

ANNUAL STATEMENT

OF THE

First American Title Insurance Company

of **Omaha**

STATE OF **Nebraska**

TO THE

Insurance Department

OF THE

FOR THE YEAR ENDED

December 31, 2023

TITLE

2023



50814202320100100

ANNUAL STATEMENT

For the Year Ended December 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

First American Title Insurance Company

NAIC Group Code 0070 0070 NAIC Company Code 50814 Employer's ID Number 95-2566122
(Current Period) (Prior Period)

Organized under the Laws of Nebraska, State of Domicile or Port of Entry NE

Country of Domicile US

Incorporated/Organized September 24, 1968 Commenced Business December 31, 1968

Statutory Home Office 5017 Leavenworth Street, Suite 100, Omaha, NE, US 68106
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 1 First American Way
(Street and Number)

Santa Ana, CA, US 92707 714-250-3372
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 1 First American Way, Santa Ana, CA, US 92707
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 First American Way Santa Ana, CA, US 92707 714-250-3000
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.firstam.com

Statutory Statement Contact John P. Megna 714-250-3372
(Name) (Area Code) (Telephone Number) (Extension)

jmegna@firstam.com 714-250-3215
(E-Mail Address) (Fax Number)

OFFICERS

	Name	Title
1.	<u>Kenneth David DeGiorgio</u>	<u>President and CEO</u>
2.	<u>Lisa Walgenbach Cornehl</u>	<u>Secretary</u>
3.	<u>Mark Edward Seaton</u>	<u>Chief Financial Officer</u>

VICE-PRESIDENTS

Name	Title	Name	Title
<u>Sally French Tyler</u>	<u>Executive Vice President</u>	<u>Kurt Paul Pfothenhauer</u>	<u>EVP, Vice Chairman</u>
<u>George Stone Livermore</u>	<u>Executive Vice President</u>	<u>Joseph John Ghilardi #</u>	<u>Executive Vice President</u>
<u>Matthew Feivish Wajner</u>	<u>SVP, Treasurer</u>	<u>Lisa Walgenbach Cornehl</u>	<u>SVP, Secretary</u>
<u>Janette NMN Waller</u>	<u>Executive Vice President</u>	<u>David John Proksel</u>	<u>Vice President</u>
<u>Steven Alan Adams</u>	<u>SVP, Chief Accounting Officer</u>	<u>Kevin Richard Wall</u>	<u>Executive Vice President</u>
<u>Stephen John Vincini #</u>	<u>Executive Vice President</u>		

DIRECTORS OR TRUSTEES

<u>Kenneth David DeGiorgio</u>	<u>Kurt Paul Pfothenhauer</u>	<u>Mark Edward Seaton</u>	<u>Lisa Walgenbach Cornehl</u>
<u>David John Proksel</u>			

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.

<u>(Signature)</u> <u>Kenneth David DeGiorgio</u> <u>(Printed Name)</u> 1.	<u>(Signature)</u> <u>Lisa Walgenbach Cornehl</u> <u>(Printed Name)</u> 2.	<u>(Signature)</u> <u>Mark Edward Seaton</u> <u>(Printed Name)</u> 3.
<u>President and CEO</u> (Title)	<u>Secretary</u> (Title)	<u>Chief Financial Officer</u> (Title)

A notary public or other officer completing this certificate verifies only the identity of the individual who signed the document to which this certificate is attached, and not the truthfulness, accuracy, or validity of that document.

State of California
County of Orange
Subscribed and sworn to (or affirmed) before me on this _____ day of _____, 2024, by
(1) _____,
(and (2) _____),
proved to me on the basis of satisfactory evidence to be the person(s) who appeared before me.

