABINE PASS LIQUEFACTION LLC		08/28/2023	EXCHANGE		9,985,600	10,000,000	9,985,600	9,985,669		801		801		9,986,470		(870)	(870)	440,861	09/15/2037
79586K-AC-5	SAMARCO MINERACAO SA	D	12/04/2023	EXCHANGE		2,959,589	3,400,000	1,768,250	1,353,800	414,450			414,450		1,768,250		1,191,339	1,191,339		10/24/2023
79586K-AD-3	SAMARCO MINERACAO SA	D	12/04/2023	EXCHANGE		2,146,504	2,516,906	879,406	862,500						879,406		1,267,098	1,267,098	16,906	09/26/2024
803014-AA-7	SANTOS FINANCE LTD.	D	01/27/2023	JPMORGAN CHASE & CO.		4,202,750	5,000,000	5,028,075	5,025,400		(222)		(222)		5,025,178		(822,428)	(822,428)	46,119	04/29/2031
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL		02/07/2023	Jane Street Execution Services, LLC		244,200	260,000	255,611	240,499	15,631	68		15,699		256,198		(11,999)	(11,999)	4,507	04/01/2028
81180W-BG-5	SEAGATE HDD CAYMAN		05/25/2023	MUFG SECURITIES AMERICAS INC		5,933,143	5,487,300	5,967,113	5,963,350		(18,108)		(18,108)		5,945,241		(12,098)	(12,098)	264,076	12/01/2032
82620K-BD-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	05/09/2023	RBC DOMINION SECURITIES		8,890,100	10,000,000	9,982,900	9,987,117		859		859		9,987,976		(1,097,876)	(1,097,876)	113,333	03/11/2028
82967N-BJ-6	SIRIUS XM RADIO INC		01/23/2023	BANK OF AMERICA/MERRILL LYNCH		6,247,500	7,000,000	7,000,000	6,092,100	907,900			907,900		7,000,000		(752,500)	(752,500)	147,778	07/15/2028
83283W-AE-3	SMYRNA READY MIX CONCRETE LLC		11/08/2023	SEAPORT GROUP		2,002,500	2,000,000	2,000,000							2,000,000		2,500	2,500		11/15/2031
83368R-BG-6	SOCIETE GENERALE SA	D	06/09/2023	TD SECURITIES		6,969,600	7,500,000	7,500,000	7,500,000						7,500,000		(530,400)	(530,400)	149,328	01/21/2026
83545G-BD-3	SONIC AUTOMOTIVE INC		03/02/2023	Market Axess		431,616	530,000	446,832	424,375	25,291	1,637		26,928		451,304		(19,688)	(19,688)	7,558	11/15/2029
85205T-AL-4	SPIRIT AEROSYSTEMS INC		11/21/2023	ASSIGNMENT OF SECURITIES		8,937,170	8,868,000	9,342,568	8,763,003	301,029	(134,111)		166,918		8,929,921		7,249	7,249	731,610	04/15/2025
85205T-AN-0	SPIRIT AEROSYSTEMS INC		09/26/2023	BANK OF AMERICA/MERRILL LYNCH		4,772,266	4,625,000	4,625,000	4,625,000						4,625,000		147,266	147,266	321,517	11/30/2029
84859B-AA-9	SPIRIT IP CAYMAN LTD		12/11/2023	SMBC Nikko Securities America, Inc		1,401,250	1,900,000	2,085,250	1,906,118	112,524	(61,373)		51,151		1,957,269		(556,019)	(556,019)	174,378	09/20/2025
84859B-AB-7	SPIRIT LOYALTY CAYMAN LTD/SPIRIT I		04/06/2023	BARCLAYS		2,767,188	2,750,000	2,708,750	2,710,275		3,526		3,526		2,713,802		53,386	53,386	104,500	09/20/2025
85208N-AD-2	SPRINT SPECTRUM CO LLC		12/20/2023	SCHEDULED REDEMPTION		3,150,000	3,150,000	3,150,000	3,150,000						3,150,000				121,263	03/20/2025
85208N-AE-0	SPRINT SPECTRUM CO LLC		12/20/2023	SCHEDULED REDEMPTION		630,000	630,000	630,000	630,000						630,000				29,753	03/20/2028
85236F-AA-1	SRM ESCROW ISSUER LLC		11/10/2023	Various		14,407,500	15,500,000	15,962,544	13,867,850	1,950,177	(55,036)		1,895,141		15,762,991		(1,355,491)	(1,355,491)	606,383	11/01/2028
78466C-AC-0	SS&C TECHNOLOGIES HOLDINGS INC		07/10/2023	STIFEL CAPITAL MARKETS		2,480,860	2,608,000	2,608,000	2,442,121	165,879			165,879		2,608,000		(127,140)	(127,140)	112,361	09/30/2027
853496-AD-9	STANDARD INDUSTRIES INC		02/03/2023	Various		2,612,823	2,771,000	2,701,980	2,493,595	233,988	756		234,744		2,728,339		(115,516)	(115,516)	73,855	01/15/2028
855030-AN-2	STAPLES INC		06/15/2023	Various		13,990,363	16,385,000	16,407,500	14,102,242	2,296,476	(4,809)		2,291,667		16,393,909		(2,403,546)	(2,403,546)	695,620	04/15/2026
864486-AL-9	SUBURBAN PROPANE PARTNERS L.P.		12/13/2023	GOLDMAN, SACHS & CO.		5,220,700	5,845,000	5,639,813	4,968,151	683,299	17,249		700,548		5,668,699		(447,999)	(447,999)	302,731	05/31/2031
86563V-AV-1	SUMITOMO MITSUI TRUST BANK LTD	D	06/28/2023	TD SECURITIES		676,290	750,000	749,820	749,882		18		18		749,900		(73,610)	(73,610)	8,880	03/25/2026
86765K-AA-7	SUNOCO LP / SUNOCO FINANCE CORP		12/13/2023	Various		7,945,065	7,924,000	7,924,000							7,924,000		21,065	21,065	113,692	09/15/2028
87724R-AA-0	TAYLOR MORRISON COMMUNITIES INC		04/04/2023	Market Axess		248,168	250,000	240,875			154		154		241,029		7,139	7,139	4,529	06/15/2027
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC		06/01/2023	Various		7,345,880	9,133,000	8,766,438	7,169,633	1,609,885	12,976		1,622,861		8,792,495		(1,446,615)	(1,446,615)	211,347	10/15/2031
88032W-AE-6	TENCENT HOLDINGS LTD	D	01/19/2023	MATURED		8,500,000	8,500,000	8,498,810	8,499,987		13		13		8,500,000				126,863	01/19/2023
88032W-AN-6	TENCENT HOLDINGS LTD	D	03/06/2023	UNION BANK OF SWITZERLAND		3,845,315	4,204,000	4,202,613	4,203,067		24		24		4,203,091		(357,776)	(357,776)	68,236	04/11/2029
88033G-CY-4	TENET HEALTHCARE CORPORATION		01/20/2023	EXCHANGE		4,492,340	4,469,000	4,492,340	4,226,079	248,715	17,546		266,261		4,492,340				120,430	01/01/2026
88033G-DA-5	TENET HEALTHCARE CORPORATION		01/20/2023	EXCHANGE		4,467,000	4,462,000	4,467,000	4,150,731	313,496	2,773		316,269		4,467,000				50,182	11/01/2027
88033G-DG-2	TENET HEALTHCARE CORPORATION		01/20/2023	EXCHANGE		2,657,946	2,600,000	2,703,750	2,326,327	328,187	3,308		331,495		2,657,822		124	124	11,691	06/15/2028
88033G-DL-1	TENET HEALTHCARE CORPORATION		01/20/2023	EXCHANGE		22,310,986	22,150,000	22,317,313	19,188,545	3,091,681	30,759		3,122,441		22,310,986				128,132	06/01/2029
88033G-DN-7	TENET HEALTHCARE CORPORATION		01/20/2023	EXCHANGE		7,600,000	7,600,000	7,600,000	6,578,294	1,021,706			1,021,706		7,600,000				170,868	01/15/2030

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
885160-AA-9	THOR INDUSTRIES INC		04/04/2023	Various		7,928,000	9,800,000	9,806,293	7,694,803	2,109,978	(349)		2,109,629		9,804,432		(1,876,432)	(1,876,432)	173,311	10/15/2029
892330-AB-7	TOYOTA INDUSTRIES CORPORATION	D	03/16/2023	MATURED		201,287	201,287	201,287	201,287						201,287				3,256	03/16/2023
893647-BK-2	TRANSDIGM INC		04/08/2023	ASSIGNMENT OF SECURITIES		6,854,400	6,720,000	6,736,021	6,725,472	3,912	(1,985)		1,928		6,727,400		(7,400)	(7,400)	413,653	12/15/2025
893830-BX-6	TRANSOCEAN INC		08/15/2023	SCHEDULED REDEMPTION		130,000	130,000	130,000							130,000				6,161	02/15/2030
89680Y-AD-7	TRITON CONTAINER INTERNATIONAL LTD		08/01/2023	MATURED		13,200,000	13,200,000	13,179,964	13,193,278		6,722		6,722		13,200,000				105,600	08/01/2023
872882-AF-2	TSMC GLOBAL LTD	D	12/15/2023	HSBC SECURITIES, INC.		11,813,049	13,500,000	13,446,405	13,463,267		7,326		7,326		13,470,593		(1,657,545)	(1,657,545)	165,116	09/28/2027
872882-AM-7	TSMC GLOBAL LTD	D	05/09/2023	BNP CAPITAL MARKETS		7,001,470	7,000,000	6,996,570	6,996,844		228		228		6,997,073		4,397	4,397	245,851	07/22/2027
902613-AB-4	UBS GROUP AG	D	07/30/2023	ASSIGNMENT OF SECURITIES		12,500,000	12,500,000	12,490,836	12,494,416		2,039		2,039		12,496,455		3,545	3,545	126,000	07/30/2024
911365-BQ-6	UNITED RENTALS (NORTH AMERICA) INC		07/21/2023	GOLDMAN, SACHS & CO.		17,021,250	17,000,000	17,000,000	17,000,000						17,000,000		21,250	21,250	663,667	12/15/2029
914906-AV-4	UNIVISION COMMUNICATIONS INC		06/26/2023	WELLS FARGO		2,489,108	2,937,000	2,941,606	2,456,096	484,115	(445)		483,670		2,939,766		(450,658)	(450,658)	87,009	05/01/2029
90320L-AG-2	UPC HOLDING BV	D	02/22/2023	FLOW TRADERS BV		547,894	620,000	585,900	550,250	38,563	777		39,340		589,590		(41,696)	(41,696)	20,744	01/15/2028
92332Y-AA-9	VENTURE GLOBAL LNG INC		05/24/2023	Various		5,631,500	5,600,000	5,600,000							5,600,000		31,500	31,500		06/01/2028
92332Y-AB-7	VENTURE GLOBAL LNG INC		05/25/2023	Various		5,635,000	5,600,000	5,600,000							5,600,000		35,000	35,000	2,606	06/01/2031
92332Y-AC-5	VENTURE GLOBAL LNG INC		12/06/2023	Various		1,038,750	1,000,000	1,010,000			(124)		(124)		1,009,876		28,874	28,874	11,611	02/01/2029
92332Y-AD-3	VENTURE GLOBAL LNG INC		11/06/2023	MORGAN STANLEY		5,062,500	5,000,000	4,960,700			120		120		4,960,820		101,680	101,680	19,201	02/01/2032
923725-AB-1	VERMILION ENERGY INC	A	03/02/2023	Market Axess		244,343	250,000	254,000	240,020	10,710	(641)		10,069		250,089		(5,746)	(5,746)	6,680	03/15/2025
92535U-AB-0	VERTIV GROUP CORP		01/06/2023	JPMORGAN CHASE & CO.		2,610,000	3,000,000	2,759,844	2,550,000	234,874	781		235,656		2,785,656		(175,656)	(175,656)	18,906	11/15/2028
92564R-AA-3	VICI PROPERTIES LP		07/27/2023	GOLDMAN, SACHS & CO.		6,515,427	6,926,000	6,812,760	6,852,834		10,108		10,108		6,862,942		(347,515)	(347,515)	196,237	12/01/2026
92564R-AD-7	VICI PROPERTIES LP/VICI NOTE CO IN		07/28/2023	SUSQUEHANNA FINANCIAL GROUP LLLP		916,489	993,000	953,280	966,868		3,413		3,413		970,281		(53,792)	(53,792)	35,789	02/15/2027
92660F-AG-9	VIDEOTRON LTD	A	02/07/2023	Market Axess		397,672	400,000	407,416	395,000	10,187	(368)		9,819		404,819		(7,147)	(7,147)	3,225	06/15/2024
92660F-AK-0	VIDEOTRON LTD	A	04/04/2023	SUSQUEHANNA FINANCIAL GROUP LLLP		251,368	260,000	244,348			273		273		244,621		6,747	6,747	6,329	04/15/2027
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC	D	07/06/2023	BANK OF AMERICA/MERRILL LYNCH		790,280	1,000,000	916,500	802,060	121,235	4,257		125,492		927,552		(137,272)	(137,272)	49,306	07/15/2030
98953G-AD-7	VODAFONEZIGGO GROUP BV	D	06/21/2023	Market Axess		770,000	1,000,000	913,600	807,500	113,632	4,301		117,933		925,433		(155,433)	(155,433)	48,118	02/28/2030
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANC	C	11/13/2023	MATURED		8,000,000	8,000,000	8,016,337	8,018,733		(18,733)		(18,733)		8,000,000				340,000	11/13/2023
928668-BD-3	VOLKSWAGEN GROUP OF AMERICA FINANC	C	05/12/2023	MATURED		4,500,000	4,500,000	4,497,840	4,499,727		273		273		4,500,000				70,335	05/12/2023
929566-AL-1	WABASH NATIONAL CORPORATION		02/15/2023	MORGAN STANLEY		4,913,200	5,536,000	5,515,499	4,713,367	804,307	335		804,642		5,518,009		(604,809)	(604,809)	84,424	10/15/2028
93627C-AB-7	WARRIOR MET COAL INC		09/11/2023	ASSIGNMENT OF SECURITIES		123,015	118,000	125,636	116,052	8,521	(1,054)		7,466		123,518		(503)	(503)	7,228	12/01/2028
95081Q-AP-9	WESCO DISTRIBUTION INC		01/24/2023	JEFFERIES & COMPANY, INC.		717,500	700,000	745,500	709,082	19,048	(524)		18,524		727,606		(10,106)	(10,106)	5,780	06/15/2028
983133-AB-5	WYNN RESORTS FINANCE LLC		02/16/2023	Various		884,959	870,000	864,171	864,407		262		262		864,670		20,289	20,289	22,135	04/15/2025
98372M-AC-9	XENIA HOTELS & RESORTS INC		11/01/2023	Various		19,991,308	23,198,000	23,293,280	19,002,085	4,233,986	5,952		4,239,938		23,242,023		(3,250,715)	(3,250,715)	625,366	06/01/2029
98421M-AA-4	XEROX HOLDINGS CORP		01/09/2023	GOLDMAN, SACHS & CO.		5,170,000	5,500,000	5,512,480	5,062,970	444,132	(70)		444,061		5,507,031		(337,031)	(337,031)	111,528	08/15/2025
98379K-AB-8	XPO INC		09/22/2023	Various		3,475,000	3,500,000	3,500,000							3,500,000		(25,000)	(25,000)	42,156	06/01/2031
00900C-AJ-3	AIMCO 2017-AA XR CLO		10/20/2023	SCHEDULED REDEMPTION		633,333	633,333	618,773	620,326		13,007		13,007		633,333				37,707	04/20/2034
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	A	03/15/2023	SCHEDULED REDEMPTION		5,174,592	5,174,592	4,821,336	5,121,562		53,030		53,030		5,174,592				100,258	09/15/2024
017154-AL-9	ALLPK 2019-1A AR CLO		03/21/2023	SAMUEL A. RAMIREZ & COMPANY, INC.		9,710,000	10,000,000	9,600,900	9,621,748		23,080		23,080		9,644,828		65,172	65,172	385,267	01/20/2035
03328L-AA-0	ANCHC_4R-R CLO		10/30/2023	SCHEDULED REDEMPTION		368,261	368,261	362,568	362,630		5,631		5,631		368,261				21,883	01/28/2031
QLD050-69-9	AUCT PT 2006-7B ABS		08/28/2023	Various		70	3,425,000								70		70	70		06/08/2026
QLD050-70-3	AUCTION PASS THROUGH TRT B-4 ABS		08/28/2023	Various		19	2,650,000								19		19	19		06/01/2027
QLD050-69-6	AUCTION PASS THROUGH TRUST ABS		08/28/2023	Various		18	1,750,000										18	18		06/08/2026
QLD050-70-5	AUCTION PASS THROUGH TST B7-3 ABS		08/28/2023	Various		11	1,350,000										11	11		05/29/2027
QLD050-70-0	BANK OF AMERICA - RITS 2007-2 ABS		08/28/2023	Various		37	2,000,000	368									37	37		08/21/2027
07132A-CC-5	BATLN 2015-8A A1R2 CLO		03/17/2023	Various		8,932,804	9,123,136	8,792,422	8,967,951		18,943		18,943		8,986,894		(54,090)	(54,090)	214,265	07/18/2030
09631B-AA-1	BLUEM_31-A1 CLO		09/27/2023	MORGAN STANLEY		9,884,000	10,000,000	9,837,000			11,031		11,031		9,848,031		35,969	35,969	380,938	04/19/2034
11043X-AA-1	BRITISH AIR 19-1 AA PTT	C	12/15/2023	SCHEDULED REDEMPTION		431,473	431,473	365,674	366,084		65,389		65,389		431,473				11,620	12/15/2032
19737L-AA-1	CECLO 2021-31A X CLO		10/20/2023	SCHEDULED REDEMPTION		400,000	400,000	392,092	392,959		7,041		7,041		400,000				19,274	04/20/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14311A-AS-1	CGMS 2014-5A A1RR CLO		10/16/2023	SCHEDULED REDEMPTION		47,478	47,478	47,344			134		134		47,478				805	07/15/2031
12550M-AJ-9	CIFC 2015-3A AR CLO		03/17/2023	Various		4,748,077	4,826,608	4,743,107	4,750,010		14,641		14,641		4,764,650		(16,573)	(16,573)	104,762	04/19/2029
38175G-AA-1	GOCAP 2015-23A AR CLO		10/20/2023	SCHEDULED REDEMPTION		1,136,899	1,136,899	1,118,652	1,120,266		16,633		16,633		1,136,899				70,034	01/20/2031
40439D-AN-8	HLM 15A-19 A1R CLO		03/17/2023	DEUTSCHE BANK AG		48,400,000	50,000,000	48,137,500	48,225,210		370,284		370,284		48,595,494		(195,494)	(195,494)	1,150,026	01/22/2035
40639G-AA-7	HLSY 2022-6A A1 CLO		03/21/2023	MORGAN STANLEY		19,880,000	20,000,000	19,950,000	19,951,595		1,449		1,449		19,953,044		(73,044)	(73,044)	621,519	10/30/2034
44929F-BA-9	ICG 2014-3A A1RR CLO		10/25/2023	SCHEDULED REDEMPTION		1,705,008	1,705,008	1,654,710	1,665,978		39,030		39,030		1,705,008				104,757	04/25/2031
55817H-AA-7	MDPK 2022-62A A1 CLO		06/27/2023	JPMORGAN CHASE & CO.		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				589,792	07/17/2033
QLD050-70-1	MERRILL LYNCH - RITS 2007-1 ABS		08/28/2023	Various		17	1,900,000										17	17		05/30/2027
QLD050-70-7	MERRILL LYNCH - RITS 2007-2 ABS		08/28/2023	Various		88	4,750,000										88	88		05/22/2027
59802U-AX-7	MIDO 2014-3A A3A2 CLO		10/23/2023	SCHEDULED REDEMPTION		1,645,505	1,645,505	1,612,627	1,613,126		32,379		32,379		1,645,505				99,944	04/21/2031
565923-AL-3	MP25 2022-2A A1B CLO		11/22/2023	Various		20,000,000	20,000,000	19,871,600	19,985,000		14,309	119,971	(105,662)		19,879,338		120,662	120,662	1,280,433	10/20/2034
56586P-AA-6	MSTAT 2022-18A A1 CLO		03/20/2023	Various		21,836,111	22,000,000	21,890,000	21,894,861		5,428		5,428		21,900,289		(64,179)	(64,179)	745,907	07/20/2030
64135D-AA-3	NEUB_47 CLO		11/21/2023	MORGAN STANLEY		24,837,500	25,000,000	24,057,000	24,095,126		(1,132,149)		(1,132,149)		22,962,977		1,874,523	1,874,523	1,708,513	04/14/2035
67590G-BG-3	OCT17 2013-1A A1R2 CLO		10/25/2023	SCHEDULED REDEMPTION		293,486	293,486	285,709	288,122		5,364		5,364		293,486				17,442	01/25/2031
67706H-AW-8	OHALF 2013-1A A1R2 CLO		10/23/2023	SCHEDULED REDEMPTION		3,631	3,631	3,559	3,560		70		70		3,631				224	07/23/2031
69688X-AS-0	PLMRS 2014-1A A1R2 CLO		02/08/2023	BNP CAPITAL MARKETS		996,110	1,000,000	984,000	984,312		(381)		(381)		983,931		12,179	12,179	17,261	01/17/2031
QLD740-39-4	PPTT 2006-A GS CLASS B ABS		08/28/2023	Various		294,982	3,700,000										294,982	294,982		08/14/2026
QLD740-39-3	PPTT 2006-B BAC CLASS B ABS		08/28/2023	Various		17	1,745,500										17	17		11/15/2026
48662L-AA-9	RAD 2021-10A A CLO		01/30/2023	JPMORGAN CHASE & CO.		9,880,000	10,000,000	9,648,400	9,666,364		10,962		10,962		9,677,326		202,674	202,674	305,149	04/24/2034
75884E-AA-0	REG18 2021-1A A1 CLO		01/17/2023	MORGAN STANLEY		14,685,000	15,000,000	14,461,200	14,492,959		15,489		15,489		14,508,447		176,553	176,553	203,444	01/15/2034
75888E-AA-6	REG19 2022-1A A1 CLO		03/17/2023	MIZUHO SECURITIES USA INC.		48,375,000	50,000,000	48,021,000	48,096,027		85,204		85,204		48,181,230		193,770	193,770	1,171,678	04/20/2035
77342K-AA-8	ROCKT 2018-2A A CLO		01/18/2023	GOLDMAN, SACHS & CO.		7,898,000	8,000,000	7,809,600	7,813,282		2,479		2,479		7,815,761		82,239	82,239	110,453	10/20/2031
83608G-AN-6	SNDPT 2013-1A A1R CLO		10/26/2023	SCHEDULED REDEMPTION		380,640	380,640	371,505	374,025		6,616		6,616		380,640				23,455	01/26/2031
83610J-AA-4	SNDPT 2018-1A A		10/16/2023	SCHEDULED REDEMPTION		153,882	153,882	143,879	149,822		4,060		4,060		153,882				9,216	04/15/2031
94950J-AA-9	WELF 2018-1A A CLO		10/17/2023	SCHEDULED REDEMPTION		814,043	814,043	806,545			7,498		7,498		814,043				13,875	07/17/2031
88432C-BB-1	WINDR_14-1A		03/16/2023	Various		26,830,834	27,387,294	26,724,248	26,779,570		184,074		184,074		26,963,644		(132,810)	(132,810)	562,244	07/18/2031
98888D-AN-2	ZAIS 2020-15A A1R CLO		02/03/2023	BNP CAPITAL MARKETS		4,887,500	5,000,000	4,869,250	4,887,679		5,246		5,246		4,892,925		(5,425)	(5,425)	81,564	07/28/2032
98875N-AA-3	ZAIS1_9 CLO		10/20/2023	SCHEDULED REDEMPTION		1,624,421	1,624,421	1,586,458	1,589,791		34,630		34,630		1,624,421				99,757	07/20/2031
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC		12/01/2023	SCHEDULED REDEMPTION		600,000	600,000	580,259	586,085		13,915		13,915		600,000				26,885	12/30/2024
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		12/19/2023	Various		26,085	27,142	13,925	14,223	4,240	7,524		11,764		25,648				635	10/01/2041
45256#-AB-8	IMPACT CIL PARENT CMBS		12/11/2023	SCHEDULED REDEMPTION		394,390	394,390	394,388	291,389		1,826		1,826		394,390				14,995	10/28/2056
45255@-AD-7	IMPACT COMMUNITY CAPITAL CMBS		12/01/2023	SCHEDULED REDEMPTION		585,314	585,314	584,332	584,032	620	663		1,283		585,314					07/25/2031
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,918,465,185	6,208,695,821	6,181,991,998	5,605,226,846	124,986,896	121,908	120,047	124,988,757		6,163,749,958		(247,735,665)	(247,735,665)	167,160,168	XXX
015857-AH-8	ALGONQUIN POWER & UTILITIES CORP	A	02/07/2023	MORGAN STANLEY		252,846	300,000	285,210	243,000	42,244	4		42,248		285,248		(32,402)	(32,402)	7,956	01/18/2082
02005N-BM-1	ALLY FINANCIAL INC		03/15/2023	Various		6,225,000	10,000,000	10,000,000	6,687,500	3,312,500			3,312,500		10,000,000		(3,775,000)	(3,775,000)	157,711	12/31/2079
29273V-AH-3	ENERGY TRANSFER LP		01/24/2023	SEAPORT GROUP		2,790,563	3,075,000	2,521,500	2,613,750	402,339	32		402,371		3,016,121		(225,559)	(225,559)	85,951	12/31/2079
29273V-AJ-9	ENERGY TRANSFER LP		01/31/2023	BANK OF AMERICA/MERRILL LYNCH		829,600	1,000,000	885,000	742,500	230,400	30		230,430		972,930		(143,330)	(143,330)	30,733	12/31/2079
29273V-AM-2	ENERGY TRANSFER LP		01/30/2023	Various		1,815,000	2,000,000	2,000,000	1,670,000	330,000			330,000		2,000,000		(185,000)	(185,000)	30,083	12/31/2079
29360A-AB-6	ENSTAR FINANCE LLC		04/24/2023	Millennium Advisors		378,388	520,000	413,556	413,820		826		826		414,646		(36,258)	(36,258)	22,324	01/15/2042
37045X-DB-9	GENERAL MOTORS FINANCIAL CO INC		02/09/2023	Various		8,032,700	9,000,000	9,000,000	7,617,375	1,382,625			1,382,625		9,000,000		(967,300)	(967,300)	157,067	12/31/2079
65473P-AG-0	NISOURCE INC		06/15/2023	ASSIGNMENT OF SECURITIES		6,815,000	6,815,000	6,372,025	6,354,988	17,757	2,231		19,988		6,374,975		440,025	440,025	192,524	12/31/2079
92556H-AE-7	PARAMOUNT GLOBAL		09/05/2023	WELLS FARGO		2,467,500	3,000,000	3,000,000	2,452,527	547,473			547,473		3,000,000		(532,500)	(532,500)	179,031	03/30/2062
92857W-BV-1	VODAFONE GROUP PLC	D	02/07/2023	Market Axess		343,539	390,000	361,023	325,611	35,539	16		35,555		361,166		(17,626)	(17,626)	5,457	06/04/2081
92840M-AC-6	VISTRA CORP		03/28/2023	STIFEL CAPITAL MARKETS		2,625,000	3,000,000	3,000,000	2,729,799	270,201			270,201		3,000,000		(375,000)	(375,000)	61,250	12/31/2079
1309999999. Subtotal - Bonds - Hybrid Securities						32,575,136	39,100,000	37,838,314	31,850,870	6,571,077	3,139		6,574,216		38,425,086		(5,849,949)	(5,849,949)	930,087	XXX
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		09/27/2023	Various	0.000	10,249,843		10,355,983							10,355,983		(106,140)	(106,140)	49,415	
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		11/08/2023	Various	0.000	13,664,213		14,211,964	11,463,602	552,948			552,948		14,211,964		(547,751)	(547,751)	153,956	

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
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		12/19/2023	Various	0.000	18,827,630		19,764,436	18,840,279	924,157			924,157		19,764,436		(936,806)	(936,806)	292,004	
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR		08/31/2023	Various	0.000	44,434,319		46,757,168	44,065,142	2,692,025			2,692,025		46,757,168		(2,322,849)	(2,322,849)	797,345	
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		08/31/2023	CITADEL SECURITIES LLC	0.000	16,300,758		18,221,916	16,112,138	2,109,778			2,109,778		18,221,916		(1,921,158)	(1,921,158)	362,515	
1619999999. Subtotal - Bonds - SVO Identified Funds						103,476,764		109,311,468	90,481,162	6,278,909			6,278,909		109,311,468		(5,834,704)	(5,834,704)	1,655,234	XXX
00076V-BG-4	ABG INTERMEDIATE HOLDINGS 2 LLC TL		12/12/2023	Various		(1,347)											(1,347)	(1,347)		12/21/2028
00439C-BC-7	ACCURIDE CORPORATION 2016 TL		07/08/2023	Various		2,735,778	2,903,290	2,891,331	2,434,234	442,652	15,322		457,974		2,892,208		(156,431)	(156,431)	154,205	11/17/2023
BASOXO-WE-5	AEP I HOLDCO LLC LOAN		10/03/2023	Various		2,991,330	28,182,221	252,513	4,907,912		(533,779)	4,829,855	(5,363,634)		193,848		2,797,482	2,797,482	1,076,697	03/27/2025
06646#-AD-5	BANKRUPTCY MGMT SOLUTION TLB		10/13/2023	SCHEDULED REDEMPTION		4,812,500	4,812,500	4,834,967	4,837,922		(25,422)		(25,422)		4,812,500				435,345	02/28/2025
30233P-AB-6	EYECARE PARTNERS LLC TL		12/29/2023	Various		3,685	10,256	8,410			15,726		15,726		10,256		(6,571)	(6,571)	99	02/18/2027
BASOXT-Z9-0	HOLLANDER SLEEP PRODUCT DIP DDTL		12/21/2023	DIRECT			111,151			(111,151)			(111,151)		(111,151)		111,151	111,151		10/20/2019
43534#-AB-7	HOLLANDER SLEEP PRODUCTS TL		06/09/2023	DIRECT			9,735,769	9,083,702												06/09/2023
58401D-AC-8	MED PARENTCO LP TERM LOAN		12/29/2023	Various		(8,921)	2,597	2,510			88		88		2,597		(11,518)	(11,518)	11	08/31/2026
63689E-AR-6	NATIONAL MENTOR HOLDING INC TL		12/29/2023	Various		1,733,067	1,969,147	4,328,640			45,203		45,203		1,532,675		200,393	200,393	35,064	03/02/2028
64746P-AC-3	NEW MILANI GROUP TL		12/29/2023	SCHEDULED REDEMPTION		65,000	65,000	64,863	59,826	4,977	197		5,174		65,000				1,296	06/06/2024
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		12/18/2023	Various		8,241,709	8,241,761	8,014,211	7,742,021	270,895	208,638		479,534		8,221,162				980,055	06/07/2024
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL		12/29/2023	SCHEDULED REDEMPTION		67,481	67,481	67,148	64,341	2,718	422		3,140		67,481				1,707	01/02/2025
87294#-AA-6	TDBBS LLC TERM LOAN		11/03/2023	Various		14,423,591	14,423,591	14,266,670	12,858,598	1,381,443	215,752		1,597,194		14,423,591				1,392,912	12/31/2024
88166@-AC-7	TEX-TECH INDUSTRIES AMEND INCR TL		05/12/2023	Various		1,814,011	1,814,011	1,807,184	1,761,321	43,300	9,390		52,690		1,814,011				75,608	08/24/2023
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		05/12/2023	Various		1,474,720	1,474,720	1,470,345	1,433,812	33,560	7,348		40,908		1,474,720				61,453	08/24/2023
88166@-AB-9	TEX-TECH INDUSTRIES REVOLVER		05/12/2023	Various		915,089	915,089	912,990	867,829	44,570	4,156		48,726		915,089				67,749	08/24/2023
87261S-AE-9	TMS INTERNATIONAL CORP TLB3		03/02/2023	Various		2,327,500	2,327,500	2,321,784	2,234,400	87,023	6,077		93,100		2,327,500				51,448	08/14/2024
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB		03/02/2023	Various		1,072,597	1,072,597	1,067,549	1,029,693	37,522	5,382		42,904		1,072,597				24,066	08/14/2024
91116K-AB-1	UNITED NATURAL FOODS INITIAL TL		11/24/2023	Various		4,071,002	4,072,155	4,063,382	4,044,791	15,521	3,460		18,981		4,063,772		7,231	7,231	310,196	10/18/2025
C6901L-AH-0	1011778 B.C. Unlimited Liability	A	09/21/2023	Various		8,299,907	8,337,710	8,296,683	8,181,378	110,035	7,789		117,824		8,299,202		706	706	394,557	11/19/2026
BAS1KN-Q6-1	ACCURIDE CORPORATION 2023 EXTEND		09/29/2023	SCHEDULED REDEMPTION		355,839	355,839	344,201			(259)		(259)		355,839				6,591	05/18/2026
00775K-AG-3	ADVISOR GROUP HOLDINGS INC TL		10/13/2023	COST OF CARRY		(1,106)											(1,106)	(1,106)		08/17/2028
00912Y-AL-6	AIR METHODS CORP TERM LOAN B		06/30/2023	SCHEDULED REDEMPTION		32,844	32,844	31,739	18,311	13,322	1,211		14,533		32,844				701	04/22/2024
00162D-AB-1	AL GCX HOLDINGS LLC TERM LOAN B		07/10/2023	SCHEDULED REDEMPTION		49,083	49,083	48,433	48,437		646		646		49,083				789	05/17/2029
01260H-AH-8	ALBAUGH LLC TLB		12/29/2023	Various		8,040	8,218	8,177			41		41		8,218		(178)	(178)	60	04/06/2029
01608U-AE-7	ALI GROUP S.R.L. TL B		12/04/2023	Various		4,909,120	4,913,333	4,806,059	4,754,887		11,559		11,559		4,815,335		93,785	93,785	315,627	07/30/2029
01642P-BB-1	ALIXPARTNERS LLP		12/15/2023	Various		(187)											(187)	(187)		02/04/2028
46124C-AJ-6	ALTERRA MOUNTAIN (INTRAWEST)TLB2		12/20/2023	Various		4,401,655	4,394,859	4,378,738	4,331,705	44,788	2,561		47,350		4,379,055		22,600	22,600	348,461	08/17/2028
46124C-AK-3	ALTERRA MOUNTAIN COMPANY TL B3		12/29/2023	Various		(461)	10,005	10,030			(25)		(25)		10,005		(10,466)	(10,466)	78	05/31/2030
02376C-BJ-3	AMERICAN AIRLINES INC. TL		10/20/2023	SCHEDULED REDEMPTION		800,000	800,000	798,951	786,749	12,072	1,179		13,251		800,000				20,679	04/20/2028
02474R-AH-6	AMERICAN BUILDERS & CONTRACTORS		11/22/2023	Various		3,960,310	3,962,506	3,949,435	3,924,308	21,864	3,563		25,427		3,949,735		10,576	10,576	250,912	01/15/2027
03275U-AB-1	ANASTASIA BEVERLY HILLS LLC TLB		11/21/2023	Various		966,955	1,459,548	1,315,920	1,076,825	210,867	52,728		263,595		1,340,420		(373,465)	(373,465)	98,031	08/11/2025
00185N-AE-6	AP GAMING I LLC TLB		12/29/2023	Various		1,236,626	1,236,626	1,189,768	1,168,612	18,676	6,364		25,040		1,193,652		42,974	42,974	103,440	02/15/2029
03852J-AS-0	ARAMARK SERVICES INC TLB		11/30/2023	Various		9,979,260	10,000,000	9,980,041	9,840,000	139,452	646		140,098		9,980,098		(838)	(838)	22,662	04/06/2028
03952H-AD-6	ARCHES BUYER INC (AKA ANCESTRY) TL		12/06/2023	Various		(5,008)											(5,008)	(5,008)		12/06/2027
04287K-AB-7	ARSENAL AIC PARENT LLC		12/29/2023	Various		523,361	526,875	1,046,626			(529,382)		(529,382)		517,245		6,117	6,117	1,501	08/19/2030
73937U-AK-4	ARTERA SERVICES LLC INCREMENTAL		09/30/2023	UNION BANK OF SWITZERLAND															9,741	03/06/2025
00218J-AC-0	ASGN INCORPORATED COV-LITE TERM		10/06/2023	Various		(29)											(29)	(29)		08/30/2030
00709L-AF-4	ASPEN DENTAL MANAGEMENT INC TLB		12/05/2023	Various		(2,890)											(2,890)	(2,890)		04/30/2025
04538F-AD-1	ASPLUNDH TREE EXPERT LLC AMEND TL		11/17/2023	Various		5,356,498	5,355,053	5,345,367	5,332,985	10,757	1,839		12,596		5,345,582		10,917	10,917	289,321	09/07/2027
04621H-AT-0	ASSUREDPARTNERS INC 2022 TL		12/13/2023	Various		(3,698)											(3,698)	(3,698)		02/12/2027
04621H-AV-5	ASSUREDPARTNERS INC TERM LOAN		12/29/2023	SCHEDULED REDEMPTION		2,497	2,497	2,497							2,497				18	02/12/2027
04765B-AJ-1	ATKORE INTERNATIONAL ITL		12/07/2023	Various		7,335,517	7,325,000	7,296,694	7,293,721		3,841		3,841		7,297,562		37,955	37,955	408,321	05/26/2028
05278H-AB-2	AUTOKINITON US HOLDINGS INC TLB		12/29/2023	Various		1,023,541	1,022,291	1,016,650	987,155	28,783	876		29,660		1,016,815		6,726	6,726	10,690	04/06/2028

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
05549D-AK-4	AVEANNA HEALTHCARE LLC DD TL		06/13/2023	Various		(1,072)											(1,072)	(1,072)		07/17/2028
05549D-AJ-7	AVEANNA HEALTHCARE LLC TLB		06/13/2023	Various		23,061	29,643	29,032	22,677	6,551	48		6,598		29,037		(5,976)	(5,976)	8,931	07/17/2028
F6456U-AB-9	BANIJAY GROUP S.A.S TL	D	12/06/2023	Various		8,389,009	8,379,699	8,341,873	5,842,849	22,451	17,238		39,689		8,357,538		31,471	31,471	31,171	03/01/2028
C0787F-AB-8	BAUSCH & LOMB INCORPORATED TL		12/14/2023	Various		1,470,783	1,522,538	1,507,625	1,438,311	59,869	2,421		62,290		1,507,969		(37,185)	(37,185)	494	05/10/2027
07368R-AF-8	BEACON ROOFING SUPPLY 2028 TL		06/09/2023	Various		4,304,265	4,331,317	4,309,779	4,287,310	21,149	1,519		22,668		4,309,979		(5,713)	(5,713)	126,272	05/19/2028
08078U-AF-0	Belron Finance US LLC Term Loan		12/29/2023	Various		6,478,803	6,483,955	6,483,955	6,409,000	74,955			74,955		6,483,955		(5,151)	(5,151)	1,191	04/13/2028
09179F-AU-6	BJS WHOLESALE CLUB INC		10/12/2023	Various		3,665,842	3,669,201	3,666,018	3,667,843	6,978	451		7,429		3,666,099		(257)	(257)	233,738	02/03/2027
09179F-AX-0	BJS WHOLESALE CLUB INC TL		11/24/2023	Various		3,014,379	3,000,000	2,996,910			55		55		2,996,966		17,414	17,414	27,903	02/05/2029
10524M-AQ-0	BRAND INDUSTRIAL SERVICES INC		11/29/2023	Various		(101)											(101)	(101)		08/01/2030
10801X-AH-0	BRIGHTVIEW LANDSCAPES LLC TL		08/28/2023	SCHEDULED REDEMPTION		180,560	180,560	178,785	173,563	5,130	1,867		6,997		180,560				2,996	04/20/2029
11284E-AM-5	BROOKFIELD WEC HOLDINGS INC TL		11/17/2023	Various		(24,592)											(24,592)	(24,592)		08/01/2025
11284E-AP-8	BROOKFIELD WEC HOLDINGS INC TL		12/29/2023	Various		995,515	1,017,475	1,013,659			29,130		29,130		999,195		(3,679)	(3,679)	10,102	08/01/2025
11565H-AD-8	BROWN BIDCO LTD TL B2		12/29/2023	Various		2,013,876	2,025,295	4,885,627			(2,889,825)		(2,889,825)		1,995,802		18,073	18,073	1,687	07/02/2029
11823L-AK-1	BUCKEYE PARTNERS LP 2021 B1 TL		12/29/2023	Various		2,763,211	2,762,033	2,761,639	2,743,831	17,712	53		17,766		2,761,597		1,615	1,615	26,410	11/01/2026
12685L-AG-5	CABLE ONE INC TL B4		11/17/2023	Various		2,883,424	2,897,909	2,905,538	2,822,563	83,982	(974)		83,008		2,905,571		(22,146)	(22,146)	196,087	05/03/2028
12768E-AG-1	CAESARS ENTERTAINMENT INC TLB		12/29/2023	Various		3,382,513	3,382,513	3,348,716			3,147		3,147		3,351,862		30,650	30,650	10,586	02/06/2030
12768E-AE-6	CAESARS ENTERTAINMENT INC. 2022 TL		12/01/2023	Various		(2,400)											(2,400)	(2,400)		01/31/2028
12769L-AD-1	CAESARS RESORT COLLECTION LLC TL		02/06/2023	Various		2,818,462	2,818,462	2,818,523	2,807,991	10,534	(63)		10,471		2,818,462				23,541	07/21/2025
12769L-AB-5	CAESARS RESORT COLLECTION TLB		02/06/2023	Various		5,384,634	5,384,634	5,362,329	5,359,881	1,568	23,185		24,753		5,384,634				40,713	12/23/2024
L2000A-AD-2	CAMELOT U.S. ACQUISITION 1 CO TLB		05/22/2023	Various		981,831	986,766	983,797	970,731	12,739	562		13,301		984,032		(2,201)	(2,201)	29,451	10/31/2026
L2000A-AC-4	CAMELOT U.S. ACQUISITION 1 CO. TL		06/07/2023	Various		3,618,618	3,631,215	3,621,888	3,568,576	52,157	1,839		53,997		3,622,573		(3,956)	(3,956)	110,665	10/30/2026
P2121Y-AN-8	CARNIVAL CORP INITIAL ADV TL		08/08/2023	Various		(4,495)											(4,495)	(4,495)		06/30/2025
14880B-AH-4	CATALENT PHARMA SOLUTIONS INC TLB		12/01/2023	Various		6,640,479	6,882,425	6,885,173	6,759,849	126,647	70		126,717		6,883,712		(243,233)	(243,233)	302,571	02/22/2028
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC TL B		12/11/2023	Various		5,920,203	5,927,556	5,916,201	5,868,281	46,352	1,737		48,089		5,916,370		3,833	3,833	394,991	09/17/2028
12510E-AC-1	CCI BUYER INC TL		12/29/2023	Various		3,318,102	3,343,354	3,363,217	3,178,904	175,994	(3,683)		172,311		3,358,801		(40,699)	(40,699)	288,248	12/17/2027
15643X-AC-2	CENTURI GROUP INC TLB		12/14/2023	Various		879,619	880,830	874,217	864,094	9,358	891		10,249		874,343		5,275	5,275	70,248	08/27/2028
15963C-AC-0	CHARIOT BUYER ITL		12/14/2023	Various		3,272,222	3,455,075	3,454,403	3,250,638	203,992	(252)		203,740		3,454,378		(182,156)	(182,156)	190,201	11/03/2028
12568Y-AD-6	CHARLOTTE BUYER INC. INITIAL TLB		09/29/2023	SCHEDULED REDEMPTION		2,625	2,625	2,462	2,451		174		174		2,625				22	02/11/2028
16115E-AS-6	CHART INDUSTRIES INC TL		12/04/2023	Various		3,135,072	3,138,822	3,097,638			(3,999)		(3,999)		3,093,639		41,432	41,432	33,654	03/15/2030
16115E-AQ-0	CHART INDUSTRIES INC TLB		10/02/2023	Various		(15,592)											(15,592)	(15,592)		12/07/2029
16117L-BW-8	Charter Communications Operating		11/20/2023	Various		2,908,163	2,908,163	2,874,749	2,858,187		18,059		18,059		2,876,246		31,917	31,917	176,393	04/30/2025
16117L-BX-6	CHARTER COMMUNICATIONS TLB2		08/08/2023	Various		1,774,535	1,785,522	1,782,289	1,781,842		489		489		1,782,331		(7,796)	(7,796)	71,824	02/01/2027
16308T-AE-1	CHEFS WAREHOUSE INC THE 2022 TL		12/29/2023	SCHEDULED REDEMPTION		295,533	295,533	283,329	282,498		13,035		13,035		295,533				2,667	08/23/2029
17187M-AS-9	CINCINNATI BELL INC TLB2		12/06/2023	Various		1,361,231	1,377,391	1,374,566	1,349,843	24,782	1,340,005		1,364,787		1,374,596		(13,365)	(13,365)	108,447	11/22/2028
17273L-AM-9	CIRCOR INTERNATIONAL INC TERM		10/18/2023	Various		7,100,201	7,100,201	6,898,124	6,860,194	23,014	216,993		240,007		7,100,201				598,803	12/20/2028
17288Y-AK-8	CITADEL SECURITIES LP 2023 TL		12/29/2023	Various		7,022,438	7,024,547	7,001,611			(51,857)		(51,857)		6,949,753		72,684	72,684	62,542	07/29/2030
17288Y-AD-4	CITADEL SECURITIES LP TL B		07/28/2023	Various		8,472,808	8,500,351	8,471,817	8,470,482		1,730		1,730		8,472,211		596	596	365,498	02/02/2028
18143E-AK-5	CLARK EQUIPMENT COMPANY TLB		11/29/2023	Various		992,377	992,500	977,861	977,305	966	1,692		2,659		979,963		12,413	12,413	68,096	04/20/2029
18449E-AF-7	CLEAN HARBORS INC ITLB		08/17/2023	Various		2,966,134	2,957,594	2,945,711	2,939,523	5,583	731		6,313		2,945,818		20,317	20,317	79,513	09/21/2028
18948T-AF-0	CLUBCORP HOLDINGS INC TL		11/17/2023	SCHEDULED REDEMPTION		23,617	23,617	23,308			308		308		23,617					09/18/2026
18948T-AB-9	CLUBCORP HOLDINGS INC TLB		10/27/2023	Various		3,369,362	3,477,626	3,416,998	3,122,491	264,762	35,350		300,112		3,422,603		(53,241)	(53,241)	188,170	09/18/2024
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS TL		12/29/2023	Various		1,490,346	1,503,797	2,896,678			309		309		1,452,915		37,431	37,431	6,650	04/13/2029
20903E-BB-0	CONSOLIDATED COMMUNICATIONS TLB1		12/15/2023	Various		3,141,698	3,582,766	3,548,977	3,152,081	392,597	4,423		397,020		3,549,101		(407,403)	(407,403)	195,418	10/02/2027
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB		11/01/2023	Various		2,880,728	2,880,728	2,868,565	2,405,407	459,465	15,855		475,320		2,880,728				310,148	10/17/2025
40416V-AE-5	CORE & MAIN LP TLB		12/01/2023	Various		832,789	833,820	831,474	821,571	9,649	337		9,986		831,557		1,231	1,231	60,513	07/27/2028
72431H-AD-2	CORNERSTONE BUILDING BRANDS TLB		12/21/2023	Various		5,372,243	5,652,942	5,636,165	5,053,335	582,497	448		582,945		5,636,280		(264,037)	(264,037)	263,873	04/12/2028
22006V-AL-3	CORPORATION SERVICE COMPANY INIT		12/11/2023	Various		(6,423)											(6,423)	(6,423)		11/02/2029
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB		12/29/2023	Various		12,147	15,517	14,910			608		608		15,517		(3,370)	(3,370)	237	06/26/2026
23340D-AR-3	CUSHMAN & WAKEFIELD U.S. TL		12/01/2023	Various		963,694	1,000,000	996,250			(11,723)		(11,723)		984,527		(20,833)	(20,833)	7,790	01/31/2030

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
23308U-AG-9	DCG ACQUISTION CORP TL		12/29/2023	Various		398	895	888			924		924		895		(497)	(497)	9	09/30/2026
25460H-AB-8	DIRECTV FINANCING LLC TL		10/25/2023	Various		2,161,813	2,181,437	2,192,677	2,119,179	75,214	(2,443)		72,771		2,191,949		(30,136)	(30,136)	151,793	08/02/2027
26209H-AC-0	DRIVEN HOLDINGS LLC 2021TL		12/08/2023	Various		970,289	995,000	991,180	940,275	50,400	566		50,966		991,241		(20,952)	(20,952)	78,786	12/17/2028
26483N-AN-0	DUN & BRADSTREET CORP (THE) TL		07/25/2023	Various		(9,311)											(9,311)	(9,311)		02/06/2026
26483N-AT-7	DUN & BRADSTREET CORPORATION - TLB		12/27/2023	Various		1,237,670	1,238,271	1,219,308			2,432		2,432		1,221,739		15,930	15,930	10,223	02/06/2026
26826Y-AB-8	E2OPEN INC TERM LOAN B		12/12/2023	Various		3,906,540	3,925,683	3,919,412	3,849,642	68,937	869		69,806		3,919,449		(12,908)	(12,908)	30,358	02/04/2028
27943U-AK-2	EDELMAN FINANCIAL CENTER LLC T		12/29/2023	Various		4,754,290	4,801,942	4,787,327	4,463,472	318,494	(605)		317,889		4,787,611		(33,321)	(33,321)	12,992	04/07/2028
N2820E-AC-2	EG GROUP LIMITED	D	11/30/2023	Various		2,483,899	2,504,000	2,409,510			95,872		95,872		2,495,308		(11,409)	(11,409)	13,770	02/07/2025
28414B-AF-3	ELANCO ANIMAL HEALTH INC TL		12/12/2023	Various		6,170,596	6,264,316	6,252,832	6,004,910	245,508	2,609		248,117		6,253,027		(82,432)	(82,432)	416,860	08/01/2027
BAS1DW-FY-0	ELEMENT MATERIALS TECH DDTL		12/29/2023	Various		4,935	5,333	5,267	3,120	28	66		94		5,333		(398)	(398)	355	07/06/2029
284375-LE-0	ELEMENT MATERIALS TECHNOLOGY GRO		12/29/2023	Various		10,559	11,422	11,335	6,630	113	87		201		11,422		(863)	(863)	687	07/06/2029
26872N-AC-3	EMERALD DEBT MERGER SUB LLC TLB		12/15/2023	Various		(2,222)											(2,222)	(2,222)		05/31/2030
29359B-AB-7	ENSEMBLE RCM LLC TERM LOAN TL		12/29/2023	Various		3,038,543	3,040,444	3,047,593	2,999,639	48,485	(2,255)		46,230		3,047,159		(8,616)	(8,616)	840	08/03/2026
36270B-AB-8	ENTAIN PLC FACILITY TL B2 (USD)	D	12/29/2023	Various		6,661	13,759	13,722			12,762		12,762		13,759		(7,098)	(7,098)	475	10/31/2029
29373U-AE-1	ENVISION HEALTH LLC FIRST OUT TL		11/03/2023	SCHEDULED REDEMPTION		236,006	236,006	233,947	209,160	24,629	76,735		101,364		236,006				7,520	03/31/2027
29373U-AG-6	ENVISION HEALTHCARE 3RD OUT TL		03/31/2023	SCHEDULED REDEMPTION		13,535	13,535	3,614	3,384	197	9,954		10,151		13,535				285	03/31/2027
29373U-AF-8	ENVISION HEALTHCARE 2ND OUT TL		03/31/2023	SCHEDULED REDEMPTION		4,044	4,044	2,381	1,375	1,018	1,652		2,669		4,044				90	03/31/2027
29426N-AQ-7	EPICOR SOFTWARE CORP 2ND LIEN TL		10/25/2023	Various		1,000,000	1,000,000	989,519	983,500	4,937	11,563		16,500		1,000,000				106,044	07/30/2028
29426N-AT-1	EPICOR SOFTWARE CORP TL		12/20/2023	Various		(295)											(295)	(295)		07/30/2027
29426N-AN-4	EPICOR SOFTWARE CORPORATION TL		12/29/2023	Various		2,536,306	2,531,191	2,543,516	2,425,337	120,657	(2,799)		117,858		2,543,194		(6,888)	(6,888)	16,946	07/30/2027
29481P-AH-4	ERESEARCHTECHNOLOGY INC 1L 2020		12/15/2023	Various		2,499,559	2,527,684	2,527,463	2,223,300	304,123	22		304,145		2,527,446		(27,887)	(27,887)	19,356	02/04/2027
30034U-AC-4	EVERI HOLDINGS INC TL B		12/07/2023	Various		970,721	968,750	967,010	959,063	7,687	319		8,005		967,068		3,653	3,653	7,570	08/03/2028
30233P-AG-5	EYECARE PARTNERS LLC DELAYED DRAW		02/09/2023	Various															(1,489)	11/15/2028
31732F-AR-7	FILTRATION GROUP CORP INTL		12/07/2023	Various		3,643,112	3,653,750	3,628,881	3,569,444	59,250	442,220		501,470		3,629,279		13,833	13,833	282,973	10/19/2028
33718F-AE-0	FIRST STUDENT BIDCO INC 2022 TLB		10/02/2023	Various		(7,918)	1,793	1,763			29		29		1,793		(9,711)	(9,711)	43	07/21/2028
33718F-AD-2	FIRST STUDENT BIDCO INC TL-B		10/02/2023	Various		2,585	9,949	9,240	447	49	13,960		14,009		9,949		(7,364)	(7,364)	108	07/21/2028
33718F-AF-7	FIRST STUDENT BIDCO INC. 2022 TLC		11/09/2023	Various		(676)											(676)	(676)		07/21/2028
33718F-AB-6	FIRST STUDENT BIDCO INC. TL-C		12/27/2023	Various		93,330	96,070	89,223	3,099	337	6,694		7,031		96,070		(2,740)	(2,740)	401	07/21/2028
33818X-AG-5	FITNESS INTERNATIONAL LLC TL A		11/21/2023	Various		5,700,146	5,500,000	5,457,461	5,283,784	301,959	11,253,359		11,555,318		5,708,275		(8,129)	(8,129)	428,422	01/08/2025
33818X-AH-3	FITNESS INTERNATIONAL LLC TLB		12/05/2023	Various		5,386,276	5,434,405	5,017,764	4,717,706	143,820	178,796		322,616		5,040,322		345,954	345,954	459,842	04/18/2025
33903R-AY-5	FleetCor Technologies Operating		07/17/2023	Various		7,273,623	7,324,317	7,273,913	7,239,648	30,794	4,629		35,423		7,275,071		(1,448)	(1,448)	252,144	04/28/2028
L2465B-AS-5	FORMULA ONE HOLDINGS LTD	D	12/13/2023	Various		2,001,782	2,000,000	1,981,727	1,980,159		2,031		2,031		1,982,189		19,592	19,592	153,503	01/15/2030
34965P-AD-8	FORTREA HOLDINGS INC.		12/29/2023	SCHEDULED REDEMPTION		1,250	1,250	1,231			19		19		1,250				22	07/01/2030
35039K-AB-2	FOUNDATION BUILDING MATERIALS TL		12/08/2023	Various		2,053,682	2,082,093	2,072,452	1,966,016	104,938	1,776		106,714		2,072,731		(19,048)	(19,048)	176,806	01/31/2028
66877A-AD-0	GEN DIGITAL (NORTONLIFELOCK) TLB		12/11/2023	Various		4,994,477	5,000,000	4,940,883	4,935,085		16,826		16,826		4,951,911		42,566	42,566	276,703	09/12/2029
55316H-AB-1	GENESEE & WYOMING INC.		11/15/2023	Various		4,839,644	4,833,649	4,825,099	4,802,230	22,366	1,781		24,147		4,826,377		13,267	13,267	303,664	12/30/2026
C7052B-AK-0	GFL ENVIRONMENTAL INC TERM LOAN	A	12/14/2023	Various		(898)											(898)	(898)		05/31/2027
C7052B-AH-7	GFL Environmental Inc. 2020 Refi	A	01/31/2023	Various		8,026,870	7,999,351	8,027,252	7,996,759	31,099	39,211		70,310		8,027,175		(305)	(305)	151,443	05/30/2025
31773H-AB-8	GIP PILOT ACQUISITION PARTNERS LP		12/08/2023	Various		(82)											(82)	(82)		10/04/2030
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC TLB		12/15/2023	Various		3,272,377	4,496,395	4,504,039	3,133,448	1,373,355	(3,342)		1,370,014		4,503,461		(1,231,085)	(1,231,085)	8,491	10/02/2025
38017B-AQ-9	GO DADDY OPERATING CO. LLC TLB4		11/14/2023	Various		5,168,552	5,168,552	5,153,842	5,104,318	47,197	2,576		49,773		5,154,091		14,461	14,461	320,939	08/10/2027
38017B-AT-3	GO DADDY OPERATING COMPANY LLC TL		11/22/2023	Various		3,870,703	3,866,415	3,787,910	3,782,596		6,542		6,542		3,789,138		81,565	81,565	276,192	11/09/2029
38101J-AC-0	GOLDEN ENTERTAINMENT INC TL		07/26/2023	Various		3,612,559	3,612,559	3,609,233	3,599,011	9,558	3,989		13,547		3,612,559				131,170	10/21/2024
38469E-AD-5	GRAHAM PACKAGING COMPANY INC IN TL		12/08/2023	Various		(2,544)											(2,544)	(2,544)		08/04/2027
36250L-AP-9	GTT COMMUNICATIONS INC CLOSING		12/30/2023	EXCHNG_TDR		761,885	2,023,010	1,866,660	819,319	1,069,826	77		1,069,903		1,889,222		(1,127,337)	(1,127,337)	10,247	05/31/2025
40227U-AC-0	GULF FINANCE LLC TL		12/29/2023	Various		1,354,191	1,354,813	1,214,767	1,022,799	2,149	156,704		158,852		1,354,813		(622)	(622)	60,844	08/25/2026
36249V-AJ-5	GYP HOLDINGS III CORP TL		12/08/2023	Various		5,418,991	5,405,550	5,398,584			(24,988)		(24,988)		5,373,596		45,395	45,395	36,437	05/12/2030
36249V-AH-9	GYP Holdings III Corp. (aka Gyps		05/28/2023	Various		6,430,060	6,438,315	6,429,595	6,419,515	9,183	1,352		10,535		6,430,050		10	10	171,532	06/01/2025
41151P-AP-0	HARBOR FREIGHT 2021 ITL		12/08/2023	Various		2,472,371	2,525,602	4,892,028			1,693		1,693		2,391,585		80,786	80,786	7,771	10/19/2027
40409V-AR-5	HB FULLER COMPANY COMMITMENT TL		02/15/2023	Various		6,258,344	6,258,344	6,263,506	6,251,815	11,835	(5,306)		6,529		6,258,344				63,551	10/20/2024

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
42328D-AH-1	HELIOS SOFTWARE HOLDINGS INC TLB		10/03/2023	COST OF CARRY		(805)											(805)	(805)		07/18/2030
L4780E-AC-8	HERENS HOLDCO SARL TLB	D	12/29/2023	Various		1,575,892	1,816,094	1,815,529	1,659,456	156,048	67		156,115		1,815,571		(239,678)	(239,678)	84,204	07/03/2028
G4712J-AR-3	HOWDEN GROUP HOLDINGS LIMITED TLB	D	12/20/2023	Various		(2,977)											(2,977)	(2,977)		11/12/2027
44332E-AV-8	HUB INTERNATIONAL LTD TL		12/18/2023	Various		(1,817)											(1,817)	(1,817)		11/10/2029
44332E-AW-6	HUB INTERNATIONAL LTD TL		12/29/2023	Various		2,011,502	2,004,707	3,839,243			(1,822)		(1,822)		2,004,206		7,296	7,296	37,217	06/20/2030
44332E-AU-0	HUB INTERNATIONAL LTD TLB3		06/20/2023	Various		(32)											(32)	(32)		04/25/2025
G4712J-AT-9	HYPERION REFINANCE SARL TL	D	09/29/2023	Various		2,913	4,381	4,313			69		69		4,381		(1,468)	(1,468)	69	04/18/2030
44932E-AD-2	HYSTER-YALE GROUP INC LOAN		12/11/2023	Various		1,177,222	1,200,469	1,193,522	1,083,423	109,190	1,006		110,195		1,193,618		(16,396)	(16,396)	98,469	05/26/2028
L5000D-AC-1	ICON LUXEMBOURG S.A.R.L. TLB	D	12/29/2023	Various		9,860,698	9,846,220	9,806,428	9,804,854	1,506	4,879		6,385		9,811,239		49,459	49,459	656,475	07/03/2028
L5000D-AD-9	ICON LUXEMBOURG S.AR.L. USDTLB	D	12/29/2023	Various		2,456,799	2,453,192	2,442,001	2,435,333	5,898	2,990		8,887		2,444,220		12,579	12,579	77,806	07/03/2028
45323K-AB-6	IMPRIVATA INC TERM LOAN		12/29/2023	Various		2,027,680	2,026,021	2,031,283	1,944,980	87,244	(1,073)		86,171		2,031,151		(3,470)	(3,470)	17,656	12/01/2027
77669L-AC-7	INDICOR LLC AKA ROPER INITIAL TL		12/12/2023	Various		(16,930)											(16,930)	(16,930)		11/22/2029
BAS1MD-9Y-9	INDICOR LLC TRANCHE B DOLLAR TL		12/21/2023	UNION BANK OF SWITZERLAND		1,486,856	1,485,000	1,450,604			106		106		1,450,710		36,146	36,146		11/22/2029
45674P-AF-1	INDY US BIDCO LLC 2021 REF TL		12/29/2023	Various		3,570,776	3,739,483	3,747,485	3,222,201	526,620	(1,490)		525,129		3,747,330		(176,554)	(176,554)	22,035	03/06/2028
45258F-AB-6	INGRAM MICRO INC TL B		09/27/2023	Various		4,392,269	4,380,322	4,392,936	4,303,666	90,257	(1,284)		88,973		4,392,638		(369)	(369)	259,294	06/30/2028
45780Y-AX-4	INSTALLED BUILDING PRODUCTS TL B1		12/29/2023	SCHEDULED REDEMPTION		1,970	1,970	1,962			8		8		1,970				18	12/14/2028
45780Y-AW-6	INSTALLED BUILDING PRODUCTS TLB		08/14/2023	Various		394,430	396,000	394,411	389,070	5,205	115		5,319		394,389		41	41	17,807	12/14/2028
45783U-AB-7	INSTRUCTURE HOLDINGS INC TLB		09/29/2023	SCHEDULED REDEMPTION		5,000	5,000	4,989	4,900	89	11		100		5,000				120	10/30/2028
45784Q-AB-5	INSULET CORPORATION TERM B LOAN		12/06/2023	Various		(7,551)											(7,551)	(7,551)		05/04/2028
44969C-BJ-8	IQVIA INC. (QUINTILES IMS) TL B3		11/17/2023	Various		4,650,824	4,645,018	4,651,556	4,618,913	35,323	(3,167)		32,156		4,651,069		(244)	(244)	287,829	06/11/2025
47102D-AK-5	JANUS INTERNATIONAL GROUP LLC TLB		12/29/2023	Various		2,053	3,748	3,730			17		17		3,748		(1,694)	(1,694)		08/03/2030
G5080A-AF-9	JAZZ PHARMA	D	12/29/2023	Various		9,182,240	9,162,968	9,144,224	9,069,872	73,067	1,631		74,698		9,144,569		37,670	37,670	60,180	05/05/2028
50168E-AN-2	LABL INC TERM LOAN DOLLAR TL		12/29/2023	Various		3,492,499	3,697,601	3,653,182	3,499,890	148,596	5,440		154,036		3,653,926		(161,427)	(161,427)	513	10/29/2028
50179J-AB-4	LBM ACQUISITION LLC TL B		12/11/2023	Various		5,185,727	5,378,710	5,273,458	4,590,040	670,936	14,197		685,133		5,275,173		(89,446)	(89,446)	29,178	12/17/2027
52729K-AP-1	LEVEL 3 FINANCING INC TRANCHE		07/26/2023	Various		1,432,522	1,519,917	1,515,964	1,453,420	62,091	519		62,610		1,516,030		(83,509)	(83,509)	59,217	03/01/2027
50204E-AB-4	LHS BORROWER LLC TLB		12/07/2023	Various		1,709,099	1,939,876	1,922,911	1,578,574	343,187	2,209		345,396		1,923,139		(214,040)	(214,040)	194,733	02/16/2029
80875A-AT-8	LIGHT AND WONDER INTERL TLB		12/07/2023	Various		996,234	995,000	988,912	979,010	9,156	853		10,009		989,019		7,215	7,215	79,643	04/14/2029
53226G-AK-7	LIGHTSTONE HOLDCO LLC EXT TLB		02/01/2023	Various		2,381,672	2,685,367	2,685,721	2,497,391	188,324	(6)		188,318		2,685,710		(304,038)	(304,038)	24,813	02/01/2027
53226G-AL-5	LIGHTSTONE HOLDCO LLC EXT TLC		02/01/2023	Various		134,733	151,883	151,901	141,251	10,650			10,650		151,901		(17,168)	(17,168)	1,403	02/01/2027
50220K-AB-0	LS GROUP OPCO ACQUISITION TLB		12/29/2023	Various		4,915,749	4,921,822	4,943,766	4,841,843	105,724	(4,294)		101,430		4,943,272		(27,524)	(27,524)	20,268	11/02/2027
50216Y-AB-6	LSF11 A5 HOLDCO LLC TERM LOAN B		12/11/2023	Various		(493)											(493)	(493)		10/15/2028
50217U-AS-6	LTI HOLDINGS (BOYD) TL		12/29/2023	Various		940,150	1,013,075	990,281			(4,320)		(4,320)		985,961		(45,811)	(45,811)	10,251	09/06/2025
45232U-AE-8	LUMMUS TECHNOLOGY HOLDINGS V TLB		12/13/2023	Various		(2,441)											(2,441)	(2,441)		06/30/2027
57777Y-AB-2	MAVIS TIRE EXPRESS SERVICES TOPC		12/29/2023	Various		2,025,036	2,025,036	2,006,429	1,928,117	76,192	2,476		78,668		2,006,785		18,250	18,250	13,877	05/04/2028
58503U-AC-7	MEDLINE BORROWER DOLLAR TL		12/29/2023	Various		5,060,334	5,057,209	5,037,518	4,799,190	236,387	2,313		238,700		5,037,890		22,444	22,444	32,740	10/23/2028
26943P-AB-5	MEGA BROADBAND INVESTMENTS LLC TL		12/05/2023	Various		239,068	245,020	243,091	234,300	8,611	295		8,906		243,206		(4,138)	(4,138)	15,098	11/12/2027
D6000E-AB-8	MESSER INDUSTRIES LLC TERM LOAN	D	11/16/2023	Various		(4,708)											(4,708)	(4,708)		03/01/2026
45567Y-AL-9	MH SUB I LLC INCREMENTAL TL		05/03/2023	Various		2,392,081	2,404,967	2,403,008	2,333,683	68,914	2,363,241		2,432,155		2,403,020		(10,939)	(10,939)	69,265	09/13/2024
45567Y-AN-5	MH SUB I LLC TL		12/29/2023	Various		2,320,374	2,398,713	4,758,233			(53,339)		(53,339)		2,332,490		(12,116)	(12,116)	21,295	05/03/2028
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC TLB		12/20/2023	SCHEDULED REDEMPTION		450,000	450,000	445,468	444,955		5,045		5,045		450,000				11,913	06/21/2027
55316X-AC-4	MIP V WASTE HOLDINGS LLC COV-LI TL		12/29/2023	Various		7,185	8,968	8,917	7,384	67	48		116		8,968		(1,782)	(1,782)	77	12/08/2028
60662W-AS-1	MITCHELL INTL TL 1ST LIEN		12/29/2023	SCHEDULED REDEMPTION		5,000	5,000	4,970	4,596	372	32		404		5,000				41	10/15/2028
60935Q-AR-7	MONEYGRAM INTERNATIONAL INC TL		12/29/2023	SCHEDULED REDEMPTION		2,500	2,500	2,075			425		425		2,500					06/01/2030
60935Q-AP-1	MONEYGRAM INTERNATIONAL INC. TLB		06/01/2023	Various		3,830,989	3,831,832	3,816,082	3,813,861	2,633	16,979		19,612		3,831,832		(843)	(843)	149,792	07/21/2026
61022Y-AG-6	MONOTYPE IMAGING HLDGS 2021 TL		12/29/2023	SCHEDULED REDEMPTION		8,658	8,658	8,468	836,217		(827,559)		(827,559)		8,658				661	10/09/2026
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC		12/29/2023	Various		968,964	1,014,100	992,490	860,929	127,768	3,572		131,340		993,115		(24,151)	(24,151)	306	09/01/2028
62984C-AD-5	NAKED JUICE LLC INITIAL TL		12/29/2023	Various		942,078	1,007,544	2,887,091			2,318		2,318		949,409		(7,331)	(7,331)	39,883	01/20/2029
63108E-AB-4	NASCAR HOLDINGS INC TERM LOAN		12/11/2023	Various		3,547,567	3,547,190	3,498,990	3,497,868	330	13,677		14,007		3,511,875		35,692	35,692	94,478	10/19/2026
63689E-AT-2	NATIONAL MENTOR HOLDINGS INC TLC		11/28/2023	Various		48,861	55,612	90,995			1,319		1,319		43,325		5,536	5,536	862	03/02/2028
66679P-AB-1	NORTHRIVER MIDSTREAM FINANCE LP TL	A	11/03/2023	Various		(2,374)											(2,374)	(2,374)		08/16/2030

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
N8232N-AG-2	NOURYON FINANCE BV EXTENDED DOL TL	D	12/06/2023	Various		1,187,787	1,200,000	2,385,521			315		315		1,195,815		(8,028)	(8,028)	13,735	04/03/2028
68163Y-AB-1	OLYMPUS WATER US HOLDING CORPORA		12/12/2023	Various		(2,715)											(2,715)	(2,715)		11/09/2028
68218H-AB-3	OMNIA PARTNERS LLC FIRST LIEN		08/18/2023	COST OF CARRY		(509)											(509)	(509)		07/25/2030
68218E-AH-7	ON SEMICONDUCTOR CORPORATION TER		03/02/2023	Various		328,756	328,756	328,308	328,003		288		465		753		328,756			3,738	09/16/2026
68277F-AE-9	ONEDIGITAL BORROWER LLC		09/29/2023	SCHEDULED REDEMPTION		11,196	11,196	11,001	10,552		436		208		644		11,196			176	11/16/2027
68371Y-AN-3	OPEN TEXT CORP ONTARIO TLB	A	08/14/2023	Various		(18,493)											(18,493)	(18,493)		01/31/2030
68404X-AB-2	OPTIV INC INITIAL TERM LOAN FI TL		05/31/2023	SCHEDULED REDEMPTION		359,396	359,396	351,976	342,925		6,977		9,494		16,471		359,396			8,915	02/01/2024
68621X-AE-3	ORGANON & CO TL (USD)		12/01/2023	Various		9,517,961	9,531,611	9,530,389	9,424,380		105,858		377		106,236		9,530,616		(12,655)	(12,655)	33,310	06/02/2028
68764J-AB-7	ORYX MIDSTREAM SERVICES PERMIAN		02/06/2023	Various		3,424,466	3,426,913	3,424,465	3,381,403		43,033		28		43,061		3,424,465		1	1	60,346	10/05/2028
68764J-AD-3	ORYX MIDSTREAM SERVICES PERMIAN TL		12/29/2023	Various		35,671	37,558	37,504					3,190		3,190		37,558		(1,888)	(1,888)	311	10/05/2028
70468B-AC-7	PELICAN PRODUCTS INC		12/29/2023	SCHEDULED REDEMPTION		6,821	6,821	6,806	6,071		735		15		750		6,821				265	12/29/2028
71360H-AB-3	PERATON CORP TLB		12/07/2023	Various		(5,835)													(5,835)	(5,835)		02/01/2028
69338C-AH-4	PG&E CORPORATION TERM LOAN		12/08/2023	Various		7,745,914	7,745,914	7,757,734	7,675,736		87,231		(18,750)		68,481		7,744,217		1,697	1,697	49,358	06/23/2027
71913B-AE-2	PHOENIX GUAR (BRIGHTSPRING)TLB1		12/05/2023	Various		1,066,957	1,071,333	1,066,892	1,001,921		63,471		1,565		65,036		1,066,957				82,477	03/05/2026
71913B-AH-5	PHOENIX GUARANTOR INC (AKA BRI) TL		12/29/2023	Various		3,661,905	3,666,915	3,664,741	3,439,272		224,845		681		225,526		3,664,799		(2,893)	(2,893)	386	03/05/2026
72165N-BH-1	PILOT TRAVEL CENTERS LLC		12/11/2023	Various		5,899,444	5,900,188	5,879,069	5,824,961		50,831		3,635		54,466		5,879,427		20,018	20,018	399,347	08/04/2028
72941D-AF-9	PLUTO ACQUISITION I INC 2021 T		12/08/2023	Various		788,072	977,519	973,010	654,938		316,776		1,370		318,147		973,085		(185,013)	(185,013)	91,012	06/22/2026
73108R-AB-4	POLARIS NEWCO LLC DOLLAR TERM L		12/06/2023	Various		(71,408)													(71,408)	(71,408)		06/02/2028
73813H-AB-2	POTTERS BORROWER LP COV-LITE TLB		12/29/2023	SCHEDULED REDEMPTION		2,000	2,000	1,986	1,955		30		15		45		2,000				70	12/14/2027
69374N-AC-6	PRECISION VALVE CORPORATION TL		08/17/2023	SCHEDULED REDEMPTION		3,604,304	3,604,304	3,597,749	3,424,088		170,934		9,282		180,215		3,604,304				224,900	08/02/2024
74339D-AH-1	PROJECT ALPHA INTERMEDIATE HOLD TL		12/14/2023	Various		(1,918)													(1,918)	(1,918)		10/28/2030
74345H-AB-7	PROOFPOINT TL		12/29/2023	Various		1,013,130	1,033,891	1,015,822					12,337		12,337		1,009,272		3,857	3,857	7,795	08/31/2028
74530D-AC-9	PUG LLC TERM LOAN (USD)		12/29/2023	Various		3,523,440	3,645,443	3,591,027	2,990,393		579,671		13,917		593,588		3,594,114		(70,674)	(70,674)	28,135	02/12/2027
74773K-AB-1	QUARTZ ACQUIRECO LLC TLB		12/29/2023	SCHEDULED REDEMPTION		813	813	804					8		8		813				6	04/14/2030
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN		12/12/2023	Various		5,660,665	5,676,315	5,703,125	5,605,361		100,928		(3,404)		97,524		5,702,885		(42,219)	(42,219)	229,870	02/01/2027
44969C-BH-2	QUINTILES IMS INC TLB2		12/18/2023	Various		3,569,466	3,574,611	3,574,256	3,562,707		11,356		547		11,903		3,574,611		(5,145)	(5,145)	227,748	01/13/2025
BAS17X-05-4	RAPTOR ACQUISITION CORP. TLB	A	12/29/2023	SCHEDULED REDEMPTION		10	10	10	10								10					11/01/2026
74934K-AC-5	RC BUYER INTITAL TL		12/18/2023	Various		1,711,019	1,728,125	1,729,522	1,610,405		119,290		(220)		119,070		1,729,475		(18,456)	(18,456)	124,713	07/26/2028
74934K-AD-3	RC BUYER LLC TL		12/08/2023	Various		362,692	375,000	373,514	336,251		37,120		162		37,282		373,533		(10,841)	(10,841)	36,719	07/31/2029
75605V-AD-4	REALPAGE INC TL		12/20/2023	Various		4,786,991	4,902,764	4,893,898	4,652,723		239,739		1,560		241,298		4,894,021		(107,030)	(107,030)	407,126	04/24/2028
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		02/06/2023	Various		961,255	178,145	164,594	969,271								32,957		(8,017)	(8,017)	(39,941)	09/07/2023
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS INC		11/22/2023	Various		766,159	766,159	765,667	765,575				151		151		765,726		434	434	46,354	02/04/2027
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC TL		12/18/2023	Various		(19,808)													(19,808)	(19,808)		02/03/2026
76680Y-AG-7	RING CONTAINER TECH GROUP TLB		12/21/2023	Various		(7,108)													(7,108)	(7,108)		08/05/2028
75001C-AB-0	RV RETAILER LLC TL-B		12/29/2023	Various		1,589,271	1,969,318	1,960,126	1,808,390		150,267		1,842		152,109		1,960,499		(371,228)	(371,228)	4,874	02/08/2028
78350U-AE-5	RYAN SPECIALTY GROUP LLC TL		12/29/2023	Various		5,731,986	5,722,294	5,742,567	5,674,627		71,660		(4,157)		67,504		5,742,131		(10,144)	(10,144)	41,967	09/01/2027
78638J-AK-0	SAFE FLEET HOLDINGS LLC ITL		12/19/2023	Various		(2,668)													(2,668)	(2,668)		02/23/2029
80875C-AB-3	SCIENTIFIC GAMES HOLDINGS LP IN TL		12/22/2023	Various		(25,799)													(25,799)	(25,799)		04/04/2029
81271E-AB-7	SEATTLE SPINCO INC TERM LOAN B		01/31/2023	SCHEDULED REDEMPTION		221,060	221,060	220,822	220,507		316		237		553		221,060				1,402	06/21/2024
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SER TL		12/29/2023	Various		1,062,916	1,063,513	1,063,502					(598)		(598)		1,062,904		12	12	7,347	02/24/2028
83283E-AH-6	SMYRNA READY MIX CONCRETE LLC TLB		11/20/2023	Various		1,243,750	1,243,750	1,211,135	1,208,743				35,007		35,007		1,243,750				104,354	04/01/2029
83417U-AK-2	SOLARWINDS HOLDINGS INC TL		12/29/2023	Various		1,300,434	1,303,094	3,457,469	873,341				3,572		3,572		1,276,908		23,526	23,526	7,746	02/05/2027
84748E-AF-7	SPECIALTY BUILDING PRODUCTS TLB		12/29/2023	Various		1,868,944	1,940,038	3,632,951					(1,947)		(1,947)		1,764,290		104,654	104,654	16,752	10/15/2028
84850X-AK-8	SPIN HOLDCO INC (AKA COINMACH) TL		12/29/2023	Various		13,755	13,755	13,406	11,551		1,824		380		2,204		13,755				125,440	03/04/2028
78466Y-AN-8	SRS DISTRIBUTION 2021 REFI TL		12/05/2023	Various		7,707,431	7,826,276	7,834,642	7,444,485		367,536		(1,331)		366,205		7,834,422		(126,991)	(126,991)	89,842	06/02/2028
78466D-BD-5	SS&C TECHNOLOGIES HLDGS TLB3		11/30/2023	Various		2,939,173	2,939,173	2,933,949	2,884,887		47,270		2,973		50,243		2,935,130		4,043	4,043	158,865	04/16/2025
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS INC TL		05/02/2023	Various		922,119	923,317	922,784	906,005		16,701		83		16,784		922,789		(670)	(670)	20,062	04/16/2025
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB		11/17/2023	Various		2,389,471	2,389,471	2,385,539	2,345,338		38,397		2,065		40,462		2,385,799		3,672	3,672	142,889	04/16/2025
78466D-BG-8	SS&C TECHNOLOGIES HOLDINGS TLB6		12/18/2023	Various		(2,617)													(2,617)	(2,617)		03/22/2029

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
78466D-BH-6	SS&C TECHNOLOGIES HOLDINGS TLB7		12/18/2023	Various		(3,943)											(3,943)	(3,943)		03/22/2029
85350E-AB-2	STANDARD INDUSTRIES INC TL		12/22/2023	SCHEDULED REDEMPTION		22,500	22,500	22,358	22,350		150		150		22,500				273	09/22/2028
855031-AR-1	STAPLES INC TERM LOAN 2019 TL		11/21/2023	Various		1,455,154	1,471,242	1,462,050			14,431		14,431		1,464,238		(9,084)	(9,084)	132,587	09/12/2024
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	11/30/2023	Various		10,594,382	10,587,498	10,601,769	10,603,781		(3,160)		(3,160)		10,600,622		(6,240)	(6,240)	326,240	07/21/2026
86089G-AB-3	STITCH ACQUISITION CORPORATION T		12/29/2023	SCHEDULED REDEMPTION		3,750	3,750	3,536	3,175	350	225		575		3,750				114	07/27/2028
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII SARL TLB	D	12/29/2023	Various		1,014,528	1,012,762	1,009,017			(1,000)		(1,000)		1,008,016		6,512	6,512	20,336	10/01/2026
86875T-AB-3	SURF HOLDINGS S.A R.L. AKA SOPHOS	D	12/29/2023	SCHEDULED REDEMPTION		7,213	7,213	7,189	6,981	205	26		232		7,213				83	03/05/2027
86880N-AX-1	SURGERY CENTER HOLDINGS INC TL		12/19/2023	Various		(13,906)											(13,906)	(13,906)		08/31/2026
78489H-AB-4	SWF HOLDINGS I CORP		10/19/2023	Various		1,458,367	1,741,250	1,739,481	1,418,248	321,065	198		321,263		1,739,511		(281,144)	(281,144)	118,621	10/06/2028
87114U-AB-9	SYCAMORE BUYER LLC		11/17/2023	Various		980,175	997,500	980,962	971,066	8,241	1,912		10,154		981,220		(1,045)	(1,045)	66,490	07/23/2029
87422L-AM-2	TALEN ENERGY SUPPLY INTL TL		04/29/2023	JPMORGAN CHASE & CO.															687	07/08/2026
87817J-AG-3	TEAM HEALTH HOLDINGS INC ETL		06/12/2023	Various		325,848	524,655	503,089	392,180	109,845	1,279		111,124		503,304		(177,455)	(177,455)	23,740	03/02/2027
88023H-AG-5	TEMPO ACQUISITION LLC TL		12/29/2023	Various		2,112,380	2,108,200	2,108,200							2,108,200		4,180	4,180	11,715	08/31/2028
88023H-AF-7	TEMPO ACQUISITION LLC TLB1		09/20/2023	Various		6,639,225	6,639,225	6,600,796	6,596,885		42,340		42,340		6,639,225				383,461	08/31/2028
27943T-AB-5	THE EDELMAN FINANCIAL CENTER 2ND L		12/01/2023	JPMORGAN CHASE & CO.		497,500	500,000	497,700	448,125	48,955	622		49,578		497,703		(203)	(203)	55,078	07/20/2026
D9000B-AD-4	TK ELEVATOR MIDCO GMBH FACILITY B1	D	12/29/2023	Various		2,031,555	2,046,772	2,046,056	1,963,077	79,660	(10,025)		69,634		2,035,949		(4,394)	(4,394)	1,997	07/30/2027
89148P-AF-7	TOSCA SERVICES LLC 2021 REFI TL		11/20/2023	Various		404,906	490,000	485,568	392,000	92,821	839		93,660		485,660		(80,754)	(80,754)	35,843	08/18/2027
89334G-AX-2	TRANS UNION TLB-5		12/05/2023	Various		10,435,392	10,453,870	10,444,177	10,295,180	147,372	1,874		149,247		10,444,427		(9,035)	(9,035)	537,731	11/16/2026
89364M-BZ-6	TRANSDIGM INC TL		12/29/2023	Various		2,001,181	2,016,443	2,021,411			(257)		(257)		2,021,155		(19,974)	(19,974)	30,134	08/24/2028
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TL		12/07/2023	Various		4,324,947	4,330,030	4,218,333	4,227,100	25	40,065		40,091		4,223,465		101,482	101,482	5,043	02/16/2028
89778P-AG-2	TRUCK HERO INC TLB		12/13/2023	Various		6,098,062	6,505,789	6,511,502	5,554,318	957,570	(468)		957,101		6,511,419		(413,357)	(413,357)	375,473	01/31/2028
89787R-AH-5	TRUGREEN LIMITED PARTNERSHIP TL		12/29/2023	Various		3,816,303	4,062,581	4,091,288	3,597,943	498,366	(5,603)		492,763		4,090,706		(274,403)	(274,403)	25,992	10/29/2027
90351J-AH-7	UBER TECHNOLOGIES INC. 2023 REF TL		11/28/2023	Various		149,945	156,697	157,089			(392)		(392)		156,697		(6,752)	(6,752)	2,468	03/03/2030
90266U-AJ-2	UFC HOLDINGS LLC TL B3		12/29/2023	Various		3,056,243	3,049,005	3,053,546	3,004,978	49,838	(1,480)		48,358		3,053,336		2,907	2,907	322,039	04/29/2026
90385K-AJ-0	UKG INC 2ND LIEN TL		11/17/2023	Various		597,661	600,000	600,000	549,300	50,700			50,700		600,000		(2,339)	(2,339)	60,704	05/03/2027
90385K-AK-7	UKG INC TERM LOAN (1ST LIEN)		11/29/2023	Various		3,722,147	3,726,584	3,736,359	3,540,254	198,292	(2,748)		195,544		3,735,799		(13,652)	(13,652)	297,712	05/04/2026
90385K-AB-7	ULTIMATE SOFTWARE GROUP INC TL		12/29/2023	Various		574,261	574,976	572,995	553,414	19,226	390		19,616		573,030		1,230	1,230	2,121	05/04/2026
90932R-AJ-3	UNITED AIRLINES INC		12/01/2023	Various		4,411,433	4,413,356	4,490,332	4,349,627	150,352	(31,336)		119,016		4,468,643		(57,210)	(57,210)	34,923	04/21/2028
91335P-AJ-8	UNIVAR SOLUTIONS USA INC TERM LO		08/01/2023	Various		4,890,214	4,890,214	4,872,091	4,870,554		19,660		19,660		4,890,214				192,460	06/03/2028
914908-BB-3	UNIVISION COMMUNICATIONS INC TLB		11/15/2023	Various		978,827	992,500	989,856	960,661	28,896	335		29,232		989,892		(11,066)	(11,066)	69,493	01/31/2029
N9000D-AH-0	UPC FINANCING PARTNERSHIP		08/25/2023	Various		2,032,388	2,100,000	2,084,283	2,047,500	35,392	1,451		36,843		2,084,343		(51,955)	(51,955)	114,737	01/31/2029
90290H-AP-7	USIC HOLDINGS INC		12/15/2023	Various		(11,355)											(11,355)	(11,355)		05/12/2028
92531H-AD-9	VERSCEND HOLDING CORP TL B		12/29/2023	Various		4,838,123	4,836,873	4,837,131	4,796,291	40,940	(119)		40,820		4,837,112		1,011	1,011	25,464	08/27/2025
92537E-AC-2	VERTIV GROUP CORPORATION TL-B		12/13/2023	Various		5,086,260	5,082,794	5,102,387	4,894,324	212,393	(4,704)		207,689		5,102,013		(15,753)	(15,753)	392,474	03/02/2027
58506P-AF-8	VIANT MEDICAL HOLDINGS ITL		12/29/2023	Various		12,503	13,223	12,968			255		255		13,223		(720)	(720)	84	07/02/2025
G9368P-BE-3	VIRGIN MEDIA BRISTOL LLC		12/21/2023	Various		3,472,526	3,500,000	3,494,626	3,462,375	31,563	724		32,287		3,494,662		(22,136)	(22,136)	289,029	01/31/2029
00215N-AK-6	VM CONSOLIDATED INC TLB		12/29/2023	Various		2,109,183	2,126,694	4,042,772			(1,933,868)		(1,933,868)		2,100,096		9,087	9,087	14,448	03/24/2028
92943H-AB-5	W. R. GRACE HOLDINGS LLC TLB		12/29/2023	Various		2,443,948	2,467,545	2,459,761	2,413,685	45,223	1,026		46,249		2,459,934		(15,986)	(15,986)	60,825	09/22/2028
93369P-AF-1	WAND NEWCO 3 (AKA CALIBER) TLB1		12/06/2023	Various		(1,569)											(1,569)	(1,569)		02/05/2026
63939W-AG-8	WAYSTAR TECHNOLOGIES INC TLB		12/29/2023	Various		2,518,046	2,514,940	2,513,161	2,466,728	45,981	460		46,441		2,513,169		4,877	4,877	8,557	10/22/2026
96244U-AF-4	WHATABRANDS LLC TLB		12/29/2023	Various		3,030	6,091	6,076			15		15		6,091		(3,061)	(3,061)	64	08/03/2028
96350T-AC-4	WHITE CAP BUYER LLC INITIAL TL		12/05/2023	Various		3,562,012	3,563,434	3,573,034	3,427,749	134,291	(1,925)		132,366		3,572,802		(10,790)	(10,790)	16,012	10/19/2027
96925H-AF-9	WILLIAM MORRIS ENDEAVOR TLB-1 L		12/29/2023	Various		3,488,517	3,505,019	5,754,346			(7,203)		(7,203)		3,489,054		(537)	(537)	9,189	05/18/2025
92929L-AV-0	WMG ACQUISITION TRANCHE G TL		11/13/2023	Various		8,074,206	8,074,206	8,041,045	7,969,887	65,891	5,498		71,389		8,041,276		32,929	32,929	510,505	01/20/2028
92937J-AM-5	WP CPP HOLDINGS INITIAL TL		12/01/2023	Various		3,305,100	3,357,242	3,310,273	2,908,816	380,193	60,304		440,497		3,349,313		(44,212)	(44,212)	312,473	04/30/2025
BAS1AF-9F-8	WPG HOLDINGS LLC ITL		11/03/2023	Various		12,850,791	12,850,791	12,939,874	12,895,768	52,011	(96,989)		(44,978)		12,850,791				1,833,530	10/20/2025
25471Y-AL-6	ZOOMINFO LLC 2023 EXTENDED TL		11/22/2023	Various		(2,547)											(2,547)	(2,547)		02/28/2030
25471Y-AK-8	ZOOMINFO LLC INITIAL TL		02/28/2023	Various		7,302,627	7,298,051	7,302,737	7,263,823	39,026	(218)		38,808		7,302,631		(5)	(5)	92,035	02/02/2026
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						643,342,004	687,453,993	680,305,798	567,089,170	19,901,807	10,339,638	4,829,855	25,411,591		646,284,353		(3,899,211)	(3,899,211)	28,186,144	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
2509999997. Total - Bonds - Part 4						11,126,926,384	11,342,510,163	11,560,349,074	10,634,992,414	157,323,900	3,886,022	4,970,691	156,239,231		11,423,984,107		(300,465,477)	(300,465,477)	309,957,462	XXX
2509999998. Total - Bonds - Part 5						9,027,237,298	8,357,249,588	9,078,915,021	(8,492)	(913)	(15,846,210)	36,344	(15,883,467)		9,076,536,547		(49,337,229)	(49,337,229)	72,996,361	XXX
2509999999. Total - Bonds						20,154,163,682	19,699,759,751	20,639,264,095	10,634,983,922	157,322,987	(11,960,188)	5,007,035	140,355,763		20,500,520,654		(349,802,706)	(349,802,706)	382,953,823	XXX
S50767-05-2	HENKEL VORZUG	B	02/02/2023	BANK OF AMERICA/MERRILL LYNCH	43,771.000	3,128,816	1.00	2,616,553	3,037,382	(617,673)			(617,673)	196,844	2,616,553	(82,838)	595,101	512,263		
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	B	01/19/2023	GOLDMAN, SACHS & CO.	1,365.000	80,223	0.10	57,933	74,646	(16,262)			(16,262)	(451)	57,933	1,221	21,070	22,291		
S58433-29-3	SARTORIUS PREF AG	B	02/02/2023	BANK OF AMERICA/MERRILL LYNCH	1,829.000	899,823	1.00	639,298	721,069	(57,880)			(57,880)	(23,891)	639,298	40,702	219,823	260,525		
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	02/02/2023	BANK OF AMERICA/MERRILL LYNCH	5,506.000	801,343	1.00	662,900	684,116	(69,991)			(69,991)	48,775	662,900	(30,157)	168,599	138,443	82,994	
00165C-20-3	AMC ENTERTAINMENT HLDG PREF EQUITY		02/12/2023	BANK OF AMERICA/MERRILL LYNCH	31,119.000	79,507	1.00	43,878	43,878						43,878		35,629	35,629		
05069G-30-9	AUCT PT 2006-7B ABS		11/15/2023	Various	0.000	14	1.00										14	14		
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		12/01/2023	Various	0.000	46	1.00										46	46		
05069M-30-6	AUCTION PASS THROUGH TRUST ABS		11/22/2023	Various	0.000	10	1.00										10	10		
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS		11/28/2023	Various	0.000	14	1.00										14	14		
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		11/17/2023	Various	0.000	8	1.00										8	8		
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		11/24/2023	Various	0.000	27	1.00										27	27		
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		11/22/2023	Various	0.000	38	1.00										38	38		
74039F-30-4	PPTT 2006-A GS CLASS B ABS		11/14/2023	Various	0.000	111,198	1.00										111,198	111,198		
74039G-20-3	PPTT 2006-B BAC CLASS B ABS		11/17/2023	Various	0.000	5	1.00										5	5		
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,101,072	XXX	4,020,561	4,561,090	(761,807)			(761,807)	221,278	4,020,561	(71,072)	1,151,582	1,080,510	82,994	XXX
00085Q-40-7	AMERICAN COM BARG SER A PREF STOCK		10/30/2023	Various	41,147.000	1,285,200	25.00	905,234	1,223,131		19,656	103,110	(83,454)		1,134,211		150,989	150,989	86,246	
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						1,285,200	XXX	905,234	1,223,131		19,656	103,110	(83,454)		1,134,211		150,989	150,989	86,246	XXX
4509999997. Total - Preferred Stocks - Part 4						6,386,272	XXX	4,925,795	5,784,221	(761,807)	19,656	103,110	(845,260)	221,278	5,154,773	(71,072)	1,302,571	1,231,499	169,241	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX					5,466	(5,466)							XXX
4509999999. Total - Preferred Stocks						6,386,272	XXX	4,925,795	5,784,221	(761,807)	19,656	108,575	(850,726)	221,278	5,154,773	(71,072)	1,302,571	1,231,499	169,241	XXX
G88473-14-8	3I GROUP PLC	B	01/19/2023	GOLDMAN, SACHS & CO.	49,671.000	871,010		559,078	801,536	(313,880)			(313,880)	71,422	559,078	(31,248)	343,180	311,932	14,003	
88579Y-10-1	3M COMPANY		03/31/2023	Various	26,971.000	3,259,543		2,980,296	3,234,362	(254,067)			(254,067)		2,980,296		279,248	279,248	744	
002824-10-0	ABBOTT LABS		11/01/2023	Various	60,998.000	6,622,429		5,822,187	6,696,970	(874,784)			(874,784)		5,822,187		800,242	800,242	20,709	
00287Y-10-9	ABBVIE INC		02/14/2023	Various	70,981.000	10,682,947		7,517,488	11,471,239	(3,953,751)			(3,953,751)		7,517,488		3,165,459	3,165,459	105,052	
00404A-10-9	ACADIA HEALTHCARE CO INC		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	7,142.000	598,092		468,783	587,929	(119,146)			(119,146)		468,783		129,309	129,309		
G1151C-10-1	ACCENTURE PLC		11/01/2023	Various	19,409.000	5,441,978		4,881,320	5,179,098	(297,778)			(297,778)		4,881,320		560,658	560,658	16,325	
F00189-12-0	ACCOR S.A.	B	01/19/2023	Various	14,347.000	388,209		303,729	357,531	(88,213)			(88,213)	34,411	303,729	(28,096)	112,576	84,480		
00461U-10-5	ACLARIS THERAPEUTICS INC		01/20/2023	UNION BANK OF SWITZERLAND	18,988.000	313,633		298,088	299,061	(973)			(973)		298,088		15,545	15,545		
00507V-10-9	ACTIVISION BLIZZARD INC		10/13/2023	Various	34,226.000	2,630,599		2,040,398	2,620,000	(579,602)			(579,602)		2,040,398		590,201	590,201	1,549	
005098-10-8	ACUSHNET HOLDINGS CORP		01/23/2023	Various	23,784.000	1,094,785		925,604	1,009,869	(84,265)			(84,265)		925,604		169,181	169,181		
D0066B-18-5	ADIDAS SALOMON AG	B	01/19/2023	Various	3,221.000	482,538		371,286	438,158	(82,033)			(82,033)	15,161	371,286	(5,939)	117,191	111,252		
00724F-10-1	ADOBE INC		11/01/2023	Various	17,527.000	6,301,849		5,085,310	5,898,361	(813,052)			(813,052)		5,085,310		1,216,540	1,216,540		
00751Y-10-6	ADVANCED AUTO PARTS INC.		06/22/2023	Various	2,514.000	361,819		363,990	369,633			5,643	(5,643)		363,990		(2,171)	(2,171)	4,104	
007903-10-7	ADVANCED MICRO DEVICES INC		11/01/2023	Various	62,235.000	4,635,542		3,842,643	4,030,961	(188,318)			(188,318)		3,842,643		792,899	792,899		
SB1G5X-P1-4	AEDIFICA REIT SA	B	04/18/2023	JONES TRADING	4,983.000	423,599		401,986	403,112	7,516		1,126	6,390	(7,516)	401,986	15,442	6,171	21,613		
S64800-48-5	AEON LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	16,300.000	326,118		297,829	343,802	(56,486)			(56,486)	10,514	297,829	3,423	24,865	28,289		
00130H-10-5	AES CORP		02/14/2023	Various	13,703.000	361,363		245,124	394,098	(148,975)			(148,975)		245,124		116,239	116,239	2,273	
00827B-10-6	AFFIRM HOLDINGS INC CLASS A		02/14/2023	Various	11,442.000	140,104		110,644	110,644						110,644		29,460	29,460		
001055-10-2	AFLAC INC.		02/14/2023	MORGAN STANLEY	11,019.000	762,552		458,684	792,707	(334,023)			(334,023)		458,684		303,869	303,869	4,628	

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
SB86S2-N0-6	AGEAS NV	B	01/19/2023	Various	11,882.000	552,181		430,407	525,250	(137,009)			(137,009)	42,166	430,407	(29,326)	151,100	121,774		
00846U-10-1	AGILENT TECHNOLOGIES INC		02/14/2023	Various	11,464.000	1,753,455		1,307,607	1,715,588	(407,980)			(407,980)		1,307,607		445,848	445,848	2,579	
00848J-10-4	AGILITI INC		01/23/2023	Various	34,030.000	584,297		490,530	555,029	(64,499)			(64,499)		490,530		93,767	93,767		
00123Q-10-4	AGNC INVESTMENT REIT CORP		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	26,671.000	318,578		224,570	276,045	(51,475)			(51,475)		224,570		94,008	94,008	6,401	
008492-10-0	AGREE REALTY CORP		11/02/2023	Various	20,046.000	1,344,216		1,331,794	1,421,863	(68,190)		21,878	(90,068)		1,331,794		12,422	12,422	26,611	
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	B	01/19/2023	GOLDMAN, SACHS & CO.	192,660.000	2,150,530		1,606,339	2,142,601	(540,553)			(540,553)	4,290	1,606,339	(6,541)	550,733	544,192		
00912X-30-2	AIR LEASE CORP		01/20/2023	JEFFERIES & COMPANY, INC.	20,400.000	893,563		580,331	783,768	(203,437)			(203,437)		580,331		313,232	313,232	4,080	
009158-10-6	AIR PRODUCTS & CHEM		02/14/2023	Various	7,564.000	2,246,248		1,745,356	2,331,679	(586,322)			(586,322)		1,745,356		500,892	500,892	12,254	
009066-10-1	AIRBNB INC CLASS A		02/14/2023	Various	10,398.000	1,142,924		889,029	889,029						889,029		253,895	253,895		
00971T-10-1	AKAMAI TECHNOLOGIES		01/04/2023	MORGAN STANLEY	9,293.000	797,832		746,414	783,400	(36,986)			(36,986)		746,414		51,418	51,418		
00973Y-10-8	AKERO THERAPEUTICS INC		01/20/2023	CITIGROUP GLOBAL MARKETS	6,716.000	313,767		63,466	368,037	(304,571)			(304,571)		63,466		250,301	250,301		
011659-10-9	ALASKA AIR GROUP, INC.		01/23/2023	BNP CAPITAL MARKETS	9,504.000	474,539		372,082	408,102	(36,020)			(36,020)		372,082		102,457	102,457		
012348-10-8	ALBANY INTERNATIONAL CORP.		01/20/2023	UNION BANK OF SWITZERLAND	5,386.000	573,343		401,594	531,006	(129,412)			(129,412)		401,594		171,749	171,749	1,347	
012653-10-1	ALBEMARLE CORP		11/01/2023	Various	4,407.000	1,081,021		882,471	955,702	(65,482)		7,749	(73,231)		882,471		198,550	198,550	1,980	
H01301-12-8	ALCON INC	B	02/15/2023	Various	8,046.000	607,210		425,247	549,445	(119,908)			(119,908)	(4,289)	425,247	5,654	176,308	181,962		
015271-10-9	ALEXANDRIA REAL ESTATE		12/14/2023	Various	34,691.000	4,994,182		4,306,709	3,046,542	(161,960)			(161,960)		4,306,709		687,473	687,473	32,074	
W04008-15-2	ALFA LAVAL	B	01/19/2023	GOLDMAN, SACHS & CO.	8,051.000	250,065		193,744	232,656	(81,011)			(81,011)	42,100	193,744	(27,046)	83,367	56,321		
016255-10-1	ALIGN TECHNOLOGY INC		11/01/2023	Various	720.000	211,991		149,119	151,848	(2,729)			(2,729)		149,119		62,871	62,871		
01626P-14-8	ALIMENTATION COUCHE TARD INC	B	01/19/2023	GOLDMAN, SACHS & CO.	8,849.000	412,692		187,899	388,587	(211,400)			(211,400)	10,712	187,899	(4,228)	229,021	224,793		
G0176J-10-9	ALLEGION PLC		01/19/2023	Various	8,398.000	911,634		753,133	883,973	(130,841)			(130,841)		753,133		158,501	158,501		
01749D-10-5	ALLEGRO MICROSYSTEMS INC		01/23/2023	Various	17,076.000	571,011		353,302	512,622	(159,319)			(159,319)		353,302		217,708	217,708		
D03080-11-2	ALLIANZ SE-REG COM STK	B	01/19/2023	GOLDMAN, SACHS & CO.	4,661.000	1,095,714		734,564	999,367	(250,036)			(250,036)	(14,767)	734,564	25,952	335,198	361,150		
02005N-10-0	ALLY FINANCIAL INC		01/19/2023	GOLDMAN, SACHS & CO.	18,824.000	492,895		460,247	460,247						460,247		32,648	32,648		
020430-10-7	ALNYLAM PHARMACEUTICALS INC		02/14/2023	Various	4,647.000	1,052,058		630,871	1,104,360	(473,488)			(473,488)		630,871		421,186	421,186		
02079K-30-5	ALPHABET INC CLASS A		11/01/2023	Various	228,956.000	20,989,370		19,650,771	20,200,788	(550,017)			(550,017)		19,650,771		1,338,599	1,338,599		
02079K-10-7	ALPHABET INC CLASS C		11/01/2023	Various	140,511.000	13,823,791		11,623,026	12,467,541	(844,515)			(844,515)		11,623,026		2,200,766	2,200,766		
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		01/11/2023	Various	2,235.000	133,765		75,141	133,541	(58,401)			(58,401)		75,141		58,624	58,624	448	
02209S-10-3	ALTRIA GROUP INC.		02/14/2023	Various	63,193.000	2,920,176		2,539,290	2,888,552	(349,263)			(349,263)		2,539,290		380,887	380,887	59,401	
E04908-11-2	AMADEUS IT HOLDING CMN STK	B	01/19/2023	Various	11,098.000	651,638		520,885	575,042	(102,754)			(102,754)	48,597	520,885	(36,038)	166,791	130,753		
023135-10-6	AMAZON COM INC		02/14/2023	Various	338,508.000	32,239,098		28,359,947	28,434,672	(74,725)			(74,725)		28,359,947		3,879,150	3,879,150		
G0250X-10-7	AMCOR PLC	D	02/14/2023	Various	41,919.000	487,558		401,245	499,255	(98,010)			(98,010)		401,245		86,313	86,313		
023436-10-8	AMEDISYS INC		01/20/2023	JEFFERIES & COMPANY, INC.	6,213.000	584,696		519,034	519,034						519,034		65,662	65,662		
023586-50-6	AMERCO NON VOTING SERIES N		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	3,342.000	207,983		183,743	183,743						183,743		24,240	24,240		
025537-10-1	AMERICAN ELEC PWR INC		02/14/2023	Various	31,579.000	2,975,286		2,603,519	2,998,426	(394,907)			(394,907)		2,603,519		371,767	371,767	6,533	
025816-10-9	AMERICAN EXPRESS CO		02/14/2023	Various	21,236.000	3,412,359		2,745,728	3,137,619	(391,891)			(391,891)		2,745,728		666,631	666,631	4,051	
025932-10-4	AMERICAN FINANCIAL GROUP INC		02/14/2023	MORGAN STANLEY	2,211.000	290,707		148,093	303,526	(155,433)			(155,433)		148,093		142,614	142,614	10,237	
02665T-30-6	AMERICAN HOMES RENT REIT CLASS A		08/25/2023	Various	77,194.000	2,578,697		2,326,627	2,326,627						2,326,627		252,069	252,069	12,113	
026874-78-4	AMERICAN INTL GROUP INC		02/14/2023	MORGAN STANLEY	29,809.000	1,872,776		1,333,510	1,885,121	(551,611)			(551,611)		1,333,510		539,265	539,265		
03027X-10-0	AMERICAN TOWER CORP		02/14/2023	Various	17,994.000	3,924,505		3,621,194	3,812,209	(191,014)			(191,014)		3,621,194		303,311	303,311	28,071	
030420-10-3	AMERICAN WATER WORKS CO INC		11/01/2023	Various	4,729.000	721,624		557,202	720,794	(163,592)			(163,592)		557,202		164,422	164,422	1,545	
03064D-10-8	AMERICOLD REALTY TRUST		12/14/2023	Various	48,447.000	1,494,107		1,340,570	360,103						1,340,570		153,537	153,537	6,198	
03076C-10-6	AMERIPRISE FINL INC		02/14/2023	MORGAN STANLEY	1,174.000	414,101		141,721	365,548	(223,827)			(223,827)		141,721		272,381	272,381	1,468	
03076K-10-8	AMERIS BANCORP		01/20/2023	JEFFERIES & COMPANY, INC.	17,052.000	817,146		575,620	803,831	(228,211)			(228,211)		575,620		241,526	241,526	2,558	
03073E-10-5	AMERISOURCEBERGEN CORP		02/14/2023	Various	11,742.000	1,905,725		1,360,277	1,945,767	(585,490)			(585,490)		1,360,277		545,448	545,448	164	

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
031162-10-0	AMGEN INC		02/14/2023	Various	23,049.000	5,890,872		4,808,211	6,053,589	(1,245,379)			(1,245,379)		4,808,211		1,082,661	1,082,661	10,069	
03152W-10-9	AMICUS THERAPEUTICS INC		01/20/2023	SCOTIA CAPITAL (USA) INC.	26,608.000	344,002		253,472	324,884	(71,412)			(71,412)		253,472		90,530	90,530		
032095-10-1	AMPHENOL CORP.		02/14/2023	Various	35,324.000	2,819,828		2,032,265	2,689,569	(657,304)			(657,304)		2,032,265		787,563	787,563	7,418	
SB14NJ-71-2	AMPLIFON SPA	B	01/19/2023	Various	8,180.000	237,202		205,059	242,871	(20,336)			(20,336)	(17,477)	205,059	15,879	16,264	32,143		
F0300Q-10-3	AMUNDI SA	B	01/04/2023	MORGAN STANLEY	8,430.000	492,817		354,783	476,836	(103,065)			(103,065)	(18,988)	354,783	10,663	127,371	138,034		
032654-10-5	ANALOG DEVICES INC		11/01/2023	Various	17,138.000	2,936,456		2,576,490	2,811,146	(234,656)			(234,656)		2,576,490		359,966	359,966	359	
SB1XZS-82-2	ANGLO AMERICAN PLC CMN STK	B	02/15/2023	Various	34,695.000	1,470,784		843,028	1,350,741	(666,807)			(666,807)	159,093	843,028	(63,950)	691,707	627,757		
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	B	01/19/2023	GOLDMAN, SACHS & CO.	12,255.000	730,515		551,125	735,963	(243,392)			(243,392)	58,553	551,125	(33,148)	212,538	179,390		
03662Q-10-5	ANSYS INC		06/22/2023	Various	5,711.000	1,401,009		1,266,129	1,379,720	(113,592)			(113,592)		1,266,129		134,880	134,880		
036752-10-3	ANTHEM INC		02/14/2023	Various	9,293.000	4,534,696		3,470,020	4,767,030	(1,297,010)			(1,297,010)		3,470,020		1,064,676	1,064,676		
G0398N-12-8	ANTOFAGASTA ORD GBP0.05	B	01/19/2023	GOLDMAN, SACHS & CO.	29,448.000	628,567		366,696	547,463	(158,011)			(158,011)	(22,756)	366,696	27,449	234,422	261,871		
Q0429F-10-1	ANZ GROUP HOLDINGS LTD DEF	B	01/03/2023	MERGER	46,779.000	725,860		645,520	750,570	(93,761)			(93,761)	(11,289)	645,520	6,185	74,155	80,340		
G0403H-10-8	AON PLC CLASS A		02/14/2023	Various	7,165.000	2,223,715		1,822,164	2,150,503	(328,339)			(328,339)		1,822,164		401,551	401,551	2,869	
S62473-06-1	APA GROUP UNITS	B	01/19/2023	GOLDMAN, SACHS & CO.	33,483.000	248,003		206,453	244,322	(50,281)			(50,281)	12,412	206,453	(3,375)	44,925	41,550	5,525	
03753U-10-6	APELLIS PHARMACEUTICALS INC		01/20/2023	JEFFERIES & COMPANY, INC.	4,366.000	226,337		133,877	225,766	(91,889)			(91,889)		133,877		92,460	92,460		
03769M-10-6	APOLLO GLOBAL MANAGEMENT INC		02/14/2023	MORGAN STANLEY	18,792.000	1,304,675		873,828	1,198,742	(324,914)			(324,914)		873,828		430,847	430,847		
037833-10-0	APPLE INC.		02/14/2023	Various	593,102.000	82,920,273		70,488,804	77,061,743	(6,572,939)			(6,572,939)		70,488,804		12,431,469	12,431,469	49,575	
03820C-10-5	APPLIED INDUSTRIAL TECH INC		01/23/2023	BNP CAPITAL MARKETS	4,938.000	603,214		396,781	622,336	(225,555)			(225,555)		396,781		206,433	206,433		
038222-10-5	APPLIED MATERIALS INC		11/01/2023	Various	28,965.000	3,264,621		2,263,032	2,820,612	(557,580)			(557,580)		2,263,032		1,001,589	1,001,589	469	
038336-10-3	APTARGROUP INC		01/23/2023	Various	8,434.000	953,455		801,483	927,571	(126,088)			(126,088)		801,483		151,972	151,972		
G6095L-10-9	APTIV PLC		02/14/2023	Various	11,765.000	1,228,659		907,377	1,095,674	(188,298)			(188,298)		907,377		321,282	321,282		
03852U-10-6	ARAMARK		10/02/2023	Various	23,208.000	1,019,479		674,239	959,419	(285,214)			(285,214)		674,239		345,240	345,240		
S57692-09-7	ARCADIS NV	B	01/19/2023	GOLDMAN, SACHS & CO.	3,595.000	154,542		118,334	140,809	(35,761)			(35,761)	13,286	118,334	(8,592)	44,800	36,209		
L0302D-21-0	ARCELORMITTAL SA	B	01/19/2023	Various	15,528.000	464,327		314,356	407,263	(131,334)			(131,334)	38,427	314,356	(23,549)	173,521	149,971		
G0450A-10-5	ARCH CAPITAL GROUP		02/14/2023	Various	20,846.000	1,334,742		881,632	1,308,712	(427,080)			(427,080)		881,632		453,110	453,110		
039483-10-2	ARCHER DANIELS MIDLAND CO		02/14/2023	Various	33,516.000	2,847,833		2,123,909	3,111,961	(988,052)			(988,052)		2,123,909		723,924	723,924	660	
SBNHKY-X4-4	ARGENX	B	01/04/2023	MORGAN STANLEY	2,154.000	795,768		597,562	800,691	(278,484)			(278,484)	75,354	597,562	(57,331)	255,537	198,206		
040413-10-6	ARISTA NETWORKS INC		06/22/2023	Various	7,793.000	967,708		879,752	945,681	(65,929)			(65,929)		879,752		87,957	87,957		
S62539-83-8	ARISTOCRAT LEISURE LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	16,062.000	376,827		371,284	332,437	21,003			21,003	17,844	371,284	(7,067)	12,609	5,543		
F0392W-12-5	ARKEMA EUR10	B	06/21/2023	Various	646.000	64,401		47,515	57,830	(10,347)			(10,347)	32	47,515	726	16,160	16,886		
363576-10-9	ARTHUR J GALLAGHER & CO		02/01/2023	Various	5,367.000	1,037,747		854,281	1,011,894	(157,613)			(157,613)		854,281		183,466	183,466		
S60544-09-5	ASAHI GROUP HOLDINGS LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	12,800.000	410,625		394,573	399,585	(43,950)			(43,950)	38,938	394,573	(20,177)	36,230	16,053	5,102	
S60546-03-3	ASAHI KASEI CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	54,600.000	398,483		389,560	389,560	20,688			20,688	(20,688)	389,560	33,240	(24,316)	8,923		
G05320-10-9	ASHTEAD GROUP PLC	B	02/15/2023	Various	21,097.000	1,324,591		802,520	1,197,822	(522,614)			(522,614)	127,312	802,520	(62,140)	584,211	522,071	3,117	
SB929F-46-4	ASML HOLDING N.V.	B	02/15/2023	Various	7,814.000	4,888,049		2,667,120	4,201,434	(1,815,616)			(1,815,616)	281,302	2,667,120	(178,918)	2,399,847	2,220,929	692	
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS INC		01/23/2023	Various	15,060.000	376,512		275,380	346,380	(71,001)			(71,001)		275,380		101,132	101,132		
04621X-10-8	ASSURANT I NC		02/14/2023	MORGAN STANLEY	2,170.000	280,108		232,161	271,380	(39,219)			(39,219)		232,161		47,947	47,947		
G0585R-10-6	ASSURED GUARANTY LTD		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	13,849.000	837,354		506,905	862,239	(355,334)			(355,334)		506,905		330,449	330,449		
S09895-29-3	ASTRAZENECA PLC ORD USD0.25	B	01/19/2023	Various	22,720.000	3,190,444		2,319,880	3,065,868	(1,174,241)			(1,174,241)	428,253	2,319,880	(234,911)	1,105,475	870,564		
00206R-10-2	AT&T INC		06/22/2023	Various	245,305.000	4,751,194		4,056,830	4,516,065	(459,235)			(459,235)		4,056,830		694,364	694,364	44,621	
047726-30-2	ATLANTA BRAVES HOLDINGS INC SERIES		08/04/2023	VARIOUS	0.500			11							11		(11)	(11)		
04911A-10-7	ATLANTIC UNION BANKSHARES CORP		01/20/2023	JEFFERIES & COMPANY, INC.	16,240.000	584,393		458,782	570,674	(111,892)			(111,892)		458,782		125,611	125,611		
G0751N-10-3	ATLANTICA SUSTAINABLE INFRASTRUCTU	D	01/20/2023	RBC DOMINION SECURITIES	22,445.000	600,435		581,326	581,326						581,326		19,109	19,109		
W1R924-25-2	ATLAS COPCO CLASS A	B	01/19/2023	GOLDMAN, SACHS & CO.	44,702.000	563,050		364,319	528,127	(176,785)			(176,785)	12,978	364,319	(2,473)	201,203	198,731		
SBKX3X-G2-6	AUCKLAND INTERNATIONAL AIRPORT LTD	B	01/04/2023	MORGAN STANLEY	60,473.000	301,602		246,287	298,702	(48,212)			(48,212)	(4,203)	246,287	632	54,683	55,315		

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
SB87CV-M3-2	AURIZON HOLDINGS LTD	B	01/04/2023	MORGAN STANLEY	90,083.000	224,698		222,665	227,865	(4,259)			(4,259)	(941)	222,665	(330)	2,362	2,033		
052769-10-6	AUTODESK INCORPORATED		02/14/2023	Various	8,414.000	1,711,974		1,431,056	1,572,324	(141,269)			(141,269)		1,431,056		280,918	280,918		
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		11/01/2023	Various	13,231.000	3,027,191		2,433,843	3,160,357	(726,514)			(726,514)		2,433,843		593,348	593,348	17,019	
053332-10-2	AUTOZONE INC		02/14/2023	Various	648.000	1,564,840		1,022,434	1,598,085	(575,651)			(575,651)		1,022,434		542,406	542,406		
053484-10-1	AVALONBAY CMNTYS INC		12/14/2023	Various	36,826.000	6,337,838		5,987,076	5,344,535						5,987,076		350,761	350,761	59,367	
05352A-10-0	AVANTOR INC		06/22/2023	Various	31,227.000	730,576		631,098	658,577	(27,480)			(27,480)		631,098		99,478	99,478		
053611-10-9	AVERY DENNISON CORP		01/04/2023	MORGAN STANLEY	2,085.000	389,438		377,385	377,385						377,385		12,053	12,053		
F06106-10-2	AXA	B	01/19/2023	Various	58,353.000	1,750,052		1,236,910	1,622,633	(528,939)			(528,939)	143,217	1,236,910	(87,648)	600,790	513,142	9,510	
G0750C-10-8	AXALTA COATING SYSTEMS LTD		01/23/2023	BANK OF NEW YORK	10,113.000	276,559		231,414	257,578	(26,164)			(26,164)		231,414		45,145	45,145		
05478C-10-5	AZEK COMPANY INC CLASS A		01/23/2023	BNP CAPITAL MARKETS	13,140.000	309,994		217,956	267,005	(49,048)			(49,048)		217,956		92,038	92,038		
056525-10-8	BADGER METER INC		01/23/2023	Various	4,981.000	572,036		391,692	543,078	(151,387)			(151,387)		391,692		180,344	180,344		
S02634-94-7	BAE SYSTEMS ORD GBP0.025	B	01/19/2023	GOLDMAN, SACHS & CO.	84,157.000	879,294		530,436	866,550	(394,561)			(394,561)	58,446	530,436	(19,289)	368,147	348,858		
05722G-10-0	BAKER HUGHES CO		03/31/2023	Various	23,035.000	702,206		437,062	680,224	(243,162)			(243,162)		437,062		265,144	265,144		
058498-10-6	BALL CORP COM		11/01/2023	Various	17,264.000	906,080		862,289	882,881	(20,592)			(20,592)		862,289		43,791	43,791		
H04530-20-2	BALOISE HOLDING NAMEN	B	01/19/2023	GOLDMAN, SACHS & CO.	1,400.000	226,250		180,218	215,932	(37,407)			(37,407)	1,694	180,218	977	45,055	46,032		
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	01/19/2023	GOLDMAN, SACHS & CO.	61,274.000	202,199		105,682	183,269	(81,176)			(81,176)	3,589	105,682	(486)	97,002	96,517	133	
060505-10-4	BANK AMER CORP COM		11/01/2023	Various	290,742.000	9,935,865		8,400,980	9,629,375	(1,222,330)		6,066	(1,228,395)		8,400,980		1,534,885	1,534,885	1,463	
S60758-08-3	BANK HAPOALIM BM	B	01/19/2023	GOLDMAN, SACHS & CO.	24,430.000	230,771		203,412	219,617	(20,179)			(20,179)	3,973	203,412	5,411	21,949	27,359		
064058-10-0	BANK NEW YORK MELLON CORP		02/14/2023	Various	31,631.000	1,572,206		1,134,285	1,439,843	(305,558)			(305,558)		1,134,285		437,920	437,920	4,176	
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	01/19/2023	GOLDMAN, SACHS & CO.	6,215.000	317,623		236,456	304,294	(57,816)			(57,816)	(10,022)	236,456	8,995	72,172	81,167	4,082	
S20760-09-6	BANK OF MONTREAL	B	01/19/2023	GOLDMAN, SACHS & CO.	8,378.000	815,600		461,869	758,438	(304,007)			(304,007)	7,438	461,869	(2,515)	356,246	353,731		
06652K-10-3	BANKUNITED INC		01/23/2023	BNP CAPITAL MARKETS	16,437.000	582,279		454,269	558,365	(104,096)			(104,096)		454,269		128,010	128,010	4,109	
G08036-12-4	BARCLAYS ORD GBP0.25	B	01/19/2023	GOLDMAN, SACHS & CO.	265,574.000	583,580		377,175	506,407	(154,122)			(154,122)	24,890	377,175	(7,322)	213,727	206,405		
S20246-44-3	BARRICK GOLD CORP COM NPV	B	01/19/2023	Various	29,075.000	546,857		444,085	498,048	(67,693)			(67,693)	13,730	444,085	(11,171)	113,943	102,772		
S50865-77-3	BASF SE	B	01/19/2023	Various	21,400.000	1,179,154		830,194	1,059,508	(153,071)			(153,071)	(76,242)	830,194	65,815	283,145	348,960		
070830-10-4	BATH AND BODY WORKS INC		03/31/2023	Various	10,966.000	513,343		371,130	462,107	(90,977)			(90,977)		371,130		142,213	142,213	48	
071813-10-9	BAXTER INTL INC		02/14/2023	Various	20,630.000	979,168		1,021,145	1,051,511	(30,366)			(30,366)		1,021,145		(41,977)	(41,977)	5,983	
S50692-11-0	BAYER AG ORD NPV	B	01/19/2023	GOLDMAN, SACHS & CO.	10,461.000	631,165		485,914	539,524	(14,786)			(14,786)	(38,824)	485,914	45,479	99,772	145,250		
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	01/19/2023	Various	6,503.000	614,908		430,003	578,684	(150,122)			(150,122)	1,440	430,003	(292)	185,198	184,906		
S55019-06-1	BBVA(BILB-VIZ-ARG) EUR0.49	B	01/19/2023	Various	149,748.000	1,006,757		673,354	900,417	(221,890)			(221,890)	(5,018)	673,354	10,168	323,080	333,248	359	
075887-10-9	BECTON DICKINSON		02/14/2023	Various	4,745.000	1,173,803		947,397	1,206,654	(259,257)			(259,257)		947,397		226,406	226,406		
07831C-10-3	BELLRING BRANDS INC		01/20/2023	RBC DOMINION SECURITIES	24,664.000	648,907		509,132	632,385	(123,253)			(123,253)		509,132		139,776	139,776		
08265T-20-8	BENTLEY SYSTEMS INC CLASS B		02/14/2023	Various	16,626.000	634,752		508,589	614,497	(105,908)			(105,908)		508,589		126,163	126,163		
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		02/14/2023	Various	63,229.000	19,750,852		15,240,428	19,531,438	(4,291,010)			(4,291,010)		15,240,428		4,510,425	4,510,425		
086516-10-1	BEST BUY CO INC		02/14/2023	MORGAN STANLEY	1,683.000	148,614		106,601	134,993	(28,392)			(28,392)		106,601		42,013	42,013	1,481	
S61446-90-2	BHP BILLITON LTD COMN STOCK	B	01/19/2023	Various	79,201.000	2,627,526		1,876,581	2,450,794	(766,315)			(766,315)	192,102	1,876,581	(105,816)	856,761	750,945		
G1093E-10-8	BIG YELLOW GROUP PLC	B	03/02/2023	JONES TRADING	29,217.000	421,103		345,718	403,115	(110,969)			(110,969)	53,572	345,718	(39,590)	114,975	75,385	2,972	
090043-10-0	BILL COM HOLDINGS INC		11/01/2023	Various	1,954.000	201,991		207,432	197,544	(5,421)			(5,421)		207,432		(5,441)	(5,441)		
09073M-10-4	BIO TECHNE CORP		11/01/2023	Various	7,296.000	615,659		518,016	604,692	(86,676)			(86,676)		518,016		97,643	97,643		
09062X-10-3	BIOGEN INC		02/14/2023	Various	5,140.000	1,440,885		1,235,084	1,423,369	(188,285)			(188,285)		1,235,084		205,801	205,801		
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		02/14/2023	Various	5,205.000	599,896		397,246	538,665	(141,420)			(141,420)		397,246		202,651	202,651		
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		01/23/2023	BNP CAPITAL MARKETS	10,257.000	700,820		554,083	678,603	(124,520)			(124,520)		554,083		146,737	146,737		
09215C-10-5	BLACK KNIGHT INC		09/12/2023	Various	14,691.000	892,198		779,784	907,169	(127,386)			(127,386)		779,784		112,415	112,415		
09247X-10-1	BLACKROCK INC		02/14/2023	Various	6,453.000	4,720,898		3,518,825	4,572,789	(1,053,964)			(1,053,964)		3,518,825		1,202,073	1,202,073		
09260D-10-7	BLACKSTONE INC		02/14/2023	Various	24,130.000	2,019,316		1,733,001	1,790,205	(57,204)			(57,204)		1,733,001		286,315	286,315	4,577	
S73096-81-0	BNP PARIBAS S.A.	B	01/19/2023	GOLDMAN, SACHS & CO.	7,168.000	457,164		240,691	407,365	(161,956)			(161,956)	(4,719)	240,691	9,342	207,131	216,473	6,442	
097023-10-5	BOEING CO		11/01/2023	Various	18,505.000	3,920,136		2,348,794	3,525,017	(1,176,224)			(1,176,224)		2,348,794		1,571,342	1,571,342		
09857L-10-8	BOOKING HOLDINGS INC		02/14/2023	Various	1,436.000	3,288,348		2,301,979	2,893,942	(591,963)			(591,963)		2,301,979		986,369	986,369		

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
099724-10-6	BORG WARNER INC.		07/31/2023	Various	3,474.000	175,034		111,516	139,829	(30,745)			(30,745)		111,516		63,518	63,518		
101121-10-1	BOSTON PPTYS INC		12/14/2023	Various	51,986.000	3,556,972		3,267,313	3,496,049			242,482	(242,482)		3,267,313		289,659	289,659	95,680	
101137-10-7	BOSTON SCI ENTIFIC CORP COM		02/14/2023	Various	56,635.000	2,642,935		1,950,369	2,620,501	(670,132)			(670,132)		1,950,369		692,566	692,566		
S07980-59-2	BP PLC	B	01/19/2023	GOLDMAN, SACHS & CO.	122,608.000	721,022		356,959	700,407	(369,358)			(369,358)	25,911	356,959	(2,347)	366,409	364,063		
104674-10-6	BRADY CORPORATION		01/23/2023	Various	12,104.000	618,752		496,617	570,098	(73,482)			(73,482)		496,617		122,136	122,136	2,784	
105368-20-3	BRANDYWINE REALTY		12/14/2023	GOLDMAN, SACHS & CO.	48,206.000	230,672		224,158							224,158		6,514	6,514	19,422	
SB4YVF-56-3	BRENNTAG AG	B	01/19/2023	GOLDMAN, SACHS & CO.	1,348.000	96,862		46,395	85,916	(43,272)			(43,272)	3,751	46,395	(1,279)	51,746	50,467		
10918L-10-3	BRIGHAM MINERALS INC CLASS A		01/11/2023	VARIOUS	0.000	13											13	13		
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS I		01/23/2023	BANK OF NEW YORK	9,940.000	762,902		575,653	627,214	(51,561)			(51,561)		575,653		187,250	187,250		
110122-10-8	BRISTOL MYERS SQUIBB CO		11/01/2023	Various	102,606.000	7,397,272		5,951,117	7,382,502	(1,430,182)		1,203	(1,431,385)		5,951,117		1,446,155	1,446,155	28,792	
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	01/19/2023	Various	43,167.000	1,727,240		1,499,253	1,703,939	(438,057)			(438,057)	233,372	1,499,253	(178,247)	406,233	227,986	28,899	
11120U-10-5	BRIXMOR PROPERTY GROUP INC		12/14/2023	Various	19,882.000	461,369		426,718							426,718		34,650	34,650	5,169	
11135F-10-1	BROADCOM INC		12/06/2023	Various	15,315.000	8,920,250		6,339,349	8,563,076	(2,223,727)			(2,223,727)		6,339,349		2,580,901	2,580,901		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		01/04/2023	MORGAN STANLEY	7,930.000	1,083,729		1,063,651	1,063,651						1,063,651		20,078	20,078	5,749	
11135E-20-3	BROADSTONE NET LEASE INC		12/14/2023	GOLDMAN, SACHS & CO.	6,040.000	104,722		99,109							99,109		5,613	5,613	1,691	
SBPCPY-H2-0	BROOKFIELD ASSET MANAGEMENT VOTING	B	02/14/2023	Various	7,701.760	247,560		2,400	220,375	(229,607)			(229,607)	11,631	2,400	(105)	245,266	245,161		
S20925-99-6	BROOKFIELD ASSET MANAGEMENT, CL A	B	01/11/2023	DISTRIBUTION	0.000	30											30	30		
11271J-10-7	BROOKFIELD CORP CLASS A	B	01/19/2023	Various	38,763.000	1,272,151		1,218,147	1,218,147	12,810			12,810	(12,810)	1,218,147	15,071	38,932	54,003		
114340-10-2	BROOKS AUTOMATION INC		01/23/2023	BNP CAPITAL MARKETS	7,856.000	440,221		337,096	457,376	(120,280)			(120,280)		337,096		103,125	103,125		
115236-10-1	BROWN & BROWN		02/01/2023	Various	9,508.000	549,534		523,889	541,671	(17,782)			(17,782)		523,889		25,646	25,646		
115637-20-9	BROWN FORM AN CORP CLASS B		01/19/2023	GOLDMAN, SACHS & CO.	7,149.000	471,073		469,546	469,546						469,546		1,526	1,526	1,469	
117043-10-9	BRUNSWICK CORP.		01/23/2023	BNP CAPITAL MARKETS	10,298.000	821,783		565,111	742,280	(177,168)			(177,168)		565,111		256,672	256,672		
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	01/19/2023	GOLDMAN, SACHS & CO.	342,806.000	539,977		445,831	462,051	(55,831)			(55,831)	39,611	445,831	(22,746)	116,892	94,146	9,512	
SBKDXJ-H5-0	BUDWEISER BREWING COMPANY APAC LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	38,400.000	121,801		100,526	120,785	(19,567)			(19,567)	(692)	100,526	369	20,906	21,275		
G16968-11-0	BUNZL	B	01/19/2023	GOLDMAN, SACHS & CO.	12,842.000	464,065		346,853	426,201	(113,628)			(113,628)	34,280	346,853	(17,493)	134,705	117,212	2,676	
122017-10-6	BURLINGTON STORES INC		11/01/2023	Various	2,577.000	573,231		360,882	522,513	(161,630)			(161,630)		360,882		212,349	212,349		
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		02/01/2023	Various	8,128.000	758,974		744,200	744,200						744,200		14,775	14,775	4,958	
12685J-10-5	CABLE ONE INC		06/22/2023	Various	693.000	512,528		466,160	493,319	(27,159)			(27,159)		466,160		46,368	46,368	91	
127055-10-1	CABOT CORP.		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	8,925.000	637,685		567,250	596,547	(29,297)			(29,297)		567,250		70,435	70,435		
12740C-10-3	CADENCE BANK		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	30,176.000	750,943		714,277	744,140	(29,863)			(29,863)		714,277		36,665	36,665	5,695	
127387-10-8	CADENCE DESIGN SYSTEMS INC		02/14/2023	Various	10,312.000	1,861,018		1,426,295	1,656,520	(230,225)			(230,225)		1,426,295		434,723	434,723		
12769G-10-0	CAESARS ENTERTAINMENT INC		11/01/2023	Various	14,493.000	659,634		467,544	602,909	(135,365)			(135,365)		467,544		192,090	192,090		
E2427M-12-3	CAIXABANK SA	B	01/04/2023	MORGAN STANLEY	301,034.000	1,226,490		748,257	1,179,734	(518,410)			(518,410)	86,933	748,257	(57,950)	536,182	478,232	3,221	
13100M-50-9	CALIX INC		01/20/2023	JPMORGAN CHASE & CO.	6,654.000	373,639		233,955	455,333	(221,378)			(221,378)		233,955		139,684	139,684		
133131-10-2	CAMDEN PROP		01/04/2023	MORGAN STANLEY	5,552.000	625,946		621,158	621,158						621,158		4,788	4,788	5,219	
134429-10-9	CAMPBELL SOUP CO		01/19/2023	GOLDMAN, SACHS & CO.	8,789.000	460,401		399,372	498,776	(99,404)			(99,404)		399,372		61,029	61,029	3,252	
S21175-99-7	CANADIAN APARTMENT PROPERTIES REAL	B	01/04/2023	MORGAN STANLEY	6,696.000	217,648		210,919	210,919	(3,144)			(3,144)	3,144	210,919	(2,744)	9,473	6,729	513	
S21705-25-6	CANADIAN IMP BANK COM NPV	B	01/19/2023	GOLDMAN, SACHS & CO.	35,258.000	1,514,990		1,337,881	1,425,205	(136,339)			(136,339)	49,016	1,337,881	(42,968)	220,076	177,109	19,109	
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	B	02/14/2023	Various	9,640.000	753,864		476,043	718,224	(264,729)			(264,729)	22,548	476,043	(12,450)	290,271	277,821	1,167	
F13587-12-0	CAP GEMINI	B	01/19/2023	GOLDMAN, SACHS & CO.	5,892.000	1,097,361		804,100	980,650	(254,101)			(254,101)	77,551	804,100	(51,598)	344,859	293,261	1,508	
14040H-10-5	CAPITAL ONE FINL CORP		03/31/2023	Various	4,168.000	399,264		384,165	387,457	(3,293)			(3,293)		384,165		15,100	15,100		
14149Y-10-8	CARDINAL HEALTH INC		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	15,995.000	1,211,034		779,803	1,229,536	(449,733)			(449,733)		779,803		431,231	431,231	7,929	
141788-10-9	CARGURUS INC CLASS A		01/20/2023	CREDIT SUISSE	16,320.000	260,406		228,643	228,643						228,643		31,763	31,763		
S59229-61-7	CARL ZEISS MEDITEC AG	B	01/19/2023	GOLDMAN, SACHS & CO.	885.000	126,160		93,158	111,358	(10,187)			(10,187)	(8,013)	93,158	8,719	24,283	33,002		
142339-10-0	CARLISLE CORP.		02/01/2023	Various	1,813.000	431,910		427,233	427,233						427,233		4,677	4,677		
S41692-19-5	CARLSBERG AS CL B	B	01/19/2023	GOLDMAN, SACHS & CO.	1,168.000	166,606		123,922	154,753	(39,936)			(39,936)	9,104	123,922	(5,189)	47,873	42,683	4,097	
14316J-10-8	CARLYLE GROUP INC		02/14/2023	MORGAN STANLEY	10,047.000	354,902		287,344	299,802	(12,458)			(12,458)		287,344		67,558	67,558		

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
143130-10-2	CARMAX INC		03/31/2023	Various	5,120.000	359,725			333,414						333,414		26,310	26,310		
143658-30-0	CARNIVAL CORP		11/01/2023	Various	37,778.000	411,503			281,678	304,491	(22,812)			(22,812)	281,678		129,825	129,825		
14448C-10-4	CARRIER GLOBAL CORP		11/01/2023	Various	36,365.000	1,622,219		1,128,627	1,500,056	(371,430)			(371,430)		1,128,627		493,593	493,593	7,396	
146229-10-9	CARTER'S INC		01/23/2023	Various	10,758.000	874,928			705,772	802,654	(96,883)			(96,883)	705,772		169,157	169,157		
147448-10-4	CASELLA WASTE SYSTEMS INC-A		01/23/2023	BNP CAPITAL MARKETS	8,172.000	652,452			544,070	648,121	(104,051)			(104,051)	544,070		108,382	108,382		
147528-10-3	CASEYS GENERAL STORES, INC.		01/23/2023	BNP CAPITAL MARKETS	2,382.000	548,330			439,103	534,402	(95,299)			(95,299)	439,103		109,227	109,227		
W2084X-10-7	CASTELLUM	B	08/08/2023	JONES TRADING	47,122.000	587,116			523,455	570,963	(842)		47,508	(48,350)	842	523,455	(881)	64,541	63,660	6,682	
149123-10-1	CATERPILLAR INC		11/01/2023	Various	17,367.000	4,243,139			2,705,799	4,160,439	(1,454,639)			(1,454,639)		2,705,799		1,537,340	1,537,340	15,810	
12504L-10-9	CBRE GROUP INC		01/19/2023	GOLDMAN, SACHS & CO.	13,411.000	1,118,251			905,377	1,032,111	(126,734)			(126,734)		905,377		212,874	212,874		
S21715-73-5	CDN NAT RES COM NPV	B	01/19/2023	GOLDMAN, SACHS & CO.	14,891.000	883,624			318,821	826,344	(517,656)			(517,656)	10,134	318,821	(6,604)	571,407	564,803	7,918	
S21806-32-8	CDN NATL RAILWAYS COM NPV	B	01/19/2023	Various	14,609.000	1,770,927			1,373,100	1,734,169	(425,091)			(425,091)	64,023	1,373,100	(47,113)	444,940	397,827		
12514G-10-8	CDW CORP/DE		02/14/2023	MORGAN STANLEY	4,798.000	883,122			730,019	856,827	(126,808)			(126,808)		730,019		153,103	153,103		
150870-10-3	CELANESE CORP		01/04/2023	MORGAN STANLEY	7,233.000	789,428			653,429	739,502	(86,073)			(86,073)		653,429		135,998	135,998		
15135B-10-1	CENTENE CORP		02/14/2023	Various	24,114.000	1,863,069			1,619,370	1,977,589	(358,219)			(358,219)		1,619,370		243,700	243,700		
15189T-10-7	CENTERPOINT ENERGY INC		02/14/2023	MORGAN STANLEY	49,723.000	1,468,492			1,191,409	1,491,193	(299,783)			(299,783)		1,191,409		277,083	277,083		
15202L-10-7	CENTERSPACE		01/20/2023	GOLDMAN, SACHS & CO.	7,376.000	469,912			432,750	432,750						432,750		37,162	37,162	5,384	
J05523-10-5	CENTRAL JAPAN RAILWAY CO	B	01/19/2023	Various	4,600.000	565,256			541,720	564,955	6,767			6,767	(30,002)	541,720	39,519	(15,983)	23,536		
156504-30-0	CENTURY COMMUNITIES INC		01/20/2023	SANFORD C. BERNSTEIN & CO., LLC	13,069.000	753,626			559,908	653,581	(93,673)			(93,673)		559,908		193,718	193,718		
15677J-10-8	CERIDIAN HCM HOLDING INC		02/14/2023	Various	13,716.000	944,169			728,111	879,881	(151,770)			(151,770)		728,111		216,058	216,058		
15687V-10-9	CERTARA		01/23/2023	Various	21,877.000	405,045			290,527	351,563	(61,037)			(61,037)		290,527		114,518	114,518		
125269-10-0	CF INDUSTRIES HOLDINGS		02/01/2023	Various	4,921.000	405,506			419,269	419,269						419,269		(13,763)	(13,763)		
SBJ2L5-75-0	CGI INC	B	01/19/2023	Various	5,672.000	488,514			402,335	488,564	(105,604)			(105,604)	19,375	402,335	(15,710)	101,888	86,179		
159864-10-7	CHARLES RIVER LAB		11/01/2023	Various	1,132.000	280,962			246,663	246,663						246,663		34,299	34,299		
808513-10-5	CHARLES SCHWAB		11/01/2023	Various	49,636.000	3,989,409			3,091,438	4,132,693	(1,034,290)		6,966	(1,041,256)		3,091,438		897,971	897,971	4,583	
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		11/01/2023	Various	5,013.000	1,924,107			1,494,979	1,699,908	(204,929)			(204,929)		1,494,979		429,128	429,128		
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES	D	01/19/2023	Various	4,809.000	618,283			519,666	606,703	(87,038)			(87,038)		519,666		98,617	98,617		
16359R-10-3	CHEMED CORP		01/23/2023	BNP CAPITAL MARKETS	1,380.000	695,330			602,436	704,393	(101,957)			(101,957)		602,436		92,894	92,894		
16411R-20-8	CHENIERE ENERGY INC		02/14/2023	Various	7,802.000	1,165,384			360,030	1,169,988	(809,958)			(809,958)		360,030		805,354	805,354	2,075	
G2178K-10-0	CHEUNG KONG INFRASTRUCTURE HOLDING	B	01/19/2023	GOLDMAN, SACHS & CO.	23,500.000	131,082			118,218	122,996	(4,506)			(4,506)	(271)	118,218	15	12,849	12,864		
166764-10-0	CHEVRON CORP		02/14/2023	Various	74,578.000	13,129,224			7,888,153	13,386,005	(5,497,852)			(5,497,852)		7,888,153		5,241,071	5,241,071		
16679L-10-9	CHEWY INC CLASS A		03/31/2023	Various	6,857.000	273,554			210,647	254,258	(43,611)			(43,611)		210,647		62,907	62,907		
169656-10-5	CHIPOTLE MEXICAN GRILL		02/14/2023	Various	1,252.000	1,882,422			1,611,196	1,737,137	(125,941)			(125,941)		1,611,196		271,226	271,226		
674215-20-7	CHORD ENERGY CORP		01/20/2023	RBC DOMINION SECURITIES	5,903.000	837,480			600,042	807,589	(207,547)			(207,547)		600,042		237,437	237,437		
H1467J-10-4	CHUBB LTD		06/22/2023	Various	11,810.000	2,637,899			2,072,034	2,605,286	(533,252)			(533,252)		2,072,034		565,865	565,865	9,802	
S73804-82-5	CIE DE ST-GOBAIN EUR4	B	06/26/2023	Various	13,738.000	765,342			478,295	669,315	(196,124)			(196,124)	5,105	478,295	(1,196)	288,242	287,047		
125523-10-0	CIGNA CORPORATION		02/14/2023	Various	13,018.000	4,011,748			2,717,155	4,313,384	(1,596,229)			(1,596,229)		2,717,155		1,294,594	1,294,594		
172062-10-1	CINCINNATI FINL CORP		02/14/2023	MORGAN STANLEY	5,915.000	684,663			472,331	605,637	(133,306)			(133,306)		472,331		212,332	212,332	4,081	
17243V-10-2	CINEMARK HOLDINGS INC		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	33,980.000	365,307			294,267	294,267						294,267		71,040	71,040		
172908-10-5	CINTAS COR P COM		02/14/2023	Various	3,395.000	1,479,074			1,147,394	1,533,250	(385,856)			(385,856)		1,147,394		331,679	331,679	808	
172755-10-0	CIRRUS LOGIC INC		01/20/2023	MORGAN STANLEY	8,201.000	700,955			566,906	610,810	(43,904)			(43,904)		566,906		134,049	134,049		
17275R-10-2	CISCO SYS INC		02/14/2023	MORGAN STANLEY	133,561.000	6,364,884			5,098,653	6,362,846	(1,264,193)			(1,264,193)		5,098,653		1,266,231	1,266,231	50,753	
172967-42-4	CITIGROUP INC		02/14/2023	Various	68,911.000	3,383,415			2,861,330	3,116,845	(255,515)			(255,515)		2,861,330		522,085	522,085	8,317	
174610-10-5	CITIZENS FINANCIAL GROUP		11/01/2023	Various	28,404.000	1,182,890			880,528	1,118,265	(237,738)			(237,738)		880,528		302,363	302,363	10,598	
SBYZQ0-77-2	CK ASSET HOLDINGS LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	20,120.000	127,124			116,564	123,866	(7,550)			(7,550)	248	116,564	(475)	11,034	10,560		
G21765-10-5	CK HUTCHISON HOLDINGS LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	34,320.000	216,405			189,746	206,009	(16,676)			(16,676)	413	189,746	(773)	27,432	26,659		
184496-10-7	CLEAN HARBORS		01/20/2023	CREDIT SUISSE	4,080.000	504,704			365,338	465,610	(100,272)			(100,272)		365,338		139,366	139,366		
185123-10-6	CLEARWATER ANALYTICS HOLDINGS INC		01/23/2023	GOLDMAN, SACHS & CO.	24,490.000	462,380			299,553	459,188	(159,634)			(159,634)		299,553		162,827	162,827		

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
185899-10-1	CLEVELAND CLIFFS INC		06/22/2023	Various	23,037.000	469,368		339,796	371,126	(31,330)			(31,330)		339,796		129,572	129,572		
189054-10-9	CLOROX CO		11/01/2023	Various	6,376.000	908,007		785,132	894,744	(109,612)			(109,612)		785,132		122,876	122,876	4,767	
18915M-10-7	CLOUDFLARE INC CLASS A		02/14/2023	Various	11,836.000	609,264		533,554	535,106	(1,552)			(1,552)		533,554		75,711	75,711		
Y1660Q-10-4	CLP HOLDINGS LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	37,500.000	275,946		273,624	273,624	828			828	(828)	273,624	262	2,060	2,322		
12572Q-10-5	CME GROUP INC.		02/14/2023	Various	11,718.000	2,091,476		1,879,153	1,970,499	(91,346)			(91,346)		1,879,153		212,323	212,323	52,731	
125896-10-0	CMS ENERGY CORP		02/01/2023	Various	6,602.000	423,388		386,547	418,105	(31,558)			(31,558)		386,547		36,841	36,841		
SBDSV2-V0-9	CNH INDUSTRIAL N.V. NV	B	02/15/2023	Various	36,222.000	601,330		412,689	578,516	(220,413)			(220,413)	54,586	412,689	(31,560)	220,201	188,641		
191216-10-0	COCA COLA CO.		02/14/2023	Various	161,139.000	2,682,750		8,476,809	10,250,052	(1,773,243)			(1,773,243)		8,476,809		1,137,600	1,137,600		
G25839-10-4	COCA-COLA EUROPACIFIC PARTNERS PLC	D	01/04/2023	MORGAN STANLEY	10,053.000	559,487		424,538	556,132	(131,594)			(131,594)		424,538		134,949	134,949		
S41779-88-5	COFINIMMO	B	03/02/2023	JONES TRADING	4,533.000	411,278		376,576	404,927	(10,406)			(10,406)	(17,946)	376,576	19,911	14,791	34,702		
192422-10-3	COGNEX CORP		02/14/2023	Various	13,184.000	674,419		546,477	621,098	(74,621)			(74,621)		546,477		127,942	127,942		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		03/31/2023	Various	17,849.000	1,118,811		998,117	1,020,784	(22,667)			(22,667)		998,117		120,694	120,694		
19260Q-10-7	COINBASE GLOBAL INC CLASS A		06/22/2023	Various	8,339.000	314,438		295,117	295,117						295,117		19,321	19,321		
Q26203-40-8	COLES GROUP LTD	B	01/19/2023	Various	61,462.000	707,926		649,264	696,897	(88,365)			(88,365)	40,732	649,264	(29,296)	87,957	58,661		
194162-10-3	COLGATE PALMOLIVE CO		02/01/2023	Various	21,608.000	1,720,714		1,517,962	1,702,494	(184,532)			(184,532)		1,517,962		202,752	202,752		
20030N-10-1	COMCAST CORP NEW CL A		11/01/2023	Various	164,221.000	6,259,988		5,259,478	5,742,808	(483,331)			(483,331)		5,259,478		1,000,511	1,000,511	45,137	
200340-10-7	COMERICA INC		01/19/2023	GOLDMAN, SACHS & CO.	9,682.000	676,127		352,812	647,242	(294,430)			(294,430)		352,812		323,315	323,315	6,584	
200525-10-3	COMMERCE BANCSHARES, INC.		01/23/2023	BNP CAPITAL MARKETS	6,403.000	422,503		400,098	435,852	(35,754)			(35,754)		400,098		22,405	22,405		
SB90LK-T4-1	COMMERZBANK AG	B	01/19/2023	GOLDMAN, SACHS & CO.	28,616.000	295,112		186,945	269,855	(83,358)			(83,358)	448	186,945	3,717	104,449	108,167		
S62150-35-4	COMMONWEALTH BANK OF AUSTRALIA	B	01/19/2023	Various	23,450.000	1,658,063		1,343,861	1,631,609	(350,369)			(350,369)	62,621	1,343,861	(48,057)	362,259	314,202		
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	B	02/15/2023	Various	14,097.000	2,085,430		1,161,899	1,826,881	(646,653)			(646,653)	(18,330)	1,161,899	22,977	900,554	923,532		
SBD6K4-57-9	COMPASS GROUP PLC	B	11/02/2023	GOLDMAN, SACHS & CO.	54,373.000	1,278,473		971,272	1,254,147	(400,938)			(400,938)	118,064	971,272	(60,523)	367,723	307,200	14,365	
205887-10-2	CONAGRA BRANDS INC		01/19/2023	GOLDMAN, SACHS & CO.	23,696.000	906,707		753,533	917,035	(163,502)			(163,502)		753,533		153,174	153,174		
20825C-10-4	CONOCOPHILLIPS		03/31/2023	Various	57,280.000	6,548,248		3,862,556	6,759,040	(2,896,484)			(2,896,484)		3,862,556		2,685,691	2,685,691	48,991	
209115-10-4	CONSOLIDATED EDISON INC		02/14/2023	Various	27,393.000	2,577,014		2,088,161	2,610,827	(522,666)			(522,666)		2,088,161		488,852	488,852	1,212	
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		02/14/2023	Various	7,072.000	1,628,603		1,434,394	1,638,936	(204,542)			(204,542)		1,434,394		194,209	194,209	1,255	
21037T-10-9	CONSTELLATION ENERGY CORP		02/14/2023	Various	9,760.000	825,531		451,458	841,410	(389,951)			(389,951)		451,458		374,073	374,073		
216648-40-2	COOPER COMPANIES INC		02/01/2023	Various	2,809.000	962,061		741,295	928,852	(187,557)			(187,557)		741,295		220,766	220,766	5	
219350-10-5	CORNING IN C COM		11/01/2023	Various	31,198.000	1,074,717		853,452	996,464	(143,012)			(143,012)		853,452		221,265	221,265	714	
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		12/14/2023	Various	20,733.000	491,326		491,579							491,579		(253)	(253)	11,075	
22052L-10-4	CORTEVA INC		02/14/2023	Various	40,144.000	2,432,485		1,575,649	2,359,664	(784,015)			(784,015)		1,575,649		856,836	856,836		
22160N-10-9	COSTAR GROUP INC		02/14/2023	Various	18,151.000	1,396,369		1,017,390	1,402,709	(385,319)			(385,319)		1,017,390		378,978	378,978		
22160K-10-5	COSTCO WHS L CORP NEW COM		02/14/2023	MORGAN STANLEY	15,633.000	7,639,911		6,306,156	7,136,465	(830,309)			(830,309)		6,306,156		1,333,755	1,333,755	9,698	
127097-10-3	COTERRA ENERGY INC		01/04/2023	MORGAN STANLEY	25,921.000	621,442		636,879	636,879						636,879		(15,437)	(15,437)		
22266L-10-6	COUPA SOFTWARE INC		03/01/2023	Various	4,836.000	381,552		233,772	382,866	(149,094)			(149,094)		233,772		147,780	147,780		
222795-50-2	COUSINS PROPERTIES REIT INC		08/08/2023	Various	56,072.000	1,374,944		1,254,235	1,418,061	(108,780)		55,046	(163,825)		1,254,235		120,708	120,708	35,826	
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	B	01/19/2023	Various	86,980.000	963,539		710,022	912,605	(278,472)			(278,472)	75,888	710,022	(55,377)	308,893	253,517	9,846	
S41822-49-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	B	01/19/2023	GOLDMAN, SACHS & CO.	6,203.000	276,360		175,932	245,012	(96,793)			(96,793)	27,713	175,932	(13,008)	113,436	100,428		
22663K-10-7	CRINETICS PHARMACEUTICALS INC		01/20/2023	JEFFERIES & COMPANY, INC.	18,210.000	356,809		327,907	333,243	(5,336)			(5,336)		327,907		28,903	28,903		
G25536-15-5	CRODA INTERNATIONAL PLC	B	02/15/2023	Various	3,806.000	326,621		273,867	302,347	(42,577)			(42,577)	14,097	273,867	(2,799)	55,553	52,754		
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		02/14/2023	Various	7,293.000	767,843		767,880	767,880						767,880		(37)	(37)		
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		02/14/2023	Various	17,045.000	2,414,572		2,246,599	2,311,984	(65,385)			(65,385)		2,246,599		167,973	167,973		
228368-10-6	CROWN HOLDINGS INC		02/14/2023	MORGAN STANLEY	3,970.000	340,201		321,689	326,374	(4,685)			(4,685)		321,689		18,512	18,512		
Q3018U-10-9	CSL LIMITED COMMON STOCK	B	01/19/2023	GOLDMAN, SACHS & CO.	8,469.000	1,752,180		1,551,975	1,652,678	(184,660)			(184,660)	83,956	1,551,975	(25,373)	225,578	200,205		
126408-10-3	CSX CORP		02/14/2023	Various	66,708.000	2,098,005		1,693,920	2,066,614	(372,694)			(372,694)		1,693,920		404,085	404,085		
229663-10-9	CUBESMART		08/17/2023	Various	140,419.000	6,216,788		5,645,784	5,651,865	(6,080)			(6,080)		5,645,784		571,004	571,004	68,805	
229899-10-9	CULLEN FROST BANKERS, INC.		01/23/2023	BNP CAPITAL MARKETS	4,225.000	572,207		468,414	564,883	(96,468)			(96,468)		468,414		103,793	103,793		
231021-10-6	CUMMINS IN C COM		02/14/2023	Various	5,703.000	1,388,161		1,078,785	1,381,780	(302,995)			(302,995)		1,078,785		309,375	309,375		

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
G2717B-10-8	CUSHMAN AND WAKEFIELD PLC		01/23/2023	Various	45,890.000	650,102		511,405	571,789	(60,385)			(60,385)		511,405		138,697	138,697		
126650-10-0	CVS HEALTH CORPORATION		02/14/2023	Various	40,013.000	3,587,762		3,259,275	3,728,811	(469,537)			(469,537)		3,259,275		328,487	328,487	14,449	
23282W-60-5	CYTOKINETICS INC		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	7,699.000	319,131		301,259	352,768	(51,509)			(51,509)		301,259		17,872	17,872		
23331A-10-9	D R HORTON INC COM		02/14/2023	Various	14,417.000	1,380,288		891,667	1,285,131	(393,465)			(393,465)		891,667		488,621	488,621	1,879	
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC	B	01/19/2023	GOLDMAN, SACHS & CO.	24,100.000	548,885		381,617	546,860	(275,506)			(275,506)	110,263	381,617	(55,241)	222,508	167,268		
SB0J7D-91-9	DAIICHI SANKYO LTD	B	01/19/2023	Various	34,400.000	1,088,461		759,563	1,108,037	(508,098)			(508,098)	159,624	759,563	(82,588)	411,486	328,897		
J10038-11-5	DAIKIN INDUSTRIES JPY50	B	01/19/2023	GOLDMAN, SACHS & CO.	5,800.000	963,065		887,946	887,946	(179,037)			(179,037)	179,037	887,946	(128,534)	203,653	75,119		
SBP6VL-04-0	DAIMLER TRUCK AG	B	01/19/2023	GOLDMAN, SACHS & CO.	16,822.000	530,065		384,800	519,657	(153,847)			(153,847)	18,990	384,800	(8,035)	153,300	145,265		
D1668R-12-3	DAIMLERCHRYSLER	B	01/19/2023	Various	16,116.000	1,132,760		634,804	1,056,067	(426,516)			(426,516)	5,253	634,804	2,996	494,959	497,956		
235851-10-2	DANAHER CO RP COM		11/01/2023	Various	25,565.000	6,601,266		5,984,876	6,785,927	(794,803)		6,125	(800,927)		5,984,876		616,390	616,390	6,758	
K22272-11-4	DANSKE BANK	B	01/19/2023	GOLDMAN, SACHS & CO.	28,814.000	586,525		336,234	567,774	(266,631)			(266,631)	35,092	336,234	(15,573)	265,863	250,291		
237194-10-5	DARDEN RESTAURANTS INC		02/14/2023	Various	4,850.000	710,818		447,344	670,901	(223,556)			(223,556)		447,344		263,474	263,474	5,869	
F24571-45-1	DASSAULT SYSTEMES	B	01/19/2023	GOLDMAN, SACHS & CO.	6,993.000	263,777		249,982	249,982	6,254			6,254	(6,254)	249,982	10,234	3,561	13,795		
23804L-10-3	DATADOG INC CLASS A		11/01/2023	Various	10,929.000	793,934		805,023	796,005						805,023		(11,089)	(11,089)		
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		02/14/2023	Various	3,254.000	271,239		242,976	242,976						242,976		28,263	28,263		
S61752-03-6	DBS GROUP HOLDINGS LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	70,800.000	1,854,755		1,478,084	1,790,587	(280,364)			(280,364)	(32,140)	1,478,084	53,383	323,289	376,671		
243537-10-7	DECKERS OUTDOOR CORP		01/20/2023	Various	1,335.000	549,524		279,914	532,879	(252,965)			(252,965)		279,914		269,610	269,610		
244199-10-5	DEERE & CO.		02/14/2023	Various	9,154.000	3,781,923		2,508,997	3,924,869	(1,415,872)			(1,415,872)		2,508,997		1,272,926	1,272,926	10,985	
24477E-10-3	DEFINITIVE HEALTHCARE CORP CLASS A		01/23/2023	CREDIT SUISSE	26,427.000	305,198		288,685	290,433	(1,748)			(1,748)		288,685		16,513	16,513		
SBZCNB-42-5	DELIVERY HERO	B	01/19/2023	GOLDMAN, SACHS & CO.	5,718.000	309,456		212,526	273,271	(49,863)			(49,863)	(10,882)	212,526	12,112	84,818	96,930		
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		11/01/2023	Various	10,475.000	456,097		356,849	421,305	(64,455)			(64,455)		356,849		99,248	99,248	4,392	
24869P-10-4	DENNYS CORP		01/20/2023	GOLDMAN, SACHS & CO.	33,717.000	411,486		293,929	310,534	(16,604)			(16,604)		293,929		117,557	117,557		
24906P-10-9	DENTSPLY SIRONA INC		02/14/2023	Various	15,438.000	540,651		461,280	491,546	(30,266)			(30,266)		461,280		79,371	79,371	1,930	
J1207N-10-8	DENTSU GROUP INC	B	01/19/2023	GOLDMAN, SACHS & CO.	12,000.000	389,166		340,737	376,975	(39,258)			(39,258)	3,020	340,737	9,632	38,797	48,429	6,903	
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	B	01/19/2023	GOLDMAN, SACHS & CO.	53,970.000	686,905		404,257	609,863	(229,013)			(229,013)	23,406	404,257	(7,496)	290,143	282,648		
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	B	01/19/2023	Various	6,917.000	1,192,066		983,488	1,191,481	(257,720)			(257,720)	49,726	983,488	(47,017)	255,595	208,578		
S52874-88-0	DEUTSCHE LUFTHANSA AG	B	01/19/2023	GOLDMAN, SACHS & CO.	53,162.000	538,234		308,210	440,564	(114,809)			(114,809)	(17,544)	308,210	17,565	212,459	230,024		
S46178-59-6	DEUTSCHE POST AG COM STK	B	01/04/2023	MORGAN STANLEY	28,165.000	1,090,153		858,520	1,057,479	(152,497)			(152,497)	(46,462)	858,520	29,725	201,909	231,633		
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	01/19/2023	Various	79,705.000	1,658,650		1,305,621	1,585,444	(373,516)			(373,516)	93,692	1,305,621	(77,776)	430,806	353,030		
D2046U-17-6	DEUTSCHE WOHNEN	B	01/19/2023	GOLDMAN, SACHS & CO.	8,070.000	195,795		154,202	171,264	(33,221)			(33,221)	16,160	154,202	(11,196)	52,789	41,593		
25179M-10-3	DEVON ENERGY CORP.		02/14/2023	Various	23,690.000	1,447,849		994,506	1,457,172	(462,666)			(462,666)		994,506		453,343	453,343		
252131-10-7	DEXCOM INC		11/01/2023	Various	15,088.000	1,704,538		1,179,332	1,708,565	(529,233)			(529,233)		1,179,332		525,206	525,206		
Q3190P-10-0	DEXUS PROPERTY GROUP	B	01/19/2023	GOLDMAN, SACHS & CO.	34,348.000	191,589		170,489	180,521	(18,485)			(18,485)	8,452	170,489	(2,082)	23,182	21,100	5,369	
G42089-11-3	DIAGEO	B	01/19/2023	Various	49,058.000	2,224,684		1,911,388	2,153,934	(499,084)			(499,084)	256,538	1,911,388	(171,651)	484,946	313,295		
25278X-10-9	DIAMONDBACK ENERGY INC		02/14/2023	MORGAN STANLEY	3,456.000	517,922		103,334	472,712	(369,377)			(369,377)		103,334		414,587	414,587		
253868-10-3	DIGITAL REALTY TRUST INC		12/14/2023	Various	48,387.000	5,229,557		4,749,703	4,851,764	(96,418)		5,644	(102,062)		4,749,703		479,854	479,854	64,159	
254709-10-8	DISCOVER FINL SVCS		11/01/2023	Various	12,498.000	1,376,094		996,212	1,222,679	(224,344)		2,124	(226,468)		996,212		379,883	379,883	990	
25470M-10-9	DISH NETWORK CORP		06/22/2023	Various	6,771.000	94,893		93,643	95,065	(1,422)			(1,422)		93,643		1,250	1,250		
254687-10-6	DISNEY WALT CO		06/22/2023	Various	70,730.000	7,170,844		6,145,022	6,145,022						6,145,022		1,025,822	1,025,822		
G28923-10-3	DIVERSEY HOLDINGS LTD		01/23/2023	Various	31,989.000	175,338		136,273	136,273						136,273		39,065	39,065		
R1R15X-10-0	DNB BANK	B	01/19/2023	GOLDMAN, SACHS & CO.	47,250.000	875,600		749,470	932,673	(262,191)			(262,191)	78,988	749,470	(57,682)	183,811	126,130		
256163-10-6	DOCUSIGN INC		11/01/2023	Various	12,024.000	684,709		572,414	666,370	(91,236)		2,720	(93,956)		572,414		112,295	112,295		
256677-10-5	DOLLAR GENERAL CORP		02/14/2023	Various	6,734.000	1,548,182		1,256,738	1,658,248	(401,509)			(401,509)		1,256,738		291,443	291,443	3,704	
256746-10-8	DOLLAR TREE INC		02/14/2023	Various	11,080.000	1,612,199		1,148,157	1,567,155	(418,998)			(418,998)		1,148,157		464,042	464,042		
SB4TP9-G2-2	DOLLARAMA INC	B	01/04/2023	MORGAN STANLEY	18,022.000	1,066,198		764,894	1,053,295	(362,299)			(362,299)	73,899	764,894	(51,303)	352,607	301,304		
25746U-10-9	DOMINION ENERGY INC		06/22/2023	Various	36,988.000	2,293,264		2,233,646	2,268,104	(33,450)		1,009	(34,459)		2,233,646		59,619	59,619	915	
SB07SF-G7-6	DOMINOS PIZZA ENTERPRISES LTD	B	01/04/2023	MORGAN STANLEY	1,989.000	91,622		85,808	89,361	(3,184)			(3,184)	(369)	85,808	(127)	5,941	5,814		

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
25809K-10-5	DOORDASH INC CLASS A		02/14/2023	Various	7,189.000	422,866		351,758							351,758		71,108	71,108		
25862V-10-5	DOUBLEVERIFY HOLDINGS INC		01/20/2023	JEFFERIES & COMPANY, INC.	18,391.000	426,454		400,732	403,866	(3,135)			(3,135)		400,732		25,722	25,722		
25960R-10-5	DOUGLAS DYNAMICS INC		01/23/2023	Various	8,463.000	328,418		237,133	306,022	(68,889)			(68,889)		237,133		91,285	91,285		
25960P-10-9	DOUGLAS EMMETT INC		01/20/2023	UNION BANK OF SWITZERLAND	29,586.000	449,448		463,908	463,908						463,908		(14,460)	(14,460)	5,621	
260003-10-8	DOVER CORP COM		02/14/2023	Various	9,564.000	1,428,509		1,062,337	1,295,061	(232,724)			(232,724)		1,062,337		366,172	366,172		
260557-10-3	DOW INC		02/14/2023	Various	16,669.000	980,635		666,759	839,951	(173,192)			(173,192)		666,759		313,876	313,876		
26210V-10-2	DRIVEN BRANDS HOLDINGS INC		01/23/2023	BANK OF NEW YORK	23,711.000	658,380		619,067	647,547	(28,481)			(28,481)		619,067		39,313	39,313		
26210C-10-4	DROPBOX INC CLASS A		02/14/2023	MORGAN STANLEY	9,043.000	216,982		187,371	202,382	(15,011)			(15,011)		187,371		29,611	29,611		
K3013J-15-4	DSV DE SAMMENSLUT VOGN	B	01/19/2023	Various	2,329.000	379,329		256,670	366,505	(128,440)			(128,440)	18,606	256,670	(9,683)	132,342	122,659		
23345M-10-7	DT MIDSTREAM INC		02/14/2023	Various	3,081.000	167,869		115,664	170,256	(54,592)			(54,592)		115,664		52,205	52,205	1,972	
233331-10-7	DTE ENERGY CO		02/14/2023	Various	7,163.000	810,942		745,378	841,867	(96,489)			(96,489)		745,378		65,564	65,564	6,823	
26441C-20-4	DUKE ENERGY HLDG CORP		02/14/2023	Various	4,310.000	428,684		371,637	443,887	(72,250)			(72,250)		371,637		57,048	57,048		
26614N-10-2	DUPONT DE NEMOURS INC		02/14/2023	Various	15,897.000	1,196,254		769,621	1,091,011	(321,390)			(321,390)		769,621		426,633	426,633		
268150-10-9	DYNATRACE INC		01/04/2023	MORGAN STANLEY	9,023.000	348,144		331,415	345,581	(14,166)			(14,166)		331,415		16,730	16,730		
D24914-13-3	E.ON AG OMN STK	B	01/19/2023	GOLDMAN, SACHS & CO.	17,835.000	190,534		137,959	177,667	(48,937)			(48,937)	9,229	137,959	(4,575)	57,149	52,575		
N3114C-80-8	EADS(EURO AERO DEF EUR1	B	01/19/2023	Various	8,477.000	1,057,247		644,315	1,004,406	(459,769)			(459,769)	99,678	644,315	(52,471)	465,402	412,931		
27579R-10-4	EAST WEST BANCORP INC		02/14/2023	MORGAN STANLEY	1,348.000	104,892		44,134	88,833	(44,700)			(44,700)		44,134		60,759	60,759	647	
277276-10-1	EASTGROUP PROPERTY		01/23/2023	BNP CAPITAL MARKETS	4,421.000	738,817		599,641	654,573	(54,932)			(54,932)		599,641		139,176	139,176	5,526	
277432-10-0	EASTMAN CH EM CO COM		11/01/2023	Various	1,596.000	142,634		110,278	129,978	(19,701)			(19,701)		110,278		32,356	32,356	1,299	
G29183-10-3	EATON CORP PLC		11/01/2023	Various	13,024.000	2,113,747		1,596,883	2,044,117	(447,234)			(447,234)		1,596,883		516,864	516,864	325	
278642-10-3	EBAY INC		02/14/2023	MORGAN STANLEY	29,462.000	1,306,130		1,064,474	1,221,789	(157,315)			(157,315)		1,064,474		241,656	241,656		
278865-10-0	ECOLAB INC		02/14/2023	Various	4,866.000	765,638		667,658	708,295	(40,637)			(40,637)		667,658		97,980	97,980	2,579	
281020-10-7	EDISON INTL		11/01/2023	Various	9,828.000	666,962		588,108	625,257	(37,150)			(37,150)		588,108		78,854	78,854	7,248	
28176E-10-8	EDWARDS LIFESCIENCES CORP		11/01/2023	Various	18,340.000	1,411,487		1,216,751	1,368,347	(147,727)		3,870	(151,596)		1,216,751		194,736	194,736		
S63072-00-3	EISAI LTD	B	01/19/2023	Various	9,700.000	612,106		408,763	639,879	(325,024)			(325,024)	93,908	408,763	(44,177)	247,519	203,343		
285512-10-9	ELECTRONIC ARTS INC		02/14/2023	Various	9,533.000	1,158,970		1,091,855	1,164,742	(72,887)			(72,887)		1,091,855		67,116	67,116		
532457-10-8	ELI LILLY & CO		02/14/2023	Various	33,353.000	11,655,549		7,560,036	12,201,862	(4,641,826)			(4,641,826)		7,560,036		4,095,514	4,095,514	17,203	
SBMDTR-73-1	EMBRACER GROUP	B	01/19/2023	GOLDMAN, SACHS & CO.	23,124.000	100,251		103,850	104,951	1,746			1,746	(2,847)	103,850	4,659	(8,258)	(3,599)		
291011-10-4	EMERSON ELEC CO		02/14/2023	Various	27,614.000	2,454,049		1,978,122	2,652,601	(674,479)			(674,479)		1,978,122		475,927	475,927		
S24661-49-8	ENBRIDGE INC	B	01/19/2023	Various	31,037.000	1,246,853		989,398	1,212,206	(250,308)			(250,308)	27,500	989,398	(21,804)	279,260	257,456		
29261A-10-0	ENCOMPASS HEALTH CORP		01/23/2023	BNP CAPITAL MARKETS	14,635.000	921,633		652,289	875,319	(223,030)			(223,030)		652,289		269,344	269,344	2,195	
T3679P-11-5	ENEL SPA OMN STK PAR EUR1	B	01/19/2023	GOLDMAN, SACHS & CO.	98,895.000	605,785		409,232	530,895	(159,162)			(159,162)	37,498	409,232	(20,932)	217,486	196,554		
S71450-56-3	ENI SPA	B	01/19/2023	Various	128,088.000	1,898,591		1,167,823	1,816,221	(813,312)			(813,312)	164,913	1,167,823	(94,655)	825,423	730,768		
29355A-10-7	ENPHASE ENERGY INC		11/01/2023	Various	5,944.000	1,320,752		795,218	1,574,922	(776,858)		2,846	(779,704)		795,218		525,534	525,534		
29362U-10-4	ENTEGRIS INC		02/14/2023	MORGAN STANLEY	2,966.000	252,505		224,052							224,052		28,453	28,453	297	
29364G-10-3	ENTERGY CORP		02/14/2023	MORGAN STANLEY	15,876.000	1,726,882		1,579,755	1,786,050	(206,295)			(206,295)		1,579,755		147,127	147,127	2,338	
29404K-10-6	ENVESTNET INC		01/23/2023	BNP CAPITAL MARKETS	9,048.000	600,209		402,137	558,262	(156,125)			(156,125)		402,137		198,072	198,072		
29415F-10-4	ENVISTA HOLDINGS CORP		01/23/2023	Various	14,772.000	552,933		422,492	497,373	(74,881)			(74,881)		422,492		130,441	130,441		
26875P-10-1	EOG RESOUR CES INC COM		02/14/2023	Various	13,506.000	1,738,825		1,199,738	1,749,297	(549,559)			(549,559)		1,199,738		539,087	539,087	8,448	
29414B-10-4	EPAM SYSTEMS INC		06/22/2023	Various	1,454.000	504,845		404,735	476,534	(71,799)			(71,799)		404,735		100,110	100,110		
W25918-12-4	EPIROC CLASS A	B	01/19/2023	Various	39,947.000	780,502		505,598	727,860	(379,306)			(379,306)	157,043	505,598	(85,429)	360,334	274,905		
26884U-10-9	EPR PROPERTIES		12/14/2023	Various	4,036.000	189,559		176,895							176,895		12,663	12,663	3,875	
W3R27C-10-2	EQT	B	01/19/2023	GOLDMAN, SACHS & CO.	11,800.000	255,958		232,970	249,828	(22,288)			(22,288)	5,430	232,970	(1,286)	24,275	22,989		
26884L-10-9	EQT CORPORATION		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	8,286.000	262,039		280,315	280,315						280,315		(18,277)	(18,277)		
294429-10-5	EQUIFAX IN C COM		02/14/2023	MORGAN STANLEY	4,228.000	873,290		774,198	821,754	(47,557)			(47,557)		774,198		99,093	99,093		
29444U-70-0	EQUINIX REIT INC		12/14/2023	Various	9,860.000	7,099,070		6,406,905	6,053,787	(122,256)			(122,256)		6,406,905		692,165	692,165	15,877	
R8413J-10-3	EQUINOR ASA	B	01/04/2023	MORGAN STANLEY	7,929.000	250,608		207,148	283,161	(125,158)			(125,158)	49,144	207,148	(33,999)	77,459	43,460		

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
29452E-10-1	EQUITABLE HOLDINGS INC		02/14/2023	MORGAN STANLEY	6,962.000	228,871		122,460	199,809	(77,349)			(77,349)		122,460		106,411	106,411		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		08/25/2023	Various	21,762.000	1,502,971		1,367,524	1,405,825	(38,301)			(38,301)		1,367,524		135,447	135,447	15,323	
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		12/14/2023	Various	127,639.000	7,885,517		7,485,447	6,500,974						7,485,447		400,070	400,070	94,253	
29530P-10-2	ERIE IDEMNITY CO CL A		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	578.000	140,962		111,392	143,760	(32,368)			(32,368)		111,392		29,570	29,570	688	
S52898-37-6	ERSTE GROUP BANK	B	01/19/2023	Various	10,243.000	360,466		227,182	326,862	(125,649)			(125,649)	25,969	227,182	(13,715)	146,998	133,283		
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	27,759.000	670,034		473,490	651,504	(178,014)			(178,014)		473,490		196,544	196,544	7,634	
297178-10-5	ESSEX PROPERTY		12/14/2023	Various	8,110.000	1,794,829		1,834,499	799,362	(16,597)			(16,597)		1,834,499		(39,670)	(39,670)	16,806	
F31668-10-0	ESSILORLUXOTTICA SA	B	01/19/2023	Various	5,496.000	1,012,581		726,766	992,460	(355,270)			(355,270)	89,576	726,766	(57,392)	343,206	285,814	1,487	
SBF1K7-P7-9	ESSITY CLASS B	B	01/19/2023	GOLDMAN, SACHS & CO.	22,031.000	613,408		425,221	577,866	(310,720)			(310,720)	158,075	425,221	(78,155)	266,343	188,188		
518439-10-4	ESTEE LAUDER COS.		11/01/2023	Various	5,804.000	1,448,790		1,209,096	1,440,030	(212,669)		18,266	(230,935)		1,209,096		239,695	239,695	507	
29786A-10-6	ETSY INC		11/01/2023	Various	8,046.000	983,949		740,291	963,750	(218,208)		5,251	(223,458)		740,291		243,658	243,658		
N31068-19-5	EUROCOMMERCIAL PROPERTIES NV	B	12/21/2023	Various	14,854.000	361,221		346,907	342,574	5,371		10,492	(5,121)	(5,371)	346,907	11,511	2,804	14,314	12,154	
L31839-13-4	EUROFINS SCIENTIFIC	B	01/04/2023	MORGAN STANLEY	1,699.000	122,021		109,037	121,597	(18,188)			(18,188)	5,628	109,037	(5,073)	18,057	12,984		
29977A-10-5	EVERCORE PARTNETS INC C-A		01/23/2023	Various	5,793.000	718,420		476,474	631,900	(155,426)			(155,426)		476,474		241,945	241,945		
G3223R-10-8	EVEREST RE GROUP LTD		03/31/2023	Various	441.000	167,424		81,835	146,090	(64,255)			(64,255)		81,835		85,589	85,589		
30040W-10-8	EVERSOURCE ENERGY		11/01/2023	Various	10,816.000	833,412		810,181	906,813	(96,633)			(96,633)		810,181		23,231	23,231	1,739	
W3287P-11-5	EVOLUTION GAMING GROUP	B	01/04/2023	MORGAN STANLEY	3,448.000	358,013		275,529	336,014	(84,612)			(84,612)	24,128	275,529	(21,603)	104,086	82,483		
30063P-10-5	EXACT SCIENCES CORP		02/14/2023	Various	11,387.000	752,470		431,693	477,970	(164,311)			(164,311)		431,693		320,777	320,777		
30161N-10-1	EXELON CORP COM		02/14/2023	Various	27,012.000	1,135,333		874,712	1,167,729	(293,016)			(293,016)		874,712		260,621	260,621		
30212P-30-3	EXPEDIA IN C DEL COM		02/14/2023	Various	2,153.000	237,850		168,478	188,603	(20,125)			(20,125)		168,478		69,372	69,372		
302130-10-9	EXPEDITORS INTL WA INC COM		02/14/2023	Various	7,698.000	849,152		679,810	799,976	(120,166)			(120,166)		679,810		169,341	169,341		
SB19NL-V4-3	EXPERIAN PLC COMMON STOCK	B	02/15/2023	Various	21,604.000	792,122		560,791	731,027	(280,145)			(280,145)	109,909	560,791	(56,240)	287,570	231,330	3,638	
30225T-10-2	EXTRA SPACE STORAGE INC		12/14/2023	Various	13,894.000	2,032,674		1,994,231	800,365	(76,988)			(76,988)		1,994,231		38,443	38,443	9,053	
30231G-10-2	EXXON MOBIL CORP		02/14/2023	Various	203,417.000	22,622,144		11,628,895	22,436,895	(10,808,000)			(10,808,000)		11,628,895		10,993,249	10,993,249	49,121	
302491-30-3	F M C CORP.		11/01/2023	Various	11,459.000	1,414,139		1,045,598	1,430,083	(379,565)		4,920	(384,485)		1,045,598		368,541	368,541	7,043	
30190A-10-4	F&G ANNUITIES AND LIFE INC WHEN IS		01/06/2023	Various	1,150.420	22,936		23,020	23,020						23,020		(84)	(84)		
315616-10-2	F5 NETWORKS INC		01/19/2023	Various	2,147.000	309,032		308,116	308,116						308,116		916	916		
30303M-10-2	FACEBOOK INC		02/14/2023	Various	71,159.000	11,375,167		8,494,894	8,563,274	(68,380)			(68,380)		8,494,894		2,880,273	2,880,273		
303075-10-5	FACTSET RESEARCH SYSTEMS		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	1,143.000	487,530		400,873	458,583	(57,710)			(57,710)		400,873		86,657	86,657		
303250-10-4	FAIR ISAAC INC		02/14/2023	Various	1,034.000	701,566		392,310	618,932	(226,622)			(226,622)		392,310		309,256	309,256		
J13440-10-2	FANUC LTD JPY50	B	01/19/2023	GOLDMAN, SACHS & CO.	3,200.000	535,582		447,905	481,049	(130,138)			(130,138)	96,994	447,905	(64,836)	152,513	87,677		
J1346E-10-0	FAST RETAILING CO	B	01/19/2023	GOLDMAN, SACHS & CO.	600.000	349,175		311,382	366,198	(128,653)			(128,653)	73,837	311,382	(45,074)	82,867	37,793		
311900-10-4	FASTENAL CO		02/14/2023	Various	16,170.000	783,647		744,467	765,164	(20,698)			(20,698)		744,467		39,180	39,180	592	
313745-10-1	FEDERAL REALTY INVESTMENT TRUST RE		08/15/2023	Various	20,883.000	2,173,402		2,069,861	2,110,018			40,157	(40,157)		2,069,861		103,541	103,541	42,789	
31428X-10-6	FEDEX CORP		02/14/2023	Various	8,828.000	1,732,811		1,387,419	1,529,010	(141,591)			(141,591)		1,387,419		345,392	345,392	10,152	
SBJVNS-S4-4	FERGUSON LTD		09/11/2023	Various	9,161.000	1,229,533		847,172	1,150,464	(425,603)			(425,603)	122,312	847,172	(66,623)	448,983	382,360	6,768	
SBD6G5-07-6	FERRARI NV	B	01/19/2023	Various	1,790.000	412,719		330,754	382,457	(69,901)			(69,901)	18,198	330,754	(11,984)	93,948	81,964		
E49512-11-9	FERROVIAL SA	B	01/19/2023	GOLDMAN, SACHS & CO.	8,675.000	247,895		200,104	226,553	(46,535)			(46,535)	20,087	200,104	(13,302)	61,092	47,790		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		11/01/2023	Various	25,566.000	1,807,930		1,637,560	1,734,653	(94,993)		2,100	(97,093)		1,637,560		170,370	170,370	798	
316773-10-0	FIFTH THIRD BANCORP		11/01/2023	Various	35,915.000	1,266,646		980,710	1,178,371	(185,913)		11,748	(197,661)		980,710		285,936	285,936	13,642	
31846B-10-8	FIRST ADVANTAGE CORP		01/23/2023	Various	38,315.000	493,708		485,281	498,095	(12,814)			(12,814)		485,281		8,426	8,426		
31946M-10-3	FIRST CITIZENS BCSH CL A		02/01/2023	Various	1,026.000	790,932		632,067	778,077	(146,010)			(146,010)		632,067		158,865	158,865		
320209-10-9	FIRST FINL BANCORP		01/23/2023	Various	22,594.000	532,244		371,547	547,453	(175,906)			(175,906)		371,547		160,698	160,698		
32051X-10-8	FIRST HAWAIIAN INC		01/23/2023	CREDIT SUISSE	20,693.000	536,276		392,499	538,846	(146,347)			(146,347)		392,499		143,777	143,777		
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		12/14/2023	Various	41,688.000	2,144,668		2,060,854	491,046	(35,104)			(35,104)		2,060,854		83,815	83,815	13,086	
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT		01/23/2023	Various	30,648.000	1,158,333		1,142,859	1,184,545	(41,687)			(41,687)		1,142,859		15,475	15,475		
33616C-10-0	FIRST REPUBLIC BANK		03/31/2023	Various	7,609.000	905,103		892,842	927,461	(34,619)			(34,619)		892,842		12,262	12,262	471	

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
336433-10-7	FIRST SOLAR		06/22/2023	Various	1,153.000	194,693		169,237							169,237		25,456	25,456		
337932-10-7	FIRSTENERGY CORP		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	23,168.000	952,994		857,216	971,666	(114,450)			(114,450)		857,216		95,778	95,778		
337738-10-8	FISERV INC COM		02/14/2023	Various	25,904.000	2,758,281		2,239,026	2,618,117	(379,091)			(379,091)		2,239,026		519,256	519,256		
339041-10-5	FLEETCOR TECHNOLOGIES I		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	2,063.000	442,246		378,932	378,932						378,932		63,314	63,314		
34354P-10-5	FLOWSERVE CORPORATION		01/20/2023	RBC DOMINION SECURITIES	20,173.000	665,187		492,469	618,908	(126,439)			(126,439)		492,469		172,719	172,719	4,035	
343412-10-2	FLUOR CORP		01/20/2023	JEFFERIES & COMPANY, INC.	25,981.000	921,598		441,458	900,501	(459,043)			(459,043)		441,458		480,139	480,139		
SBWT6H-89-8	FLUTTER ENTERTAINMENT PLC	B	02/15/2023	Various	4,370.000	636,646		414,515	596,044	(182,376)			(182,376)	847	414,515	(1,108)	223,240	222,131		
31620R-30-3	FNF GROUP INC		02/14/2023	Various	15,639.000	665,990		544,203	588,339	(44,136)			(44,136)		544,203		121,786	121,786		
34417P-10-0	FOCUS FINANCIAL PARTNERS INC CLASS		01/23/2023	Various	17,258.000	751,622		504,283	643,206	(138,923)			(138,923)		504,283		247,339	247,339		
345370-86-0	FORD MTR C O DEL COM PAR U		11/01/2023	Various	153,802.000	1,964,079		1,467,991	1,788,717	(320,726)			(320,726)		1,467,991		496,088	496,088	63,666	
346375-10-8	FORMFACTOR INC		01/20/2023	MORGAN STANLEY	17,427.000	443,591		387,402	387,402						387,402		56,188	56,188		
S60862-53-9	FORTESCUE METALS GROUP LTD	B	01/19/2023	Various	41,300.000	627,239		426,526	574,436	(170,948)			(170,948)	23,039	426,526	(8,608)	209,321	200,713		
34959E-10-9	FORTINET INC		02/14/2023	Various	21,927.000	1,100,112		1,072,011	1,072,011						1,072,011		28,101	28,101		
S23472-00-4	FORTIS INC COM	B	01/19/2023	GOLDMAN, SACHS & CO.	5,848.000	242,223		223,357	233,842	(22,822)			(22,822)	12,337	223,357	(10,249)	29,116	18,866		
34959J-10-8	FORTIVE CORP		02/14/2023	Various	7,515.000	509,035		387,671	482,839	(95,168)			(95,168)		387,671		121,364	121,364		
34965K-10-7	FORTREA HOLDINGS INC		11/01/2023	Various	312.000	8,815		8,920							8,920		(105)	(105)		
X2978Z-11-8	FORTUM OYJ EUR3.40	B	01/19/2023	GOLDMAN, SACHS & CO.	17,790.000	272,771		239,983	295,048	(82,904)			(82,904)	27,839	239,983	(17,424)	50,212	32,787		
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		02/14/2023	MORGAN STANLEY	12,185.000	751,915		653,261	695,885	(42,624)			(42,624)		653,261		98,654	98,654		
SB29NF-31-2	FRANCO NEVADA CORP	B	01/19/2023	Various	4,874.000	696,383		486,172	663,932	(214,547)			(214,547)	36,788	486,172	(26,406)	236,616	210,210		
354613-10-1	FRANKLIN RES INC		02/14/2023	Various	18,211.000	580,609		372,573	480,406	(107,834)			(107,834)		372,573		208,037	208,037	5,463	
35671D-85-7	FREEPORT MCMORAN INC		02/14/2023	Various	34,928.000	1,476,443		847,018	1,327,264	(480,246)			(480,246)		847,018		629,425	629,425	3,781	
358039-10-5	FRESHPET INC		01/23/2023	Various	7,148.000	440,043		367,742	377,200	(9,458)			(9,458)		367,742		72,300	72,300		
J14208-10-2	FUJI FILM HLDGS CO NPV	B	01/04/2023	MORGAN STANLEY	11,400.000	573,337		520,520	572,398	(8,682)			(8,682)	(43,196)	520,520	47,611	5,206	52,818		
S63569-45-3	FUJITSU LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	2,200.000	316,394		193,950	293,706	(149,304)			(149,304)	49,548	193,950	(22,209)	144,654	122,444		
14064D-87-3	FULLER THLR BHVRL SL CP ET CL R6		01/20/2023	DIRECT	129,476.584	4,700,000		4,092,755	4,536,860	(444,105)			(444,105)		4,092,755		607,245	607,245		
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		12/14/2023	Various	52,002.000	2,636,302		2,615,570	2,244,506			29,501	(29,501)		2,615,570		20,731	20,731	26,174	
H2906T-10-9	GARMIN LTD		02/14/2023	MORGAN STANLEY	9,908.000	946,539		795,711	914,409	(118,698)			(118,698)		795,711		150,828	150,828		
366651-10-7	GARTNER GROUP INC NEW		02/14/2023	Various	2,692.000	903,402		418,552	904,889	(486,337)			(486,337)		418,552		484,850	484,850		
G39108-10-8	GATES INDUSTRIAL PLC		01/23/2023	Various	29,388.000	368,726		263,310	335,317	(72,007)			(72,007)		263,310		105,416	105,416		
361448-10-3	GATX CORP.		01/20/2023	SANFORD C. BERNSTEIN & CO., LLC	6,483.000	697,373		554,443	689,402	(134,959)			(134,959)		554,443		142,930	142,930	3,371	
SB0C2C-03-8	GDF SUEZ CMN STK	B	01/19/2023	GOLDMAN, SACHS & CO.	25,157.000	339,745		288,410	359,452	(104,958)			(104,958)	33,916	288,410	(20,940)	72,275	51,335	5,310	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES WHEN IS		02/14/2023	Various	12,070.670	876,322		4,925							4,925		871,398	871,398		
F4268U-17-1	GECINA	B	02/03/2023	JONES TRADING	3,987.000	476,807		399,974	404,875	2,648			2,648	(7,549)	399,974	15,795	61,039	76,834		
368736-10-4	GENERAC HOLDINGS INC		11/01/2023	Various	5,114.000	548,922		498,433	514,775	(16,342)			(16,342)		498,433		50,489	50,489		
369550-10-8	GENERAL DYNAMICS CORP		02/14/2023	Various	7,273.000	1,682,584		1,419,939	1,804,504	(384,565)			(384,565)		1,419,939		262,645	262,645	9,164	
369604-30-1	GENERAL ELECTRIC		02/14/2023	Various	40,054.000	3,145,588		2,472,740	3,356,125	(883,624)			(883,624)		2,472,740		672,849	672,849	3,204	
370334-10-4	GENERAL MLS INC		02/14/2023	Various	16,990.000	1,343,077		1,087,528	1,424,612	(337,083)			(337,083)		1,087,528		255,549	255,549	6,003	
37045V-10-0	GENERAL MOTORS CO		11/01/2023	Various	43,178.000	1,676,610		1,339,008	1,452,508	(113,499)			(113,499)		1,339,008		337,602	337,602	420	
S45957-39-6	GENMAB	B	01/19/2023	Various	661.000	268,927		144,222	278,996	(149,191)			(149,191)	14,417	144,222	(7,290)	131,996	124,705		
372460-10-5	GENUINE PARTS CO		02/14/2023	Various	5,899.000	999,555		669,673	1,023,535	(353,862)			(353,862)		669,673		329,882	329,882	5,280	
S29566-62-7	GEORGE WESTON LTD.	B	01/19/2023	GOLDMAN, SACHS & CO.	2,551.000	324,756		204,225	316,279	(134,249)			(134,249)	22,195	204,225	(12,543)	133,074	120,531	1,056	
W3443C-10-7	GETINGE B	B	01/19/2023	GOLDMAN, SACHS & CO.	5,261.000	113,708		90,879	109,214	(14,535)			(14,535)	(3,800)	90,879	4,791	18,037	22,829		
375558-10-3	GILEAD SCIENCES INC		02/14/2023	Various	41,407.000	3,512,702		2,529,929	3,554,791	(1,024,862)			(1,024,862)		2,529,929		982,773	982,773		
H3238Q-10-2	GIVAUDAN SA REG	B	02/15/2023	Various	243.000	771,827		741,406	744,076	(8,506)			(8,506)	5,836	741,406	(643)	31,064	30,421		
377322-10-2	GLAUKOS CORP		01/20/2023	JPMORGAN CHASE & CO.	10,776.000	518,721		470,696	470,696						470,696		48,025	48,025		