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

ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D)	1,924,997,762		1,924,997,762	1,974,114,018
2. Stocks (Schedule D):				
2.1 Preferred stocks				
2.2 Common stocks	451,588,743	46,256,539	405,332,204	275,111,171
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 (less \$ 0 encumbrances)	91,459,916		91,459,916	90,652,016
4.2 Properties held for the production of income (less \$ 0 encumbrances)				
4.3 Properties held for sale (less \$ 0 encumbrances)	34,219,510	34,219,510		
5. Cash (\$ 269,935,739, Schedule E - Part 1), cash equivalents (\$ 80,356,069, Schedule E - Part 2), and short-term investments (\$ 10,662,788, Schedule DA)	360,954,596		360,954,596	514,871,237
6. Contract loans (including \$ 0 premium notes)				
7. Derivatives (Schedule DB)				
8. Other invested assets (Schedule BA)	115,563,575	26,453,869	89,109,706	114,787,645
9. Receivables for securities	465,856		465,856	5,605,772
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)	2,979,249,958	106,929,918	2,872,320,040	2,975,141,859
13. Title plants less \$ 0 charged off (for Title insurers only)	189,029,611		189,029,611	180,988,458
14. Investment income due and accrued	26,107,033		26,107,033	24,259,786
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	78,250,615	6,567,223	71,683,392	53,534,973
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)				
15.3 Accrued retrospective premiums (\$ 0) and contracts subject to redetermination (\$ 0)				
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	6,812,245		6,812,245	6,941,225
18.2 Net deferred tax asset	179,204,759	106,470,085	72,734,674	61,768,981
19. Guaranty funds receivable or on deposit				15,869
20. Electronic data processing equipment and software	733,806	733,806		
21. Furniture and equipment, including health care delivery assets (\$ 0)	22,137,711	22,137,711		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	136,136,595	5,829,564	130,307,031	114,448,670
24. Health care (\$ 0) and other amounts receivable				
25. Aggregate write-ins for other-than-invested assets	447,709,480	447,709,480		
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,065,371,813	696,377,787	3,368,994,026	3,417,099,821
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	4,065,371,813	696,377,787	3,368,994,026	3,417,099,821

DETAILS OF WRITE-IN LINES				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. Other assets nonadmitted	354,083,228	354,083,228		
2502. Goodwill	93,626,252	93,626,252		
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	447,709,480	447,709,480		

NONE

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Year	Prior Year
1. Known claims reserve (Part 2B, Line 3, Col. 4)	259,208,592	260,711,197
2. Statutory premium reserve (Part 1B, Line 2.6, Col. 1)	1,344,479,940	1,372,437,695
3. Aggregate of other reserves required by law		
4. Supplemental reserve (Part 2B, Col. 4, Line 10)		
5. Commissions, brokerage and other charges due or accrued to attorneys, agents and real estate brokers		
6. Other expenses (excluding taxes, licenses and fees)	217,144,901	242,058,041
7. Taxes, licenses and fees (excluding federal and foreign income taxes)	21,530,328	25,950,845
8.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))		
8.2 Net deferred tax liability		
9. Borrowed money \$ 0 and interest thereon \$ 0		
10. Dividends declared and unpaid		
11. Premiums and other consideration received in advance	234,616	231,070
12. Unearned interest and real estate income received in advance		
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others	1,039,284	207,149
15. Provision for unauthorized and certified (\$ 0) reinsurance		
16. Net adjustments in assets and liabilities due to foreign exchange rates		
17. Drafts outstanding		
18. Payable to parent, subsidiaries and affiliates	44,168,730	36,350,934
19. Derivatives		
20. Payable for securities	7,962,913	2,217,095
21. Payable for securities lending		
22. Aggregate write-ins for other liabilities		
23. Total liabilities (Lines 1 through 22)	1,895,769,304	1,940,164,026
24. Aggregate write-ins for special surplus funds		
25. Common capital stock	300,000,000	300,000,000
26. Preferred capital stock		
27. Aggregate write-ins for other than special surplus funds	98,695	335,555
28. Surplus notes		
29. Gross paid in and contributed surplus	432,586,030	393,400,782
30. Unassigned funds (surplus)	740,539,997	783,199,458
31. Less treasury stock, at cost:		
31.1 0 shares common (value included in Line 25 \$ 0)		
31.2 0 shares preferred (value included in Line 26 \$ 0)		
32. Surplus as regards policyholders (Lines 24 to 30 less 31) (Page 4, Line 32)	1,473,224,722	1,476,935,795
33. Totals (Page 2, Line 28, Col. 3)	3,368,994,026	3,417,099,821