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
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	01/19/2023	GOLDMAN, SACHS & CO.	304,138.000	2,125,385		1,043,921	2,020,942	(1,249,776)			(1,249,776)	272,755	1,043,921	(90,219)	1,171,683	1,081,464		
37959E-10-2	GLOBE LIFE INC		02/14/2023	MORGAN STANLEY	3,270.000	394,631		291,128	394,199	(103,070)			(103,070)		291,128		103,503	103,503	679	
379577-20-8	GLOBUS MEDICAL INC.		01/20/2023	UNION BANK OF SWITZERLAND	9,080.000	661,568		493,874	674,372	(180,498)			(180,498)		493,874		167,694	167,694		
SB8RBZ-V7-1	GLP J-REIT REIT	B	01/19/2023	Various	254.000	285,122		280,349	291,259	4,557			4,557	(15,468)	280,349	21,473	(16,699)	4,773		
380237-10-7	GODADDY INC CLASS A		02/14/2023	MORGAN STANLEY	12,508.000	960,867		851,894	935,849	(83,955)			(83,955)		851,894		108,973	108,973		
38141G-10-4	GOLDMAN SA CHS GROUP INC		02/14/2023	Various	11,466.000	4,126,930		3,325,532	3,937,195	(611,663)			(611,663)		3,325,532		801,398	801,398		
384802-10-4	GRAINGER W W INC		02/14/2023	Various	927.000	594,167		345,693	515,644	(169,951)			(169,951)		345,693		248,474	248,474	999	
L4459Y-10-0	GRAND CITY PROPERTIES SA	B	12/14/2023	Various	3,598.000	38,628		35,124							35,124	443	3,060	3,503		
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	38,355.000	858,473		646,307	853,399	(207,092)			(207,092)		646,307		212,166	212,166	3,836	
SBN7SW-P6-6	GSK	B	01/19/2023	Various	26,716.000	465,146		389,429	461,997	(53,364)			(53,364)	(19,204)	389,429	18,298	57,419	75,717	4,465	
40171V-10-0	GUIDEWIRE SOFTWARE INC		02/01/2023	Various	20,418.000	1,376,769		1,245,297	1,277,350	(32,053)			(32,053)		1,245,297		131,472	131,472		
G427A6-10-3	GVC HOLDINGS PLC	B	01/19/2023	GOLDMAN, SACHS & CO.	16,727.000	307,097		202,782	265,898	(63,194)			(63,194)	77	202,782	6,059	98,257	104,315		
405024-10-0	HAEMONETICS CORP		01/20/2023	CITIGROUP GLOBAL MARKETS	8,605.000	759,426		475,254	676,783	(201,530)			(201,530)		475,254		284,173	284,173		
405217-10-0	HAIN CELESTIAL GROUP INC		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	3,698.000	78,266		59,834	59,834						59,834		18,433	18,433		
J19174-10-1	HAKUHODO DY HOLDINGS	B	01/19/2023	GOLDMAN, SACHS & CO.	51,800.000	543,927		364,312	522,142	(132,818)			(132,818)	(25,011)	364,312	28,985	150,630	179,614		
SBMX86-B7-2	HALEON PLC	B	01/04/2023	MORGAN STANLEY	92,261.000	357,205		281,406	363,295	(108,428)			(108,428)	26,539	281,406	(18,327)	94,127	75,799		
406216-10-1	HALLIBURTON CO		02/14/2023	Various	66,139.000	2,578,634		1,236,297	2,602,570	(1,366,272)			(1,366,272)		1,236,297		1,342,337	1,342,337		
SBK7YQ-K6-0	HAMMERSON REIT PLC	B	12/21/2023	Various	260,070.000	92,084		83,499							83,499	(381)	8,965	8,584	1,816	
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE INFRA		01/20/2023	CREDIT SUISSE	18,252.000	596,624		480,642	528,943	(48,301)			(48,301)		480,642		115,982	115,982	6,845	
416515-10-4	HARTFORD FINANCIAL SVCS GRP		02/14/2023	Various	7,861.000	607,419		444,876	596,100	(151,223)			(151,223)		444,876		162,543	162,543	3,341	
418056-10-7	HASBRO INC COM		11/01/2023	Various	12,688.000	780,959		764,364	774,095	(9,731)			(9,731)		764,364		16,595	16,595	1,823	
421298-10-0	HAYWARD HOLDINGS INC		01/23/2023	NATIONAL BANK OF CANADA	37,493.000	485,898		332,671	352,434	(19,763)			(19,763)		332,671		153,227	153,227		
40412C-10-1	HCA Healthcare Inc		11/01/2023	Various	9,685.000	2,470,761		1,435,309	2,324,013	(888,704)			(888,704)		1,435,309		1,035,452	1,035,452	385	
42226K-10-5	HEALTHCARE REALTY TRUST INC CLASS		12/14/2023	Various	27,741.000	513,941		483,762	240,451	(1,248)			(1,248)		483,762		30,179	30,179		
42226A-10-7	HEALTHEQUITY INC		01/23/2023	BNP CAPITAL MARKETS	10,077.000	570,880		449,292	621,146	(171,854)			(171,854)		449,292		121,588	121,588		
42250P-10-3	HEALTHPEAK PROPERTIES INC		12/14/2023	Various	196,144.000	4,804,399		4,347,943	3,483,301	(298,727)			(298,727)		4,347,943		456,456	456,456	25,939	
422806-20-8	HEICO CORP CL A		02/14/2023	MORGAN STANLEY	3,816.000	492,461		361,360	457,348	(95,988)			(95,988)		361,360		131,101	131,101	382	
SB0CCH-46-3	HEINEKEN HOLDING	B	01/19/2023	GOLDMAN, SACHS & CO.	3,489.000	280,137		240,969	268,288	(52,633)			(52,633)	25,314	240,969	(17,496)	56,664	39,168		
S77925-59-2	HEINEKEN NV	B	01/19/2023	GOLDMAN, SACHS & CO.	1,853.000	182,268		163,122	173,793	(27,069)			(27,069)	16,398	163,122	(11,844)	30,990	19,146		
42328H-10-9	HELIOS TECHNOLOGIES INC		01/20/2023	JEFFERIES & COMPANY, INC.	10,803.000	674,668		551,186	588,115	(36,930)			(36,930)		551,186		123,482	123,482	972	
SBYWH8-S0-4	HELLOFRESH	B	01/19/2023	GOLDMAN, SACHS & CO.	9,753.000	242,159		207,811	213,694	9,494			9,494	(15,378)	207,811	19,450	14,898	34,348		
W41422-10-1	HENNES & MAURITZ SEKO.25'B'	B	01/19/2023	GOLDMAN, SACHS & CO.	23,168.000	283,097		215,991	249,568	(44,125)			(44,125)	10,548	215,991	(4,960)	72,066	67,106		
426281-10-1	HENRY JACK & ASSOCIATES		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	1,481.000	268,284		260,004	260,004						260,004		8,280	8,280		
42704L-10-4	HERC HOLDINGS INC		01/20/2023	JPMORGAN CHASE & CO.	4,943.000	699,583		479,445	650,351	(170,906)			(170,906)		479,445		220,138	220,138		
F48051-10-0	HERMES INTERNATIONAL	B	01/19/2023	Various	770.000	1,315,924		742,908	1,187,475	(523,161)			(523,161)	78,594	742,908	(39,550)	612,566	573,016	935	
427866-10-8	HERSHEY COMPANY		11/01/2023	Various	12,379.000	2,757,736		2,070,258	2,866,605	(796,348)			(796,348)		2,070,258		687,479	687,479	1,361	
42809H-10-7	HESS CORP		11/01/2023	Various	6,733.000	995,368		368,341	954,874	(586,533)			(586,533)		368,341		627,026	627,026	227	
42824C-10-9	HEWLETT PACKARD ENTERPRISE		02/14/2023	Various	40,799.000	669,869		402,037	651,152	(249,115)			(249,115)		402,037		267,833	267,833	4,896	
W4R431-11-2	HEXAGON CLASS B	B	01/19/2023	GOLDMAN, SACHS & CO.	39,243.000	444,555		362,474	410,527	(142,955)			(142,955)	94,902	362,474	(62,143)	144,225	82,081		
431284-10-8	HIGHWOODS PROPERTIES		12/14/2023	Various	50,141.000	1,208,665		1,272,360	1,276,028			108,858	(108,858)		1,272,360		(63,695)	(63,695)	39,509	
SB0LCW-08-0	HIKMA PHARMACEUTICALS PLC	B	01/04/2023	MORGAN STANLEY	31,323.000	603,827		462,960	584,769	(97,503)			(97,503)	(24,307)	462,960	19,195	121,672	140,867		
431636-10-9	HILLMAN SOLUTIONS CORP		01/23/2023	CREDIT SUISSE	61,156.000	553,908		440,552	440,935	(383)			(383)		440,552		113,356	113,356		
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		06/22/2023	Various	8,344.000	1,072,317		1,010,890	1,054,348	(43,458)			(43,458)		1,010,890		61,427	61,427		
J20454-12-0	HITACHI	B	01/19/2023	Various	19,200.000	970,866		811,004	973,642	(269,961)			(269,961)	107,323	811,004	(58,811)	218,673	159,861		

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
H36940-13-0	HOLCIM	B	01/19/2023	GOLDMAN, SACHS & CO.	11,389.000	646,187		474,190	589,392	(107,680)			(107,680)	(7,522)	474,190	12,817	159,180	171,997		
436440-10-1	HOLOGIC, INC.		02/14/2023	Various	8,185.000	679,392		487,327	612,320	(124,993)			(124,993)		487,327		192,066	192,066		
437076-10-2	HOME DEPOT INC		11/01/2023	Various	45,134.000	14,467,309		11,920,086	14,256,025	(2,335,939)			(2,335,939)		11,920,086		2,547,223	2,547,223	3,743	
J22302-11-1	HONDA MOTOR CO., LTD.	B	01/19/2023	GOLDMAN, SACHS & CO.	26,800.000	637,089		580,826	615,844	(159,192)			(159,192)	124,173	580,826	(84,077)	140,340	56,263		
438516-10-6	HONEYWELL INTERNATIONAL INC		02/14/2023	Various	23,277.000	4,763,946		3,815,836	4,988,261	(1,172,425)			(1,172,425)		3,815,836		948,110	948,110		
S64365-57-0	HONG KONG AND CHINA GAS	B	01/19/2023	Various	570,000.000	553,604		493,910	541,888	(45,966)			(45,966)	(2,012)	493,910	1,123	58,571	59,695		
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L	B	01/19/2023	Various	32,500.000	1,475,314		1,116,193	1,404,109	(282,124)			(282,124)	(5,793)	1,116,193	3,306	355,816	359,122		
G46188-10-1	HORIZON THERAPEUTICS PUBLIC PLC		10/06/2023	Various	5,720.000	632,280		429,686	650,936	(221,250)			(221,250)		429,686		202,593	202,593		
44107P-10-4	HOST HOTELS & RESORTS INC		12/14/2023	Various	164,205.000	2,880,002		2,603,531	2,635,490	(31,959)			(31,959)		2,603,531		276,472	276,472	76,544	
443201-10-8	HOWMET AEROSPACE INC		11/01/2023	Various	8,804.000	380,228		272,308	346,966	(74,658)			(74,658)		272,308		107,920	107,920	424	
J22848-10-5	HOYA CORPORATION	B	01/19/2023	GOLDMAN, SACHS & CO.	9,800.000	1,031,671		835,692	943,643	(298,218)			(298,218)	190,267	835,692	(120,970)	316,949	195,979		
40434L-10-5	HP INC		11/01/2023	Various	27,565.000	833,532		568,030	740,672	(172,642)			(172,642)		568,030		265,503	265,503	7,481	
S05405-28-7	HSBC HOLDINGS PLC CMN STK	B	01/19/2023	Various	270,266.000	1,882,965		1,405,370	1,676,557	(475,786)			(475,786)	204,598	1,405,370	(130,807)	608,402	477,595		
443573-10-0	HUBSPOT INC		02/14/2023	Various	2,136.000	663,243		576,976	617,582	(40,605)			(40,605)		576,976		86,266	86,266		
S44491-37-1	HUFVUDSTADEN A	B	03/02/2023	JONES TRADING	34,596.000	502,265		381,265	492,402	(119,039)			(119,039)	7,902	381,265	(7,897)	128,897	121,000		
444859-10-2	HUMANA INC COM		02/14/2023	Various	5,059.000	2,507,302		1,923,177	2,591,169	(667,993)			(667,993)		1,923,177		584,126	584,126	3,984	
445658-10-7	HUNT TRANSPORT SVC		02/14/2023	MORGAN STANLEY	3,852.000	700,815		602,530	671,635	(69,105)			(69,105)		602,530		98,285	98,285	582	
446150-10-4	HUNTINGTON BANCSHARES INC		02/14/2023	Various	100,826.000	1,486,715		1,047,815	1,421,647	(373,831)			(373,831)		1,047,815		438,900	438,900	15,628	
W4235G-11-6	HUSQVARNA B	B	01/19/2023	GOLDMAN, SACHS & CO.	40,897.000	310,908		228,854	286,999	(48,160)			(48,160)	(9,986)	228,854	12,066	69,988	82,054		
449253-10-3	IAA INC		01/23/2023	Various	18,493.000	796,048		578,021	739,720	(161,699)			(161,699)		578,021		218,027	218,027		
SB288C-92-0	IBERDROLA	B	11/02/2023	Various	78,937.000	923,522		660,728	920,803	(356,327)			(356,327)	96,251	660,728	(50,673)	313,467	262,794		
F4931M-11-9	ICADE S.A.	B	01/04/2023	JONES TRADING	3,821.000	173,834		144,024	164,097	(7,773)			(7,773)	(12,300)	144,024	9,964	19,846	29,810		
44930G-10-7	ICU MEDICAL		01/23/2023	Various	7,968.000	1,462,303		1,201,357	1,254,801	(53,443)			(53,443)		1,201,357		260,946	260,946		
45168D-10-4	IDEXX LABS CORP		06/22/2023	Various	1,368.000	665,740		577,884							577,884		87,856	87,856		
J23426-10-9	IIDA GROUP HOLDINGS LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	7,000.000	113,643		106,158	106,158	5,638			5,638	(5,638)	106,158	9,058	(1,573)	7,485		
452308-10-9	ILLINOIS TOOL WKS INC		02/14/2023	MORGAN STANLEY	10,215.000	2,347,390		1,716,979	2,250,365	(533,386)			(533,386)		1,716,979		630,411	630,411	13,382	
452327-10-9	ILLUMINA INC		11/01/2023	Various	5,871.000	1,167,195		1,084,917	1,187,116	(94,594)		7,605	(102,200)		1,084,917		82,278	82,278		
N44445-10-9	IMMATICS NV	D	01/20/2023	GOLDMAN, SACHS & CO.	28,006.000	240,432		243,932	243,932						243,932		(3,501)	(3,501)		
S04544-92-0	IMPERIAL TOBACCO GROUP	B	01/19/2023	Various	51,242.000	1,298,634		1,022,383	1,276,544	(394,723)			(394,723)	140,562	1,022,383	(87,928)	364,178	276,251		
45337C-10-2	INCYTE CORPORATION		06/22/2023	Various	12,910.000	1,021,885		820,036	1,036,931	(216,896)			(216,896)		820,036		201,849	201,849		
SBP9DL-90-1	INDITEX SA	B	01/04/2023	MORGAN STANLEY	4,116.000	113,578		85,806	109,161	(23,713)			(23,713)	358	85,806	(1,218)	28,990	27,772	81	
D35415-10-4	INFINEON TECHNOLOGIES AG	B	01/19/2023	GOLDMAN, SACHS & CO.	21,799.000	740,001		462,488	661,423	(234,935)			(234,935)	36,000	462,488	(17,801)	295,314	277,513		
T6032P-10-2	INFRASTRUTTURE WIRELESS ITALIANE	B	12/14/2023	Various	60,212.000	683,452		571,733	263,937	(14,098)			(14,098)	(18,993)	571,733	30,918	80,801	111,719	1,751	
SBZ573-90-5	ING GROEP NV	B	01/19/2023	GOLDMAN, SACHS & CO.	69,581.000	916,636		523,023	845,676	(382,636)			(382,636)	59,983	523,023	(29,757)	423,370	393,613	5,250	
45687V-10-6	INGERSOLL RAND INC		02/14/2023	Various	12,421.000	709,344		463,276	648,997	(185,721)			(185,721)		463,276		246,068	246,068		
45784P-10-1	INSULET CORP		02/14/2023	Various	3,343.000	955,097		736,297	984,146	(247,848)			(247,848)		736,297		218,799	218,799		
SB04YJ-V1-4	INTACT FINACIAL GROUP	B	01/19/2023	GOLDMAN, SACHS & CO.	3,292.000	480,398		428,509	473,555	(70,030)			(70,030)	24,983	428,509	(19,663)	71,553	51,890		
458140-10-0	INTEL CORP		02/14/2023	Various	137,602.000	3,899,903		3,546,004	3,636,821	(90,817)			(90,817)		3,546,004		353,900	353,900	9,650	
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		11/01/2023	Various	25,340.000	2,701,690		2,184,310	2,599,631	(415,321)			(415,321)		2,184,310		517,380	517,380	2,050	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		02/14/2023	Various	35,992.000	4,900,581		4,241,470	5,070,913	(829,443)			(829,443)		4,241,470		659,110	659,110	11,332	
460690-10-0	INTERPUBLIC GROUP OF COS INC		11/01/2023	Various	29,253.000	1,031,571		658,818	974,417	(315,599)			(315,599)		658,818		372,753	372,753	1,161	
G4911B-10-8	INTERTEK GROUP PLC	B	01/19/2023	GOLDMAN, SACHS & CO.	5,902.000	313,884		244,232	286,395	(46,945)			(46,945)	4,782	244,232	4,768	64,884	69,652		
S40768-36-8	INTESA SANPAOLO EURO.52	B	01/19/2023	GOLDMAN, SACHS & CO.	125,114.000	301,164		208,709	277,470	(48,795)			(48,795)	(19,967)	208,709	19,534	72,922	92,456		
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		06/22/2023	Various	8,352.000	900,131		817,494	875,624	(58,130)			(58,130)		817,494		82,637	82,637	6,765	
461202-10-3	INTUIT INC.		11/01/2023	Various	8,974.000	3,668,342		3,225,985	3,492,860	(266,875)			(266,875)		3,225,985		442,357	442,357	5,589	
46120E-60-2	INTUITIVE SURGICAL INC		11/01/2023	Various	16,020.000	4,114,873		2,856,416	4,250,907	(1,394,491)			(1,394,491)		2,856,416		1,258,457	1,258,457		
46124J-20-1	INVENTRUST PROPERTIES CORP		12/21/2023	Various	13,604.000	349,731		334,925							334,925		14,806	14,806	2,932	
SB8GG7-K6-6	INVESTEC GSF US DOLLAR MONEY FUND	D	06/26/2023	DIRECT	162,577.569	3,329,020		3,254,093	3,302,747	(48,654)			(48,654)		3,254,093		74,927	74,927	49,761	
W5R777-11-5	INVESTOR CLASS B	B	01/04/2023	MORGAN STANLEY	24,900.000	459,834		328,498	450,611	(235,948)			(235,948)	113,834	328,498	(69,457)	200,793	131,336	1,115	

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
46187W-10-7	INVITATION HOMES INC		12/14/2023	Various	310,420.000	9,977,261		9,200,849	9,200,849						9,200,849		776,412	776,412	68,699	
46266C-10-5	IQVIA HOLDINGS INC		11/01/2023	Various	5,649.000	1,271,107		917,623	1,157,424	(239,801)			(239,801)		917,623		353,485	353,485		
464289-51-1	ISHARES + YEAR INVESTMENT GRADE CO		08/31/2023	CITADEL SECURITIES LLC	2,801.000	140,077		142,543							142,543		(2,466)	(2,466)	1,104	
464287-18-4	ISHARES CHINA LARGE-CAP ETF		04/24/2023	BANK OF AMERICA/MERRILL LYNCH	20,000.000	561,649		517,200	566,000	(48,800)			(48,800)		517,200		44,449	44,449		
464286-10-3	ISHARES MSCI AUSTRALIA ETF INC		04/04/2023	Various	29,674.000	739,242		624,044	659,653	(35,609)			(35,609)		624,044		115,197	115,197		
46434G-82-2	ISHARES MSCI JAPAN ETF		09/14/2023	Various	7,796.000	425,515		393,074	424,414	(31,340)			(31,340)		393,074		32,441	32,441		
46435G-33-4	ISHARES MSCI UNITED KINGDOM ETF		01/03/2023	BANK OF AMERICA/MERRILL LYNCH	10,854.000	332,912		332,784	332,784						332,784		128	128		
464287-52-3	ISHARES SEMICONDUCTOR ETF		08/03/2023	Various	3,268.000	1,495,673		1,137,199	1,137,199						1,137,199		358,474	358,474	2,117	
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		12/14/2023	Various	14,245.000	2,714,774		2,595,297	1,158,622	(62,729)			(62,729)		2,595,297		119,477	119,477		
464287-83-8	ISHARES US BASIC MATERIALS ETF TRU		01/03/2023	CITADEL SECURITIES LLC	9,479.000	1,171,104		1,182,695	1,182,695						1,182,695		(11,591)	(11,591)		
464287-81-2	ISHARES US CONSUMER STAPLES ETF		01/03/2023	CITADEL SECURITIES LLC	6,006.000	1,199,491		1,121,999	1,217,897	(95,898)			(95,898)		1,121,999		77,492	77,492		
464287-79-6	ISHARES US ENERGY ETF		12/08/2023	Various	3,703.000	167,890		152,127	172,152	(20,025)			(20,025)		152,127		15,763	15,763		
S64671-04-3	ISUZU MOTORS LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	35,900.000	418,740		396,092	420,912	(6,746)			(6,746)	(18,074)	396,092	29,231	(6,582)	22,649		
S64557-89-5	ITO EN LTD	B	01/04/2023	MORGAN STANLEY	6,800.000	238,114		246,860	246,860	13,110			13,110	(13,110)	246,860	16,218	(24,964)	(8,746)		
J2501P-10-4	ITOCHU CORP JPY50	B	01/19/2023	GOLDMAN, SACHS & CO.	56,420.000	1,785,358		1,364,651	1,772,839	(765,646)			(765,646)	357,458	1,364,651	(197,539)	618,246	420,707		
46982L-10-8	JACOBS SOLUTIONS INC		01/19/2023	GOLDMAN, SACHS & CO.	4,687.000	556,076		508,493	562,768	(54,275)			(54,275)		508,493		47,584	47,584		
47074L-10-5	JAMF HOLDING CORP		01/20/2023	SANFORD C. BERNSTEIN & CO., LLC	29,041.000	567,236		617,656	618,573	(918)			(918)		617,656		(50,419)	(50,419)		
J25979-12-1	JAPAN AIRLINES LTD	B	01/19/2023	Various	36,900.000	747,524		612,926	753,689	(108,400)			(108,400)	(32,364)	612,926	39,329	95,269	134,598		
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	01/19/2023	GOLDMAN, SACHS & CO.	7,400.000	149,148		121,369	149,239	(43,896)			(43,896)	16,026	121,369	(8,735)	36,514	27,779	5,761	
S65437-92-3	JFE HOLDINGS INC	B	01/19/2023	GOLDMAN, SACHS & CO.	12,300.000	153,907		113,954	143,187	(23,084)			(23,084)	(6,149)	113,954	8,410	31,544	39,953		
478160-10-4	JOHNSON & JOHNSON		11/01/2023	Various	101,580.000	17,408,815		15,303,777	17,944,107	(2,635,111)		5,220	(2,640,330)		15,303,777		2,105,038	2,105,038	2,819	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		11/01/2023	Various	21,433.000	1,387,112		1,043,324	1,371,712	(328,388)			(328,388)		1,043,324		343,788	343,788	8,212	
48020Q-10-7	JONES LANG LASALLE INC.		02/14/2023	MORGAN STANLEY	1,341.000	242,749		202,585	213,715	(11,130)			(11,130)		202,585		40,164	40,164		
46625H-10-0	JP MORGAN CHASE & CO		11/01/2023	Various	112,341.000	15,670,639		11,300,822	15,064,928	(3,764,106)			(3,764,106)		11,300,822		4,369,817	4,369,817	67,866	
SB4R2R-50-7	JULIUS BAER GROUP CMN STK	B	02/15/2023	Various	8,684.000	554,978		383,799	505,534	(125,700)			(125,700)	3,965	383,799	1,023	170,156	171,179		
48203R-10-4	JUNIPER NETWORKS INC		01/04/2023	MORGAN STANLEY	40,885.000	1,301,135		1,067,916	1,306,685	(238,768)			(238,768)		1,067,916		233,219	233,219		
SBYQ7H-Z6-7	JUST EAT TAKEAWA NV	B	01/19/2023	GOLDMAN, SACHS & CO.	16,422.000	427,305		260,236	346,146	(72,125)			(72,125)	(13,784)	260,236	14,831	152,238	167,069		
S66895-33-5	KAKAKU.COM INC	B	01/19/2023	GOLDMAN, SACHS & CO.	14,300.000	244,961		228,895	228,895	12,156			12,156	(12,156)	228,895	19,531	(3,465)	16,066		
S64873-62-3	KEIO CORP	B	01/19/2023	Various	12,400.000	449,791		442,050	454,856	11,349			11,349	(24,155)	442,050	29,670	(21,930)	7,740		
487836-10-8	KELLOGG CO.		01/04/2023	MORGAN STANLEY	3,809.000	269,385		266,744	271,353	(4,609)			(4,609)		266,744		2,641	2,641		
488401-10-0	KEMPER CORP		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	12,354.000	659,653		511,449	607,817	(96,368)			(96,368)		511,449		148,204	148,204		
489170-10-0	KENNAMETAL, INC.		01/20/2023	MORGAN STANLEY	24,470.000	656,209		492,808	588,748	(95,940)			(95,940)		492,808		163,401	163,401		
F5433L-10-3	KERING SA	B	01/19/2023	GOLDMAN, SACHS & CO.	363.000	208,325		76,159	184,214	(116,055)			(116,055)	8,001	76,159	(2,997)	135,163	132,165	2,216	
G52416-10-7	KERRY A	B	02/15/2023	Various	7,660.000	712,207		660,614	688,673	(65,272)			(65,272)	37,213	660,614	(27,439)	79,033	51,593		
S44900-05-8	KESKO OYJ	B	01/19/2023	GOLDMAN, SACHS & CO.	4,036.000	90,946		75,697	88,819	(6,731)			(6,731)	(6,391)	75,697	7,085	8,164	15,249		
49271V-10-0	KEURIG DR PEPPER INC		06/22/2023	Various	30,304.000	1,081,193		978,981	1,080,641	(101,659)			(101,659)		978,981		102,212	102,212	2,069	
493267-10-8	KEYCORP NEW COM		06/22/2023	Various	61,604.000	1,109,419		958,991	1,073,142	(113,314)		837	(114,151)		958,991		150,428	150,428	1,731	
J32491-10-2	KEYENCE CORP JPY50	B	01/19/2023	GOLDMAN, SACHS & CO.	4,000.000	1,788,076		1,323,707	1,558,831	(549,432)			(549,432)	314,307	1,323,707	(191,612)	655,981	464,369		
49338L-10-3	KEYSIGHT TECHNOLOGIES		02/14/2023	Various	2,791.000	491,710		376,086	477,456	(101,370)			(101,370)		376,086		115,624	115,624		
49427F-10-8	KILROY REALTY CORPORATION		08/08/2023	Various	44,442.000	1,570,747		1,562,764	1,718,572			155,808	(155,808)		1,562,764		7,983	7,983	39,920	
494368-10-3	KIMBERLY-CLARK CORP		02/01/2023	Various	11,918.000	1,605,184		1,341,252	1,617,869	(276,617)			(276,617)		1,341,252		263,932	263,932	13,825	
49446R-10-9	KIMCO REALTY CORP		02/14/2023	MORGAN STANLEY	17,142.000	367,088		315,584	363,068	(47,483)			(47,483)		315,584		51,503	51,503		
49456B-10-1	KINDER MORGAN INC DEL		02/14/2023	MORGAN STANLEY	35,542.000	650,581		563,696	642,599	(78,903)			(78,903)		563,696		86,885	86,885	9,863	
SB03Z8-41-9	KINROSS GOLD CORP COM	B	01/19/2023	Various	180,795.000	821,182		591,254	736,550	(184,154)			(184,154)	38,858	591,254	(28,421)	258,349	229,928	4,548	
49714P-10-8	KINSALE CAPITAL GROUP INC		01/23/2023	BNP CAPITAL MARKETS	1,976.000	514,949		340,994	516,764	(175,769)			(175,769)		340,994		173,954	173,954		

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
497266-10-6	KIRBY CORP		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	10,547.000	664,394		483,426	678,699	(195,273)			(195,273)		483,426		180,968	180,968		
48251W-10-4	KKR AND CO INC CLASS A		02/14/2023	MORGAN STANLEY	15,656.000	840,799		577,100	726,752	(149,651)			(149,651)		577,100		263,699	263,699		
482480-10-0	KLA CORP		02/14/2023	Various	4,833.000	1,916,829		1,312,699	1,822,186	(509,487)			(509,487)		1,312,699		604,130	604,130	1,468	
S75825-56-2	KLEPIERRE REIT SA	B	12/21/2023	Various	18,989.000	476,248		380,163	436,327	(23,458)			(23,458)	(32,706)	380,163	33,062	63,024	96,086	5,401	
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		02/14/2023	Various	9,655.000	552,856		440,987	506,019	(65,031)			(65,031)		440,987		111,869	111,869		
J35759-12-5	KOMATSU LTD NPV	B	01/19/2023	Various	25,900.000	587,824		467,200	564,541	(114,230)			(114,230)	16,889	467,200	608	120,016	120,624		
N4297B-14-6	KON KPN NV EURO.24	B	01/19/2023	GOLDMAN, SACHS & CO.	94,795.000	308,760		257,424	292,381	(62,295)			(62,295)	27,338	257,424	(18,503)	69,839	51,336		
X4551T-10-5	KONE B	B	01/19/2023	Various	6,575.000	352,446		253,731	338,929	(81,567)			(81,567)	(3,631)	253,731	2,618	96,097	98,715		
SB0HZL-93-0	KONINKLIJKE DSM NV EUR1.5	B	01/19/2023	GOLDMAN, SACHS & CO.	753.000	99,556		61,495	91,856	(36,076)			(36,076)	5,715	61,495	(2,739)	40,801	38,061		
500754-10-6	KRAFT HEINZ ORD		02/14/2023	Various	24,154.000	965,685		759,465	983,309	(223,845)			(223,845)		759,465		206,220	206,220		
501044-10-1	KROGER CO		02/14/2023	Various	34,057.000	1,508,992		1,322,145	1,518,261	(196,116)			(196,116)		1,322,145		186,847	186,847	3,499	
J36662-13-8	KUBOTA CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	23,200.000	341,149		319,485	319,485	(64,499)			(64,499)	64,499	319,485	(46,303)	67,967	21,664	3,462	
501575-10-4	KYMERA THERAPEUTICS INC		01/20/2023	UNION BANK OF SWITZERLAND	9,533.000	324,704		186,492	237,944	(51,452)			(51,452)		186,492		138,212	138,212		
502431-10-9	L3HARRIS TECHNOLOGIES INC		02/14/2023	Various	7,262.000	1,511,433		1,490,486	1,512,021	(21,535)			(21,535)		1,490,486		20,947	20,947		
50540R-40-9	LABORATORY CORP AMER HLDGS		07/03/2023	Various	3,453.000	869,538		682,324	813,112	(139,794)			(139,794)		682,324		187,214	187,214		
SB1YXB-J7-6	L'AIR LIQUIDE S.A.	B	01/19/2023	Various	6,375.000	981,459		638,154	900,812	(297,352)			(297,352)	34,694	638,154	(17,542)	360,847	343,305		
512807-10-8	LAM RESEARCH CORP.		11/01/2023	Various	4,657.000	2,177,315		1,729,454	1,957,337	(227,883)			(227,883)		1,729,454		447,860	447,860	8,180	
513272-10-4	LAMB WESTON HOLDINGS INC		02/14/2023	MORGAN STANLEY	4,968.000	493,137		277,214	443,940	(166,727)			(166,727)		277,214		215,923	215,923	1,391	
515098-10-1	LANDSTAR SYSTEMS INC		01/23/2023	BNP CAPITAL MARKETS	3,764.000	645,009		500,999	613,156	(112,156)			(112,156)		500,999		144,010	144,010	7,528	
S65062-67-1	LASERTEC CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	700.000	138,770		115,362	115,362	6,126			6,126	(6,126)	115,362	9,843	13,564	23,407	241	
50189K-10-3	LCI INDUSTRIES		01/23/2023	BNP CAPITAL MARKETS	5,579.000	589,527		491,132	515,779	(24,647)			(24,647)		491,132		98,395	98,395		
521865-20-4	LEAR CORP		02/14/2023	MORGAN STANLEY	6,412.000	837,933		767,452	795,216	(27,764)			(27,764)		767,452		70,480	70,480		
SB9G6L-89-3	LEG IMMOBILIEN AG	B	02/03/2023	Various	12,479.000	983,472		770,752	810,546	(28,615)			(28,615)	(11,179)	770,752	25,568	187,152	212,720		
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	B	01/19/2023	Various	348,946.000	1,082,689		816,390	1,047,271	(320,387)			(320,387)	89,506	816,390	(56,557)	322,857	266,299		
F56196-18-5	LEGRAND	B	01/19/2023	Various	6,626.000	553,238		432,701	529,097	(82,798)			(82,798)	(13,598)	432,701	11,791	108,746	120,537	328	
525327-10-2	LEIDOS HOLDINGS INC		06/22/2023	Various	11,580.000	1,182,497		1,012,903	1,218,100	(205,198)			(205,198)		1,012,903		169,594	169,594		
Q5368-11-4	LEND LEASE GROUP	B	01/19/2023	GOLDMAN, SACHS & CO.	23,460.000	137,104		124,730	124,730	515			515	(515)	124,730	4,728	7,646	12,375		
526057-10-4	LENNAR COR P CL A		02/14/2023	Various	11,179.000	1,116,311		733,988	1,011,700	(277,711)			(277,711)		733,988		382,323	382,323	2,086	
526107-10-7	LENNOX INTERNATIONAL INC		02/14/2023	Various	2,804.000	688,548		611,133	670,801	(59,668)			(59,668)		611,133		77,415	77,415	2,972	
52661A-10-8	LEONARDO DRS INC		01/20/2023	UNION BANK OF SWITZERLAND	7,700.000	98,819		91,940	98,406	(6,466)			(6,466)		91,940		6,879	6,879		
527064-10-9	LESLIES INC		01/23/2023	BNP CAPITAL MARKETS	25,736.000	364,707		314,237	314,237						314,237		50,470	50,470		
530307-30-5	LIBERTY BROADBAND CORP SERIES C		06/22/2023	Various	4,854.000	452,552		358,225	370,215	(11,989)			(11,989)		358,225		94,327	94,327		
531229-85-4	LIBERTY MEDIA FORMULA ONE CORP SER		08/11/2023	Various	5,619.000	405,499		170,390	335,904	(165,514)			(165,514)		170,390		235,109	235,109		
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		08/11/2023	Various	18,955.000	761,372		721,617	745,121	(23,504)			(23,504)		721,617		39,755	39,755		
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		08/03/2023	Various	9,658.000	387,615		358,322	377,918	(19,596)			(19,596)		358,322		29,293	29,293		
53223X-10-7	LIFE STORAGE INC		07/20/2023	Various	27,259.000	3,064,708		2,685,012	2,685,012						2,685,012		379,696	379,696	32,711	
53229C-10-7	LIGHTSPEED COMMERCE INC	B	01/04/2023	MORGAN STANLEY	6,032.000	89,830		86,143	86,143	(1,284)			(1,284)	1,284	86,143	(1,121)	4,808	3,687		
533900-10-6	LINCOLN ELEC HLDGS		01/23/2023	Various	5,600.000	877,288		641,272	809,144	(167,872)			(167,872)		641,272		236,016	236,016	3,584	
534187-10-9	LINCOLN NA TL CORP IN COM		03/31/2023	Various	9,712.000	326,758		288,286	298,353	(10,067)			(10,067)		288,286		38,472	38,472	4,370	
G5494J-10-3	LINDE PLC	D	03/01/2023	Various	17,312.000	5,657,061		4,765,180	5,646,828	(881,648)			(881,648)		4,765,180		891,881	891,881		
G54950-10-3	LINDE PLC	D	03/31/2023	GOLDMAN, SACHS & CO.	30.000	10,663		10,502							10,502		161	161	38	
H49983-18-4	LINDT & SPRUENGLI PART	B	01/04/2023	MORGAN STANLEY	37.000	380,041		333,085	377,118	(29,534)			(29,534)	(14,500)	333,085	9,370	37,585	46,955		
SB0PB4-M7-2	LINK REIT	B	01/19/2023	GOLDMAN, SACHS & CO.	57,300.000	463,701		385,566	420,667	(36,420)			(36,420)	1,319	385,566	(1,945)	80,080	78,135		
501889-20-8	LKQ CORP		02/14/2023	MORGAN STANLEY	9,534.000	547,382		432,939	509,211	(76,272)			(76,272)		432,939		114,443	114,443		
539481-10-1	LOBLAW COS LTD COM	B	01/19/2023	GOLDMAN, SACHS & CO.	4,072.000	355,309		279,384	359,792	(99,389)			(99,389)	18,981	279,384	(12,820)	88,744	75,924		
539830-10-9	LOCKHEED MARTIN CORP		02/14/2023	Various	12,772.000	5,988,177		4,118,952	6,213,450	(2,094,498)			(2,094,498)		4,118,952		1,869,224	1,869,224		
540424-10-8	LOEWS CORP		02/14/2023	MORGAN STANLEY	13,864.000	856,429		690,982	808,687	(117,705)			(117,705)		690,982		165,447	165,447		

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
SB18ZR-K2-5	LOGITECH INTERNATIONAL	B	01/19/2023	GOLDMAN, SACHS & CO.	9,115.000	508,383		425,536	562,151	(103,049)			(103,049)	(33,565)	425,536	33,044	49,803	82,846		
G5689W-10-9	LONDONMETRIC PROPERTY PLC	B	12/14/2023	Various	61,931.000	145,007		133,444							133,444	4,391	7,172	11,563	2,215	
S73333-78-3	LONZA GROUP AG	B	01/19/2023	Various	963.000	491,938		395,914	471,612	(51,311)			(51,311)	(24,387)	395,914	16,958	79,066	96,024		
F58149-13-3	L'OREAL CMN STK	B	01/19/2023	GOLDMAN, SACHS & CO.	3,892.000	1,587,126		1,073,954	1,385,686	(483,415)			(483,415)	171,683	1,073,954	(91,534)	604,706	513,172		
546347-10-5	LOUISIANA-PACIFIC CORP.		01/20/2023	UNION BANK OF SWITZERLAND	8,195.000	508,182		336,277	485,144	(148,867)			(148,867)		336,277		171,905	171,905		
548661-10-7	LOWES COS INC USD0.50		11/01/2023	Various	21,654.000	4,489,133		3,680,511	4,314,343	(633,832)			(633,832)		3,680,511		808,621	808,621	12,023	
550021-10-9	LULULEMON ATHLETICA INC	C	02/14/2023	Various	3,762.000	1,198,434		1,044,634	1,205,270	(160,636)			(160,636)		1,044,634		153,800	153,800		
F58485-11-5	LVMH MOET HENNESSY EURO.30	B	01/19/2023	Various	6,467.000	5,358,678		3,194,992	4,692,604	(1,989,346)			(1,989,346)	491,734	3,194,992	(241,283)	2,404,969	2,163,686	4,821	
55087P-10-4	LYFT INC CLASS A		01/23/2023	Various	29,413.000	403,280		324,131	324,131						324,131		79,149	79,149		
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		02/14/2023	Various	13,744.000	1,329,055		999,254	1,141,164	(141,910)			(141,910)		999,254		329,800	329,800		
55261F-10-4	M & T BANK CORP		11/01/2023	Various	4,755.000	693,447		686,931	674,819						686,931		6,516	6,516	134	
55405Y-10-0	M A-COM TECHNOLOGY SOLUTIONS HOLDI		01/23/2023	BNP CAPITAL MARKETS	9,166.000	597,843		434,320	577,275	(142,954)			(142,954)		434,320		163,523	163,523		
SB02K2-M3-6	M3 INC	B	01/19/2023	GOLDMAN, SACHS & CO.	12,600.000	361,826		341,679	341,679	25,785			25,785	(25,785)	341,679	38,122	(17,975)	20,147		
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	B	01/19/2023	GOLDMAN, SACHS & CO.	3,438.000	438,416		337,626	389,264	(71,413)			(71,413)	19,775	337,626	(5,520)	106,310	100,790		
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	B	01/19/2023	GOLDMAN, SACHS & CO.	4,379.000	275,814		164,101	245,815	(76,806)			(76,806)	(4,908)	164,101	3,425	108,288	111,713		
559663-10-9	MAGNOLIA OIL GAS CORP CLASS A		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	25,361.000	599,338		513,927	594,715	(80,789)			(80,789)		513,927		85,411	85,411		
56064L-28-0	MAINSTAY CBRE GLOBAL INFRA CL R6		01/20/2023	DIRECT	805,769.736	10,297,737		9,077,558	9,943,199	(865,641)			(865,641)		9,077,558		1,220,180	1,220,180		
S65558-05-8	MAKITA CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	27,700.000	726,943		595,826	646,603	(32,494)			(32,494)	(18,283)	595,826	38,827	92,291	131,117		
S24925-19-0	MANULIFE FINANCIAL CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	12,072.000	224,748		129,214	215,166	(78,268)			(78,268)	(7,761)	129,214	5,098	90,513	95,611		
56585A-10-2	MARATHON PETROLEUM CORP		11/01/2023	Various	12,144.000	1,546,776		655,617	1,413,440	(757,823)			(757,823)		655,617		891,159	891,159	77	
57060D-10-8	MARKETAXESS HOLDINGS INC		06/22/2023	Various	2,440.000	721,128		542,876	680,492	(137,616)			(137,616)		542,876		178,253	178,253	243	
571903-20-2	MARRIOTT I NTL INC NEW CL A		02/14/2023	Various	8,413.000	1,276,846		1,140,335	1,252,612	(112,276)			(112,276)		1,140,335		136,510	136,510		
571748-10-2	MARSH + MCLENNAN COS INC		02/14/2023	Various	15,173.000	2,575,625		1,841,973	2,510,828	(668,855)			(668,855)		1,841,973		733,652	733,652	7,545	
573284-10-6	MARTIN MARIETTA MATERIALS		11/01/2023	Various	3,767.000	1,321,227		1,142,866	1,273,133	(130,267)			(130,267)		1,142,866		178,361	178,361	146	
573874-10-4	MARVELL TECHNOLOGY INC		02/14/2023	Various	10,191.000	477,408		373,093							373,093		104,316	104,316	611	
574599-10-6	MASCO CORP		02/14/2023	Various	10,832.000	590,628		473,040	505,529	(32,490)			(32,490)		473,040		117,588	117,588		
574795-10-0	MASIMO CORP		01/19/2023	GOLDMAN, SACHS & CO.	2,814.000	458,657		346,291	416,331	(70,040)			(70,040)		346,291		112,367	112,367		
57638P-10-4	MASTERBRAND INC		02/14/2023	MORGAN STANLEY	6,829.000	66,410		533	51,559	(51,026)			(51,026)		533		65,877	65,877		
57636Q-10-4	MASTERCARD INC CLASS A		02/14/2023	Various	32,014.000	11,809,798		8,950,966	11,132,228	(2,181,262)			(2,181,262)		8,950,966		2,858,832	2,858,832	18,248	
Y58473-10-2	MAXEON SOLAR TECHNOLOGIES LTD WHEN		01/20/2023	UNION BANK OF SWITZERLAND	11,127.000	243,736		147,878	178,700	(30,822)			(30,822)		147,878		95,858	95,858		
579780-20-6	MCCORMICK & CO.		11/01/2023	Various	6,297.000	530,133		519,640	502,811						519,640		10,493	10,493	2,636	
580135-10-1	MCDONALDS CORP		11/01/2023	Various	26,648.000	7,076,643		5,639,508	7,022,547	(1,383,040)			(1,383,040)		5,639,508		1,437,135	1,437,135	976	
580589-10-9	MCGRATH RENTCORP.		01/20/2023	SANFORD C. BERNSTEIN & CO., LLC	5,172.000	502,210		305,109	510,683	(205,575)			(205,575)		305,109		197,101	197,101	2,353	
58155Q-10-3	MCKESSON CORP		02/14/2023	Various	9,794.000	3,647,385		2,030,094	3,673,925	(1,643,831)			(1,643,831)		2,030,094		1,617,291	1,617,291	5,289	
58463J-30-4	MEDICAL PPTYS TRUST INC		08/15/2023	Various	20,671.000	267,167		230,275	230,275						230,275		36,892	36,892	5,995	
G5960L-10-3	MEDTRONIC PLC		02/14/2023	Various	52,190.000	4,304,946		3,962,881	4,056,207	(93,326)			(93,326)		3,962,881		342,065	342,065	35,489	
SB60DQ-V3-9	MEIJI HOLDINGS LTD	B	01/04/2023	MORGAN STANLEY	14,500.000	738,335		686,785	740,687	(14,568)			(14,568)	(39,335)	686,785	45,119	6,432	51,551		
SBNR5M-Z7-6	MELROSE INDUSTRIES PLC	B	04/24/2023	VARIOUS	1.000			1	2	(1)			(1)		1		(1)	(1)		
58733R-10-2	MERCADOLIBRE INC	C	06/22/2023	Various	1,614.000	1,660,930		1,296,392	1,365,831	(69,439)			(69,439)		1,296,392		364,538	364,538		
SB0LMF-87-0	MERCIALYS REIT SA	B	06/16/2023	JONES TRADING	16,386.000	177,427		142,903	170,857	(15,147)			(15,147)	(12,807)	142,903	9,886	24,637	34,524		
58933Y-10-5	MERCK & CO. INC.		02/14/2023	Various	97,782.000	10,692,097		7,149,676	10,848,913	(3,699,237)			(3,699,237)		7,149,676		3,542,421	3,542,421	71,381	
D5357W-10-3	MERCK KGAA ORD NPV	B	01/19/2023	GOLDMAN, SACHS & CO.	2,056.000	420,768		229,856	396,943	(201,902)			(201,902)	34,815	229,856	(14,415)	205,328	190,913		
589378-10-8	MERCURY SYSTEMS INC		01/20/2023	UNION BANK OF SWITZERLAND	11,505.000	548,208		467,939	514,734	(46,794)			(46,794)		467,939		80,268	80,268		
SBNGNB-77-5	MERLIN PROPERTIES REIT SA	B	01/04/2023	JONES TRADING	17,094.000	162,935		132,378	160,087	(25,699)			(25,699)	(2,010)	132,378	214	30,343	30,557	256	
59151K-10-8	METHANEX CORP	A	01/20/2023	JEFFERIES & COMPANY, INC.	15,012.000	674,935		375,621	568,354	(192,733)			(192,733)		375,621		299,313	299,313	2,233	

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
59156R-10-8	METLIFE INC COM		02/14/2023	MORGAN STANLEY	8,121.000	585,064		271,225	587,717	(316,491)			(316,491)		271,225		313,839	313,839	4,061	
592688-10-5	METTLER TOLEDO INTERNATIONAL		11/01/2023	Various	798.000	1,203,749		791,099	1,153,469	(362,370)			(362,370)		791,099		412,650	412,650		
552848-10-3	MGIC INVT CORP WIS		01/20/2023	CREDIT SUISSE	45,945.000	628,692		584,515	597,285	(12,770)			(12,770)		584,515		44,177	44,177		
552953-10-1	MGM RESORTS INTERNATIONAL		11/01/2023	Various	20,286.000	884,812		488,295	680,190	(191,895)			(191,895)		488,295		396,518	396,518		
595017-10-4	MICROCHIP TECHNOLOGY INC		02/14/2023	Various	17,919.000	1,400,904		1,034,352	1,258,810	(224,458)			(224,458)		1,034,352		366,552	366,552		
595112-10-3	MICRON TEC HNOLOGY INC COM		11/01/2023	Various	40,156.000	2,298,085		1,875,863	2,006,997	(131,134)			(131,134)		1,875,863		422,222	422,222	4,643	
594918-10-4	MICROSOFT CORP		02/14/2023	Various	260,499.000	64,582,225		57,990,214	62,472,870	(4,482,657)			(4,482,657)		57,990,214		6,592,011	6,592,011		
59522J-10-3	MID AMERICA APT		12/14/2023	Various	32,884.000	5,192,907		5,127,664	5,162,459	(30,580)		4,215	(34,795)		5,127,664		65,243	65,243	49,753	
J43293-10-9	MISUMI GROUP INC	B	01/19/2023	GOLDMAN, SACHS & CO.	21,800.000	523,821		464,416	475,669	(48,995)			(48,995)	37,742	464,416	(15,877)	75,282	59,405		
SB0JQT-J0-4	MITSUBISHI CHEM HOLDINGS	B	01/04/2023	MORGAN STANLEY	77,200.000	395,756		352,866	400,612	(17,515)			(17,515)	(30,232)	352,866	32,276	10,614	42,890		
S65973-02-6	MITSUI & CO NPV	B	01/04/2023	MORGAN STANLEY	31,600.000	904,554		674,375	922,769	(252,335)			(252,335)	3,941	674,375	8,734	221,445	230,179		
S65973-68-7	MITSUI CHEMICALS INC	B	01/04/2023	MORGAN STANLEY	45,600.000	1,027,091		888,089	1,028,156	(95,917)			(95,917)	(44,150)	888,089	48,291	90,711	139,002		
J4509L-10-1	MITSUI FUDOSAN CO JPY50	B	01/19/2023	Various	36,000.000	653,463		659,457	659,457	(38,052)			(38,052)	38,052	659,457	(26,847)	20,854	(5,993)		
S65910-14-3	MIZUHO FINANCIAL GROUP	B	01/19/2023	GOLDMAN, SACHS & CO.	10,310.000	158,228		111,295	145,025	(62,972)			(62,972)	29,241	111,295	(16,110)	63,044	46,933		
60770K-10-7	MODERNA INC		02/14/2023	Various	12,661.000	2,257,828		1,381,202	2,274,169	(892,967)			(892,967)		1,381,202		876,626	876,626		
60786M-10-5	MOELIS ORD CLASS A		01/23/2023	Various	14,253.000	650,344		466,919	546,888	(79,968)			(79,968)		466,919		183,424	183,424		
60855R-10-0	MOLINA HEALTHCARE INC		02/14/2023	Various	1,327.000	395,368		255,563	438,202	(182,639)			(182,639)		255,563		139,805	139,805		
60871R-20-9	MOLSON COORS BEVERAGE CO		11/01/2023	Various	19,646.000	985,181		779,405	1,012,162	(232,756)			(232,756)		779,405		205,776	205,776	235	
609027-10-7	MONARCH CASINO & RESORT INC		01/23/2023	Various	4,819.000	371,730		224,027	370,533	(146,506)			(146,506)		224,027		147,703	147,703		
609207-10-5	MONDELEZ INTERNATIONAL INC		02/14/2023	MORGAN STANLEY	42,102.000	2,799,961		2,233,550	2,806,098	(572,548)			(572,548)		2,233,550		566,411	566,411	16,209	
60937P-10-6	MONGODB INC CLASS A		02/14/2023	Various	2,950.000	605,416		518,015	580,678	(62,663)			(62,663)		518,015		87,401	87,401		
609839-10-5	MONOLITHIC POWER SYSTEMS		02/01/2023	Various	1,824.000	652,658		644,985	644,985						644,985		7,673	7,673	1,368	
61174X-10-9	MONSTER BEVERAGE CORP		02/14/2023	Various	13,815.000	1,432,087		1,074,154	1,402,637	(328,483)			(328,483)		1,074,154		357,933	357,933		
615369-10-5	MOODYS CORP		02/14/2023	MORGAN STANLEY	4,588.000	1,417,958		1,115,389	1,278,309	(162,920)			(162,920)		1,115,389		302,569	302,569		
617446-44-8	MORGAN STANLEY		11/01/2023	Various	49,567.000	4,671,665		3,275,017	4,214,186	(939,169)			(939,169)		3,275,017		1,396,648	1,396,648	24,476	
S66026-48-5	MORINAGA MILK INDUSTRY LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	3,400.000	126,016		99,948	128,713	(54,717)			(54,717)	25,952	99,948	(14,468)	40,535	26,067		
617700-10-9	MORNINGSTAR INC		01/23/2023	Various	2,983.000	726,707		573,015	646,088	(73,073)			(73,073)		573,015		153,693	153,693	1,119	
61945C-10-3	MOSAIC COMPANY		06/22/2023	Various	10,402.000	450,032		456,336	456,336						456,336		(6,304)	(6,304)		
620076-30-7	MOTOROLA SOLUTIONS INC		02/14/2023	Various	4,553.000	1,173,417		839,989	1,173,354	(333,364)			(333,364)		839,989		333,427	333,427	4,007	
553498-10-6	MSA SAFETY INC		01/23/2023	Various	6,919.000	908,340		735,222	997,651	(262,429)			(262,429)		735,222		173,119	173,119		
55354G-10-0	MSCI INC A		02/14/2023	Various	3,632.000	1,893,286		1,389,773	1,689,497	(299,725)			(299,725)		1,389,773		503,514	503,514		
SB09DH-L9-4	MTU AERO ENGINES HOLDING AG	B	01/19/2023	GOLDMAN, SACHS & CO.	391.000	95,262		59,084	84,377	(33,254)			(33,254)	7,961	59,084	(4,290)	40,467	36,177		
J46840-10-4	MURATA MANUFACTURING CO LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	8,500.000	483,942		392,746	424,404	(107,055)			(107,055)	75,398	392,746	(47,661)	138,857	91,196		
62855J-10-4	MYRIAD GENETICS INC		01/20/2023	NATIONAL BANK OF CANADA	29,190.000	584,195		423,547	423,547						423,547		160,648	160,648		
631103-10-8	NASDAQ OMX GROUP		02/14/2023	Various	7,356.000	433,720		318,908	451,291	(132,383)			(132,383)		318,908		114,813	114,813		
632307-10-4	NATERA INC		02/14/2023	MORGAN STANLEY	1,366.000	57,459		48,411	54,872	(6,461)			(6,461)		48,411		9,048	9,048		
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION		01/20/2023	SANFORD C. BERNSTEIN & CO., LLC	17,174.000	724,048		609,972	722,510	(112,538)			(112,538)		609,972		114,076	114,076		
637417-10-6	NATIONAL RETAIL PROPERTIES		12/14/2023	Various	24,619.000	1,093,484		930,155	554,748	(118,443)			(118,443)		930,155		163,329	163,329		
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST		12/14/2023	Various	83,738.000	2,833,123		2,892,055	1,565,152	(233)		10,524	(10,757)		2,892,055		(58,932)	(58,932)	36,459	
63845R-10-7	NATIONAL VISION HOLDINGS INC		01/23/2023	BNP CAPITAL MARKETS	8,338.000	321,849		207,308	323,181	(115,873)			(115,873)		207,308		114,541	114,541		
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	01/19/2023	GOLDMAN, SACHS & CO.	31,001.000	688,856		574,244	631,961	(89,821)			(89,821)	32,104	574,244	(9,388)	124,001	114,613		
S20773-03-2	NATL BK OF CANADA COMMON STOCK	B	02/14/2023	Various	20,648.000	1,498,555		1,148,711	1,390,248	(295,950)			(295,950)	54,413	1,148,711	(40,104)	389,948	349,844	12,778	
SBM8PJ-Y7-5	NATWEST GROUP PLC	B	01/19/2023	Various	285,539.000	950,952		665,854	910,895	(214,902)			(214,902)	(30,139)	665,854	22,853	262,246	285,098		
63947X-10-1	NCINO INC		01/23/2023	GOLDMAN, SACHS & CO.	15,268.000	403,790		402,072	403,686	(1,614)			(1,614)		402,072		1,717	1,717		
S56339-62-5	NEMETSCHEK	B	01/19/2023	GOLDMAN, SACHS & CO.	4,313.000	232,204		208,687	219,519	(5,341)			(5,341)	(5,492)	208,687	8,544	14,973	23,517		
640491-10-6	NEOGEN CORP		01/23/2023	NATIONAL BANK OF CANADA	20,570.000	406,454		289,891	313,281	(23,390)			(23,390)		289,891		116,563	116,563		

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
SB06YV-46-1	NESTE	B	01/19/2023	GOLDMAN, SACHS & CO.	4,586.000	221,129		181,675	210,557	(46,259)			(46,259)	17,377	181,675	(11,958)	51,411	39,453		
S71238-70-3	NESTLE SA PAR CHF1	B	01/19/2023	GOLDMAN, SACHS & CO.	45,880.000	5,642,293		4,609,967	5,312,995	(671,489)			(671,489)	(31,540)	4,609,967	73,998	958,329	1,032,326		
64110D-10-4	NETAPP INC		02/14/2023	Various	7,736.000	513,350		424,412	464,624	(40,212)			(40,212)		424,412		88,938	88,938	3,868	
64110L-10-6	NETFLIX INC		02/14/2023	Various	16,248.000	5,463,123		2,997,273	4,791,210	(1,793,937)			(1,793,937)		2,997,273		2,465,850	2,465,850		
64125C-10-9	NEUROCRINE BIOSCIENCES INC		02/01/2023	Various	3,871.000	426,434		362,381	462,352	(99,971)			(99,971)		362,381		64,053	64,053		
64829B-10-0	NEW RELIC INC		01/20/2023	NATIONAL BANK OF CANADA	10,203.000	593,862		527,378	575,959	(48,581)			(48,581)		527,378		66,484	66,484		
SBM94G-04-8	NEW WORLD DEVELOPMENT COMPANY-NEW	B	01/04/2023	MORGAN STANLEY	92,000.000	272,492		238,756	259,322	(19,994)			(19,994)	(572)	238,756	290	33,446	33,736		
650111-10-7	NEW YORK T IMES CO CL A		01/20/2023	CITIGROUP GLOBAL MARKETS	19,134.000	635,998		541,938	621,090	(79,152)			(79,152)		541,938		94,060	94,060	1,722	
651229-10-6	NEWELL RUBBERMAID INC		06/22/2023	Various	34,723.000	503,750		454,075	454,177			102	(102)		454,075		49,675	49,675	48	
651639-10-6	NEWMONT CORP		11/01/2023	Various	23,442.000	1,183,089		962,421	1,106,462	(143,635)		406	(144,041)		962,421		220,668	220,668	96	
J4914X-10-4	NEXON LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	21,900.000	497,927		385,545	491,628	(182,819)			(182,819)	76,736	385,545	(42,790)	155,172	112,382	749	
65339F-10-1	NEXTERA ENERGY INC		11/01/2023	Various	75,838.000	5,998,255		5,428,289	6,340,057	(904,748)		7,019	(911,768)		5,428,289		569,966	569,966	488	
SBN7BZ-M3-7	NIBE INDUSTRIER CLASS B	B	01/04/2023	MORGAN STANLEY	83,611.000	762,285		626,630	779,177	(244,599)			(244,599)	92,052	626,630	(73,062)	208,717	135,656		
S66471-33-5	NICE LTD	B	01/04/2023	MORGAN STANLEY	2,217.000	419,649		421,480	427,252	(13,502)			(13,502)	7,729	421,480	(7,958)	6,127	(1,831)		
J52968-10-4	NIDEC CORPORATION JPY50	B	01/19/2023	GOLDMAN, SACHS & CO.	9,540.000	537,583		494,479	494,479	(63,954)			(63,954)	63,954	494,479	(39,306)	82,409	43,104		
SB1DN4-66-5	NIHON M&A CENTER INC	B	01/19/2023	GOLDMAN, SACHS & CO.	23,700.000	318,280		272,293	292,601	(7,744)			(7,744)	(12,564)	272,293	20,095	25,891	45,986		
654106-10-3	NIKE INC CL B		02/14/2023	Various	46,565.000	5,769,950		4,038,290	5,448,571	(1,410,281)			(1,410,281)		4,038,290		1,731,660	1,731,660		
J51699-10-6	NINTENDO CO LTD COM STK	B	01/19/2023	GOLDMAN, SACHS & CO.	25,000.000	1,077,448		1,011,022	1,048,164	(180,141)			(180,141)	142,999	1,011,022	(85,694)	152,119	66,426		
S66405-07-7	NIPPON PAINT HOLDINGS LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	35,400.000	308,992		239,432	278,757	(27,355)			(27,355)	(11,970)	239,432	17,670	51,890	69,560	1,443	
SB98BC-67-1	NIPPON PROLOGIS REIT INC	B	02/16/2023	Various	19.000	59,174		44,424	44,424	2,359			2,359	(2,359)	44,424	2,918	11,832	14,751	526	
S66413-73-3	NIPPON TELEGRAPH & TELEPHONE CORP NTT	B	01/19/2023	GOLDMAN, SACHS & CO.	1,920.000	56,107		49,449	54,743	(16,332)			(16,332)	11,038	49,449	(7,158)	13,816	6,658		
J57160-12-9	NISSAN MOTOR CO CMN STK	B	01/19/2023	GOLDMAN, SACHS & CO.	83,300.000	272,157		263,956	263,956	(53,221)			(53,221)	53,222	263,956	(38,209)	46,409	8,200		
J58472-11-9	NITTO DENKO CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	9,700.000	595,164		524,723	562,393	(151,066)			(151,066)	113,395	524,723	(75,956)	146,397	70,441		
65487K-10-0	NLIGHT INC		01/23/2023	Various	18,809.000	224,960		177,745	190,723	(12,978)			(12,978)		177,745		47,215	47,215		
N64038-10-7	NN GROUP NV	B	01/19/2023	Various	29,085.000	1,216,060		1,072,443	1,184,523	(210,864)			(210,864)	98,784	1,072,443	(74,899)	218,516	143,617		
J59009-15-9	NOMURA HOLDINGS INC	B	01/19/2023	GOLDMAN, SACHS & CO.	94,300.000	373,739		311,673	349,199	(100,854)			(100,854)	63,329	311,673	(39,270)	101,336	62,066		
S63909-21-2	NOMURA RESEARCH INSTITUTE LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	15,600.000	389,913		368,290	368,290	19,558			19,558	(19,558)	368,290	31,425	(9,801)	21,624		
SBYZF9-J9-8	NORDEA BANK	B	01/19/2023	Various	52,290.000	585,512		345,009	560,463	(270,856)			(270,856)	55,402	345,009	(32,103)	272,607	240,504		
655844-10-8	NORFOLK SOUTHERN CORP		11/01/2023	Various	8,004.000	1,944,982		1,654,535	1,972,346	(317,073)		738	(317,810)		1,654,535		290,446	290,446	5,191	
665859-10-4	NORTHERN TRUST CORP		11/01/2023	Various	6,587.000	603,849		582,884	582,884						582,884		20,966	20,966	4,940	
666807-10-2	NORTHROP GRUMMAN CORP		02/14/2023	Various	8,402.000	4,082,511		2,883,808	4,584,215	(1,700,407)			(1,700,407)		2,883,808		1,198,703	1,198,703		
668074-30-5	NORTHWESTERN CORP		01/23/2023	GOLDMAN, SACHS & CO.	9,827.000	545,262		481,312	583,134	(101,822)			(101,822)		481,312		63,950	63,950		
668771-10-8	NortonLife Lock Inc		03/31/2023	Various	23,355.000	545,444		470,370	500,498	(30,128)			(30,128)		470,370		75,074	75,074		
67000B-10-4	NOVANTA INC		01/23/2023	Various	4,727.000	729,999		542,640	642,257	(99,617)			(99,617)		542,640		187,359	187,359		
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	01/19/2023	GOLDMAN, SACHS & CO.	15,977.000	1,478,354		1,226,053	1,443,490	(228,759)			(228,759)	11,321	1,226,053	6,647	245,654	252,301		
G6674U-10-8	NOVOCURE LTD		11/01/2023	Various	3,651.000	286,249		243,885	267,801	(13,779)		10,137	(23,916)		243,885		42,364	42,364		
SBHC8X-90-3	NOVO-NORDISK B ORD	B	01/19/2023	Various	37,450.000	5,174,370		2,941,753	5,041,455	(2,455,897)			(2,455,897)	356,195	2,941,753	(199,858)	2,432,474	2,232,617	2,645	
629377-50-8	NRG ENERGY INC		02/14/2023	Various	11,534.000	402,593		367,012	367,012						367,012		35,581	35,581	4,354	
67018T-10-5	NU SKIN ASIA PAC INC		01/20/2023	JPMORGAN CHASE & CO.	14,437.000	602,936		447,033	608,664	(161,631)			(161,631)		447,033		155,903	155,903		
670346-10-5	NUCOR CORP.		02/14/2023	Various	10,186.000	1,658,256		728,200	1,342,617	(614,417)			(614,417)		728,200		930,056	930,056	5,195	
SBDRJL-N0-2	NUTRIEN LTD	B	01/19/2023	Various	11,660.000	854,584		638,054	850,652	(257,280)			(257,280)	44,682	638,054	(38,339)	254,869	216,530	4,809	
67066G-10-4	NVIDIA CORP		02/14/2023	Various	91,555.000	18,030,220		10,328,290	13,379,848	(3,051,557)			(3,051,557)		10,328,290		7,701,930	7,701,930		
62944T-10-5	NVR INC		02/14/2023	Various	190.000	975,527		749,203	876,390	(127,187)			(127,187)		749,203		226,324	226,324		
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	03/31/2023	Various	6,255.000	1,107,724		755,061	988,478	(233,417)			(233,417)		755,061		352,664	352,664	4,496	
SB0F9V-20-4	OCBC BANK	B	01/04/2023	MORGAN STANLEY	24,000.000	219,360		196,422	217,954	(17,984)			(17,984)	(3,549)	196,422	2,880	20,058	22,938		
674599-10-5	OCCIDENTAL PETROLEUM CORP		02/14/2023	Various	40,446.000	2,591,560		1,193,952	2,547,694	(1,353,742)			(1,353,742)		1,193,952		1,397,609	1,397,609	5,258	
670837-10-3	OGE ENERGY CORP		02/14/2023	Various	31,666.000	1,205,482		948,680	1,252,390	(303,710)			(303,710)		948,680		256,802	256,802	13,113	

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
679295-10-5	OKTA INC CLASS A		06/22/2023	Various	2,837.000	219,224		199,101							199,101		20,123	20,123		
679580-10-0	OLD DOMINION FREIGHT LINE INC		02/14/2023	Various	3,821.000	1,265,665		862,954	1,084,323	(221,369)			(221,369)		862,954		402,711	402,711		
S66588-01-3	OLYMPUS CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	7,800.000	144,851		139,040	139,040	(28,035)			(28,035)	28,035	139,040	(20,127)	25,938	5,811		
681936-10-0	OMEGA HEALTHCARE INVESTORS		12/14/2023	GOLDMAN, SACHS & CO.	11,226.000	348,098		354,771							354,771		(6,672)	(6,672)		
68213N-10-9	OMNICELL INC		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	9,467.000	524,486		466,195	477,326	(11,131)			(11,131)		466,195		58,291	58,291		
682189-10-5	ON SEMICONDUCTOR CORP		02/14/2023	Various	12,395.000	964,451		394,086	773,076	(378,990)			(378,990)		394,086		570,365	570,365		
68235P-10-8	ONE GAS INC		01/20/2023	JEFFERIES & COMPANY, INC.	7,447.000	563,102		524,893	563,887	(38,994)			(38,994)		524,893		38,209	38,209		
682680-10-3	ONEOK INC		02/14/2023	MORGAN STANLEY	8,898.000	620,755		368,325	584,599	(216,274)			(216,274)		368,325		252,430	252,430	8,498	
S66601-07-1	ONO PHARMACEUTICAL CO	B	01/04/2023	MORGAN STANLEY	14,900.000	330,594		340,934	348,150	(77,414)			(77,414)	70,198	340,934	(54,626)	44,286	(10,340)		
68389X-10-5	ORACLE CORP COM		02/14/2023	Various	58,544.000	5,088,080		3,311,261	4,785,387	(1,474,126)			(1,474,126)		3,311,261		1,776,819	1,776,819	11,962	
S61416-80-6	ORACLE JAPAN CORP		01/19/2023	GOLDMAN, SACHS & CO.	7,100.000	477,924		433,263	458,464	(853)			(853)	(24,347)	433,263	36,969	7,691	44,660		
67103H-10-7	OREILLY AUTOMOTIVE INC		02/14/2023	Various	1,797.000	1,496,074		1,030,335	1,516,722	(486,387)			(486,387)		1,030,335		465,740	465,740		
K3192G-10-4	ORSTED	B	01/19/2023	GOLDMAN, SACHS & CO.	749.000	72,661		53,766	67,861	(18,606)			(18,606)	4,511	53,766	(2,620)	21,516	18,895	1,177	
68902V-10-7	OTIS WORLDWIDE CORP		02/14/2023	Various	21,750.000	1,788,417		1,371,595	1,703,243	(331,648)			(331,648)		1,371,595		416,822	416,822		
69007J-10-6	OUTFRONT MEDIA INC		01/23/2023	BNP CAPITAL MARKETS	31,468.000	587,252		467,862	521,739	(53,877)			(53,877)		467,862		119,390	119,390		
690732-10-2	OWENS & MINOR, INC.		01/20/2023	JEFFERIES & COMPANY, INC.	23,629.000	487,084		460,598	461,474	(877)			(877)		460,598		26,486	26,486		
690742-10-1	OWENS CORNING INC		02/14/2023	MORGAN STANLEY	4,064.000	362,683		308,313	346,659	(38,347)			(38,347)		308,313		54,371	54,371	2,113	
693718-10-8	PACCAR INC		02/24/2023	Various	15,258.000	1,395,287		1,193,289	1,510,084	(316,795)			(316,795)		1,193,289		201,998	201,998	43,993	
69608A-10-8	PALANTIR TECHNOLOGIES INC CLASS A		02/14/2023	Various	80,207.000	595,105		514,929	514,929						514,929		80,176	80,176		
697435-10-5	PALO ALTO NETWORKS INC		03/31/2023	Various	10,680.000	1,619,883		1,268,307	1,466,007	(222,184)			(222,184)		1,268,307		351,576	351,576		
J1235L-10-8	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	B	01/04/2023	MORGAN STANLEY	19,000.000	345,298		282,523	353,231	(55,540)			(55,540)	(15,168)	282,523	15,363	47,413	62,775	524	
SB44XT-X8-2	PANDORA	B	01/19/2023	GOLDMAN, SACHS & CO.	3,315.000	266,730		156,842	232,217	(97,279)			(97,279)	21,904	156,842	(11,442)	121,330	109,888		
700517-10-5	PARK HOTELS RESORTS INC		12/14/2023	Various	188,291.000	2,522,614		2,209,263	1,919,023	(48,739)			(48,739)		2,209,263		313,351	313,351	52,929	
701094-10-4	PARKER HAN NIFIN CORP COM		11/01/2023	Various	2,415.000	838,263		465,655	702,765	(237,110)			(237,110)		465,655		372,608	372,608	2,733	
703343-10-3	PATRICK INDUSTRIES INC		01/20/2023	UNION BANK OF SWITZERLAND	12,449.000	803,074		552,666	754,409	(201,743)			(201,743)		552,666		250,408	250,408		
704326-10-7	PAYCHEX INC		06/22/2023	Various	13,537.000	1,586,145		1,455,003	1,539,144	(109,121)			(109,121)		1,455,003		131,142	131,142	194	
70432V-10-2	PAYCOM SOFTWARE INC		02/14/2023	Various	901.000	298,902		231,154	279,589	(48,435)			(48,435)		231,154		67,748	67,748		
70435P-10-2	PAYCOR HCM INC		01/23/2023	BNP CAPITAL MARKETS	15,862.000	384,036		383,112	388,143	(5,031)			(5,031)		383,112		923	923		
70450Y-10-3	PAYPAL HOLDINGS INC		11/01/2023	Various	41,930.000	3,260,216		2,924,620	2,986,255	(56,286)		5,349	(61,635)		2,924,620		335,596	335,596		
G69651-10-0	PEARSON	B	01/19/2023	GOLDMAN, SACHS & CO.	21,117.000	246,481		198,902	238,572	(39,740)			(39,740)	69	198,902	5,943	41,637	47,580		
SB4PT2-P8-8	PEMBINA PIPELINE CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	9,311.000	333,700		196,990	315,830	(123,248)			(123,248)	4,408	196,990	(1,847)	138,558	136,711		
713448-10-8	PEPSICO INC.		02/14/2023	Various	45,125.000	7,802,218		6,725,529	8,152,283	(1,426,753)			(1,426,753)		6,725,529		1,076,689	1,076,689	51,894	
71375U-10-1	PERFICIENT INC		01/20/2023	GOLDMAN, SACHS & CO.	7,545.000	558,249		475,410	526,867	(51,458)			(51,458)		475,410		82,840	82,840		
71377A-10-3	PERFORMANCE FOOD GROUP		01/23/2023	Various	14,915.000	889,862		428,448	870,887	(442,439)			(442,439)		428,448		461,414	461,414		
L7579L-10-6	PERIMETER SOLUTIONS SA		01/23/2023	Various	38,251.000	356,117		303,737	349,614	(45,878)			(45,878)		303,737		52,380	52,380		
714046-10-9	PERKINELMER INC		11/01/2023	Various	6,073.000	826,387		725,602	851,556	(120,792)		5,162	(125,954)		725,602		100,784	100,784	243	
S46823-29-0	PERNOD RICARD NPV	B	01/19/2023	Various	6,188.000	1,277,567		1,036,092	1,213,511	(271,272)			(271,272)	93,853	1,036,092	(70,049)	311,523	241,475		
S06825-38-4	PERSIMMON PLC	B	01/04/2023	MORGAN STANLEY	38,950.000	615,271		538,063	570,201	(8,436)			(8,436)	(23,701)	538,063	22,308	54,900	77,208		
G7041J-10-7	PETS AT HOME PLC	B	02/15/2023	MORGAN STANLEY	25,505.000	117,483		75,164	87,009	(23,316)			(23,316)	11,472	75,164	(8,046)	50,365	42,319	1,383	
717081-10-3	PFIZER INC		02/14/2023	Various	203,562.000	9,023,435		8,249,490	10,430,517	(2,181,024)			(2,181,024)		8,249,493		773,942	773,942	42,153	
718172-10-9	PHILIP MORRIS INTL.		02/14/2023	Various	55,558.000	5,676,063		4,442,897	5,623,025	(1,180,128)			(1,180,128)		4,442,897		1,233,166	1,233,166	70,559	
718546-10-4	PHILLIPS 66		02/14/2023	Various	13,446.000	1,369,267		1,039,034	1,399,460	(360,425)			(360,425)		1,039,034		330,233	330,233		
71844V-20-1	PHILLIPS EDISON AND COMPANY INC		01/20/2023	JEFFERIES & COMPANY, INC.	21,732.000	701,163		610,216	691,947	(81,730)			(81,730)		610,216		90,946	90,946	4,055	
71880K-10-1	PHINIA INC		07/24/2023	VARIOUS	0.600			11							11		(11)	(11)		
72352L-10-6	PINTEREST INC CLASS A		02/14/2023	Various	30,500.000	798,250		552,421	740,540	(188,119)			(188,119)		552,421		245,829	245,829		

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
723787-10-7	PIONEER NA T RES CO COM		02/14/2023	Various	6,280.000	1,411,867		1,245,854	1,434,289	(188,436)			(188,436)		1,245,854		166,013	166,013		
69343T-10-7	PJT PARTNERS INC CLASS A		01/20/2023	UNION BANK OF SWITZERLAND	7,892.000	604,502		538,400	581,561	(43,162)			(43,162)		538,400		66,102	66,102		
72703H-10-1	PLANET FITNESS INC CLASS A		01/23/2023	Various	9,562.000	761,308		530,934	753,486	(222,552)			(222,552)		530,934		230,374	230,374		
72919P-20-2	PLUG POWER INC.		03/31/2023	Various	26,136.000	362,177		323,302	323,302						323,302		38,875	38,875		
693475-10-5	PNC FINL SVCS GROUP INC		02/14/2023	Various	7,544.000	1,192,079		979,778	1,191,499	(211,722)			(211,722)		979,778		212,301	212,301	11,316	
736508-84-7	PORTLAND GENERAL ELECTRIC CO		01/23/2023	Various	28,951.000	1,337,466		1,175,239	1,418,599	(243,360)			(243,360)		1,175,239		162,227	162,227	13,100	
737630-10-3	POTLATCH CORP.		01/20/2023	JPMORGAN CHASE & CO.	15,981.000	720,279		612,664	703,004	(90,340)			(90,340)		612,664		107,615	107,615		
Y33549-11-7	POWER ASSETS HOLDINGS LTD	B	01/04/2023	MORGAN STANLEY	74,000.000	410,765		383,140	405,319	(21,285)			(21,285)	(894)	383,140	466	27,158	27,624		
S26977-01-7	POWER CORP CANADA SUB-VTG NPV	B	01/19/2023	GOLDMAN, SACHS & CO.	13,473.000	349,866		229,045	316,702	(86,069)			(86,069)	(1,588)	229,045	2,022	118,800	120,822	4,255	
739276-10-3	POWER INTEGRATIONS INC		01/23/2023	Various	21,221.000	1,794,403		1,292,443	1,521,970	(229,527)			(229,527)		1,292,443		501,960	501,960		
693506-10-7	PPG INDUSTRIES INC		02/14/2023	Various	11,264.000	1,455,502		1,246,812	1,416,335	(169,523)			(169,523)		1,246,812		208,690	208,690		
69351T-10-6	PPL CORP		02/14/2023	Various	19,368.000	557,728		487,977	565,933	(77,956)			(77,956)		487,977		69,751	69,751	4,358	
69354N-10-6	PRA GROUP INC		01/20/2023	UNION BANK OF SWITZERLAND	19,752.000	721,133		612,290	667,223	(54,933)			(54,933)		612,290		108,843	108,843		
74167P-10-8	PRIMO WATER CORP		01/23/2023	Various	49,133.000	724,294		571,584	763,527	(191,943)			(191,943)		571,584		152,709	152,709		
74251V-10-2	PRINCIPAL FINANCIAL GROUP		02/14/2023	Various	7,105.000	653,617		332,199	596,252	(264,052)			(264,052)		332,199		321,418	321,418		
742718-10-9	PROCTER & GAMBLE CO		02/14/2023	Various	85,158.000	11,999,245		10,381,948	12,906,546	(2,524,598)			(2,524,598)		10,381,948		1,617,297	1,617,297	77,775	
743315-10-3	PROGRESSIVE CORP		02/14/2023	Various	29,186.000	3,885,796		2,544,769	3,785,716	(1,240,947)			(1,240,947)		2,544,769		1,341,027	1,341,027	1,607	
74340E-10-3	PROGYNY INC		01/23/2023	BNP CAPITAL MARKETS	12,627.000	424,985		367,041	393,331	(26,290)			(26,290)		367,041		57,944	57,944		
74340W-10-3	PROLOGIS INC		12/14/2023	Various	200,292.000	24,504,481		20,658,136	22,128,674	(1,967,571)			(1,967,571)		20,658,136		3,846,346	3,846,346	115,773	
SBJDS7-L3-4	PROSUS NV	B	01/19/2023	GOLDMAN, SACHS & CO.	5,185.000	417,490		274,140	356,646	(56,842)			(56,842)	(25,664)	274,140	25,658	117,693	143,351		
G72899-10-0	PRUDENTIAL CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	30,759.000	488,887		306,897	417,175	(141,020)			(141,020)	30,742	306,897	(11,749)	193,739	181,990		
744320-10-2	PRUDENTIAL FINL INC		02/14/2023	Various	12,833.000	1,272,056		797,164	1,276,370	(479,207)			(479,207)		797,164		474,892	474,892		
69370C-10-0	PTC INC		02/14/2023	Various	4,792.000	634,976		445,352	575,232	(129,880)			(129,880)		445,352		189,624	189,624		
74460D-10-9	PUBLIC STORAGE		12/21/2023	Various	33,087.000	11,992,401		9,116,031	9,270,647	(154,615)			(154,615)		9,116,031		549,797	549,797	44,760	
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		02/14/2023	Various	8,550.000	524,477		467,955	523,859	(55,904)			(55,904)		467,955		56,523	56,523		
F7607Z-16-5	PUBLICIS GROUPE	B	01/04/2023	MORGAN STANLEY	9,232.000	603,414		442,258	585,456	(119,885)			(119,885)	(23,314)	442,258	13,293	147,864	161,156		
745867-10-1	PULTE GROUP INC		02/14/2023	Various	11,199.000	647,182		419,963	509,890	(89,928)			(89,928)		419,963		227,220	227,220	1,792	
S50647-22-1	PUMA	B	01/19/2023	GOLDMAN, SACHS & CO.	3,378.000	225,100		118,006	204,413	(105,586)			(105,586)	19,179	118,006	(8,546)	115,640	107,094		
74736L-10-9	Q2 HOLDINGS INC		01/23/2023	Various	14,158.000	458,030		380,425	380,425						380,425		77,604	77,604		
Q78063-11-4	QBE INS GROUP NPV	B	01/19/2023	GOLDMAN, SACHS & CO.	63,430.000	597,380		470,220	577,692	(136,819)			(136,819)	29,347	470,220	(7,687)	134,847	127,160		
SBYXS6-99-6	QIAGEN NV		01/19/2023	GOLDMAN, SACHS & CO.	5,139.000	256,474		216,379	257,831	(65,779)			(65,779)	24,328	216,379	(15,710)	55,805	40,095		
74736K-10-1	QORVO INC		02/14/2023	MORGAN STANLEY	7,119.000	647,779		645,266	645,266						645,266		2,512	2,512		
747316-10-7	QUAKER CHEMICAL CORP.		01/23/2023	CREDIT SUISSE	3,933.000	745,149		541,945	656,418	(114,472)			(114,472)		541,945		203,204	203,204	1,711	
747525-10-3	QUALCOMM INC		02/14/2023	Various	41,866.000	5,094,174		4,476,015	4,602,748	(126,733)			(126,733)		4,476,015		618,159	618,159		
74834L-10-0	QUEST DIAGNOSTICS INC		02/14/2023	Various	3,815.000	554,997		413,631	596,819	(183,188)			(183,188)		413,631		141,366	141,366	2,518	
219798-10-5	QUIDELORTHO CORP		01/23/2023	BNP CAPITAL MARKETS	6,089.000	542,153		443,212	521,645	(78,433)			(78,433)		443,212		98,941	98,941		
749607-10-7	R L I CORP.		01/23/2023	Various	5,261.000	696,276		521,809	690,611	(168,802)			(168,802)		521,809		174,467	174,467		
S62295-97-7	RAKUTEN GROUP INC	B	01/19/2023	GOLDMAN, SACHS & CO.	37,800.000	184,837		162,173	170,744	(1,238)			(1,238)	(7,332)	162,173	11,968	10,696	22,664	1,150	
753422-10-4	RAPID7 INC		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	11,123.000	382,377		372,144	377,960	(5,815)			(5,815)		372,144		10,232	10,232		
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		02/14/2023	Various	50,010.000	5,042,147		3,892,976	5,047,009	(1,154,033)			(1,154,033)		3,892,976		1,149,171	1,149,171		
75524B-10-4	RBC BEARING INC		01/23/2023	GOLDMAN, SACHS & CO.	3,333.000	778,282		619,184	697,764	(78,580)			(78,580)		619,184		159,098	159,098		
756109-10-4	REALTY INCOME CORP		12/14/2023	Various	98,568.000	6,326,719		5,818,264	5,013,507	(357,841)		4,981	(362,822)		5,818,264		508,454	508,454	45,243	
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	01/04/2023	MORGAN STANLEY	7,712.000	533,203		514,468	533,785	(89,696)			(89,696)	70,378	514,468	(60,761)	79,497	18,735		
SBQRRZ-00-3	RECRUIT HOLDINGS LTD	B	01/19/2023	Various	30,600.000	980,615		879,661	968,708	(155,844)			(155,844)	66,797	879,661	(32,309)	133,263	100,954		
758750-10-3	REGAL REXNORD CORP		01/20/2023	UNION BANK OF SWITZERLAND	3,706.000	493,568		323,619	444,646	(121,027)			(121,027)		323,619		169,949	169,949	1,297	
758849-10-3	REGENCY CENTERS CORPORATION		08/25/2023	Various	47,342.000	2,995,352		2,594,005	2,958,875	(352,565)		12,305	(364,870)		2,594,005		401,347	401,347	53,429	

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
75886F-10-7	REGENERON PHARMACEUTICALS INC		02/14/2023	Various	3,838.000	2,841,536		2,200,059	2,769,079	(569,020)			(569,020)		2,200,059		641,477	641,477		
7591EP-10-0	REGIONS FINANCIAL CORP		11/01/2023	Various	51,371.000	1,145,459		924,814	1,107,559	(175,663)		7,082	(182,745)		924,814		220,645	220,645	13,198	
759351-60-4	REINSURANCE GROUP AMERICA INC		02/01/2023	Various	2,711.000	400,861		258,922	385,206	(126,284)			(126,284)		258,922		141,938	141,938		
75943R-10-2	RELAY THERAPEUTICS INC		01/20/2023	UNION BANK OF SWITZERLAND	18,342.000	374,748		274,029	274,029						274,029		100,718	100,718		
G74570-12-1	RELX PLC	B	01/19/2023	GOLDMAN, SACHS & CO.	39,867.000	1,173,960		933,850	1,097,234	(280,424)			(280,424)	117,040	933,850	(66,064)	306,174	240,110		
G7494G-10-5	RENTOKIL INITIAL PLC	B	01/19/2023	GOLDMAN, SACHS & CO.	13,195.000	82,286		70,334	80,631	(20,928)			(20,928)	10,631	70,334	(6,318)	18,270	11,953		
S56693-54-2	REPSOL YPF SA EUR1	B	01/19/2023	GOLDMAN, SACHS & CO.	78,653.000	1,289,435		853,038	1,246,545	(511,125)			(511,125)	117,618	853,038	(61,936)	498,333	436,397	26,105	
760759-10-0	REPUBLIC S VCS INC COM		02/14/2023	Various	9,534.000	1,180,118		897,997	1,229,791	(331,794)			(331,794)		897,997		282,122	282,122	4,719	
761152-10-7	RESMED INC.		11/01/2023	Various	5,468.000	1,168,542		1,062,432	1,138,055	(75,623)			(75,623)		1,062,432		106,111	106,111	196	
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		12/14/2023	GOLDMAN, SACHS & CO.	19,847.000	285,434		248,723							248,723		36,711	36,711		
76155X-10-0	REVOLUTION MEDICINES INC		01/20/2023	CREDIT SUISSE	13,915.000	379,284		268,785	331,455	(62,670)			(62,670)		268,785		110,498	110,498		
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC		12/14/2023	Various	96,644.000	5,788,879		4,954,265	4,820,122	(232,890)			(232,890)		4,954,265		834,614	834,614	27,788	
J64683-10-5	RICOH CO JPY50	B	01/19/2023	GOLDMAN, SACHS & CO.	55,800.000	419,798		407,094	425,864	(483)			(483)	(18,287)	407,094	30,043	(17,338)	12,705		
76680R-20-6	RINGCENTRAL INC CLASS A		01/04/2023	MORGAN STANLEY	6,867.000	243,121		243,092	243,092						243,092		29	29		
S07188-75-8	RIO TINTO CMN STK	B	01/19/2023	Various	14,552.000	1,041,870		720,806	1,014,917	(351,834)			(351,834)	57,723	720,806	(20,141)	341,205	321,064		
767744-10-5	RITCHIE BROS AUCTIONEERS INC	A	01/23/2023	BANK OF NEW YORK	8,871.000	548,370		512,996	513,010	(14)			(14)		512,996		35,375	35,375		
76954A-10-3	RIVIAN AUTOMOTIVE INC CLASS A		03/31/2023	Various	17,380.000	307,706		320,313	320,313						320,313		(12,608)	(12,608)		
74965L-10-1	RLJ LODGING TRUST		10/24/2023	Various	33,628.000	363,627		340,315	356,121	(15,805)			(15,805)		340,315		23,312	23,312	3,022	
770323-10-3	ROBERT HALF INTL INC		01/04/2023	MORGAN STANLEY	5,799.000	437,785		428,140	428,140						428,140		9,645	9,645		
771049-10-3	ROBLOX CORP CLASS A		02/14/2023	Various	14,941.000	513,746		393,757	425,221	(31,464)			(31,464)		393,757		119,989	119,989		
H69293-22-5	ROCHE HOLDING AG	B	01/04/2023	MORGAN STANLEY	1,240.000	478,279		416,196	480,346	(60,978)			(60,978)	(3,172)	416,196	(3,061)	65,144	62,083		
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK	B	01/19/2023	Various	8,324.000	2,653,058		2,352,360	2,613,621	(119,903)			(119,903)	(141,358)	2,352,360	114,433	186,266	300,699		
77313F-10-6	ROCKET PHARMACEUTICALS INC		01/20/2023	JEFFERIES & COMPANY, INC.	15,206.000	302,627		213,958	297,581	(83,623)			(83,623)		213,958		88,669	88,669		
773903-10-9	ROCKWELL AUTOMATION INC		11/01/2023	Various	4,051.000	1,132,325		761,769	1,043,416	(281,647)			(281,647)		761,769		370,555	370,555	283	
S21690-51-6	ROGERS COMMUNICATIONS INC CL B	B	01/04/2023	MORGAN STANLEY	5,307.000	252,474		202,542	248,204	(49,126)			(49,126)	3,464	202,542	(2,448)	52,380	49,932	1,654	
77543R-10-2	ROKU INC CLASS A		02/14/2023	Various	5,958.000	340,554		251,599	17,827						251,599		88,955	88,955		
775711-10-4	ROLLINS, INC		02/14/2023	MORGAN STANLEY	22,539.000	826,752		735,487	823,575	(88,088)			(88,088)		735,487		91,265	91,265	571	
SB63H8-49-6	ROLLS ROYCE HOLDINGS PLC	B	01/19/2023	GOLDMAN, SACHS & CO.	21,864.000	28,460		16,985	24,512	(6,508)			(6,508)	(1,019)	16,985	1,271	10,204	11,476		
776696-10-6	ROPER TECHNOLOGIES INC		02/14/2023	Various	4,534.000	1,977,322		1,630,608	1,959,096	(328,488)			(328,488)		1,630,608		346,714	346,714	1,879	
778296-10-3	ROSS STORES, INC.		02/14/2023	Various	15,744.000	1,841,543		1,153,974	1,827,406	(673,432)			(673,432)		1,153,974		687,569	687,569		
S27543-83-4	ROYAL BK OF CANADA COM NPV	B	01/19/2023	Various	12,853.000	1,250,726		831,116	1,207,563	(394,164)			(394,164)	17,717	831,116	(10,066)	429,676	419,610		
V7780T-10-3	ROYAL CARIBBEAN GROUP LTD		02/14/2023	Various	20,459.000	1,204,701		775,396	1,011,288	(235,892)			(235,892)		775,396		429,305	429,305		
G7709Q-10-4	ROYALTY PHARMA PLC CLASS A		11/01/2023	Various	12,200.000	477,558		470,850	482,144	(11,294)			(11,294)		470,850		6,708	6,708		
781846-20-9	RUSH ENTERPRISES CL A		01/20/2023	JEFFERIES & COMPANY, INC.	13,803.000	700,172		465,794	721,621	(255,827)			(255,827)		465,794		234,377	234,377		
D6629K-10-9	RWE AG (NEU) CMN STK	B	01/19/2023	GOLDMAN, SACHS & CO.	20,855.000	924,294		700,561	925,689	(301,406)			(301,406)	76,277	700,561	(44,180)	267,913	223,734		
74982T-10-3	RXO INC		01/20/2023	NATIONAL BANK OF CANADA	6,400.000	107,420		102,602	110,080	(7,478)			(7,478)		102,602		4,818	4,818		
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		01/23/2023	BNP CAPITAL MARKETS	6,892.000	603,697		434,825	563,628	(128,803)			(128,803)		434,825		168,872	168,872	1,723	
78409V-10-4	S&P GLOBAL INC		11/01/2023	Various	14,302.000	5,075,849		4,367,116	4,790,312	(423,196)			(423,196)		4,367,116		708,734	708,734	945	
78573L-10-6	SABRA HEALTHCARE REIT INC		12/04/2023	Various	246,361.000	3,034,308		3,060,939	3,062,267			1,328	(1,328)		3,060,939		(26,631)	(26,631)	38,115	
78645L-10-0	SAFEHOLD INC		03/31/2023	Various	100,226.000	3,102,586		2,651,980	2,868,468	(216,488)			(216,488)		2,651,980		450,606	450,606	23,290	
78646V-10-7	SAFEHOLD INC		12/14/2023	Various	50,294.000	1,103,048		1,158,792							1,158,792		(55,744)	(55,744)	6,489	
SB1N7Z-09-2	SAFESTORE HOLDINGS PLC	B	09/22/2023	Various	74,571.000	856,338		716,940	847,679	(84,408)			(84,408)	(46,332)	716,940	64,127	75,271	139,398	10,211	
F03381-13-8	SAFRAN	B	01/19/2023	GOLDMAN, SACHS & CO.	2,521.000	347,285		232,176	314,577	(112,083)			(112,083)	29,682	232,176	(16,857)	131,967	115,109	135	
78667J-10-8	SAGE THERAPEUTICS INC		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	4,302.000	182,290		140,155	164,078	(23,923)			(23,923)		140,155		42,136	42,136		
79466L-30-2	SALESFORCE.COM INC		02/14/2023	Various	38,624.000	6,076,805		5,121,156	5,121,156						5,121,156		955,649	955,649		

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
SB1W5N-W2-1	SALMAR	B	01/19/2023	GOLDMAN, SACHS & CO.	2,039.000	86,526		72,397	79,647	(6,077)			(6,077)	(1,173)	72,397	1,145	12,984	14,129		
S52260-38-7	SAMPO PLC	B	01/19/2023	Various	20,326.000	1,066,865		793,768	1,059,048	(349,972)			(349,972)	84,692	793,768	(54,132)	327,230	273,098		
G7800X-10-7	SANDS CHINA LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	58,800.000	223,284		131,084	195,123	(62,920)			(62,920)	(1,119)	131,084	482	91,719	92,201		
SB1VQ2-52-6	SANDVIK	B	01/19/2023	GOLDMAN, SACHS & CO.	6,273.000	125,307		86,231	113,425	(47,719)			(47,719)	20,525	86,231	(12,038)	51,114	39,076		
S56717-35-8	SANOFI S.A.	B	01/19/2023	Various	15,760.000	1,547,412		1,210,440	1,511,096	(334,831)			(334,831)	34,175	1,210,440	(15,659)	352,631	336,973	3,158	
Q82869-11-8	SANTOS	B	01/19/2023	GOLDMAN, SACHS & CO.	126,900.000	643,809		521,252	614,449	(122,422)			(122,422)	29,225	521,252	(7,134)	129,691	122,557		
D66992-10-4	SAP AG	B	01/04/2023	MORGAN STANLEY	9,145.000	971,766		940,766	940,766	23,535			23,535	(23,535)	940,766	13,562	17,438	31,000		
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		12/14/2023	Various	7,621.000	2,117,796		1,825,076	1,262,236	(60,460)			(60,460)		1,825,076		292,720	292,720	2,650	
806857-10-8	SCHLUMBERGER LTD		02/14/2023	Various	73,381.000	4,022,394		1,617,274	3,922,948	(2,305,674)			(2,305,674)		1,617,274		2,405,120	2,405,120	20,259	
S48341-08-5	SCHNEIDER ELECTRIC	B	01/19/2023	Various	5,998.000	909,175		530,357	836,786	(340,626)			(340,626)	34,197	530,357	(24,989)	403,807	378,818	1,898	
811707-80-1	SEACOAST BANKING CORP FL		01/20/2023	NATIONAL BANK OF CANADA	23,588.000	748,730		633,465	735,710	(102,245)			(102,245)		633,465		115,265	115,265		
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS PLC	D	02/14/2023	Various	8,280.000	486,313		435,611	435,611						435,611		50,702	50,702	5,796	
81181C-10-4	SEAGEN INC		12/14/2023	Various	5,822.000	838,989		717,413	748,185	(30,772)			(30,772)		717,413		121,576	121,576		
G80277-14-1	SEGRO REIT PLC	B	03/02/2023	Various	73,119.000	724,976		604,860	671,624	(87,958)			(87,958)	21,194	604,860	(10,574)	130,691	120,117		
S66165-08-5	SEIKO EPSON CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	22,800.000	333,580		310,311	332,811	(8,209)			(8,209)	(14,291)	310,311	22,901	368	23,269		
816300-10-7	SELECTIVE INSURANCE GROUP		01/20/2023	GOLDMAN, SACHS & CO.	6,658.000	589,510		492,424	589,965	(97,541)			(97,541)		492,424		97,086	97,086		
816851-10-9	SEMPRA ENERGY		02/14/2023	Various	20,972.000	3,273,374		2,625,736	3,241,013	(615,277)			(615,277)		2,625,736		647,638	647,638	24,013	
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING PLC		01/19/2023	GOLDMAN, SACHS & CO.	5,603.000	244,705		226,249	226,249						226,249		18,456	18,456		
81762P-10-2	SERVICENOW INC		02/14/2023	Various	7,044.000	3,019,583		2,684,435	2,734,974	(50,539)			(50,539)		2,684,435		335,148	335,148		
81768T-10-8	SERVISFIRST BANCSHARES INC		01/23/2023	CREDIT SUISSE	7,876.000	563,448		542,065	542,735	(670)			(670)		542,065		21,383	21,383	2,175	
SBFFY8-85-4	SG HOLDINGS LTD	B	01/19/2023	Various	33,900.000	468,333		470,173	470,173	24,969			24,969	(24,969)	470,173	33,448	(35,288)	(1,840)		
H7485A-10-8	SGS	B	01/04/2023	MORGAN STANLEY	430.000	1,022,161		915,591	999,243	(11,644)			(11,644)	(72,008)	915,591	57,380	49,190	106,570		
82028K-20-0	SHAW COMMUNICATIONS INC CL B	B	01/19/2023	GOLDMAN, SACHS & CO.	29,634.000	843,326		625,663	853,184	(251,536)			(251,536)	24,014	625,663	(18,353)	236,016	217,663	1,865	
SBP6MX-D8-9	SHELL PLC	B	01/19/2023	Various	151,321.000	4,261,335		2,725,331	4,233,880	(1,996,910)			(1,996,910)	488,360	2,725,331	(256,095)	1,792,099	1,536,004		
824348-10-6	SHERWIN WILLIAMS CO		11/01/2023	Various	8,331.000	1,956,711		1,663,477	1,977,196	(313,719)			(313,719)		1,663,477		293,233	293,233	626	
S68043-69-4	SHIMADZU CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	10,200.000	298,635		267,429	289,507	(51,352)			(51,352)	29,274	267,429	(13,845)	45,052	31,206		
J72262-10-8	SHIMANO	B	01/19/2023	GOLDMAN, SACHS & CO.	1,600.000	270,906		251,366	253,681	(53,465)			(53,465)	51,150	251,366	(36,386)	55,926	19,539	1,542	
J72810-12-0	SHIN ETSU CHEMICAL CO.	B	01/19/2023	Various	8,815.000	1,113,521		872,700	1,083,962	(293,526)			(293,526)	82,264	872,700	(32,781)	273,602	240,821		
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA	B	02/14/2023	Various	21,600.000	878,321		67,348	749,412	(716,849)			(716,849)	34,784	67,348	(2,536)	813,510	810,974		
D69671-21-8	SIEMANS AG	B	01/19/2023	GOLDMAN, SACHS & CO.	13,760.000	2,094,894		1,316,741	1,903,809	(503,224)			(503,224)	(83,844)	1,316,741	87,607	690,546	778,153		
SBMTVQ-K9-7	SIEMENS ENERGY N AG	B	01/19/2023	GOLDMAN, SACHS & CO.	3,666.000	74,391		40,888	68,763	(25,137)			(25,137)	(2,738)	40,888	2,330	31,173	33,503		
SBD5GN-60-8	SIG COMBIBLOC GROUP AG	B	01/04/2023	MORGAN STANLEY	2,777.000	61,663		58,415	60,631	(1,090)			(1,090)	(1,126)	58,415	277	2,971	3,248		
82669G-10-4	SIGNATURE BK NEW YORK NY		03/31/2023	Various	7,131.000	887,471		816,191	821,634	(5,443)			(5,443)		816,191		71,280	71,280		
H7631K-27-3	SIKA AG	B	01/19/2023	Various	3,394.000	899,324		623,099	813,283	(153,127)			(153,127)	(37,058)	623,099	27,290	248,935	276,225		
828806-10-9	SIMON PPTY GROUP INC		12/21/2023	Various	97,523.000	12,172,755		8,893,473	9,750,135	(2,466,908)			(2,466,908)		8,893,473		3,279,283	3,279,283	84,269	
829073-10-5	SIMPSON MANUFACTURING		01/23/2023	BANK OF NEW YORK	6,318.000	628,579		495,331	560,154	(64,823)			(64,823)		495,331		133,248	133,248	1,643	
82981J-10-9	SITE CENTERS CORP		03/16/2023	Various	208,714.000	2,732,748		2,266,509	2,851,033	(584,524)			(584,524)		2,266,509		466,239	466,239	29,131	
82983N-10-8	SITIO ROYALTIES INC CLASS A		01/20/2023	UNION BANK OF SWITZERLAND	25,245.000	695,158		728,318	728,318						728,318		(33,160)	(33,160)		
W25381-14-1	SKAND ENSKILDA A	B	01/19/2023	GOLDMAN, SACHS & CO.	36,505.000	439,696		351,316	420,248	(144,977)			(144,977)	76,046	351,316	(49,043)	137,423	88,379		
830830-10-5	SKYLINE CORP.		01/20/2023	JEFFERIES & COMPANY, INC.	11,285.000	622,358		537,101	581,290	(44,190)			(44,190)		537,101		85,257	85,257		
83088M-10-2	SKYWORKS SOLUTIONS INC		01/04/2023	MORGAN STANLEY	11,026.000	1,030,632		956,103	1,004,799	(48,697)			(48,697)		956,103		74,529	74,529		
J75734-10-3	SMC CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	915.000	437,307		368,036	385,431	(95,110)			(95,110)	77,715	368,036	(53,275)	122,546	69,272		
831865-20-9	SMITH (A.O.)		01/19/2023	GOLDMAN, SACHS & CO.	9,428.000	544,785		458,012	539,659	(81,646)			(81,646)		458,012		86,772	86,772		
T8578L-10-7	SNAM RETE GAS	B	01/19/2023	GOLDMAN, SACHS & CO.	28,665.000	152,092		116,427	138,493	(35,134)			(35,134)	13,068	116,427	(8,453)	44,119	35,665		
83304A-10-6	SNAP INC CLASS A		06/22/2023	Various	50,156.000	482,239		448,896	448,896						448,896		33,343	33,343		
833034-10-1	SNAP ON IN C COM		02/14/2023	Various	6,091.000	1,498,009		1,067,523	1,391,733	(324,210)			(324,210)		1,067,523		430,486	430,486		
833445-10-9	SNOWFLAKE CLASS A		02/14/2023	Various	9,458.000	1,413,282		1,076,982	1,357,601	(280,619)			(280,619)		1,076,982		336,300	336,300		

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
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	01/19/2023	Various	27,093.000	721,571		541,848	678,924	(155,234)			(155,234)	18,157	541,848	(11,311)	191,034	179,723		
F84941-12-3	SODEXO	B	01/19/2023	GOLDMAN, SACHS & CO.	1,789.000	175,585		112,249	170,845	(66,672)			(66,672)	8,076	112,249	(3,495)	66,832	63,337	115	
SBF5M0-K5-2	SOFTBANK CORP	B	01/04/2023	MORGAN STANLEY	89,100.000	1,021,153		890,415	1,004,819	(38,575)			(38,575)	(75,829)	890,415	81,445	49,292	130,738		
J75963-10-8	SOFTBANK GROUP CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	21,900.000	1,001,822		741,373	936,781	(384,292)			(384,292)	188,883	741,373	(107,317)	367,766	260,449		
83417M-10-4	SOLAREDGE TECHNOLOGIES INC		11/01/2023	Various	2,698.000	787,687		612,699	764,262	(140,160)		11,403	(151,563)		612,699		174,988	174,988		
B82095-11-6	SOLVAY SA COMMON STOCK	B	01/19/2023	Various	4,145.000	439,908		323,390	417,867	(64,408)			(64,408)	(30,070)	323,390	21,849	94,669	116,518	319	
J58699-10-9	SOMPO HOLDINGS INC	B	01/19/2023	Various	14,300.000	631,644		569,254	635,098	(178,102)			(178,102)	112,258	569,254	(76,852)	139,243	62,391		
Q8563C-10-7	SONIC HEALTHCARE	B	01/19/2023	GOLDMAN, SACHS & CO.	6,620.000	146,867		130,159	134,546	(11,222)			(11,222)	6,835	130,159	(2,128)	18,837	16,709		
S71560-36-1	SONOVA HOLDING AG	B	01/19/2023	GOLDMAN, SACHS & CO.	1,017.000	258,670		204,489	241,059	(26,815)			(26,815)	(9,756)	204,489	11,590	42,591	54,181		
S68215-06-0	SONY GROUP CORP	B	01/19/2023	Various	20,000.000	1,701,393		1,283,084	1,521,088	(407,719)			(407,719)	169,714	1,283,084	(87,226)	505,536	418,309		
SBWSW5-D9-1	SOUTH32 LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	184,273.000	588,821		376,868	499,859	(148,384)			(148,384)	25,393	376,868	(6,161)	218,114	211,953		
842587-10-7	SOUTHERN CO		02/14/2023	Various	61,003.000	4,330,358		3,785,964	4,356,224	(570,260)			(570,260)		3,785,964		544,394	544,394		
84612U-10-7	SOVOS BRANDS INC		01/20/2023	UNION BANK OF SWITZERLAND	45,532.000	596,888		588,202	654,295	(66,093)			(66,093)		588,202		8,686	8,686		
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		01/20/2023	NATIONAL BANK OF CANADA	20,607.000	680,504		457,250	609,967	(152,717)			(152,717)		457,250		223,254	223,254		
848637-10-4	SPLUNK INC		02/14/2023	MORGAN STANLEY	7,166.000	677,426		545,083	573,704	(72,571)			(72,571)		545,083		132,343	132,343		
852234-10-3	SQUARE INC CLASS A		02/14/2023	Various	22,031.000	1,598,524		1,211,485	1,384,428	(172,943)			(172,943)		1,211,485		387,040	387,040		
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		02/14/2023	Various	5,021.000	313,534		228,865	261,393	(32,528)			(32,528)		228,865		84,669	84,669		
G8842P-10-2	SSE PLC	B	01/19/2023	GOLDMAN, SACHS & CO.	9,410.000	198,407		160,454	193,786	(58,882)			(58,882)	25,550	160,454	(14,413)	52,366	37,953	3,250	
S04082-84-8	STANDARD CHARTERED ORD USD0.50	B	01/19/2023	GOLDMAN, SACHS & CO.	80,803.000	696,101		446,524	604,960	(212,363)			(212,363)	53,927	446,524	(24,627)	274,204	249,577		
854502-10-1	STANLEY BLACK & DECKER INC		03/31/2023	Various	7,671.000	695,447		576,246	576,246						576,246		119,201	119,201	74	
855244-10-9	STARBUCKS CORP		11/01/2023	Various	42,100.000	4,468,702		3,038,316	4,176,320	(1,138,004)			(1,138,004)		3,038,316		1,430,387	1,430,387	8,356	
857477-10-3	STATE STREET CORPORATION		02/14/2023	Various	18,538.000	1,517,529		1,119,267	1,437,993	(318,726)			(318,726)		1,119,267		398,262	398,262	11,679	
SBMD8K-X7-1	STELLANTIS NV		01/19/2023	GOLDMAN, SACHS & CO.	47,196.000	710,871		529,397	668,107	(209,198)			(209,198)	70,489	529,397	(42,371)	223,845	181,473		
85914M-10-7	STEPSTONE GROUP INC CLASS A		01/23/2023	Various	45,431.000	1,281,637		1,114,265	1,143,953	(29,688)			(29,688)		1,114,265		167,372	167,372		
858912-10-8	STERICYCLE INC		01/23/2023	CREDIT SUISSE	12,749.000	669,078		536,860	636,048	(99,187)			(99,187)		536,860		132,217	132,217		
G8473T-10-0	STERIS		02/14/2023	Various	1,063.000	207,105		161,911	196,325	(34,414)			(34,414)		161,911		45,194	45,194		
556269-10-8	STEVEN MADDEN LTD		01/20/2023	CITIGROUP GLOBAL MARKETS	17,928.000	591,628		479,806	572,979	(93,173)			(93,173)		479,806		111,822	111,822		
S59623-32-2	STMICROELECTRONICS NV	B	02/15/2023	Various	32,440.000	1,295,351		982,424	1,142,339	(169,581)			(169,581)	9,666	982,424	(5,811)	318,738	312,927		
S68508-56-3	STOCKLAND	B	01/19/2023	GOLDMAN, SACHS & CO.	51,191.000	139,182		107,626	126,016	(24,791)			(24,791)	6,402	107,626	(1,760)	33,315	31,555	3,661	
S50726-73-6	STORA ENSO OYJ	B	01/19/2023	GOLDMAN, SACHS & CO.	23,178.000	346,725		297,226	325,288	(58,755)			(58,755)	30,693	297,226	(21,580)	71,080	49,499		
863667-10-1	STRYKER CORP		11/01/2023	Various	13,341.000	3,446,082		2,680,917	3,261,741	(580,824)			(580,824)		2,680,917		765,165	765,165	10,321	
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	01/19/2023	GOLDMAN, SACHS & CO.	29,000.000	1,221,388		806,218	1,164,000	(592,480)			(592,480)	234,698	806,218	(116,703)	531,873	415,170		
866674-10-4	SUN COMMUNITIES		12/14/2023	Various	30,495.000	4,484,270		4,162,958	4,360,785	(182,370)		15,457	(197,827)		4,162,958		321,312	321,312	35,691	
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	B	01/19/2023	GOLDMAN, SACHS & CO.	12,500.000	175,987		138,298	171,045	(32,299)			(32,299)	(449)	138,298	76	37,613	37,689		
S25661-24-0	SUN LIFE FINANCIAL COM NPV	B	01/19/2023	GOLDMAN, SACHS & CO.	29,170.000	1,397,587		1,121,285	1,353,064	(276,814)			(276,814)	45,035	1,121,285	(32,498)	308,800	276,302		
SB3NB1-P2-8	SUNCOR ENERGY INC	B	01/19/2023	Various	51,611.000	1,667,673		874,536	1,635,996	(832,581)			(832,581)	71,121	874,536	(34,833)	827,970	793,136		
Q8802S-10-3	SUNCORP GROUP LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	126,728.000	1,097,627		817,242	1,034,725	(270,047)			(270,047)	52,564	817,242	(13,361)	293,746	280,385		
867892-10-1	SUNSTONE HOTEL INVESTORS INC		12/14/2023	GOLDMAN, SACHS & CO.	11,913.000	130,123		117,208							117,208		12,915	12,915		
86881A-10-0	SURGERY PARTNERS INC		01/20/2023	JEFFERIES & COMPANY, INC.	17,573.000	576,204		434,871	489,584	(54,713)			(54,713)		434,871		141,333	141,333		
J78529-13-8	SUZUKI MOTOR CORP JPY50	B	01/04/2023	MORGAN STANLEY	18,300.000	578,126		566,529	592,363	(44,639)			(44,639)	18,806	566,529	(12,435)	24,032	11,597		
78486Q-10-1	SVB FINANCIAL GROUP		03/31/2023	Various	1,201.000	309,848		273,901	276,398	(2,497)			(2,497)		273,901		35,947	35,947		
W94232-10-0	SWEDBANK AB	B	01/19/2023	GOLDMAN, SACHS & CO.	22,323.000	408,374		281,668	379,852	(166,920)			(166,920)	68,736	281,668	(39,320)	166,027	126,706		
W9376L-15-4	SWEDISH MATCH	B	03/08/2023	ASSIGNMENT OF SECURITIES	35,452.000	386,088		375,972	386,350	(11,702)			(11,702)	1,324	375,972	(9,990)	20,106	10,116		
H8404J-16-2	SWISS LIFE HOLDING	B	01/19/2023	Various	1,552.000	877,921		647,193	799,820	(148,783)			(148,783)	(3,845)	647,193	7,694	223,034	230,728		
SB545M-G5-2	SWISS RE LTD	B	01/04/2023	MORGAN STANLEY	5,707.000	569,647		424,135	533,443	(112,644)			(112,644)	3,336	424,135	(8,499)	154,011	145,512		

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
87165B-10-3	SYNCHRONY FINANCIAL		03/31/2023	Various	23,384.000	803,759		653,779	768,398	(114,619)			(114,619)		653,779		149,979	149,979	2,185	
87164F-10-5	SYNDAX PHARMACEUTICALS INC		01/20/2023	Various	14,745.000	384,179		282,262	375,260	(92,998)			(92,998)		282,262		101,917	101,917		
87166B-10-2	SYNEOS HEALTH INC CLASS A		01/23/2023	BNP CAPITAL MARKETS	11,594.000	410,589		425,268	425,268						425,268		(14,679)	(14,679)		
871607-10-7	SYNOPSYS INC		02/14/2023	Various	5,372.000	1,860,339		1,450,556	1,715,226	(264,670)			(264,670)		1,450,556		409,784	409,784		
871829-10-7	SYSCO CORP		02/14/2023	Various	14,503.000	1,122,884		938,639	1,108,754	(170,116)			(170,116)		938,639		184,245	184,245	4,671	
S68838-07-7	SYSMEX CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	5,100.000	331,545		273,701	309,142	(80,268)			(80,268)	44,826	273,701	(26,772)	84,617	57,845		
74144T-10-8	T. ROWE PRICE GROUP		02/14/2023	Various	10,470.000	1,222,990		1,065,750	1,141,858	(76,109)			(76,109)		1,065,750		157,241	157,241		
S57356-31-3	TAG IMMOBILIEN AG	B	09/22/2023	JONES TRADING	43,863.000	379,863		282,983	282,983	12,542			12,542	(12,542)	282,983	18,716	78,164	96,880		
S68701-00-2	TAISEI CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	10,200.000	325,629		283,284	328,546	(111,506)			(111,506)	66,245	283,284	(41,007)	83,351	42,344		
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	01/04/2023	MORGAN STANLEY	20,600.000	634,880		536,117	641,833	(93,398)			(93,398)	(12,318)	536,117	15,627	83,136	98,763		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		02/14/2023	MORGAN STANLEY	1,849.000	207,240		189,079							189,079		18,162	18,162		
87612E-10-6	TARGET CORP		02/14/2023	Various	15,874.000	2,564,289		2,197,868	2,365,861	(167,993)			(167,993)		2,197,868		366,421	366,421	5,276	
SBJMY6-G0-1	TC ENERGY CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	10,789.000	463,029		403,121	429,824	(42,762)			(42,762)	16,059	403,121	(13,433)	73,341	59,908	6,185	
J82141-13-6	TDK CORP.	B	01/19/2023	Various	21,000.000	692,600		646,344	689,947	(117,414)			(117,414)	73,811	646,344	(49,338)	95,595	46,257		
H84989-10-4	TE CONNECTIVITY LTD		06/22/2023	Various	12,358.000	1,542,729		1,222,848	1,418,698	(195,850)			(195,850)		1,222,848		319,881	319,881	253	
SB0190-C7-7	TECHTRONIC INDUSTRIES CO	B	01/19/2023	GOLDMAN, SACHS & CO.	15,000.000	188,974		167,394	167,394	369			369	(369)	167,394	21	21,559	21,580		
87918A-10-5	TELADOC HEALTH INC		01/04/2023	MORGAN STANLEY	5,019.000	117,116		118,699	118,699						118,699		(1,584)	(1,584)		
879360-10-5	TELEDYNE TECHNOLOGIES INC		02/14/2023	Various	1,183.000	517,941		396,392	473,094	(76,702)			(76,702)		396,392		121,549	121,549		
879369-10-6	TELEFLEX, INC.		01/19/2023	GOLDMAN, SACHS & CO.	2,058.000	484,020		440,124	513,739	(73,615)			(73,615)		440,124		43,896	43,896		
S57325-24-3	TELEFONICA DE ESPANA	B	01/04/2023	MORGAN STANLEY	119,130.000	444,636		430,374	430,374	10,767			10,767	(10,767)	430,374	6,204	8,058	14,262	761	
W9588J-10-4	TELIASONERA AB SEK3.2	B	01/04/2023	MORGAN STANLEY	84,338.000	218,045		215,793	215,792	1,333			1,333	(1,333)	215,793	(1,304)	3,556	2,253		
S71478-92-9	TEMENOS GROUP AG	B	01/19/2023	GOLDMAN, SACHS & CO.	2,870.000	191,810		157,397	157,397	2,922			2,922	(2,922)	157,397	5,111	29,302	34,413		
880770-10-2	TERADYNE I NC COM		02/01/2023	Various	11,553.000	1,065,379		868,208	1,009,155	(140,947)			(140,947)		868,208		197,171	197,171		
88160R-10-1	TESLA INC		03/31/2023	Various	97,289.000	15,835,032		11,909,407	11,984,059	(74,652)			(74,652)		11,909,407		3,925,625	3,925,625		
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	01/19/2023	GOLDMAN, SACHS & CO.	9,944.000	104,857		72,094	90,689	(18,595)			(18,595)		72,094		32,763	32,763		
882508-10-4	TEXAS INST RS INC COM		11/01/2023	Various	33,870.000	5,863,544		5,179,329	5,596,001	(416,672)			(416,672)		5,179,329		684,215	684,215	21,918	
883203-10-1	TEXTRON IN C COM		02/14/2023	Various	16,905.000	1,218,078		806,019	1,196,874	(390,855)			(390,855)		806,019		412,059	412,059	338	
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		11/01/2023	Various	14,268.000	8,229,977		6,644,194	7,857,245	(1,212,966)		85	(1,213,051)		6,644,194		1,585,782	1,585,782	4,368	
885160-10-1	THOR INDUSTRIES, INC.		01/23/2023	Various	4,408.000	396,392		280,588	332,760	(52,171)			(52,171)		280,588		115,804	115,804	1,984	
872540-10-9	TJX COMPANIES INC		02/14/2023	Various	39,993.000	3,205,132		2,231,605	3,183,443	(951,837)			(951,837)		2,231,605		973,527	973,527	4,162	
872590-10-4	T-MOBILE US INC		02/14/2023	Various	24,740.000	3,575,564		2,716,859	3,463,600	(746,741)			(746,741)		2,716,859		858,705	858,705		
J86298-10-6	TOKIO MARINE HOLDINGS	B	01/04/2023	MORGAN STANLEY	24,060.000	521,231		399,993	515,591	(178,599)			(178,599)	63,001	399,993	(33,318)	154,556	121,238		
J86957-11-5	TOKYO ELECTRON	B	01/19/2023	Various	3,300.000	1,096,452		813,914	972,405	(281,071)			(281,071)	122,580	813,914	(65,382)	347,920	282,538		
S68971-43-1	TORAY INDUSTRIES	B	01/19/2023	GOLDMAN, SACHS & CO.	44,700.000	260,866		219,179	249,544	(80,959)			(80,959)	50,594	219,179	(31,885)	73,572	41,688		
891092-10-8	TORO CO.		01/23/2023	Various	6,512.000	711,305		486,012	737,158	(251,147)			(251,147)		486,012		225,294	225,294	2,223	
S28972-22-2	TORONTO-DOMINION COM NPV	B	01/19/2023	Various	47,520.000	3,119,130		2,603,146	3,074,710	(590,075)			(590,075)	118,511	2,603,146	(93,243)	609,227	515,984	22,113	
SB15C5-57-0	TOTAL SA EUR 2.5	B	01/19/2023	Various	36,421.000	2,273,664		1,438,650	2,279,743	(1,011,121)			(1,011,121)	170,028	1,438,650	(92,508)	927,523	835,015	31,559	
M87915-27-4	TOWER SEMICONDUCTOR LTD	D	01/20/2023	Various	10,344.000	448,859		304,468	446,861	(142,392)			(142,392)		304,468		144,390	144,390		
S69005-46-0	TOYOTA INDUSTRIES CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	11,900.000	707,907		565,629	652,969	(219,369)			(219,369)	132,029	565,629	(82,103)	224,381	142,278		
J92676-11-3	TOYOTA MOTOR	B	01/19/2023	Various	161,400.000	2,263,630		2,091,861	2,217,116	(125,206)			(125,206)	(50)	2,091,861	45,226	126,543	171,769		
S69005-80-9	TOYOTA TSUSHO	B	01/19/2023	GOLDMAN, SACHS & CO.	11,100.000	439,061		343,556	410,955	(150,260)			(150,260)	82,861	343,556	(49,731)	145,237	95,505		
892356-10-6	TRACTOR SUPPLY CO		02/14/2023	MORGAN STANLEY	1,789.000	425,745		191,426	402,471	(211,046)			(211,046)		191,426		234,320	234,320		
88339J-10-5	TRADE DESK INC CLASS A		02/14/2023	Various	19,151.000	910,631		830,253	858,539	(28,287)			(28,287)		830,253		80,378	80,378		
G8994E-10-3	TRANE TECHNOLOGIES PLC		02/14/2023	Various	15,191.000	2,670,025		1,914,652	2,553,455	(638,803)			(638,803)		1,914,652		755,373	755,373		
893641-10-0	TRANSDIGM GROUP INC		02/14/2023	Various	1,051.000	786,901		523,176	661,762	(138,586)			(138,586)		523,176		263,725	263,725		
Q9194A-10-6	TRANSURBAN GROUP	B	01/19/2023	GOLDMAN, SACHS & CO.	35,538.000	342,166		281,959	312,819	(46,890)			(46,890)	16,029	281,959	(4,723)	64,930	60,207	6,127	
89417E-10-9	TRAVELERS COS INC		02/14/2023	MORGAN STANLEY	7,523.000	1,396,694		1,112,663	1,410,487	(297,824)			(297,824)		1,112,663		284,031	284,031		
S61252-86-2	TREND MICRO INC	B	01/19/2023	GOLDMAN, SACHS & CO.	8,400.000	400,939		390,890	390,890	(81,217)			(81,217)	81,217	390,890	(58,268)	68,317	10,049	8,600	

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
896239-10-0	TRIMBLE NAVIGATION		02/14/2023	Various	11,632.000	653,599		543,649	588,114	(44,465)			(44,465)		543,649		109,950	109,950		
896288-10-7	TRINET GROUP INC		01/20/2023	RBC DOMINION SECURITIES	6,613.000	494,543		438,747	448,361	(9,615)			(9,615)		438,747		55,796	55,796		
89832Q-10-9	TRUIST FINANCIAL CORP		06/22/2023	Various	30,695.000	1,470,670		1,269,337	1,320,806	(42,021)		9,448	(51,469)		1,269,337		201,332	201,332	11,193	
90138F-10-2	TWILIO INC CLASS A		11/01/2023	Various	9,368.000	509,955		458,657	458,657						458,657		51,298	51,298		
902252-10-5	TYLER TECHNOLOGIES		02/01/2023	Various	3,581.000	1,161,013		1,150,823	1,154,550	(3,727)			(3,727)		1,150,823		10,191	10,191		
902494-10-3	TYSON FOODS INC CLASS A		02/14/2023	MORGAN STANLEY	11,899.000	760,765		726,516	740,713	(14,197)			(14,197)		726,516		34,250	34,250		
90353T-10-0	UBER TECHNOLOGIES INC		02/14/2023	Various	68,759.000	2,062,145		1,443,885	1,700,410	(256,525)			(256,525)		1,443,885		618,260	618,260		
H42097-10-7	UBS GROUP AG	B	01/19/2023	GOLDMAN, SACHS & CO.	94,240.000	1,975,965		1,138,833	1,752,485	(606,017)			(606,017)	(7,635)	1,138,833	17,026	820,106	837,131		
B93562-12-0	UCB	B	01/19/2023	Various	3,883.000	322,718		270,247	304,842	(52,169)			(52,169)	17,574	270,247	(11,402)	63,873	52,471		
902653-10-4	UDR INC		12/14/2023	Various	178,251.000	7,408,618		6,863,257	6,903,661	(40,404)			(40,404)		6,863,257		545,361	545,361	96,348	
90364P-10-5	UIPATH INC CLASS A		11/01/2023	GOLDMAN, SACHS & CO.	190.000	2,948		3,055							3,055		(107)	(107)		
90384S-30-3	ULTA BEAUTY INC		02/14/2023	Various	1,849.000	921,211		693,739	867,310	(173,571)			(173,571)		693,739		227,472	227,472		
SBYMXP-S7-5	UNICREDIT	B	01/19/2023	GOLDMAN, SACHS & CO.	44,863.000	710,222		415,926	635,464	(198,711)			(198,711)	(20,826)	415,926	20,549	273,747	294,296		
904708-10-4	UNIFIRST CORP.		01/23/2023	BNP CAPITAL MARKETS	2,684.000	516,588		450,476	517,985	(67,510)			(67,510)		450,476		66,112	66,112	832	
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	01/19/2023	Various	36,377.000	1,845,052		1,593,031	1,829,956	(252,670)			(252,670)	15,745	1,593,031	1,117	250,904	252,021		
907818-10-8	UNION PACIFIC CORP		11/01/2023	Various	22,960.000	4,744,761		4,292,211	4,754,327	(462,116)			(462,116)		4,292,211		452,550	452,550	495	
V96194-12-7	UNITED OVERSEAS BANK	B	01/19/2023	Various	60,451.000	1,357,838		1,102,096	1,383,720	(259,093)			(259,093)	(22,531)	1,102,096	24,885	230,856	255,742		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		11/01/2023	Various	26,837.000	4,863,196		4,120,439	4,665,344	(543,919)		987	(544,905)		4,120,439		742,757	742,757	846	
911363-10-9	UNITED RENTALS INC		02/14/2023	MORGAN STANLEY	3,354.000	1,403,533		741,475	1,192,079	(450,604)			(450,604)		741,475		662,058	662,058	2,874	
91324P-10-2	UNITEDHEALTH GROUP INC		02/14/2023	Various	40,420.000	20,143,339		15,558,140	21,429,876	(5,871,735)			(5,871,735)		15,558,140		4,585,198	4,585,198		
91332U-10-1	UNITY SOFTWARE INC		11/01/2023	Various	12,840.000	398,648		367,096	367,096						367,096		31,553	31,553		
902973-30-4	US BANCORP		06/22/2023	CABRERA CAPITAL MARKETS, INC	1,694.000	54,580		61,069							61,069		(6,488)	(6,488)		
918090-10-1	UTZ BRANDS INC CLASS A		01/23/2023	Various	33,145.000	528,125		457,962	525,680	(67,718)			(67,718)		457,962		70,163	70,163	1,899	
91879Q-10-9	VAIL RESORTS INC		02/14/2023	MORGAN STANLEY	2,863.000	709,647		637,027	682,396	(45,369)			(45,369)		637,027		72,619	72,619	5,468	
91913Y-10-0	VALERO ENERGY CORP		02/14/2023	Various	16,165.000	2,148,251		1,102,837	2,050,692	(947,855)			(947,855)		1,102,837		1,045,415	1,045,415	5,522	
92047W-10-1	VALVOLINE INC		01/23/2023	Various	17,382.000	608,192		440,460	567,522	(127,062)			(127,062)		440,460		167,732	167,732		
922475-10-8	VEEVA SYSTEMS INC CLASS A		02/14/2023	Various	6,070.000	1,023,298		978,389	917,929						978,389		44,909	44,909		
92276F-10-0	VENTAS INC		12/14/2023	Various	91,930.000	4,595,279		3,868,247	3,562,464	(237,718)			(237,718)		3,868,247		727,032	727,032	41,369	
92337F-10-7	VERACYTE INC		01/20/2023	JEFFERIES & COMPANY, INC.	19,363.000	477,399		329,029	459,484	(130,455)			(130,455)		329,029		148,371	148,371		
92343E-10-2	VERISIGN INC.		02/14/2023	MORGAN STANLEY	6,430.000	1,321,688		1,127,772	1,320,979	(193,207)			(193,207)		1,127,772		193,916	193,916		
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		02/14/2023	MORGAN STANLEY	6,415.000	1,148,202		958,038	1,131,734	(173,697)			(173,697)		958,038		190,164	190,164		
92343V-10-4	VERIZON COMMUNICATIONS		06/22/2023	Various	159,331.000	6,531,083		6,069,636	6,277,641	(208,006)			(208,006)		6,069,636		461,447	461,447	64,272	
92532F-10-0	VERTEX PHARMACEUTICALS		02/14/2023	Various	11,351.000	3,410,164		1,959,525	3,277,942	(1,318,417)			(1,318,417)		1,959,525		1,450,639	1,450,639		
K9773J-20-1	VESTAS WIND SYSTEMS	B	01/19/2023	Various	6,875.000	195,370		105,484	199,407	(120,832)			(120,832)	26,910	105,484	(12,379)	102,265	89,886		
92556H-20-6	VIACOMCBS INC CLASS B		11/01/2023	Various	31,188.000	651,225		513,855	526,453	(5,247)		7,351	(12,598)		513,855		137,369	137,369	8,113	
92556V-10-6	VIATRIS INC		11/01/2023	Various	52,797.000	620,087		449,830	587,631	(137,800)			(137,800)		449,830		170,256	170,256		
925550-10-5	VIAVI SOLUTIONS INC		02/03/2023	Various	50,669.000	585,113		532,531	532,531						532,531		52,582	52,582		
925652-10-9	VICI PPTYS INC		12/14/2023	Various	143,540.000	4,814,409		4,153,782	4,461,869	(488,712)			(488,712)		4,153,782		660,627	660,627	58,399	
926400-10-2	VICTORIAS SECRET AND CO		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	16,484.000	643,862		484,186	589,798	(105,611)			(105,611)		484,186		159,675	159,675		
F5879X-10-8	VINCI	B	01/19/2023	Various	6,426.000	679,547		523,574	639,796	(124,476)			(124,476)	8,254	523,574	(5,384)	161,357	155,973	605	
92763M-10-5	VIPER ENERGY PARTNERS UNITS		01/20/2023	GOLDMAN, SACHS & CO.	26,661.000	857,713		424,561	847,553	(422,993)			(422,993)		424,561		433,152	433,152		
F97900-11-6	VIRBAC S.A.	B	01/19/2023	GOLDMAN, SACHS & CO.	1,022.000	296,581		248,686	248,686	(23,465)			(23,465)	23,465	248,686	(18,056)	65,951	47,895		
92826C-83-9	VISA INC		02/14/2023	MORGAN STANLEY	69,887.000	15,438,124		11,930,889	14,519,723	(2,588,834)			(2,588,834)		11,930,889		3,507,234	3,507,234	15,558	
92840M-10-2	VISTRA CORP		02/14/2023	MORGAN STANLEY	46,849.000	1,069,673		899,018	1,086,897	(187,879)			(187,879)		899,018		170,655	170,655		
928563-40-2	VM WARE INC		11/27/2023	Various	8,698.000	1,073,848		903,386	1,067,766	(164,380)			(164,380)		903,386		170,462	170,462		
A9101Y-10-3	VOESTALPINE AG NPV	B	01/04/2023	MORGAN STANLEY	4,173.000	114,138		71,582	110,361	(30,837)			(30,837)	(7,942)	71,582	4,705	37,851	42,556		

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
928856-30-1	VOLVO AB-B SHS NPV	B	01/19/2023	Various	34,267.000	650,560		488,121	619,861	(220,857)			(220,857)	89,117	488,121	(57,730)	220,168	162,438		
SBBJPF-Y1-4	VONOVIA SE	B	01/19/2023	GOLDMAN, SACHS & CO.	21,958.000	621,760		477,763	516,031	(1,135)			(1,135)	(37,134)	477,763	44,716	99,282	143,997		
929042-10-9	VORNADO RLTY TR		12/14/2023	Various	8,725.000	247,551		201,008							201,008		46,543	46,543	809	
929160-10-9	VULCAN MAT LS CO COM		02/14/2023	Various	2,900.000	536,889		412,090	507,819	(95,729)			(95,729)		412,090		124,799	124,799		
92936U-10-9	W. P. CAREY REIT INC		11/02/2023	Various	11,015.000	923,851		769,827	860,822	(91,975)			(91,975)		769,827		154,024	154,024	11,731	
929740-10-8	WABTEC		02/14/2023	Various	4,875.000	505,000		282,605	486,574	(203,968)			(203,968)		282,605		222,394	222,394		
931427-10-8	WALGREENS BOOTS ALLIANCE		06/22/2023	Various	22,350.000	837,771		834,996	834,996						834,996		2,775	2,775		
931142-10-3	WALMART INC		11/01/2023	Various	53,593.000	7,780,484		6,578,148	7,598,951	(1,020,804)			(1,020,804)		6,578,148		1,202,336	1,202,336	31,043	
SBK8VQ-D9-3	WAREHOUSES DE PAUW REIT	B	08/08/2023	JONES TRADING	18,197.000	548,292		473,496	518,534	(6,169)			(6,169)	(38,869)	473,496	40,177	34,620	74,796	556	
934423-10-4	WARNER BROS. DISCOVERY INC SERIES		11/01/2023	Various	83,370.000	1,007,055		790,348	790,348						790,348		216,708	216,708		
OLDSBN-2B-0	Warrant on COMPAGNIE FINANCIERE RICHEMON	B	09/14/2023	Various	0.000			9,828		9,240			9,240	588						
OLD674-59-2	Warrant on OCCIDENTAL PETROLEUM EQUITY W		09/14/2023	Various	0.000			22,515	161,292	(138,777)			(138,777)							
OLDG48-83-6	Warrant on WEATHERFORD INTL LTD WTS Stri		09/14/2023	EXCHANGE	0.000				1,677	(1,677)			(1,677)							
939653-10-1	WASHINGTON REAL ESTATE		12/14/2023	Various	6,558.000	97,827		110,852							110,852		(13,025)	(13,025)	2,771	
94106B-10-1	WASTE CONNECTIONS INC		06/22/2023	Various	4,121.000	524,854		284,617	545,219	(261,715)			(261,715)		284,617		240,238	240,238	2	
94106L-10-9	WASTE MGMT INC DEL		11/01/2023	Various	17,395.000	2,661,684		2,423,681	2,728,928	(305,246)			(305,246)		2,423,681		238,003	238,003	1,008	
941848-10-3	WATERS CORPORATION		02/01/2023	Various	2,103.000	721,850		566,822	720,446	(153,624)			(153,624)		566,822		155,029	155,029		
94419L-10-1	WAYFAIR INC CLASS A		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	957.000	63,644		31,150	31,476	(325)			(325)		31,150		32,493	32,493		
92939U-10-6	WEC ENERGY GROUP INC		02/14/2023	MORGAN STANLEY	15,319.000	1,434,771		1,352,505	1,436,309	(83,804)			(83,804)		1,352,505		82,266	82,266	4,319	
949746-10-1	WELLS FARGO CO		02/14/2023	Various	125,368.000	5,707,653		4,679,938	5,176,445	(496,507)			(496,507)		4,679,938		1,027,715	1,027,715	14,307	
95040Q-10-4	WELLTOWER INC		08/25/2023	Various	148,796.000	11,134,101		9,437,458	9,753,578	(316,120)			(316,120)		9,437,458		1,696,644	1,696,644	62,643	
95058W-10-0	WENDY'S COMPANY (THE)		01/23/2023	Various	32,923.000	736,681		586,474	745,047	(158,574)			(158,574)		586,474		150,207	150,207		
S69488-36-9	WESFARMERS	B	01/19/2023	GOLDMAN, SACHS & CO.	25,242.000	872,376		693,318	785,881	(132,486)			(132,486)	39,923	693,318	(11,335)	190,393	179,058		
955306-10-5	WEST PHARMACEUTICAL SERVICES		02/01/2023	Various	4,217.000	1,016,843		991,464	992,471	(1,007)			(1,007)		991,464		25,379	25,379		
957638-10-9	WESTERN ALLIANCE BANCORP		01/23/2023	BNP CAPITAL MARKETS	10,964.000	730,692		603,111	653,016	(49,904)			(49,904)		603,111		127,581	127,581		
959802-10-9	WESTERN UN CO COM		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	26,037.000	368,806		358,529	358,529						358,529		10,276	10,276		
Q97417-10-1	WESTPAC BANKING CORP	B	01/19/2023	Various	53,565.000	870,815		710,834	848,191	(164,235)			(164,235)	26,877	710,834	(13,154)	173,136	159,982		
96145D-10-5	WESTROCK		02/14/2023	MORGAN STANLEY	6,622.000	218,488		204,554	232,830	(28,276)			(28,276)		204,554		13,934	13,934	1,821	
96208T-10-4	WEX INC		01/23/2023	Various	4,941.000	880,021		630,986	808,595	(177,609)			(177,609)		630,986		249,035	249,035		
962166-10-4	WEYERHAEUSER CO		02/14/2023	Various	37,167.000	1,198,062		978,784	1,152,177	(173,393)			(173,393)		978,784		219,278	219,278	22,840	
G96007-10-2	WH GROUP LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	239,500.000	143,375		136,862	139,312	(2,143)			(2,143)	(307)	136,862	18	6,495	6,512		
SBF13K-N5-5	WHEATON PRECIOUS METALS CORP	B	01/19/2023	Various	14,099.000	604,303		449,188	550,454	(116,440)			(116,440)	15,174	449,188	(10,892)	166,007	155,115		
963320-10-6	WHIRLPOOL CORP COM		01/04/2023	MORGAN STANLEY	4,183.000	620,011		563,910	591,727	(27,817)			(27,817)		563,910		56,101	56,101		
G9606P-19-7	WHITBREAD	B	01/19/2023	GOLDMAN, SACHS & CO.	12,968.000	475,848		333,241	400,900	(90,821)			(90,821)	23,163	333,241	(8,695)	151,301	142,606		
969457-10-0	WILLIAMS COS INC		02/14/2023	Various	48,238.000	1,538,892		1,010,734	1,587,030	(576,297)			(576,297)		1,010,734		528,158	528,158		
G96629-10-3	WILLIS TOWERS WATSON PLC		02/14/2023	Various	7,252.000	1,800,625		1,394,446	1,773,694	(379,248)			(379,248)		1,394,446		406,179	406,179	5,947	
971378-10-4	WILLSCOT MOBILE MINI HOLDINGS CORP		01/23/2023	BNP CAPITAL MARKETS	24,160.000	1,115,239		629,181	1,091,307	(462,126)			(462,126)		629,181		486,057	486,057		
974155-10-3	WINGSTOP INC		01/20/2023	NATIONAL BANK OF CANADA	3,353.000	455,674		257,184	461,440	(204,256)			(204,256)		257,184		198,490	198,490		
97650W-10-8	WINTRUST FINANCIAL CORP		01/23/2023	Various	8,621.000	750,850		569,879	728,647	(158,768)			(158,768)		569,879		180,971	180,971		
M98068-10-5	WIX.COM LTD	D	01/19/2023	GOLDMAN, SACHS & CO.	2,437.000	199,525		161,604	187,235	(25,631)			(25,631)		161,604		37,921	37,921		
SBMGT1-67-3	WOODSIDE ENERGY GROUP LTD	B	01/19/2023	Various	48,384.000	1,195,051		705,245	1,162,844	(529,116)			(529,116)	71,517	705,245	(29,985)	519,792	489,806		
980745-10-3	WOODWARD INC		01/23/2023	Various	5,106.000	545,539		357,820	493,291	(135,471)			(135,471)		357,820		187,719	187,719		
S69812-39-4	WOOLWORTHS GROUP LTD	B	01/19/2023	Various	34,065.000	802,952		744,828	775,275	(55,033)			(55,033)	24,586	744,828	(10,652)	68,776	58,124		
98138H-10-1	WORKDAY INC.		02/14/2023	Various	9,463.000	1,642,145		1,372,130	1,583,444	(211,314)			(211,314)		1,372,130		270,016	270,016		
98139A-10-5	WORKIVA INC CLASS A		01/23/2023	BNP CAPITAL MARKETS	4,616.000	421,823		315,580	387,606	(72,026)			(72,026)		315,580		106,243	106,243		
983134-10-7	WYNN RESOR TS LTD COM		02/14/2023	Various	4,527.000	472,489		264,578	373,342	(108,763)			(108,763)		264,578		207,910	207,910		
98389B-10-0	XCEL ENERGY INC		11/01/2023	Various	30,635.000	2,115,117		1,765,746	2,147,820	(381,034)		1,040	(382,074)		1,765,746		349,371	349,371	15,242	

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 11	12	13	14	15	16	17	18	19	20	21
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
984017-10-3	XENIA HOTELS RESORTS REIT INC		01/20/2023	GOLDMAN, SACHS & CO.	40,374.000	577,969		481,142	532,129	(50,987)			(50,987)		481,142		96,827	96,827	4,037	
98423F-10-9	XOMETRY INC CLASS A		01/23/2023	GOLDMAN, SACHS & CO.	7,462.000	216,671		239,224	240,500	(1,276)			(1,276)		239,224		(22,553)	(22,553)		
98419M-10-0	XYLEM		01/19/2023	GOLDMAN, SACHS & CO.	6,697.000	727,445		585,050	740,487	(155,437)			(155,437)		585,050		142,395	142,395		
R9900C-10-6	YARA INTL ASA CMN STK	B	01/04/2023	MORGAN STANLEY	10,922.000	476,547		384,171	477,415	(90,994)			(90,994)	(2,250)	384,171	(5,537)	97,914	92,377		
J9690T-10-2	YASKAWA ELECTRIC CORP	B	01/19/2023	Various	24,200.000	811,971		696,349	774,906	(118,114)			(118,114)	39,557	696,349	(15,423)	131,046	115,622		
98585X-10-4	YETI HOLDINGS INC		01/20/2023	GOLDMAN, SACHS & CO.	15,065.000	641,683		459,065	622,335	(163,270)			(163,270)		459,065		182,618	182,618		
988498-10-1	YUM! BRANDS INC		02/14/2023	Various	12,657.000	1,638,939		1,191,259	1,621,109	(429,849)			(429,849)		1,191,259		447,680	447,680		
J95402-10-3	Z HOLDINGS CORP	B	01/19/2023	Various	238,000.000	612,960		598,856	598,856	1,677			1,677	(1,677)	598,856	14,454	(350)	14,104		
989207-10-5	ZEBRA TECHNOLOGIES CORP.		11/01/2023	Various	3,192.000	838,322		812,033	818,461	(3,804)		2,624	(6,428)		812,033		26,290	26,290		
98943L-10-7	ZENTALIS PHARMACEUTICALS INC		01/20/2023	UNION BANK OF SWITZERLAND	12,997.000	303,557		261,760	261,760						261,760		41,798	41,798		
98954M-20-0	ZILLOW GROUP INC CLASS C		02/14/2023	Various	12,614.000	505,846		360,887	406,297	(45,410)			(45,410)		360,887		144,960	144,960		
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		02/14/2023	MORGAN STANLEY	9,031.000	1,155,460		944,191	1,151,453	(207,261)			(207,261)		944,191		211,269	211,269	2,167	
989701-10-7	ZIONS BANCORPORATION NA		06/22/2023	Various	3,013.000	138,971		86,709	148,119	(61,410)			(61,410)		86,709		52,262	52,262	524	
98978V-10-3	ZOETIS INC		11/01/2023	Various	17,118.000	2,730,709		2,469,806	2,508,643	(38,837)			(38,837)		2,469,806		260,904	260,904	3,530	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		11/01/2023	Various	11,024.000	775,283		746,752	743,650						746,752		28,531	28,531		
98980F-10-4	ZOOMINFO TECHNOLOGIES INC CLASS A		11/01/2023	Various	14,873.000	409,959		388,650	447,826	(58,600)		577	(59,176)		388,650		21,310	21,310		
SB292R-C1-9	ZOZO INC	B	01/19/2023	GOLDMAN, SACHS & CO.	12,100.000	296,309		241,925	298,958	(44,196)			(44,196)	(12,837)	241,925	17,854	36,530	54,384		
98980G-10-2	ZSCALER INC		03/31/2023	Various	4,123.000	475,878		461,364	461,364						461,364		14,515	14,515		
H9870Y-10-5	ZURICH INSURANCE GROUP AG	B	01/19/2023	Various	1,399.000	672,398		470,005	668,804	(177,241)			(177,241)	(21,558)	470,005	14,855	187,538	202,393		
98983L-10-8	ZURN WATER SOLUTIONS CORP		01/20/2023	SCOTIA CAPITAL (USA) INC.	20,911.000	424,187		367,744	442,268	(74,523)			(74,523)		367,744		56,442	56,442		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,899,085,844	XXX	1,516,744,295	1,794,309,319	(316,780,093)		939,084	(317,719,177)	13,358,210	1,516,711,954	(6,431,381)	393,410,280	386,978,899	4,722,223	XXX
BAS15Q-LU-3	ALHAMBRA HOLDCO LTD (CLASS B ORD)	B	12/14/2023	DISTRIBUTION	0.000	2,217,531		2,480,821							2,480,821	(263,290)		(263,290)		
00085Q-13-4	AMERICAN COM BARG SER A PREF WRNT		10/31/2023	EXCHANGE	43,255.000	1,223,024		1,077,903	1,351,025	(3,472)			(3,472)		1,347,553		(124,529)	(124,529)		
BAS19M-6L-5	ARTISAN NON-U.S. SMALL-MID GROWTH		01/23/2023	DIRECT	479,424.425	8,083,096		6,770,421	7,594,083	(823,662)			(823,662)		6,770,421		1,312,675	1,312,675		
BAS178-AU-3	AURELIUS EUROPEAN OPPORTUNITIES IV	B	09/19/2023	DISTRIBUTION	0.000	12,071,591		7,490,174							7,490,174	(132,281)	4,713,698	4,581,417		
BAS19M-6F-8	BLACKROCK CHINA OPPORTUNITIES FUND		04/13/2023	DIRECT	10,000.000	8,025,560		7,357,181	7,357,181						7,357,181		668,379	668,379		
362393-30-8	GTT COMMUNICATIONS INC		11/08/2023	BANK OF AMERICA/MERRILL LYNCH	12,427.000	74,562		74,562							74,562					
BAS0ZG-5V-0	MANX TELECOM CO-INVEST_KELION HOLD	B	06/01/2023	DISTRIBUTION	0.000	7,544,109		7,287,416							7,287,416	256,693		256,693		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						39,239,473	XXX	32,538,478	16,302,289	(827,134)			(827,134)		32,808,128	(138,878)	6,570,223	6,431,345		XXX
09258N-80-2	BLACKROCK ADV S/C CORE K		01/23/2023	DIRECT	1,235,869.589	18,970,598		15,189,708	17,694,476	(2,634,081)			(2,634,081)		15,189,708		3,780,890	3,780,890	129,313	
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	D	06/26/2023	DIRECT	1,100,603.334	18,765,287		21,539,027	18,908,365	2,630,662			2,630,662		21,539,027		(2,773,740)	(2,773,740)	660,472	
BAS03B-3G-1	INVESTEC GSF EM HARD CURRENCY DEBT FUND	D	06/26/2023	DIRECT	988,741.357	30,187,670		30,851,499	29,266,744	1,584,755			1,584,755		30,851,499		(663,829)	(663,829)		
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	D	06/26/2023	DIRECT	4,940,528.093	64,819,729		80,084,994	62,151,843	17,933,151			17,933,151		80,084,994		(15,265,265)	(15,265,265)		
46429B-69-7	ISHARES EDGE MSCI MIN VOL USA		02/14/2023	Various	4,280,000.000	312,570,785		296,428,970	308,588,000	(12,159,030)			(12,159,030)		296,428,970		16,141,815	16,141,815		
464286-50-9	ISHARES MSCI CANADA ETF	C	01/03/2023	BANK OF AMERICA/MERRILL LYNCH	24,692.000	802,040		808,169	808,169						808,169		(6,130)	(6,130)		
464287-46-5	ISHARES MSCI EAFE INDEX FUND	C	03/13/2023	Various	850,000.000	57,261,450		50,744,575	55,794,000	(5,049,425)			(5,049,425)		50,744,575		6,516,875	6,516,875		
464287-76-2	ISHARES US HEALTHCARE ETF		02/02/2023	CITADEL SECURITIES LLC	4,309.000	1,200,182		1,222,506	1,222,506						1,222,506		(22,324)	(22,324)		
464287-69-7	ISHARES US UTILITIES ETF TRUST		02/02/2023	CITADEL SECURITIES LLC	14,134.000	1,204,755		1,150,667	1,223,156	(72,489)			(72,489)		1,150,667		54,087	54,087		
78462F-10-3	SPDR S&P 500 ETF TRUST		11/16/2023	Various	355,068.000	142,009,229		135,578,183	106,870,828	(4,085,904)			(4,085,904)		135,578,183		6,431,046	6,431,046	433,145	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						647,791,724	XXX	633,598,299	602,528,089	(1,852,362)			(1,852,362)		633,598,299		14,193,425	14,193,425	1,222,930	XXX
5989999997. Total - Common Stocks - Part 4						2,586,117,041	XXX	2,182,881,071	2,413,139,697	(319,459,589)		939,084	(320,398,673)	13,358,210	2,183,118,381	(6,570,259)	414,173,928	407,603,669	5,945,153	XXX
5989999998. Total - Common Stocks - Part 5						930,672,857	XXX	925,642,453				902,557	(902,557)		924,749,809	140,503	5,782,545	5,923,047	1,613,421	XXX
5989999999. Total - Common Stocks						3,516,789,898	XXX	3,108,523,524	2,413,139,697	(319,459,589)		1,841,641	(321,301,230)	13,358,210	3,107,868,190	(6,429,756)	419,956,472	413,526,716	7,558,574	XXX
5999999999. Total - Preferred and Common Stocks						3,523,176,169	XXX	3,113,449,319	2,418,923,918	(320,221,396)	19,656	1,950,216	(322,151,956)	13,579,488	3,113,022,963	(6,500,828)	421,259,043	414,758,215	7,727,815	XXX
6009999999 - Totals						23,677,339,851	XXX	23,752,713,415	13,053,907,840	(162,898,409)	(11,940,532)	6,957,252	(181,796,193)	13,579,488	23,613,543,617	(6,500,828)	71,456,338	64,955,510	390,681,638	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
912810-TG-3	TREASURY BOND		01/31/2023	BARCLAYS	07/05/2023	BNP CAPITAL MARKETS	14,044,900	12,059,412	11,427,306	12,075,717		16,305		16,305			(648,412)	(648,412)	258,953	87,005
912810-TL-2	TREASURY BOND		02/01/2023	Various	02/14/2023	Various	46,000,000	49,778,906	48,288,086	49,777,193		(1,713)		(1,713)			(1,489,107)	(1,489,107)	445,525	401,547
912810-TN-8	TREASURY BOND		04/28/2023	Various	08/10/2023	Various	96,000,000	94,334,609	90,989,297	94,336,626		2,016		2,016			(3,347,329)	(3,347,329)	1,021,108	683,443
912810-TS-7	TREASURY BOND		06/30/2023	Various	11/29/2023	Various	49,000,000	47,606,055	44,455,078	47,617,072		11,017		11,017			(3,161,994)	(3,161,994)	707,940	252,507
912810-TT-5	TREASURY BOND		08/31/2023	Various	11/02/2023	Various	72,000,000	70,657,397	64,668,945	70,660,164		2,767		2,767			(5,991,219)	(5,991,219)	517,306	96,848
912828-5M-8	TREASURY NOTE		09/25/2023	CITADEL SECURITIES LLC	11/28/2023	BNP CAPITAL MARKETS	100,000,000	93,238,281	94,601,563	93,441,954		203,672		203,672			1,159,609	1,159,609	1,682,692	1,137,908
91282C-DS-7	TREASURY NOTE		09/27/2023	NATIONAL GENERAL RE	12/14/2023	GOLDMAN, SACHS & CO.	1,966,200	1,862,206	1,890,317	1,878,869		16,663		16,663			11,448	11,448	9,197	4,448
91282C-FN-6	TREASURY NOTE		01/19/2023	DEUTSCHE BANK AG	10/27/2023	BANK MONTREAL / NESBITT BURNS	26,300,000	26,293,762	26,019,535	26,296,561		2,799		2,799			(277,026)	(277,026)	1,209,369	343,923
91282C-FV-8	TREASURY NOTE		02/02/2023	Various	02/15/2023	Various	76,000,000	80,560,586	78,225,469	80,547,506		(13,080)		(13,080)			(2,322,037)	(2,322,037)	796,854	692,818
91282C-GD-7	TREASURY NOTE		06/29/2023	RBS SECURITIES INC	09/12/2023	RBC DOMINION SECURITIES	50,000,000	49,310,547	49,322,266	49,401,821		91,274		91,274			(79,555)	(79,555)	433,084	
91282C-GG-0	TREASURY NOTE		02/14/2023	DEUTSCHE BANK AG	03/10/2023	Various	250,000,000	247,783,203	247,386,719	247,846,594		63,391		63,391			(459,875)	(459,875)	1,025,552	427,314
91282C-GH-8	TREASURY NOTE		02/14/2023	Various	03/10/2023	Various	610,101,000	598,202,405	596,078,648	598,241,868		39,463		39,463			(2,163,220)	(2,163,220)	1,184,539	822,800
91282C-GM-7	TREASURY NOTE		04/05/2023	Various	07/26/2023	Various	52,000,000	50,334,141	51,385,703	50,341,069		6,928		6,928			1,044,634	1,044,634	166,685	48,343
91282C-GN-5	TREASURY NOTE		09/27/2023	NATIONAL GENERAL RE	12/29/2023	MORGAN STANLEY	6,721,300	6,656,715	6,717,099	6,668,454		11,739		11,739			48,646	48,646	105,897	23,058
91282C-GP-0	TREASURY NOTE		03/10/2023	Various	06/30/2023	Various	224,178,700	222,271,549	223,990,632	222,283,654		12,105		12,105			1,706,978	1,706,978	603,421	190,128
91282C-GQ-8	TREASURY NOTE		03/03/2023	Various	03/13/2023	Various	275,000,000	272,763,672	279,142,578	272,771,673		8,002		8,002			6,370,905	6,370,905	402,174	81,522
91282C-GT-2	TREASURY NOTE		04/11/2023	Various	04/26/2023	BANK OF AMERICA/MERRILL LYNCH	500,000,000	502,031,250	504,101,563	502,015,788		(15,462)		(15,462)			2,085,774	2,085,774	1,337,090	594,262
91282C-GU-9	TREASURY NOTE		04/17/2023	Various	06/29/2023	DEUTSCHE BANK AG	50,000,000	49,709,961	49,017,578	49,738,677		28,716		28,716			(721,099)	(721,099)	481,728	95,287
91282C-GV-7	TREASURY NOTE		05/05/2023	Various	06/01/2023	JPMORGAN CHASE & CO.	120,000,000	119,679,688	119,353,125	119,692,574		12,887		12,887			(339,449)	(339,449)	545,082	139,344
91282C-GX-3	TREASURY NOTE		05/17/2023	MORGAN STANLEY	08/31/2023	BARCLAYS	20,000,000	19,898,438	19,635,156	19,912,962		14,524		14,524			(277,805)	(277,805)	261,141	37,908
91282C-HC-8	TREASURY NOTE		07/31/2023	Various	11/02/2023	Various	441,500,000	420,523,555	419,201,348	420,604,166		80,612		80,612			(1,402,819)	(1,402,819)	3,193,319	2,344,570
91282C-HE-4	TREASURY NOTE		06/12/2023	DEUTSCHE BANK AG	06/14/2023	BANK OF AMERICA/MERRILL LYNCH	4,000,000	3,950,938	3,940,156	3,950,987		49		49			(10,831)	(10,831)	5,943	5,150
91282C-HH-7	TREASURY NOTE		06/29/2023	NOMURA SECURITIES INTERNATIONAL INC	08/31/2023	CITADEL SECURITIES LLC	3,000,000	2,969,180	2,964,727	2,970,873		1,693		1,693			(6,146)	(6,146)	26,373	5,072
91282C-HJ-3	TREASURY NOTE		08/03/2023	NOMURA SECURITIES INTERNATIONAL INC	09/25/2023	NOMURA SECURITIES INTERNATIONAL INC	100,000,000	97,000,000	95,152,344	97,054,276		54,276		54,276			(1,901,932)	(1,901,932)	896,739	356,658
91282C-HK-0	TREASURY NOTE		07/11/2023	NOMURA SECURITIES INTERNATIONAL INC	08/31/2023	JPMORGAN CHASE & CO.	200,000,000	197,843,750	197,429,688	197,898,353		54,603		54,603			(468,666)	(468,666)	1,369,565	260,870
91282C-HL-8	TREASURY NOTE		06/29/2023	CITADEL SECURITIES LLC	11/28/2023	Various	4,000,000	3,981,250	3,980,625	3,983,891		2,641		2,641			(3,266)	(3,266)	54,042	
91282C-HQ-7	TREASURY NOTE		08/03/2023	Various	10/12/2023	Various	500,000,000	496,367,188	488,050,781	496,478,410		111,223		111,223			(8,427,629)	(8,427,629)	3,693,444	224,185
91282C-HR-5	TREASURY NOTE		08/02/2023	RBC DOMINION SECURITIES	08/14/2023	CITADEL SECURITIES LLC	100,000,000	98,742,188	98,351,563	98,747,293		5,105		5,105			(395,730)	(395,730)	163,043	32,609
91282C-HT-1	TREASURY NOTE		11/13/2023	Various	11/28/2023	Various	384,752,300	369,638,321	363,243,979	369,702,962		64,640		64,640			(6,458,983)	(6,458,983)	1,980,060	1,031,829
91282C-HW-4	TREASURY NOTE		08/31/2023	Various	09/25/2023	Various	330,000,000	328,503,906	324,215,234	328,510,269		6,363		6,363			(4,295,035)	(4,295,035)	514,492	37,397
912810-TR-9	UNITED STATES TREASURY		08/03/2023	Various	11/02/2023	Various	114,000,000	102,823,047	102,967,900	102,827,238		4,191		4,191			140,662	140,662	992,935	894,528
91282C-HB-0	UNITED STATES TREASURY		06/12/2023	NOMURA SECURITIES INTERNATIONAL INC	12/18/2023	CITADEL SECURITIES LLC	5,000,000	4,918,164	4,916,211	4,930,283		12,119		12,119			(14,072)	(14,072)	96,781	14,283
912810-TQ-1	WI TREASURY		04/28/2023	Various	09/28/2023	Various	303,000,000	300,859,219	280,792,135	300,873,084		13,865		13,865			(20,080,949)	(20,080,949)	5,543,149	1,529,340
91282C-GR-6	WI TREASURY NOTE		03/15/2023	Various	10/13/2023	Various	625,000,000	640,262,695	640,488,281	640,004,071		(258,625)		(258,625)			484,210	484,210	1,631,760	78,550
91282C-GS-4	WI TREASURY NOTE		03/31/2023	DEUTSCHE BANK AG	05/08/2023	CITADEL SECURITIES LLC	100,000,000	100,464,844	100,843,750	100,459,027		(5,817)		(5,817)			384,723	384,723	386,270	29,713
0109999999. Subtotal - Bonds - U.S. Governments							5,853,564,400	5,783,881,026	5,733,235,383	5,784,541,979		660,953		660,953			(51,306,595)	(51,306,595)	33,743,254	13,005,164
20772K-TU-3	CONNECTICUT ST		06/01/2023	MORGAN STANLEY	07/25/2023	MORGAN STANLEY	1,000,000	1,069,970	1,083,440	1,068,319		(1,651)		(1,651)			15,121	15,121	4,861	
20772K-TV-1	CONNECTICUT ST		06/01/2023	MORGAN STANLEY	12/07/2023	LOOP CAPITAL MARKETS	650,000	709,085	714,747	703,787		(5,298)		(5,298)			10,960	10,960	15,257	
20772K-TW-9	CONNECTICUT ST		06/01/2023	MORGAN STANLEY	12/07/2023	FIFTH THIRD SECURITIES, INC.	850,000	941,715	953,088	934,989		(6,726)		(6,726)			18,099	18,099	19,951	
20772K-TX-7	CONNECTICUT ST		06/01/2023	MORGAN STANLEY	12/07/2023	RAYMOND JAMES & ASSOCIATES, INC.	1,000,000	1,127,060	1,143,040	1,119,204		(7,856)		(7,856)			23,836	23,836	23,472	
20772K-TY-5	CONNECTICUT ST		06/01/2023	MORGAN STANLEY	08/22/2023	KEYCORP	1,840,000	2,101,151	2,082,494	2,096,071		(5,080)		(5,080)			(13,577)	(13,577)	15,844	
20772K-TZ-2	CONNECTICUT ST		06/01/2023	MORGAN STANLEY	08/22/2023	KEYCORP	2,500,000	2,896,275	2,854,400	2,889,534		(6,741)		(6,741)			(35,134)	(35,134)	21,528	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
20772K-UR-8	CONNECTICUT ST		06/01/2023	MORGAN STANLEY	07/25/2023	MORGAN STANLEY	2,000,000	2,147,060	2,176,140	2,143,807		(3,253)		(3,253)			32,333	32,333	9,722	
20772K-US-6	CONNECTICUT ST		06/01/2023	MORGAN STANLEY	07/25/2023	MORGAN STANLEY	1,750,000	1,915,428	1,942,658	1,912,524		(2,904)		(2,904)			30,134	30,134	8,507	
20772K-UT-4	CONNECTICUT ST		06/01/2023	MORGAN STANLEY	12/07/2023	WELLS FARGO	1,150,000	1,278,133	1,297,074	1,269,085		(9,048)		(9,048)			27,988	27,988	26,993	
20772K-UU-1	CONNECTICUT ST		06/01/2023	MORGAN STANLEY	12/18/2023	MORGAN STANLEY	3,000,000	3,391,680	3,464,610	3,366,991		(24,689)		(24,689)			97,619	97,619	74,167	
20772K-UV-9	CONNECTICUT ST		06/01/2023	MORGAN STANLEY	12/18/2023	KEYCORP	4,000,000	4,581,160	4,701,400	4,549,555		(31,605)		(31,605)			151,845	151,845	98,889	
20772K-UW-7	CONNECTICUT ST		06/01/2023	MORGAN STANLEY	12/18/2023	KEYCORP	4,175,000	4,850,473	4,986,370	4,818,256		(32,217)		(32,217)			168,113	168,113	103,215	
25476F-ZR-2	DISTRICT OF COLUMBIA WASHINGTON DC		03/10/2023	MORGAN STANLEY	04/10/2023	MESIROW FINANCIAL, INC.	2,500,000	2,976,675	3,167,000	2,974,428		(2,247)		(2,247)			192,572	192,572	6,597	
25476F-ZS-0	DISTRICT OF COLUMBIA WASHINGTON DC		03/10/2023	MORGAN STANLEY	04/11/2023	BANK OF AMERICA/MERRILL LYNCH	4,445,000	5,250,745	5,549,494	5,246,768		(3,977)		(3,977)			302,726	302,726	12,347	
25476F-ZT-8	DISTRICT OF COLUMBIA WASHINGTON DC		03/10/2023	MORGAN STANLEY	04/11/2023	JPMORGAN CHASE & CO.	2,700,000	3,169,314	3,352,077	3,167,007		(2,307)		(2,307)			185,070	185,070	7,500	
646039-YM-3	NEW JERSEY ST		06/01/2023	BANK OF AMERICA/MERRILL LYNCH	07/25/2023	SUNTRUST INVESTMENT SERVICES, INC.	22,995,000	25,222,756	25,373,143	25,162,361		(60,394)		(60,394)			210,782	210,782	178,850	12,775
647293-ST-7	NEW MEXICO ST		06/01/2023	BANK OF AMERICA/MERRILL LYNCH	07/25/2023	MORGAN STANLEY	20,090,000	21,632,912	21,716,687	21,576,376		(56,536)		(56,536)			140,311	140,311	251,125	106,031
677523-FN-7	OHIO ST		11/15/2023	LOOP CAPITAL MARKETS	12/07/2023	BANK OF AMERICA/MERRILL LYNCH	750,000	858,953	906,773	858,848		(104)		(104)			47,924	47,924	417	
880541-H5-9	TENNESSEE (STATE OF)		10/05/2023	RBC DOMINION SECURITIES	12/19/2023	MESIROW FINANCIAL, INC.	10,000,000	10,981,400	11,774,000	10,958,885		(22,515)		(22,515)			815,115	815,115	154,167	55,556
880541-H8-3	TENNESSEE (STATE OF)		10/05/2023	PIPER JAFFRAY INC.	12/19/2023	MESIROW FINANCIAL, INC.	10,000,000	11,080,800	12,196,000	11,062,023		(18,777)		(18,777)			1,133,977	1,133,977	154,167	55,556
93974E-B9-6	WASHINGTON ST		06/01/2023	BANK OF AMERICA/MERRILL LYNCH	12/22/2023	BANK OF AMERICA/MERRILL LYNCH	84,385,000	95,164,046	95,699,055	94,289,275		(874,771)		(874,771)			1,409,780	1,409,780	2,570,888	293,003
93974E-D5-2	WASHINGTON ST		04/26/2023	MORGAN STANLEY	07/20/2023	JPMORGAN CHASE & CO.	16,000,000	16,773,760	16,616,800	16,701,464		(72,296)		(72,296)			(84,664)	(84,664)	164,444	
93974E-D9-4	WASHINGTON ST		04/26/2023	MORGAN STANLEY	12/04/2023	MORGAN STANLEY	38,530,000	44,265,191	43,188,662	43,765,516		(499,674)		(499,674)			(576,854)	(576,854)	1,102,386	
93974E-EA-0	WASHINGTON ST		05/31/2023	BANK OF AMERICA/MERRILL LYNCH	07/25/2023	MORGAN STANLEY	5,260,000	5,762,435	5,791,733	5,747,055		(15,380)		(15,380)			44,678	44,678	128,578	88,397
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions							241,570,000	270,148,176	272,730,883	268,382,129		(1,766,047)		(1,766,047)			4,348,754	4,348,754	5,153,873	611,317
197486-NQ-2	COLUMBIA CNTY GA SCH DIST		03/29/2023	RAYMOND JAMES & ASSOCIATES, INC.	08/29/2023	UMB BANK	700,000	827,330	808,192	823,490		(3,840)		(3,840)			(15,298)	(15,298)	12,056	
65000B-A6-5	DORMITORY AUTHORITY OF STATE OF NE		05/30/2023	RBC DOMINION SECURITIES	12/18/2023	MESIROW FINANCIAL, INC.	4,470,000	4,979,088	5,091,822	4,941,002		(38,086)		(38,086)			150,820	150,820	114,854	
65000B-A7-3	DORMITORY AUTHORITY OF STATE OF NE		05/31/2023	RBC DOMINION SECURITIES	12/18/2023	MESIROW FINANCIAL, INC.	3,610,000	4,079,697	4,182,474	4,049,839		(29,858)		(29,858)			132,635	132,635	92,757	
65000B-C5-5	DORMITORY AUTHORITY OF STATE OF NE		05/30/2023	RBC DOMINION SECURITIES	12/18/2023	JEFFERIES & COMPANY, INC.	4,445,000	4,946,752	5,053,832	4,913,354		(33,397)		(33,397)			140,477	140,477	100,630	
65000B-YL-6	DORMITORY AUTHORITY OF STATE OF NE		05/30/2023	RBC DOMINION SECURITIES	12/04/2023	RBC DOMINION SECURITIES	20,710,000	23,068,662	23,210,940	22,905,671		(162,991)		(162,991)			305,268	305,268	491,863	
262615-KV-8	DU PAGE COOK & WILL CNTYS ILL CMNT		04/28/2023	TD SECURITIES	07/20/2023	BANK OF AMERICA/MERRILL LYNCH	5,220,000	5,557,525	5,507,570	5,541,520		(16,005)		(16,005)			(33,950)	(33,950)	39,150	
64966Q-2E-9	NEW YORK N Y		06/02/2023	JEFFERIES & COMPANY, INC.	10/02/2023	JPMORGAN CHASE & CO.	3,000,000	3,195,420	3,140,850	3,181,853		(13,567)		(13,567)			(41,003)	(41,003)	45,833	
64966Q-2F-6	NEW YORK N Y		06/02/2023	JEFFERIES & COMPANY, INC.	07/25/2023	BANK OF AMERICA/MERRILL LYNCH	1,000,000	1,081,590	1,107,610	1,079,811		(1,779)		(1,779)			27,799	27,799	6,111	
64966Q-2H-2	NEW YORK N Y		06/02/2023	JEFFERIES & COMPANY, INC.	12/19/2023	RBC DOMINION SECURITIES	5,000,000	5,586,650	5,781,950	5,548,000		(38,650)		(38,650)			233,950	233,950	130,556	
64966Q-2J-8	NEW YORK N Y		06/02/2023	JEFFERIES & COMPANY, INC.	12/06/2023	UMB BANK	2,000,000	2,266,640	2,323,340	2,252,523		(14,117)		(14,117)			70,817	70,817	48,611	
64966Q-3L-2	NEW YORK N Y		06/02/2023	JEFFERIES & COMPANY, INC.	12/18/2023	KEYCORP	3,000,000	3,294,930	3,400,560	3,272,131		(22,799)		(22,799)			128,429	128,429	77,917	
727177-C3-9	PLANO TEX		05/04/2023	JPMORGAN CHASE & CO.	07/20/2023	JPMORGAN CHASE & CO.	7,865,000	8,238,902	8,179,049	8,217,291		(21,611)		(21,611)			(38,242)	(38,242)	52,433	
727177-E8-6	PLANO TEX		05/04/2023	JPMORGAN CHASE & CO.	07/20/2023	WELLS FARGO	1,125,000	1,178,483	1,169,618	1,175,391		(3,091)		(3,091)			(5,774)	(5,774)	7,500	
73536A-EE-3	PORT ST LUCIE FLA		06/01/2023	JEFFERIES & COMPANY, INC.	12/18/2023	STIFEL CAPITAL MARKETS	3,770,000	4,217,084	4,272,692	4,181,982		(35,103)		(35,103)			90,710	90,710	96,868	
73536A-EF-0	PORT ST LUCIE FLA		06/01/2023	JEFFERIES & COMPANY, INC.	12/18/2023	STIFEL CAPITAL MARKETS	3,920,000	4,467,820	4,527,482	4,431,388		(36,432)		(36,432)			96,095	96,095	100,722	
73536A-EG-8	PORT ST LUCIE FLA		06/01/2023	JEFFERIES & COMPANY, INC.	12/19/2023	RBC DOMINION SECURITIES	4,160,000	4,815,034	4,891,702	4,777,228		(37,805)		(37,805)			114,474	114,474	107,467	
73536A-EH-6	PORT ST LUCIE FLA		06/01/2023	JEFFERIES & COMPANY, INC.	12/19/2023	RBC DOMINION SECURITIES	4,370,000	5,133,395	5,223,199	5,094,770		(38,626)		(38,626)			128,429	128,429	112,892	
783244-MN-3	RUTHERFORD CNTY TENN		10/05/2023	TD SECURITIES	12/19/2023	MESIROW FINANCIAL, INC.	6,230,000	6,767,151	7,192,037	6,752,444		(14,707)		(14,707)			439,593	439,593	64,896	3,461
791319-LT-1	ST LOUIS CNTY MO PKWY SCH DIST		10/05/2023	BANK OF AMERICA/MERRILL LYNCH	12/19/2023	BANK OF AMERICA/MERRILL LYNCH	8,565,000	9,421,586	10,021,221	9,397,851		(23,734)		(23,734)			623,370	623,370	137,397	48,713
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							93,160,000	103,123,738	105,086,139	102,537,538		(586,200)		(586,200)			2,548,601	2,548,601	1,840,511	52,175
478271-KG-3	BALLAD HEALTH		05/05/2023	BANK OF AMERICA/MERRILL LYNCH	10/18/2023	RBC DOMINION SECURITIES	1,000,000	1,034,690	1,007,840	1,027,963		(6,727)		(6,727)			(20,123)	(20,123)	21,111	
059134-EN-2	BALTIMORE CNTY MD CTFS PARTN		05/30/2023	WELLS FARGO	07/25/2023	MORGAN STANLEY	4,665,000	4,986,512	5,038,900	4,973,912		(12,599)		(12,599)			64,987	64,987	94,596	58,313
347658-YJ-9	FORT LAUDERDALE FLA WTR & SWR		10/06/2023	MORGAN STANLEY	12/18/2023	STIFEL CAPITAL MARKETS	1,580,000	1,694,250	1,798,372	1,691,272		(2,978)		(2,978)			107,100	107,100	13,386	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
347658-YK-6	FORT LAUDERDALE FLA WTR & SWR		10/06/2023	MORGAN STANLEY	12/18/2023	JPMORGAN CHASE & CO.	840,000	909,350	971,258	907,835		(1,515)		(1,515)			63,423	63,423	7,117	
347658-YL-4	FORT LAUDERDALE FLA WTR & SWR		10/06/2023	MORGAN STANLEY	12/19/2023	BANK OF AMERICA/MERRILL LYNCH	1,745,000	1,905,994	2,067,075	1,902,932		(3,061)		(3,061)			164,142	164,142	15,026	
347658-ZG-4	FORT LAUDERDALE FLA WTR & SWR		10/06/2023	MORGAN STANLEY	12/18/2023	STIFEL CAPITAL MARKETS	1,530,000	1,640,634	1,741,461	1,637,751		(2,883)		(2,883)			103,710	103,710	12,963	
347658-ZH-2	FORT LAUDERDALE FLA WTR & SWR		10/06/2023	MORGAN STANLEY	12/18/2023	STIFEL CAPITAL MARKETS	1,015,000	1,098,798	1,177,329	1,096,968		(1,831)		(1,831)			80,361	80,361	8,599	
347658-ZJ-8	FORT LAUDERDALE FLA WTR & SWR		10/06/2023	MORGAN STANLEY	12/19/2023	BANK OF AMERICA/MERRILL LYNCH	2,000,000	2,184,520	2,369,140	2,181,011		(3,509)		(3,509)			188,129	188,129	17,222	
396066-JG-8	GREENVILLE CNTY S C SCH DIST		10/05/2023	JPMORGAN CHASE & CO.	12/18/2023	UNION BANK OF SWITZERLAND	3,305,000	3,511,992	3,697,965	3,505,155		(6,837)		(6,837)			192,809	192,809	30,755	
46247S-DJ-0	IOWA ST FINANCE AUTHORITY		06/02/2023	RBC DOMINION SECURITIES	12/07/2023	BANK OF AMERICA/MERRILL LYNCH	1,300,000	1,456,078	1,469,754	1,444,593		(11,485)		(11,485)			25,161	25,161	31,778	
592647-LJ-8	METROPOLITAN WASH D C ARPTS AU		05/25/2023	BARCLAYS	11/02/2023	SAMUEL A. RAMIREZ & COMPANY, INC.	2,805,000	2,906,793	2,861,885	2,897,327		(9,467)		(9,467)			(35,441)	(35,441)	44,413	
63968A-7W-9	NEBRASKA PUBLIC POWER DISTRICT		06/01/2023	BANK OF AMERICA/MERRILL LYNCH	10/02/2023	SEIBERT, BRANFORD INC.	7,000,000	7,551,250	7,336,210	7,519,180		(32,070)		(32,070)			(182,970)	(182,970)	98,194	
64577X-EM-4	NEW JERSEY ECONOMIC DEVELOPMENT AU		04/21/2023	BARCLAYS	10/19/2023	BARCLAYS	20,000,000	20,635,200	20,223,800	20,470,386		(164,814)		(164,814)			(246,586)	(246,586)	488,889	
64577X-EN-2	NEW JERSEY ECONOMIC DEVELOPMENT AU		04/21/2023	BARCLAYS	10/19/2023	BARCLAYS	30,000,000	31,488,900	30,564,900	31,242,297		(246,603)		(246,603)			(677,397)	(677,397)	733,333	
64613C-CZ-9	NEW JERSEY ST TRANSN TR FD AUT		05/26/2023	JEFFERIES & COMPANY, INC.	11/16/2023	GOLDMAN, SACHS & CO.	500,000	519,970	518,010	517,023		(2,947)		(2,947)			987	987	11,736	
64711N-3A-1	NEW MEXICO FINANCE AUTHORITY		05/31/2023	PIPER JAFFRAY INC.	07/25/2023	PIPER JAFFRAY INC.	2,655,000	2,924,297	2,938,820	2,916,571		(7,726)		(7,726)			22,248	22,248	20,650	369
650035-4U-9	NEW YORK STATE PERSONAL INCOME TAX		01/12/2023	BANK OF AMERICA/MERRILL LYNCH	11/29/2023	BANK OF AMERICA/MERRILL LYNCH	25,000,000	24,483,000	24,806,250	24,867,989		384,989		384,989			(61,739)	(61,739)	863,958	242,306
650035-7B-8	NEW YORK STATE PERSONAL INCOME TAX		01/12/2023	BANK OF AMERICA/MERRILL LYNCH	11/29/2023	BANK OF AMERICA/MERRILL LYNCH	10,000,000	9,795,500	9,922,500	9,947,783		152,283		152,283			(25,283)	(25,283)	348,000	97,600
66285W-ZL-3	NORTH TEXAS TOLLWAY AUTHORITY		05/31/2023	JPMORGAN CHASE & CO.	12/07/2023	BANK OF AMERICA/MERRILL LYNCH	2,805,000	3,091,222	3,111,558	3,066,280		(24,942)		(24,942)			45,278	45,278	132,458	58,827
67765Q-GQ-3	OHIO ST WTR DEV AUTH		05/31/2023	WELLS FARGO	07/25/2023	PIPER JAFFRAY INC.	4,545,000	5,010,499	5,040,405	4,997,139		(13,360)		(13,360)			43,266	43,266	35,350	631
736742-E7-8	PORTLAND ORE SWR SYS REV		05/03/2023	MORGAN STANLEY	07/25/2023	BANK OF AMERICA/MERRILL LYNCH	15,240,000	17,634,509	17,344,949	17,568,393		(66,116)		(66,116)			(223,444)	(223,444)	148,167	
896035-BL-5	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		03/10/2023	BANK OF AMERICA/MERRILL LYNCH	04/14/2023	RBC DOMINION SECURITIES	1,200,000	1,439,232	1,517,364	1,437,308		(1,924)		(1,924)			80,056	80,056	5,667	
896035-BM-3	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		03/10/2023	BANK OF AMERICA/MERRILL LYNCH	12/07/2023	FIFTH THIRD SECURITIES, INC.	1,085,000	1,286,485	1,298,148	1,273,693		(12,791)		(12,791)			24,455	24,455	40,235	
896035-BQ-4	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		03/10/2023	BANK OF AMERICA/MERRILL LYNCH	05/10/2023	UMB BANK	880,000	1,003,402	1,036,138	1,001,764		(1,638)		(1,638)			34,374	34,374	7,089	
896035-BR-2	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		03/10/2023	BANK OF AMERICA/MERRILL LYNCH	10/02/2023	Various	875,000	984,856	972,335	981,136		(3,720)		(3,720)			(8,801)	(8,801)	17,951	
914233-4R-9	UNIVERSITY CONN		11/08/2023	JPMORGAN CHASE & CO.	12/06/2023	UMB BANK	2,000,000	2,219,180	2,344,900	2,218,197		(983)		(983)			126,703	126,703	4,583	
70870J-ES-3	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	RBC DOMINION SECURITIES	10/31/2023	RBC DOMINION SECURITIES	475,000	496,765	481,056	491,250		(5,514)		(5,514)			(10,194)	(10,194)	12,733	
70870J-GC-6	UNIVERSITY OF PITTSBURGH MEDICAL C		04/05/2023	BARCLAYS	09/11/2023	UMB BANK	475,000	529,901	512,288	528,075		(1,825)		(1,825)			(15,788)	(15,788)	9,500	
92778V-MM-7	VIRGINIA (COMMONWEALTH OF)		06/01/2023	BANK OF AMERICA/MERRILL LYNCH	07/25/2023	JPMORGAN CHASE & CO.	5,540,000	6,182,086	6,208,789	6,167,251		(14,835)		(14,835)			41,538	41,538	39,242	
0909999999. Subtotal - Bonds - U.S. Special Revenues							152,060,000	160,605,865	160,379,399	160,478,438		(127,427)		(127,427)			(99,039)	(99,039)	3,314,701	458,045
008685-AB-5	AHOLD FINANCE USA INC	C	04/24/2023	Millennium Advisors	10/04/2023	Jane Street Execution Services, LLC	740,000	814,481	776,282	809,684		(4,797)		(4,797)			(33,402)	(33,402)	47,342	24,731
01609W-AQ-5	ALIBABA GROUP HOLDING LTD	D	01/23/2023	JPMORGAN CHASE & CO.	03/03/2023	JPMORGAN CHASE & CO.	1,960,000	1,909,550	1,895,869	1,912,616		3,067		3,067			(16,748)	(16,748)	19,404	11,172
02209S-BR-3	ALTRIA GROUP INC ABS		10/30/2023	MIZUHO SECURITIES USA INC.	11/07/2023	SUNTRUST INVESTMENT SERVICES, INC.	10,000,000	9,973,600	10,173,400	9,973,642		42		42			199,758	199,758	15,278	
025816-DN-6	AMERICAN EXPRESS COMPANY		10/24/2023	RBC DOMINION SECURITIES	11/08/2023	GOLDMAN, SACHS & CO.	10,000,000	10,000,000	10,243,010	10,000,000							243,010	243,010	18,025	
02665W-DT-5	AMERICAN HONDA FINANCE CORPORATION		10/23/2023	SOCIETE GENERALE	12/21/2023	MORGAN STANLEY	3,180,000	2,422,429	2,672,885	2,436,719		14,290		14,290			236,167	236,167	25,917	16,218
03073E-AT-2	AMERISOURCEBERGEN CORPORATION		06/05/2023	BNP CAPITAL MARKETS	07/06/2023	CITADEL SECURITIES LLC	510,000	434,785	425,993	435,513		728		728			(9,521)	(9,521)	4,399	3,137
031162-DP-2	AMGEN INC		08/21/2023	MORGAN STANLEY	09/05/2023	U.S. BANCORP	2,480,000	2,448,330	2,461,301	2,448,570		240		240			12,731	12,731	65,634	60,667
035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	01/31/2023	JPMORGAN CHASE & CO.	05/10/2023	Various	20,000,000	18,819,400	19,007,900	18,857,064		37,664		37,664			150,836	150,836	311,111	118,611
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC.		02/07/2023	Market Axess	08/03/2023	MORGAN STANLEY	560,000	516,947	507,511	520,584		3,637		3,637			(13,073)	(13,073)	25,208	11,060
053332-BD-3	AUTOZONE INC		01/23/2023	JPMORGAN CHASE & CO.	02/15/2023	BARCLAYS	10,000,000	9,983,400	9,669,200	9,983,473		73		73			(314,273)	(314,273)	26,389	
06051G-LS-6	BANK OF AMERICA CORP		09/12/2023	BANK OF AMERICA/MERRILL LYNCH	10/25/2023	Various	30,000,000	30,000,000	29,448,600	30,000,000							(551,400)	(551,400)	135,777	
06428C-AC-8	BANK OF AMERICA NA		08/14/2023	BANK OF AMERICA/MERRILL LYNCH	09/05/2023	GOLDMAN, SACHS & CO.	11,000,000	11,000,000	11,022,110	11,000,000							22,110	22,110	32,801	
06368L-WU-6	BANK OF MONTREAL	A	09/18/2023	BANK MONTREAL / NESBITT BURNS	10/30/2023	MORGAN STANLEY	6,000,000	6,000,000	5,877,000	6,000,000							(123,000)	(123,000)	34,302	
06406R-BP-1	BANK OF NEW YORK MELLON CORP/THE		01/24/2023	BANK OF AMERICA/MERRILL LYNCH	02/07/2023	MORGAN STANLEY	10,000,000	10,000,000	9,864,500	10,000,000							(135,500)	(135,500)	11,765	