DETAILS OF WRITE-INS		
0301.	NONE	
0302.		
0303.		
0398. Summary of remaining write-ins for Line 03 from overflow page		
0399. Totals (Lines 0301 through 0303 plus 0398) (Line 03 above)		
2201.	NONE	
2202.		
2203.		
2298. Summary of remaining write-ins for Line 22 from overflow page		
2299. Totals (Lines 2201 through 2203 plus 2298) (Line 22 above)		
2401.	NONE	
2402.		
2403.		
2498. Summary of remaining write-ins for Line 24 from overflow page		
2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above)		
2701. Sale-Leaseback deferred gain	98,695	335,555
2702.		
2703.		
2798. Summary of remaining write-ins for Line 27 from overflow page		
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	98,695	335,555

OPERATIONS AND INVESTMENT EXHIBIT

STATEMENT OF INCOME	1 Current Year	2 Prior Year
OPERATING INCOME		
1. Title insurance and related income (Part 1):		
1.1 Title insurance premiums earned (Part 1B, Line 3, Col.1)	3,350,394,665	4,783,772,360
1.2 Escrow and settlement services (Part 1A, Line 2, Col. 4)	231,588,100	320,976,051
1.3 Other title fees and service charges (Part 1A, Total of Line 3, 4, 5 and 6, Col. 4)	266,685,267	350,394,579
2. Other operating income (Part 4, Line 2, Col. 5)	43,369,148	68,084,904
3. Total Operating Income (Lines 1 through 2)	3,892,037,180	5,523,227,894
EXPENSES		
4. Losses and loss adjustment expenses incurred (Part 2A, Line 10, Col. 4)	154,178,236	147,052,843
5. Operating expenses incurred (Part 3, Line 24, Cols. 4)	3,669,726,517	4,943,521,489
6. Other operating expenses (Part 4, Line 6, Col. 5)		
7. Total Operating Expenses	3,823,904,753	5,090,574,332
8. Net operating gain or (loss) (Lines 3 minus 7)	68,132,427	432,653,562
INVESTMENT INCOME		
9. Net investment income earned (Exhibit of Net Investment Income, Line 17)	215,236,408	168,377,600
10. Net realized capital gains (losses) less capital gains tax of \$ (7,118,730) (Exhibit of Capital Gains (Losses))	(26,779,986)	(42,608,027)
11. Net investment gain (loss) (Lines 9 + 10)	188,456,422	125,769,573
OTHER INCOME		
12. Aggregate write-ins for miscellaneous income or (loss) or other deductions		
13. Net income, after capital gains tax and before all other federal income taxes (Lines 8 + 11 + 12)	256,588,849	558,423,135
14. Federal and foreign income taxes incurred	58,254,458	122,155,814
15. Net income (Lines 13 minus 14)	198,334,391	436,267,321
CAPITAL AND SURPLUS ACCOUNT		
16. Surplus as regards policyholders, December 31 prior year (Page 3, Line 32, Column 2)	1,476,935,795	1,700,414,394
17. Net income (from Line 15)	198,334,391	436,267,321
18. Change in net unrealized capital gains or (losses) less capital gains tax of \$ 0	38,296,499	(136,719,058)
19. Change in net unrealized foreign exchange capital gain (loss)	679,998	(3,950,683)
20. Change in net deferred income taxes	24,511,244	32,743,103
21. Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	(105,826,054)	(78,025,848)
22. Change in provision for unauthorized and certified reinsurance (Page 3, Line 15, Cols. 2 minus 1)		
23. Change in supplemental reserves (Page 3, Line 4, Cols. 2 minus 1)		
24. Change in surplus notes		
25. Cumulative effect of changes in accounting principles		
26. Capital Changes:		
26.1 Paid in	39,185,249	(7,460)
26.2 Transferred from surplus (Stock Dividend)		
26.3 Transferred to surplus		
27. Surplus Adjustments:		
27.1 Paid in		
27.2 Transferred to capital (Stock Dividend)		
27.3 Transferred from capital		
28. Dividends to stockholders	(200,000,000)	(474,220,605)
29. Change in treasury stock (Page 3, Lines (31.1) and (31.2), Cols. 2 minus 1)		
30. Aggregate write-ins for gains and losses in surplus	1,107,601	434,631
31. Change in surplus as regards policyholders for the year (Lines 17 through 30)	(3,711,072)	(223,478,599)
32. Surplus as regards policyholders, December 31 current year (Lines 16 plus 31) (Page 3, Line 32)	1,473,224,723	1,476,935,795