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
06738E-CH-6	BARCLAYS PLC	D	06/20/2023	BARCLAYS	10/31/2023	Various	8,000,000	8,000,000	7,444,320	8,000,000							(555,680)	(555,680)	188,258	
05541T-AM-3	BGC PARTNERS INC		03/03/2023	Market Axess	08/21/2023	Market Axess	940,000	901,028	898,640	912,108		11,080		11,080			(13,468)	(13,468)	31,529	15,275
69120V-AL-5	BLUE OWL CREDIT INCOME CORP		11/02/2023	SMBC Nikko Securities America, Inc	12/21/2023	BARCLAYS	520,000	504,187	511,592	505,717		1,531		1,531			5,874	5,874	7,547	3,575
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC		02/09/2023	JPMORGAN CHASE & CO.	02/22/2023	BNP CAPITAL MARKETS	15,000,000	15,000,000	14,722,800	15,000,000							(277,200)	(277,200)	22,055	
10373Q-BK-5	BP CAPITAL MARKETS AMERICA INC.		02/21/2023	Millennium Advisors	06/05/2023	BARCLAYS	1,980,000	1,876,189	1,904,958	1,882,813		6,624		6,624			22,145	22,145	46,962	26,697
115637-AU-4	BROWN-FORMAN CORPORATION		03/21/2023	BANK OF AMERICA/MERRILL LYNCH	09/13/2023	MORGAN STANLEY	8,000,000	7,976,320	7,786,640	7,977,208		888		888			(190,568)	(190,568)	181,556	
117043-AS-8	BRUNSWICK CORPORATION		02/21/2023	HILLTOP SECURITIES INC	08/03/2023	Market Axess	1,010,000	942,209	954,723	962,411		20,202		20,202			(7,688)	(7,688)	4,030	119
13607H-R4-6	CANADIAN IMPERIAL BANK OF COMMERCE	A	09/27/2023	NATIONAL GENERAL RE	11/02/2023	GOLDMAN, SACHS & CO.	900,000	864,797	866,682	867,204		2,407		2,407			(522)	(522)	17,243	14,025
13607L-WW-9	CANADIAN IMPERIAL BANK OF COMMERCE	A	09/26/2023	CIBC WORLD MARKETS	11/02/2023	Various	15,000,000	15,000,000	14,597,030	15,000,000							(402,970)	(402,970)	78,350	
14040H-CQ-6	CAPITAL ONE FINANCIAL CORPORATION		02/02/2023	MORGAN STANLEY	06/05/2023	Various	1,960,000	1,932,560	1,911,187	1,935,360		2,800		2,800			(24,173)	(24,173)	39,475	19,733
14040H-CX-1	CAPITAL ONE FINANCIAL CORPORATION		01/25/2023	MORGAN STANLEY	01/27/2023	BARCLAYS	7,000,000	7,000,000	7,010,290	7,000,000							10,290	10,290		
14040H-CY-9	CAPITAL ONE FINANCIAL CORPORATION		01/25/2023	MORGAN STANLEY	02/02/2023	Various	7,000,000	7,000,000	7,105,735	7,000,000							105,735	105,735	2,828	
14149Y-BA-5	CARDINAL HEALTH INC		06/05/2023	JPMORGAN CHASE & CO.	12/21/2023	Millennium Advisors	630,000	614,099	617,839	619,544		5,445		5,445			(1,705)	(1,705)	12,460	1,348
14913R-3C-9	CATERPILLAR FINANCIAL SERVICES COR		03/07/2023	MUFG SECURITIES AMERICAS INC	03/16/2023	RBC DOMINION SECURITIES	5,000,000	4,998,950	5,068,850	4,998,964		14		14			69,886	69,886	7,500	
15089Q-AK-0	CELANESE US HOLDINGS LLC		02/06/2023	Jane Street Execution Services, LLC	11/20/2023	Various	2,320,000	1,996,592	2,020,663	2,040,129		43,537		43,537			(19,466)	(19,466)	16,861	271
15189X-BB-3	CENTERPOINT ENERGY HOUSTON ELECTRI		03/20/2023	MUFG SECURITIES AMERICAS INC	04/25/2023	WELLS FARGO	5,000,000	4,987,800	5,143,250	4,987,890		90		90			155,360	155,360	23,375	
15189X-BC-1	CENTERPOINT ENERGY HOUSTON ELECTRI		03/20/2023	MUFG SECURITIES AMERICAS INC	10/17/2023	GOLDMAN, SACHS & CO.	3,000,000	2,997,720	2,704,410	2,997,738		18		18			(293,328)	(293,328)	90,983	
12556L-BJ-4	CIT BANK NA		04/05/2023	GOLDMAN, SACHS & CO.	10/04/2023	Various	1,000,000	930,960	947,193	941,058		10,098		10,098			6,135	6,135	12,430	1,072
189054-AX-7	CLOROX COMPANY		03/03/2023	U.S. BANCORP	11/02/2023	Various	1,210,000	962,785	976,076	974,413		11,628		11,628			1,663	1,663	15,594	6,776
12572Q-AG-0	CME GROUP INC		04/05/2023	GOLDMAN, SACHS & CO.	06/21/2023	CITADEL SECURITIES LLC	530,000	517,768	511,689	519,011		1,243		1,243			(7,322)	(7,322)	4,328	1,104
189754-AA-2	COACH INC		01/23/2023	Jane Street Execution Services, LLC	02/21/2023	Millennium Advisors	970,000	954,102	947,525	954,636		535		535			(7,111)	(7,111)	16,261	13,055
20030N-EE-7	COMCAST CORPORATION		05/01/2023	SMBC Nikko Securities America, Inc	07/19/2023	BNP CAPITAL MARKETS	10,000,000	9,969,200	9,984,500	9,969,685		485		485			14,815	14,815	96,000	
200339-DX-4	COMERICA BANK		08/03/2023	Jane Street Execution Services, LLC	11/02/2023	Various	1,000,000	940,240	931,222	945,505		5,265		5,265			(14,284)	(14,284)	8,458	1,111
21036P-BN-7	CONSTELLATION BRANDS INC		01/30/2023	BANK OF AMERICA/MERRILL LYNCH	07/25/2023	U.S. BANCORP	5,000,000	4,991,450	4,947,750	4,992,750		1,300		1,300			(45,000)	(45,000)	121,528	
237194-AN-5	DARDEN RESTAURANTS INC		10/04/2023	BANK OF AMERICA/MERRILL LYNCH	11/30/2023	Various	13,000,000	12,911,730	13,193,408	12,912,612		882		882			280,795	280,795	112,234	
251526-CG-2	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	01/04/2023	Market Axess	05/02/2023	Market Axess	1,310,000	1,220,383	1,235,762	1,232,930		12,547		12,547			2,833	2,833	11,215	5,002
25243Y-BN-8	DIAGEO CAPITAL PLC	D	10/02/2023	BANK OF AMERICA/MERRILL LYNCH	10/11/2023	DEUTSCHE BANK AG	10,000,000	9,963,000	10,076,400	9,963,062		62		62			113,338	113,338	12,500	
25389J-AR-7	DIGITAL REALTY TRUST LP		09/05/2023	BARCLAYS	09/20/2023	CITADEL SECURITIES LLC	1,030,000	957,993	957,601	958,681		688		688			(1,079)	(1,079)	3,917	2,329
29379V-CC-5	ENTERPRISE PRODUCTS OPERATING LLC		01/03/2023	JPMORGAN CHASE & CO.	01/27/2023	SCOTIA CAPITAL (USA) INC.	12,000,000	11,987,160	12,168,360	11,987,394		234		234			180,966	180,966	35,350	
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC		09/27/2023	Various	12/11/2023	Various	15,900,000	15,850,964	16,051,196	15,851,999		1,035		1,035			199,197	199,197	263,777	7,624
26884L-AH-2	EQT CORP		06/21/2023	Various	12/04/2023	Various	1,230,000	1,227,986	1,230,938	1,228,335		349		349			(4,357)	(4,357)	45,420	27,151
29736R-AQ-3	ESTEE LAUDER COMPANIES INC. (THE)		01/23/2023	U.S. BANCORP	09/05/2023	BARCLAYS	1,120,000	1,000,496	957,846	1,009,312		8,816		8,816			(51,466)	(51,466)	26,046	8,089
345397-B6-9	FORD MOTOR CREDIT COMPANY LLC		09/27/2023	Various	11/30/2023	GOLDMAN, SACHS & CO.	4,500,000	3,678,577	3,742,425	3,719,632		41,055		41,055			22,793	22,793	148,172	62,632
345397-B9-3	FORD MOTOR CREDIT COMPANY LLC		07/19/2023	BANK OF AMERICA/MERRILL LYNCH	11/14/2023	JPMORGAN CHASE & CO.	1,200,000	1,009,500	1,000,080	1,018,799		9,299		9,299			(18,719)	(18,719)	26,680	15,563
345397-C4-3	FORD MOTOR CREDIT COMPANY LLC		01/03/2023	DEUTSCHE BANK AG	01/17/2023	MORGAN STANLEY	4,800,000	4,793,904	4,896,000	4,793,966		62		62			102,034	102,034	12,047	
345397-C6-8	FORD MOTOR CREDIT COMPANY LLC		01/03/2023	DEUTSCHE BANK AG	01/18/2023	BARCLAYS	4,800,000	4,794,096	5,016,000	4,794,120		24		24			221,880	221,880	13,720	
345397-C9-2	FORD MOTOR CREDIT COMPANY LLC		04/03/2023	MORGAN STANLEY	10/31/2023	Various	13,000,000	12,998,310	12,972,900	12,998,399		89		89			(25,499)	(25,499)	278,679	
345397-D4-2	FORD MOTOR CREDIT COMPANY LLC		06/05/2023	BNP CAPITAL MARKETS	10/31/2023	Various	11,400,000	11,400,000	11,388,680	11,400,000							(11,320)	(11,320)	303,520	
345397-XL-2	FORD MOTOR CREDIT COMPANY LLC		07/06/2023	Jane Street Execution Services, LLC	11/02/2023	JPMORGAN CHASE & CO.	830,000	783,744	794,136	790,554		6,810		6,810			3,582	3,582	25,925	14,869
345397-ZJ-5	FORD MOTOR CREDIT COMPANY LLC		06/21/2023	Jane Street Execution Services, LLC	11/02/2023	JPMORGAN CHASE & CO.	770,000	743,258	745,814	748,048		4,790		4,790			(2,234)	(2,234)	14,737	1,404
370334-CT-9	GENERAL MILLS INC		03/27/2023	BARCLAYS	11/22/2023	Various	17,000,000	16,965,490	16,080,980	16,967,239		1,749		1,749			(886,259)	(886,259)	541,131	
37185L-AN-2	GENESIS ENERGY LP		01/18/2023	WELLS FARGO	11/22/2023	RBC DOMINION SECURITIES	2,550,000	2,550,000	2,553,188	2,550,000							3,188	3,188	189,851	
381141G-A3-8	GOLDMAN SACHS GROUP INC/THE		08/14/2023	GOLDMAN, SACHS & CO.	08/14/2023	Various	5,000,000	5,000,000	5,031,500	5,000,000							31,500	31,500		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38141G-ZH-0	GOLDMAN SACHS GROUP INC/THE		01/04/2023	RBC DOMINION SECURITIES	02/06/2023	Market Axess	860,000	824,671	827,578	826,145		1,474		1,474			1,433	1,433	8,143	6,800
418056-AY-3	HASBRO INC		06/05/2023	MORGAN STANLEY	11/02/2023	Jane Street Execution Services, LLC	1,060,000	996,103	979,239	1,003,152		7,049		7,049			(23,913)	(23,913)	17,456	1,882
404119-CJ-6	HCA INC		08/08/2023	EXCHANGE	10/04/2023	Millennium Advisors	220,000	197,106	191,019	197,670		564		564			(6,650)	(6,650)	4,146	2,949
422806-AB-5	HEICO CORP		07/19/2023	SUNTRUST INVESTMENT SERVICES, INC.	11/10/2023	SUNTRUST INVESTMENT SERVICES, INC.	15,000,000	14,944,800	14,195,850	14,946,053		1,253		1,253			(750,203)	(750,203)	237,778	
40434C-AD-7	HSBC USA INC		05/22/2023	Millennium Advisors	08/21/2023	TD SECURITIES	1,010,000	988,750	989,800	993,517		4,768		4,768			(3,717)	(3,717)	23,567	14,827
443510-AH-5	HUBBELL INCORPORATED		05/22/2023	Jane Street Execution Services, LLC	11/02/2023	Jane Street Execution Services, LLC	990,000	928,620	909,572	934,591		5,971		5,971			(25,019)	(25,019)	22,609	8,576
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP		03/02/2023	BARCLAYS	12/21/2023	Jane Street Execution Services, LLC	500,000	481,700	387,005	485,610		3,910		3,910			(98,605)	(98,605)	29,905	3,220
451102-BW-6	ICAHN ENTERPRISES LP		08/03/2023	Various	08/21/2023	Market Axess	1,220,000	1,174,403	1,173,494	1,177,440		3,037		3,037			(3,947)	(3,947)	25,434	21,077
458140-CH-1	INTEL CORPORATION		02/07/2023	JPMORGAN CHASE & CO.	02/17/2023	WELLS FARGO	3,000,000	2,998,200	2,952,930	2,998,202		2		2			(45,272)	(45,272)	5,625	
458140-CK-4	INTEL CORPORATION		02/07/2023	MORGAN STANLEY	02/08/2023	Various	3,000,000	2,998,620	3,081,660	2,998,620							83,040	83,040		
459200-KY-6	INTERNATIONAL BUSINESS MACHINES CO		01/30/2023	GOLDMAN, SACHS & CO.	03/06/2023	BANK OF AMERICA/MERRILL LYNCH	10,000,000	9,997,600	9,585,700	9,997,617		17		17			(411,917)	(411,917)	42,222	
460690-BR-0	INTERPUBLIC GROUP OF COMPANIES INC		01/04/2023	Market Axess	08/03/2023	Various	990,000	942,470	942,163	944,048		1,578		1,578			(1,886)	(1,886)	26,253	12,540
832696-AX-6	J M SMUCKER CO		10/11/2023	BANK OF AMERICA/MERRILL LYNCH	11/08/2023	TD SECURITIES	15,000,000	14,990,250	14,998,480	14,990,277		27		27			8,203	8,203	36,511	
832696-AZ-1	J M SMUCKER CO		10/11/2023	BANK OF AMERICA/MERRILL LYNCH	11/08/2023	Various	4,000,000	3,971,520	3,951,080	3,971,526		6		6			(20,446)	(20,446)	5,417	
466313-AK-9	JABIL INC		03/03/2023	Jane Street Execution Services, LLC	04/24/2023	Millennium Advisors	1,200,000	985,068	1,022,340	988,027		2,959		2,959			34,313	34,313	10,100	5,200
469814-AB-3	JACOBS ENGINEERING GROUP INC.		09/05/2023	Jane Street Execution Services, LLC	12/04/2023	BARCLAYS	940,000	950,866	962,992	950,394		(472)		(472)			12,598	12,598	17,907	3,150
46590X-AU-0	JBS USA LUX SA		08/22/2023	EXCHANGE	11/27/2023	HSBC SECURITIES, INC.	4,250,000	4,236,680	3,416,392	4,236,886		206		206			(820,495)	(820,495)	55,715	15,834
46590X-AL-0	JBS USA LUX SA/JBS FOOD CO/JBS USA		08/22/2023	EXCHANGE	11/30/2023	RBC DOMINION SECURITIES	7,095,000	7,081,603	6,711,870	7,082,103		500		500			(370,233)	(370,233)	150,670	40,106
24422E-WR-6	JOHN DEERE CAPITAL CORP		01/03/2023	RBC DOMINION SECURITIES	01/09/2023	TD SECURITIES	10,000,000	9,995,000	10,127,700	9,995,005		5		5			132,695	132,695	2,639	
24422E-WW-5	JOHN DEERE CAPITAL CORP		06/05/2023	JPMORGAN CHASE & CO.	06/06/2023	Various	10,000,000	9,994,400	9,999,950	9,994,400							5,550	5,550		
24422E-WX-3	JOHN DEERE CAPITAL CORP		06/05/2023	JPMORGAN CHASE & CO.	07/19/2023	Various	10,000,000	9,994,200	10,018,500	9,994,394		194		194			24,106	24,106	50,535	
24422E-WZ-8	JOHN DEERE CAPITAL CORP		06/05/2023	JPMORGAN CHASE & CO.	07/19/2023	BANK OF AMERICA/MERRILL LYNCH	10,000,000	9,991,100	10,014,100	9,991,230		130		130			22,870	22,870	56,139	
24422E-XB-0	JOHN DEERE CAPITAL CORP		09/27/2023	NATIONAL GENERAL RE	10/16/2023	GOLDMAN, SACHS & CO.	900,000	888,315	884,520	888,441		125		125			(3,921)	(3,921)	11,633	9,034
485170-BD-5	KANSAS CITY SOUTHERN RAILWAY CO		04/19/2023	Various	04/19/2023	Various	13,449,000	12,076,666	12,111,256	12,111,256		34,590		34,590					165,404	88,072
49177J-AF-9	KENVUE INC		10/19/2023	EXCHANGE	12/04/2023	BNP CAPITAL MARKETS	12,000,000	11,981,640	12,103,200	11,982,128		488		488			121,072	121,072	124,567	45,450
49177J-AH-5	KENVUE INC		10/19/2023	EXCHANGE	12/01/2023	DEUTSCHE BANK AG	22,900,000	22,824,735	23,165,640	22,826,012		1,277		1,277			339,628	339,628	232,181	85,875
49177J-AM-4	KENVUE INC		10/19/2023	EXCHANGE	12/04/2023	MUFG SECURITIES AMERICAS INC	1,000,000	997,390	978,540	997,400		10		10			(18,860)	(18,860)	10,483	3,825
49177J-AP-7	KENVUE INC		10/19/2023	EXCHANGE	12/01/2023	HSBC SECURITIES, INC.	7,000,000	6,955,060	6,771,870	6,955,146		86		86			(183,276)	(183,276)	71,682	26,513
49177J-AR-3	KENVUE INC		10/19/2023	EXCHANGE	12/01/2023	GOLDMAN, SACHS & CO.	3,000,000	2,979,000	2,921,400	2,979,021		21		21			(57,621)	(57,621)	31,633	11,700
49456B-AX-9	KINDER MORGAN INC		01/26/2023	BARCLAYS	12/20/2023	BANK OF AMERICA/MERRILL LYNCH	16,000,000	15,949,280	15,759,360	15,952,666		3,386		3,386			(193,306)	(193,306)	744,178	
50540R-AQ-5	LABORATORY CORPORATION OF AMERICA		01/23/2023	MORGAN STANLEY	02/02/2023	Market Axess	590,000	575,362	577,085	575,573		211		211			1,512	1,512	10,915	10,266
516806-AG-1	LAREDO PETROLEUM INC		09/18/2023	WELLS FARGO	12/13/2023	Various	4,700,000	4,747,000	4,779,900	4,743,060		(3,940)		(3,940)			36,840	36,840	194,580	92,531
84610W-AB-1	LIFESTORAGE LP		04/24/2023	Market Axess	06/05/2023	MORGAN STANLEY	1,000,000	955,890	954,594	956,735		845		845			(2,141)	(2,141)	13,498	11,181
501889-AF-6	LKQ CORP		10/26/2023	EXCHANGE	12/07/2023	BANK OF AMERICA/MERRILL LYNCH	8,600,000	8,540,651	8,775,440	8,541,209		557		557			234,231	234,231	294,132	226,944
539830-BZ-1	LOCKHEED MARTIN CORPORATION		05/23/2023	BARCLAYS	10/11/2023	Various	15,000,000	14,973,000	14,786,090	14,974,215		1,215		1,215			(188,125)	(188,125)	165,479	
539830-CA-5	LOCKHEED MARTIN CORPORATION		05/23/2023	CREDIT AGRICOLE	08/09/2023	Various	15,000,000	14,951,100	14,862,750	14,951,780		680		680			(89,030)	(89,030)	138,542	
539830-CB-3	LOCKHEED MARTIN CORPORATION		05/23/2023	BARCLAYS	10/17/2023	U.S. BANCORP	9,000,000	8,931,600	8,018,820	8,931,943		343		343			(913,123)	(913,123)	187,200	
548661-EQ-6	LOWES COMPANIES INC		03/28/2023	JPMORGAN CHASE & CO.	06/06/2023	BARCLAYS	10,000,000	10,000,000	9,953,500	10,000,000							(46,500)	(46,500)	97,278	
55261F-AR-5	M&T BANK CORPORATION		01/24/2023	BANK OF AMERICA/MERRILL LYNCH	02/16/2023	BANK OF AMERICA/MERRILL LYNCH	12,000,000	12,000,000	11,610,960	12,000,000							(389,040)	(389,040)	40,424	
55279H-AW-0	MANUFACTURERS AND TRADERS TRUST CO		01/24/2023	BANK OF AMERICA/MERRILL LYNCH	06/26/2023	Various	10,000,000	9,985,900	9,373,204	9,986,958		1,058		1,058			(613,754)	(613,754)	196,395	

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
571903-BL-6	MARRIOTT INTERNATIONAL INC		03/23/2023	JPMORGAN CHASE & CO.	04/18/2023	Various	10,000,000	9,873,200	9,923,720	9,874,127		927		927			49,593	49,593	25,589	
58507L-BB-4	MEDTRONIC GLOBAL HOLDINGS		03/23/2023	MIZUHO SECURITIES USA INC.	12/05/2023	Various	20,000,000	19,938,600	19,656,500	19,946,284		7,684		7,684			(289,784)	(289,784)	583,194	
58507L-BC-2	MEDTRONIC GLOBAL HOLDINGS		03/23/2023	MIZUHO SECURITIES USA INC.	07/24/2023	MIZUHO SECURITIES USA INC.	25,000,000	24,845,000	24,501,000	24,848,994		3,994		3,994			(347,994)	(347,994)	362,500	
58933Y-BK-0	MERCK & CO INC		05/08/2023	JPMORGAN CHASE & CO.	05/09/2023	BNP CAPITAL MARKETS	6,000,000	5,994,720	6,006,240	5,994,720							11,520	11,520		
58933Y-BM-6	MERCK & CO INC		05/08/2023	BNP CAPITAL MARKETS	10/17/2023	MORGAN STANLEY	8,000,000	7,967,920	7,026,080	7,968,118		198		198			(942,038)	(942,038)	168,889	
30303M-8J-4	META PLATFORMS INC		10/04/2023	Various	11/20/2023	Jane Street Execution Services, LLC	1,990,000	1,707,469	1,652,887	1,709,015		1,546		1,546			(56,128)	(56,128)	75,651	32,481
30303M-8L-9	META PLATFORMS INC		05/01/2023	BANK OF AMERICA/MERRILL LYNCH	08/24/2023	Various	35,000,000	34,991,600	34,602,050	34,992,029		429		429			(389,979)	(389,979)	460,000	
30303M-8M-7	META PLATFORMS INC		05/01/2023	BANK OF AMERICA/MERRILL LYNCH	08/08/2023	JPMORGAN CHASE & CO.	15,000,000	14,966,100	14,987,550	14,967,204		1,104		1,104			20,346	20,346	194,000	
59151K-AK-4	METHANEX CORP	A	03/16/2023	Market Axess	06/05/2023	Millennium Advisors	590,000	569,421	578,613	571,878		2,457		2,457			6,735	6,735	12,955	7,592
552953-CF-6	MGM RESORTS INTERNATIONAL		08/03/2023	Jane Street Execution Services, LLC	12/04/2023	MORGAN STANLEY	510,000	490,503	496,220	492,063		1,560		1,560			4,157	4,157	17,999	8,727
606822-BJ-2	MITSUBISHI UFJ FINANCIAL GROUP INC	D	05/22/2023	Millennium Advisors	08/21/2023	Market Axess	500,000	483,390	486,540	486,868		3,478		3,478			(328)	(328)	8,364	4,902
606822-CH-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/06/2023	Jane Street Execution Services, LLC	08/03/2023	DEUTSCHE BANK AG	940,000	926,304	928,476	926,788		484		484			1,688	1,688	24,879	21,503
606822-DC-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D	04/11/2023	MUFG SECURITIES AMERICAS INC	11/08/2023	GOLDMAN, SACHS & CO.	5,000,000	5,000,000	4,791,200	5,000,000							(208,800)	(208,800)	150,918	
55336V-BW-9	MPLX LP		02/02/2023	JPMORGAN CHASE & CO.	12/06/2023	JEFFERIES & COMPANY, INC.	7,000,000	6,967,520	6,708,030	6,967,873		353		353			(259,843)	(259,843)	328,485	
63743H-FG-2	NATIONAL RURAL UTILITIES COOPERATI		02/02/2023	MIZUHO SECURITIES USA INC.	11/20/2023	DEUTSCHE BANK AG	5,000,000	5,080,350	4,916,050	5,069,100		(11,250)		(11,250)			(153,050)	(153,050)	224,000	35,333
666807-CJ-9	NORTHROP GRUMMAN CORP		02/06/2023	WELLS FARGO	10/17/2023	Various	10,000,000	9,958,900	9,074,450	9,959,253		353		353			(884,803)	(884,803)	288,750	
670346-AS-4	NUCOR CORPORATION		02/02/2023	Market Axess	11/02/2023	SUSQUEHANNA FINANCIAL GROUP LLLP	1,150,000	1,036,610	965,368	1,046,673		10,063		10,063			(81,305)	(81,305)	28,894	5,606
67077M-BB-3	NUTRIEN LTD	A	03/23/2023	BANK MONTREAL / NESBITT BURNS	10/17/2023	JEFFERIES & COMPANY, INC.	5,000,000	4,968,350	4,472,650	4,968,575		225		225			(495,925)	(495,925)	162,722	
67623C-AD-1	OFFICE PROPERTIES INCOME TRUST		03/02/2023	Jane Street Execution Services, LLC	04/24/2023	SEAPORT GROUP	660,000	520,252	455,532	525,261		5,010		5,010			(69,729)	(69,729)	6,364	3,935
681936-BK-5	OMEGA HEALTHCARE INVESTORS INC		10/23/2023	MORGAN STANLEY	12/04/2023	MORGAN STANLEY	560,000	512,193	523,667	513,299		1,107		1,107			10,368	10,368	10,418	7,389
681936-BN-9	OMEGA HEALTHCARE INVESTORS INC		10/04/2023	CITADEL SECURITIES LLC	12/21/2023	CITADEL SECURITIES LLC	600,000	430,824	482,592	433,601		2,777		2,777			48,991	48,991	13,596	9,263
682695-AA-9	ONEMAIN FINANCE CORP		06/20/2023	BARCLAYS	06/21/2023	SUNTRUST INVESTMENT SERVICES, INC.	3,250,000	3,250,000	3,258,125	3,250,000							8,125	8,125	813	
67103H-AM-9	OREILLY AUTOMOTIVE INC		11/13/2023	BANK OF AMERICA/MERRILL LYNCH	11/28/2023	TRUIST BANK	10,000,000	9,995,400	10,125,700	9,995,440		40		40			130,260	130,260	15,972	
69047Q-AD-4	OVINTIV INC		05/16/2023	GOLDMAN, SACHS & CO.	12/18/2023	JEFFERIES & COMPANY, INC.	7,000,000	6,985,720	7,676,830	6,985,798		78		78			691,032	691,032	276,111	
691205-AG-3	OWL ROCK TECHNOLOGY FINANCE CORP		11/20/2023	MARKET AXESS	12/21/2023	SMBC Nikko Securities America, Inc	540,000	458,168	470,108	460,316		2,147		2,147			9,792	9,792	6,038	4,763
714295-AC-6	PERRIGO CO		08/21/2023	Millennium Advisors	11/02/2023	Jane Street Execution Services, LLC	950,000	916,959	925,044	921,878		4,919		4,919			3,166	3,166	14,511	6,998
716973-AA-0	PFIZER INVESTMENT ENTERPRISES PTE		05/16/2023	BANK OF AMERICA/MERRILL LYNCH	07/19/2023	Various	48,000,000	47,972,640	47,816,463	47,973,475		835		835			(157,012)	(157,012)	141,128	
716973-AB-8	PFIZER INVESTMENT ENTERPRISES PTE		05/16/2023	BANK OF AMERICA/MERRILL LYNCH	10/31/2023	Various	48,000,000	47,943,840	47,229,216	47,947,758		3,918		3,918			(718,542)	(718,542)	472,887	
716973-AE-2	PFIZER INVESTMENT ENTERPRISES PTE		05/16/2023	BANK OF AMERICA/MERRILL LYNCH	12/13/2023	Various	45,000,000	44,932,500	44,309,750	44,934,586		2,086		2,086			(624,836)	(624,836)	832,569	
716973-AG-7	PFIZER INVESTMENT ENTERPRISES PTE		05/16/2023	BANK OF AMERICA/MERRILL LYNCH	12/21/2023	Various	40,000,000	39,940,400	41,244,373	39,940,652		252		252			1,303,721	1,303,721	644,436	
718547-AR-3	PHILLIPS 66		03/27/2023	MIZUHO SECURITIES USA INC.	03/29/2023	CANTOR FITZGERALD	10,000,000	9,952,900	10,033,400	9,952,910		10		10			80,490	80,490	2,944	
74005P-BN-3	PRAXAIR INC		05/02/2023	Jane Street Execution Services, LLC	10/23/2023	STIFEL CAPITAL MARKETS	1,060,000	1,026,843	1,021,628	1,035,580		8,737		8,737			(13,952)	(13,952)	20,287	6,944
745867-AW-1	PULTEGROUP INC		04/05/2023	BARCLAYS	10/04/2023	Various	970,000	984,802	966,745	983,357		(1,446)		(1,446)			(16,612)	(16,612)	21,778	5,780
74736K-AH-4	QORVO INC		02/06/2023	BARCLAYS	05/02/2023	Jane Street Execution Services, LLC	1,050,000	957,390	957,831	960,097		2,707		2,707			(2,266)	(2,266)	25,393	14,419
78016F-ZX-5	ROYAL BANK OF CANADA	A	01/09/2023	RBC DOMINION SECURITIES	02/07/2023	MORGAN STANLEY	4,000,000	3,994,560	4,026,600	3,994,591		31		31			32,009	32,009	15,000	
78016F-ZY-3	ROYAL BANK OF CANADA	A	04/24/2023	RBC DOMINION SECURITIES	05/15/2023	Various	15,000,000	14,990,250	15,017,520	14,990,504		254		254			27,016	27,016	40,013	
78016H-ZQ-6	ROYAL BANK OF CANADA	A	04/24/2023	RBC DOMINION SECURITIES	05/10/2023	TD SECURITIES	20,000,000	19,957,800	19,873,200	19,957,925		125		125			(84,725)	(84,725)	38,333	
80283L-AX-1	SANTANDER UK PLC	D	04/05/2023	Jane Street Execution Services, LLC	07/06/2023	HILLTOP SECURITIES INC	530,000	515,462	514,301	518,439		2,977		2,977			(4,137)	(4,137)	8,550	4,741

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
81013T-AC-5	SCOTTISH POWER PLC	D	03/03/2023	JPMORGAN CHASE & CO.	04/24/2023	Jane Street Execution Services, LLC	910,000	916,625	930,157	916,198		(427)		(427)			13,958	13,958	32,457	25,261
81180W-AL-5	SEAGATE HDD CAYMAN		04/04/2023	BANK OF AMERICA/MERRILL LYNCH	07/17/2023	Market Axess	1,000,000	978,750	982,550	982,092		3,342		3,342			458	458	26,125	12,535
83088M-AK-8	SKYWORKS SOLUTIONS INC.		02/06/2023	Millennium Advisors	08/21/2023	Various	1,060,000	951,043	941,601	964,005		12,962		12,962			(22,404)	(22,404)	11,636	3,551
83192P-AA-6	SMITH & NEPHEW PLC	D	03/03/2023	WELLS FARGO	10/04/2023	Various	1,170,000	915,233	902,217	927,683		12,451		12,451			(25,466)	(25,466)	20,259	9,444
84265V-AH-8	SOUTHERN COPPER CORP	C	01/23/2023	MORGAN STANLEY	03/03/2023	SANTANDER INVESTMENT SECURITIES INC	980,000	954,451	946,386	955,706		1,255		1,255			(9,320)	(9,320)	14,135	9,705
85172F-AM-1	SPRINGLEAF FINANCE CORP		06/05/2023	Various	10/04/2023	SUNTRUST INVESTMENT SERVICES, INC.	1,590,000	1,554,941	1,568,694	1,561,342		6,402		6,402			7,352	7,352	61,033	23,558
855244-BF-5	STARBUCKS CORPORATION		02/07/2023	BANK OF AMERICA/MERRILL LYNCH	02/22/2023	BNP CAPITAL MARKETS	15,000,000	14,970,600	14,580,600	14,970,652		52		52			(390,052)	(390,052)	16,000	
857477-CA-9	STATE STREET CORP		01/23/2023	GOLDMAN, SACHS & CO.	02/16/2023	BARCLAYS	7,000,000	7,000,000	6,847,960	7,000,000							(152,040)	(152,040)	23,435	
857477-CF-8	STATE STREET CORP		11/16/2023	HSBC SECURITIES, INC.	11/17/2023	SMBC Nikko Securities America, Inc	5,000,000	5,000,000	4,992,500	5,000,000							(7,500)	(7,500)		
86562M-BV-1	SUMITOMO MITSUI FINANCIAL GROUP IN	D	04/24/2023	JPMORGAN CHASE & CO.	12/04/2023	SMBC Nikko Securities America, Inc	1,810,000	1,719,029	1,746,578	1,750,407		31,377		31,377			(3,829)	(3,829)	37,895	11,923
86562M-CY-4	SUMITOMO MITSUI FINANCIAL GROUP IN	D	07/06/2023	SMBC Nikko Securities America, Inc	07/07/2023	JPMORGAN CHASE & CO.	8,000,000	8,000,000	8,117,840	8,000,000							117,840	117,840		
86562M-DD-9	SUMITOMO MITSUI FINANCIAL GROUP IN	D	07/06/2023	SMBC Nikko Securities America, Inc	07/18/2023	MUFG SECURITIES AMERICAS INC	10,000,000	10,000,000	10,260,700	10,000,000							260,700	260,700	11,231	
86765L-AT-4	SUNOCO LP		03/02/2023	Jane Street Execution Services, LLC	08/03/2023	Market Axess	520,000	453,840	462,062	457,482		3,642		3,642			4,580	4,580	17,030	7,215
876030-AE-7	TAPESTRY INC		11/15/2023	MORGAN STANLEY	11/16/2023	BANK OF AMERICA/MERRILL LYNCH	7,000,000	6,979,840	7,018,690	6,979,840							38,850	38,850		
876030-AF-4	TAPESTRY INC		11/15/2023	BANK OF AMERICA/MERRILL LYNCH	11/17/2023	Various	8,000,000	7,958,000	8,006,040	7,958,000							48,040	48,040		
87612G-AC-5	TARGA RESOURCES CORP		01/12/2023	Various	01/12/2023	Various	22,000,000	22,030,980	22,166,570	22,030,980							135,590	135,590	2,722	2,722
87612G-AD-3	TARGA RESOURCES CORP		01/03/2023	SUNTRUST INVESTMENT SERVICES, INC.	12/14/2023	BANK OF AMERICA/MERRILL LYNCH	2,000,000	1,956,860	2,168,860	1,957,304		444		444			211,556	211,556	122,417	
87612E-BR-6	TARGET CORPORATION		01/17/2023	BARCLAYS	02/01/2023	Various	11,000,000	10,991,420	11,234,700	10,991,420							243,280	243,280	1,200	
879360-AC-9	TELEDYNE TECHNOLOGIES INCORPORATED		04/05/2023	Jane Street Execution Services, LLC	11/20/2023	MARKET AXESS	1,070,000	985,641	974,567	1,002,255		16,614		16,614			(27,688)	(27,688)	10,985	428
88033G-CZ-1	TENET HEALTHCARE CORPORATION		06/05/2023	DEUTSCHE BANK AG	10/04/2023	BANK OF AMERICA/MERRILL LYNCH	1,850,000	1,808,930	1,753,060	1,813,903		4,973		4,973			(60,843)	(60,843)	68,893	39,081
882508-CB-8	TEXAS INSTRUMENTS INC		05/11/2023	U.S. BANCORP	07/19/2023	BANK OF AMERICA/MERRILL LYNCH	5,000,000	5,187,550	5,150,300	5,184,867		(2,683)		(2,683)			(34,567)	(34,567)	86,431	43,556
882926-AA-6	TEXAS INSTRUMENTS INC		05/11/2023	MORGAN STANLEY	06/06/2023	Various	9,000,000	8,925,030	8,807,260	8,925,062		32		32			(117,802)	(117,802)	24,549	
883556-DA-7	THERMO FISHER SCIENTIFIC		11/28/2023	U.S. BANCORP	12/12/2023	Various	15,000,000	14,965,800	15,067,500	14,965,934		134		134			101,566	101,566	17,361	
87264A-CZ-6	T-MOBILE USA INC		02/06/2023	WELLS FARGO	02/16/2023	JPMORGAN CHASE & CO.	15,000,000	14,968,650	14,822,250	14,968,829		179		179			(146,579)	(146,579)	24,750	
89115A-2U-5	TORONTO-DOMINION BANK/THE	A	07/10/2023	TD SECURITIES	09/13/2023	MORGAN STANLEY	5,000,000	5,000,000	4,980,950	5,000,000							(19,050)	(19,050)	44,491	
89788M-AL-6	TRUIST FINANCIAL CORP		01/23/2023	SUNTRUST INVESTMENT SERVICES, INC.	02/15/2023	Various	20,000,000	20,000,000	19,888,800	20,000,000							(111,200)	(111,200)	36,954	
89788M-AM-4	TRUIST FINANCIAL CORP		01/23/2023	SUNTRUST INVESTMENT SERVICES, INC.	03/06/2023	Various	20,000,000	20,000,000	19,809,112	20,000,000							(190,888)	(190,888)	66,569	
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC		03/02/2023	BANK OF AMERICA/MERRILL LYNCH	05/02/2023	Market Axess	750,000	628,260	636,773	629,944		1,684		1,684			6,829	6,829	8,516	3,984
91159H-JL-5	US BANCORP		01/26/2023	U.S. BANCORP	02/17/2023	Various	25,000,000	25,000,000	24,143,750	25,000,000							(856,250)	(856,250)	70,569	
516806-AJ-5	VITAL ENERGY INC		09/18/2023	WELLS FARGO	12/06/2023	WELLS FARGO	2,850,000	2,814,147	2,850,000	2,814,875		728		728			35,125	35,125	56,347	
92857W-BZ-2	VODAFONE GROUP PLC	D	02/07/2023	BANK OF AMERICA/MERRILL LYNCH	02/08/2023	STIFEL CAPITAL MARKETS	3,500,000	3,470,740	3,454,640	3,470,740							(16,100)	(16,100)		
928881-AF-8	VONTIER CORP		04/05/2023	BARCLAYS	08/03/2023	Market Axess	1,200,000	972,876	935,328	980,228		7,352		7,352			(44,900)	(44,900)	12,390	885
931142-FD-0	WALMART INC		04/12/2023	MIZUHO SECURITIES USA INC.	07/19/2023	MORGAN STANLEY	8,000,000	8,000,000	7,826,080	8,000,000							(173,920)	(173,920)	84,733	
958667-AE-7	WESTERN MIDSTREAM OPERATING LP		03/30/2023	TD SECURITIES	12/20/2023	GOLDMAN, SACHS & CO.	6,000,000	5,983,680	6,193,740	5,984,551		871		871			209,189	209,189	264,450	
958667-AF-4	WESTERN MIDSTREAM OPERATING LP		09/27/2023	BARCLAYS	12/21/2023	Various	12,000,000	11,974,320	12,510,960	11,975,292		972		972			535,668	535,668	180,622	
959802-BA-6	WESTERN UNION CO/THE		10/04/2023	DEUTSCHE BANK AG	11/20/2023	MORGAN STANLEY	1,250,000	945,613	977,488	949,668		4,055		4,055			27,820	27,820	6,398	2,005
960413-AX-0	WESTLAKE CHEMICAL CORP		02/06/2023	Market Axess	03/03/2023	Millennium Advisors	530,000	495,370	495,396	497,147		1,777		1,777			(1,750)	(1,750)	2,602	2,229
384802-AE-4	WW GRAINGER INC		04/05/2023	Millennium Advisors	08/21/2023	Millennium Advisors	990,000	949,974	938,451	957,725		7,750		7,750			(19,274)	(19,274)	9,565	2,798
98971D-AB-6	ZIONS BANCORPORATION NATIONAL ASSO		10/04/2023	JPMORGAN CHASE & CO.	10/23/2023	KEYBANC CAPITAL MARKETS	1,170,000	897,530	876,155	899,344		1,813		1,813			(23,189)	(23,189)	18,590	16,583

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
22944B-AK-4	CSMC 2007-5 1A10 RMBS		09/01/2023	DIRECT	10/01/2023	SCHEDULED REDEMPTION	4,274	4,230	4,274	4,274		44		44					81	
02377A-AA-6	AMERICAN AIRLINES PASS ABS		03/16/2023	Market Axess	09/05/2023	Various	328,167	296,230	300,369	300,626		4,397		4,397			(258)	(258)	11,113	5,700
247361-ZV-3	DELTA AIR LINES 2020-1 CLASS AA PA		09/30/2023	BARCLAYS	12/04/2023	Various	893,041	790,395	787,248	788,564		19,883	21,714	(1,831)			(1,316)	(1,316)	17,355	2,878
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	A	11/02/2023	MORGAN STANLEY	11/20/2023	Jane Street Execution Services, LLC	760,000	636,728	648,455	637,352		624		624			11,103	11,103	3,124	1,773
00687Y-AC-9	ADIENT GLOBAL HOLDINGS LTD		02/28/2023	BANK OF AMERICA/MERRILL LYNCH	11/14/2023	Various	13,500,000	13,500,000	13,502,451	13,500,000							2,451	2,451	378,210	
02007V-AA-8	ALLWYN ENTERTAINMENT FINANCING (UK	D	04/21/2023	GOLDMAN, SACHS & CO.	04/21/2023	STIFEL CAPITAL MARKETS	4,600,000	4,600,000	4,669,000	4,600,000							69,000	69,000		
023771-T3-2	AMERICAN AIRLINES INC		02/13/2023	Various	10/26/2023	JPMORGAN CHASE & CO.	7,400,000	7,399,500	6,835,750	7,399,396		(104)		(104)			(563,646)	(563,646)	380,021	
00203Q-AF-4	AP MOELLER - MAERSK A/S	D	09/11/2023	BARCLAYS	12/05/2023	RBC DOMINION SECURITIES	10,000,000	9,959,000	10,081,500	9,959,706		706		706			121,794	121,794	135,451	
038522-AR-9	ARAMARK SERVICES INC		05/19/2023	CANTOR FITZGERALD	10/02/2023	ASSIGNMENT OF SECURITIES	1,500,000	1,498,125	1,523,910	1,498,455		330		330			1,545	1,545	64,019	5,844
04288B-AB-6	ARSENAL AIC PARENT LLC		07/27/2023	WELLS FARGO	10/19/2023	RBC DOMINION SECURITIES	4,100,000	4,100,000	4,005,700	4,100,000							(94,300)	(94,300)	65,964	
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		02/22/2023	BANK OF AMERICA/MERRILL LYNCH	08/03/2023	BANK OF AMERICA/MERRILL LYNCH	500,000	474,705	480,050	476,967		2,262		2,262			3,083	3,083	16,132	3,115
05455J-AA-5	AXALTA COATING SYSTEMS DUTCH HOLDI		11/08/2023	DEUTSCHE BANK AG	11/10/2023	Various	4,100,000	4,100,000	4,109,125	4,100,000							9,125	9,125		
07274E-AL-7	BAYER US FINANCE LLC	C	11/16/2023	WELLS FARGO	11/17/2023	HSBC SECURITIES, INC.	2,000,000	1,994,780	2,001,000	1,994,780							6,220	6,220		
07317Q-AJ-4	BAYTEX ENERGY CORP	A	04/13/2023	RBC DOMINION SECURITIES	04/14/2023	STIFEL CAPITAL MARKETS	1,000,000	987,090	1,001,250	987,090							14,160	14,160		
05565E-CE-3	BMW US CAPITAL LLC	C	08/08/2023	BANK OF AMERICA/MERRILL LYNCH	09/14/2023	UNION BANK OF SWITZERLAND	25,000,000	24,992,250	24,671,600	24,992,387		137		137			(320,787)	(320,787)	125,549	
05565E-CF-0	BMW US CAPITAL LLC	C	08/08/2023	BANK OF AMERICA/MERRILL LYNCH	10/31/2023	BNP CAPITAL MARKETS	15,000,000	14,974,500	13,923,300	14,974,945		445		445			(1,051,645)	(1,051,645)	173,813	
05565A-5R-0	BNP PARIBAS SA	D	08/07/2023	BNP CAPITAL MARKETS	11/09/2023	BNP CAPITAL MARKETS	5,000,000	5,000,000	4,906,250	5,000,000							(93,750)	(93,750)	105,069	
097751-BT-7	BOMBARDIER INC	A	02/22/2023	Various	12/04/2023	Various	1,390,000	1,382,767	1,388,403	1,383,612		845		845			890	890	101,594	34,339
097751-BZ-3	BOMBARDIER INC	A	01/17/2023	MORGAN STANLEY	09/27/2023	Various	4,600,000	4,600,000	4,491,900	4,600,000							(108,100)	(108,100)	156,592	
11135F-BQ-3	BROADCOM INC		10/23/2023	RBC DOMINION SECURITIES	11/20/2023	Jane Street Execution Services, LLC	500,000	348,750	370,605	349,296		546		546			21,309	21,309	8,277	7,082
141781-CA-0	CARGILL INC		04/17/2023	GOLDMAN, SACHS & CO.	11/06/2023	U.S. BANCORP	14,000,000	13,972,140	13,696,060	13,976,605		4,465		4,465			(280,545)	(280,545)	339,500	
14448C-AY-0	CARRIER GLOBAL CORP		11/15/2023	BANK OF AMERICA/MERRILL LYNCH	11/22/2023	DEUTSCHE BANK AG	6,000,000	5,990,580	6,097,260	5,990,580							106,680	106,680		
14448C-BA-1	CARRIER GLOBAL CORP		11/15/2023	JPMORGAN CHASE & CO.	11/22/2023	DEUTSCHE BANK AG	4,000,000	3,993,400	4,143,760	3,993,400							150,360	150,360		
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC		01/04/2023	BARCLAYS	05/22/2023	Market Axess	780,000	717,600	744,424	724,021		6,421		6,421			20,403	20,403	43,160	19,240
171484-AJ-7	CHURCHILL DOWNS INCORPORATED		04/11/2023	JPMORGAN CHASE & CO.	04/12/2023	Various	6,000,000	6,000,000	6,016,875	6,000,000							16,875	16,875		
185899-AG-6	CLEVELAND-CLIFFS INC		02/07/2023	BARCLAYS	03/02/2023	MORGAN STANLEY	910,000	927,991	919,146	927,390		(600)		(600)			(8,245)	(8,245)	29,177	24,570
20337Y-AA-5	COMMSCOPE INC		08/02/2023	Various	10/24/2023	Various	7,450,000	6,759,625	6,874,290	6,828,088		68,463		68,463			46,202	46,202	147,886	56,592
205768-AS-3	COMSTOCK RESOURCES INC		08/03/2023	JPMORGAN CHASE & CO.	12/04/2023	BARCLAYS	500,000	455,630	465,150	457,723		2,093		2,093			7,427	7,427	25,781	14,625
222070-AB-0	COTY INC		03/02/2023	BANK MONTREAL / NESBITT BURNS	10/04/2023	BANK MONTREAL / NESBITT BURNS	520,000	511,836	516,594	513,235		1,399		1,399			3,359	3,359	32,955	13,238
45344L-AC-7	CRESCENT ENERGY FINANCE LLC		01/25/2023	WELLS FARGO	01/26/2023	STIFEL CAPITAL MARKETS	2,800,000	2,800,000	2,814,000	2,800,000							14,000	14,000		
126307-BM-8	CSC HOLDINGS LLC		04/18/2023	GOLDMAN, SACHS & CO.	04/19/2023	BANK OF AMERICA/MERRILL LYNCH	4,000,000	4,000,000	4,010,000	4,000,000							10,000	10,000		
237266-AH-4	DARLING INGREDIENTS INC		06/05/2023	JEFFERIES & COMPANY, INC.	11/02/2023	BANK OF AMERICA/MERRILL LYNCH	500,000	489,875	485,430	490,856		981		981			(5,426)	(5,426)	14,656	3,792
25470M-AG-4	DISH NETWORK CORP		01/17/2023	DEUTSCHE BANK AG	01/18/2023	BANK OF AMERICA/MERRILL LYNCH	2,450,000	2,499,000	2,529,625	2,499,000							30,625	30,625	56,775	56,775
26154D-AA-8	DREAM FINDERS HOMES INC		08/08/2023	BANK OF AMERICA/MERRILL LYNCH	08/09/2023	BANK OF AMERICA/MERRILL LYNCH	2,800,000	2,800,000	2,842,000	2,800,000							42,000	42,000		
29103C-AA-6	EMERALD DEBT MERGER SUB LLC		05/08/2023	BARCLAYS	09/13/2023	STIFEL CAPITAL MARKETS	4,000,000	3,975,000	3,900,000	3,975,831		831		831			(75,831)	(75,831)	85,389	
30190A-AA-2	F&G ANNUITIES & LIFE INC		06/05/2023	STIFEL CAPITAL MARKETS	09/20/2023	EXCHANGE	640,000	642,912	642,756	642,757		(155)		(155)			(2)	(2)	32,494	18,944
34965K-AA-5	FORTREA HOLDINGS INC		06/12/2023	BARCLAYS	06/13/2023	CANTOR FITZGERALD	3,250,000	3,250,000	3,298,750	3,250,000							48,750	48,750		
34960P-AB-7	FORTRESS TRANSPORTATION AND INFRAS		02/07/2023	Jane Street Execution Services, LLC	03/16/2023	Market Axess	880,000	860,878	855,351	861,619		742		742			(6,268)	(6,268)	26,852	20,338
35640Y-AK-3	FREEDOM MORTGAGE CORP		09/14/2023	JPMORGAN CHASE & CO.	09/15/2023	MORGAN STANLEY	2,820,000	2,763,600	2,830,575	2,763,600							66,975	66,975		
35640Y-AL-1	FREEDOM MORTGAGE CORP		09/14/2023	JPMORGAN CHASE & CO.	09/15/2023	CANTOR FITZGERALD	4,700,000	4,606,000	4,717,625	4,606,000							111,625	111,625		
36485M-AM-1	GARDA WORLD SECURITY CORP	A	01/23/2023	BANK OF AMERICA/MERRILL LYNCH	01/24/2023	Various	4,500,000	4,500,000	4,525,875	4,500,000							25,875	25,875		
36168Q-AJ-3	GFL ENVIRONMENTAL INC (ALBERTA)	A	03/16/2023	Market Axess	08/03/2023	BANK MONTREAL / NESBITT BURNS	1,040,000	993,845	1,002,331	1,001,391		7,546		7,546			940	940	30,203	13,383

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36170J-AC-0	GGAM FINANCE LTD	D	12/14/2023	GOLDMAN, SACHS & CO.	12/15/2023	OPPENHEIMER & CO., INC.	2,800,000	2,828,000	2,842,000	2,828,000							14,000	14,000	14,933	14,933
39807U-AD-8	GREYSTAR REAL ESTATE PARTNERS LLC		08/07/2023	JPMORGAN CHASE & CO.	08/09/2023	STIFEL CAPITAL MARKETS	4,500,000	4,500,000	4,532,625	4,500,000							32,625	32,625		
418751-AB-9	HAT HOLDINGS I LLC & HAT		02/07/2023	Market Axess	03/02/2023	Market Axess	510,000	501,019	489,105	501,304		285		285			(12,199)	(12,199)	11,985	9,690
44891A-CN-5	HYUNDAI CAPITAL AMERICA		09/18/2023	JPMORGAN CHASE & CO.	11/10/2023	Various	25,000,000	24,984,000	24,827,400	24,984,404		404		404			(157,004)	(157,004)	221,125	
46266T-AB-4	IQVIA INC		11/28/2023	WELLS FARGO	11/29/2023	GOLDMAN, SACHS & CO.	2,000,000	1,991,180	1,997,060	1,991,185		5		5			5,875	5,875	5,067	4,750
49177J-AA-0	KENVUE INC		03/08/2023	GOLDMAN, SACHS & CO.	06/06/2023	DEUTSCHE BANK AG	3,000,000	2,998,890	3,025,260	2,999,002		112		112			26,258	26,258	34,833	
49177J-AC-6	KENVUE INC		03/08/2023	GOLDMAN, SACHS & CO.	06/06/2023	MORGAN STANLEY	7,000,000	6,996,010	7,100,030	6,996,273		263		263			103,757	103,757	79,061	
49177J-AE-2	KENVUE INC		03/08/2023	GOLDMAN, SACHS & CO.	10/19/2023	EXCHANGE	12,000,000	11,981,640	11,981,640	11,983,527		1,887		1,887			(1,887)	(1,887)	348,450	
49177J-AG-7	KENVUE INC		09/27/2023	Various	10/19/2023	EXCHANGE	22,900,000	22,824,735	22,824,735	22,828,747		4,011		4,011			(4,011)	(4,011)	635,875	625
49177J-AL-6	KENVUE INC		03/08/2023	GOLDMAN, SACHS & CO.	10/19/2023	EXCHANGE	1,000,000	997,390	997,390	997,434		44		44			(44)	(44)	29,325	
49177J-AN-2	KENVUE INC		03/08/2023	GOLDMAN, SACHS & CO.	10/19/2023	EXCHANGE	7,000,000	6,955,060	6,955,060	6,955,435		375		375			(375)	(375)	203,263	
49177J-AQ-5	KENVUE INC		03/08/2023	GOLDMAN, SACHS & CO.	10/19/2023	EXCHANGE	3,000,000	2,979,000	2,979,000	2,979,092		92		92			(92)	(92)	89,700	
498894-AA-2	KNIFE RIVER HOLDING CO		04/11/2023	JPMORGAN CHASE & CO.	04/11/2023	JPMORGAN CHASE & CO.	4,650,000	4,650,000	4,690,688	4,650,000							40,688	40,688		
50050N-AA-1	KONTOOR BRANDS INC		03/16/2023	JPMORGAN CHASE & CO.	04/24/2023	Market Axess	510,000	433,383	435,785	434,285		903		903			1,499	1,499	9,408	7,305
50168Q-AE-5	LABL INC		03/28/2023	GOLDMAN, SACHS & CO.	03/29/2023	Various	1,900,000	1,900,000	1,919,000	1,900,000							19,000	19,000		
50190E-AC-8	LCM INVESTMENTS HOLDINGS II LLC		07/19/2023	BANK OF AMERICA/MERRILL LYNCH	11/21/2023	Various	3,750,000	3,750,000	3,759,375	3,750,000							9,375	9,375	99,859	
531968-AA-3	LIGHT AND WONDER INTERNATIONAL INC		08/09/2023	JPMORGAN CHASE & CO.	10/24/2023	DEUTSCHE BANK AG	4,500,000	4,500,000	4,365,000	4,500,000							(135,000)	(135,000)	59,063	
536797-AG-8	LITHIA MOTORS INC		02/07/2023	TRUIST BANK	05/24/2023	WELLS FARGO	1,500,000	1,308,750	1,282,500	1,316,125		7,375		7,375			(33,625)	(33,625)	28,255	10,979
501889-AC-3	LKQ CORP		05/15/2023	WELLS FARGO	10/26/2023	EXCHANGE	6,000,000	5,983,560	5,984,766	5,984,760		1,200		1,200			6	6	145,667	
501889-AE-9	LKQ CORP		05/15/2023	BANK OF AMERICA/MERRILL LYNCH	10/26/2023	EXCHANGE	8,600,000	8,538,768	8,540,651	8,540,643		1,875		1,875			9	9	226,944	
55609N-AA-6	MACQUARIE AIRFINANCE HOLDINGS LTD	D	04/11/2023	JPMORGAN CHASE & CO.	04/11/2023	Various	6,500,000	6,500,000	6,547,589	6,500,000							47,589	47,589		
57629W-6F-2	MASSACHUSETTS MUTUAL LIFE INSURANC		04/04/2023	JPMORGAN CHASE & CO.	11/10/2023	MIZUHO SECURITIES USA INC.	15,000,000	14,989,650	14,622,150	14,991,580		1,930		1,930			(369,430)	(369,430)	397,500	
576485-AF-3	MATADOR RESOURCES CO		04/03/2023	BANK OF AMERICA/MERRILL LYNCH	04/04/2023	STIFEL CAPITAL MARKETS	1,900,000	1,880,240	1,900,000	1,880,240							19,760	19,760		
58769J-AM-9	MERCEDES-BENZ FINANCE NORTH AMERIC	C	07/31/2023	MUFG SECURITIES AMERICAS INC	07/31/2023	UNION BANK OF SWITZERLAND	5,000,000	4,977,900	4,986,400	4,977,900							8,500	8,500		
588056-BC-4	MERCER INTERNATIONAL INC.	C	09/19/2023	UNION BANK OF SWITZERLAND	09/20/2023	STIFEL CAPITAL MARKETS	2,000,000	2,000,000	2,017,500	2,000,000							17,500	17,500	715	
59217G-FP-9	METROPOLITAN LIFE GLOBAL FUNDING I		03/21/2023	JPMORGAN CHASE & CO.	03/31/2023	Various	7,000,000	6,990,270	7,047,166	6,990,278		8		8			56,888	56,888	3,905	
60855R-AL-4	MOLINA HEALTHCARE INC		10/04/2023	BARCLAYS	12/21/2023	MORGAN STANLEY	1,130,000	891,570	988,095	896,076		4,506		4,506			92,018	92,018	26,881	17,150
62957H-AP-0	NABORS INDUSTRIES INC		11/15/2023	MORGAN STANLEY	11/16/2023	MORGAN STANLEY	1,800,000	1,800,000	1,804,500	1,800,000							4,500	4,500		
641062-BF-0	NESTLE HOLDINGS INC.		03/07/2023	JPMORGAN CHASE & CO.	12/05/2023	Various	30,000,000	29,992,200	30,416,024	29,992,850		650		650			423,174	423,174	698,333	
641062-BK-9	NESTLE HOLDINGS INC.		03/07/2023	BANK OF AMERICA/MERRILL LYNCH	08/09/2023	Various	21,000,000	20,993,070	21,178,164	20,993,889		819		819			184,275	184,275	417,113	
65480C-AF-2	NISSAN MOTOR ACCEPTANCE COMPANY		09/12/2023	BANK OF AMERICA/MERRILL LYNCH	11/09/2023	Various	10,000,000	9,990,000	9,988,600	9,990,267		267		267			(1,667)	(1,667)	110,646	
654740-BS-7	NISSAN MOTOR ACCEPTANCE CORP	C	04/24/2023	Jane Street Execution Services, LLC	05/22/2023	Market Axess	980,000	864,654	852,482	867,523		2,869		2,869			(15,041)	(15,041)	4,083	2,559
65505P-AA-5	NOBLE FINANCE II LLC		04/04/2023	JPMORGAN CHASE & CO.	09/12/2023	Various	4,400,000	4,400,000	4,540,800	4,400,000							140,800	140,800	131,609	
66815L-2J-7	NORTHWESTERN MUTUAL GLOBAL FUNDING		09/27/2023	NATIONAL GENERAL RE	11/03/2023	MIZUHO SECURITIES USA INC.	900,000	873,977	878,346	875,541		1,564		1,564			2,805	2,805	12,600	8,600
66977W-AT-6	NOVA CHEMICALS CORP	A	11/09/2023	RBC DOMINION SECURITIES	11/09/2023	Academy Securities	2,000,000	1,999,780	2,035,000	1,999,780							35,220	35,220		
682189-AQ-8	ON SEMICONDUCTOR CORPORATION		07/06/2023	JEFFERIES & COMPANY, INC.	11/02/2023	JEFFERIES & COMPANY, INC.	500,000	448,275	436,360	451,060		2,785		2,785			(14,700)	(14,700)	13,186	6,943
68306M-AA-7	ONTARIO GAMING GTA LP	A	07/20/2023	DEUTSCHE BANK AG	07/20/2023	DEUTSCHE BANK AG	3,000,000	3,000,000	3,022,500	3,000,000							22,500	22,500		
68622T-AB-7	ORGANON FINANCE 1 LLC		10/04/2023	MARKET AXESS	11/20/2023	BNP CAPITAL MARKETS	1,220,000	956,944	934,154	960,069		3,126		3,126			(25,915)	(25,915)	35,083	27,094
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC		06/21/2023	Market Axess	08/21/2023	JPMORGAN CHASE & CO.	500,000	454,880	443,640	456,425		1,545		1,545			(12,785)	(12,785)	13,056	8,889
69318F-AL-2	PBF HOLDING CO LLC / PBF FINANCE C		08/14/2023	BANK OF AMERICA/MERRILL LYNCH	08/23/2023	GOLDMAN, SACHS & CO.	2,800,000	2,781,072	2,779,000	2,781,094		22		22			(2,094)	(2,094)	2,450	
709599-BS-2	PENSKE TRUCK LEASING CO LP		01/05/2023	WELLS FARGO	02/23/2023	BARCLAYS	8,000,000	7,983,360	8,023,520	7,983,717		357		357			39,803	39,803	57,000	
19416M-AB-5	PERMIAN RESOURC OPTG LLC		01/04/2023	Market Axess	05/22/2023	Various	500,000	439,815	468,475	441,143		1,328		1,328			27,332	27,332	5,842	408
72815L-AA-5	PLAYTIKA HOLDING CORP		04/04/2023	JEFFERIES & COMPANY, INC.	05/02/2023	SMBC Nikko Securities America, Inc	500,000	423,725	427,350	424,533		808		808			2,817	2,817	2,892	1,240
69354N-AE-6	PRA GROUP INC		01/23/2023	BANK OF AMERICA/MERRILL LYNCH	01/24/2023	BTIG, LLC	2,800,000	2,800,000	2,810,500	2,800,000							10,500	10,500		
749571-AJ-4	RHP HOTEL PROPERTIES LP / RHP FINA		06/07/2023	JPMORGAN CHASE & CO.	06/07/2023	SMBC Nikko Securities America, Inc	1,850,000	1,850,000	1,859,250	1,850,000							9,250	9,250		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
775109-BZ-3	ROGERS COMMUNICATIONS INC	A	03/02/2023	JPMORGAN CHASE & CO.	07/27/2023	EXCHANGE	5,000,000	4,068,650	4,079,000	4,078,973		10,323		10,323			27	27	195,000	106,875
780153-BT-8	ROYAL CARIBBEAN CRUISES LTD		02/08/2023	MORGAN STANLEY	11/16/2023	BANK OF AMERICA/MERRILL LYNCH	1,750,000	1,750,000	1,771,875	1,750,000							21,875	21,875	97,623	
81172Q-AA-2	SEADRILL FINANCE LTD	D	07/13/2023	JPMORGAN CHASE & CO.	07/13/2023	JPMORGAN CHASE & CO.	3,700,000	3,700,000	3,732,375	3,700,000							32,375	32,375		
81761L-AC-6	SERVICE PROPERTIES TRUST		11/08/2023	GOLDMAN, SACHS & CO.	11/09/2023	MORGAN STANLEY	3,750,000	3,697,125	3,717,188	3,697,125							20,063	20,063		
822538-AH-7	SHELF DRILLING HOLDINGS LTD	D	09/28/2023	GOLDMAN, SACHS & CO.	09/29/2023	MORGAN STANLEY	3,000,000	2,945,520	2,970,000	2,945,520							24,480	24,480		
829259-BA-7	SINCLAIR TELEVISION GROUP INC		04/24/2023	BARCLAYS	06/05/2023	Market Axess	610,000	483,608	393,560	484,998		1,390		1,390			(91,438)	(91,438)	13,001	10,135
82983M-AB-6	SITIO ROYALTIES OPERATING PARTNERS		09/26/2023	BANK OF AMERICA/MERRILL LYNCH	12/01/2023	Various	13,000,000	13,000,000	12,934,984	13,000,000							(65,016)	(65,016)	122,026	
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP		03/02/2023	Market Axess	06/05/2023	Jane Street Execution Services, LLC	810,000	730,515	737,286	733,944		3,430		3,430			3,342	3,342	17,573	6,311
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC		02/07/2023	KEYCORP	06/01/2023	JPMORGAN CHASE & CO.	1,544,000	1,281,520	1,235,200	1,288,888		7,368		7,368			(53,688)	(53,688)	38,225	18,946
89386M-AA-6	TRANSOCEAN TITAN FINANCING LTD		01/09/2023	MORGAN STANLEY	01/10/2023	Various	1,900,000	1,900,000	1,935,625	1,900,000							35,625	35,625		
896818-AU-5	TRIUMPH GROUP INC		02/28/2023	JPMORGAN CHASE & CO.	03/01/2023	Various	6,000,000	6,000,000	6,002,500	6,000,000							2,500	2,500		
897051-AC-2	TRONOX INC		09/20/2023	JPMORGAN CHASE & CO.	11/02/2023	BARCLAYS	540,000	439,285	436,968	441,068		1,783		1,783			(4,100)	(4,100)	3,538	486
25260W-AD-3	UNIFIN FINANCIERA SAB DE CV		09/12/2023	GOLDMAN, SACHS & CO.	09/13/2023	BANK OF AMERICA/MERRILL LYNCH	1,900,000	1,900,000	1,911,875	1,900,000							11,875	11,875		
914906-AY-8	UNIVISION COMMUNICATIONS INC		07/24/2023	GOLDMAN, SACHS & CO.	08/30/2023	SUNTRUST INVESTMENT SERVICES, INC.	5,000,000	5,000,000	5,008,335	5,000,000							8,335	8,335	25,556	
92332Y-AC-5	VENTURE GLOBAL LNG INC		10/19/2023	JPMORGAN CHASE & CO.	12/06/2023	Various	11,000,000	11,000,000	11,260,000	11,000,000							260,000	260,000	72,306	
92676X-AG-2	VIKING CRUISES LTD		06/26/2023	WELLS FARGO	06/29/2023	BANK OF AMERICA/MERRILL LYNCH	6,250,000	6,250,000	6,271,875	6,250,000							21,875	21,875	951	
92841H-AA-0	VISTAJET MALTA FINANCE / XO MANAGE	D	05/01/2023	BANK OF AMERICA/MERRILL LYNCH	05/31/2023	Various	10,750,000	10,642,285	10,181,628	10,643,144		859		859			(461,517)	(461,517)	54,028	
92858R-AB-6	VMED O2 UK FINANCING I PLC	D	01/23/2023	Jane Street Execution Services, LLC	06/05/2023	MORGAN STANLEY	630,000	542,915	523,209	545,743		2,827		2,827			(22,534)	(22,534)	11,804	831
928668-CC-4	VOLKSWAGEN GROUP OF AMERICA FINANC	C	11/07/2023	JPMORGAN CHASE & CO.	11/22/2023	RBC DOMINION SECURITIES	10,000,000	9,978,300	10,111,000	9,978,376		76		76			132,624	132,624	19,708	
92943G-AE-1	W R GRACE HOLDINGS LLC		02/07/2023	JPMORGAN CHASE & CO.	08/28/2023	Various	4,500,000	4,500,000	4,486,500	4,500,000							(13,500)	(13,500)	71,169	
983130-AV-7	WYNN LAS VEGAS LLC		02/22/2023	MORGAN STANLEY	09/20/2023	Various	530,000	512,022	520,325	514,526		2,503		2,503			(2,351)	(2,351)	22,667	14,008
03768U-AA-7	APID 2021-35A A CLO		06/30/2023	GOLDMAN, SACHS & CO.	09/13/2023	Various	19,000,000	18,648,500	18,846,800	18,658,452		24,582	14,630	9,952			188,348	188,348	425,025	252,717
28622E-AC-2	AWPT_21-13 CLO		07/17/2023	MORGAN STANLEY	10/19/2023	SOCIETE GENERALE	20,000,000	19,636,000	19,698,000	19,669,566		33,566		33,566			28,434	28,434	368,355	7,511
75009A-AJ-9	RAD 2023-18A A1 CLO		02/02/2023	NATIXIS	03/21/2023	BANK OF AMERICA/MERRILL LYNCH	30,000,000	30,000,000	29,850,000	30,000,000							(150,000)	(150,000)	116,641	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,877,643,481	1,860,943,341	1,850,934,145	1,861,680,096		773,099	36,344	736,755			(10,788,872)	(10,788,872)	23,119,223	2,481,021
06738E-CN-3	BARCLAYS PLC	D	11/15/2023	BARCLAYS	11/17/2023	Various	10,000,000	10,000,000	9,995,000	10,000,000							(5,000)	(5,000)		
629377-CU-4	NRG ENERGY INC		03/02/2023	GOLDMAN, SACHS & CO.	03/02/2023	SEAPORT GROUP	4,000,000	4,000,000	4,020,000	4,000,000							20,000	20,000		
902613-BE-7	UBS GROUP AG	D	11/08/2023	UNION BANK OF SWITZERLAND	11/09/2023	Various	8,000,000	8,000,000	8,190,000	8,000,000							190,000	190,000		
902613-BF-4	UBS GROUP AG	D	11/08/2023	UNION BANK OF SWITZERLAND	11/09/2023	Various	10,000,000	10,000,000	10,088,750	10,000,000							88,750	88,750		
28504K-AA-5	ELECTRICITE DE FRANCE SA	D	06/08/2023	BNP CAPITAL MARKETS	06/08/2023	CANTOR FITZGERALD	2,000,000	2,000,000	2,037,500	2,000,000							37,500	37,500		
1309999999. Subtotal - Bonds - Hybrid Securities							34,000,000	34,000,000	34,331,250	34,000,000							331,250	331,250		
46434V-40-7	ISHARES -5 YEAR HIGH YIELD CORPORA		09/14/2023	CITADEL SECURITIES LLC	11/20/2023	CITADEL SECURITIES LLC	0.000	2,068,000	2,069,983	2,068,000							1,983	1,983	23,288	
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		10/11/2023	Various	11/08/2023	Various	0.000	27,372,493	26,745,855	27,372,493							(626,638)	(626,638)	359,339	
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		12/14/2023	Various	12/19/2023	Various	0.000	731,872,248	737,714,188	731,872,248							5,841,939	5,841,939	1,781,114	
1619999999. Subtotal - Bonds - SVO Identified Funds								761,312,742	766,530,026	761,312,742							5,217,284	5,217,284	2,163,741	
00076V-BH-2	ABG INTERMEDIATE HOLDINGS 2 LLC DD		03/23/2023	BANK OF AMERICA/MERRILL LYNCH	10/02/2023	Various	172,907	172,907	172,906	172,907		4,940		4,940			(1)	(1)		
00076V-BG-4	ABG INTERMEDIATE HOLDINGS 2 LLC TL		12/01/2023	Various	12/12/2023	Various	1,678,889	1,648,497	1,645,553	1,651,256		(2,181)		(2,181)			(764)	(764)	108,358	
00439C-BC-7	ACCURIDE CORPORATION 2016 TL		07/08/2023	DIRECT	07/08/2023	EXCHANGE	81,414		78,751								78,751	78,751		
629738-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		06/30/2023	DIRECT	12/18/2023	Various	62,662	103	62,662	62,662		62,610		62,610					5,461	
87294#-AA-6	TDBBS LLC TERM LOAN		06/30/2023	DIRECT	11/03/2023	Various	150,739	510	150,739	150,739	(913)	150,134		149,221					17,144	
88166@-AB-9	TEX-TECH INDUSTRIES REVOLVER		02/06/2023	EXCHANGE	05/12/2023	Various	700,000	700,000	700,000	700,000									19,935	
C6901L-AJ-6	1011778 BC UNLIMITED LIABILITY TLB	A	09/21/2023	EXCHANGE	12/01/2023	Various	5,294,732	5,245,756	5,270,758	5,247,126		1,370		1,370			23,632	23,632	74,428	
01642P-BB-1	ALIXPARTNERS LLP		08/10/2023	BANK OF AMERICA/MERRILL LYNCH	12/15/2023	Various	1,250,000	1,240,341	1,252,338	1,240,974		634		634			11,363	11,363	36,060	
F6628D-AN-4	ALTICE FRANCE S.A. USD TLB14	D	02/27/2023	JPMORGAN CHASE & CO.	12/01/2023	Various	3,250,000	3,185,000	2,789,606	3,191,659		6,659		6,659			(402,052)	(402,052)	219,706	
03952H-AD-6	ARCHES BUYER INC (AKA ANCESTRY) TL		08/08/2023	Jefferies & Company, Inc.	12/06/2023	Various	1,591,795	1,541,469	1,563,938	1,544,512		3,043		3,043			19,427	19,427	46,023	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
04287K-AB-7	ARSENAL AIC PARENT LLC		10/17/2023	JPMORGAN CHASE & CO.	01/01/2023	VARIOUS		(4,960)												
00218J-AC-0	ASGN INCORPORATED COV-LITE TERM		09/14/2023	WELLS FARGO	10/06/2023	WELLS FARGO	250,000	249,375	251,250	249,379		4		4			1,871	1,871	1,157	
00709L-AF-4	ASPEN DENTAL MANAGEMENT INC TLB		07/07/2023	BANK MONTREAL / NESBITT BURNS	12/05/2023	Various	1,994,751	1,882,705	1,984,804	1,906,037		23,331		23,331			78,767	78,767	70,222	
04621H-AT-0	ASSUREDPARTNERS INC 2022 TL		02/10/2023	BANK OF AMERICA/MERRILL LYNCH	12/13/2023	Various	1,000,000	968,632	998,759	974,800		6,168		6,168			23,960	23,960	72,665	
BAS1HN-E9-2	ATLAS AIR INC TERM LOAN		03/28/2023	GOLDMAN SACHS	03/30/2023	GOLDMAN SACHS	2,000,000	1,940,000	1,952,500	1,940,034		34		34			12,466	12,466	1,014	
05549D-AK-4	AVEANNA HEALTHCARE LLC DD TL		06/12/2023	BARCLAYS	06/13/2023	BARCLAYS	1	1	1	1									(34,571)	
05549D-AJ-7	AVEANNA HEALTHCARE LLC TLB		06/12/2023	BARCLAYS	06/13/2023	Various	168,532	167,900	156,735	167,900							(11,166)	(11,166)	9,159	
07768Y-AK-8	BELFOR HOLDINGS INC TRANCHE B-2		05/01/2023	JPMORGAN CHASE & CO.	11/03/2023	Various	333,000	332,168	333,000	333,000		833		833					16,229	
10524M-AQ-0	BRAND INDUSTRIAL SERVICES INC		08/09/2023	GOLDMAN SACHS	11/29/2023	Various	652,950	626,832	639,891	627,614		782		782			12,277	12,277	16,564	
11284E-AM-5	BROOKFIELD WEC HOLDINGS INC TL		10/13/2023	TD SECURITIES	11/17/2023	Various	2,017,990	1,982,093	2,018,999	1,983,824		1,731		1,731			35,175	35,175	16,057	
12768E-AE-6	CAESARS ENTERTAINMENT INC. 2022 TL		03/01/2023	MACQUARIE CAPITAL (USA) INC.	12/01/2023	Various	1,000,000	971,448	973,531	975,663		4,215		4,215			(2,132)	(2,132)	51,817	
P2121Y-AN-8	CARNIVAL CORP INITIAL ADV TL		03/07/2023	JPMORGAN CHASE & CO.	08/08/2023	Various	1,400,000	1,380,373	1,400,000	1,400,000		19,627		19,627					47,867	
BAS1KK-0L-2	CARNIVAL CORPORATION TL B		08/21/2023	JPMORGAN CHASE & CO.	12/01/2023	Various	1,750,000	1,743,125	1,739,090	1,743,563		438		438			(4,473)	(4,473)	43,245	
16115E-AQ-0	CHART INDUSTRIES INC TLB		07/11/2023	JPMORGAN CHASE & CO.	10/02/2023	Various	4,670,000	4,605,747	4,609,011	4,608,991		3,244		3,244			20	20	171,031	
17187M-AS-9	CINCINNATI BELL INC TLB2		05/08/2023	MORGAN STANLEY	12/06/2023	Various	300,000	1,633,617	296,923	294,508		(1,339,109)		(1,339,109)			2,416	2,416	15,117	
22006V-AL-3	CORPORATION SERVICE COMPANY INIT		02/22/2023	BANK OF AMERICA/MERRILL LYNCH	12/11/2023	Various	960,000	945,059	961,452	947,788		2,729		2,729			13,664	13,664	65,079	
26483N-AN-0	DUN & BRADSTREET CORP (THE) TL		01/11/2023	BANK OF AMERICA/MERRILL LYNCH	07/25/2023	Various	1,994,769	1,958,308	1,964,283	1,963,830		5,522		5,522			453	453	88,199	
26872N-AC-3	EMERALD DEBT MERGER SUB LLC TLB		09/08/2023	MORGAN STANLEY	12/15/2023	Various	250,000	246,553	250,625	246,659		106		106			3,966	3,966	5,667	
29426N-AT-1	EPICOR SOFTWARE CORP TL		10/23/2023	KKR	12/20/2023	Various	325,000	321,750	327,438	321,865		115		115			5,572	5,572	4,756	
31732F-AR-7	FILTRATION GROUP CORP INTL		07/26/2023	MORGAN STANLEY	12/07/2023	Various	1,565,000	2,003,982	1,561,097	1,565,000		(438,982)		(438,982)			(3,903)	(3,903)	51,951	
33718F-AF-7	FIRST STUDENT BIDCO INC. 2022 TLC		08/07/2023	BARCLAYS	11/09/2023	Various	48,815	46,809	48,815	48,815		2,007		2,007					1,199	
33818X-AG-5	FITNESS INTERNATIONAL LLC TL A		08/04/2023	Various	11/21/2023	Various	829,191	787,043	824,128	804,588		(11,112,765)		(11,112,765)			19,540	19,540	19,359	
C7052B-AJ-3	GFL ENVIRONMENTAL INC 2023 REFI TL	A	02/01/2023	EXCHANGE	09/22/2023	Various	7,978,996	8,006,515	8,003,021	8,003,036		(3,479)		(3,479)			(16)	(16)	350,264	
C7052B-AK-0	GFL ENVIRONMENTAL INC TERM LOAN	A	09/22/2023	EXCHANGE	12/14/2023	Various	4,520,480	4,544,504	4,531,781	4,543,474		(1,030)		(1,030)			(11,693)	(11,693)	30,454	
31773H-AB-8	GIP PILOT ACQUISITION PARTNERS LP		10/10/2023	JPMORGAN CHASE & CO.	12/08/2023	JPMORGAN CHASE & CO.	1,000,000	995,000	997,500	995,085		85		85			2,415	2,415		
38101J-AE-6	GOLDEN ENTERTAINMENT 2023 TLB1		06/02/2023	JPMORGAN CHASE & CO.	11/17/2023	Various	2,700,000	2,679,750	2,700,290	2,680,785		1,035		1,035			19,504	19,504	101,937	
38469E-AD-5	GRAHAM PACKAGING COMPANY INC IN TL		02/02/2023	BANK OF AMERICA/MERRILL LYNCH	12/08/2023	Various	1,000,000	983,183	998,772	985,572		2,390		2,390			13,199	13,199	69,207	
40409V-AS-3	H.B. Fuller Company Term Loan B		02/24/2023	JPMORGAN CHASE & CO.	11/17/2023	Various	1,800,000	1,800,000	1,804,478	1,800,000							4,478	4,478	99,572	
G4712J-AR-3	HOWDEN GROUP HOLDINGS LIMITED TLB	D	02/02/2023	BANK OF AMERICA/MERRILL LYNCH	12/20/2023	Various	1,000,000	973,005	998,760	977,276		4,271		4,271			21,483	21,483	74,900	
44332E-AV-8	HUB INTERNATIONAL LTD TL		01/24/2023	MORGAN STANLEY	12/18/2023	Various	1,000,000	992,488	1,003,725	993,161		672		672			10,565	10,565	64,068	
44332E-AW-6	HUB INTERNATIONAL LTD TL		08/21/2023	Various	01/01/2023	VARIOUS		(5,625)												
44332E-AU-0	HUB INTERNATIONAL LTD TLB3		03/23/2023	RBC DOMINION SECURITIES	06/20/2023	Various	250,000	247,757	248,665	249,097		1,341		1,341			(432)	(432)	5,075	
77669L-AC-7	INDICOR LLC AKA ROPER INITIAL TL		08/23/2023	Various	12/12/2023	Various	2,995,000	2,921,259	2,925,861	2,925,837		4,578		4,578			24	24	128,979	
BAS1J0-LL-5	INEOS 226 LIMITED (USD) TL	D	03/27/2023	JPMORGAN CHASE & CO.	12/15/2023	Various	750,000	742,500	725,686	743,096		596		596			(17,410)	(17,410)	49,407	
45258F-AC-4	INGRAM MICRO INC TERM LOAN		09/27/2023	EXCHANGE	12/15/2023	JPMORGAN CHASE & CO.	3,246,330	3,258,277	3,244,763	3,257,903		(374)		(374)			(13,141)	(13,141)	51,907	
45784Q-AB-5	INSULET CORPORATION TERM B LOAN		08/02/2023	MITSUBISHI UFJ SECURITIES (USA)	12/06/2023	Various	285,840	273,158	286,196	273,734		576		576			12,462	12,462	8,709	
50204E-AB-4	LHS BORROWER LLC TLB		06/26/2023	CITIZENS BANK, NA	12/07/2023	Various	997,481	812,947	878,398	822,915		9,968		9,968			55,482	55,482	45,856	
50216Y-AD-2	LSF11 A5 HOLDCO LLC FOURTH AMEND		09/27/2023	BANK OF AMERICA/MERRILL LYNCH	12/11/2023	Various	1,200,000	1,185,000	1,185,038	1,185,481		481		481			(443)	(443)	24,127	
50216Y-AB-6	LSF11 A5 HOLDCO LLC TERM LOAN B		03/07/2023	BANK OF AMERICA/MERRILL LYNCH	12/11/2023	Various	325,000	316,392	319,355	317,335		943		943			2,020	2,020	21,922	
45232U-AE-8	LUMMUS TECHNOLOGY HOLDINGS V TLB		09/08/2023	Various	12/13/2023	Various	2,100,000	2,055,872	2,097,389	2,063,079		7,207		7,207			34,309	34,309	103,141	
D6000E-AB-8	MESSER INDUSTRIES LLC TERM LOAN	D	10/04/2023	Various	11/16/2023	Various	1,996,503	1,986,741	1,996,503	1,996,503		9,762		9,762					71,565	
45567Y-AL-9	MH SUB I LLC INCREMENTAL TL		01/25/2023	Jefferies & Company, Inc.	05/03/2023	Various	1,500,000	1,477,500	1,491,963	1,480,854		(2,359,464)		(2,359,464)			11,109	11,109	34,390	
60935Q-AP-1	MONEYGRAM INTERNATIONAL INC. TLB		03/07/2023	BANK OF AMERICA/MERRILL LYNCH	06/01/2023	Various	250,000	250,313	250,000	250,000		(313)		(313)					5,591	
63689E-AT-2	NATIONAL MENTOR HOLDINGS INC TLC		09/14/2023	GOLDMAN SACHS INTERNATIONAL	01/01/2023	VARIOUS		(184)												
66679P-AB-1	NORTHRIVER MIDSTREAM FINANCE LP TL	A	10/26/2023	BANK MONTREAL / NESBITT BURNS	11/03/2023	Various	498,750	493,750	497,503	493,760		10		10			3,743	3,743		
68163Y-AB-1	OLYMPUS WATER US HOLDING CORPORA		02/01/2023	Various	12/12/2023	Various	1,234,878	1,183,119	1,227,218	1,189,359		6,240		6,240			37,859	37,859	97,439	
C6907U-AB-7	ONE TORONTO GAMING TL B	A	09/07/2023	BARCLAYS	09/08/2023	BARCLAYS	1,000,000	990,000	998,750	990,003		3		3			8,747	8,747	(1,838)	
68371Y-AP-8	OPEN TEXT CORP (ONTARIO) TL	A	08/14/2023	EXCHANGE	12/08/2023	Various	2,238,750	2,163,638	2,241,483	2,168,047		4,409		4,409			73,436	73,436	58,349	
68371Y-AN-3	OPEN TEXT CORP ONTARIO TLB	A	04/18/2023	BARCLAYS	08/14/2023	Various	2,244,375	2,166,538	2,169,263	2,169,240		2,701		2,701			23	23	64,160	

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 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
71360H-AB-3	PERATON CORP TLB		03/01/2023	JPMORGAN CHASE & CO.	12/07/2023	Various	1,000,000	971,729	993,817	975,510		3,781		3,781			18,307	18,307	69,477	
73108R-AB-4	POLARIS NEWCO LLC DOLLAR TERM L		12/06/2023	BARCLAYS	12/06/2023	Various	1,989,848	1,709,755	1,875,431	1,791,733		81,979		81,979			83,698	83,698		
74339D-AH-1	PROJECT ALPHA INTERMEDIATE HOLD TL		11/01/2023	MORGAN STANLEY	12/14/2023	Various	725,000	710,500	709,425	710,666		166		166			(1,241)	(1,241)	8,731	
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC TL		10/11/2023	MORGAN STANLEY	12/18/2023	Various	1,139,037	1,115,170	1,141,113	1,116,896		1,726		1,726			24,217	24,217	13,740	
76680Y-AG-7	RING CONTAINER TECH GROUP TLB		03/02/2023	BANK OF AMERICA/MERRILL LYNCH	12/21/2023	Various	1,000,000	980,361	1,001,241	982,754		2,393		2,393			18,486	18,486	70,762	
78638J-AK-0	SAFE FLEET HOLDINGS LLC ITL		05/17/2023	Various	12/19/2023	Various	1,310,294	1,282,732	1,311,921	1,285,737		3,005		3,005			26,184	26,184	89,782	
80875C-AB-3	SCIENTIFIC GAMES HOLDINGS LP IN TL		11/29/2023	BANK OF AMERICA/MERRILL LYNCH	12/22/2023	Various	1,994,962	1,947,148	1,988,719	1,947,566		419		419			41,152	41,152	27	
83417U-AK-2	SOLARWINDS HOLDINGS INC TL		10/16/2023	MORGAN STANLEY	01/01/2023	VARIOUS		(139)												
78466D-BG-8	SS&C TECHNOLOGIES HOLDINGS TLB6		06/20/2023	RBC DOMINION SECURITIES	12/18/2023	Various	384,978	380,743	384,573	381,059		315		315			3,514	3,514	12,514	
78466D-BH-6	SS&C TECHNOLOGIES HOLDINGS TLB7		06/20/2023	RBC DOMINION SECURITIES	12/18/2023	Various	553,505	547,124	552,823	547,574		450		450			5,249	5,249	19,033	
86880N-AX-1	SURGERY CENTER HOLDINGS INC TL		07/26/2023	Various	12/19/2023	Various	4,255,000	4,227,145	4,230,381	4,230,358		3,213		3,213			23	23	180,914	
90290H-AP-7	USIC HOLDINGS INC		08/15/2023	CITIZENS BANK, NA	12/15/2023	Various	748,096	719,956	727,576	721,192		1,236		1,236			6,385	6,385	22,629	
93369P-AF-1	WAND NEWCO 3 (AKA CALIBER) TLB1		07/14/2023	BANK OF AMERICA/MERRILL LYNCH	12/06/2023	Various	997,416	988,745	997,416	989,922		1,177		1,177			7,494	7,494	32,739	
25471Y-AL-6	ZOOMINFO LLC 2023 EXTENDED TL		03/01/2023	EXCHANGE	11/22/2023	Various	7,298,051	7,302,627	7,293,696	7,302,329		(297)		(297)			(8,633)	(8,633)	320,631	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							105,251,707	104,900,134	104,010,074	103,603,626	(913)	(14,800,588)		(14,801,501)			411,388	411,388	3,661,056	
2509999998. Total - Bonds							8,357,249,588	9,078,915,021	9,027,237,298	9,076,536,547	(913)	(15,846,210)	36,344	(15,883,467)			(49,337,229)	(49,337,229)	72,996,361	16,607,723
00085Q-40-7	AMERICAN COM BARG SER A PREF STOCK		09/30/2023	EXCHNG_TDR	09/30/2023	EXCHNG_TDR	0.000						5,466	(5,466)						
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred													5,466	(5,466)						
4509999998. Total - Preferred Stocks													5,466	(5,466)						
88579Y-10-1	3M COMPANY		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	03/31/2023	GOLDMAN, SACHS & CO.	238.000	25,351	25,015	25,351							(336)	(336)		
00827B-10-6	AFFIRM HOLDINGS INC CLASS A		02/01/2023	Various	02/14/2023	Various	9,376.000	121,512	117,931	121,512							(3,581)	(3,581)		
008492-10-0	AGREE REALTY CORP		08/08/2023	Various	08/15/2023	CABRERA CAPITAL MARKETS, INC	11,450.000	742,781	710,960	742,781							(31,821)	(31,821)	1,092	
013872-10-6	ALCOA CORP		09/30/2023	Various	11/01/2023	GOLDMAN, SACHS & CO.	331.000	14,764	12,315	14,325			439	(439)			(2,010)	(2,010)	43	
015271-10-9	ALEXANDRIA REAL ESTATE		07/05/2023	Various	08/25/2023	Various	4,183.000	488,451	504,411	488,048			403	(403)			16,364	16,364	34	
SB51BM-R7-5	ALGONQUIN POWER & UTILITIES CO	B	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	9,473.000	64,780	66,062	64,780						178	1,104	1,281		
016255-10-1	ALIGN TECHNOLOGY INC		01/04/2023	MORGAN STANLEY	02/14/2023	Various	948.000	212,949	277,869	212,949							64,920	64,920		
018802-10-8	ALLIANT ENERGY CORP COM		09/30/2023	GOLDMAN, SACHS & CO.	11/01/2023	GOLDMAN, SACHS & CO.	307.000	16,188	15,195	14,874			1,314	(1,314)			321	321	278	
02209S-10-3	ALTRIA GROUP INC.		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	3,681.000	163,952	174,972	163,952							11,021	11,021		
023586-50-6	AMERCO NON VOTING SERIES N		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	753.000	44,186	46,862	44,186							2,675	2,675		
03064D-10-8	AMERICOLD REALTY TRUST		10/24/2023	MORGAN STANLEY	11/30/2023	JONES TRADING	31,063.000	814,279	871,597	814,279							57,317	57,317		
032654-10-5	ANALOG DEVICES INC		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	1,492.000	243,390	263,459	243,390							20,069	20,069		
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT INC		09/30/2023	Various	11/01/2023	Various	2,636.000	58,138	54,330	57,277			861	(861)			(2,947)	(2,947)	686	
03662Q-10-5	ANSYS INC		03/31/2023	MORGAN STANLEY	06/22/2023	CABRERA CAPITAL MARKETS, INC	64.000	21,299	20,843	21,299							(456)	(456)		
S60655-86-7	ANZ NATIONAL BANK	B	01/03/2023	MERGER	01/04/2023	MORGAN STANLEY	46,779.000	725,860	757,350	725,860						11,840	19,650	31,490		
040413-10-6	ARISTA NETWORKS INC		03/31/2023	MORGAN STANLEY	06/22/2023	CABRERA CAPITAL MARKETS, INC	140.000	23,500	21,452	23,500							(2,048)	(2,048)		
042735-10-0	ARROW ELECTRONICS INC		01/19/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	846.000	95,869	106,733	95,869							10,864	10,864		
29109X-10-6	ASPEN TECHNOLOGY CORP		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	274.000	53,093	56,666	53,093							3,573	3,573		
G2386T-10-9	ASSURA REIT PLC	B	06/30/2023	JONES TRADING	07/05/2023	Various	610,004.000	400,203	384,645	375,862			24,341	(24,341)		14,643	(5,860)	8,784	5,290	
04621X-10-8	ASSURANT I NC		01/19/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	61.000	7,677	7,945	7,677							267	267		
00206R-10-2	AT&T INC		03/31/2023	MORGAN STANLEY	06/22/2023	CABRERA CAPITAL MARKETS, INC	763.000	14,688	11,880	14,688							(2,808)	(2,808)	212	
049560-10-5	ATMOS ENERGY CORP.		01/19/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	235.000	26,329	27,204	26,329							875	875		
053484-10-1	AVALONBAY CMNTYS INC		11/02/2023	JONES TRADING	12/14/2023	Various	16,551.000	2,818,090	3,120,444	2,752,400			65,690	(65,690)			368,044	368,044	24,253	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
05352A-10-0	AVANTOR INC		03/31/2023	MORGAN STANLEY	06/22/2023	CABRERA CAPITAL MARKETS, INC	504.000	10,655	10,115	10,655							(539)	(539)		
05464C-10-1	AXON ENTERPRISE INC		03/31/2023	MORGAN STANLEY	06/22/2023	CABRERA CAPITAL MARKETS, INC	47.000	10,568	9,255	10,568							(1,313)	(1,313)		
S69855-43-5	AZBIL CORP	B	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	9,900.000	245,692	268,258	245,692						4,526	18,040	22,566		
05722G-10-0	BAKER HUGHES CO		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	03/31/2023	Various	4,080.000	130,519	129,908	130,519							(611)	(611)	775	
058498-10-6	BALL CORP COM		09/30/2023	Various	11/01/2023	Various	2,415.000	136,152	133,774	133,888			2,264	(2,264)			(113)	(113)	70	
090043-10-0	BILL COM HOLDINGS INC		03/09/2023	Various	03/31/2023	Various	896.000	93,855	85,017	93,855							(8,837)	(8,837)		
090572-20-7	BIO RAD LABORATORIES INC		09/30/2023	Various	11/01/2023	Various	123.000	54,217	54,298	54,128			89	(89)			170	170		
09073M-10-4	BIO TECHNE CORP		09/30/2023	Various	11/01/2023	Various	532.000	42,078	36,562	40,665			1,413	(1,413)			(4,104)	(4,104)	47	
09215C-10-5	BLACK KNIGHT INC		03/31/2023	MORGAN STANLEY	09/12/2023	MERGER	100.000	5,756	7,587	5,756							1,831	1,831		
09260D-10-7	BLACKSTONE INC		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	2,355.000	189,625	228,913	189,625							39,288	39,288		
099502-10-6	BOOZ ALLEN HAMILTON		01/19/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	209.000	19,335	19,826	19,335							492	492	98	
101121-10-1	BOSTON PPTYS INC		03/31/2023	BANK OF AMERICA/MERRILL LYNCH	11/01/2023	Various	10.000	629	535	541			88	(88)			(6)	(6)	29	
11120U-10-5	BRIXMOR PROPERTY GROUP INC		06/01/2023	BANK OF AMERICA/MERRILL LYNCH	11/15/2023	Various	17,367.000	352,590	366,700	352,590							14,110	14,110	6,539	
11135F-10-1	BROADCOM INC		11/28/2023	STOCK DIVIDEND LPS	12/06/2023	DIRECT	9,835.000	9,449,468	8,895,125	9,449,468							(554,343)	(554,343)		
11135E-20-3	BROADSTONE NET LEASE INC		11/15/2023	Various	12/14/2023	GOLDMAN, SACHS & CO.	65,295.000	1,018,520	1,063,676	1,018,520							45,156	45,156	9,058	
SBMXWR-83-2	BROOKFIELD RENEWABLE SUBORDINATE V		01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	6,911.000	198,780	214,069	198,780						545	14,743	15,288		
G16962-10-5	BUNGE LTD		06/30/2023	Various	11/01/2023	Various	409.000	39,603	41,766	39,549			54	(54)			2,217	2,217	125	
12769G-10-0	CAESARS ENTERTAINMENT INC		09/30/2023	Various	11/01/2023	Various	1,030.000	54,122	52,132	53,632			490	(490)			(1,500)	(1,500)		
13100M-50-9	CALIX INC		01/11/2023	UNION BANK OF SWITZERLAND	01/20/2023	JPMORGAN CHASE & CO.	1,012.000	60,315	56,826	60,315							(3,489)	(3,489)		
14040H-10-5	CAPITAL ONE FINL CORP		01/19/2023	MORGAN STANLEY	03/31/2023	Various	3,581.000	350,616	412,413	350,616							61,797	61,797	1,112	
142339-10-0	CARLISLE CORP.		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	859.000	200,937	219,517	200,937							18,579	18,579		
143658-30-0	CARNIVAL CORP		09/30/2023	GOLDMAN, SACHS & CO.	11/01/2023	GOLDMAN, SACHS & CO.	1,400.000	22,064	15,813	19,208			2,856	(2,856)			(3,395)	(3,395)		
148806-10-2	CATALENT INC		01/19/2023	MORGAN STANLEY	06/22/2023	Various	3,100.000	152,799	207,764	152,799							54,965	54,965		
E2R41M-10-4	CELLNEX TELECOM SA	B	11/21/2023	Various	12/21/2023	Various	29,694.000	1,174,272	1,183,530	1,133,665			40,608	(40,608)		26,005	23,861	49,865		
125269-10-0	CF INDUSTRIES HOLDINGS		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	2,976.000	254,121	253,773	254,121							(348)	(348)		
159864-10-7	CHARLES RIVER LAB		09/30/2023	MORGAN STANLEY	11/01/2023	Various	124.000	25,026	21,285	24,383			642	(642)			(3,099)	(3,099)		
16679L-10-9	CHEWY INC CLASS A		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	03/31/2023	Various	346.000	16,233	16,515	16,233							282	282		
H1467J-10-4	CHUBB LTD		03/31/2023	MORGAN STANLEY	06/22/2023	Various	1,351.000	295,555	287,868	295,555							(7,687)	(7,687)	22	
SBMDB7-L3-8	CIE FINANCIERE RICHEMONT-A	B	11/24/2023	DIRECT	11/28/2023	EXCHANGE	475.000	36,089	36,233	36,089						144		144		
G21810-10-9	CLARIVATE PLC	D	03/31/2023	Various	06/22/2023	Various	76,898.000	723,101	806,055	723,101							82,954	82,954		
185899-10-1	CLEVELAND CLIFFS INC		03/31/2023	Various	06/22/2023	Various	2,285.000	47,776	43,837	47,776							(3,939)	(3,939)		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	03/31/2023	GOLDMAN, SACHS & CO.	175.000	10,674	10,662	10,674							(12)	(12)		
19260Q-10-7	COINBASE GLOBAL INC CLASS A		03/31/2023	MORGAN STANLEY	06/22/2023	Various	2,249.000	112,271	132,648	112,271							20,378	20,378		
194162-10-3	COLGATE PALMOLIVE CO		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	2,599.000	195,445	194,882	195,445							(563)	(563)	1,222	
SBN2BT-82-0	COMPAGNIE FINANCIERE RICHEMONT EQU	B	09/14/2023	EXCHANGE	11/22/2023	Various	31,826.000			9,828						358	(10,186)	(9,828)		
216648-40-2	COOPER COMPANIES INC		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	331.000	113,331	118,024	113,331							4,693	4,693	10	
217204-10-6	COPART INC		01/19/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	1,875.000	115,331	129,888	115,331							14,556	14,556		
222795-50-2	COUSINS PROPERTIES REIT INC		03/31/2023	JONES TRADING	07/05/2023	Various	12,024.000	317,902	242,122	257,073			60,829	(60,829)			(14,951)	(14,951)	4,501	
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	2,091.000	208,786	231,040	208,786							22,253	22,253		
229663-10-9	CUBESMART		07/05/2023	Various	08/17/2023	Various	12,534.000	561,466	517,755	561,466							(43,711)	(43,711)		
229899-10-9	CULLEN FROST BANKERS, INC.		01/05/2023	RBC DOMINION SECURITIES	01/23/2023	BNP CAPITAL MARKETS	45.000	5,884	6,095	5,884							210	210		
M2682V-10-8	CYBER ARK SOFTWARE LTD		01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	2,725.000	352,283	338,342	352,283							(13,941)	(13,941)		
237266-10-1	DARLING INTERNATIONAL INC		09/30/2023	MORGAN STANLEY	11/01/2023	Various	1,569.000	99,988	100,536	98,606			1,383	(1,383)			1,931	1,931		

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
23804L-10-3	DATADOG INC CLASS A		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	1,180.000	79,567	97,578	79,567							18,010	18,010		
24477E-10-3	DEFINITIVE HEALTHCARE CORP CLASS A		01/06/2023	RBC DOMINION SECURITIES	01/23/2023	CREDIT SUISSE	437.000	4,539	5,047	4,539							507	507		
D1TOKZ-10-3	DELIVERY HERO	D	06/30/2023	STOCK DIVIDEND LPS	07/11/2023	DIRECT	33,562.000	1,434,440	1,443,657	1,434,440							9,217	9,217		
J12075-10-7	DENSO CORP	B	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	3,500.000	172,517	182,374	172,517						3,178	6,679	9,857		
252784-30-1	DIAMONDROCK HOSPITALITY CO		06/30/2023	Various	08/08/2023	Various	94,500.000	770,688	753,189	766,630			4,058	(4,058)			(13,441)	(13,441)	782	
253868-10-3	DIGITAL REALTY TRUST INC		03/31/2023	Various	12/14/2023	Various	43,707.000	4,342,370	5,033,289	4,308,105			34,265	(34,265)			725,184	725,184	78,778	
25470M-10-9	DISH NETWORK CORP		03/31/2023	MORGAN STANLEY	06/22/2023	Various	21,336.000	309,008	272,743	309,008							(36,265)	(36,265)		
254687-10-6	DISNEY WALT CO		03/31/2023	Various	06/22/2023	CABRERA CAPITAL MARKETS, INC	219.000	21,533	19,377	21,533							(2,156)	(2,156)		
25746U-10-9	DOMINION ENERGY INC		03/09/2023	Various	06/22/2023	Various	5,212.000	318,438	322,074	318,438							3,636	3,636	447	
25754A-20-1	DOMINIOS PIZZA INC		01/04/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	493.000	169,784	177,370	169,784							7,586	7,586		
26210V-10-2	DRIVEN BRANDS HOLDINGS INC		01/06/2023	BANK OF AMERICA/MERRILL LYNCH	01/23/2023	BANK OF NEW YORK	597.000	16,288	16,577	16,288							288	288		
23345M-10-7	DT MIDSTREAM INC		01/18/2023	Various	01/23/2023	BNP CAPITAL MARKETS	2,366.000	128,056	126,693	128,056							(1,364)	(1,364)		
26441C-20-4	DUKE ENERGY HLDG CORP		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	2,511.000	257,146	257,459	257,146							314	314		
281020-10-7	EDISON INTL		09/30/2023	Various	11/01/2023	Various	346.000	23,994	22,132	21,898			2,095	(2,095)			233	233	510	
28414H-10-3	ELANCO ANIMAL HEALTH INC		03/09/2023	Various	03/31/2023	Various	5,272.000	66,713	62,885	66,713							(3,827)	(3,827)		
29355A-10-7	ENPHASE ENERGY INC		03/31/2023	MORGAN STANLEY	06/22/2023	CABRERA CAPITAL MARKETS, INC	11.000	2,313	1,788	2,313							(525)	(525)		
29414B-10-4	EPAM SYSTEMS INC		03/31/2023	MORGAN STANLEY	06/22/2023	CABRERA CAPITAL MARKETS, INC	11.000	3,289	2,402	3,289							(887)	(887)		
26884U-10-9	EPR PROPERTIES		08/15/2023	CABRERA CAPITAL MARKETS, INC	11/15/2023	CABRERA CAPITAL MARKETS, INC	34,275.000	1,473,952	1,574,180	1,473,952							100,228	100,228	28,277	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		04/13/2023	GOLDMAN, SACHS & CO.	08/25/2023	Various	6,618.000	434,566	447,871	434,566							13,304	13,304	2,962	
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		03/22/2023	Various	06/01/2023	Various	8,260.000	472,370	511,130	472,370							38,760	38,760	4,522	
W26049-11-9	ERICSSON NAMN-AKTIER B	B	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	16,324.000	98,654	98,525	98,654						2,829	(2,959)	(130)		
297178-10-5	ESSEX PROPERTY		11/02/2023	Various	11/15/2023	Various	5,992.000	1,290,055	1,335,152	1,290,055							45,097	45,097	9,129	
29786A-10-6	ETSY INC		09/30/2023	MORGAN STANLEY	11/01/2023	Various	23.000	2,561	1,395	1,485			1,075	(1,075)			(90)	(90)		
G3223R-10-8	EVEREST RE GROUP LTD		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	03/31/2023	GOLDMAN, SACHS & CO.	3.000	1,115	1,074	1,115							(41)	(41)	5	
30034W-10-6	EVERGY INC		09/30/2023	Various	11/01/2023	Various	1,293.000	76,266	74,488	73,515			2,751	(2,751)			973	973	222	
30212P-30-3	EXPEDIA IN C DEL COM		01/04/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	1,277.000	116,194	146,781	116,194							30,587	30,587		
30225T-10-2	EXTRA SPACE STORAGE INC		08/25/2023	Various	12/04/2023	Various	9,456.000	1,335,681	1,316,196	1,335,681							(19,484)	(19,484)	2,993	
W7888D-19-9	FABEGE	B	01/04/2023	JONES TRADING	03/02/2023	JONES TRADING	28,545.000	255,719	253,328	255,719						3,612	(6,004)	(2,392)	1,910	
311900-10-4	FASTENAL CO		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	2,757.000	129,028	143,071	129,028							14,044	14,044	965	
W2951M-12-7	FASTIGHETS BALDER CLASS B	B	01/04/2023	Various	03/02/2023	Various	75,416.000	382,270	388,300	382,270						6,560	(529)	6,030		
313745-10-1	FEDERAL REALTY INVESTMENT TRUST RE		06/01/2023	BANK OF AMERICA/MERRILL LYNCH	07/26/2023	JONES TRADING	2,958.000	259,756	301,221	259,756							41,465	41,465	3,195	
G3421J-10-6	FERGUSON PLC		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	3,584.000	484,593	517,536	484,593							32,943	32,943		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	03/31/2023	GOLDMAN, SACHS & CO.	114.000	6,898	6,193	6,898							(705)	(705)		
31846B-10-8	FIRST ADVANTAGE CORP		01/19/2023	NATIONAL BANK OF CANADA	01/20/2023	BANK OF AMERICA/MERRILL LYNCH	433.000	5,326	5,615	5,326							290	290		
320517-10-5	FIRST HORIZON CORP		03/31/2023	MORGAN STANLEY	06/22/2023	Various	1,186.000	25,138	21,287	25,138							(3,851)	(3,851)	89	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		09/26/2023	CABRERA CAPITAL MARKETS, INC	11/02/2023	JONES TRADING	8,587.000	412,836	375,404	412,836							(37,432)	(37,432)	2,748	
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT		01/18/2023	NATIONAL BANK OF CANADA	01/23/2023	BNP CAPITAL MARKETS	159.000	6,044	6,031	6,044							(13)	(13)		
336433-10-7	FIRST SOLAR		03/31/2023	Various	06/22/2023	Various	441.000	75,515	79,823	75,515							4,308	4,308		
34959E-10-9	FORTINET INC		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	2,704.000	130,928	143,539	130,928							12,611	12,611		
34965K-10-7	FORTREA HOLDINGS INC		09/30/2023		09/30/2023	VARIOUS	0.000						85	(85)						
35137L-10-5	FOX CORP CLASS A		09/30/2023	GOLDMAN, SACHS & CO.	11/01/2023	GOLDMAN, SACHS & CO.	342.000	11,252	10,416	10,670			581	(581)			(255)	(255)	89	
358039-10-5	FRESHPET INC		01/06/2023	Various	01/23/2023	Various	1,223.000	63,503	75,553	63,503							12,050	12,050		

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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
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		06/30/2023	Various	09/15/2023	JONES TRADING	25,972.000	1,271,802	1,250,869	1,253,887			17,915	(17,915)			(3,019)	(3,019)	37,659	
H2906T-10-9	GARMIN LTD		01/19/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	804.000	76,653	78,231	76,653							1,578	1,578		
368736-10-4	GENERAC HOLDINGS INC		01/19/2023	Various	02/01/2023	Various	1,344.000	138,052	158,761	138,052							20,709	20,709		
37940X-10-2	GLOBAL PAYMENTS INC.		03/31/2023	Various	06/22/2023	Various	6,879.000	712,680	775,202	712,562			118	(118)			62,640	62,640	132	
SB03FY-Z4-4	GOODMAN GROUP UNITS	B	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	15,140.000	181,426	203,591	181,426						7,156	15,008	22,165		
L4459Y-10-0	GRAND CITY PROPERTIES SA	B	02/03/2023	JONES TRADING	03/02/2023	JONES TRADING	14,377.000	166,691	145,712	166,691						(4,099)	(16,881)	(20,979)		
SBK7YQ-K6-0	HAMMERSON REIT PLC	B	07/06/2023	CABRERA CAPITAL MARKETS, INC	12/21/2023	Various	161,888.000	50,997	57,012	50,997						(723)	6,738	6,015	1,130	
418056-10-7	HASBRO INC COM		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	11/01/2023	GOLDMAN, SACHS & CO.	328.000	17,044	15,096	17,044							(1,948)	(1,948)	689	
42226K-10-5	HEALTHCARE REALTY TRUST INC CLASS		09/30/2023	Various	11/22/2023	Various	160,564.000	3,055,949	2,890,146	3,032,980			22,969	(22,969)			(142,834)	(142,834)	78,269	
42250P-10-3	HEALTHPEAK PROPERTIES INC		11/22/2023	Various	12/04/2023	JONES TRADING	145,186.000	2,879,347	2,704,612	2,879,347							(174,735)	(174,735)	54,037	
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		03/31/2023	MORGAN STANLEY	06/22/2023	Various	4,026.000	543,990	593,059	543,990							49,070	49,070	6	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC PLC		06/22/2023	GOLDMAN, SACHS & CO.	10/06/2023	MERGER	3.000	304	350	304							45	45		
440452-10-0	HORMEL FOODS CORP		09/30/2023	MORGAN STANLEY	11/01/2023	Various	587.000	23,410	19,039	22,324			1,086	(1,086)			(3,284)	(3,284)	484	
44107P-10-4	HOST HOTELS & RESORTS INC		08/25/2023	Various	11/30/2023	Various	117,614.000	1,885,023	1,977,508	1,870,930			14,093	(14,093)			106,578	106,578	19,395	
443510-60-7	HUBBELL INC		01/19/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	272.000	60,806	66,751	60,806							5,946	5,946		
443573-10-0	HUBSPOT INC		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	34.000	10,602	12,534	10,602							1,932	1,932		
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		01/19/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	168.000	36,575	36,318	36,575							(257)	(257)		
SB288C-92-0	IBERDROLA	B	09/30/2023	STOCK DIV.	11/02/2023	Various	1,353.000	16,580	15,322	15,177			1,403	(1,403)		(574)	718	145	16,613	
45168D-10-4	IDEXX LABS CORP		03/31/2023	MORGAN STANLEY	06/22/2023	Various	60.000	28,583	29,014	28,583							431	431		
45337C-10-2	INCYTE CORPORATION		03/31/2023	MORGAN STANLEY	06/22/2023	Various	2,899.000	239,929	241,524	239,929							1,595	1,595		
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		03/31/2023	Various	06/22/2023	CABRERA CAPITAL MARKETS, INC	490.000	43,123	37,837	43,123							(5,286)	(5,286)	689	
46124J-20-1	INVENTRUST PROPERTIES CORP		08/25/2023	JONES TRADING	12/21/2023	Various	8,471.000	196,386	225,838	196,386							29,453	29,453	1,826	
SB8GG7-K6-6	INVESTEC GSF US DOLLAR MONEY FUND	D	01/17/2023	STOCK DIV.	06/26/2023	DIRECT	2,481.850	49,761	50,820	49,761							1,059	1,059		
46187W-10-7	INVITATION HOMES INC		08/25/2023	Various	11/15/2023	Various	79,301.000	2,574,582	2,663,254	2,572,664			1,918	(1,918)			90,591	90,591	16,838	
46284V-10-1	IRON MOUNTAIN INC		01/19/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	1,669.000	85,286	88,764	85,286							3,478	3,478		
464289-51-1	ISHARES + YEAR INVESTMENT GRADE CO		04/04/2023	MORGAN STANLEY	08/31/2023	CITADEL SECURITIES LLC	34,669.000	1,825,323	1,733,783	1,825,323							(91,540)	(91,540)	27,186	
464288-28-1	ISHARES JPMORGAN USD EMERGING MARK		04/28/2023	Various	06/22/2023	BANK OF AMERICA/MERRILL LYNCH	120,000.000	10,332,792	10,325,917	10,332,792							(6,875)	(6,875)	84,313	
464288-58-8	ISHARES MBS ETF		04/28/2023	GOLDMAN, SACHS & CO.	11/29/2023	Various	265,000.000	25,100,800	24,377,505	25,100,800							(723,295)	(723,295)	294,345	
464286-10-3	ISHARES MSCI AUSTRALIA ETF INC		03/31/2023	CITADEL SECURITIES LLC	04/04/2023	Various	17,697.000	408,270	408,872	405,969			2,301	(2,301)			2,903	2,903		
46434G-82-2	ISHARES MSCI JAPAN ETF		06/23/2023	Various	09/14/2023	Various	149,457.000	8,824,997	9,270,553	8,824,997							445,556	445,556	36,605	
464287-52-3	ISHARES SEMICONDUCTOR ETF		04/04/2023	BANK OF AMERICA/MERRILL LYNCH	08/03/2023	BANK OF AMERICA/MERRILL LYNCH	1,266.000	517,409	646,914	517,409							129,504	129,504	1,198	
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		07/20/2023	BANK OF AMERICA/MERRILL LYNCH	08/17/2023	BANK OF AMERICA/MERRILL LYNCH	31,500.000	6,045,297	5,843,105	6,045,297							(202,192)	(202,192)		
464287-79-6	ISHARES US ENERGY ETF		09/29/2023	CITADEL SECURITIES LLC	12/08/2023	Various	89,008.000	4,111,651	3,928,885	4,065,969			45,682	(45,682)			(137,084)	(137,084)	11,935	
G50871-10-5	JAZZ PHARMACEUTICALS PLC		01/19/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	372.000	58,077	56,054	58,077							(2,023)	(2,023)		
49271V-10-0	KEURIG DR PEPPER INC		03/31/2023	MORGAN STANLEY	06/22/2023	CABRERA CAPITAL MARKETS, INC	11.000	388	351	388							(37)	(37)		
49427F-10-8	KILROY REALTY CORPORATION		03/31/2023	BANK OF AMERICA/MERRILL LYNCH	05/16/2023	Various	24,369.000	966,967	842,150	959,490			7,477	(7,477)			(117,340)	(117,340)	555	
W5139V-64-6	KINNEVIK CLASS B	B	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	1,897.000	27,416	28,980	27,416						786	778	1,564		
49714P-10-8	KINSALE CAPITAL GROUP INC		01/05/2023	RBC DOMINION SECURITIES	01/23/2023	BNP CAPITAL MARKETS	23.000	5,880	5,994	5,880							114	114		
S75825-56-2	KLEPIERRE REIT SA	B	07/11/2023	Various	12/21/2023	Various	36,034.000	889,046	973,721	835,769			53,276	(53,276)		(3,721)	141,673	137,952	19,365	
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		01/04/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	2,066.000	112,287	125,682	112,287							13,395	13,395		
S64963-24-2	KOITO MANUFACTURING LTD	B	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	17,300.000	264,617	274,280	264,617			4,874				4,789	9,663		
502431-10-9	L3HARRIS TECHNOLOGIES INC		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	1,387.000	265,541	299,370	265,541							33,829	33,829		
512807-10-8	LAM RESEARCH CORP.		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	285.000	129,359	151,119	129,359							21,761	21,761		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
517834-10-7	LAS VEGAS SANDS CORP		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	4,576.000	248,797	269,589	248,797							20,792	20,792		
525327-10-2	LEIDOS HOLDINGS INC		03/31/2023	MORGAN STANLEY	06/22/2023	CABRERA CAPITAL MARKETS, INC	67.000	6,168	5,761	6,168							(407)	(407)	24	
52661A-10-8	LEONARDO DRS INC		01/03/2023	BANK OF AMERICA/MERRILL LYNCH	01/20/2023	UNION BANK OF SWITZERLAND	2,000.000	24,109	25,667	24,109							1,558	1,558		
530307-30-5	LIBERTY BROADBAND CORP SERIES C		03/09/2023	Various	06/22/2023	Various	1,606.000	129,085	144,222	129,085							15,137	15,137		
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	C	03/09/2023	BANK OF AMERICA/MERRILL LYNCH	03/31/2023	GOLDMAN, SACHS & CO.	4,692.000	88,409	91,470	88,409							3,061	3,061		
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	06/22/2023	Various	11/01/2023	GOLDMAN, SACHS & CO.	12,979.000	269,866	277,164	269,866							7,298	7,298		
531229-75-5	LIBERTY MEDIA FORMULA ONE CORP SER		09/30/2023	EXCHANGE	11/01/2023	Various	915.000	66,412	59,388	57,005			9,407	(9,407)			2,383	2,383		
531229-72-2	LIBERTY MEDIA LIBERTY LIVE CORP SE		09/30/2023	EXCHANGE	11/01/2023	Various	105.000	3,956	3,362	3,371			586	(586)			(9)	(9)		
531229-74-8	LIBERTY MEDIA LIBERTY LIVE CORP SE		09/30/2023	EXCHANGE	11/01/2023	Various	23.000	822	722	734			88	(88)			(12)	(12)		
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		03/31/2023	MORGAN STANLEY	08/03/2023	EXCHANGE	95.000	2,669	2,285	2,669							(383)	(383)		
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		03/31/2023	MORGAN STANLEY	08/03/2023	EXCHANGE	264.000	7,389	7,147	7,389							(243)	(243)		
531229-81-3	LIBERTY MEDIA LIBERTY SIRIUSXM COR		08/03/2023	EXCHANGE	11/01/2023	GOLDMAN, SACHS & CO.	95.000	2,285	2,374	2,285							88	88		
53223X-10-7	LIFE STORAGE INC		05/16/2023	BANK OF AMERICA/MERRILL LYNCH	07/20/2023	MERGER	6,076.000	804,910	798,407	804,910							(6,503)	(6,503)	5,468	
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	B	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	1,375.000	118,440	127,719	118,440						3,798	5,481	9,279		
50212V-10-0	LPL FINANCIAL HOLDINGS INC		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	718.000	158,276	169,117	158,276							10,842	10,842		
549498-10-3	LUCID GROUP INC		09/30/2023	Various	11/01/2023	Various	28,003.000	180,664	271,899	179,018			1,646	(1,646)			92,881	92,881		
550241-10-3	LUMEN TECHNOLOGIES INC		01/04/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	56,908.000	309,580	304,735	309,580							(4,844)	(4,844)		
SBYQ46-T4-6	LXI REIT PLC	B	09/22/2023	JONES TRADING	12/14/2023	GOLDMAN, SACHS & CO.	136,545.000	156,741	170,614	156,741						3,042	10,831	13,873		
55261F-10-4	M & T BANK CORP		03/09/2023	Various	03/31/2023	Various	1,695.000	260,054	260,544	260,054							490	490		
55405Y-10-0	M A-COM TECHNOLOGY SOLUTIONS HOLDI		01/11/2023	BANK OF AMERICA/MERRILL LYNCH	01/23/2023	BNP CAPITAL MARKETS	117.000	7,349	7,631	7,349							283	283		
57060D-10-8	MARKETAXESS HOLDINGS INC		03/31/2023	MORGAN STANLEY	06/22/2023	Various	103.000	34,849	36,822	34,849							1,972	1,972	13	
571903-20-2	MARRIOTT I NTL INC NEW CL A		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	2,540.000	409,016	445,392	409,016							36,375	36,375		
573874-10-4	MARVELL TECHNOLOGY INC		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	6,249.000	241,024	288,166	241,024							47,142	47,142		
57667L-10-7	MATCH GROUP INC		09/30/2023	Various	11/01/2023	Various	19,186.000	846,948	897,185	846,107			841	(841)			51,078	51,078		
58463J-30-4	MEDICAL PPTYS TRUST INC		04/18/2023	Various	08/15/2023	Various	94,967.000	873,374	812,840	873,374							(60,534)	(60,534)	12,586	
58733R-10-2	MERCADOLIBRE INC	C	03/31/2023	MORGAN STANLEY	06/22/2023	CABRERA CAPITAL MARKETS, INC	4.000	5,272	4,966	5,272							(306)	(306)		
SB0LMF-87-0	MERCIALYS REIT SA	B	03/31/2023	JONES TRADING	06/16/2023	JONES TRADING	28,954.000	321,831	263,067	296,011			25,820	(25,820)		3,457	(36,402)	(32,944)	22,933	
595112-10-3	MICRON TEC HNOLOGY INC COM		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	2,931.000	165,191	183,462	165,191							18,271	18,271		
59522J-10-3	MID AMERICA APT		08/17/2023	Various	12/14/2023	Various	9,256.000	1,345,174	1,296,407	1,345,174							(48,767)	(48,767)	8,838	
S66424-06-0	MINEBEA MITSUMI INC	B	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	6,700.000	99,766	108,981	99,766						1,838	7,378	9,215		
608190-10-4	MOHAWK INDUSTRIES INC		01/19/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	84.000	9,355	9,840	9,355							485	485		
609839-10-5	MONOLITHIC POWER SYSTEMS		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	751.000	287,851	343,774	287,851							55,923	55,923		
61945C-10-3	MOSAIC COMPANY		03/31/2023	MORGAN STANLEY	06/22/2023	Various	4,673.000	218,037	227,944	218,037							9,907	9,907	68	
637417-10-6	NATIONAL RETAIL PROPERTIES		08/15/2023	CABRERA CAPITAL MARKETS, INC	11/02/2023	JONES TRADING	17,388.000	678,593	669,065	678,593							(9,528)	(9,528)	6,190	
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST		02/17/2023	Various	03/22/2023	JONES TRADING	72,913.000	3,063,046	2,902,147	3,063,046							(160,898)	(160,898)	40,102	
651229-10-6	NEWELL RUBBERMAID INC		03/31/2023	MORGAN STANLEY	06/22/2023	CABRERA CAPITAL MARKETS, INC	344.000	4,279	2,721	4,279							(1,558)	(1,558)	24	
J52968-10-4	NIDEC CORPORATION JPY50	B	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	2,300.000	117,731	129,606	117,731						2,169	9,706	11,875		
S66405-41-6	NIPPON SANSO HOLDINGS CORP	B	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	4,700.000	68,835	72,278	68,835						1,268	2,175	3,443		
J57160-12-9	NISSAN MOTOR CO CMN STK	B	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	46,400.000	146,345	151,597	146,345						2,696	2,557	5,252		
665859-10-4	NORTHERN TRUST CORP		09/30/2023	GOLDMAN, SACHS & CO.	11/01/2023	GOLDMAN, SACHS & CO.	275.000	19,731	18,390	19,107			624	(624)			(717)	(717)	206	
668771-10-8	NortonLife Lock Inc		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	03/31/2023	GOLDMAN, SACHS & CO.	263.000	4,717	4,512	4,717							(205)	(205)		
G6674U-10-8	NOVOCURE LTD		09/30/2023	Various	11/01/2023	Various	5.000	321	65	81			240	(240)			(15)	(15)		
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	03/09/2023	BANK OF AMERICA/MERRILL LYNCH	03/31/2023	GOLDMAN, SACHS & CO.	8.000	1,445	1,492	1,445							47	47	7	

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	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	13,100.000	166,912	166,978	166,912						3,075	(3,009)	66		
679295-10-5	OKTA INC CLASS A		03/31/2023	Various	06/22/2023	CABRERA CAPITAL MARKETS, INC	20.000	1,700	1,420	1,700							(280)	(280)		
68213N-10-9	OMNICELL INC		01/03/2023	UNION BANK OF SWITZERLAND	01/20/2023	BANK OF AMERICA/MERRILL LYNCH	510.000	25,995	28,255	25,995							2,260	2,260		
J61374-12-0	OMRON CORP	B	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	1,600.000	78,155	85,177	78,155						1,440	5,582	7,022		
S62670-58-3	OTSUKA CORP	B	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	300.000	9,372	9,717	9,372						173	172	345		
690742-10-1	OWENS CORNING INC		01/19/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	260.000	22,539	26,885	22,539							4,345	4,345		
693718-10-8	PACCAR INC		02/10/2023	STOCK DIV.	02/14/2023	MORGAN STANLEY	2,541.000	185,468	185,984	185,468							517	517	186,103	
69608A-10-8	PALANTIR TECHNOLOGIES INC CLASS A		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	02/14/2023	MORGAN STANLEY	10,240.000	83,968	94,359	83,968							10,391	10,391		
J41121-10-4	PANASONIC CORP	B	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	13,300.000	111,024	117,592	111,024						2,045	4,523	6,568		
70438V-10-6	PAYLOCITY HOLDING CORP		03/31/2023	MORGAN STANLEY	06/22/2023	Various	340.000	66,672	72,692	66,672							6,021	6,021		
G7S00T-10-4	PENTAIR PLC		01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	5,041.000	235,415	242,088	235,415							6,674	6,674	1,109	
L7579L-10-6	PERIMETER SOLUTIONS SA		01/05/2023	Various	01/23/2023	CREDIT SUISSE	635.000	5,734	5,925	5,734							191	191		
71943U-10-4	PHYSICIANS REALTY TRUST REIT		04/13/2023	GOLDMAN, SACHS & CO.	06/01/2023	BANK OF AMERICA/MERRILL LYNCH	27,659.000	404,501	375,937	404,501							(28,565)	(28,565)		
73278L-10-5	POOL CORP		01/04/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	276.000	84,023	103,587	84,023							19,565	19,565		
74340W-10-3	PROLOGIS INC		06/30/2023	Various	12/14/2023	Various	15,106.000	1,855,412	1,893,348	1,846,591			8,821	(8,821)			46,757	46,757	16,087	
74460D-10-9	PUBLIC STORAGE		11/30/2023	Various	12/21/2023	Various	26,403.000	7,179,744	7,656,714	7,179,744							476,970	476,970	68,172	
74736K-10-1	QORVO INC		01/19/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	1,166.000	115,189	124,089	115,189							8,900	8,900		
747525-10-3	QUALCOMM INC		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	594.000	69,843	82,240	69,843							12,398	12,398		
74762E-10-2	QUANTA SERVICES		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	915.000	131,293	139,868	131,293							8,575	8,575		
754730-10-9	RAYMOND JAMES FINANCIAL INC		01/19/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	196.000	22,038	22,390	22,038							351	351		
756109-10-4	REALTY INCOME CORP		11/15/2023	Various	12/14/2023	Various	33,762.000	1,751,302	1,851,113	1,751,302							99,812	99,812	2,320	
Q80528-13-8	REECE LTD	B	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	11,035.000	105,594	120,939	105,594						4,165	11,179	15,345		
758849-10-3	REGENCY CENTERS CORPORATION		06/01/2023	Various	06/16/2023	Various	9,104.000	541,807	551,116	534,473			7,335	(7,335)			16,644	16,644	6,630	
759916-10-9	REPLIGEN CORP		03/31/2023	Various	06/22/2023	Various	994.000	172,404	187,955	172,374			30	(30)			15,581	15,581		
761152-10-7	RESMED INC.		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	117.000	26,828	26,794	26,828							(34)	(34)		
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC		06/30/2023	BANK OF AMERICA/MERRILL LYNCH	08/25/2023	Various	52,291.000	2,837,747	2,704,263	2,730,636			107,111	(107,111)			(26,373)	(26,373)	19,871	
SBRK3G-B0-3	Rights on DERECHOS DE IBERDROLA S.A. SA	B	07/11/2023	DIRECT	07/27/2023	VARIOUS	0.000													
76954A-10-3	RIVIAN AUTOMOTIVE INC CLASS A		03/09/2023	Various	03/31/2023	Various	10,532.000	197,057	200,945	197,057							3,888	3,888		
74965L-10-1	RLJ LODGING TRUST		08/08/2023	BANK OF AMERICA/MERRILL LYNCH	10/24/2023	Various	63,618.000	642,496	608,026	642,496							(34,470)	(34,470)	5,292	
G7709Q-10-4	ROYALTY PHARMA PLC CLASS A		09/30/2023	Various	11/01/2023	Various	6,760.000	252,676	254,102	249,751			2,926	(2,926)			4,352	4,352	151	
749685-10-3	RPM INTERNATIONAL INC		01/19/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	758.000	63,422	67,532	63,422							4,111	4,111		
74982T-10-3	RXO INC		01/11/2023	Various	01/20/2023	NATIONAL BANK OF CANADA	16,300.000	271,604	273,584	271,604							1,981	1,981		
78573L-10-6	SABRA HEALTHCARE REIT INC		06/30/2023	Various	12/04/2023	Various	125,423.000	1,500,044	1,751,751	1,448,762			51,282	(51,282)			302,989	302,989	83,228	
78645L-10-0	SAFEHOLD INC		02/17/2023	JONES TRADING	03/22/2023	Various	25,760.000	829,779	769,666	829,779							(60,112)	(60,112)		
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		02/03/2023	JONES TRADING	03/16/2023	BANK OF AMERICA/MERRILL LYNCH	1,804.000	540,779	465,245	540,779							(75,534)	(75,534)	1,533	
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS PLC	D	02/01/2023	Various	02/14/2023	Various	3,725.000	252,765	262,112	252,765							9,346	9,346		
G80277-14-1	SEGRO REIT PLC	B	02/03/2023	Various	03/02/2023	Various	62,524.000	612,216	631,660	612,216						14,802	4,642	19,444		
81768T-10-8	SERVISFIRST BANCSHARES INC		01/05/2023	RBC DOMINION SECURITIES	01/23/2023	CREDIT SUISSE	91.000	6,058	6,510	6,058							452	452		
82669G-10-4	SIGNATURE BK NEW YORK NY		03/09/2023	Various	03/31/2023	Various	965.000	122,909	115,469	122,909							(7,440)	(7,440)	91	
828806-10-9	SIMON PPTY GROUP INC		10/24/2023	Various	12/14/2023	Various	17,825.000	1,899,423	2,283,437	1,899,423							384,014	384,014	33,337	
83304A-10-6	SNAP INC CLASS A		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	06/22/2023	Various	21,047.000	218,444	228,399	218,444							9,955	9,955		
83417M-10-4	SOLAREDGE TECHNOLOGIES INC		09/30/2023	Various	11/01/2023	Various	4.000	1,183	303	518			665	(665)			(215)	(215)		
844741-10-8	SOUTHWEST AIRLINES CO		01/19/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	722.000	26,317	25,634	26,317							(683)	(683)		
858119-10-0	STEEL DYNAMICS INC		01/19/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	554.000	59,461	70,077	59,461							10,616	10,616		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
85914M-10-7	STEPSTONE GROUP INC CLASS A		01/05/2023	NATIONAL BANK OF CANADA	01/20/2023	NATIONAL BANK OF CANADA	227.000	5,824	6,399	5,824							576	576		
G8473T-10-0	STERIS		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	837.000	164,209	179,520	164,209							15,311	15,311		
J77841-11-2	SUMITOMO REALTY & JPY50	B	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	3,000.000	69,863	71,339	69,863						1,287	189	1,476		
866674-10-4	SUN COMMUNITIES		11/30/2023	Various	12/14/2023	Various	28,993.000	3,789,637	3,591,091	3,717,717			71,919	(71,919)			(126,626)	(126,626)	28,903	
78486Q-10-1	SVB FINANCIAL GROUP		01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	329.000	78,980	82,260	78,980							3,280	3,280		
S57356-31-3	TAG IMMOBILIEN AG	B	08/08/2023	JONES TRADING	09/22/2023	JONES TRADING	25,028.000	268,822	286,981	268,822						(8,392)	26,551	18,159		
875465-10-6	TANGER FACTORY OUTLETS		05/16/2023	Various	08/08/2023	Various	89,416.000	1,674,244	2,048,684	1,674,244							374,440	374,440	20,890	
H84989-10-4	TE CONNECTIVITY LTD		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	06/22/2023	CABRERA CAPITAL MARKETS, INC	14.000	1,797	1,883	1,797							86	86	8	
W95878-16-6	TELE2 AB SER'B' SEK1.25	B	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	308.000	2,596	2,784	2,596						74	113	188		
R21882-10-6	TELENOR	B	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	19,562.000	185,873	206,736	185,873						3,773	17,090	20,863		
880770-10-2	TERADYNE I NC COM		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	213.000	19,990	23,000	19,990							3,010	3,010		
88146M-10-1	TERRENO REALTY CORP		07/07/2023	BANK OF AMERICA/MERRILL LYNCH	11/30/2023	Various	28,586.000	1,687,291	1,515,956	1,687,291							(171,335)	(171,335)	12,864	
88262P-10-2	TEXAS PACIFIC LAND TRUST		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	70.000	146,353	136,543	146,353							(9,809)	(9,809)		
888787-10-8	TOAST INC CLASS A		01/04/2023	MORGAN STANLEY	03/31/2023	Various	7,510.000	138,334	185,355	138,334							47,021	47,021		
89400J-10-7	TRANSUNION ORD		03/31/2023	MORGAN STANLEY	11/01/2023	GOLDMAN, SACHS & CO.	7,752.000	479,465	500,853	479,465							21,389	21,389	57	
90138F-10-2	TWILIO INC CLASS A		09/30/2023	Various	11/01/2023	Various	523.000	35,600	28,663	32,162			3,438	(3,438)			(3,499)	(3,499)		
902681-10-5	U G I CORP.		03/31/2023	MORGAN STANLEY	06/22/2023	Various	2,824.000	108,317	108,885	108,317							568	568	75	
902653-10-4	UDR INC		09/15/2023	Various	12/14/2023	Various	20,706.000	803,828	741,227	803,828							(62,601)	(62,601)	8,697	
91332U-10-1	UNITY SOFTWARE INC		09/30/2023	Various	11/01/2023	Various	2,155.000	69,240	81,822	67,580			1,660	(1,660)			14,242	14,242		
92343E-10-2	VERISIGN INC.		01/19/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	211.000	44,656	45,114	44,656							458	458		
92343V-10-4	VERIZON COMMUNICATIONS		03/31/2023	MORGAN STANLEY	06/22/2023	CABRERA CAPITAL MARKETS, INC	591.000	22,984	21,181	22,984							(1,803)	(1,803)	386	
918204-10-8	VF CORP		09/30/2023	Various	11/01/2023	Various	20,523.000	592,970	555,334	591,279			1,690	(1,690)			(35,946)	(35,946)	399	
B9738D-10-9	VGP NV	B	01/04/2023	JONES TRADING	02/03/2023	JONES TRADING	2,834.000	257,029	285,198	257,029						8,053	20,117	28,170		
92556V-10-6	VIATRIS INC		09/30/2023	Various	11/01/2023	GOLDMAN, SACHS & CO.	2,587.000	26,697	23,467	26,315			382	(382)			(2,848)	(2,848)	286	
925652-10-9	VICI PPTYS INC		11/22/2023	Various	12/14/2023	Various	41,995.000	1,211,120	1,293,109	1,211,120							81,989	81,989	5,895	
928563-40-2	VM WARE INC		11/01/2023	MORGAN STANLEY	11/27/2023	MERGER	44.000	6,430	6,270	6,430							(160)	(160)		
SBH4HK-S3-2	VODAFONE GROUP PLC	B	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	305,097.000	321,674	341,148	321,674						10,314	9,159	19,474		
92936U-10-9	W. P. CAREY REIT INC		07/05/2023	CABRERA CAPITAL MARKETS, INC	08/15/2023	CABRERA CAPITAL MARKETS, INC	7,731.000	533,352	499,733	533,352							(33,618)	(33,618)		
931427-10-8	WALGREENS BOOTS ALLIANCE		03/09/2023	Various	06/22/2023	Various	7,389.000	260,280	266,845	260,280							6,565	6,565	538	
SBK8VQ-D9-3	WAREHOUSES DE PAUW REIT	B	06/30/2023	JONES TRADING	08/08/2023	JONES TRADING	2,531.000	83,085	71,717	69,364			13,720	(13,720)		399	1,954	2,353	1,917	
934423-10-4	WARNER BROS. DISCOVERY INC SERIES		03/31/2023	MORGAN STANLEY	06/22/2023	Various	6,153.000	77,299	93,767	77,299							16,468	16,468		
939653-10-1	WASHINGTON REAL ESTATE		03/31/2023	JONES TRADING	06/02/2023	Various	49,885.000	925,712	758,731	890,946			34,766	(34,766)			(132,215)	(132,215)	8,979	
G48833-12-6	WEATHERFORD INTL LTD WTS		09/14/2023	EXCHANGE	12/29/2023	DIRECT	7,621.000													
947890-10-9	WEBSTER FINANCIAL CORP		06/30/2023	MORGAN STANLEY	11/01/2023	Various	91.000	3,587	3,453	3,435			152	(152)			18	18	73	
950400-10-4	WELLTOWER INC		05/16/2023	BANK OF AMERICA/MERRILL LYNCH	06/01/2023	Various	14,567.000	1,095,003	1,084,543	1,095,003							(10,459)	(10,459)		
S49486-23-6	WERELDHAVE NV	B	06/30/2023	JONES TRADING	12/21/2023	Various	13,605.000	208,292	214,907	207,113			1,179	(1,179)		247	7,547	7,794		
955306-10-5	WEST PHARMACEUTICAL SERVICES		01/19/2023	MORGAN STANLEY	02/01/2023	BANK OF AMERICA/MERRILL LYNCH	860.000	219,111	233,558	219,111							14,447	14,447	163	
958102-10-5	WESTERN DIGITAL CORP.		02/01/2023	Various	02/14/2023	Various	13,627.000	462,902	519,044	462,902							56,142	56,142		
977852-10-2	WOLFSPEED INC		03/31/2023	Various	06/22/2023	Various	2,337.000	178,170	187,845	178,075			95	(95)			9,770	9,770		
J96612-11-4	YAMATO HOLDINGS CO LTD	B	01/04/2023	MORGAN STANLEY	01/19/2023	GOLDMAN, SACHS & CO.	9,100.000	144,481	145,894	144,481						2,661	(1,249)	1,413		
989207-10-5	ZEBRA TECHNOLOGIES CORP.		01/19/2023	MORGAN STANLEY	02/14/2023	MORGAN STANLEY	100.000	28,772	31,875	28,772							3,103	3,103		
98954M-20-0	ZILLOW GROUP INC CLASS C		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	02/14/2023	MORGAN STANLEY	796.000	35,804	36,245	35,804							441	441		
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		06/30/2023	Various	11/01/2023	Various	1,056.000	70,781	78,408	70,746			35	(35)			7,662	7,662		
98980F-10-4	ZOOMINFO TECHNOLOGIES INC CLASS A		09/30/2023	Various	11/01/2023	Various	197.000	4,794	2,467	3,231			1,564	(1,564)			(763)	(763)		
98980G-10-2	ZSCALER INC		01/19/2023	MORGAN STANLEY	03/31/2023	Various	539.000	59,489	71,950	59,489							12,461	12,461		

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
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								166,805,122	168,552,414	166,050,100			764,936	(764,936)		140,503	2,361,812	2,502,315	1,506,902	
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	D	06/15/2023	Various	06/26/2023	DIRECT	537,612.450	9,162,267	9,166,292	9,162,267							4,025	4,025	101,794	
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	D	06/15/2023	Various	06/26/2023	DIRECT	344,539.720	4,441,546	4,520,361	4,441,546							78,815	78,815		
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	03/31/2023	BANK OF AMERICA/MERRILL LYNCH	05/24/2023	BANK OF AMERICA/MERRILL LYNCH	38,217.000	1,958,982	1,828,158	1,864,607			94,375	(94,375)			(36,450)	(36,450)		
46429B-69-7	ISHARES EDGE MSCI MIN VOL USA		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	02/14/2023	GOLDMAN, SACHS & CO.	1,250,000.000	92,040,250	90,902,168	92,040,250							(1,138,082)	(1,138,082)		
464287-46-5	ISHARES MSCI EAFE INDEX FUND	C	02/02/2023	Various	03/13/2023	Various	1,043,173.000	70,427,956	71,248,804	70,427,956							820,847	820,847		
464287-72-1	ISHARES US TECHNOLOGY ETF TRUST		04/04/2023	Various	08/03/2023	Various	52,133.000	4,530,608	5,067,112	4,530,608							536,503	536,503	1,225	
78462F-10-3	SPDR S&P 500 ETF TRUST		09/30/2023	Various	11/07/2023	Various	1,474,865.000	576,275,721	579,387,548	576,232,475			43,246	(43,246)			3,155,073	3,155,073	3,500	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								758,837,331	762,120,442	758,699,709			137,621	(137,621)			3,420,733	3,420,733	106,519	
5989999998. Total - Common Stocks								925,642,453	930,672,857	924,749,809			902,557	(902,557)		140,503	5,782,545	5,923,047	1,613,421	
5999999999. Total - Preferred and Common Stocks								925,642,453	930,672,857	924,749,809			908,023	(908,023)		140,503	5,782,545	5,923,047	1,613,421	
6009999999 - Totals								10,004,557,474	9,957,910,155	10,001,286,356	(913)	(15,846,210)	944,367	(16,791,490)		140,503	(43,554,684)	(43,414,181)	74,609,782	16,607,723

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
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		10852		8BI	468,693,964			42,000.000	100.0
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE COMPANY		11110		8BI	18,708,812			70,000.000	100.0
66383@-10-6	ALLSTATE NORTHBROOK INDEMNITY COMPANY		36455		8BI	55,134,047			42,000.000	100.0
24420#-10-8	ALLSTATE VEHICLE AND PROPERTY INSURANCE COMPANY		37907		8BI	52,071,625			25,000.000	100.0
02008#-10-4	CASTLE KEY INSURANCE COMPANY		30511		8BI	97,460,508			25,000.000	100.0
66046@-10-5	NORTH LIGHT SPECIALTY INSURANCE COMPANY		13167		8BI	108,400,345			75,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						800,469,301			XXX	XXX
02002#-10-0	ALLSTATE INSURANCE COMPANY OF CANADA				8BIV	902,045,232			12,228.000	100.0
1499999. Subtotal - Common Stock - Alien Insurer						902,045,232			XXX	XXX
02004@-10-0	ALLSTATE TEXAS LLOYD'S INC				8BI	2,359,773			2,001,000.000	100.0
1599999. Subtotal - Common Stock - Non - Insurer						2,359,773			XXX	XXX
02015#-10-5	ALLSTATE FINANCIAL CORPORATION				8BII	989			1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						989			XXX	XXX
1899999. Total Common Stocks						1,704,875,295			XXX	XXX
1999999 - Totals						1,704,875,295			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 BILL			09/13/2023	CITADEL SECURITIES LLC	01/16/2024	49,889,021		769,455			50,000,000	49,119,566			0.000	5.422	N/A		
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						49,889,021		769,455			50,000,000	49,119,566			XXX	XXX	XXX		
0109999999. Total - U.S. Government Bonds						49,889,021		769,455			50,000,000	49,119,566			XXX	XXX	XXX		
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
ILLINOIS ST			04/20/2023	WELLS FARGO	05/01/2024	13,400,000					13,400,000	13,400,000	117,339		5.254	5.254	MN	334,417	
ILLINOIS ST			11/29/2023	JPMORGAN CHASE & CO.	12/01/2024	4,998,021		71			5,000,000	4,997,950	9,667		5.800	5.845	JD		
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						18,398,021		71			18,400,000	18,397,950	127,006		XXX	XXX	XXX	334,417	
0509999999. Total - U.S. States, Territories and Possessions Bonds						18,398,021		71			18,400,000	18,397,950	127,006		XXX	XXX	XXX	334,417	
NEWARK N J			09/18/2023	OPPENHEIMER & CO., INC.	09/27/2024	5,071,556		(9,011)			5,045,000	5,080,567	87,972		6.750	6.020	MAT		
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						5,071,556		(9,011)			5,045,000	5,080,567	87,972		XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds						5,071,556		(9,011)			5,045,000	5,080,567	87,972		XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
AMERICAN ELECTRIC POWER COMPANY IN			09/27/2023	NATIONAL GENERAL RE	03/15/2024	1,071,198		11,181			1,080,000	1,060,017	6,459		2.031	6.117	MS		731
BGC GROUP INC			10/06/2023	EXCHANGE	10/01/2024	7,994,335		1,761			8,000,000	7,992,574	75,000		3.750	3.847	AO		4,167
GRAPHIC PACKAGING INTERNATIONAL LL			09/27/2023	NATIONAL GENERAL RE	04/15/2024	1,180,074		17,898			1,200,000	1,162,176	2,080		0.821	6.763	AO	4,926	4,433
MICROCHIP TECHNOLOGY INCORPORATED			09/27/2023	TRANSFER	02/15/2024	1,490,929		19,378			1,500,000	1,471,551	5,508		0.972	6.070	FA		1,701
NEW YORK LIFE GLOBAL FUNDING			09/27/2023	NATIONAL GENERAL RE	06/06/2024	889,859		6,022			900,000	883,837	1,969		3.150	5.844	JD	14,175	8,741
NXP BV		D	09/27/2023	NATIONAL GENERAL RE	03/01/2024	997,233		2,768			999,000	994,466	16,234		4.875	5.968	MS		3,517
PARKER HANNIFIN CORPORATION			09/27/2023	NATIONAL GENERAL RE	06/15/2024	890,990		5,041			900,000	885,948	1,460		3.650	5.913	JD	16,425	9,308
TAKE-TWO INTERACTIVE SOFTWARE INC.			09/27/2023	TRANSFER	03/28/2024	1,489,996		10,806			1,500,000	1,479,191	12,788		3.300	6.145	MS	24,750	24,613
THEORY AND COMPUTING SCIENCES BUIL			08/16/2023	FIFTH THIRD SECURITIES, INC.	07/01/2024	1,000,000					1,000,000	1,000,000	23,054		6.535	6.535	JJ		
TRINITY INDUSTRIES INC			11/28/2023	SAMUEL A. RAMIREZ & COMPANY, INC.	10/01/2024	2,700,547		5,547			2,750,000	2,695,000	31,281		4.550	7.061	AO		20,507
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						19,705,161		80,402			19,829,000	19,624,759	175,832		XXX	XXX	XXX	60,276	77,717
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						19,705,161		80,402			19,829,000	19,624,759	175,832		XXX	XXX	XXX	60,276	77,717
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
AMERICAN DIRECT PROCUREMENT INCO			12/06/2023	DIRECT	10/31/2024	7,500,000					7,500,000	7,500,000	47,396		8.750	8.750	MJSD		
COUNTRY FRESH HLDG 2ND LIEN TL			09/30/2023	DIRECT	04/29/2024						371,677				12.780	12.780	JAJO		
1819999999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						7,500,000					7,871,677	7,500,000	47,396		XXX	XXX	XXX		
1909999999. Subtotal - Unaffiliated Bank Loans						7,500,000					7,871,677	7,500,000	47,396		XXX	XXX	XXX		
2419999999. Total - Issuer Obligations						93,063,759		840,917			93,274,000	92,222,842	390,810		XXX	XXX	XXX	394,693	77,717
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						7,500,000					7,871,677	7,500,000	47,396		XXX	XXX	XXX		
2509999999. Total Bonds						100,563,759		840,917			101,145,677	99,722,842	438,206		XXX	XXX	XXX	394,693	77,717
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals						100,563,759		840,917			XXX	99,722,842	438,206		XXX	XXX	XXX	394,693	77,717

1.

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

1A — 1A ...$ 889,859 1B ..$ 49,889,021 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ 1,000,000 1G ..$ 23,469,577

1B — 2A ...$ 1,888,223 2B ..$ 2,980,925 2C ..$ 10,245,607

1C — 3A ...$ ..... 3B ..$ 2,700,547 3C ..$ .....

1D — 4A ...$ ..... 4B ..$ 7,500,000 4C ..$ .....

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 889,859	1B ..$ 49,889,021	1C ..$	1D ..$	1E ..$	1F ..$ 1,000,000	1G ..$ 23,469,577
1B	2A ...$ 1,888,223	2B ..$ 2,980,925	2C ..$ 10,245,607				
1C	3A ...$	3B ..$ 2,700,547	3C ..$				
1D	4A ...$	4B ..$ 7,500,000	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 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 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
PUT OPTION ON MAR24 SPX @4650	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/15/2023	03/15/2024	16	7,550,704	4,650.00		108,480		86,720		86,720	(21,760)						0003
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options											108,480		86,720	XXX	86,720	(21,760)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other											108,480		86,720	XXX	86,720	(21,760)					XXX	XXX
CALL OPTION ON MAR24 SPX @4850	PENDING - CALL OPTION ON MAR24 SPX @4850, effective 12/15/2023, attached to Cash Security - (91282CGB1)		Equity/Index	CBOE 529900RLNSGA90UPEH54	12/15/2023	03/15/2024	16	7,550,704	4,850.00		111,360		93,644		131,360			(17,716)				
0229999999. Subtotal - Purchased Options - Replications - Call Options and Warrants											111,360		93,644	XXX	131,360			(17,716)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications											111,360		93,644	XXX	131,360			(17,716)			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											111,360		93,644	XXX	131,360			(17,716)			XXX	XXX
0449999999. Total Purchased Options - Put Options											108,480		86,720	XXX	86,720	(21,760)					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											219,840		180,364	XXX	218,080	(21,760)		(17,716)			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 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)	(57,652)		(57,652)	(3,472)		98,345			3FE	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)	(145,327)		(145,327)	(89,715)		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)	(148,568)		(148,568)	(97,223)		42,016			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)		(253,472)	(591,434)		(591,434)	(289,062)		70,539			4FE	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		(50,694)	(36,558)		(36,558)	(202,416)		(65,967)			2FE	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		(10,139)	(9,913)		(9,913)	(20,300)		(6,369)			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		(10,139)	(4,851)		(4,851)	(11,433)		(5,473)			3FE	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 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
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		(50,694)	(72,569)		(72,569)	(75,671)		(11,776)			3FE	0001
SINGLE NAME CDS ON CS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/14/2023	12/20/2024		30,000,000	credit event/(1.0000)		3,194,393	(243,333)	(183,727)		(183,727)	(1,939,385)		(1,438,734)			1FE	0001
SINGLE NAME CDS ON AMGFIN	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/07/2023	12/20/2028		3,000,000	credit event/(5.0000)		(132,666)	(22,500)	(284,754)		(284,754)	(155,905)		3,817			3FE	0001
SINGLE NAME CDS ON URI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2023	12/20/2028		1,000,000	credit event/(5.0000)		(173,519)	(556)	(172,266)		(172,266)	963		290			3FE	0001
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(966,735)	2,888,208	(976,111)	(1,707,618)	XXX	(1,707,618)	(2,883,620)		(1,242,469)			XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(966,735)	2,888,208	(976,111)	(1,707,618)	XXX	(1,707,618)	(2,883,620)		(1,242,469)			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										(966,735)	2,888,208	(976,111)	(1,707,618)	XXX	(1,707,618)	(2,883,620)		(1,242,469)			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										(966,735)	2,888,208	(976,111)	(1,707,618)	XXX	(1,707,618)	(2,883,620)		(1,242,469)			XXX	XXX
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				803,436		803,436		(48,465)			10,418		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				58,011		58,011		(6,842)			1,105		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				355,899		355,899		(70,173)			23,905		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				102,700		102,700		(12,698)			2,018		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				50,544		50,544		(16,580)			2,083		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				22,245		22,245		(12,150)			3,503		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				(40,511)		(40,511)		(79,989)			15,066		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				(35,961)		(35,961)		(249,583)			14,562		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				(18,730)		(18,730)		(22,947)			6,076		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				(48,667)		(48,667)		(12,522)			1,000		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				(453,877)		(453,877)		(256,290)			57,226		0002
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)				107,291		107,291		52,466			11,456		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				(67,887)		(67,887)		(27,957)			1,266		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				(34,470)		(34,470)		(7,408)			1,024		0002
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				(12,475)		(12,475)		(12,893)			3,065		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				(7,144)		(7,144)		(5,951)			581		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				(5,866)		(5,866)		(5,110)			1,227		0002
FX FORWARD (1.4245 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/12/2023	01/18/2024		9,652,830	(1.42445 AUD) / 1 USD				265,159		265,159		265,159			10,718		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 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
FX FORWARD (0.9054 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/18/2023	04/30/2024		170,099	(0.90535 EUR) / 1 USD				(822)		(822)		(822)			490		0002
FX FORWARD (6.6208 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/26/2024		12,205,028	(6.62075 CNH) / 1 USD				835,946		835,946		835,946			16,287		0002
FX FORWARD (0.8057 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/18/2023	04/30/2024		273,052	(0.80570 GBP) / 1 USD				(7,393)		(7,393)		(7,393)			786		0002
FX FORWARD (0.803 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	01/26/2023	01/26/2024		8,305,152	(0.80299 GBP) / 1 USD				(196,736)		(196,736)		(196,736)			11,083		0002
FX FORWARD (0.9088 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/07/2023	02/21/2025		11,004,111	(0.90875 EUR) / 1 USD				(233,143)		(233,143)		(233,143)			58,880		0002
FX FORWARD (0.9116 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/07/2023	09/30/2024		962,047	(0.91159 EUR) / 1 USD				(17,198)		(17,198)		(17,198)			4,168		0002
FX FORWARD (0.9189 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/16/2023	02/23/2024		8,815,274	(0.91885 EUR) / 1 USD				(149,134)		(149,134)		(149,134)			16,953		0002
FX FORWARD (0.9088 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/29/2023	03/28/2024		86,763,001	(0.90876 EUR) / 1 USD				(627,177)		(627,177)		(627,177)			213,010		0002
FX FORWARD (1.3508 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/29/2023	03/28/2024		5,592,665	(1.35084 CAD) / 1 USD				(141,530)		(141,530)		(141,530)			13,730		0002
FX FORWARD 6.7531 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2023	01/26/2024		368,421	6.75313 CNH / (1 USD)				(18,402)		(18,402)		(18,402)			492		0002
FX FORWARD (1.3387 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/19/2023	03/28/2024		170,309	(1.33874 CAD) / 1 USD				(2,766)		(2,766)		(2,766)			418		0002
FX FORWARD (10.1832 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/19/2023	07/31/2025		231,656	(10.18318 SEK) / 1 USD				(7,017)		(7,017)		(7,017)			1,458		0002
FX FORWARD (0.8935 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/20/2023	06/30/2025		104,087	(0.89348 EUR) / 1 USD				(1,062)		(1,062)		(1,062)			637		0002
FX FORWARD (0.8963 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/20/2023	09/30/2024		888,116	(0.89627 EUR) / 1 USD				(1,234)		(1,234)		(1,234)			3,847		0002
FX FORWARD (0.8026 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/18/2023	01/26/2024		16,370,956	(0.80257 GBP) / 1 USD				(379,162)		(379,162)		(379,162)			21,847		0002
FX FORWARD (0.9132 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	05/24/2023	05/28/2024		21,023,088	(0.91315 EUR) / 1 USD				(303,389)		(303,389)		(303,389)			67,160		0002
FX FORWARD (0.8095 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/24/2023	05/28/2024		29,096,994	(0.80945 GBP) / 1 USD				(920,939)		(920,939)		(920,939)			92,953		0002
FX FORWARD (0.9162 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2023	05/28/2024		8,601,701	(0.91624 EUR) / 1 USD				(153,011)		(153,011)		(153,011)			27,479		0002
FX FORWARD (0.81 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2023	05/28/2024		1,178,069	(0.80997 GBP) / 1 USD				(38,040)		(38,040)		(38,040)			3,763		0002
FX FORWARD (10.4866 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/22/2023	07/31/2025		226,289	(10.48659 SEK) / 1 USD				(13,356)		(13,356)		(13,356)			1,424		0002
FX FORWARD (0.8898 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2023	02/21/2025		747,337	(0.88982 EUR) / 1 USD				(745)		(745)		(745)			3,999		0002
FX FORWARD (0.8933 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2023	09/30/2024		1,086,998	(0.89328 EUR) / 1 USD				1,993		1,993		1,993			4,709		0002
FX FORWARD (0.8986 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2023	03/28/2024		4,312,336	(0.89858 EUR) / 1 USD				16,866		16,866		16,866			10,587		0002
FX FORWARD (0.7904 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/26/2023	06/27/2024		22,320,840	(0.79042 GBP) / 1 USD				(175,574)		(175,574)		(175,574)			78,156		0002
FX FORWARD (0.8733 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/20/2023	06/30/2025		1,880,129	(0.87334 EUR) / 1 USD				20,942		20,942		20,942			11,508		0002
FX FORWARD 7.0648 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	01/26/2024		2,821,309	7.06480 CNH / (1 USD)				(17,760)		(17,760)		(17,760)			3,765		0002
FX FORWARD (0.8927 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2023	07/25/2024		24,622,318	(0.89272 EUR) / 1 USD				131,690		131,690		131,690			92,712		0002
FX FORWARD (0.9097 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2023	07/25/2024		1,567,543	(0.90970 EUR) / 1 USD				(20,408)		(20,408)		(20,408)			5,902		0002
FX FORWARD (1.3556 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	08/25/2023	03/28/2024		510,480	(1.35558 CAD) / 1 USD				(14,733)		(14,733)		(14,733)			1,253		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 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
FX FORWARD 0.8137 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/21/2023	05/28/2024		65,136	0.81367 GBP / (1 USD)				2,404		2,404		2,404			208		0002
FX FORWARD 0.9287 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/21/2023	05/28/2024		211,046	0.92870 EUR / (1 USD)				6,614		6,614		6,614			674		0002
FX FORWARD (0.929 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/21/2023	05/28/2024		555,421	(0.92902 EUR) / 1 USD				(17,598)		(17,598)		(17,598)			1,774		0002
FX FORWARD 0.9279 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2023	09/30/2024		801,848	0.92785 EUR / (1 USD)				28,367		28,367		28,367			3,474		0002
FX FORWARD (0.9361 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2023	03/28/2024		5,856,327	(0.93608 EUR) / 1 USD				(217,298)		(217,298)		(217,298)			14,378		0002
FX FORWARD (10.7324 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2023	07/31/2025		524,766	(10.73240 SEK) / 1 USD				(43,189)		(43,189)		(43,189)			3,302		0002
FX FORWARD (0.9215 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2023	02/21/2025		618,552	(0.92150 EUR) / 1 USD				(21,522)		(21,522)		(21,522)			3,310		0002
FX FORWARD 7.2723 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/26/2023	01/26/2024		3,140,252	7.27234 CNH / (1 USD)				71,519		71,519		71,519			4,191		0002
FX FORWARD (0.9168 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2023	06/30/2025		661,025	(0.91675 EUR) / 1 USD				(23,049)		(23,049)		(23,049)			4,046		0002
FX FORWARD (0.8223 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/27/2023	09/26/2024		32,152,904	(0.82225 GBP) / 1 USD				(1,513,948)		(1,513,948)		(1,513,948)			138,269		0002
FX FORWARD (0.8977 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2023	09/29/2027		16,395,919	(0.89772 EUR) / 1 USD				(700,299)		(700,299)		(700,299)			158,709		0002
FX FORWARD (0.9436 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/18/2023	02/23/2024		718,554	(0.94356 EUR) / 1 USD				(31,640)		(31,640)		(31,640)			1,382		0002
FX FORWARD (0.9402 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	10/24/2023	01/25/2024		1,938,850	(0.94024 EUR) / 1 USD				(76,345)		(76,345)		(76,345)			2,537		0002
FX FORWARD (0.8214 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/24/2023	01/25/2024		411,470	(0.82144 GBP) / 1 USD				(19,386)		(19,386)		(19,386)			538		0002
FX FORWARD (0.8062 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	11/06/2023	01/25/2024		43,413	(0.80621 GBP) / 1 USD				(1,206)		(1,206)		(1,206)			57		0002
FX FORWARD 0.9272 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/06/2023	01/25/2024		428,181	0.92717 EUR / (1 USD)				10,698		10,698		10,698			560		0002
FX FORWARD (0.9071 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2023	11/21/2024		8,341,165	(0.90706 EUR) / 1 USD				(128,503)		(128,503)		(128,503)			39,415		0002
FX FORWARD (0.9071 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2023	11/21/2024		44,510,466	(0.90706 EUR) / 1 USD				(685,725)		(685,725)		(685,725)			210,327		0002
FX Forward USD/GBP FWD 20240125	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/04/2023	01/25/2024		29,055	(0.79159 GBP) / 1 USD				(268)		(268)		(268)			38		0002
FX FORWARD 0.9139 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/11/2023	11/21/2024		8,278,956	0.91388 EUR / (1 USD)				188,076		188,076		188,076			39,121		0002
FX FORWARD (1.3549 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/13/2023	03/28/2024		341,715	(1.35493 CAD) / 1 USD				(9,695)		(9,695)		(9,695)			839		0002
FX FORWARD (0.7977 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/13/2023	04/30/2024		802,289	(0.79771 GBP) / 1 USD				(13,691)		(13,691)		(13,691)			2,310		0002
FX FORWARD 0.798 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/13/2023	01/26/2024		3,433,563	0.79800 GBP / (1 USD)				59,579		59,579		59,579			4,582		0002
FX FORWARD 0.7973 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/13/2023	06/27/2024		7,537,583	0.79733 GBP / (1 USD)				124,039		124,039		124,039			26,393		0002
FX FORWARD (0.9212 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/13/2023	04/30/2024		872,805	(0.92116 EUR) / 1 USD				(19,261)		(19,261)		(19,261)			2,513		0002
FX FORWARD 0.9116 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/13/2023	11/21/2024		5,928,878	0.91163 EUR / (1 USD)				120,418		120,418		120,418			28,016		0002
FX FORWARD 0.8988 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2023	09/30/2024		625,272	0.89880 EUR / (1 USD)				2,571		2,571		2,571			2,709		0002
FX FORWARD (1.4841 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/14/2023	12/17/2024		9,433,032	(1.48414 AUD) / 1 USD				(168,654)		(168,654)		(168,654)			46,318		0002
FX FORWARD 0.9148 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/18/2023	01/25/2024		317,015	0.91478 EUR / (1 USD)				3,593		3,593		3,593			415		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 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
FX FORWARD 0.7912 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2023	01/25/2024		218,657	0.79119 GBP / (1 USD)				1,902		1,902		1,902			286		0002
FX FORWARD (0.8965 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/19/2023	12/19/2024		13,990,885	(0.89645 EUR) / 1 USD				(74,701)		(74,701)		(74,701)			68,892		0002
FX FORWARD (10.0845 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/19/2023	06/27/2024		499,706	(10.08452 SEK) / 1 USD				(3,561)		(3,561)		(3,561)			1,750		0002
FX FORWARD (0.7883 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/20/2023	12/19/2024		66,753,939	(0.78834 GBP) / 1 USD				(394,362)		(394,362)		(394,362)			328,702		0002
FX FORWARD (0.7885 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	05/28/2024		2,006,392	(0.78847 GBP) / 1 USD				(10,975)		(10,975)		(10,975)			6,410		0002
FX FORWARD (0.9061 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	05/28/2024		1,108,073	(0.90607 EUR) / 1 USD				(7,460)		(7,460)		(7,460)			3,540		0002
FX FORWARD (0.8977 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/20/2023	12/19/2024		19,743,214	(0.89772 EUR) / 1 USD				(132,226)		(132,226)		(132,226)			97,217		0002
FX FORWARD 0.9061 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	05/28/2024		238,390	0.90607 EUR / (1 USD)				1,605		1,605		1,605			762		0002
FX FORWARD 0.7852 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/28/2023	01/25/2024		87,876	0.78519 GBP / (1 USD)				95		95		95			115		0002
FX FORWARD (0.9027 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/28/2023	01/25/2024		490,774	(0.90265 EUR) / 1 USD				990		990		990			642		0002
1439999999. Subtotal - Forwards - Hedging Other													(5,085,695)	XXX	(5,085,695)		(6,655,324)			2,184,475	XXX	XXX
1479999999. Subtotal - Forwards													(5,085,695)	XXX	(5,085,695)		(6,655,324)			2,184,475	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										(966,735)	2,996,688	(976,111)	(6,706,593)	XXX	(6,706,593)	(2,905,380)	(6,655,324)	(1,242,469)		2,184,475	XXX	XXX
1719999999. Subtotal - Replication											111,360		93,644	XXX	131,360			(17,716)			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										(966,735)	3,108,048	(976,111)	(6,612,949)	XXX	(6,575,233)	(2,905,380)	(6,655,324)	(1,260,185)		2,184,475	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.
0003	Equity options provide an offset to decreases in equity markets.

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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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
0219999999. Subtotal - Purchased Options - Hedging Other																	XXX							XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0449999999. Total Purchased Options - Put Options																	XXX							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																	XXX							XXX
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
0709999999. Subtotal - Written Options - Hedging Other																	XXX							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																	XXX							XXX
0939999999. Total Written Options - Put Options																	XXX							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																	XXX							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
SINGLE NAME CDS ON DB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	11/20/2018	12/20/2023	03/09/2023	SALE		7,000,000	credit event/(1.0000)	289,653		(32,383)	(13,222)	44,343		53,759		(10,927)	(76,726)			0001
SINGLE NAME CDS ON DB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/03/2018	12/20/2023	03/09/2023	SALE		5,000,000	credit event/(1.0000)	280,445		(23,131)	(9,444)	43,240		52,816		(10,656)	(66,371)			0001
SINGLE NAME CDS ON GIS	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2019	12/20/2024	03/09/2023	SALE		1,000,000	credit event/(1.0000)	(31,964)		(15,418)	(1,889)	(11,428)		2,523		1,232	(3,989)			0001
SINGLE NAME CDS ON MDLZ	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2019	12/20/2024	03/09/2023	SALE		1,000,000	credit event/(1.0000)	(29,518)		(15,244)	(1,889)	(10,554)		2,332		1,138	(4,690)			0001
SINGLE NAME CDS ON DD	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/29/2020	06/20/2025	03/09/2023	SALE		1,000,000	credit event/(1.0000)	(32,585)		(17,749)	(1,889)	(14,927)		727		1,256	(2,822)			0001
SINGLE NAME CDS ON DGX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2020	12/20/2025	03/09/2023	SALE		1,000,000	credit event/(1.0000)	(35,103)		(20,842)	(1,889)	(19,611)		(4)		1,353	(1,231)			0001
SINGLE NAME CDS ON TSN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/30/2021	06/20/2026	03/09/2023	SALE		1,000,000	credit event/(1.0000)	(26,972)		(17,851)	(1,889)	(16,930)		(620)		990	(921)			0001
SINGLE NAME CDS ON NEM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/30/2021	06/20/2026	03/09/2023	SALE		1,000,000	credit event/(1.0000)	(31,160)		(18,773)	(1,889)	(19,558)		(2,021)		1,144	785			0001
SINGLE NAME CDS ON CS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/15/2022	06/20/2024	03/14/2023	SALE		20,000,000	credit event/(1.0000)	218,863		1,625,687	(40,556)	157,070		(755,195)		(25,546)	1,468,617			0001
SINGLE NAME CDS ON XL	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	09/30/2022	12/20/2023	03/09/2023	SALE		1,000,000	credit event/(1.0000)	(10,935)		(7,419)	(1,889)	(7,006)		243		1,727	(412)			0001
SINGLE NAME CDS ON RTN	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	09/30/2022	12/20/2023	03/09/2023	SALE		1,000,000	credit event/(1.0000)	(10,935)		(7,652)	(1,889)	(7,006)		367		1,727	(646)			0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	11/03/2022	12/20/2027	01/31/2023	SALE		25,000,000	credit event/(5.0000)	407,225		(656,875)	(107,639)	388,033		545,129		(6,618)	(1,044,908)			0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	11/03/2022	12/20/2027	01/31/2023	SALE		25,000,000	credit event/(5.0000)	426,250		(656,875)	(107,639)	406,161		563,566		(6,927)	(1,063,036)			0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	11/03/2022	12/20/2027	01/31/2023	SALE		50,000,000	credit event/(5.0000)	852,500		(1,347,500)	(215,278)	812,323		1,127,132		(13,854)	(2,159,823)			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 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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	11/04/2022	12/20/2027	01/31/2023	SALE		25,000,000	credit event/(5.0000)	391,250		(670,000)	(107,639)	373,417		530,264		(6,369)	(1,043,417)			0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	11/04/2022	12/20/2027	01/31/2023	SALE		25,000,000	credit event/(5.0000)	325,000		(670,000)	(107,639)	310,187		465,955		(5,290)	(980,187)			0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	11/04/2022	12/20/2027	01/31/2023	SALE		50,000,000	credit event/(5.0000)	650,000		(1,358,750)	(215,278)	620,375		931,911		(10,581)	(1,979,125)			0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	12/16/2022	12/20/2027	02/02/2023	SALE		50,000,000	credit event/(5.0000)	(296,300)		(1,920,000)	(229,167)	(289,061)		6,630		5,265	(1,630,939)			0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	12/16/2022	12/20/2027	02/02/2023	SALE		50,000,000	credit event/(5.0000)	(227,500)		(1,910,000)	(229,167)	(221,942)		74,971		4,042	(1,688,058)			0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	12/16/2022	12/20/2027	02/02/2023	SALE		100,000,000	credit event/(5.0000)	(400,000)		(3,775,000)	(458,333)	(390,228)		204,576		7,107	(3,384,772)			0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/27/2022	12/20/2027	03/15/2023	SALE		35,000,000	credit event/(5.0000)	1,785,000		360,500	(359,722)	1,625,659		1,907,462		(71,134)	(1,265,159)			0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	11/02/2022	12/20/2027	03/15/2023	SALE		50,000,000	credit event/(5.0000)	239,500		515,000	(513,889)	222,254		532,935		(9,725)	292,746			0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	03/17/2023	12/20/2027	03/24/2023	SALE		50,000,000	credit event/(5.0000)		492,500	722,639	(62,500)	490,484				(2,016)	232,155			0001
CDS INDEX ON CDX.NA.HY.40.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	07/25/2023	06/20/2028	07/27/2023	SALE		100,000,000	credit event/(5.0000)		(4,120,000)	(3,565,000)	(1,027,778)	(4,115,329)				4,671	550,329			0001
CDS INDEX ON CDX.NA.HY.40.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	07/25/2023	06/20/2028	07/27/2023	SALE		50,000,000	credit event/(5.0000)		(2,043,750)	(1,835,000)	(513,889)	(2,041,433)				2,317	206,433			0001
CDS INDEX ON CDX.NA.HY.40.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	07/25/2023	06/20/2028	07/27/2023	SALE		50,000,000	credit event/(5.0000)		(2,043,750)	(1,825,000)	(513,889)	(2,041,433)				2,317	216,433			0001
CDS INDEX ON CDX.NA.HY.40.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	07/25/2023	06/20/2028	07/28/2023	SALE		50,000,000	credit event/(5.0000)		(2,085,550)	(1,741,111)	(534,722)	(2,079,639)				5,911	338,527			0001
CDS INDEX ON CDX.NA.HY.40.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	06/20/2023	06/20/2028	09/27/2023	SALE		25,000,000	credit event/(5.0000)		(577,550)	(438,250)	(343,750)	(546,409)				31,141	108,159			0001
CDS INDEX ON CDX.NA.HY.40.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	06/20/2023	06/20/2028	09/27/2023	SALE		25,000,000	credit event/(5.0000)		(577,550)	(406,250)	(343,750)	(546,409)				31,141	140,159			0001
CDS INDEX ON CDX.NA.HY.40.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	08/24/2023	06/20/2028	09/27/2023	SALE		100,000,000	credit event/(5.0000)		(4,008,334)	(1,753,000)	(2,305,556)	(3,932,094)				76,239	2,179,094			0001
CDS INDEX ON CDX.NA.HY.40.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	08/24/2023	06/20/2028	09/27/2023	SALE		100,000,000	credit event/(5.0000)		(3,895,834)	(1,753,000)	(2,305,556)	(3,821,734)				74,099	2,068,734			0001
CDS INDEX ON CDX.NA.HY.40.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	08/24/2023	06/20/2028	09/27/2023	SALE		50,000,000	credit event/(5.0000)		(1,994,166)	(876,500)	(1,152,777)	(1,956,237)				37,929	1,079,737			0001
CDS INDEX ON CDX.NA.HY.40.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	08/25/2023	06/20/2028	09/27/2023	SALE		50,000,000	credit event/(5.0000)		(1,960,556)	(812,500)	(1,159,722)	(1,926,597)				33,959	1,114,097			0001
CDS INDEX ON CDX.NA.HY.40.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	08/25/2023	06/20/2028	09/27/2023	SALE		100,000,000	credit event/(5.0000)		(4,081,112)	(1,625,000)	(2,319,445)	(4,010,423)				70,689	2,385,423			0001
CDS INDEX ON CDX.NA.HY.40.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	08/25/2023	06/20/2028	09/27/2023	SALE		100,000,000	credit event/(5.0000)		(4,041,112)	(1,625,000)	(2,319,445)	(3,971,115)				69,996	2,346,115			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/27/2023	12/20/2028	10/10/2023	SALE		10,000,000	credit event/(5.0000)		(235,334)	(63,000)	(151,389)	(233,708)				1,626	170,708			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/27/2023	12/20/2028	10/10/2023	SALE		5,000,000	credit event/(5.0000)		(117,667)	(29,500)	(75,695)	(116,854)				813	87,354			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/27/2023	12/20/2028	10/10/2023	SALE		10,000,000	credit event/(5.0000)		(235,334)	(66,000)	(151,389)	(233,708)				1,626	167,708			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/27/2023	12/20/2028	10/10/2023	SALE		100,000,000	credit event/(5.0000)		(1,253,334)	(630,000)	(413,889)	(1,244,676)				8,657	614,676			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/27/2023	12/20/2028	10/10/2023	SALE		50,000,000	credit event/(5.0000)		(626,667)	(295,000)	(206,945)	(622,338)				4,329	327,338			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/27/2023	12/20/2028	10/10/2023	SALE		100,000,000	credit event/(5.0000)		(1,253,334)	(660,000)	(413,889)	(1,244,676)				8,657	584,676			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/27/2023	12/20/2028	10/12/2023	SALE		10,000,000	credit event/(5.0000)		(220,634)	(63,000)	(155,000)	(218,875)				1,759	155,875			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/27/2023	12/20/2028	10/12/2023	SALE		10,000,000	credit event/(5.0000)		(220,634)	(45,500)	(155,000)	(218,875)				1,759	173,375			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/27/2023	12/20/2028	10/12/2023	SALE		100,000,000	credit event/(5.0000)		(1,106,334)	(455,000)	(450,000)	(1,097,516)				8,818	642,516			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 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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/27/2023	12/20/2028	10/12/2023	SALE		100,000,000	credit event/(5.0000)		(1,106,334)	(630,000)	(450,000)	(1,097,516)				8,818	467,516			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/27/2023	12/20/2028	10/13/2023	SALE		5,000,000	credit event/(5.0000)		(110,317)	(9,611)	(77,500)	(109,262)				1,055	99,651			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/27/2023	12/20/2028	10/13/2023	SALE		50,000,000	credit event/(5.0000)		(553,167)	(96,111)	(225,000)	(547,876)				5,291	451,765			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	10/23/2023	12/20/2028	11/03/2023	SALE		50,000,000	credit event/(5.0000)		12,778	(659,861)	(562,500)	12,695				(83)	(672,556)			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	10/23/2023	12/20/2028	11/03/2023	SALE		50,000,000	credit event/(5.0000)		35,278	(659,861)	(572,917)	35,050				(228)	(694,911)			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	10/23/2023	12/20/2028	11/08/2023	SALE		50,000,000	credit event/(5.0000)		77,778	(652,500)	(600,660)	77,149				(629)	(729,649)			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	10/23/2023	12/20/2028	11/08/2023	SALE		50,000,000	credit event/(5.0000)		35,278	(652,500)	(572,917)	34,993				(285)	(687,493)			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	10/23/2023	12/20/2028	11/13/2023	SALE		500,000	credit event/(5.0000)		(922)	491,875	(6,180)	(913)				9	492,788			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	10/23/2023	12/20/2028	11/13/2023	SALE		49,500,000	credit event/(5.0000)		(91,300)	(1,168,200)	(611,806)	(90,316)				984	(1,077,884)			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	10/23/2023	12/20/2028	11/13/2023	SALE		500,000	credit event/(5.0000)		(1,172)	491,875	(6,249)	(1,160)				12	493,035			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	10/23/2023	12/20/2028	11/13/2023	SALE		500,000	credit event/(5.0000)		(1,122)	491,875	(6,180)	(1,111)				11	492,986			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	10/23/2023	12/20/2028	11/13/2023	SALE		49,500,000	credit event/(5.0000)		(111,100)	(1,265,963)	(611,806)	(109,903)				1,197	(1,156,060)			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	10/23/2023	12/20/2028	11/13/2023	SALE		500,000	credit event/(5.0000)		(1,772)	491,875	(6,317)	(1,754)				18	493,629			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	10/23/2023	12/20/2028	11/13/2023	SALE		500,000	credit event/(5.0000)		(1,472)	491,875	(6,317)	(1,457)				15	493,332			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	10/23/2023	12/20/2028	11/13/2023	SALE		500,000	credit event/(5.0000)		778	491,875	(6,007)	770				(8)	491,105			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	10/23/2023	12/20/2028	11/13/2023	SALE		49,500,000	credit event/(5.0000)		77,000	(1,168,200)	(594,653)	76,170				(830)	(1,244,370)			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	10/23/2023	12/20/2028	11/14/2023	SALE		49,500,000	credit event/(5.0000)		(116,050)	(1,584,000)	(618,612)	(114,737)				1,313	(1,469,263)			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	10/23/2023	12/20/2028	11/15/2023	SALE		49,500,000	credit event/(5.0000)		(175,450)	(1,584,000)	(625,419)	(173,370)				2,080	(1,410,630)			0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	10/23/2023	12/20/2028	11/15/2023	SALE		49,500,000	credit event/(5.0000)		(145,750)	(1,584,000)	(625,419)	(144,022)				1,728	(1,439,978)			0001
SINGLE NAME CDS ON LUMN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/17/2021	12/20/2026	12/07/2023	SALE		2,000,000	credit event/(1.0000)	211,087		1,150,000	(18,944)	128,059		(273,597)		(39,520)	1,021,940			0001
SINGLE NAME CDS ON TDG	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/01/2019	12/20/2023	12/20/2023	MATURITY		2,500,000	credit event/(5.0000)	(234,885)			(122,917)			49,847		46,683				0001
1129999999. Subtotal - Swaps - Hedging Other - Credit Default												4,708,916	(38,383,069)	(38,093,803)	(26,734,017)	(33,763,292)	XXX	6,021,710		353,421	(4,330,511)			XXX
1169999999. Subtotal - Swaps - Hedging Other												4,708,916	(38,383,069)	(38,093,803)	(26,734,017)	(33,763,292)	XXX	6,021,710		353,421	(4,330,511)			XXX
1229999999. Subtotal - Swaps - Replication																	XXX							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												4,708,916	(38,383,069)	(38,093,803)	(26,734,017)	(33,763,292)	XXX	6,021,710		353,421	(4,330,511)			XXX
1379999999. Total Swaps - Foreign Exchange																	XXX							XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps												4,708,916	(38,383,069)	(38,093,803)	(26,734,017)	(33,763,292)	XXX	6,021,710		353,421	(4,330,511)			XXX
FX FORWARD (0.7058 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/26/2018	03/24/2023	03/24/2023	MATURITY		17,924,212	(0.70581 EUR) / 1 USD			4,269,905					(4,299,424)		4,269,905			0002
FX FORWARD (0.734 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/08/2018	03/24/2023	03/24/2023	MATURITY		2,524,387	(0.73403 EUR) / 1 USD			524,463					(529,891)		524,463			0002
FX FORWARD (0.746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/25/2018	03/24/2023	03/24/2023	MATURITY		9,524,735	(0.74595 EUR) / 1 USD			1,856,379					(1,878,886)		1,856,379			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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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 (0.7466 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/30/2018	03/24/2023	03/24/2023	MATURITY		3,999,572	(0.74657 EUR) / 1 USD			776,812					(786,308)		776,812			0002
FX FORWARD (0.7801 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2019	03/24/2023	03/24/2023	MATURITY		1,307,990	(0.78008 EUR) / 1 USD			206,739					(210,626)		206,739			0002
FX FORWARD 0.8081 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	03/24/2023	03/24/2023	MATURITY		480,490	0.80813 EUR / (1 USD)			(61,401)					63,070		(61,401)			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	01/31/2023	MATURITY		20,104,672	(0.77096 GBP) / 1 USD			1,022,629					(1,440,359)		1,022,629			0002
FX FORWARD 0.8314 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	03/24/2023	03/24/2023	MATURITY		582,126	0.83143 EUR / (1 USD)			(59,750)					62,013		(59,750)			0002
FX FORWARD 0.8341 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/18/2019	03/24/2023	03/24/2023	MATURITY		4,031,944	0.83408 EUR / (1 USD)			(402,291)					418,159		(402,291)			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	01/31/2023	MATURITY		2,045,367	0.75781 GBP / (1 USD)			(137,163)					178,792		(137,163)			0002
FX FORWARD 0.865 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	03/24/2023	03/24/2023	MATURITY		2,527,235	0.86497 EUR / (1 USD)			(167,907)					179,245		(167,907)			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	03/24/2023	MATURITY		1,512,102	(0.86369 EUR) / 1 USD			102,550					(109,299)		102,550			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	01/31/2023	MATURITY		9,555,252	0.80301 GBP / (1 USD)			(109,025)					317,453		(109,025)			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	01/31/2023	MATURITY		5,682,849	0.73642 GBP / (1 USD)			(530,697)					642,435		(530,697)			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	03/24/2023	MATURITY		972,044	(0.80551 EUR) / 1 USD			126,960					(130,290)		126,960			0002
FX FORWARD (0.8168 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/04/2021	03/24/2023	03/24/2023	MATURITY		2,085,043	(0.81676 EUR) / 1 USD			247,012					(254,573)		247,012			0002
FX FORWARD (0.7173 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/28/2021	01/31/2023	01/31/2023	MATURITY		500,490	(0.71729 GBP) / 1 USD			58,525					(68,056)		58,525			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	03/24/2023	MATURITY		551,460	(0.83777 EUR) / 1 USD			52,828					(55,035)		52,828			0002
FX FORWARD (0.8711 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/23/2021	03/24/2023	03/24/2023	MATURITY		2,178,962	(0.87105 EUR) / 1 USD			130,469					(140,482)		130,469			0002
FX FORWARD (1.3672 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/13/2022	01/17/2023	01/17/2023	MATURITY		10,057,205	(1.36717 AUD) / 1 USD			508,105					(726,051)		508,105			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	03/31/2023	MATURITY		6,586,383	(1.25149 CAD) / 1 USD			514,428					(492,504)		514,428			0002
FX FORWARD (0.7593 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/30/2022	01/31/2023	01/31/2023	MATURITY		5,555,225	(0.75928 GBP) / 1 USD			362,447					(475,777)		362,447			0002
FX FORWARD (0.9164 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	05/26/2022	03/24/2023	03/24/2023	MATURITY		2,445,561	(0.91635 EUR) / 1 USD			26,872					(40,086)		26,872			0002
FX FORWARD 1.2862 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	06/27/2022	03/31/2023	03/31/2023	MATURITY		380,975	1.28617 CAD / (1 USD)			(20,023)					18,845		(20,023)			0002
FX FORWARD (6.7307 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/27/2022	01/31/2023	01/31/2023	MATURITY		26,672,934	(6.73070 CNH) / 1 USD			103,032					(669,486)		103,032			0002
FX FORWARD (1.2996 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	08/29/2022	03/31/2023	03/31/2023	MATURITY		443,203	(1.29962 CAD) / 1 USD			18,900					(17,571)		18,900			0002
FX FORWARD (11.0911 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	03/31/2023	03/31/2023	MATURITY		193,939	(11.09112 SEK) / 1 USD			(12,751)					13,383		(12,751)			0002
FX FORWARD 1.0096 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	09/23/2022	03/24/2023	03/24/2023	MATURITY		1,287,687	1.00956 EUR / (1 USD)			115,390					(106,292)		115,390			0002
FX FORWARD (1.0093 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	09/23/2022	03/31/2023	03/31/2023	MATURITY		3,364,787	(1.00927 EUR) / 1 USD			(312,368)					278,183		(312,368)			0002
FX FORWARD (1.028 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/28/2022	03/31/2023	03/31/2023	MATURITY		71,746,685	(1.02804 EUR) / 1 USD			(8,118,281)					7,359,982		(8,118,281)			0002
FX FORWARD (11.2335 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/28/2022	03/31/2023	03/31/2023	MATURITY		1,906,730	(11.23352 SEK) / 1 USD			(151,454)					157,457		(151,454)			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	01/31/2023	MATURITY		1,207,847	(10.83166 SEK) / 1 USD			(41,747)					49,673		(41,747)			0002
FX FORWARD (0.9921 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	10/27/2022	01/31/2023	01/31/2023	MATURITY		1,438,400	(0.99207 EUR) / 1 USD			(111,393)					87,215		(111,393)			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	01/31/2023	MATURITY		1,832,802	(0.86043 GBP) / 1 USD			(108,642)					65,265		(108,642)			0002
FX FORWARD (10.9413 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	11/02/2022	01/31/2023	01/31/2023	MATURITY		106,386	(10.94126 SEK) / 1 USD			(4,791)					5,491		(4,791)			0002
FX FORWARD (1.0034 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	11/02/2022	01/31/2023	01/31/2023	MATURITY		116,606	(1.00338 EUR) / 1 USD			(10,462)					8,474		(10,462)			0002
FX FORWARD (0.8673 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	11/02/2022	01/31/2023	01/31/2023	MATURITY		215,621	(0.86726 GBP) / 1 USD			(14,595)					9,444		(14,595)			0002
FX FORWARD 0.8618 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	11/08/2022	01/31/2023	01/31/2023	MATURITY		403,817	0.86177 GBP / (1 USD)			24,606					(15,031)		24,606			0002
FX FORWARD (0.9865 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	11/08/2022	01/31/2023	01/31/2023	MATURITY		980,188	(0.98654 EUR) / 1 USD			(70,022)					53,660		(70,022)			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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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 10.3255 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/07/2022	01/31/2023	01/31/2023	MATURITY		383,418	10.32553 SEK / (1 USD)			(5,283)					2,811		(5,283)			0002
FX FORWARD (0.9483 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/07/2022	01/31/2023	01/31/2023	MATURITY		551,528	(0.94827 EUR) / 1 USD			(16,476)					7,715		(16,476)			0002
FX FORWARD 1.3671 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/16/2022	03/31/2023	03/31/2023	MATURITY		566,183	1.36705 CAD / (1 USD)			3,975					(5,413)		3,975			0002
FX FORWARD (0.9354 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/19/2022	03/31/2023	03/31/2023	MATURITY		859,567	(0.93535 EUR) / 1 USD			(10,997)					3,651		(10,997)			0002
FX FORWARD (0.9284 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/09/2023	01/31/2023	01/31/2023	MATURITY		238,046	(0.92839 EUR) / 1 USD			(1,971)							(1,971)			0002
FX FORWARD (0.8189 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/09/2023	01/31/2023	01/31/2023	MATURITY		125,776	(0.81891 GBP) / 1 USD			(1,027)							(1,027)			0002
FX FORWARD (10.3518 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/09/2023	01/31/2023	01/31/2023	MATURITY		265,943	(10.35184 SEK) / 1 USD			2,996							2,996			0002
FX FORWARD 6.7453 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	01/18/2023	01/31/2023	01/31/2023	MATURITY		14,635,465	6.74532 CNH / (1 USD)			(24,851)							(24,851)			0002
FX FORWARD 6.759 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/18/2023	01/31/2023	01/31/2023	MATURITY		11,955,450	6.75896 CNH / (1 USD)			3,838							3,838			0002
FX FORWARD 0.8093 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/23/2023	01/31/2023	01/31/2023	MATURITY		793,319	0.80925 GBP / (1 USD)			(2,953)							(2,953)			0002
FX FORWARD 10.2466 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/23/2023	01/31/2023	01/31/2023	MATURITY		476,549	10.24657 SEK / (1 USD)			(10,160)							(10,160)			0002
FX FORWARD 0.9205 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	01/23/2023	01/31/2023	01/31/2023	MATURITY		1,491,602	0.92048 EUR / (1 USD)			(455)							(455)			0002
FX FORWARD 10.2735 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/26/2023	01/31/2023	01/31/2023	MATURITY		794,079	10.27353 SEK / (1 USD)			(14,885)							(14,885)			0002
FX FORWARD 0.8083 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	01/26/2023	01/31/2023	01/31/2023	MATURITY		8,250,771	0.80828 GBP / (1 USD)			(40,569)							(40,569)			0002
FX FORWARD 0.9184 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	01/26/2023	01/31/2023	01/31/2023	MATURITY		2,049,126	0.91844 EUR / (1 USD)			(5,180)							(5,180)			0002
FX FORWARD 0.8083 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	01/26/2023	01/31/2023	01/31/2023	MATURITY		1,085,009	0.80828 GBP / (1 USD)			(5,335)							(5,335)			0002
FX FORWARD (0.9266 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/27/2023	03/31/2023	03/31/2023	MATURITY		959,373	(0.92664 EUR) / 1 USD			(3,228)							(3,228)			0002
FX FORWARD (0.9136 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	01/26/2023	04/26/2023	04/26/2023	MATURITY		2,060,047	(0.91357 EUR) / 1 USD			(13,183)							(13,183)			0002
FX FORWARD (0.8068 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	01/26/2023	04/26/2023	04/26/2023	MATURITY		1,086,981	(0.80682 GBP) / 1 USD			(3,919)							(3,919)			0002
FX FORWARD (10.227 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/26/2023	04/26/2023	04/26/2023	MATURITY		797,692	(10.22700 SEK) / 1 USD			3,169							3,169			0002
FX FORWARD (0.8316 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	02/07/2023	04/26/2023	04/26/2023	MATURITY		131,074	(0.83158 GBP) / 1 USD			(4,511)							(4,511)			0002
FX FORWARD (0.9348 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	02/21/2023	04/26/2023	04/26/2023	MATURITY		1,461,249	(0.93481 EUR) / 1 USD			(43,550)							(43,550)			0002
FX FORWARD 10.3119 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	02/21/2023	04/26/2023	04/26/2023	MATURITY		49,845	10.31193 SEK / (1 USD)			214							214			0002
FX FORWARD 10.4297 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/06/2023	04/26/2023	04/26/2023	MATURITY		428,008	10.42970 SEK / (1 USD)			6,749							6,749			0002
FX FORWARD 0.8302 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/06/2023	04/26/2023	04/26/2023	MATURITY		286,661	0.83024 GBP / (1 USD)			9,388							9,388			0002
FX FORWARD 0.9335 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/06/2023	04/26/2023	04/26/2023	MATURITY		417,761	0.93354 EUR / (1 USD)			11,867							11,867			0002
FX FORWARD 10.3739 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/27/2023	04/26/2023	04/26/2023	MATURITY		47,137	10.37394 SEK / (1 USD)			487							487			0002
FX FORWARD 0.9252 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/27/2023	04/26/2023	04/26/2023	MATURITY		266,960	0.92523 EUR / (1 USD)			5,137							5,137			0002
FX FORWARD 0.8141 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/27/2023	04/26/2023	04/26/2023	MATURITY		68,784	0.81414 GBP / (1 USD)			874							874			0002
FX FORWARD (10.3212 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/12/2023	04/26/2023	04/26/2023	MATURITY		19,571	(10.32123 SEK) / 1 USD			(102)							(102)			0002
FX FORWARD (0.8004 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/12/2023	04/26/2023	04/26/2023	MATURITY		59,972	(0.80036 GBP) / 1 USD			265							265			0002
FX FORWARD (0.9087 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/12/2023	04/26/2023	04/26/2023	MATURITY		168,368	(0.90872 EUR) / 1 USD			(178)							(178)			0002
FX FORWARD 0.8022 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/19/2023	04/26/2023	04/26/2023	MATURITY		326,609	0.80218 GBP / (1 USD)			(708)							(708)			0002
FX FORWARD 0.9113 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/19/2023	04/26/2023	04/26/2023	MATURITY		524,502	0.91134 EUR / (1 USD)			2,068							2,068			0002
FX FORWARD 10.3055 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/19/2023	04/26/2023	04/26/2023	MATURITY		98,200	10.30547 SEK / (1 USD)			360							360			0002
FX FORWARD (0.9477 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	11/28/2022	05/26/2023	05/26/2023	MATURITY		18,771,983	(0.94765 EUR) / 1 USD			(390,592)					383,537		(390,592)			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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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 (0.8265 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/28/2022	05/26/2023	05/26/2023	MATURITY		27,803,754	(0.82650 GBP) / 1 USD			(611,495)					(70,578)		(611,495)			0002
FX FORWARD (0.9026 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/13/2023	05/26/2023	05/26/2023	MATURITY		1,559,859	(0.90264 EUR) / 1 USD			43,175							43,175			0002
FX FORWARD (0.7978 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/13/2023	05/26/2023	05/26/2023	MATURITY		718,187	(0.79784 GBP) / 1 USD			9,656							9,656			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	05/31/2023	MATURITY		9,976,031	(0.91381 EUR) / 1 USD			257,169					(149,807)		257,169			0002
FX FORWARD (0.792 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/26/2022	05/31/2023	05/31/2023	MATURITY		2,105,080	(0.79199 GBP) / 1 USD			38,749					(91,044)		38,749			0002
FX FORWARD (1.0059 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	05/31/2023	05/31/2023	MATURITY		491,125	(1.00585 EUR) / 1 USD			(35,528)					40,341		(35,528)			0002
FX FORWARD 0.901 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	05/31/2023	05/31/2023	MATURITY		518,301	0.90102 GBP / (1 USD)			60,499					(44,401)		60,499			0002
FX FORWARD 0.907 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/12/2023	05/31/2023	05/31/2023	MATURITY		1,906,350	0.90696 EUR / (1 USD)			(63,063)							(63,063)			0002
FX FORWARD 0.8 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/12/2023	05/31/2023	05/31/2023	MATURITY		307,494	0.80001 GBP / (1 USD)			(2,602)							(2,602)			0002
FX FORWARD 0.9326 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2023	05/31/2023	05/31/2023	MATURITY		8,451,079	0.93257 EUR / (1 USD)			(48,850)							(48,850)			0002
FX FORWARD 0.81 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2023	05/31/2023	05/31/2023	MATURITY		1,178,058	0.80997 GBP / (1 USD)			4,580							4,580			0002
FX FORWARD (0.805 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2022	06/28/2023	06/28/2023	MATURITY		19,470,160	(0.80497 GBP) / 1 USD			(458,843)					(531,238)		(458,843)			0002
FX FORWARD (0.9216 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/22/2023	06/28/2023	06/28/2023	MATURITY		28,523,421	(0.92160 EUR) / 1 USD			(132,301)							(132,301)			0002
FX FORWARD 0.9106 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2023	06/28/2023	06/28/2023	MATURITY		12,190,119	0.91057 EUR / (1 USD)			(90,009)							(90,009)			0002
FX FORWARD (0.8027 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/20/2023	06/28/2023	06/28/2023	MATURITY		1,021,530	(0.80271 GBP) / 1 USD			(21,141)							(21,141)			0002
FX FORWARD (0.7838 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	06/22/2023	06/28/2023	06/28/2023	MATURITY		1,467,303	(0.78375 GBP) / 1 USD			5,021							5,021			0002
FX FORWARD (10.2215 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/24/2023	07/26/2023	07/26/2023	MATURITY		184,025	(10.22145 SEK) / 1 USD			3,154							3,154			0002
FX FORWARD (0.8026 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/24/2023	07/26/2023	07/26/2023	MATURITY		595,593	(0.80256 GBP) / 1 USD			(17,269)							(17,269)			0002
FX FORWARD (0.9033 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/24/2023	07/26/2023	07/26/2023	MATURITY		2,530,734	(0.90329 EUR) / 1 USD			(3,434)							(3,434)			0002
FX FORWARD 10.5221 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	05/22/2023	07/26/2023	07/26/2023	MATURITY		38,776	10.52209 SEK / (1 USD)			456							456			0002
FX FORWARD (10.7905 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/12/2023	07/26/2023	07/26/2023	MATURITY		16,125	(10.79053 SEK) / 1 USD			(606)							(606)			0002
FX FORWARD 0.9121 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	07/10/2023	07/26/2023	07/26/2023	MATURITY		397,974	0.91211 EUR / (1 USD)			4,433							4,433			0002
FX FORWARD 10.842 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	07/10/2023	07/26/2023	07/26/2023	MATURITY		8,670	10.84203 SEK / (1 USD)			369							369			0002
FX FORWARD 0.7831 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	07/10/2023	07/26/2023	07/26/2023	MATURITY		155,795	0.78308 GBP / (1 USD)			626							626			0002
FX FORWARD (0.9676 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/12/2022	07/31/2023	07/31/2023	MATURITY		12,826,467	(0.96760 EUR) / 1 USD			(830,597)					572,826		(830,597)			0002
FX FORWARD (0.9604 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	07/27/2022	07/31/2023	07/31/2023	MATURITY		43,468,707	(0.96036 EUR) / 1 USD			(2,468,591)					1,610,897		(2,468,591)			0002
FX FORWARD 0.9777 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2022	07/31/2023	07/31/2023	MATURITY		575,831	0.97771 EUR / (1 USD)			43,695					(31,828)		43,695			0002
FX FORWARD (1.0024 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/23/2022	07/31/2023	07/31/2023	MATURITY		862,937	(1.00239 EUR) / 1 USD			(88,909)					70,051		(88,909)			0002
FX FORWARD 0.93 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/21/2023	07/31/2023	07/31/2023	MATURITY		34,922,258	0.93000 EUR / (1 USD)			816,533							816,533			0002
FX FORWARD (10.3275 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/29/2023	09/28/2023	09/28/2023	MATURITY		2,282,276	(10.32754 SEK) / 1 USD			138,118							138,118			0002
FX FORWARD 10.2525 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/12/2023	09/28/2023	09/28/2023	MATURITY		113,240	10.25254 SEK / (1 USD)			(7,626)							(7,626)			0002
FX FORWARD 11.2117 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/21/2023	09/28/2023	09/28/2023	MATURITY		200,683	11.21171 SEK / (1 USD)			3,996							3,996			0002
FX FORWARD (0.9431 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/28/2022	09/29/2023	09/29/2023	MATURITY		28,341,692	(0.94306 GBP) / 1 USD			(4,110,376)					3,823,499		(4,110,376)			0002
FX FORWARD (0.8262 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	02/23/2023	09/29/2023	09/29/2023	MATURITY		1,164,336	(0.82622 GBP) / 1 USD			(3,686)							(3,686)			0002
FX FORWARD (0.8032 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/18/2023	09/29/2023	09/29/2023	MATURITY		2,675,687	(0.80315 GBP) / 1 USD			66,457							66,457			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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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 0.7847 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/22/2023	09/29/2023	09/29/2023	MATURITY		6,841,678	0.78474 GBP / (1 USD)			(322,853)							(322,853)			0002
FX FORWARD (0.793 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	08/25/2023	09/29/2023	09/29/2023	MATURITY		2,481,756	(0.79298 GBP) / 1 USD			92,289							92,289			0002
FX FORWARD (0.7552 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023	10/13/2023	MATURITY		13,902,695	(0.75524 EUR) / 1 USD			2,874,025					(2,415,398)		2,874,025			0002
FX FORWARD (0.7076 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023	10/13/2023	MATURITY		4,429,131	(0.70762 GBP) / 1 USD			624,906					(614,749)		624,906			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	10/13/2023	MATURITY		394,840	(0.80060 EUR) / 1 USD			62,814					(49,929)		62,814			0002
FX FORWARD 0.7319 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	10/13/2023	10/13/2023	MATURITY		592,815	0.73188 GBP / (1 USD)			(66,184)					65,568		(66,184)			0002
FX FORWARD 0.8216 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	10/13/2023	10/13/2023	MATURITY		86,419	0.82157 EUR / (1 USD)			(11,844)					9,039		(11,844)			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	10/13/2023	MATURITY		236,710	(0.78999 GBP) / 1 USD			9,729					(10,195)		9,729			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	10/13/2023	MATURITY		235,843	0.79289 GBP / (1 USD)			(8,863)					9,362		(8,863)			0002
FX FORWARD 0.8577 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	10/13/2023	10/13/2023	MATURITY		1,393,251	0.85770 EUR / (1 USD)			(138,083)					93,239		(138,083)			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	10/13/2023	MATURITY		1,849,522	(0.85860 EUR) / 1 USD			181,567					(122,051)		181,567			0002
FX FORWARD 0.7812 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/08/2020	10/13/2023	10/13/2023	MATURITY		424,998	0.78118 GBP / (1 USD)			(22,016)					22,659		(22,016)			0002
FX FORWARD 0.8103 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/02/2021	10/13/2023	10/13/2023	MATURITY		6,141,200	0.81026 EUR / (1 USD)			(914,661)					714,718		(914,661)			0002
FX FORWARD 0.7267 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/02/2021	10/13/2023	10/13/2023	MATURITY		1,271,464	0.72672 GBP / (1 USD)			(149,913)					148,254		(149,913)			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	10/13/2023	MATURITY		827,854	0.83106 EUR / (1 USD)			(105,213)					78,395		(105,213)			0002
FX FORWARD 0.7247 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/30/2021	10/13/2023	10/13/2023	MATURITY		182,149	0.72468 GBP / (1 USD)			(21,928)					21,671		(21,928)			0002
FX FORWARD 0.8363 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/17/2021	10/13/2023	10/13/2023	MATURITY		6,545,488	0.83631 EUR / (1 USD)			(795,759)					583,989		(795,759)			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	10/13/2023	MATURITY		1,802,286	0.72811 GBP / (1 USD)			(209,446)					207,224		(209,446)			0002
FX FORWARD (0.7797 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/24/2023	10/26/2023	10/26/2023	MATURITY		32,064	(0.77969 GBP) / 1 USD			1,631							1,631			0002
FX FORWARD (10.3577 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/24/2023	10/26/2023	10/26/2023	MATURITY		18,730	(10.35767 SEK) / 1 USD			1,372							1,372			0002
FX FORWARD (0.7798 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/24/2023	10/26/2023	10/26/2023	MATURITY		456,538	(0.77978 GBP) / 1 USD			23,176							23,176			0002
FX FORWARD (0.8981 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/24/2023	10/26/2023	10/26/2023	MATURITY		2,141,298	(0.89805 EUR) / 1 USD			103,315							103,315			0002
FX FORWARD (10.3559 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	07/24/2023	10/26/2023	10/26/2023	MATURITY		149,963	(10.35590 SEK) / 1 USD			11,006							11,006			0002
FX FORWARD (0.8979 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/24/2023	10/26/2023	10/26/2023	MATURITY		111,371	(0.89790 EUR) / 1 USD			5,392							5,392			0002
FX FORWARD 10.7726 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	08/15/2023	10/26/2023	10/26/2023	MATURITY		162,171	..10.77259 SEK / (1 USD)			(5,855)							(5,855)			0002
FX FORWARD (0.9374 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/28/2022	11/17/2023	11/17/2023	MATURITY		50,847,210	(0.93743 EUR) / 1 USD			(833,697)					900,757		(833,697)			0002
FX FORWARD (0.9374 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/28/2022	11/17/2023	11/17/2023	MATURITY		20,453,665	(0.93743 EUR) / 1 USD			(335,361)					362,336		(335,361)			0002
FX FORWARD 0.9162 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	03/22/2023	11/17/2023	11/17/2023	MATURITY		760,756	0.91619 EUR / (1 USD)			(5,047)							(5,047)			0002
FX FORWARD 0.9037 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	04/19/2023	11/17/2023	11/17/2023	MATURITY		12,073,586	0.90370 EUR / (1 USD)			(243,552)							(243,552)			0002
FX FORWARD (0.903 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	04/20/2023	11/17/2023	11/17/2023	MATURITY		877,118	(0.90295 EUR) / 1 USD			18,407							18,407			0002
FX FORWARD 0.9045 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	06/22/2023	11/17/2023	11/17/2023	MATURITY		1,040,327	0.90452 EUR / (1 USD)			(20,066)							(20,066)			0002
FX FORWARD 0.9422 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/26/2023	11/17/2023	11/17/2023	MATURITY		7,581,405	0.94217 EUR / (1 USD)			163,250							163,250			0002
FX FORWARD (1.4775 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	12/16/2022	12/18/2023	12/18/2023	MATURITY		9,475,239	(1.47753 AUD) / 1 USD			101,959					112,634		101,959			0002
FX FORWARD (0.9095 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/26/2023	12/21/2023	12/21/2023	MATURITY		16,697,601	(0.90954 EUR) / 1 USD			25,647							25,647			0002
FX FORWARD (10.9547 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/26/2023	12/21/2023	12/21/2023	MATURITY		1,840,234	(10.95474 SEK) / 1 USD			(144,353)							(144,353)			0002
FX FORWARD 0.9412 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	09/26/2023	12/21/2023	12/21/2023	MATURITY		686,335	0.94123 EUR / (1 USD)			22,818							22,818			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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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 (0.8273 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2023	12/22/2023	MATURITY		60,408,859	(0.82731 GBP) / 1 USD			(2,911,500)					56,972		(2,911,500)			0002
FX FORWARD (0.8019 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	04/20/2023	12/22/2023	12/22/2023	MATURITY		3,302,323	(0.80185 GBP) / 1 USD			(52,667)							(52,667)			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	12/29/2023	MATURITY		19,142,448	(0.79927 EUR) / 1 USD			2,241,301					(2,364,131)		2,241,301			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	12/29/2023	MATURITY		850,300	(0.83029 EUR) / 1 USD			70,417					(77,706)		70,417			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	12/29/2023	MATURITY		359,155	0.83529 EUR / (1 USD)			(27,760)					30,963		(27,760)			0002
FX FORWARD (0.9225 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/19/2022	12/29/2023	12/29/2023	MATURITY		955,043	(0.92247 EUR) / 1 USD			(18,154)					3,850		(18,154)			0002
FX FORWARD 0.9061 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	01/18/2023	12/29/2023	12/29/2023	MATURITY		498,854	0.90607 EUR / (1 USD)			448							448			0002
FX FORWARD (0.9025 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/22/2023	12/29/2023	12/29/2023	MATURITY		848,733	(0.90252 EUR) / 1 USD			2,571							2,571			0002
FX FORWARD (0.9405 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/26/2023	12/29/2023	12/29/2023	MATURITY		874,040	(0.94046 EUR) / 1 USD			(33,982)							(33,982)			0002
FX FORWARD 0.9464 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	10/18/2023	12/29/2023	12/29/2023	MATURITY		930,910	0.94638 EUR / (1 USD)			42,286							42,286			0002
FX FORWARD (0.9261 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/13/2023	12/29/2023	12/29/2023	MATURITY		952,408	(0.92607 EUR) / 1 USD			(21,893)							(21,893)			0002
FX FORWARD 0.9119 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS .. I7331LVCZKQKX5T7XV54	12/20/2023	12/29/2023	12/29/2023	MATURITY		19,436,649	0.91188 EUR / (1 USD)			142,170							142,170			0002
1439999999. Subtotal - Forwards - Hedging Other														(8,040,833)			XXX		880,702		(8,040,834)			XXX
1479999999. Subtotal - Forwards														(8,040,833)			XXX		880,702		(8,040,834)			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												4,708,916	(38,383,069)	(46,134,637)	(26,734,017)	(33,763,292)	XXX	6,021,710	880,702	353,421	(12,371,344)			XXX
1719999999. Subtotal - Replication																	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												4,708,916	(38,383,069)	(46,134,637)	(26,734,017)	(33,763,292)	XXX	6,021,710	880,702	353,421	(12,371,344)			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 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
ESH4	502	116,986,080	FUTURE S&P500 EMINI MAR 24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/15/2024	CME LCZ7XYGSLJUHFXXNXD88	12/11/2023	4,660.8000	4,820.0000	(307,475)		3,995,920				3,995,920	5,923,600	100/100	50
FAH4	97	25,808,115	FUTURE S&P MID 400 EMINI MAR 24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/15/2024	CME LCZ7XYGSLJUHFXXNXD88	12/11/2023	2,660.6304	2,809.5000	(254,140)		1,444,035				1,444,035	1,464,700	100/100	100
MFSH4	211	22,807,725	FUTURE MSCI EAFE INDEX MAR 24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/15/2024	ICE 5493004R83R1LVX2IL36	12/11/2023	2,161.8697	2,252.4000	12,660		955,095				955,095	794,510	100/100	50
RTYH4	364	34,619,470	FUTURE RUSSELL 2000 EMINI CME MAR 24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/15/2024	CME LCZ7XYGSLJUHFXXNXD88	12/11/2023	1,902.1687	2,047.7000	(575,120)		2,648,670				2,648,670	2,366,000	100/100	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(1,124,075)		9,043,720				9,043,720	10,548,810	XXX	XXX
ESH4	7	1,645,350	FUTURE S&P500 EMINI MAR 24	PENDING - FUTURE S&P500 EMINI MAR 24, effective 12/13/2023, attached to Cash Security - (91282CFY2)		Equity/Index	03/15/2024	CME LCZ7XYGSLJUHFXXNXD88	12/13/2023	4,701.0000	4,820.0000	(4,288)					41,650	41,650	82,600		50
FVH4	1,640	1,640,000	FUTURE US 5YR NOTE MAR 24	PENDING - FUTURE US 5YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security - (9128284R8)		Interest Rate	03/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	106.2607	108.7734	140,938					4,120,878	4,120,878	2,296,000		1,000
FVH4	50	50,000	FUTURE US 5YR NOTE MAR 24	PENDING - FUTURE US 5YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security - (9128284R8)		Interest Rate	03/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	106.2607	108.7734	4,297					125,637	125,637	70,000		1,000
FVH4	13	13,000	FUTURE US 5YR NOTE MAR 24	PENDING - FUTURE US 5YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security - (9128284R8)		Interest Rate	03/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	106.2607	108.7734	1,117					32,665	32,665	18,200		1,000
FVH4	53	53,000	FUTURE US 5YR NOTE MAR 24	PENDING - FUTURE US 5YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security - (9128284R8)		Interest Rate	03/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	106.2607	108.7734	4,555					133,175	133,175	74,200		1,000
FVH4	27	27,000	FUTURE US 5YR NOTE MAR 24	PENDING - FUTURE US 5YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security - (9128284R8)		Interest Rate	03/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	106.2607	108.7734	2,320					67,844	67,844	37,800		1,000
FVH4	55	55,000	FUTURE US 5YR NOTE MAR 24	PENDING - FUTURE US 5YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security - (9128284R8)		Interest Rate	03/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	106.2607	108.7734	4,727					138,200	138,200	77,000		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
FVH4	2,702	2,702,000	FUTURE US 5YR NOTE MAR 24	PENDING - FUTURE US 5YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security - (9128284R8)		Interest Rate	03/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	106.2607	108.7734	232,204					6,789,397	6,789,397	3,782,800		1,000
NQH4	10	3,361,905	FUTURE NASDAQ 100 E-MINI MAR 24	PENDING - FUTURE NASDAQ 100 E-MINI MAR 24, effective 12/14/2023, attached to Cash Security - (912810SE9)		Equity/Index	03/15/2024	CME LCZ7XYGSLJUHFXXNXD88	12/14/2023	16,809.5250	17,023.5000	(13,400)					42,795	42,795	177,000		20
TUH4	25	50,000	FUTURE US 2YR NOTE MAR 24	PENDING - FUTURE US 2YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security - (91282CGP0)		Interest Rate	03/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	101.8242	102.9570	3,125					56,641	56,641	28,750		2,000
TUH4	21	42,000	FUTURE US 2YR NOTE MAR 24	PENDING - FUTURE US 2YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security - (91282CGP0)		Interest Rate	03/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	101.8242	102.9570	2,625					47,579	47,579	24,150		2,000
TUH4	30	60,000	FUTURE US 2YR NOTE MAR 24	PENDING - FUTURE US 2YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security - (91282CGP0)		Interest Rate	03/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	101.8242	102.9570	3,750					67,970	67,970	34,500		2,000
TUH4	9,900	19,800,000	FUTURE US 2YR NOTE MAR 24	PENDING - FUTURE US 2YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security - (91282CGP0)		Interest Rate	03/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	101.8242	102.9570	1,237,500					22,429,950	22,429,950	11,385,000		2,000
TUH4	58	116,000	FUTURE US 2YR NOTE MAR 24	PENDING - FUTURE US 2YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security - (91282CGP0)		Interest Rate	03/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	101.8242	102.9570	7,250					131,408	131,408	66,700		2,000
TUH4	4	8,000	FUTURE US 2YR NOTE MAR 24	PENDING - FUTURE US 2YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security - (91282CGP0)		Interest Rate	03/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	101.8242	102.9570	500					9,063	9,063	4,600		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
TUH4	49	98,000	FUTURE US 2YR NOTE MAR 24	PENDING - FUTURE US 2YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security - (91282CGP0)		Interest Rate	03/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	101.8242	102.9570	6,125					111,017	111,017	56,350		2,000
TUH4	18	36,000	FUTURE US 2YR NOTE MAR 24	PENDING - FUTURE US 2YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security - (91282CGP0)		Interest Rate	03/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/14/2023	102.8594	102.9570	2,250					3,516	3,516	20,700		2,000
TYH4	18	18,000	FUTURE US 10YR NOTE MAR 24	PENDING - FUTURE US 10YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security - (912828YQ7)		Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	109.0149	112.8906						69,762	69,762	38,250		1,000
TYH4	15	15,000	FUTURE US 10YR NOTE MAR 24	PENDING - FUTURE US 10YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security - (912828YQ7)		Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	109.0149	112.8906						58,135	58,135	31,875		1,000
UXYH4	61	61,000	FUTURE US ULTRA 10YR NOTE MAR 24	PENDING - FUTURE US ULTRA 10YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security - (91282CGP0)		Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	112.5626	118.0156	(5,719)					332,633	332,633	183,000		1,000
UXYH4	25	25,000	FUTURE US ULTRA 10YR NOTE MAR 24	PENDING - FUTURE US ULTRA 10YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security - (91282CGP0)		Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2023	113.5469	118.0156	(2,344)					111,719	111,719	75,000		1,000
UXYH4	10	10,000	FUTURE US ULTRA 10YR NOTE MAR 24	PENDING - FUTURE US ULTRA 10YR NOTE MAR 24, effective 11/27/2023, attached to Cash Security - (91282CGP0)		Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/20/2023	117.5469	118.0156	(938)					4,688	4,688	30,000		1,000
WNH4	43	43,000	FUTURE US ULTRA T-BOND MAR 24	PENDING - FUTURE US ULTRA T-BOND MAR 24, effective 11/27/2023, attached to Cash Security - (912828P46)		Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	121.5389	133.5938	(22,844)					518,358	518,358	275,200		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
WNH4	625	625,000	FUTURE US ULTRA T-BOND MAR 24	PENDING - FUTURE US ULTRA T-BOND MAR 24, effective 11/27/2023, attached to Cash Security - (912828P46)		Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	121.5389	133.5938	(332,031)					7,534,274	7,534,274	4,000,000		1,000
WNH4	2	2,000	FUTURE US ULTRA T-BOND MAR 24	PENDING - FUTURE US ULTRA T-BOND MAR 24, effective 11/27/2023, attached to Cash Security - (912828P46)		Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	121.5389	133.5938	(1,063)					24,110	24,110	12,800		1,000
WNH4	18	18,000	FUTURE US ULTRA T-BOND MAR 24	PENDING - FUTURE US ULTRA T-BOND MAR 24, effective 11/27/2023, attached to Cash Security - (912828P46)		Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	121.5389	133.5938	(9,563)					216,987	216,987	115,200		1,000
WNH4	1	1,000	FUTURE US ULTRA T-BOND MAR 24	PENDING - FUTURE US ULTRA T-BOND MAR 24, effective 11/27/2023, attached to Cash Security - (912828P46)		Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	121.5389	133.5938	(531)					12,055	12,055	6,400		1,000
WNH4	11	11,000	FUTURE US ULTRA T-BOND MAR 24	PENDING - FUTURE US ULTRA T-BOND MAR 24, effective 11/27/2023, attached to Cash Security - (912828P46)		Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/13/2023	130.0313	133.5938	(5,844)					39,188	39,188	70,400		1,000
WNH4	4	4,000	FUTURE US ULTRA T-BOND MAR 24	PENDING - FUTURE US ULTRA T-BOND MAR 24, effective 11/27/2023, attached to Cash Security - (912828P46)		Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/21/2023	133.6250	133.5938	(2,125)					(125)	(125)	25,600		1,000
1549999999. Subtotal - Long Futures - Replication												1,252,596					43,271,167	43,271,167	23,100,075	XXX	XXX
1579999999. Subtotal - Long Futures												128,521		9,043,720			43,271,167	52,314,887	33,648,885	XXX	XXX
ESH4	1,080	251,683,405	FUTURE S&P500 EMINI MAR 24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/15/2024	CME LCZ7XYGSLJUHFXXNXD88	12/11/2023	4,660.8038	4,820.0000	661,500					(8,596,595)	(8,596,595)	12,744,000	0002	50
ESH4	5	1,199,206	FUTURE S&P500 EMINI MAR 24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/15/2024	CME LCZ7XYGSLJUHFXXNXD88	12/18/2023	4,796.8250	4,820.0000	3,063					(5,794)	(5,794)	59,000	0002	50
ESH4	9	2,174,625	FUTURE S&P500 EMINI MAR 24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/15/2024	CME LCZ7XYGSLJUHFXXNXD88	12/28/2023	4,832.5000	4,820.0000	5,513					5,625	5,625	106,200	0002	50
FVH4	1,375	1,375,000	FUTURE US 5YR NOTE MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	106.0703	108.7734	(118,165)					(3,716,798)	(3,716,798)	1,925,000	0001	1,000
TYH4	8	8,000	FUTURE US 10YR NOTE MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/04/2023	110.1250	112.8906						(22,125)	(22,125)	17,000	0001	1,000
TYH4	700	700,000	FUTURE US 10YR NOTE MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	109.0100	112.8906						(2,716,456)	(2,716,456)	1,487,500	0001	1,000
TYH4	26	26,000	FUTURE US 10YR NOTE MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	109.0100	112.8906						(100,897)	(100,897)	55,250	0001	1,000
TYH4	4	4,000	FUTURE US 10YR NOTE MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/04/2023	110.1563	112.8906						(10,938)	(10,938)	8,500	0001	1,000
TYH4	111	111,000	FUTURE US 10YR NOTE MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	109.0100	112.8906						(430,752)	(430,752)	235,875	0001	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
TYH4	16	16,000	FUTURE US 10YR NOTE MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/04/2023	110.1836	112.8906						(43,313)	(43,313)	34,000	0001	1,000
UXYH4	3,100	3,100,000	FUTURE US ULTRA 10YR NOTE MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	112.6811	118.0156	290,625					(16,537,059)	(16,537,059)	9,300,000	0001	1,000
UXYH4	6	6,000	FUTURE US ULTRA 10YR NOTE MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	112.6811	118.0156	563					(32,007)	(32,007)	18,000	0001	1,000
UXYH4	1,630	1,630,000	FUTURE US ULTRA 10YR NOTE MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	112.6811	118.0156	152,813					(8,695,292)	(8,695,292)	4,890,000	0001	1,000
WNH4	80	80,000	FUTURE US ULTRA T-BOND MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	121.3970	133.5938	42,500					(975,742)	(975,742)	512,000	0001	1,000
WNH4	120	120,000	FUTURE US ULTRA T-BOND MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/18/2023	132.6456	133.5938	63,750					(113,781)	(113,781)	768,000	0001	1,000
1609999999. Subtotal - Short Futures - Hedging Other												1,102,160					(41,991,925)	(41,991,925)	32,160,325	XXX	XXX
1649999999. Subtotal - Short Futures												1,102,160					(41,991,925)	(41,991,925)	32,160,325	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(1,124,075)		9,043,720				9,043,720	10,548,810	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												1,102,160					(41,991,925)	(41,991,925)	32,160,325	XXX	XXX
1719999999. Subtotal - Replication												1,252,596					43,271,167	43,271,167	23,100,075	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												1,230,681		9,043,720			1,279,242	10,322,962	65,809,210	XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(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 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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH3	471	93,467,803	FUTURE S&P500 EMINI MAR 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	12/12/2022	3,968.9089	03/13/2023	3,862.7500	SALE	(2,501,035)	40,219			100/100	50
ESH3	45	8,930,045	FUTURE S&P500 EMINI MAR 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	12/12/2022	3,968.9089	01/03/2023	3,833.3333	SALE	(305,140)	(62,345)			100/100	50
ESH3	4	793,782	FUTURE S&P500 EMINI MAR 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	12/12/2022	3,968.9089	03/01/2023	3,958.0000	SALE	(2,190)	19,392			100/100	50
ESH3	1	206,525	FUTURE S&P500 EMINI MAR 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	02/01/2023	4,130.5000	03/13/2023	3,862.7500	SALE	(13,390)	(13,390)			100/100	50
FAH3	98	24,368,306	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	03/13/2023	2,452.3000	SALE	(335,972)	94,853			100/100	100
FAH3	7	1,740,593	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	01/03/2023	2,427.6571	SALE	(41,248)	(10,475)			100/100	100
FAH3	1	248,656	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	03/01/2023	2,604.5000	SALE	11,792	16,188			100/100	100
FAH3	1	269,960	FUTURE S&P MID 400 EMINI MAR 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	02/01/2023	2,699.6000	03/13/2023	2,452.3000	SALE	(24,732)	(24,732)			100/100	100
MFSH3	193	19,122,109	FUTURE MSCI EAFE INDEX MAR 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/17/2023	ICE 5493004R83R1LVX2IL36	12/12/2022	1,981.5657	03/13/2023	2,015.1699	SALE	323,866	634,265			100/100	50
MFSH3	1	99,078	FUTURE MSCI EAFE INDEX MAR 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/17/2023	ICE 5493004R83R1LVX2IL36	12/12/2022	1,981.5657	02/01/2023	2,135.1000	SALE	7,675	9,283			100/100	50
MFSH3	18	1,783,409	FUTURE MSCI EAFE INDEX MAR 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/17/2023	ICE 5493004R83R1LVX2IL36	12/12/2022	1,981.5657	01/03/2023	1,963.3944	SALE	(16,393)	12,556			100/100	50
RTYH3	352	31,884,927	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	03/13/2023	1,772.7000	SALE	(686,150)	30,937			100/100	50
RTYH3	3	271,747	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	02/01/2023	1,966.5333	SALE	23,227	29,339			100/100	50
RTYH3	32	2,898,630	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	01/03/2023	1,758.1656	SALE	(85,632)	(20,443)			100/100	50
RTYH3	4	362,329	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	03/01/2023	1,897.8250	SALE	17,228	25,377			100/100	50
MFSM3	2	201,047	FUTURE MSCI EAFE INDEX JUN 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/16/2023	ICE 5493004R83R1LVX2IL36	03/13/2023	2,010.4699	05/01/2023	2,152.1000	SALE	14,159	14,159			100/100	50
FAM3	2	494,011	FUTURE S&P MID 400 EMINI JUN 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/13/2023	2,470.0545	06/01/2023	2,427.9500	SALE	(8,425)	(8,425)			100/100	100
RTYM3	3	268,040	FUTURE RUSSELL 2000 EMINI CME JUN 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/13/2023	1,786.9324	06/01/2023	1,773.1333	SALE	(2,076)	(2,076)			100/100	50
ESM3	472	91,917,893	FUTURE S&P500 EMINI JUN 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/13/2023	3,894.8260	06/12/2023	4,304.7500	SALE	9,673,211	9,673,211			100/100	50
ESM3	12	2,482,200	FUTURE S&P500 EMINI JUN 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	04/03/2023	4,137.0000	06/12/2023	4,304.7500	SALE	100,625	100,625			100/100	50
ESM3	2	419,800	FUTURE S&P500 EMINI JUN 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	05/01/2023	4,198.0000	06/12/2023	4,304.7500	SALE	10,671	10,671			100/100	50
FAM3	97	23,959,529	FUTURE S&P MID 400 EMINI JUN 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/13/2023	2,470.0545	06/12/2023	2,543.4000	SALE	711,246	711,246			100/100	100
FAM3	3	754,440	FUTURE S&P MID 400 EMINI JUN 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	04/03/2023	2,514.8000	06/12/2023	2,543.4000	SALE	8,574	8,574			100/100	100
MFSM3	191	19,199,988	FUTURE MSCI EAFE INDEX JUN 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/16/2023	ICE 5493004R83R1LVX2IL36	03/13/2023	2,010.4699	06/12/2023	2,119.0020	SALE	1,036,070	1,036,070			100/100	50
MFSM3	4	421,320	FUTURE MSCI EAFE INDEX JUN 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/16/2023	ICE 5493004R83R1LVX2IL36	04/03/2023	2,106.6000	06/12/2023	2,119.0020	SALE	2,472	2,472			100/100	50
MFSM3	6	625,290	FUTURE MSCI EAFE INDEX JUN 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/16/2023	ICE 5493004R83R1LVX2IL36	06/01/2023	2,084.3000	06/12/2023	2,119.0020	SALE	10,398	10,398			100/100	50
RTYM3	349	31,181,970	FUTURE RUSSELL 2000 EMINI CME JUN 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/13/2023	1,786.9324	06/12/2023	1,868.4000	SALE	1,420,853	1,420,853			100/100	50
RTYM3	3	270,270	FUTURE RUSSELL 2000 EMINI CME JUN 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	04/03/2023	1,801.8000	06/12/2023	1,868.4000	SALE	9,983	9,983			100/100	50
RTYM3	2	179,380	FUTURE RUSSELL 2000 EMINI CME JUN 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	05/01/2023	1,793.8000	06/12/2023	1,868.4000	SALE	7,456	7,456			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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FAU3	2	513,537	FUTURE S&P MID 400 EMINI SEP 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	06/12/2023	2,567.6865	08/01/2023	2,727.7500	SALE	32,008	32,008			100/100	100
ESU3	1	217,455	FUTURE S&P500 EMINI SEP 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	06/12/2023	4,349.1000	09/01/2023	4,516.5000	SALE	8,368	8,368			100/100	50
ESU3	485	105,465,675	FUTURE S&P500 EMINI SEP 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	06/12/2023	4,349.1000	09/08/2023	4,456.2500	SALE	2,597,364	2,597,364			100/100	50
ESU3	7	1,569,050	FUTURE S&P500 EMINI SEP 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	07/06/2023	4,483.0000	09/08/2023	4,456.2500	SALE	(9,377)	(9,377)			100/100	50
FAU3	98	25,163,328	FUTURE S&P MID 400 EMINI SEP 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	06/12/2023	2,567.6865	09/08/2023	2,579.3000	SALE	113,606	113,606			100/100	100
FAU3	3	780,770	FUTURE S&P MID 400 EMINI SEP 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	07/06/2023	2,602.5667	09/08/2023	2,579.3000	SALE	(6,986)	(6,986)			100/100	100
FAU3	1	267,210	FUTURE S&P MID 400 EMINI SEP 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/01/2023	2,672.1000	09/08/2023	2,579.3000	SALE	(9,282)	(9,282)			100/100	100
MFSU3	201	21,490,920	FUTURE MSCI EAFE INDEX SEP 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/15/2023	ICE 5493004R83R1LVX2IL36	06/12/2023	2,138.4000	09/08/2023	2,077.5547	SALE	(611,927)	(611,927)			100/100	50
MFSU3	3	314,370	FUTURE MSCI EAFE INDEX SEP 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/15/2023	ICE 5493004R83R1LVX2IL36	07/06/2023	2,095.8000	09/08/2023	2,077.5547	SALE	(2,743)	(2,743)			100/100	50
MFSU3	5	544,450	FUTURE MSCI EAFE INDEX SEP 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/15/2023	ICE 5493004R83R1LVX2IL36	08/01/2023	2,177.8000	09/08/2023	2,077.5547	SALE	(25,072)	(25,072)			100/100	50
MFSU3	3	315,990	FUTURE MSCI EAFE INDEX SEP 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/15/2023	ICE 5493004R83R1LVX2IL36	09/01/2023	2,106.6000	09/08/2023	2,077.5547	SALE	(4,363)	(4,363)			100/100	50
RTYU3	354	33,394,968	FUTURE RUSSELL 2000 EMINI CME SEP 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	06/12/2023	1,886.7213	09/08/2023	1,857.8000	SALE	(512,655)	(512,655)			100/100	50
RTYU3	2	188,630	FUTURE RUSSELL 2000 EMINI CME SEP 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	07/06/2023	1,886.3000	09/08/2023	1,857.8000	SALE	(2,854)	(2,854)			100/100	50
RTYU3	10	997,970	FUTURE RUSSELL 2000 EMINI CME SEP 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	08/01/2023	1,995.9400	09/08/2023	1,857.8000	SALE	(69,091)	(69,091)			100/100	50
RTYU3	1	96,235	FUTURE RUSSELL 2000 EMINI CME SEP 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/01/2023	1,924.7000	09/08/2023	1,857.8000	SALE	(3,347)	(3,347)			100/100	50
ESZ3	3	675,840	FUTURE S&P500 EMINI DEC 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	4,505.6000	10/02/2023	4,326.2500	SALE	(26,909)	(26,909)			100/100	50
FAZ3	1	260,528	FUTURE S&P MID 400 EMINI DEC 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	2,605.2760	10/02/2023	2,501.1000	SALE	(10,420)	(10,420)			100/100	100
RTYZ3	1	93,845	FUTURE RUSSELL 2000 EMINI CME DEC 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	1,876.9000	10/02/2023	1,781.2000	SALE	(4,787)	(4,787)			100/100	50
FAZ3	2	521,055	FUTURE S&P MID 400 EMINI DEC 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	2,605.2760	11/01/2023	2,374.3500	SALE	(46,189)	(46,189)			100/100	100
MFSZ3	6	629,206	FUTURE MSCI EAFE INDEX DEC 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2023	ICE 5493004R83R1LVX2IL36	09/08/2023	2,097.3547	11/01/2023	1,982.6500	SALE	(34,430)	(34,430)			100/100	50
RTYZ3	3	281,535	FUTURE RUSSELL 2000 EMINI CME DEC 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	1,876.9000	11/01/2023	1,664.0333	SALE	(31,936)	(31,936)			100/100	50
FAZ3	2	521,055	FUTURE S&P MID 400 EMINI DEC 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	2,605.2760	12/01/2023	2,587.6500	SALE	(3,529)	(3,529)			100/100	100
MFSZ3	1	104,868	FUTURE MSCI EAFE INDEX DEC 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2023	ICE 5493004R83R1LVX2IL36	09/08/2023	2,097.3547	12/01/2023	2,133.3000	SALE	1,794	1,794			100/100	50
ESZ3	489	110,161,920	FUTURE S&P500 EMINI DEC 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	4,505.6000	12/11/2023	4,607.5000	SALE	2,490,423	2,490,423			100/100	50
ESZ3	12	2,541,450	FUTURE S&P500 EMINI DEC 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	11/01/2023	4,235.7500	12/11/2023	4,607.5000	SALE	223,025	223,025			100/100	50
ESZ3	1	228,725	FUTURE S&P500 EMINI DEC 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	12/01/2023	4,574.5000	12/11/2023	4,607.5000	SALE	1,648	1,648			100/100	50
FAZ3	97	25,271,177	FUTURE S&P MID 400 EMINI DEC 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	2,605.2760	12/11/2023	2,633.4000	SALE	272,598	272,598			100/100	100
MFSZ3	205	21,497,886	FUTURE MSCI EAFE INDEX DEC 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2023	ICE 5493004R83R1LVX2IL36	09/08/2023	2,097.3547	12/11/2023	2,140.7697	SALE	444,368	444,368			100/100	50
MFSZ3	6	604,905	FUTURE MSCI EAFE INDEX DEC 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2023	ICE 5493004R83R1LVX2IL36	10/02/2023	2,016.3500	12/11/2023	2,140.7697	SALE	37,307	37,307			100/100	50

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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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTYZ3	363	34,065,735	FUTURE RUSSELL 2000 EMINI CME DEC 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	1,876.9000	12/11/2023	1,882.1000	SALE	93,614	93,614			100/100	50
RTYZ3	1	91,350	FUTURE RUSSELL 2000 EMINI CME DEC 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	12/01/2023	1,827.0000	12/11/2023	1,882.1000	SALE	2,753	2,753			100/100	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														14,270,098	18,679,217			XXX	XXX
ESH3	500	103,585,963	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	02/13/2023	4,143.4385	02/14/2023	4,144.4602	SALE	24,167	24,167				50
ESH3	400	79,050,000	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	02/24/2023	3,952.5000	03/10/2023	3,885.9403	SALE	(1,332,295)	(1,332,295)				50
ESH3	600	117,797,100	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	03/09/2023	3,926.5700	03/10/2023	3,885.9403	SALE	(1,220,543)	(1,220,543)				50
ESH3	400	78,531,400	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	03/09/2023	3,926.5700	03/13/2023	3,862.7500	SALE	(1,277,268)	(1,277,268)				50
ESM3	400	77,896,519	FUTURE S&P500 EMINI JUN 23	FUTURE S&P500 EMINI JUN 23 attached to Cash Security-TREASURY NOTE		Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/13/2023	3,894.8260	03/14/2023	3,950.8269	SALE	1,118,918	1,118,918				50
FVH3	460	460,000	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	01/11/2023	109.2639	02/03/2023	109.3150	SALE	22,638	22,638				1,000
FVH3	440	440,000	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	01/11/2023	109.2639	01/18/2023	110.1179	SALE	374,920	374,920				1,000
FVH3	450	450,000	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	01/18/2023	109.7591	02/03/2023	109.3150	SALE	(200,690)	(200,690)				1,000
FVH3	400	400,000	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	02/03/2023	109.9189	02/15/2023	107.3672	SALE	(1,021,448)	(1,021,448)				1,000
FVH3	110	110,000	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	02/03/2023	109.9189	02/23/2023	106.8731	SALE	(335,248)	(335,248)				1,000
FVH3	840	840,000	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	02/03/2023	109.9189	02/03/2023	109.3150	SALE	(508,860)	(508,860)				1,000
FVH3	400	400,000	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	02/03/2023	109.9189	02/14/2023	107.3544	SALE	(1,026,558)	(1,026,558)				1,000
FVH3	400	400,000	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	02/13/2023	107.9023	02/23/2023	106.8731	SALE	(412,467)	(412,467)				1,000
FVH3	4,700	4,700,000	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	02/13/2023	107.8463	02/23/2023	106.8731	SALE	(4,583,155)	(4,583,155)				1,000
FVH3	400	400,000	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	02/14/2023	108.0439	02/23/2023	106.8731	SALE	(469,107)	(469,107)				1,000
FVH3	2,500	2,500,000	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	02/14/2023	108.0524	02/23/2023	106.8731	SALE	(2,953,135)	(2,953,135)				1,000
FVH3	6,675	6,675,000	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	02/14/2023	108.0484	02/23/2023	106.8731	SALE	(7,858,119)	(7,858,119)				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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FVH3	4,600	4,600,000	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	02/16/2023	107.1785	02/23/2023	106.8731	SALE	(1,413,733)	(1,413,733)				1,000
FVH3	4,575	4,575,000	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	02/16/2023	107.2752	02/23/2023	106.8731	SALE	(1,848,310)	(1,848,310)				1,000
FVH3	4	4,000	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	02/22/2023	106.9844	02/23/2023	106.8731	SALE	(453)	(453)				1,000
FVH3	18	18,000	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	11/28/2022	108.2414	02/23/2023	106.8731	SALE	(24,665)	(19,053)				1,000
FVH3	3	3,000	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	11/28/2022	108.2414	02/07/2023	108.2682	SALE	75	1,010				1,000
FVH3	93	93,000	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	11/28/2022	108.2414	02/23/2023	106.8731	SALE	(127,434)	(98,442)				1,000
FVH3	10	10,000	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	11/28/2022	108.2414	02/21/2023	106.7266	SALE	(15,168)	(12,050)				1,000
FVH3	17	17,000	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	11/28/2022	108.2414	01/04/2023	108.3594	SALE	1,972	7,272				1,000
FVH3	127	127,000	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	11/28/2022	108.2414	02/23/2023	106.8731	SALE	(174,023)	(134,431)				1,000
FVH3	128	128,000	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	11/28/2022	108.2414	02/23/2023	106.8731	SALE	(175,393)	(135,489)				1,000
FVH3	13	13,000	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	12/01/2022	109.1563	02/23/2023	106.8731	SALE	(29,706)	(13,761)				1,000
FVH3	300	300,000	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	12/29/2022	108.0227	01/12/2023	109.6220	SALE	479,226	507,132				1,000
FVH3	450	450,000	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	12/30/2022	107.8596	01/12/2023	109.6220	SALE	792,247	760,698				1,000
FVH3	10	10,000	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	12/30/2022	107.8596	01/18/2023	110.1179	SALE	22,564	21,863				1,000
FVH3	150	150,000	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	12/30/2022	107.7397	01/12/2023	109.6220	SALE	282,066	253,566				1,000
FVM3	3,750	3,750,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/21/2023	107.4649	03/10/2023	107.5020	SALE	130,663	130,663				1,000
FVM3	5	5,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.3117	03/02/2023	106.3938	SALE	(4,600)	(4,600)				1,000
FVM3	30	30,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.3117	03/27/2023	109.5938	SALE	68,403	68,403				1,000
FVM3	61	61,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.3117	03/13/2023	109.2385	SALE	117,414	117,414				1,000

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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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FVM3	18,350	18,350,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.3117	03/13/2023	109.2919	SALE	36,294,780	36,294,780				1,000
FVM3	4,700	4,700,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.3117	03/10/2023	107.5020	SALE	883,828	883,828				1,000
FVM3	128	128,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.3117	03/14/2023	108.5070	SALE	152,743	152,743				1,000
FVM3	56	56,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.3117	03/03/2023	106.6172	SALE	(39,002)	(39,002)				1,000
TUH3	10	20,000	FUTURE US 2YR NOTE MAR 23	FUTURE US 2YR NOTE MAR 23 attached to Cash Security-TREASURY NOTE		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/04/2023	102.6289	02/06/2023	102.3594	SALE	(5,410)	(5,410)				2,000
TUH3	9	18,000	FUTURE US 2YR NOTE MAR 23	FUTURE US 2YR NOTE MAR 23 attached to Cash Security-TREASURY NOTE		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/07/2023	102.3242	02/23/2023	101.8086	SALE	(9,299)	(9,299)				2,000
TUH3	5	10,000	FUTURE US 2YR NOTE MAR 23	FUTURE US 2YR NOTE MAR 23 attached to Cash Security-TREASURY NOTE		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	102.4787	02/22/2023	101.8797	SALE	(5,999)	(6,603)				2,000
TUH3	4	8,000	FUTURE US 2YR NOTE MAR 23	FUTURE US 2YR NOTE MAR 23 attached to Cash Security-TREASURY NOTE		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	102.4787	01/04/2023	102.6289	SALE	1,195	711				2,000
TUH3	3	6,000	FUTURE US 2YR NOTE MAR 23	FUTURE US 2YR NOTE MAR 23 attached to Cash Security-TREASURY NOTE		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	102.4787	02/23/2023	101.8086	SALE	(4,026)	(4,389)				2,000
TUH3	113	226,000	FUTURE US 2YR NOTE MAR 23	FUTURE US 2YR NOTE MAR 23 attached to Cash Security-TREASURY NOTE		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	102.4787	02/23/2023	101.8086	SALE	(151,651)	(165,303)				2,000
TUH3	99	198,000	FUTURE US 2YR NOTE MAR 23	FUTURE US 2YR NOTE MAR 23 attached to Cash Security-TREASURY NOTE		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	102.4787	02/23/2023	101.8086	SALE	(132,862)	(144,823)				2,000
TUH3	2	4,000	FUTURE US 2YR NOTE MAR 23	FUTURE US 2YR NOTE MAR 23 attached to Cash Security-TREASURY NOTE		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/28/2022	102.4787	02/23/2023	101.8086	SALE	(2,684)	(2,926)				2,000
TUH3	7	14,000	FUTURE US 2YR NOTE MAR 23	FUTURE US 2YR NOTE MAR 23 attached to Cash Security-TREASURY NOTE		Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/19/2022	102.9453	02/06/2023	102.3594	SALE	(8,217)	(2,529)				2,000
TUM3	48	96,000	FUTURE US 2YR NOTE JUN 23	FUTURE US 2YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	102.0938	03/14/2023	102.7656	SALE	64,408	64,408				2,000
TUM3	2	4,000	FUTURE US 2YR NOTE JUN 23	FUTURE US 2YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	102.0938	03/01/2023	101.6602	SALE	(1,738)	(1,738)				2,000
TUM3	6	12,000	FUTURE US 2YR NOTE JUN 23	FUTURE US 2YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	102.0938	03/16/2023	103.4336	SALE	16,067	16,067				2,000
TYH3	660	660,000	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	01/20/2023	114.9503	SALE	1,063,387	1,749,917				1,000
TYH3	1,500	1,500,000	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	12/30/2022	112.2418	01/03/2023	112.7694	SALE	788,357	705,751				1,000
TYH3	580	580,000	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	12/30/2022	112.2418	02/23/2023	111.2031	SALE	(603,635)	(635,576)				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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
UXYH3	18	18,000	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	03/01/2023	116.4219	03/01/2023	116.3828	SALE	(740)	(740)				1,000
UXYH3	7	7,000	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	01/04/2023	119.5938	SALE	(725)	9,173				1,000
UXYH3	4	4,000	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	12/05/2022	120.7188	02/06/2023	120.1719	SALE	(2,196)	7,554				1,000
UXYH3	4	4,000	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	12/05/2022	120.7188	02/21/2023	116.8281	SALE	(15,571)	(5,821)				1,000
UXYH3	7	7,000	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	12/05/2022	120.7188	01/23/2023	121.2344	SALE	3,595	20,658				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	02/07/2023	140.5938	02/23/2023	134.8438	SALE	(5,752)	(5,752)				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	02/21/2023	133.5938	02/23/2023	134.8438	SALE	2,496	2,496				1,000
WNH3	440	440,000	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	12/30/2022	134.0649	01/03/2023	136.0046	SALE	852,530	743,598				1,000
WNM3	2	2,000	FUTURE US ULTRA T-BOND JUN 23	FUTURE US ULTRA T-BOND JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	135.4350	03/03/2023	135.3438	SALE	(187)	(187)				1,000
FVM3	324	324,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.3117	04/07/2023	110.5528	SALE	1,049,468	1,049,468				1,000
FVM3	586	586,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.3117	04/07/2023	110.2388	SALE	1,714,162	1,714,162				1,000
FVM3	176	176,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/24/2023	110.5585	04/07/2023	110.5528	SALE	(1,357)	(1,357)				1,000
FVM3	4	4,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.3117	04/10/2023	109.9453	SALE	10,527	10,527				1,000
FVM3	37	37,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.3117	04/10/2023	109.9453	SALE	97,372	97,372				1,000
TUM3	7	14,000	FUTURE US 2YR NOTE JUN 23	FUTURE US 2YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/03/2023	101.6992	04/10/2023	103.3510	SALE	23,112	23,112				2,000
FVM3	500	500,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/24/2023	110.5585	04/14/2023	109.3970	SALE	(581,753)	(581,753)				1,000
FVM3	641	641,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/15/2023	110.2416	04/21/2023	109.2045	SALE	(666,051)	(666,051)				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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FVM3	2,082	2,082,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/15/2023	110.1783	04/21/2023	109.2045	SALE	(2,031,583)	(2,031,583)				1,000
FVM3	500	500,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/24/2023	110.5585	04/21/2023	109.2946	SALE	(632,941)	(632,941)				1,000
TYM3	580	580,000	FUTURE US 10YR NOTE JUN 23	FUTURE US 10YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	111.7188	04/21/2023	114.4551	SALE	1,585,893	1,585,893				1,000
TUM3	8	16,000	FUTURE US 2YR NOTE JUN 23	FUTURE US 2YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/03/2023	101.6992	04/24/2023	103.0503	SALE	21,603	21,603				2,000
TUM3	10	20,000	FUTURE US 2YR NOTE JUN 23	FUTURE US 2YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/16/2023	103.1445	04/24/2023	103.0503	SALE	(1,903)	(1,903)				2,000
TUM3	6	12,000	FUTURE US 2YR NOTE JUN 23	FUTURE US 2YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	102.0938	05/02/2023	103.2617	SALE	14,004	14,004				2,000
FVM3	5	5,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/24/2023	109.4844	05/22/2023	108.6328	SALE	(4,267)	(4,267)				1,000
FVM3	13	13,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.3117	05/24/2023	108.6797	SALE	17,754	17,754				1,000
FVM3	49	49,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.3117	05/24/2023	108.6797	SALE	66,919	66,919				1,000
FVM3	21	21,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.3672	05/24/2023	108.6797	SALE	27,515	27,515				1,000
FVM3	54	54,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/15/2023	109.8047	05/24/2023	108.6797	SALE	(60,873)	(60,873)				1,000
FVM3	1,024	1,024,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/24/2023	110.5585	05/24/2023	108.6797	SALE	(1,926,269)	(1,926,269)				1,000
FVM3	9	9,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/02/2023	110.1250	05/24/2023	108.6797	SALE	(13,028)	(13,028)				1,000
FVM3	51	51,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/02/2023	110.0735	05/24/2023	108.6797	SALE	(71,202)	(71,202)				1,000
FVM3	110	110,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/02/2023	109.9766	05/24/2023	108.6797	SALE	(142,906)	(142,906)				1,000
FVM3	2,510	2,510,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/05/2023	110.2854	05/24/2023	108.6797	SALE	(4,035,963)	(4,035,963)				1,000
FVM3	14	14,000	FUTURE US 5YR NOTE JUN 23	FUTURE US 5YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/24/2023	109.4844	05/24/2023	108.6797	SALE	(11,297)	(11,297)				1,000
TUM3	99	198,000	FUTURE US 2YR NOTE JUN 23	FUTURE US 2YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	102.0938	05/24/2023	102.4386	SALE	68,095	68,095				2,000
TUM3	65	130,000	FUTURE US 2YR NOTE JUN 23	FUTURE US 2YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	102.0938	05/24/2023	102.4386	SALE	44,709	44,709				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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TUM3	50	100,000	FUTURE US 2YR NOTE JUN 23	FUTURE US 2YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/15/2023	103.7766	05/24/2023	102.4386	SALE	(133,898)	(133,898)				2,000
TUM3	1,180	2,360,000	FUTURE US 2YR NOTE JUN 23	FUTURE US 2YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/05/2023	103.3491	05/24/2023	102.4386	SALE	(2,150,985)	(2,150,985)				2,000
TUM3	110	220,000	FUTURE US 2YR NOTE JUN 23	FUTURE US 2YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/17/2023	102.8672	05/24/2023	102.4386	SALE	(94,496)	(94,496)				2,000
UXYM3	18	18,000	FUTURE US ULTRA 10YR NOTE JUN 23	FUTURE US ULTRA 10YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/10/2023	122.1250	05/24/2023	118.9909	SALE	(56,451)	(56,451)				1,000
UXYM3	3	3,000	FUTURE US ULTRA 10YR NOTE JUN 23	FUTURE US ULTRA 10YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/02/2023	121.6719	05/24/2023	118.9909	SALE	(8,049)	(8,049)				1,000
UXYM3	4	4,000	FUTURE US ULTRA 10YR NOTE JUN 23	FUTURE US ULTRA 10YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/02/2023	121.6719	05/24/2023	118.9909	SALE	(10,732)	(10,732)				1,000
UXYM3	9	9,000	FUTURE US ULTRA 10YR NOTE JUN 23	FUTURE US ULTRA 10YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/16/2023	120.3438	05/24/2023	118.9909	SALE	(12,194)	(12,194)				1,000
UXYM3	2	2,000	FUTURE US ULTRA 10YR NOTE JUN 23	FUTURE US ULTRA 10YR NOTE JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/22/2023	118.7969	05/24/2023	118.9909	SALE	384	384				1,000
WNM3	1	1,000	FUTURE US ULTRA T-BOND JUN 23	FUTURE US ULTRA T-BOND JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	135.4350	05/24/2023	134.5456	SALE	(892)	(892)				1,000
WNM3	4	4,000	FUTURE US ULTRA T-BOND JUN 23	FUTURE US ULTRA T-BOND JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/01/2023	134.2500	05/24/2023	134.5456	SALE	1,173	1,173				1,000
WNM3	1	1,000	FUTURE US ULTRA T-BOND JUN 23	FUTURE US ULTRA T-BOND JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/02/2023	132.8339	05/24/2023	134.5456	SALE	1,709	1,709				1,000
WNM3	15	15,000	FUTURE US ULTRA T-BOND JUN 23	FUTURE US ULTRA T-BOND JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/10/2023	143.6875	05/24/2023	134.5456	SALE	(137,162)	(137,162)				1,000
WNM3	1	1,000	FUTURE US ULTRA T-BOND JUN 23	FUTURE US ULTRA T-BOND JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/24/2023	140.2188	05/24/2023	134.5456	SALE	(5,675)	(5,675)				1,000
WNM3	2	2,000	FUTURE US ULTRA T-BOND JUN 23	FUTURE US ULTRA T-BOND JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/02/2023	140.9688	05/24/2023	134.5456	SALE	(12,851)	(12,851)				1,000
WNM3	4	4,000	FUTURE US ULTRA T-BOND JUN 23	FUTURE US ULTRA T-BOND JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/16/2023	136.7188	05/24/2023	134.5456	SALE	(8,702)	(8,702)				1,000
WNM3	2	2,000	FUTURE US ULTRA T-BOND JUN 23	FUTURE US ULTRA T-BOND JUN 23 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/22/2023	134.3750	05/24/2023	134.5456	SALE	337	337				1,000
FVU3	2,510	2,510,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	109.2839	05/25/2023	108.5393	SALE	(1,873,575)	(1,873,575)				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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FVU3	30	30,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	109.2839	06/05/2023	108.5854	SALE	(21,011)	(21,011)				1,000
UXYU3	8	8,000	FUTURE US ULTRA 10YR NOTE SEP 23	FUTURE US ULTRA 10YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	119.9674	06/05/2023	119.6172	SALE	(2,819)	(2,819)				1,000
WNU3	4	4,000	FUTURE US ULTRA T-BOND SEP 23	FUTURE US ULTRA T-BOND SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	135.0143	06/05/2023	136.0938	SALE	4,309	4,309				1,000
RTYM3	275	25,211,245	FUTURE RUSSELL 2000 EMINI CME JUN 23	FUTURE RUSSELL 2000 EMINI CME JUN 23 attached to Cash Security-TREASURY NOTE		Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	06/02/2023	1,833.5451	06/12/2023	1,868.4000	SALE	478,658	478,658				50
RTYM3	540	50,210,110	FUTURE RUSSELL 2000 EMINI CME JUN 23	FUTURE RUSSELL 2000 EMINI CME JUN 23 attached to Cash Security-TREASURY NOTE		Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	06/06/2023	1,859.6337	06/12/2023	1,868.4000	SALE	235,518	235,518				50
FVU3	500	500,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	109.2839	06/13/2023	108.2013	SALE	(542,271)	(542,271)				1,000
FVU3	524	524,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	109.2839	06/15/2023	107.5091	SALE	(930,974)	(930,974)				1,000
FVU3	500	500,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/13/2023	108.3604	06/15/2023	107.5091	SALE	(426,609)	(426,609)				1,000
USU3	1,500	1,500,000	FUTURE US LONG BOND SEP 23	FUTURE US LONG BOND SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/25/2023	126.0088	06/16/2023	127.3135	SALE	1,953,946	1,953,946				1,000
WNU3	5	5,000	FUTURE US ULTRA T-BOND SEP 23	FUTURE US ULTRA T-BOND SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	135.0143	07/06/2023	132.6250	SALE	(11,958)	(11,958)				1,000
FVU3	2,510	2,510,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/16/2023	107.7576	07/11/2023	106.6801	SALE	(2,709,394)	(2,709,394)				1,000
FVU3	600	600,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/29/2023	107.1096	07/12/2023	107.2076	SALE	57,603	57,603				1,000
FVU3	424	424,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/29/2023	107.1096	07/14/2023	107.6847	SALE	243,012	243,012				1,000
FVU3	76	76,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/07/2023	106.2201	07/14/2023	107.6847	SALE	111,164	111,164				1,000
FVU3	500	500,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/07/2023	106.2201	07/14/2023	107.5717	SALE	674,868	674,868				1,000
FVU3	15	15,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	109.2839	07/17/2023	107.6719	SALE	(24,214)	(24,214)				1,000
UXYU3	2	2,000	FUTURE US ULTRA 10YR NOTE SEP 23	FUTURE US ULTRA 10YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	119.9674	07/17/2023	118.5781	SALE	(2,783)	(2,783)				1,000
FVU3	724	724,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/07/2023	106.2201	07/18/2023	107.8089	SALE	1,148,896	1,148,896				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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FVU3	900	900,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/11/2023	106.6811	07/18/2023	107.9286	SALE	1,121,006	1,121,006				1,000
FVU3	176	176,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/11/2023	106.6811	07/18/2023	107.8089	SALE	198,145	198,145				1,000
TUU3	110	220,000	FUTURE US 2YR NOTE SEP 23	FUTURE US 2YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	103.0753	07/18/2023	102.0039	SALE	(235,965)	(235,965)				2,000
FVU3	24	24,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/11/2023	106.6811	07/28/2023	106.7800	SALE	2,326	2,326				1,000
FVU3	450	450,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/18/2023	107.9297	07/28/2023	106.7800	SALE	(518,235)	(518,235)				1,000
FVU3	450	450,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/18/2023	107.9084	07/28/2023	106.7800	SALE	(508,633)	(508,633)				1,000
FVU3	1,000	1,000,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/28/2023	106.8637	07/28/2023	106.7800	SALE	(85,672)	(85,672)				1,000
FVU3	576	576,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/28/2023	106.8775	07/28/2023	106.7800	SALE	(57,289)	(57,289)				1,000
ESU3	12	2,737,500	FUTURE S&P500 EMINI SEP 23	FUTURE S&P500 EMINI SEP 23 attached to Cash Security-TREASURY NOTE		Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	08/02/2023	4,562.5000	08/02/2023	4,540.7500	SALE	(13,080)	(13,080)				50
UXYU3	1	1,000	FUTURE US ULTRA 10YR NOTE SEP 23	FUTURE US ULTRA 10YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	119.9674	08/03/2023	114.8594	SALE	(5,110)	(5,110)				1,000
FVU3	450	450,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/28/2023	106.8775	08/04/2023	106.8679	SALE	(5,184)	(5,184)				1,000
FVU3	450	450,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/28/2023	106.8775	08/04/2023	106.7944	SALE	(38,246)	(38,246)				1,000
FVU3	24	24,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/28/2023	106.8775	08/10/2023	107.0645	SALE	4,441	4,441				1,000
FVU3	450	450,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/03/2023	106.3403	08/10/2023	107.0645	SALE	325,018	325,018				1,000
FVU3	450	450,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/04/2023	106.2269	08/10/2023	107.0645	SALE	376,057	376,057				1,000
FVU3	76	76,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/09/2023	107.1229	08/10/2023	107.0645	SALE	(4,584)	(4,584)				1,000
FVU3	624	624,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/09/2023	107.1229	08/10/2023	106.9493	SALE	(109,524)	(109,524)				1,000
FVU3	376	376,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/09/2023	106.9715	08/10/2023	106.9493	SALE	(9,084)	(9,084)				1,000
FVU3	224	224,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/09/2023	106.9715	08/10/2023	106.7117	SALE	(58,623)	(58,623)				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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FVU3	376	376,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/10/2023	107.1171	08/10/2023	106.7117	SALE	(153,161)	(153,161)				1,000
WNU3	160	160,000	FUTURE US ULTRA T-BOND SEP 23	FUTURE US ULTRA T-BOND SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/09/2023	128.8750	08/10/2023	128.1711	SALE	(112,980)	(112,980)				1,000
ESU3	15	3,349,500	FUTURE S&P500 EMINI SEP 23	FUTURE S&P500 EMINI SEP 23 attached to Cash Security-TREASURY NOTE		Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	08/15/2023	4,466.0000	08/16/2023	4,458.5000	SALE	(5,666)	(5,666)				50
UXYU3	8	8,000	FUTURE US ULTRA 10YR NOTE SEP 23	FUTURE US ULTRA 10YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/01/2023	116.1250	08/17/2023	113.7285	SALE	(19,188)	(19,188)				1,000
WNU3	4	4,000	FUTURE US ULTRA T-BOND SEP 23	FUTURE US ULTRA T-BOND SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	135.0143	08/17/2023	124.0313	SALE	(43,941)	(43,941)				1,000
WNU3	5	5,000	FUTURE US ULTRA T-BOND SEP 23	FUTURE US ULTRA T-BOND SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/07/2023	131.7500	08/17/2023	124.0313	SALE	(38,605)	(38,605)				1,000
UXYU3	2	2,000	FUTURE US ULTRA 10YR NOTE SEP 23	FUTURE US ULTRA 10YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/05/2023	119.6563	08/21/2023	113.2344	SALE	(12,848)	(12,848)				1,000
UXYU3	1	1,000	FUTURE US ULTRA 10YR NOTE SEP 23	FUTURE US ULTRA 10YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/21/2023	118.8906	08/21/2023	113.2344	SALE	(5,658)	(5,658)				1,000
FVU3	70	70,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	109.2839	08/24/2023	105.8481	SALE	(240,637)	(240,637)				1,000
FVU3	110	110,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	109.2839	08/24/2023	105.8481	SALE	(378,143)	(378,143)				1,000
FVU3	54	54,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	109.2839	08/24/2023	105.8481	SALE	(185,634)	(185,634)				1,000
FVU3	7	7,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	109.2839	08/24/2023	105.8481	SALE	(24,064)	(24,064)				1,000
FVU3	35	35,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	109.2839	08/24/2023	105.8481	SALE	(120,318)	(120,318)				1,000
FVU3	20	20,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/05/2023	108.5859	08/24/2023	105.8481	SALE	(54,795)	(54,795)				1,000
FVU3	5	5,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/21/2023	107.7109	08/24/2023	105.8481	SALE	(9,324)	(9,324)				1,000
FVU3	1,624	1,624,000	FUTURE US 5YR NOTE SEP 23	FUTURE US 5YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/10/2023	107.1171	08/24/2023	105.8481	SALE	(2,063,980)	(2,063,980)				1,000
TUU3	99	198,000	FUTURE US 2YR NOTE SEP 23	FUTURE US 2YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	103.0753	08/24/2023	101.2817	SALE	(355,333)	(355,333)				2,000
TUU3	1,180	2,360,000	FUTURE US 2YR NOTE SEP 23	FUTURE US 2YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	103.0753	08/24/2023	101.2817	SALE	(4,235,285)	(4,235,285)				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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TUU3	115	230,000	FUTURE US 2YR NOTE SEP 23	FUTURE US 2YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	103.0753	08/24/2023	101.2817	SALE	(412,761)	(412,761)				2,000
TUU3	5,738	11,476,000	FUTURE US 2YR NOTE SEP 23	FUTURE US 2YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/16/2023	102.1199	08/24/2023	101.2817	SALE	(9,629,774)	(9,629,774)				2,000
TUU3	50	100,000	FUTURE US 2YR NOTE SEP 23	FUTURE US 2YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/07/2023	101.5188	08/24/2023	101.2817	SALE	(23,802)	(23,802)				2,000
TUU3	25	50,000	FUTURE US 2YR NOTE SEP 23	FUTURE US 2YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/16/2023	101.4141	08/24/2023	101.2817	SALE	(6,667)	(6,667)				2,000
TYU3	30	30,000	FUTURE US 10YR NOTE SEP 23	FUTURE US 10YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/12/2023	113.3594	08/24/2023	109.9063	SALE	(103,666)	(103,666)				1,000
UXYU3	25	25,000	FUTURE US ULTRA 10YR NOTE SEP 23	FUTURE US ULTRA 10YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	119.9674	08/24/2023	114.5313	SALE	(135,965)	(135,965)				1,000
UXYU3	6	6,000	FUTURE US ULTRA 10YR NOTE SEP 23	FUTURE US ULTRA 10YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/21/2023	118.8281	08/24/2023	114.5313	SALE	(25,796)	(25,796)				1,000
UXYU3	20	20,000	FUTURE US ULTRA 10YR NOTE SEP 23	FUTURE US ULTRA 10YR NOTE SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/03/2023	114.8125	08/24/2023	114.5313	SALE	(5,673)	(5,673)				1,000
WNU3	2	2,000	FUTURE US ULTRA T-BOND SEP 23	FUTURE US ULTRA T-BOND SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	135.0143	08/24/2023	126.1816	SALE	(17,670)	(17,670)				1,000
WNU3	15	15,000	FUTURE US ULTRA T-BOND SEP 23	FUTURE US ULTRA T-BOND SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	135.0143	08/24/2023	126.1816	SALE	(132,525)	(132,525)				1,000
WNU3	24	24,000	FUTURE US ULTRA T-BOND SEP 23	FUTURE US ULTRA T-BOND SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/12/2023	135.4063	08/24/2023	126.1816	SALE	(221,445)	(221,445)				1,000
WNU3	4	4,000	FUTURE US ULTRA T-BOND SEP 23	FUTURE US ULTRA T-BOND SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/21/2023	136.2188	08/24/2023	126.1816	SALE	(40,158)	(40,158)				1,000
WNU3	1,250	1,250,000	FUTURE US ULTRA T-BOND SEP 23	FUTURE US ULTRA T-BOND SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/30/2023	136.3832	08/24/2023	126.1816	SALE	(12,754,742)	(12,754,742)				1,000
WNU3	15	15,000	FUTURE US ULTRA T-BOND SEP 23	FUTURE US ULTRA T-BOND SEP 23 attached to Cash Security-TREASURY NOTE		Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/03/2023	126.0625	08/24/2023	126.1816	SALE	1,753	1,753				1,000
FVZ3	20	20,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	106.3623	08/31/2023	106.9297	SALE	11,309	11,309				1,000
FVZ3	27	27,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	106.3623	08/31/2023	106.9297	SALE	15,267	15,267				1,000
FVZ3	55	55,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	106.3623	08/31/2023	106.9297	SALE	31,099	31,099				1,000
TUZ3	57	114,000	FUTURE US 2YR NOTE DEC 23	FUTURE US 2YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	101.7146	08/31/2023	101.9077	SALE	21,904	21,904				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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TUZ3	20	40,000	FUTURE US 2YR NOTE DEC 23	FUTURE US 2YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	101.7146	08/31/2023	101.9077	SALE	7,686	7,686				2,000
TUZ3	50	100,000	FUTURE US 2YR NOTE DEC 23	FUTURE US 2YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	101.7146	08/31/2023	101.9077	SALE	19,214	19,214				2,000
TYZ3	15	15,000	FUTURE US 10YR NOTE DEC 23	FUTURE US 10YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	110.3604	08/31/2023	110.9844	SALE	9,328	9,328				1,000
WNZ3	12	12,000	FUTURE US ULTRA T-BOND DEC 23	FUTURE US ULTRA T-BOND DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	127.8085	08/31/2023	129.5000	SALE	20,272	20,272				1,000
FVZ3	500	500,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	106.3623	09/01/2023	106.9499	SALE	292,823	292,823				1,000
UXYZ3	3	3,000	FUTURE US ULTRA 10YR NOTE DEC 23	FUTURE US ULTRA 10YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	115.1094	09/05/2023	114.5000	SALE	(1,834)	(1,834)				1,000
RTYU3	540	50,941,476	FUTURE RUSSELL 2000 EMINI CME SEP 23	FUTURE RUSSELL 2000 EMINI CME SEP 23 attached to Cash Security-TREASURY NOTE		Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	06/12/2023	1,886.7213	09/08/2023	1,857.8000	SALE	(782,048)	(782,048)				50
RTYU3	275	25,942,418	FUTURE RUSSELL 2000 EMINI CME SEP 23	FUTURE RUSSELL 2000 EMINI CME SEP 23 attached to Cash Security-TREASURY NOTE		Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	06/12/2023	1,886.7213	09/08/2023	1,857.8000	SALE	(398,265)	(398,265)				50
ESZ3	12	2,707,200	FUTURE S&P500 EMINI DEC 23	FUTURE S&P500 EMINI DEC 23 attached to Cash Security-TREASURY NOTE		Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/12/2023	4,512.0000	09/13/2023	4,521.5000	SALE	5,667	5,667				50
FVZ3	1,124	1,124,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	106.3623	09/19/2023	105.7185	SALE	(725,794)	(725,794)				1,000
FVZ3	176	176,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/01/2023	107.0021	09/19/2023	105.7185	SALE	(226,244)	(226,244)				1,000
FVZ3	3	3,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	106.3623	09/20/2023	105.9141	SALE	(1,351)	(1,351)				1,000
UXYZ3	25	25,000	FUTURE US ULTRA 10YR NOTE DEC 23	FUTURE US ULTRA 10YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/19/2023	113.5000	09/20/2023	113.9063	SALE	10,105	10,105				1,000
UXYZ3			FUTURE US ULTRA 10YR NOTE DEC 23	FUTURE US ULTRA 10YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/19/2023	113.5000	09/20/2023	113.9063	SALE						1,000
ESZ3	13	2,914,156	FUTURE S&P500 EMINI DEC 23	FUTURE S&P500 EMINI DEC 23 attached to Cash Security-TREASURY NOTE		Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/20/2023	4,483.3167	09/25/2023	4,368.5000	SALE	(74,663)	(74,663)				50
WNZ3	11	11,000	FUTURE US ULTRA T-BOND DEC 23	FUTURE US ULTRA T-BOND DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	127.8085	09/28/2023	117.3438	SALE	(115,136)	(115,136)				1,000
ESZ3	2	448,332	FUTURE S&P500 EMINI DEC 23	FUTURE S&P500 EMINI DEC 23 attached to Cash Security-TREASURY NOTE		Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/20/2023	4,483.3167	09/29/2023	4,336.5313	SALE	(14,683)	(14,683)				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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ3	6	1,323,075	FUTURE S&P500 EMINI DEC 23	FUTURE S&P500 EMINI DEC 23 attached to Cash Security-TREASURY NOTE		Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/21/2023	4,410.2500	09/29/2023	4,336.5313	SALE	(22,130)	(22,130)				50
RTYZ3	540	50,676,300	FUTURE RUSSELL 2000 EMINI CME DEC 23	FUTURE RUSSELL 2000 EMINI CME DEC 23 attached to Cash Security-TREASURY NOTE		Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	1,876.9000	10/03/2023	1,745.2479	SALE	(3,555,958)	(3,555,958)				50
RTYZ3	275	25,807,375	FUTURE RUSSELL 2000 EMINI CME DEC 23	FUTURE RUSSELL 2000 EMINI CME DEC 23 attached to Cash Security-TREASURY NOTE		Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	1,876.9000	10/03/2023	1,745.2479	SALE	(1,810,905)	(1,810,905)				50
TYZ3	8	8,000	FUTURE US 10YR NOTE DEC 23	FUTURE US 10YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/29/2023	108.0313	10/03/2023	106.8438	SALE	(9,519)	(9,519)				1,000
WNZ3	4	4,000	FUTURE US ULTRA T-BOND DEC 23	FUTURE US ULTRA T-BOND DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/29/2023	118.8125	10/03/2023	114.6563	SALE	(16,635)	(16,635)				1,000
ESZ3	7	1,543,588	FUTURE S&P500 EMINI DEC 23	FUTURE S&P500 EMINI DEC 23 attached to Cash Security-TREASURY NOTE		Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/21/2023	4,410.2500	10/04/2023	4,272.3214	SALE	(48,293)	(48,293)				50
ESZ3	5	1,065,438	FUTURE S&P500 EMINI DEC 23	FUTURE S&P500 EMINI DEC 23 attached to Cash Security-TREASURY NOTE		Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	10/03/2023	4,261.7500	10/04/2023	4,278.2500	SALE	4,113	4,113				50
ESZ3	7	1,491,613	FUTURE S&P500 EMINI DEC 23	FUTURE S&P500 EMINI DEC 23 attached to Cash Security-TREASURY NOTE		Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	10/03/2023	4,261.7500	10/04/2023	4,272.3214	SALE	3,683	3,683				50
FVZ3	6	6,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	106.3623	10/04/2023	104.8672	SALE	(8,982)	(8,982)				1,000
WNZ3	450	450,000	FUTURE US ULTRA T-BOND DEC 23	FUTURE US ULTRA T-BOND DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	10/06/2023	114.9793	10/06/2023	113.7691	SALE	(545,593)	(545,593)				1,000
ESZ3	12	2,643,500	FUTURE S&P500 EMINI DEC 23	FUTURE S&P500 EMINI DEC 23 attached to Cash Security-TREASURY NOTE		Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	10/12/2023	4,405.8333	10/17/2023	4,412.7500	SALE	4,117	4,117				50
FVZ3	5	5,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	106.3623	10/23/2023	104.5781	SALE	(8,931)	(8,931)				1,000
TUZ3	2	4,000	FUTURE US 2YR NOTE DEC 23	FUTURE US 2YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/05/2023	101.6719	10/23/2023	101.2969	SALE	(1,504)	(1,504)				2,000
UXYZ3	6	6,000	FUTURE US ULTRA 10YR NOTE DEC 23	FUTURE US ULTRA 10YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	115.1094	10/23/2023	109.1563	SALE	(35,731)	(35,731)				1,000
TYZ3	260	260,000	FUTURE US 10YR NOTE DEC 23	FUTURE US 10YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	10/04/2023	107.1677	10/26/2023	106.2969	SALE	(226,944)	(226,944)				1,000
TYZ3	200	200,000	FUTURE US 10YR NOTE DEC 23	FUTURE US 10YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	10/04/2023	107.1563	10/26/2023	106.2969	SALE	(172,289)	(172,289)				1,000
ESZ3	14	3,037,650	FUTURE S&P500 EMINI DEC 23	FUTURE S&P500 EMINI DEC 23 attached to Cash Security-TREASURY NOTE		Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	10/18/2023	4,339.5000	10/30/2023	4,181.5000	SALE	(110,639)	(110,639)				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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
UXYZ3	4	4,000	FUTURE US ULTRA 10YR NOTE DEC 23	FUTURE US ULTRA 10YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	115.1094	11/02/2023	110.5000	SALE	(18,446)	(18,446)				1,000
UXYZ3	10	10,000	FUTURE US ULTRA 10YR NOTE DEC 23	FUTURE US ULTRA 10YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	10/25/2023	108.2656	11/02/2023	110.5938	SALE	23,261	23,261				1,000
TYZ3	3	3,000	FUTURE US 10YR NOTE DEC 23	FUTURE US 10YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/29/2023	108.0313	11/03/2023	108.4531	SALE	1,258	1,258				1,000
WNZ3	2	2,000	FUTURE US ULTRA T-BOND DEC 23	FUTURE US ULTRA T-BOND DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/29/2023	118.8125	11/03/2023	118.3750	SALE	(880)	(880)				1,000
WNZ3	150	150,000	FUTURE US ULTRA T-BOND DEC 23	FUTURE US ULTRA T-BOND DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/02/2023	116.1283	11/03/2023	118.2952	SALE	324,698	324,698				1,000
WNZ3	150	150,000	FUTURE US ULTRA T-BOND DEC 23	FUTURE US ULTRA T-BOND DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/02/2023	116.1283	11/03/2023	118.2788	SALE	322,230	322,230				1,000
FVZ3	324	324,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/01/2023	107.0021	11/10/2023	105.0396	SALE	(636,450)	(636,450)				1,000
FVZ3	825	825,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/08/2023	106.2193	11/10/2023	105.0396	SALE	(974,798)	(974,798)				1,000
FVZ3	300	300,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/27/2023	104.9844	11/10/2023	105.0396	SALE	16,005	16,005				1,000
FVZ3	51	51,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/29/2023	105.3877	11/10/2023	105.0396	SALE	(17,849)	(17,849)				1,000
FVZ3	13	13,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	106.3623	11/27/2023	105.7796	SALE	(7,600)	(7,600)				1,000
FVZ3	50	50,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	106.3623	11/27/2023	105.7796	SALE	(29,230)	(29,230)				1,000
FVZ3	27	27,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	106.3623	11/27/2023	105.7796	SALE	(15,784)	(15,784)				1,000
FVZ3	55	55,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	106.3623	11/27/2023	105.7796	SALE	(32,153)	(32,153)				1,000
FVZ3	40	40,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	106.3623	11/27/2023	105.7796	SALE	(23,384)	(23,384)				1,000
FVZ3	13	13,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/05/2023	106.3438	11/27/2023	105.7796	SALE	(7,358)	(7,358)				1,000
FVZ3	300	300,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/29/2023	105.4085	11/27/2023	105.7796	SALE	110,769	110,769				1,000
FVZ3	249	249,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/29/2023	105.3877	11/27/2023	105.7796	SALE	97,113	97,113				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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FVZ3	2,702	2,702,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	10/19/2023	103.9035	11/27/2023	105.7796	SALE	5,064,204	5,064,204				1,000
FVZ3	1,500	1,500,000	FUTURE US 5YR NOTE DEC 23	FUTURE US 5YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/10/2023	105.0159	11/27/2023	105.7796	SALE	1,142,720	1,142,720				1,000
TUZ3	58	116,000	FUTURE US 2YR NOTE DEC 23	FUTURE US 2YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	101.7146	11/27/2023	101.3984	SALE	(36,810)	(36,810)				2,000
TUZ3	30	60,000	FUTURE US 2YR NOTE DEC 23	FUTURE US 2YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	101.7146	11/27/2023	101.3984	SALE	(19,040)	(19,040)				2,000
TUZ3	25	50,000	FUTURE US 2YR NOTE DEC 23	FUTURE US 2YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	101.7146	11/27/2023	101.3984	SALE	(15,866)	(15,866)				2,000
TUZ3	49	98,000	FUTURE US 2YR NOTE DEC 23	FUTURE US 2YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	101.7146	11/27/2023	101.3984	SALE	(31,098)	(31,098)				2,000
TUZ3	6,918	13,836,000	FUTURE US 2YR NOTE DEC 23	FUTURE US 2YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	101.7146	11/27/2023	101.3984	SALE	(4,390,509)	(4,390,509)				2,000
TUZ3	3	6,000	FUTURE US 2YR NOTE DEC 23	FUTURE US 2YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/05/2023	101.6719	11/27/2023	101.3984	SALE	(1,647)	(1,647)				2,000
TUZ3	10	20,000	FUTURE US 2YR NOTE DEC 23	FUTURE US 2YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	10/04/2023	101.3320	11/27/2023	101.3984	SALE	1,305	1,305				2,000
TUZ3	25	50,000	FUTURE US 2YR NOTE DEC 23	FUTURE US 2YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	10/19/2023	101.0039	11/27/2023	101.3984	SALE	19,670	19,670				2,000
TUZ3	2,982	5,964,000	FUTURE US 2YR NOTE DEC 23	FUTURE US 2YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	10/19/2023	101.0273	11/27/2023	101.3984	SALE	2,206,606	2,206,606				2,000
TUZ3	8	16,000	FUTURE US 2YR NOTE DEC 23	FUTURE US 2YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/02/2023	101.3867	11/27/2023	101.3984	SALE	169	169				2,000
TUZ3	4	8,000	FUTURE US 2YR NOTE DEC 23	FUTURE US 2YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/02/2023	101.3555	11/27/2023	101.3984	SALE	335	335				2,000
TYZ3	15	15,000	FUTURE US 10YR NOTE DEC 23	FUTURE US 10YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	110.3604	11/27/2023	108.6165	SALE	(26,190)	(26,190)				1,000
TYZ3	21	21,000	FUTURE US 10YR NOTE DEC 23	FUTURE US 10YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/29/2023	108.0313	11/27/2023	108.6165	SALE	12,247	12,247				1,000
TYZ3	460	460,000	FUTURE US 10YR NOTE DEC 23	FUTURE US 10YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	10/27/2023	106.4183	11/27/2023	108.6165	SALE	1,010,198	1,010,198				1,000
UXYZ3	38	38,000	FUTURE US ULTRA 10YR NOTE DEC 23	FUTURE US ULTRA 10YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	115.1094	11/27/2023	112.2736	SALE	(107,839)	(107,839)				1,000
UXYZ3	23	23,000	FUTURE US ULTRA 10YR NOTE DEC 23	FUTURE US ULTRA 10YR NOTE DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/20/2023	112.2813	11/27/2023	112.2736	SALE	(224)	(224)				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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
WNZ3	1	1,000	FUTURE US ULTRA T-BOND DEC 23	FUTURE US ULTRA T-BOND DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	127.8085	11/27/2023	120.6708	SALE	(7,140)	(7,140)				1,000
WNZ3	1,250	1,250,000	FUTURE US ULTRA T-BOND DEC 23	FUTURE US ULTRA T-BOND DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	127.8085	11/27/2023	120.6708	SALE	(8,924,817)	(8,924,817)				1,000
WNZ3	2	2,000	FUTURE US ULTRA T-BOND DEC 23	FUTURE US ULTRA T-BOND DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	127.8085	11/27/2023	120.6708	SALE	(14,280)	(14,280)				1,000
WNZ3	34	34,000	FUTURE US ULTRA T-BOND DEC 23	FUTURE US ULTRA T-BOND DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	127.8085	11/27/2023	120.6708	SALE	(242,755)	(242,755)				1,000
WNZ3	1	1,000	FUTURE US ULTRA T-BOND DEC 23	FUTURE US ULTRA T-BOND DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/05/2023	125.9688	11/27/2023	120.6708	SALE	(5,300)	(5,300)				1,000
WNZ3	19	19,000	FUTURE US ULTRA T-BOND DEC 23	FUTURE US ULTRA T-BOND DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/29/2023	118.8125	11/27/2023	120.6708	SALE	35,266	35,266				1,000
WNZ3	1	1,000	FUTURE US ULTRA T-BOND DEC 23	FUTURE US ULTRA T-BOND DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	10/23/2023	113.0313	11/27/2023	120.6708	SALE	7,637	7,637				1,000
WNZ3	7	7,000	FUTURE US ULTRA T-BOND DEC 23	FUTURE US ULTRA T-BOND DEC 23 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/20/2023	120.1250	11/27/2023	120.6708	SALE	3,805	3,805				1,000
FVH4	409	409,000	FUTURE US 5YR NOTE MAR 24	FUTURE US 5YR NOTE MAR 24 attached to Cash Security-TREASURY NOTE		Interest Rate	03/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	106.2607	12/08/2023	107.0014	SALE	302,148	302,148				1,000
TYH4	3	3,000	FUTURE US 10YR NOTE MAR 24	FUTURE US 10YR NOTE MAR 24 attached to Cash Security-TREASURY NOTE		Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	109.0149	12/08/2023	110.3438	SALE	3,980	3,980				1,000
TYH4	460	460,000	FUTURE US 10YR NOTE MAR 24	FUTURE US 10YR NOTE MAR 24 attached to Cash Security-TREASURY NOTE		Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	109.0149	12/08/2023	110.3459	SALE	611,354	611,354				1,000
TYH4	225	225,000	FUTURE US 10YR NOTE MAR 24	FUTURE US 10YR NOTE MAR 24 attached to Cash Security-TREASURY NOTE		Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/08/2023	110.7329	12/08/2023	110.4061	SALE	(73,964)	(73,964)				1,000
TYH4	140	140,000	FUTURE US 10YR NOTE MAR 24	FUTURE US 10YR NOTE MAR 24 attached to Cash Security-TREASURY NOTE		Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/08/2023	110.7329	12/08/2023	110.3459	SALE	(54,450)	(54,450)				1,000
TYH4	235	235,000	FUTURE US 10YR NOTE MAR 24	FUTURE US 10YR NOTE MAR 24 attached to Cash Security-TREASURY NOTE		Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/08/2023	110.7329	12/08/2023	110.3945	SALE	(79,969)	(79,969)				1,000
WNH4	1	1,000	FUTURE US ULTRA T-BOND MAR 24	FUTURE US ULTRA T-BOND MAR 24 attached to Cash Security-TREASURY NOTE		Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	121.5389	12/08/2023	126.8438	SALE	5,303	5,303				1,000
TUH4	25	50,000	FUTURE US 2YR NOTE MAR 24	FUTURE US 2YR NOTE MAR 24 attached to Cash Security-TREASURY NOTE		Interest Rate	03/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	101.8242	12/13/2023	102.2695	SALE	22,218	22,218				2,000
WNH4	625	625,000	FUTURE US ULTRA T-BOND MAR 24	FUTURE US ULTRA T-BOND MAR 24 attached to Cash Security-TREASURY NOTE		Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/27/2023	121.5389	12/19/2023	133.3289	SALE	7,367,324	7,367,324				1,000
1549999999. Subtotal - Long Futures - Replication														(30,881,976)	(30,287,526)			XXX	XXX
1579999999. Subtotal - Long Futures														(16,611,878)	(11,608,310)			XXX	XXX
ESH3	750	149,949,713	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	01/12/2023	3,998.6590	02/13/2023	4,140.6859	SALE	(5,327,880)	(5,327,880)			0002	50
ESH3	750	152,851,913	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	02/01/2023	4,076.0510	02/13/2023	4,140.6859	SALE	(2,425,680)	(2,425,680)			0002	50

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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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH3	500	101,949,825	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	02/01/2023	4,077.9930	02/13/2023	4,140.6859	SALE	(1,568,570)	(1,568,570)			0002	50
ESH3	350	71,838,675	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	02/07/2023	4,105.0671	02/13/2023	4,140.6859	SALE	(624,202)	(624,202)			0002	50
ESH3	750	155,417,256	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	02/14/2023	4,144.4602	02/16/2023	4,098.8603	SALE	1,708,119	1,708,119			0002	50
ESH3	550	113,972,655	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	02/14/2023	4,144.4602	02/24/2023	3,967.2841	SALE	4,870,830	4,870,830			0002	50
ESH3	1,000	207,223,009	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	02/14/2023	4,144.4602	02/22/2023	3,992.4588	SALE	7,597,321	7,597,321			0002	50
ESH3	150	31,083,451	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	02/14/2023	4,144.4602	02/14/2023	4,122.9000	SALE	161,289	161,289			0002	50
ESH3	16	3,175,098	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	12/12/2022	3,968.8723	01/11/2023	3,984.0813	SALE	(12,206)	(98,504)			0002	50
ESH3	12	2,381,323	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	12/12/2022	3,968.8723	01/09/2023	3,917.1042	SALE	31,031	(33,692)			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	01/11/2023	3,984.0813	SALE	17,435	(61,565)			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	01/11/2023	3,984.0813	SALE	(55,053)	(61,565)			0002	50
ESH3	7	1,370,979	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	01/06/2023	3,917.0833	01/24/2023	4,042.2500	SALE	(43,825)	(43,825)			0002	50
ESH3	1	195,854	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	01/06/2023	3,917.0833	01/25/2023	4,031.7500	SALE	(5,736)	(5,736)			0002	50
ESH3	9	1,762,688	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	01/06/2023	3,917.0833	01/13/2023	4,015.2500	SALE	(44,199)	(44,199)			0002	50
ESH3	4	783,417	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	01/06/2023	3,917.0833	01/11/2023	3,984.0813	SALE	(13,409)	(13,409)			0002	50
ESH3	6	1,183,536	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	01/18/2023	3,945.1188	02/08/2023	4,131.5000	SALE	(55,929)	(55,929)			0002	50
ESH3	9	1,775,303	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	01/18/2023	3,945.1188	02/09/2023	4,100.0000	SALE	(69,719)	(69,719)			0002	50
ESH3	1	197,256	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	01/18/2023	3,945.1188	02/22/2023	3,993.7500	SALE	(2,434)	(2,434)			0002	50
ESH3	5	986,280	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	01/18/2023	3,945.1188	02/14/2023	4,142.2000	SALE	(49,283)	(49,283)			0002	50
ESH3	5	986,280	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	01/18/2023	3,945.1188	02/21/2023	4,010.2500	SALE	(16,295)	(16,295)			0002	50
ESH3	5	986,280	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	01/18/2023	3,945.1188	01/25/2023	4,031.7500	SALE	(21,670)	(21,670)			0002	50
ESH3	9	1,775,303	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	01/18/2023	3,945.1188	01/30/2023	4,031.8056	SALE	(39,031)	(39,031)			0002	50
ESH3	8	1,593,800	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	01/20/2023	3,984.5000	02/22/2023	3,993.7500	SALE	(3,720)	(3,720)			0002	50
ESH3	3	612,938	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	01/27/2023	4,086.2500	02/24/2023	3,965.0000	SALE	18,180	18,180			0002	50
ESH3	3	612,938	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	01/27/2023	4,086.2500	02/22/2023	3,993.7500	SALE	13,868	13,868			0002	50
ESH3	6	1,226,325	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	01/31/2023	4,087.7500	02/24/2023	3,965.0000	SALE	36,810	36,810			0002	50
ESH3	2	408,775	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	01/31/2023	4,087.7500	03/13/2023	3,862.7500	SALE	22,496	22,496			0002	50
ESH3	6	1,238,550	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	02/01/2023	4,128.5000	03/13/2023	3,862.7500	SALE	79,712	79,712			0002	50
ESH3	5	1,046,688	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	02/07/2023	4,186.7500	03/13/2023	3,862.7500	SALE	80,989	80,989			0002	50
ESH3	6	1,196,025	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME LCZ7XYGSLJUHFXXNXD88	02/27/2023	3,986.7500	03/13/2023	3,862.7500	SALE	37,187	37,187			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 Expiration	Exchange		Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH3	9	1,792,688	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME	LCZ7XYGSLJUHFXXNXD88	03/02/2023	3,983.7500	03/13/2023	3,862.7500	SALE	54,430	54,430			0002	50
ESH3	12	2,428,200	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME	LCZ7XYGSLJUHFXXNXD88	03/03/2023	4,047.0000	03/13/2023	3,862.7500	SALE	110,524	110,524			0002	50
ESH3	6	1,216,125	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME	LCZ7XYGSLJUHFXXNXD88	03/06/2023	4,053.7500	03/13/2023	3,862.7500	SALE	57,287	57,287			0002	50
ESH3	7	1,350,738	FUTURE S&P500 EMINI MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	CME	LCZ7XYGSLJUHFXXNXD88	03/13/2023	3,859.2500	03/14/2023	3,856.7500	SALE	860	860			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	03/13/2023	3,862.7500	SALE	79,559	(1,345)			0002	50
ESM3	14	2,726,779	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME	LCZ7XYGSLJUHFXXNXD88	03/13/2023	3,895.3992	03/22/2023	3,995.6964	SALE	(70,243)	(70,243)			0002	50
ESM3	10	1,947,700	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME	LCZ7XYGSLJUHFXXNXD88	03/13/2023	3,895.3992	03/14/2023	3,938.2500	SALE	(21,449)	(21,449)			0002	50
ESM3	12	2,337,240	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME	LCZ7XYGSLJUHFXXNXD88	03/13/2023	3,895.3992	03/28/2023	4,000.8125	SALE	(63,278)	(63,278)			0002	50
ESM3	10	1,947,700	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME	LCZ7XYGSLJUHFXXNXD88	03/13/2023	3,895.3992	03/27/2023	4,014.4000	SALE	(59,525)	(59,525)			0002	50
FVH3	4,106	4,106,000	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	01/05/2023	108.1500	SALE	525,078	(913,959)			0001	1,000
FVH3	1,000	1,000,000	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	01/05/2023	108.1433	SALE	134,958	(215,513)			0001	1,000
FVH3	3,000	3,000,000	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	01/05/2023	108.1579	SALE	361,094	(690,321)			0001	1,000
FVH3	1,375	1,375,000	FUTURE US 5YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	01/31/2023	109.2760	02/23/2023	106.8359	SALE	3,352,423	3,352,423			0001	1,000
MESH3	600	30,544,690	FUTURE MSCI EMER MKT INDEX (ICE) MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	ICE	5493004R83R1LVX2IL36	02/14/2023	1,018.1563	02/28/2023	966.9787	SALE	1,533,547	1,533,547			0002	50
MESH3	400	20,352,040	FUTURE MSCI EMER MKT INDEX (ICE) MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	ICE	5493004R83R1LVX2IL36	02/14/2023	1,017.6020	02/28/2023	966.9787	SALE	1,011,278	1,011,278			0002	50
MESH3	1,500	79,708,734	FUTURE MSCI EMER MKT INDEX (ICE) MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	ICE	5493004R83R1LVX2IL36	01/24/2023	1,062.7831	01/31/2023	1,041.4927	SALE	1,592,324	1,592,324			0002	50
MESH3	1,350	71,737,861	FUTURE MSCI EMER MKT INDEX (ICE) MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	ICE	5493004R83R1LVX2IL36	01/24/2023	1,062.7831	02/07/2023	1,015.3136	SALE	3,200,186	3,200,186			0002	50
MESH3	925	49,153,720	FUTURE MSCI EMER MKT INDEX (ICE) MAR 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2023	ICE	5493004R83R1LVX2IL36	01/24/2023	1,062.7831	02/13/2023	1,022.5978	SALE	1,856,285	1,856,285			0002	50
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	01/05/2023	1,972.3068	SALE	127,783	(321,527)			0002	50
TUH3	2,000	4,000,000	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	01/05/2023	102.4766	SALE	(1,042)	245,562			0001	2,000
TUH3	1,743	3,486,000	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	01/05/2023	102.4887	SALE	(42,611)	172,305			0001	2,000
TUH3	6	12,000	FUTURE US 2YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/06/2023	102.3594	02/23/2023	101.8086	SALE	6,598	6,598			0001	2,000
TUH3	24	48,000	FUTURE US 2YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/21/2023	101.7891	02/23/2023	101.8086	SALE	(984)	(984)			0001	2,000
TUH3	33	66,000	FUTURE US 2YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	03/01/2023	101.5078	03/01/2023	101.5182	SALE	(751)	(751)			0001	2,000
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	01/11/2023	102.9029	SALE	140,344	(284,536)			0001	2,000
TUH3	610	1,220,000	FUTURE US 2YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	01/06/2023	102.3958	01/11/2023	102.9029	SALE	(619,876)	(619,876)			0001	2,000
TUH3	390	780,000	FUTURE US 2YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	01/06/2023	102.3958	01/18/2023	103.0219	SALE	(489,131)	(489,131)			0001	2,000
TUH3	590	1,180,000	FUTURE US 2YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	01/12/2023	103.0219	02/03/2023	103.0167	SALE	4,920	4,920			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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TUH3	410	820,000	FUTURE US 2YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/12/2023	103.0219	01/18/2023	103.0219	SALE	(796)	(796)			0001	2,000
TUH3	800	1,600,000	FUTURE US 2YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/18/2023	103.1389	02/03/2023	103.0167	SALE	193,837	193,837			0001	2,000
TUH3	250	500,000	FUTURE US 2YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/03/2023	102.7910	02/14/2023	102.2500	SALE	269,939	269,939			0001	2,000
TUH3	690	1,380,000	FUTURE US 2YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/03/2023	102.7910	02/13/2023	102.1997	SALE	814,664	814,664			0001	2,000
TUH3	450	900,000	FUTURE US 2YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/03/2023	102.7910	02/14/2023	102.2539	SALE	482,548	482,548			0001	2,000
TUH3	1,390	2,780,000	FUTURE US 2YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/14/2023	102.0915	02/23/2023	101.8086	SALE	783,894	783,894			0001	2,000
TUM3	30	60,000	FUTURE US 2YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	102.0938	03/03/2023	101.6992	SALE	23,614	23,614			0001	2,000
TUM3	5,100	10,200,000	FUTURE US 2YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/14/2023	102.6876	03/15/2023	103.8814	SALE	(12,186,495)	(12,186,495)			0001	2,000
TUM3	25	50,000	FUTURE US 2YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/01/2023	101.6602	03/09/2023	101.6845	SALE	(1,267)	(1,267)			0001	2,000
TUM3	590	1,180,000	FUTURE US 2YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	102.0938	03/15/2023	103.9404	SALE	(2,180,144)	(2,180,144)			0001	2,000
TUM3	800	1,600,000	FUTURE US 2YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	102.0938	03/15/2023	103.8602	SALE	(2,827,809)	(2,827,809)			0001	2,000
TUM3	160	320,000	FUTURE US 2YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/10/2023	102.0070	03/15/2023	103.9404	SALE	(618,971)	(618,971)			0001	2,000
TUM3	140	280,000	FUTURE US 2YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/10/2023	102.0070	03/17/2023	103.7853	SALE	(498,187)	(498,187)			0001	2,000
TUM3	300	600,000	FUTURE US 2YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/10/2023	102.3186	03/17/2023	103.7853	SALE	(880,623)	(880,623)			0001	2,000
TYH3	2,000	2,000,000	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	01/05/2023	113.0635	SALE	567,534	(1,537,259)			0001	1,000
TYH3	2,230	2,230,000	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	01/05/2023	113.0153	SALE	740,230	(1,606,614)			0001	1,000
TYH3	1,000	1,000,000	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	01/05/2023	113.0313	SALE	315,651	(736,745)			0001	1,000
TYH3	2,000	2,000,000	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	01/05/2023	113.0332	SALE	627,350	(1,477,443)			0001	1,000
TYH3	20	20,000	FUTURE US 10YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/06/2023	113.5000	02/23/2023	111.2031	SALE	45,896	45,896			0001	1,000
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	02/23/2023	111.2031	SALE	1,500,853	764,176			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	02/23/2023	111.2031	SALE	36,449	18,559			0001	1,000
TYM3	3,000	3,000,000	FUTURE US 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/14/2023	113.4812	03/15/2023	115.3359	SALE	(5,571,588)	(5,571,588)			0001	1,000
TYM3	8	8,000	FUTURE US 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	111.7266	03/16/2023	115.4395	SALE	(29,720)	(29,720)			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	01/05/2023	127.6250	SALE	(86,250)	(1,310,827)			0001	1,000
USH3	7	7,000	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	01/05/2023	127.6250	SALE	(1,220)	(15,986)			0001	1,000
USH3	300	300,000	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	01/05/2023	127.5553	SALE	(31,270)	(664,090)			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	02/02/2023	131.6875	SALE	(12,639)	(19,039)			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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
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	02/02/2023	131.6875	SALE	(8,474)	(12,692)			0001	1,000
UXYH3	4,175	4,175,000	FUTURE US ULTRA 10YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/04/2023	119.4388	01/11/2023	121.0282	SALE	(6,644,262)	(6,644,262)			0001	1,000
UXYH3	400	400,000	FUTURE US ULTRA 10YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/12/2023	121.6360	01/31/2023	121.2893	SALE	137,877	137,877			0001	1,000
UXYH3	1,885	1,885,000	FUTURE US ULTRA 10YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/12/2023	121.6360	02/23/2023	117.1563	SALE	8,440,447	8,440,447			0001	1,000
UXYH3	1,890	1,890,000	FUTURE US ULTRA 10YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/12/2023	121.6360	02/10/2023	118.9094	SALE	5,149,288	5,149,288			0001	1,000
UXYH3	55	55,000	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	02/23/2023	117.1563	SALE	140,638	61,761			0001	1,000
UXYH3	9	9,000	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	01/03/2023	118.8906	SALE	7,405	(5,503)			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	02/23/2023	117.1563	SALE	7,671	3,369			0001	1,000
UXYH3	1	1,000	FUTURE US ULTRA 10YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/04/2023	119.5938	02/23/2023	117.1563	SALE	2,435	2,435			0001	1,000
UXYH3	2	2,000	FUTURE US ULTRA 10YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/07/2023	119.7344	02/23/2023	117.1563	SALE	5,152	5,152			0001	1,000
UXYH3	1	1,000	FUTURE US ULTRA 10YR NOTE MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/22/2023	117.3906	02/23/2023	117.1563	SALE	232	232			0001	1,000
UXYM3	1	1,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	117.1180	03/16/2023	121.8906	SALE	(4,775)	(4,775)			0001	1,000
UXYM3	1,885	1,885,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	117.1180	03/15/2023	121.6976	SALE	(8,636,375)	(8,636,375)			0001	1,000
UXYM3	11	11,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	117.1180	02/23/2023	117.5000	SALE	(4,225)	(4,225)			0001	1,000
UXYM3	18	18,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	117.1180	03/01/2023	116.3125	SALE	14,462	14,462			0001	1,000
UXYM3	5	5,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	117.1180	03/02/2023	115.6563	SALE	7,298	7,298			0001	1,000
WNH3	5	5,000	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	02/03/2023	142.9063	SALE	(25,890)	(42,982)			0001	1,000
WNH3	9	9,000	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	02/02/2023	144.7188	SALE	(62,912)	(93,676)			0001	1,000
WNH3	4	4,000	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	02/06/2023	141.6563	SALE	(15,711)	(29,384)			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	02/21/2023	133.5938	SALE	4,135	717			0001	1,000
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	01/04/2023	137.2188	SALE	1,020	(5,817)			0001	1,000
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	01/23/2023	141.0938	SALE	(6,730)	(13,567)			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	02/23/2023	134.8438	SALE	230,781	(42,678)			0001	1,000
WNH3	1,050	1,050,000	FUTURE US ULTRA T-BOND MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/14/2023	139.3728	02/23/2023	134.8438	SALE	4,753,169	4,753,169			0001	1,000
WNH3	650	650,000	FUTURE US ULTRA T-BOND MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/14/2023	139.4559	02/23/2023	134.8438	SALE	2,996,432	2,996,432			0001	1,000
WNH3	850	850,000	FUTURE US ULTRA T-BOND MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/16/2023	135.8308	02/23/2023	134.8438	SALE	837,144	837,144			0001	1,000
WNH3	100	100,000	FUTURE US ULTRA T-BOND MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/16/2023	136.0250	02/23/2023	134.8438	SALE	117,903	117,903			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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
WNH3	750	750,000	FUTURE US ULTRA T-BOND MAR 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/16/2023	135.8752	02/23/2023	134.8438	SALE	771,929	771,929			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	02/23/2023	134.8438	SALE	35,586	(3,734)			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	01/04/2023	137.2188	SALE	510	(2,908)			0001	1,000
WNM3	3,400	3,400,000	FUTURE US ULTRA T-BOND JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	135.4375	03/13/2023	143.5981	SALE	(27,754,644)	(27,754,644)			0001	1,000
WNM3	4	4,000	FUTURE US ULTRA T-BOND JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	135.4375	02/23/2023	136.3750	SALE	(3,759)	(3,759)			0001	1,000
WNM3	3	3,000	FUTURE US ULTRA T-BOND JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	135.4375	03/01/2023	134.2500	SALE	3,555	3,555			0001	1,000
WNM3	10	10,000	FUTURE US ULTRA T-BOND JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/24/2023	142.6292	03/31/2023	141.6250	SALE	10,019	10,019			0001	1,000
ESM3	35	6,910,505	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/14/2023	3,948.8600	04/05/2023	4,108.0000	SALE	(278,591)	(278,591)			0002	50
WNM3	100	100,000	FUTURE US ULTRA T-BOND JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/24/2023	142.6292	04/07/2023	144.5403	SALE	(191,337)	(191,337)			0001	1,000
UXYM3	4	4,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/03/2023	116.5469	04/10/2023	122.1250	SALE	(22,321)	(22,321)			0001	1,000
FVM3	4,600	4,600,000	FUTURE US 5YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/28/2023	109.3507	04/11/2023	109.7659	SALE	(1,918,676)	(1,918,676)			0001	1,000
TUM3	5,100	10,200,000	FUTURE US 2YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/28/2023	103.2944	04/11/2023	103.2350	SALE	595,903	595,903			0001	2,000
ESM3	5	972,550	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/14/2023	3,890.2000	04/12/2023	4,116.8000	SALE	(56,663)	(56,663)			0002	50
ESM3	2	389,020	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/14/2023	3,890.2000	04/14/2023	4,162.0000	SALE	(27,185)	(27,185)			0002	50
ESM3	5	986,375	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/17/2023	3,945.5000	04/14/2023	4,162.0000	SALE	(54,138)	(54,138)			0002	50
ESM3	8	1,597,450	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/24/2023	3,993.6250	04/14/2023	4,162.0000	SALE	(67,370)	(67,370)			0002	50
ESM3	8	1,624,030	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/29/2023	4,060.0750	04/14/2023	4,162.0000	SALE	(40,790)	(40,790)			0002	50
ESM3	2	406,008	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/29/2023	4,060.0750	04/21/2023	4,155.7500	SALE	(9,573)	(9,573)			0002	50
ESM3	4	825,130	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/31/2023	4,125.6500	04/21/2023	4,155.7500	SALE	(6,030)	(6,030)			0002	50
FVM3	11	11,000	FUTURE US 5YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/10/2023	109.9453	04/24/2023	109.4844	SALE	5,049	5,049			0001	1,000
ESM3	10	2,066,125	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	04/06/2023	4,132.2500	04/28/2023	4,181.2500	SALE	(24,525)	(24,525)			0002	50
ESM3	5	1,023,688	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	04/25/2023	4,094.7500	04/28/2023	4,181.2500	SALE	(21,638)	(21,638)			0002	50
ESM3	6	1,237,695	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/31/2023	4,125.6500	04/28/2023	4,181.2500	SALE	(16,695)	(16,695)			0002	50
ESM3	9	1,880,438	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	04/18/2023	4,178.7500	04/28/2023	4,181.2500	SALE	(1,148)	(1,148)			0002	50
UXYM3	1	1,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	117.1180	05/02/2023	121.6719	SALE	(4,556)	(4,556)			0001	1,000
ESM3	7	1,433,163	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	04/25/2023	4,094.7500	05/05/2023	4,151.1818	SALE	(19,770)	(19,770)			0002	50
ESM3	4	816,682	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	04/26/2023	4,083.4118	05/05/2023	4,151.1818	SALE	(13,565)	(13,565)			0002	50
FVM3	4,600	4,600,000	FUTURE US 5YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/14/2023	109.5099	05/05/2023	110.3417	SALE	(3,837,040)	(3,837,040)			0001	1,000

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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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FVM3	2,250	2,250,000	FUTURE US 5YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/18/2023	109.2274	05/05/2023	110.3417	SALE	(2,512,374)	(2,512,374)			0001	1,000
FVM3	1,500	1,500,000	FUTURE US 5YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/18/2023	109.1260	05/05/2023	110.3417	SALE	(1,827,064)	(1,827,064)			0001	1,000
TUM3	5,100	10,200,000	FUTURE US 2YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/14/2023	103.1384	05/05/2023	103.4323	SALE	(3,007,153)	(3,007,153)			0001	2,000
TUM3	1,500	3,000,000	FUTURE US 2YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/18/2023	102.9580	05/05/2023	103.4323	SALE	(1,425,786)	(1,425,786)			0001	2,000
TUM3	1,700	3,400,000	FUTURE US 2YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/18/2023	102.9988	05/05/2023	103.4323	SALE	(1,477,192)	(1,477,192)			0001	2,000
UXYM3	1,750	1,750,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/05/2023	121.4608	05/05/2023	121.5363	SALE	(135,868)	(135,868)			0001	1,000
ESM3	12	2,450,047	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	04/26/2023	4,083.4118	05/09/2023	4,134.2500	SALE	(30,533)	(30,533)			0002	50
TUM3	2	4,000	FUTURE US 2YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/02/2023	103.2617	05/22/2023	102.5117	SALE	2,996	2,996			0001	2,000
ESM3	1	204,171	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	04/26/2023	4,083.4118	05/23/2023	4,161.7500	SALE	(3,919)	(3,919)			0002	50
ESM3	11	2,277,138	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	05/02/2023	4,140.2500	05/23/2023	4,161.7500	SALE	(11,853)	(11,853)			0002	50
UXYM3	26	26,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	117.1180	05/23/2023	118.8594	SALE	(45,329)	(45,329)			0001	1,000
FVM3	1,375	1,375,000	FUTURE US 5YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.2734	05/24/2023	108.6797	SALE	(1,936,715)	(1,936,715)			0001	1,000
TUM3	8	16,000	FUTURE US 2YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/24/2023	103.0503	05/24/2023	102.4961	SALE	8,849	8,849			0001	2,000
TUM3	50	100,000	FUTURE US 2YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/02/2023	103.2227	05/24/2023	102.4961	SALE	72,543	72,543			0001	2,000
TUM3	11	22,000	FUTURE US 2YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/22/2023	102.5430	05/24/2023	102.4961	SALE	1,006	1,006			0001	2,000
TUM3	6	12,000	FUTURE US 2YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/01/2023	101.6602	05/24/2023	102.4961	SALE	(10,045)	(10,045)			0001	2,000
TYM3	700	700,000	FUTURE US 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	111.7266	05/24/2023	113.6094	SALE	(1,319,663)	(1,319,663)			0001	1,000
TYM3	375	375,000	FUTURE US 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/17/2023	114.7583	05/24/2023	113.6094	SALE	429,952	429,952			0001	1,000
TYM3	9	9,000	FUTURE US 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	111.7266	05/24/2023	113.6094	SALE	(16,967)	(16,967)			0001	1,000
TYM3	3	3,000	FUTURE US 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/22/2023	113.3750	05/24/2023	113.6094	SALE	(710)	(710)			0001	1,000
TYM3	20	20,000	FUTURE US 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	111.7266	05/24/2023	113.6094	SALE	(37,705)	(37,705)			0001	1,000
TYM3	13	13,000	FUTURE US 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/16/2023	114.2981	05/24/2023	113.6094	SALE	8,922	8,922			0001	1,000
USM3	30	30,000	FUTURE US LONG BOND JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/10/2023	130.4688	05/24/2023	126.8396	SALE	108,811	108,811			0001	1,000
UXYM3	33	33,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/10/2023	121.3750	05/24/2023	118.6552	SALE	89,685	89,685			0001	1,000
UXYM3	7	7,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/10/2023	121.3750	05/24/2023	118.9063	SALE	17,264	17,264			0001	1,000
UXYM3	131	131,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/05/2023	121.4922	05/24/2023	118.9063	SALE	338,437	338,437			0001	1,000
UXYM3	130	130,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/10/2023	118.6250	05/24/2023	118.6552	SALE	(4,197)	(4,197)			0001	1,000

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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 Expiration	Exchange		Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
UXYM3	21	21,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	03/10/2023	119.4219	05/24/2023	118.9063	SALE	10,777	10,777			0001	1,000
UXYM3	109	109,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	03/10/2023	119.4219	05/24/2023	118.6552	SALE	83,340	83,340			0001	1,000
UXYM3	6,750	6,750,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/05/2023	121.4608	05/24/2023	118.6552	SALE	18,923,571	18,923,571			0001	1,000
UXYM3	841	841,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/05/2023	121.5564	05/24/2023	118.9063	SALE	2,226,772	2,226,772			0001	1,000
UXYM3	2,659	2,659,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/05/2023	121.5564	05/24/2023	118.6552	SALE	7,708,840	7,708,840			0001	1,000
UXYM3	1,469	1,469,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/05/2023	121.4922	05/24/2023	118.6552	SALE	4,164,425	4,164,425			0001	1,000
WNM3	80	80,000	FUTURE US ULTRA T-BOND JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/23/2023	135.4375	05/24/2023	134.5000	SALE	74,794	74,794			0001	1,000
WNM3	100	100,000	FUTURE US ULTRA T-BOND JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	03/24/2023	142.6292	05/24/2023	134.5000	SALE	812,660	812,660			0001	1,000
UXYU3	30	30,000	FUTURE US ULTRA 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	119.6172	05/25/2023	118.7343	SALE	26,426	26,426			0001	1,000
UXYU3	1,909	1,909,000	FUTURE US ULTRA 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	119.6172	05/25/2023	118.7343	SALE	1,681,554	1,681,554			0001	1,000
UXYU3	841	841,000	FUTURE US ULTRA 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	119.8757	05/25/2023	118.7343	SALE	958,199	958,199			0001	1,000
ESM3	4	828,050	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME	LCZ7XYGSLJUHFXXNXD88	05/02/2023	4,140.2500	05/26/2023	4,217.7500	SALE	(15,510)	(15,510)			0002	50
ESM3	11	2,259,538	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME	LCZ7XYGSLJUHFXXNXD88	05/03/2023	4,108.2500	05/26/2023	4,217.7500	SALE	(60,253)	(60,253)			0002	50
ESM3	4	821,650	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME	LCZ7XYGSLJUHFXXNXD88	05/03/2023	4,108.2500	05/31/2023	4,191.0200	SALE	(16,564)	(16,564)			0002	50
ESM3	9	1,834,425	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME	LCZ7XYGSLJUHFXXNXD88	05/04/2023	4,076.5000	05/31/2023	4,191.0200	SALE	(51,557)	(51,557)			0002	50
WNU3	100	100,000	FUTURE US ULTRA T-BOND SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	134.9688	05/31/2023	137.0313	SALE	(206,507)	(206,507)			0001	1,000
UXYU3	25	25,000	FUTURE US ULTRA 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	119.6172	06/01/2023	120.7656	SALE	(28,770)	(28,770)			0001	1,000
UXYU3	1,750	1,750,000	FUTURE US ULTRA 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	119.6172	06/02/2023	119.7656	SALE	(263,920)	(263,920)			0001	1,000
TUU3	39	78,000	FUTURE US 2YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	103.1328	06/05/2023	102.6718	SALE	35,886	35,886			0001	2,000
ESM3	6	1,222,950	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME	LCZ7XYGSLJUHFXXNXD88	05/04/2023	4,076.5000	06/12/2023	4,304.7500	SALE	(68,488)	(68,488)			0002	50
ESM3	17	3,592,525	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME	LCZ7XYGSLJUHFXXNXD88	06/01/2023	4,226.5000	06/12/2023	4,304.7500	SALE	(66,549)	(66,549)			0002	50
ESM3	21	4,504,500	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME	LCZ7XYGSLJUHFXXNXD88	06/06/2023	4,290.0000	06/12/2023	4,304.7500	SALE	(15,533)	(15,533)			0002	50
ESM3	15	2,921,549	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME	LCZ7XYGSLJUHFXXNXD88	03/13/2023	3,895.3992	06/12/2023	4,304.7500	SALE	(307,046)	(307,046)			0002	50
ESM3	23	4,825,400	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME	LCZ7XYGSLJUHFXXNXD88	05/18/2023	4,196.0000	06/12/2023	4,304.7500	SALE	(125,112)	(125,112)			0002	50
ESM3	590	116,491,370	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME	LCZ7XYGSLJUHFXXNXD88	03/14/2023	3,948.8600	06/12/2023	4,304.7500	SALE	(10,500,035)	(10,500,035)			0002	50
ESM3	15	3,128,400	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME	LCZ7XYGSLJUHFXXNXD88	05/17/2023	4,171.2000	06/12/2023	4,304.7500	SALE	(100,195)	(100,195)			0002	50
ESM3	490	100,646,437	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME	LCZ7XYGSLJUHFXXNXD88	04/05/2023	4,108.0179	06/12/2023	4,304.7500	SALE	(4,821,001)	(4,821,001)			0002	50
ESM3	128	27,467,475	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME	LCZ7XYGSLJUHFXXNXD88	06/02/2023	4,291.7930	06/12/2023	4,304.7500	SALE	(83,203)	(83,203)			0002	50

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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 Expiration	Exchange		Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESM3	230	49,326,775	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME	LCZ7XYGSLJUHFXXNXD88	06/06/2023	4,289.2848	06/12/2023	4,304.7500	SALE	(178,349)	(178,349)			0002	50
UXYU3	18	18,000	FUTURE US ULTRA 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	119.6172	06/12/2023	119.2240	SALE	7,035	7,035			0001	1,000
UXYU3	7	7,000	FUTURE US ULTRA 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	119.8757	06/12/2023	119.2240	SALE	4,545	4,545			0001	1,000
UXYU3	2,000	2,000,000	FUTURE US ULTRA 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	119.6172	06/12/2023	119.2240	SALE	781,711	781,711			0001	1,000
ESU3	25	5,436,438	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	06/12/2023	4,349.1500	06/14/2023	4,418.6600	SALE	(86,950)	(86,950)			0002	50
TYU3	700	700,000	FUTURE US 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	114.3906	06/15/2023	113.4688	SALE	643,619	643,619			0001	1,000
WNU3	80	80,000	FUTURE US ULTRA T-BOND SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	134.9688	06/15/2023	137.0625	SALE	(167,706)	(167,706)			0001	1,000
FVM3	50	50,000	FUTURE US 5YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	04/28/2023	109.8125	05/10/2023	110.3203	SALE	(25,504)	(25,504)			0001	1,000
FVM3	87	87,000	FUTURE US 5YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	04/28/2023	109.8125	05/17/2023	109.5156	SALE	25,631	25,631			0001	1,000
TUM3	73	146,000	FUTURE US 2YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	04/28/2023	103.1122	05/10/2023	103.2656	SALE	(22,572)	(22,572)			0001	2,000
UXYM3	40	40,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	04/28/2023	121.5938	05/24/2023	118.6552	SALE	117,459	117,459			0001	1,000
FVU3	715	715,000	FUTURE US 5YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/25/2023	108.5393	06/16/2023	107.7576	SALE	557,555	557,555			0001	1,000
TYU3	1,200	1,200,000	FUTURE US 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/25/2023	113.4967	06/16/2023	113.0380	SALE	548,000	548,000			0001	1,000
USU3	30	30,000	FUTURE US LONG BOND SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	127.0740	06/22/2023	127.6250	SALE	(16,606)	(16,606)			0001	1,000
ESU3	13	2,826,948	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	06/12/2023	4,349.1500	06/23/2023	4,395.1731	SALE	(29,948)	(29,948)			0002	50
TUU3	6	12,000	FUTURE US 2YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	103.1328	06/26/2023	102.1133	SALE	12,223	12,223			0001	2,000
ESU3	11	2,392,033	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	06/12/2023	4,349.1500	06/28/2023	4,410.7500	SALE	(33,908)	(33,908)			0002	50
UXYU3	3,750	3,750,000	FUTURE US ULTRA 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	119.6172	06/29/2023	118.1257	SALE	5,585,676	5,585,676			0001	1,000
ESU3	23	5,001,523	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	06/12/2023	4,349.1500	06/30/2023	4,494.0000	SALE	(166,641)	(166,641)			0002	50
TUU3	5	10,000	FUTURE US 2YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	103.1328	07/06/2023	101.4063	SALE	17,256	17,256			0001	2,000
TYU3	7	7,000	FUTURE US 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	114.3906	07/06/2023	110.3125	SALE	28,532	28,532			0001	1,000
ESU3	25	5,545,900	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	07/10/2023	4,436.7200	07/10/2023	4,442.7500	SALE	(7,600)	(7,600)			0002	50
UXYU3	239	239,000	FUTURE US ULTRA 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	119.6172	07/11/2023	116.8228	SALE	667,364	667,364			0001	1,000
UXYU3	1,200	1,200,000	FUTURE US ULTRA 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	119.6172	07/11/2023	116.8666	SALE	3,298,228	3,298,228			0001	1,000
UXYU3	21	21,000	FUTURE US ULTRA 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	119.8757	07/11/2023	116.8228	SALE	64,067	64,067			0001	1,000
ESU3	10	2,174,575	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	06/12/2023	4,349.1500	07/14/2023	4,536.5000	SALE	(93,703)	(93,703)			0002	50
ESU3	6	1,324,275	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	06/13/2023	4,414.2500	07/14/2023	4,536.5000	SALE	(36,692)	(36,692)			0002	50
ESU3	3	665,100	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	07/07/2023	4,434.0000	07/24/2023	4,583.0000	SALE	(22,358)	(22,358)			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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESU3	7	1,544,988	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	06/13/2023	4,414.2500	07/24/2023	4,583.0000	SALE	(59,082)	(59,082)			0002	50
ESU3	1	221,700	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	07/07/2023	4,434.0000	07/26/2023	4,595.5000	SALE	(8,078)	(8,078)			0002	50
ESU3	3	689,700	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	07/19/2023	4,598.0000	07/26/2023	4,595.5000	SALE	368	368			0002	50
ESU3	25	5,724,375	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	07/21/2023	4,579.5000	07/26/2023	4,582.0000	SALE	(3,188)	(3,188)			0002	50
ESU3	15	3,325,500	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	07/07/2023	4,434.0000	07/26/2023	4,588.7500	SALE	(116,100)	(116,100)			0002	50
ESU3	12	2,758,800	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	07/19/2023	4,598.0000	07/31/2023	4,604.7500	SALE	(4,080)	(4,080)			0002	50
ESU3	12	2,714,263	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	08/03/2023	4,523.7708	08/03/2023	4,534.2500	SALE	(6,318)	(6,318)			0002	50
ESU3	13	2,933,800	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	08/03/2023	4,513.5385	08/03/2023	4,534.2500	SALE	(13,495)	(13,495)			0002	50
TUU3	4	8,000	FUTURE US 2YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/05/2023	102.6697	08/03/2023	101.4922	SALE	9,413	9,413			0001	2,000
TYU3	150	150,000	FUTURE US 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	114.3906	08/03/2023	110.2078	SALE	627,111	627,111			0001	1,000
TYU3	225	225,000	FUTURE US 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	114.3906	08/04/2023	110.1476	SALE	954,222	954,222			0001	1,000
ESU3	10	2,303,785	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	07/28/2023	4,607.5708	08/09/2023	4,491.7500	SALE	57,883	57,883			0002	50
ESU3	15	3,393,000	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	08/07/2023	4,524.0000	08/09/2023	4,493.7500	SALE	22,650	22,650			0002	50
ESU3	2	459,800	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	07/19/2023	4,598.0000	08/09/2023	4,491.7500	SALE	10,620	10,620			0002	50
RTYU3	35	3,405,500	FUTURE RUSSELL 2000 EMINI CME SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	08/09/2023	1,946.0000	08/09/2023	1,936.0000	SALE	17,404	17,404			0002	50
TYU3	200	200,000	FUTURE US 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/04/2023	111.0781	08/09/2023	111.4219	SALE	(69,164)	(69,164)			0001	1,000
TYU3	175	175,000	FUTURE US 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/04/2023	110.9055	08/09/2023	111.4219	SALE	(90,722)	(90,722)			0001	1,000
UXYU3	142	142,000	FUTURE US ULTRA 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/12/2023	117.4386	08/09/2023	116.4063	SALE	146,299	146,299			0001	1,000
UXYU3	118	118,000	FUTURE US ULTRA 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/12/2023	117.4386	08/09/2023	116.4291	SALE	118,881	118,881			0001	1,000
ESU3	20	4,532,750	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	08/10/2023	4,532.7500	08/10/2023	4,488.0000	SALE	44,696	44,696			0002	50
ESU3	15	3,261,863	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	06/12/2023	4,349.1500	08/11/2023	4,478.6667	SALE	(97,175)	(97,175)			0002	50
TUU3	16	32,000	FUTURE US 2YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	103.1328	08/21/2023	101.2969	SALE	58,719	58,719			0001	2,000
TUU3	5	10,000	FUTURE US 2YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/05/2023	102.6697	08/21/2023	101.2969	SALE	13,719	13,719			0001	2,000
FVU3	1,375	1,375,000	FUTURE US 5YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	109.2813	08/24/2023	106.0000	SALE	4,508,613	4,508,613			0001	1,000
TUU3	2	4,000	FUTURE US 2YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/05/2023	102.6697	08/24/2023	101.3828	SALE	5,143	5,143			0001	2,000
TUU3	5	10,000	FUTURE US 2YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/21/2023	102.0859	08/24/2023	101.3828	SALE	7,020	7,020			0001	2,000
TUU3	26	52,000	FUTURE US 2YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/03/2023	101.4877	08/24/2023	101.3828	SALE	5,394	5,394			0001	2,000
TUU3	9	18,000	FUTURE US 2YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/24/2023	103.1328	08/24/2023	101.3828	SALE	31,480	31,480			0001	2,000

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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 Expiration	Exchange		Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TYU3	375	375,000	FUTURE US 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/10/2023	110.8906	08/24/2023	109.9063	SALE	368,233	368,233			0001	1,000
TYU3	5	5,000	FUTURE US 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	114.3906	08/24/2023	109.9063	SALE	22,410	22,410			0001	1,000
TYU3	6	6,000	FUTURE US 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/03/2023	110.2656	08/24/2023	109.9063	SALE	2,142	2,142			0001	1,000
TYU3	33	33,000	FUTURE US 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	114.3906	08/24/2023	109.9063	SALE	147,905	147,905			0001	1,000
TYU3	8	8,000	FUTURE US 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	07/06/2023	110.5898	08/24/2023	109.9063	SALE	5,449	5,449			0001	1,000
TYU3	6	6,000	FUTURE US 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/03/2023	110.2031	08/24/2023	109.9063	SALE	1,767	1,767			0001	1,000
TYU3	25	25,000	FUTURE US 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/21/2023	109.0938	08/24/2023	109.9063	SALE	(20,373)	(20,373)			0001	1,000
TYU3	700	700,000	FUTURE US 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	06/15/2023	113.4531	08/24/2023	109.9063	SALE	2,481,119	2,481,119			0001	1,000
TYU3	5	5,000	FUTURE US 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/21/2023	109.0625	08/24/2023	109.9063	SALE	(4,231)	(4,231)			0001	1,000
TYU3	700	700,000	FUTURE US 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/15/2023	109.6368	08/24/2023	109.9063	SALE	(190,319)	(190,319)			0001	1,000
UXYU3	260	260,000	FUTURE US ULTRA 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/10/2023	116.1094	08/24/2023	114.5313	SALE	409,683	409,683			0001	1,000
UXYU3	269	269,000	FUTURE US ULTRA 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	119.6172	08/24/2023	114.5313	SALE	1,367,479	1,367,479			0001	1,000
UXYU3	131	131,000	FUTURE US ULTRA 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/24/2023	119.8757	08/24/2023	114.5313	SALE	699,810	699,810			0001	1,000
UXYU3	2,310	2,310,000	FUTURE US ULTRA 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	06/16/2023	119.0107	08/24/2023	114.5313	SALE	10,342,035	10,342,035			0001	1,000
UXYU3	1,250	1,250,000	FUTURE US ULTRA 10YR NOTE SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	06/30/2023	118.4629	08/24/2023	114.5313	SALE	4,911,475	4,911,475			0001	1,000
WNU3	80	80,000	FUTURE US ULTRA T-BOND SEP 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/20/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	06/15/2023	137.0156	08/24/2023	126.2500	SALE	861,044	861,044			0001	1,000
ESU3	20	4,396,750	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	08/21/2023	4,396.7500	08/25/2023	4,402.8125	SALE	(6,118)	(6,118)			0002	50
ESU3	1	230,379	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	07/28/2023	4,607.5708	08/29/2023	4,504.2000	SALE	5,166	5,166			0002	50
ESU3	19	4,273,100	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	08/04/2023	4,498.0000	08/29/2023	4,504.2000	SALE	(5,938)	(5,938)			0002	50
ESU3	25	5,529,420	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	08/16/2023	4,423.5357	08/29/2023	4,504.2000	SALE	(100,893)	(100,893)			0002	50
ESU3	1	219,150	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	08/17/2023	4,383.0000	08/31/2023	4,516.5000	SALE	(6,678)	(6,678)			0002	50
ESU3	10	2,211,768	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	08/16/2023	4,423.5357	08/31/2023	4,516.5000	SALE	(46,507)	(46,507)			0002	50
ESU3	20	4,493,750	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	08/29/2023	4,493.7500	08/31/2023	4,516.5000	SALE	(22,800)	(22,800)			0002	50
TYZ3	1,075	1,075,000	FUTURE US 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/24/2023	110.3574	09/01/2023	111.0764	SALE	(775,183)	(775,183)			0001	1,000
UXYZ3	260	260,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/24/2023	115.1061	09/01/2023	116.0746	SALE	(252,357)	(252,357)			0001	1,000
TUZ3	2	4,000	FUTURE US 2YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/24/2023	101.8065	09/05/2023	101.6719	SALE	535	535			0001	2,000
TUZ3	7	14,000	FUTURE US 2YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/24/2023	101.8065	09/05/2023	101.6719	SALE	1,872	1,872			0001	2,000
ESU3	4	893,650	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	09/06/2023	4,468.2500	09/08/2023	4,456.2500	SALE	2,391	2,391			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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESU3	16	3,563,400	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/07/2023	4,454.2500	09/08/2023	4,456.2500	SALE	(1,635)	(1,635)			0002	50
ESU3	230	50,015,225	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	06/12/2023	4,349.1500	09/08/2023	4,456.2500	SALE	(1,232,149)	(1,232,149)			0002	50
ESU3	10	2,191,500	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	08/17/2023	4,383.0000	09/08/2023	4,456.2500	SALE	(36,647)	(36,647)			0002	50
ESU3	128	27,834,560	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	06/12/2023	4,349.1500	09/08/2023	4,456.2500	SALE	(685,718)	(685,718)			0002	50
ESU3	1,080	234,854,100	FUTURE S&P500 EMINI SEP 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	06/12/2023	4,349.1500	09/08/2023	4,456.2500	SALE	(5,785,744)	(5,785,744)			0002	50
TYZ3	1,075	1,075,000	FUTURE US 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/01/2023	110.7656	09/08/2023	109.9301	SALE	895,962	895,962			0001	1,000
UXYZ3	260	260,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/01/2023	115.5446	09/08/2023	114.5178	SALE	266,433	266,433			0001	1,000
WNZ3	130	130,000	FUTURE US ULTRA T-BOND DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/05/2023	125.7163	09/08/2023	126.7900	SALE	(139,869)	(139,869)			0001	1,000
ESZ3	9	2,027,498	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	4,505.5500	09/12/2023	4,512.5000	SALE	(3,152)	(3,152)			0002	50
ESZ3	8	1,802,220	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	4,505.5500	09/26/2023	4,314.0000	SALE	76,600	76,600			0002	50
TYZ3	175	175,000	FUTURE US 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/20/2023	109.1517	09/27/2023	107.7031	SALE	253,138	253,138			0001	1,000
ESZ3	13	2,928,608	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	4,505.5500	09/29/2023	4,334.6389	SALE	111,060	111,060			0002	50
ESZ3	5	1,124,965	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/18/2023	4,499.8611	09/29/2023	4,334.6389	SALE	41,293	41,293			0002	50
TYZ3	175	175,000	FUTURE US 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/20/2023	109.1517	09/29/2023	108.1930	SALE	167,403	167,403			0001	1,000
TYZ3	175	175,000	FUTURE US 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/21/2023	108.2946	09/29/2023	108.0781	SALE	37,467	37,467			0001	1,000
UXYZ3	1,165	1,165,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	115.1061	09/29/2023	111.5157	SALE	4,180,378	4,180,378			0001	1,000
UXYZ3	1,165	1,165,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	115.1061	09/29/2023	111.6430	SALE	4,032,097	4,032,097			0001	1,000
ESZ3	230	51,813,825	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	4,505.5500	10/03/2023	4,272.7535	SALE	2,676,585	2,676,585			0002	50
ESZ3	128	28,835,520	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	4,505.5500	10/03/2023	4,272.7535	SALE	1,489,578	1,489,578			0002	50
TYZ3	175	175,000	FUTURE US 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/21/2023	108.2946	10/04/2023	107.1563	SALE	198,857	198,857			0001	1,000
ESZ3	4	899,972	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/18/2023	4,499.8611	10/06/2023	4,345.7500	SALE	30,812	30,812			0002	50
ESZ3	4	867,300	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/28/2023	4,336.5000	10/06/2023	4,345.7500	SALE	(1,860)	(1,860)			0002	50
UXYZ3	300	300,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/20/2023	113.7344	10/06/2023	110.0694	SALE	1,098,879	1,098,879			0001	1,000
UXYZ3	300	300,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/20/2023	113.7035	10/06/2023	110.0694	SALE	1,089,613	1,089,613			0001	1,000
ESZ3	5	1,084,125	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/28/2023	4,336.5000	10/10/2023	4,413.3750	SALE	(19,231)	(19,231)			0002	50
ESZ3	7	1,512,088	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	10/02/2023	4,320.2500	10/10/2023	4,413.3750	SALE	(32,611)	(32,611)			0002	50
ESZ3	1	216,013	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	10/02/2023	4,320.2500	10/13/2023	4,357.2500	SALE	(1,853)	(1,853)			0002	50
ESZ3	6	1,279,138	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	10/03/2023	4,263.7917	10/13/2023	4,357.2500	SALE	(28,053)	(28,053)			0002	50

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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 Expiration	Exchange		Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ3	2	429,200	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	10/05/2023	4,292.0000	10/13/2023	4,357.2500	SALE	(6,530)	(6,530)			0002	50
TUZ3	28	56,000	FUTURE US 2YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/24/2023	101.8065	10/23/2023	101.2969	SALE	28,488	28,488			0001	2,000
ESZ3	6	1,287,600	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	10/05/2023	4,292.0000	10/25/2023	4,208.7500	SALE	24,960	24,960			0002	50
ESZ3	2	434,375	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	10/18/2023	4,343.7500	10/25/2023	4,208.7500	SALE	13,495	13,495			0002	50
TYZ3	440	440,000	FUTURE US 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	10/26/2023	106.2969	10/27/2023	106.4219	SALE	(55,911)	(55,911)			0001	1,000
WNZ3	150	150,000	FUTURE US ULTRA T-BOND DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/01/2023	113.5597	11/01/2023	113.8447	SALE	(43,089)	(43,089)			0001	1,000
WNZ3	150	150,000	FUTURE US ULTRA T-BOND DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/01/2023	113.6686	11/01/2023	113.8447	SALE	(26,753)	(26,753)			0001	1,000
TUZ3	5	10,000	FUTURE US 2YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/24/2023	101.8065	11/02/2023	101.3555	SALE	4,501	4,501			0001	2,000
ESZ3	6	1,303,125	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	10/18/2023	4,343.7500	11/03/2023	4,377.2500	SALE	(10,065)	(10,065)			0002	50
UXYZ3	2,000	2,000,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/02/2023	110.6159	11/08/2023	112.0154	SALE	(2,803,232)	(2,803,232)			0001	1,000
UXYZ3	2,500	2,500,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/02/2023	110.6159	11/09/2023	111.6017	SALE	(2,469,903)	(2,469,903)			0001	1,000
ESZ3	7	1,504,388	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	10/19/2023	4,298.2500	11/13/2023	4,425.5000	SALE	(44,555)	(44,555)			0002	50
ESZ3	10	2,120,750	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	11/01/2023	4,241.5000	11/14/2023	4,428.0000	SALE	(93,278)	(93,278)			0002	50
ESZ3	8	1,748,600	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	11/06/2023	4,371.5000	11/14/2023	4,428.0000	SALE	(22,622)	(22,622)			0002	50
WNZ3	75	75,000	FUTURE US ULTRA T-BOND DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/06/2023	116.3750	11/14/2023	117.5938	SALE	(91,573)	(91,573)			0001	1,000
WNZ3	70	70,000	FUTURE US ULTRA T-BOND DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/06/2023	116.3460	11/14/2023	117.5938	SALE	(87,499)	(87,499)			0001	1,000
WNZ3	55	55,000	FUTURE US ULTRA T-BOND DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/13/2023	116.6061	11/14/2023	117.5938	SALE	(54,443)	(54,443)			0001	1,000
UXYZ3	200	200,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	10/06/2023	109.2984	11/15/2023	112.1945	SALE	(579,648)	(579,648)			0001	1,000
UXYZ3	200	200,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	10/06/2023	109.2984	11/15/2023	112.1250	SALE	(565,742)	(565,742)			0001	1,000
WNZ3	145	145,000	FUTURE US ULTRA T-BOND DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/13/2023	116.6061	11/15/2023	119.4082	SALE	(406,626)	(406,626)			0001	1,000
UXYZ3	200	200,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	10/06/2023	109.2984	11/17/2023	112.4119	SALE	(623,117)	(623,117)			0001	1,000
WNZ3	190	190,000	FUTURE US ULTRA T-BOND DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/14/2023	119.7684	11/17/2023	120.1610	SALE	(75,012)	(75,012)			0001	1,000
TYZ3	10	10,000	FUTURE US 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/24/2023	110.3574	11/20/2023	108.6406	SALE	17,147	17,147			0001	1,000
ESZ3	4	859,650	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	10/19/2023	4,298.2500	11/24/2023	4,565.7500	SALE	(53,511)	(53,511)			0002	50
ESZ3	6	1,239,150	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	10/27/2023	4,130.5000	11/24/2023	4,565.7500	SALE	(130,592)	(130,592)			0002	50
FVZ3	1,375	1,375,000	FUTURE US 5YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/24/2023	106.5053	11/27/2023	105.5938	SALE	1,250,308	1,250,308			0001	1,000
TYZ3	6	6,000	FUTURE US 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/24/2023	110.3574	11/27/2023	108.6193	SALE	10,416	10,416			0001	1,000
TYZ3	10	10,000	FUTURE US 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	10/04/2023	107.0313	11/27/2023	108.6193	SALE	(15,902)	(15,902)			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 Expiration	Exchange		Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TYZ3	10	10,000	FUTURE US 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/02/2023	107.4531	11/27/2023	108.6193	SALE	(11,683)	(11,683)			0001	1,000
TYZ3	72	72,000	FUTURE US 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/24/2023	110.3574	11/27/2023	108.6193	SALE	124,991	124,991			0001	1,000
TYZ3	6	6,000	FUTURE US 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/20/2023	109.4063	11/27/2023	108.6193	SALE	4,709	4,709			0001	1,000
TYZ3	34	34,000	FUTURE US 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	10/23/2023	106.4476	11/27/2023	108.6193	SALE	(73,909)	(73,909)			0001	1,000
TYZ3	8	8,000	FUTURE US 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/02/2023	107.4238	11/27/2023	108.6193	SALE	(9,581)	(9,581)			0001	1,000
TYZ3	700	700,000	FUTURE US 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/24/2023	110.3574	11/27/2023	108.6193	SALE	1,215,193	1,215,193			0001	1,000
UXYZ3	10	10,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/07/2023	111.4063	11/27/2023	112.3970	SALE	(9,929)	(9,929)			0001	1,000
UXYZ3	300	300,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	10/06/2023	109.2568	11/27/2023	112.3970	SALE	(942,703)	(942,703)			0001	1,000
UXYZ3	400	400,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	10/23/2023	108.0137	11/27/2023	112.3970	SALE	(1,754,177)	(1,754,177)			0001	1,000
UXYZ3	400	400,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/15/2023	111.9418	11/27/2023	112.3970	SALE	(182,943)	(182,943)			0001	1,000
UXYZ3	5	5,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	10/04/2023	109.9844	11/27/2023	112.3970	SALE	(12,074)	(12,074)			0001	1,000
UXYZ3	1	1,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	10/23/2023	109.1563	11/27/2023	112.3970	SALE	(3,243)	(3,243)			0001	1,000
UXYZ3	4	4,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/02/2023	110.5781	11/27/2023	112.3970	SALE	(7,284)	(7,284)			0001	1,000
UXYZ3	1,630	1,630,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/24/2023	115.1061	11/27/2023	112.3970	SALE	4,412,402	4,412,402			0001	1,000
UXYZ3	100	100,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/02/2023	110.6159	11/27/2023	112.3970	SALE	(178,326)	(178,326)			0001	1,000
UXYZ3	3,000	3,000,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/06/2023	110.6958	11/27/2023	112.3970	SALE	(5,110,063)	(5,110,063)			0001	1,000
WNZ3	10	10,000	FUTURE US ULTRA T-BOND DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/14/2023	119.7684	11/27/2023	120.5298	SALE	(7,636)	(7,636)			0001	1,000
WNZ3	145	145,000	FUTURE US ULTRA T-BOND DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/15/2023	118.8940	11/27/2023	120.5298	SALE	(237,516)	(237,516)			0001	1,000
WNZ3	115	115,000	FUTURE US ULTRA T-BOND DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/16/2023	119.5000	11/27/2023	120.5298	SALE	(118,680)	(118,680)			0001	1,000
WNZ3	125	125,000	FUTURE US ULTRA T-BOND DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/20/2023	119.4095	11/27/2023	120.5298	SALE	(140,313)	(140,313)			0001	1,000
WNZ3	80	80,000	FUTURE US ULTRA T-BOND DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/24/2023	127.8654	11/27/2023	120.5298	SALE	586,670	586,670			0001	1,000
ESZ3	7	1,538,425	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	11/07/2023	4,395.5000	11/28/2023	4,563.7500	SALE	(58,907)	(58,907)			0002	50
ESZ3	1	219,775	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	11/07/2023	4,395.5000	11/30/2023	4,574.2500	SALE	(8,940)	(8,940)			0002	50
ESZ3	7	1,583,050	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	11/16/2023	4,523.0000	11/30/2023	4,574.2500	SALE	(17,955)	(17,955)			0002	50
ESZ3	3	683,963	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	11/29/2023	4,559.7500	11/30/2023	4,574.2500	SALE	(2,182)	(2,182)			0002	50
UXYH4	1,100	1,100,000	FUTURE US ULTRA 10YR NOTE MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/27/2023	112.6811	11/30/2023	114.0936	SALE	(1,556,016)	(1,556,016)			0001	1,000
UXYH4	3	3,000	FUTURE US ULTRA 10YR NOTE MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/27/2023	112.6811	12/04/2023	114.0000	SALE	(3,963)	(3,963)			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 Expiration	Exchange		Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
UXYH4	10	10,000	FUTURE US ULTRA 10YR NOTE MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/27/2023	112.6811	12/05/2023	115.0313	SALE	(23,522)	(23,522)			0001	1,000
UXYH4	1,100	1,100,000	FUTURE US ULTRA 10YR NOTE MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/30/2023	113.8944	12/05/2023	114.7829	SALE	(979,558)	(979,558)			0001	1,000
WNH4	237	237,000	FUTURE US ULTRA T-BOND MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/27/2023	121.3970	12/08/2023	127.0732	SALE	(1,345,788)	(1,345,788)			0001	1,000
ESZ3	6	1,367,925	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	11/29/2023	4,559.7500	12/11/2023	4,607.5000	SALE	(14,338)	(14,338)			0002	50
ESZ3	8	1,830,200	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	12/05/2023	4,575.5000	12/11/2023	4,607.5000	SALE	(12,817)	(12,817)			0002	50
ESZ3	7	1,605,713	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	12/07/2023	4,587.7500	12/11/2023	4,607.5000	SALE	(6,928)	(6,928)			0002	50
ESZ3	9	2,028,825	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	11/14/2023	4,508.5000	12/11/2023	4,607.5000	SALE	(44,570)	(44,570)			0002	50
ESZ3	1,080	243,299,700	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME	LCZ7XYGSLJUHFXXNXD88	09/08/2023	4,505.5500	12/11/2023	4,607.5000	SALE	(5,507,644)	(5,507,644)			0002	50
ESH4	8	1,864,322	FUTURE S&P500 EMINI MAR 24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/15/2024	CME	LCZ7XYGSLJUHFXXNXD88	12/11/2023	4,660.8038	12/13/2023	4,761.7500	SALE	(40,398)	(40,398)			0002	50
ESH4	9	2,097,362	FUTURE S&P500 EMINI MAR 24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/15/2024	CME	LCZ7XYGSLJUHFXXNXD88	12/11/2023	4,660.8038	12/13/2023	4,704.0000	SALE	(19,461)	(19,461)			0002	50
UXYH4	330	330,000	FUTURE US ULTRA 10YR NOTE MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	12/08/2023	114.5762	12/14/2023	117.5920	SALE	(995,962)	(995,962)			0001	1,000
WNH4	200	200,000	FUTURE US ULTRA T-BOND MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	12/08/2023	127.0258	12/14/2023	131.7400	SALE	(943,304)	(943,304)			0001	1,000
WNH4	158	158,000	FUTURE US ULTRA T-BOND MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/27/2023	121.3970	12/15/2023	133.6786	SALE	(1,940,848)	(1,940,848)			0001	1,000
ESH4	8	1,864,322	FUTURE S&P500 EMINI MAR 24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/15/2024	CME	LCZ7XYGSLJUHFXXNXD88	12/11/2023	4,660.8038	12/21/2023	4,796.0000	SALE	(54,098)	(54,098)			0002	50
TYH4	9	9,000	FUTURE US 10YR NOTE MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/27/2023	109.0100	12/21/2023	112.8281	SALE	(34,382)	(34,382)			0001	1,000
UXYH4	1	1,000	FUTURE US ULTRA 10YR NOTE MAR 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/19/2024	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/27/2023	112.6811	12/21/2023	117.8750	SALE	(5,196)	(5,196)			0001	1,000
ESH4	5	1,165,201	FUTURE S&P500 EMINI MAR 24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/15/2024	CME	LCZ7XYGSLJUHFXXNXD88	12/11/2023	4,660.8038	12/22/2023	4,804.5000	SALE	(35,938)	(35,938)			0002	50
ESH4	2	477,625	FUTURE S&P500 EMINI MAR 24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/15/2024	CME	LCZ7XYGSLJUHFXXNXD88	12/15/2023	4,776.2500	12/22/2023	4,804.5000	SALE	(2,831)	(2,831)			0002	50
ESH4	4	955,250	FUTURE S&P500 EMINI MAR 24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/15/2024	CME	LCZ7XYGSLJUHFXXNXD88	12/15/2023	4,776.2500	12/27/2023	4,823.5000	SALE	(9,460)	(9,460)			0002	50
ESH4	5	1,199,206	FUTURE S&P500 EMINI MAR 24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/15/2024	CME	LCZ7XYGSLJUHFXXNXD88	12/18/2023	4,796.8250	12/27/2023	4,823.5000	SALE	(6,681)	(6,681)			0002	50
1609999999. Subtotal - Short Futures - Hedging Other															3,782,848	(10,525,262)			XXX	XXX
1649999999. Subtotal - Short Futures															3,782,848	(10,525,262)			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																			XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108															14,270,098	18,679,217			XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																			XXX	XXX
1709999999. Subtotal - Hedging Other															3,782,848	(10,525,262)			XXX	XXX
1719999999. Subtotal - Replication															(30,881,976)	(30,287,526)			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															(12,829,030)	(22,133,572)			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		9,224,084		9,224,084	3,104,349	(1,655,587)	3,104,349	65,809,210	65,809,210
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Y	Y				(284,754)			(284,754)			
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Y	Y			1,387,581	(1,718,474)		1,387,581	(1,718,474)		559,652	228,759
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y				(259,598)			(259,598)			
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y			408,986	(2,453,605)		408,986	(2,453,605)		289,663	
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	30,000		1,414,910	(2,542,246)		1,414,910	(2,542,246)		856,296	
MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	Y	Y			183,713	(2,929,825)		183,713	(2,929,825)		478,864	
0299999999. Total NAIC 1 Designation			30,000		3,395,190	(10,188,503)		3,395,190	(10,188,503)		2,184,475	228,759
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			30,000		12,619,274	(10,188,503)	9,224,084	6,499,539	(11,844,090)	3,104,349	67,993,684	66,037,969
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					12,619,274	(10,188,503)						

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)
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Cash		CASH	260,000	260,000	260,000		V
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Cash		CASH	1,610,000	1,610,000	1,610,000		V
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Cash		CASH	930,000	930,000	930,000		V
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Cash		CASH	2,880,000	2,880,000	2,880,000		V
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Cash		CASH	40,000	40,000	40,000		V
JPMORGAN CHASE BANK, N.A. (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-FQ-9	TREASURY NOTE	9,957,422	10,000,000	9,981,817	10/31/2024	I
JPMORGAN CHASE BANK, N.A. (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-J2-7	TREASURY NOTE	20,382,304	21,000,000	20,796,323	02/15/2025	I
GOLDMAN SACHS AND COMPANY (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-U2-4	TREASURY NOTE	15,598,945	16,500,000	15,883,589	11/15/2026	I
GOLDMAN SACHS AND COMPANY (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-AE-1	TREASURY NOTE	20,278,320	25,000,000	20,563,514	08/15/2030	I
0199999999 - Total					71,936,991	78,220,000	72,945,243	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)
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Cash		CASH	30,000	30,000	XXX		V
0299999999 - Total					30,000	30,000	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 Identifier	2 Description	3 Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	4 Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	5 Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	6 Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	7 Current Year Increase/ (Decrease) in VM-21 Liability	8 Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	9 Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	10 Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	11 Prior Deferred Balance	12 Current Year Fair Value Fluctuation of the Hedge Instruments	13 Current Year Natural Offset to VM-21 Liability	14 Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	15 Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	16 Current Year Prescribed Deferred Amortization	17 Current Year Additional Deferred Amortization	18 Current Year Total Deferred Amortization (16+17)	19 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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
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
	Short Term Investment Fund	C		32,488,000	32,488,000	01/01/2024
9609999999. Subtotal - Cash (Schedule E Part 1 type)				32,488,000	32,488,000	XXX
9999999999 - Totals				32,488,000	32,488,000	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 17,711,792 Book/Adjusted Carrying Value $ 17,711,792
2. Average balance for the year Fair Value $ 30,765,399 Book/Adjusted Carrying Value $ 30,765,399
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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
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 - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks						XXX
5109999999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks						XXX
5999999999. Total - Preferred and Common Stocks						XXX
857492-70-6	STATE STR INSTI US GOVT CL INST			42,088,775	42,088,775	12/31/2024
85749P-10-1	STATE STREET CL INST LIQUID RSV			233,491,255	233,444,239	12/31/2024
90262Y-86-9	UBS SLCT PRIME PREFERRED			178,061,939	178,037,180	12/31/2024
52466J-A3-0	LEGGETT AND PLATT INCORPORATED			19,984,920	19,993,744	01/03/2024
02343B-AB-3	AMCOR FLEXIBLES NA INC			5,289,310	5,291,726	01/11/2024
30217H-AN-8	EXPERIAN FINANCE PLC			12,404,869	12,409,403	01/22/2024
30217H-AC-2	EXPERIAN FINANCE PLC			5,588,167	5,590,503	01/12/2024
2546R2-AB-2	WALT DISNEY COMPANY			29,941,380	29,953,833	01/11/2024
91842J-AC-3	VW CREDIT INC			20,865,420	20,873,673	01/12/2024
49455L-A2-6	KINDER MORGAN INC			999,363	999,844	01/02/2024
37046T-A2-0	GENERAL MOTORS FINANCIAL CO INC			24,984,850	24,996,215	01/02/2024
78355A-AS-3	RYDER SYSTEM INC.			1,493,484	1,494,177	01/26/2024
69372A-AK-8	PACCAR FINANCIAL CORP.			10,422,025	10,427,033	01/19/2024
92780J-A9-2	VIRGINIA ELECTRIC AND POWER COMPAN			17,470,950	17,478,417	01/09/2024
69354G-A8-4	PPL CAPITAL FUNDING INC			5,092,274	5,094,427	01/08/2024
62479L-AX-3	MUFG BANK LTD (NEW YORK BRANCH)			14,926,515	14,932,625	01/31/2024
66577L-A9-8	NORTHERN STATES POWER COMPANY (MIN			12,978,303	12,984,313	01/09/2024
91058T-A2-2	UNITEDHEALTH GROUP INC			37,477,800	37,494,469	01/02/2024
66522T-AG-1	NORTHERN ILLINOIS GAS COMPANY			4,986,220	4,988,542	01/16/2024
13639C-A5-4	CANADIAN NATIONAL RAILWAY COMPANY			998,959	999,382	01/05/2024
67705A-A3-8	OGLETHORPE POWER CORP			6,430,148	6,432,973	01/03/2024
50221F-AN-4	LSEGA FINANCING PLC			7,572,450	7,575,262	01/22/2024
29101A-AN-4	EMERSON ELECTRIC CO			11,957,400	11,962,340	01/22/2024
31621Y-A9-0	FIDELITY NATL INFO SERV			19,544,326	19,552,507	01/09/2024
34961D-AH-0	FORTIVE CORP			3,489,805	3,491,273	01/17/2024
62479L-AS-4	MUFG BANK LTD (NEW YORK BRANCH)			14,937,735	14,944,063	01/26/2024
37790A-A4-5	GLENCORE FUNDING LLC			5,375,034	5,377,445	01/04/2024
08465R-A9-2	BERKSHIRE HATHAWAY ENERGY CO			25,756,940	25,768,524	01/09/2024
49455L-A3-4	KINDER MORGAN INC			11,990,436	11,996,267	01/03/2024
66577L-A4-9	NORTHERN STATES POWER COMPANY (MIN			13,987,330	13,993,700	01/04/2024
30040X-A4-8	EVERSOURCE ENERGY			999,095	999,528	01/04/2024
24422C-AC-7	JOHN DEERE CREDIT INC			17,962,776	17,970,245	01/12/2024
31621Y-A4-1	FIDELITY NATL INFO SERV			2,497,738	2,498,829	01/04/2024
62479L-B1-2	MUFG BANK LTD (NEW YORK BRANCH)			24,873,750	24,883,965	02/01/2024
84858M-A4-0	SPIRE INC			999,095	999,538	01/04/2024
67705A-A8-7	OGLETHORPE POWER CORP			2,496,228	2,497,249	01/08/2024
29101A-AP-9	EMERSON ELECTRIC CO			47,822,448	47,841,600	01/23/2024
31621Y-AA-7	FIDELITY NATL INFO SERV			3,915,848	3,917,498	01/10/2024
03028T-A4-0	AMERICAN TRANSMISSION CO			49,955,600	49,977,708	01/04/2024
61945N-AC-3	MOSAIC CO			6,685,662	6,688,556	01/12/2024
87513L-AS-9	TAMPA ELECTRIC COMPANY			38,836,317	38,850,229	01/26/2024
34108A-B9-7	FLORIDA POWER AND LIGHT CO			14,209,066	14,216,500	02/09/2024
00915S-AR-3	AIR PRODUCTS AND CHEMICALS INC			49,800,200	49,820,000	01/25/2024
30217H-AH-1	EXPERIAN FINANCE PLC			14,707,682	14,713,727	01/17/2024
13639C-A8-8	CANADIAN NATIONAL RAILWAY COMPANY			39,940,520	39,956,639	01/08/2024
58507A-A4-5	MEDTRONIC GLOBAL HOLDINGS SCA			3,496,833	3,498,410	01/04/2024
67705A-A4-6	OGLETHORPE POWER CORP			3,111,747	3,124,526	01/04/2024
24422C-B6-9	JOHN DEERE CREDIT INC			7,953,776	7,957,120	02/06/2024
50221F-AG-9	LSEGA FINANCING PLC			997,282	997,675	01/16/2024
50221F-AC-8	LSEGA FINANCING PLC			6,370,347	6,389,127	01/12/2024
59157T-AG-8	METLIFE SHORT TERM FUND			10,943,625	10,948,494	01/16/2024
70962A-A9-7	PENSKE TRUCK LEASING CO LP			4,991,505	4,993,800	01/09/2024
91842J-A4-1	VW CREDIT INC			12,988,235	12,993,890	01/04/2024
31621Y-A8-2	FIDELITY NATL INFO SERV			23,963,640	23,973,353	01/08/2024
8796VQ-AA-1	TELSTRA GROUP LTD			998,206	998,588	01/10/2024
26882R-AA-6	ERAC USA FINANCE COMPANY			12,477,213	12,482,500	01/10/2024
67021J-A8-5	NSTAR ELECTRIC CO			6,490,374	6,493,226	01/08/2024
30217H-A5-7	EXPERIAN FINANCE PLC			2,497,360	2,498,472	01/05/2024
8426E2-A4-1	SOUTHERN COMPANY FUNDING CORP			4,995,475	4,997,654	01/04/2024
92866B-AG-0	VOLKSWAGEN AMER FIN			15,426,483	15,433,388	01/16/2024
66577L-AC-1	NORTHERN STATES POWER COMPANY (MIN			22,950,964	22,962,050	01/12/2024
63743C-AX-1	NATIONAL RURAL UTILITIES COOP FINA			7,960,800	7,963,133	01/31/2024
57167E-AA-6	MARS INC			30,445,771	30,459,130	01/10/2024
67021J-A3-6	NSTAR ELECTRIC CO			18,439,515	18,494,501	01/03/2024
58507A-AS-2	MEDTRONIC GLOBAL HOLDINGS SCA			995,769	996,229	01/26/2024
67705A-A2-0	OGLETHORPE POWER CORP			15,261,792	15,268,603	01/02/2024
67705A-A9-5	OGLETHORPE POWER CORP			11,411,968	11,442,590	01/09/2024

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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
24422C-AB-9	JOHN DEERE CREDIT INC			23,953,920	23,963,867	01/11/2024
50221F-AK-0	LSEGA FINANCING PLC			34,889,015	34,902,350	01/19/2024
08465R-A8-4	BERKSHIRE HATHAWAY ENERGY CO			14,178,487	14,184,842	01/08/2024
34961D-AA-5	FORTIVE CORP			2,994,531	2,995,793	01/10/2024
63743C-A2-9	NATIONAL RURAL UTILITIES COOP FINA			999,408	999,849	01/02/2024
06369L-AG-0	BANK OF MONTREAL			16,256,642	16,263,325	01/16/2024
26882R-AG-3	ERAC USA FINANCE COMPANY			33,008,776	33,022,767	01/16/2024
912797-GM-3	TREASURY BILL			34,810,449	34,805,081	02/08/2024
4812A0-36-7	JPMORGAN PRIME CL CAPITAL			2,134,346	2,133,511	12/31/2024
64952W-ET-6	NEW YORK LIFE GLOBAL FUNDING			4,950,440	4,999,107	06/06/2024
69371R-R8-1	PACCAR FINANCIAL CORP			4,945,794	4,999,735	06/13/2024
30231G-BH-4	EXXON MOBIL CORP			4,895,174	4,986,152	03/19/2025
904764-BN-6	UNILEVER CAPITAL CORP			4,854,913	4,928,638	08/12/2024
58933Y-AR-6	MERCK & CO INC			4,888,897	4,988,426	02/10/2025
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II			5,292,372	5,351,951	06/22/2024
341081-FK-8	FLORIDA POWER & LIGHT CO			4,953,135	5,000,000	06/01/2024
46625H-KC-3	JPMORGAN CHASE & CO			4,894,865	4,983,671	01/23/2025
857477-AN-3	STATE STREET CORP			4,919,113	5,005,019	12/16/2024
63743H-FC-1	NATIONAL RURAL UTILITIES COOPERATI			4,826,624	4,912,360	02/07/2025
084659-AT-8	BERKSHIRE HATHAWAY ENERGY CO			4,943,333	5,044,091	04/15/2025
23338V-AB-2	DTE ELECTRIC CO			813,300	817,000	03/15/2024
438516-BW-5	HONEYWELL INTERNATIONAL INC			4,910,939	4,983,694	08/15/2024
90327Q-D8-9	USAA CAPITAL CORP			4,894,548	4,992,359	05/01/2025
037833-AS-9	APPLE INC			4,965,240	5,012,085	05/06/2024
713448-CM-8	PEPSICO INC			4,984,378	5,007,168	03/01/2024
023135-CE-4	AMAZON.COM INC			4,892,106	4,999,094	04/13/2025
14913R-2V-8	CATERPILLAR FINANCIAL SERVICES COR			4,914,475	5,000,988	05/13/2025
40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING			4,954,610	4,995,396	05/06/2024
747525-AT-0	QUALCOMM INCORPORATED			4,952,183	4,999,468	05/20/2024
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CO			13,872,566	13,958,979	05/15/2024
37331N-AH-4	GEORGIA-PACIFIC LLC			7,859,664	7,936,154	03/01/2025
67066G-AL-8	NVIDIA CORPORATION			1,329,762	1,336,839	06/14/2024
62954W-AH-8	NTT FINANCE CORP			4,966,465	5,011,273	07/26/2024
440452-AG-5	HORMEL FOODS CORPORATION			5,904,475	5,937,040	06/03/2024
06368L-GU-4	BANK OF MONTREAL			8,689,737	8,696,298	12/12/2024
91282C-ER-8	TREASURY NOTE			74,162,108	74,982,937	05/31/2024
91282C-EK-3	TREASURY NOTE			49,542,970	49,974,433	04/30/2024
912797-HZ-3	TREASURY BILL			49,897,770	49,889,021	01/16/2024
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2)				1,815,556,607	1,818,865,902	XXX
9999999999 - Totals				1,815,556,607	1,818,865,902	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 401,340,672 Book/Adjusted Carrying Value $ 404,664,492
2. Average balance for the year Fair Value $ 1,900,874,079 Book/Adjusted Carrying Value $ 1,907,405,890

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 *
BNY Mellon	New York, New York		2.250	365,704		66,967,676	XXX
Northrim Bank	Anchorage, Alaska		0.400	1,140			XXX
JP Morgan Chase	New York, New York		0.010	30		136,780,202	XXX
Bank of America, N.A.	New York, New York					(1,242,489,439)	XXX
BNY Mellon	New York, New York					5,694,737	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(111,806,845)	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					6,942,620	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	366,873		(1,137,911,049)	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	366,873		(1,137,911,049)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	366,873		(1,137,911,049)	XXX

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

1.	January	(1,288,121,478)	4.	April	(1,158,167,069)	7.	July	(1,327,632,341)	10.	October	(1,518,422,328)
2.	February	(1,302,155,117)	5.	May	(1,219,903,071)	8.	August	(1,443,835,841)	11.	November	(1,378,879,361)
3.	March	(1,305,121,716)	6.	June	(1,357,851,924)	9.	September	(1,331,399,665)	12.	December	(1,137,911,049)

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 BILL		12/29/2023		02/08/2024	34,805,081		15,388
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						34,805,081		15,388
0109999999. Total - U.S. Government Bonds						34,805,081		15,388
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
	EL DORADO CALIF IRR DIST REV		12/29/2023	1.080	03/01/2024	505,000	1,818	
	EL DORADO CALIF IRR DIST REV		12/29/2023	1.080	03/01/2024	150,000	540	
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						655,000	2,358	
0909999999. Total - U.S. Special Revenues Bonds						655,000	2,358	
	AIR PRODUCTS AND CHEMICALS INC		12/06/2023		01/25/2024	49,820,000		187,500
	AMCOR FLEXIBLES NA INC		12/18/2023		01/11/2024	5,291,726		11,583
	AMERICAN TRANSMISSION CO		12/14/2023		01/04/2024	49,977,708		133,750
	BANK OF MONTREAL		12/06/2023		01/16/2024	16,263,325		63,570
	BERKSHIRE HATHAWAY ENERGY CO		12/11/2023		01/08/2024	14,184,842		45,476
	BERKSHIRE HATHAWAY ENERGY CO		12/12/2023		01/09/2024	25,768,524		78,690
	CANADIAN NATIONAL RAILWAY COMPANY		12/05/2023		01/05/2024	999,382		4,170
	CANADIAN NATIONAL RAILWAY COMPANY		12/05/2023		01/08/2024	39,956,639		170,350
	JOHN DEERE CREDIT INC		11/24/2023		01/11/2024	23,963,867		137,307
	JOHN DEERE CREDIT INC		11/24/2023		01/12/2024	17,970,245		102,790
	JOHN DEERE CREDIT INC		12/18/2023		02/06/2024	7,957,120		16,676
	WALT DISNEY COMPANY		11/24/2023		01/11/2024	29,953,833		175,433
	ERAC USA FINANCE COMPANY		12/11/2023		01/10/2024	12,482,500		40,833
	ERAC USA FINANCE COMPANY		12/15/2023		01/16/2024	33,022,767		87,531
	EMERSON ELECTRIC CO		12/06/2023		01/22/2024	11,962,340		46,627
	EMERSON ELECTRIC CO		12/05/2023		01/23/2024	47,841,600		194,400
	EVERSOURCE ENERGY		12/05/2023		01/04/2024	999,528		4,245
	EXPERIAN FINANCE PLC		12/14/2023		01/05/2024	2,498,472		6,875
	EXPERIAN FINANCE PLC		11/29/2023		01/12/2024	5,590,503		28,490
	EXPERIAN FINANCE PLC		12/05/2023		01/17/2024	14,713,727		61,978
	EXPERIAN FINANCE PLC		12/05/2023		01/22/2024	12,409,403		52,197
	FIDELITY NATL INFO SERV		12/07/2023		01/04/2024	2,498,829		9,757
	FIDELITY NATL INFO SERV		12/20/2023		01/08/2024	23,973,353		45,680
	FIDELITY NATL INFO SERV		12/13/2023		01/09/2024	19,552,507		58,171
	FIDELITY NATL INFO SERV		12/15/2023		01/10/2024	3,917,498		10,393
	FLORIDA POWER AND LIGHT CO		12/21/2023		02/09/2024	14,216,500		23,551
	FORTIVE CORP		12/15/2023		01/10/2024	2,995,793		7,948
	FORTIVE CORP		12/18/2023		01/17/2024	3,491,273		7,636
	GENERAL MOTORS FINANCIAL CO INC		12/29/2023		01/02/2024	24,996,215		11,354
	GLENCORE FUNDING LLC		12/28/2023		01/04/2024	5,377,445		3,407
	KINDER MORGAN INC		12/22/2023		01/02/2024	999,844		1,556
	KINDER MORGAN INC		12/28/2023		01/03/2024	11,996,267		7,467
	LSEGA FINANCING PLC		12/13/2023		01/12/2024	6,389,127		18,780
	LSEGA FINANCING PLC		11/28/2023		01/16/2024	997,675		5,270
	LSEGA FINANCING PLC		11/30/2023		01/19/2024	34,902,350		173,600
	LSEGA FINANCING PLC		12/18/2023		01/22/2024	7,575,262		16,492
	LEGGETT AND PLATT INCORPORATED		12/08/2023		01/03/2024	19,993,744		75,067
	MARS INC		12/14/2023		01/10/2024	30,459,130		81,740
	MEDTRONIC GLOBAL HOLDINGS SCA		12/08/2023		01/04/2024	3,498,410		12,717
	MEDTRONIC GLOBAL HOLDINGS SCA		12/20/2023		01/26/2024	996,229		1,810
	METLIFE SHORT TERM FUND		12/01/2023		01/16/2024	10,948,494		50,646
	MOSAIC CO		12/20/2023		01/12/2024	6,688,556		12,484
	MUFG BANK LTD (NEW YORK BRANCH)		12/12/2023		01/26/2024	14,944,063		44,750
	MUFG BANK LTD (NEW YORK BRANCH)		12/19/2023		01/31/2024	14,932,625		29,196
	MUFG BANK LTD (NEW YORK BRANCH)		12/20/2023		02/01/2024	24,883,965		44,917

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		12/07/2023		01/02/2024	999,849		3,785
	NATIONAL RURAL UTILITIES COOP FINA		12/29/2023		01/31/2024	7,963,133		3,687
	NORTHERN ILLINOIS GAS COMPANY		12/07/2023		01/16/2024	4,988,542		19,097
	NORTHERN STATES POWER COMPANY (MIN		12/28/2023		01/04/2024	13,993,700		8,400
	NORTHERN STATES POWER COMPANY (MIN		12/26/2023		01/09/2024	12,984,313		11,765
	NORTHERN STATES POWER COMPANY (MIN		12/29/2023		01/12/2024	22,962,050		10,350
	NSTAR ELECTRIC CO		12/12/2023		01/03/2024	18,494,501		54,986
	NSTAR ELECTRIC CO		12/19/2023		01/08/2024	6,493,226		12,581
	OGLETHORPE POWER CORP		12/05/2023		01/02/2024	15,268,603		66,907
	OGLETHORPE POWER CORP		12/05/2023		01/03/2024	6,432,973		27,365
	OGLETHORPE POWER CORP		12/06/2023		01/04/2024	3,124,526		12,778
	OGLETHORPE POWER CORP		12/14/2023		01/08/2024	2,497,249		7,075
	OGLETHORPE POWER CORP		12/15/2023		01/09/2024	11,442,590		30,622
	PPL CAPITAL FUNDING INC		12/12/2023		01/08/2024	5,094,427		15,923
	PACCAR FINANCIAL CORP.		12/15/2023		01/19/2024	10,427,033		26,413
	PENSKE TRUCK LEASING CO LP		12/12/2023		01/09/2024	4,993,800		15,500
	RYDER SYSTEM INC.		12/29/2023		01/26/2024	1,494,177		699
	SOUTHERN COMPANY FUNDING CORP		12/07/2023		01/04/2024	4,997,654		19,549
	SPIRE INC		12/20/2023		01/04/2024	999,538		1,850
	TAMPA ELECTRIC COMPANY		12/29/2023		01/26/2024	38,850,229		17,973
	TELSTRA GROUP LTD		12/27/2023		01/10/2024	998,588		785
	UNITEDHEALTH GROUP INC		12/29/2023		01/02/2024	37,494,469		16,594
	VW CREDIT INC		12/07/2023		01/04/2024	12,993,890		50,917
	VW CREDIT INC		12/13/2023		01/12/2024	20,873,673		62,747
	VIRGINIA ELECTRIC AND POWER COMPAN		11/30/2023		01/09/2024	17,478,417		86,333
	VOLKSWAGEN AMER FIN		12/18/2023		01/16/2024	15,433,388		34,172
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,014,627,740		3,023,710
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,014,627,740		3,023,710
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						1,050,087,822	2,358	3,039,099
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						1,050,087,822	2,358	3,039,099
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL		12/01/2023	5.260				2,744
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO								2,744
262006-82-8	DREYFUS GOVT CASH MGMT-BOLD		12/22/2023	5.250				28,091
4812A0-36-7	JPMORGAN PRIME CL CAPITAL		12/20/2023	5.460		2,134,346	9,853	13,834
BAS156-B6-1	INDIRECT SEC LEND REINVESTMENT MMF		12/31/2023			32,488,000		
09248U-55-1	BLACKROCK TREASURY TRUST		12/29/2023	5.250		592,395	783	414
38141W-27-3	GOLDMAN SACHS FIN SQ GOVT FS		12/13/2023	5.250				93,956
857492-70-6	STATE STR INSTI US GOVT CL INST		12/29/2023	5.320		42,088,775	110,947	3,064
85749P-10-1	STATE STREET CL INST LIQUID RSV		12/27/2023	5.500		233,491,255	910,285	157,190
90262Y-86-9	UBS SLCT PRIME PREFERRED		12/18/2023	5.490		178,061,939	858,843	257,994
8309999999. Subtotal - All Other Money Market Mutual Funds						488,856,710	1,890,710	554,542
	ALLSTATE SHORT TERM POOL LLC		12/29/2023	5.590		2,026,768,549	8,941,398	1,272,178
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						2,026,768,549	8,941,398	1,272,178
8609999999 - Total Cash Equivalents						3,565,713,080	10,834,467	4,868,563

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 494,300,354	1B ..$	1C ..$	1D ..$ 150,000	1E ..$	1F ..$	1G ..$
1B	2A ...$ 119,411,278	2B ..$ 436,226,189	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK	O	PROPERTY & CASUALTY				266,709
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA	B	WORKERS' COMPENSATION			10,560,545	9,671,035
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	PROPERTY & CASUALTY			118,488	108,504
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	PROPERTY & CASUALTY			206,066	188,703
12.	Hawaii HI						
13.	Idaho ID	B	PROPERTY & CASUALTY			77,275	70,764
14.	Illinois IL	B	MULTIPLE PURPOSE	2,993,669	2,804,769		
15.	Indiana IN	ST	PROPERTY & CASUALTY			111,026	111,026
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	WORKERS' COMPENSATION			181,858	186,300
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			123,639	113,222
32.	New Mexico NM	B	PROPERTY & CASUALTY			360,615	330,230
33.	New York NY	B	PROPERTY & CASUALTY			1,937,018	1,773,809
34.	North Carolina NC	B	PROPERTY & CASUALTY			334,857	306,643
35.	North Dakota ND						
36.	Ohio OH						
37.	Oklahoma OK						
38.	Oregon OR	B	WORKERS' COMPENSATION			1,302,532	1,251,383
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	2,993,669	2,804,769	15,313,920	14,378,329
	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				

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ALLSTATE INSURANCE COMPANY

THIS SECTION INCLUDES THE FOLLOWING SCHEDULES:

Schedule P Prior Reserves by Line

2023 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	1998 & PR	754,751	558,129	174,292	110,820	12,278	78	1,610,270
2	1999	-800	967	14	367	-57	-9	492
3	2000	4,293	1,057	314	90	58	6	5,812
4	2001	300	1,668	403	290	216	22	2,876
5	2002	1,751	3,336	86	362	21	-6	5,556
6	2003	6,493	-5,380	296	-223	36	-3	1,223
7	2004	15,088	-8,472	759	-838	54	0	6,591
8	2005	-17,605	21,342	762	343	-203	-31	4,640
9	2006	-6,786	22,805	593	1,158	345	-9	18,114
10	2007	19,847	-10,767	355	322	-157	-60	9,601
11	2008	3,357	4,931	271	325	271	-7	9,155
12	2009	3,009	4,938	916	531	396	17	9,789
13	2010	5,662	5,064	860	117	1,570	95	13,273
14	2011	11,622	945	804	-822	-922	164	11,628
15	2012	2,398	66,430	1,165	15,359	2,757	7,027	88,109
16	2013	6,854	-54,405	1,363	-7,362	84,866	-7,022	31,317
	2013 & Pr	810,232	612,588	183,256	120,841	101,530	263	1,828,446

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	1998 & PR	854	1,222	47	87	53		2,263
2	1999	40	158	2	12	5		217
3	2000	424	158	22	12	44		660
4	2001	245	299	0	28	16	16	588
5	2002	226	158	12	12	0		408
6	2003	504	176	26	13	4		722
7	2004	505	158	23	12	1		697
8	2005	27	158	1	12	0		197
9	2006	313		19		16		347
10	2007	390		21		22		433
11	2008	431	91	20	9	12	7	563
12	2009	1,084	266	37	23	6	11	1,416
13	2010	976	1,009	68	41	109	10	2,203
14	2011	992	455	66	33	135		1,680
15	2012	994	584	98	0	115		1,791
16	2013	959	1,331	95	57	3,126		5,567
	2013 & Pr	8,964	6,220	556	349	3,663	44	19,752

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	1998 & PR	307,648	-30,428	29,496	-16,929	4,746	-3	294,534
2	1999	-2,621	393	3	290	-76	-10	-2,012
3	2000	2,880	783	233	87	-3	-8	3,981
4	2001	-408	285	352	286	156		671
5	2002	1,164	2,954	59	292	25	-5	4,494
6	2003	5,776	-5,905	261	-291	31	-3	-128
7	2004	14,526	-8,793	736	-879	52		5,643
8	2005	-17,938	21,021	753	302	-207	-32	3,930
9	2006	-7,450	21,438	562	1,120	262	-8	15,932
10	2007	18,986	-16,757	323	148	-523	-55	2,176
11	2008	2,114	1,199	236	205	11	-8	3,765
12	2009	462	2,527	777	442	136	7	4,344
13	2010	3,736	1,595	747	67	1,121	61	7,265
14	2011	9,798	-303	663	-573	-524	124	9,062
15	2012	422	64,624	1,026	15,055	3,295	7,054	84,421
16	2013	3,043	-57,509	1,100	-7,828	8,956	-7,044	-52,238
	2013 & Pr	342,138	-2,878	37,327	-8,206	17,458	70	385,840

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

		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	1998 & PR	5,478	272	504	40	136		6,430
2	1999	1,426	14		11	6	-2	1,457
3	2000	385	0	59	0	21		465
4	2001	335		50		13		398
5	2002		1		5	-6	-1	-1
6	2003	36	0	4	0	0		40
7	2004		0		3	0	0	4
8	2005	179	0	8	4	3		193
9	2006		1		5	-6	-1	0
10	2007	166	35	9	44	-124	-5	130
11	2008	33	33	7	32	-16	-4	89
12	2009	902	145	95	21	-37	-2	1,125
13	2010	670	111	40	-44	-195	23	582
14	2011	43	23	55	-408	-594	37	-881
15	2012	497	579	37	255	-709	-28	658
16	2013	1,559	514	149	212	2,406	-11	4,839
	2013 & Pr	11,709	1,727	1,017	178	898	7	15,528

Schedule P - Part 1 D - Workers Compensation

		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	1998 & PR	24,334	19,833	1,332	1,111	1,831	81	48,440
2	1999						3	
3	2000		-193				14	-193
4	2001						6	
5	2002							
6	2003							
7	2004							
8	2005							
9	2006							
10	2007							
11	2008							
12	2009							
13	2010		0			26		26
14	2011		-1		3		1	2
15	2012							
16	2013		46		-29	2,633		2,650
	2013 & Pr	24,334	19,684	1,332	1,085	4,490	105	50,925

Schedule P - Part 1 E - Commercial Multiple Peril

		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	1998 & PR	6,405	5,726	4	1,480	980		14,594
2	1999	350	162	9	26	1		548
3	2000	88	163	0	26	1		278
4	2001	127	152	0	-22	5		262
5	2002	164	162	6	29	1		361
6	2003	176	349	6	55	1		588
7	2004	38	163	0	26	1	0	228
8	2005	91	164	0	26	1	1	282
9	2006	222	1,366	11	32	72	0	1,703
10	2007	37	5,954	0	131	466	0	6,587
11	2008	31	3,604	0	79	257	0	3,971
12	2009	0	1,999	0	46	287	0	2,332
13	2010	1	2,349	0	54	236	0	2,639
14	2011	236	765	8	124	4	2	1,137
15	2012	304	362	1	49	2	1	718
16	2013	631	919	13	164	237	13	1,964
	2013 & Pr	8,900	24,359	59	2,325	2,549	18	38,191

Schedule P - Part 1 F 1 - Medical Malpractice Occurance

		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	1998 & PR	22	9	2	1			34
2	1999							
3	2000							
4	2001							
5	2002							
6	2003							
7	2004							
8	2005							
9	2006							
10	2007							
11	2008							
12	2009							
13	2010							
14	2011							
15	2012							
16	2013					2		2
	2013 & Pr	22	9	2	1	2		36

Schedule P - Part 1 F 2 - Medical Malpractice Claims Made

		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	1998 & PR							
2	1999							
3	2000							
4	2001							
5	2002							
6	2003							
7	2004							
8	2005							
9	2006							
10	2007							
11	2008							
12	2009							
13	2010							
14	2011							
15	2012							
16	2013							
	2013 & Pr							

NONE

Schedule P - Part 1 G - Special Liability

		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	1998 & PR	1,403	950	72	28			2,454
2	1999							
3	2000							
4	2001							
5	2002							
6	2003							
7	2004							
8	2005							
9	2006							
10	2007							
11	2008							
12	2009							
13	2010							
14	2011							
15	2012							
16	2013					57		57
	2013 & Pr	1,403	950	72	28	57		2,511

Schedule P - Part 1 H 1 - Other Liability Occurence

		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	1998 & PR	114,967	168,456	12,781	39,306	3,438		338,949
2	1999		240		29	0		269
3	2000	7	146		-35	3		122
4	2001	-18	917		-3	26		922
5	2002	169	61	9	25	0		265
6	2003		0					0
7	2004		0		0			0
8	2005		2		0		0	2
9	2006		0		0			0
10	2007		0		0	0		0
11	2008		0		0			0
12	2009	25	0		0		0	25
13	2010				0	109		109
14	2011	500	0	10	-1	28		537
15	2012	88	0	2	0	28	0	118
16	2013	289	0	5	61	16,099		16,453
	2013 & Pr	116,028	169,823	12,806	39,382	19,733	0	357,772

Schedule P - Part 1 H 2 - Other Liability Claims Made

		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	1998 & PR							
2	1999							
3	2000							
4	2001							
5	2002							
6	2003							
7	2004							
8	2005							
9	2006							
10	2007							
11	2008							
12	2009							
13	2010							
14	2011							
15	2012							
16	2013							
	2013 & Pr							

NONE

Schedule P - Part 1 I - Special Property

		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	1998 & PR	489	192	49	19			750
2	1999							
3	2000	50						50
4	2001		0					0
5	2002							
6	2003		0		0		0	0
7	2004							
8	2005	-13		0		0		-13
9	2006	1		0		0		1
10	2007	4		0		0		4
11	2008	26	3		0		-2	28
12	2009							
13	2010	-150	0		0	1	0	-149
14	2011	0	0		0	0	0	0
15	2012	-29	0	0		0	0	-29
16	2013	154	0		0	140		294
	2013 & Pr	532	195	49	19	142	-1	937

Schedule P - Part 1 J - Auto Physical Damage

		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	1998 & PR	64		1		1		65
2	1999					7		7
3	2000					-7		-7
4	2001	15		0	0	0		15
5	2002					0		0
6	2003	1						1
7	2004	19		0	0	0		19
8	2005	49		1	0	1		50
9	2006	127	0	1	0	1		130
10	2007	204		2	0	2		208
11	2008	723	0	8	0	7		739
12	2009	535	1	7	0	4		548
13	2010	430	0	5	0	147	0	582
14	2011	53	0	1	0	29	0	83
15	2012	122	276	2	0	27	0	426
16	2013	219	294	3	1	1,274	19	1,792
	2013 & Pr	2,560	572	30	1	1,493	19	4,656

Schedule P - Part 1 K - Fidelity/Surety

		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	1998 & PR	2		0	0	0		2
2	1999	5		0		0		5
3	2000		0		0		0	0
4	2001							
5	2002	27		1		0		29
6	2003							
7	2004							
8	2005							
9	2006							
10	2007							
11	2008							
12	2009							
13	2010							
14	2011							
15	2012							
16	2013					0		0
	2013 & Pr	34	0	1	0	0	0	35

Schedule P - Part 1 L - Other

		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	1998 & PR							
2	1999							
3	2000							
4	2001							
5	2002							
6	2003							
7	2004							
8	2005							
9	2006							
10	2007							
11	2008							
12	2009							
13	2010							
14	2011							
15	2012							
16	2013							
	2013 & Pr							

NONE

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	1998 & PR							
2	1999							
3	2000							
4	2001							
5	2002							
6	2003							
7	2004							
8	2005							
9	2006							
10	2007							
11	2008							
12	2009							
13	2010							
14	2011							
15	2012							
16	2013							
	2013 & 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	1998 & PR							
2	1999							
3	2000							
4	2001							
5	2002							
6	2003							
7	2004							
8	2005							
9	2006							
10	2007							
11	2008							
12	2009							
13	2010							
14	2011							
15	2012							
16	2013							
	2013 & Pr							

NONE

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	1998 & PR	666	506		16			1,187
2	1999							
3	2000	393						393
4	2001	6						6
5	2002							
6	2003							
7	2004							
8	2005							
9	2006							
10	2007							
11	2008							
12	2009							
13	2010							
14	2011							
15	2012							
16	2013							
	2013 & Pr	1,065	506		16			1,586

Schedule P - Part 1 P - Reinsurance C

		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	1998 & PR							
2	1999							
3	2000							
4	2001							
5	2002							
6	2003							
7	2004							
8	2005							
9	2006							
10	2007							
11	2008							
12	2009							
13	2010							
14	2011							
15	2012							
16	2013							
	2013 & Pr							

NONE

Schedule P - Part 1 R 1 - Products Liability Occurrence

		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	1998 & PR	292,419	391,392	130,004	85,661	1,093		900,568
2	1999							
3	2000	63		0				63
4	2001		15					15
5	2002							
6	2003		0					0
7	2004		0					0
8	2005		-2					-2
9	2006	1	0	0				1
10	2007	60	1	0				62
11	2008		1					1
12	2009		0					0
13	2010		1			16		17
14	2011	1	7	0				7
15	2012		6					6
16	2013		0			49,936		49,936
	2013 & Pr	292,544	391,422	130,004	85,661	51,045		950,676

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

		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	1998 & PR							
2	1999							
3	2000							
4	2001							
5	2002							
6	2003							
7	2004							
8	2005							
9	2006							
10	2007							
11	2008							
12	2009							
13	2010							
14	2011		0					0
15	2012							
16	2013							
	2013 & Pr		0					0

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	1998 & PR							
2	1999							
3	2000							
4	2001							
5	2002							
6	2003							
7	2004							
8	2005							
9	2006							
10	2007							
11	2008							
12	2009							
13	2010							
14	2011							
15	2012							
16	2013							
	2013 & 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	1998 & PR							
2	1999							
3	2000							
4	2001							
5	2002							
6	2003							
7	2004							
8	2005							
9	2006							
10	2007							
11	2008							
12	2009							
13	2010							
14	2011							
15	2012							
16	2013							
	2013 & Pr							

NONE

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