DETAILS OF WRITE-IN LINES		
1201.		
1202.		
1203.		
1298. Summary of remaining write-ins for Line 12 from overflow page	NONE	
1299. Totals (Lines 1201 through 1203 plus 1298) (Line 12 above)		
3001. Prior period adjustment	1,107,601	434,631
3002.		
3003.		
3098. Summary of remaining write-ins for Line 30 from overflow page		
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	1,107,601	434,631

CASH FLOW

	1	2
	Current Year	Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	3,303,871,079	4,887,954,434
2. Net investment income	215,236,746	174,094,223
3. Miscellaneous income	541,642,515	739,455,534
4. Total (Lines 1 through 3)	4,060,750,340	5,801,504,191
5. Benefit and loss related payments	136,725,591	128,549,436
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7. Commissions, expenses paid and aggregate write-ins for deductions	3,528,013,389	5,005,655,642
8. Dividends paid to policyholders		
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	51,006,747	137,043,931
10. Total (Lines 5 through 9)	3,715,745,727	5,271,249,009
11. Net cash from operations (Line 4 minus Line 10)	345,004,613	530,255,182
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	541,910,026	1,531,302,297
12.2 Stocks	45,254,233	113,067,716
12.3 Mortgage loans		
12.4 Real estate	184,785	6,560,644
12.5 Other invested assets	24,442,625	83,853,118
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	514	649
12.7 Miscellaneous proceeds	11,025,391	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	622,817,574	1,734,784,424
13. Cost of investments acquired (long-term only):		
13.1 Bonds	512,941,882	1,572,164,841
13.2 Stocks	120,126,964	68,346,319
13.3 Mortgage loans		
13.4 Real estate	6,248,911	8,361,866
13.5 Other invested assets	7,945,831	113,810,792
13.6 Miscellaneous applications	2,442,861	21,698,629
13.7 Total investments acquired (Lines 13.1 to 13.6)	649,706,449	1,784,382,447
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)	(26,888,875)	(49,598,023)
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	200,000,000	472,500,000
16.6 Other cash provided (applied)	(272,032,379)	(154,790,353)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(472,032,379)	(627,290,353)
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)	(153,916,641)	(146,633,194)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	514,871,237	661,504,431
19.2 End of year (Line 18 plus Line 19.1)	360,954,596	514,871,237

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

20.0001	Consideration recieved and sale of asset	5,753,452
20.0002	Dividends recieved	1,250,000
20.0003	Dividends paid	(1,720,605)
20.0004	APIC in the form of noncash assets	39,185,249
20.0005	Investment in Subsidiaries	(27,843,850)

OPERATIONS AND INVESTMENT EXHIBIT

PART 1A – SUMMARY OF TITLE INSURANCE PREMIUMS WRITTEN AND RELATED REVENUES

	1 Direct Operations	Agency Operations		4 Current Year Total (Cols. 1 + 2 + 3)	5 Prior Year Total
		2 Non-Affiliated Agency Operations	3 Affiliated Agency Operations		
1. Direct premiums written (Sch T, Line 59, Cols. 3, 4 and 5)	751,170,153	2,178,495,712	399,493,892	3,329,159,757	4,862,744,776
2. Escrow and settlement service charges	221,379,516	8,626,627	1,581,957	231,588,100	320,976,051
3. Title examinations	3,391,713	226,181	41,477	3,659,371	5,234,971
4. Searches and abstracts	83,567,768	31,869,376	5,844,226	121,281,370	151,134,327
5. Surveys	308,680			308,680	647,979
6. Aggregate write-ins for service charges	114,149,959	25,068,194	2,217,694	141,435,847	193,377,302
7. Totals (Lines 1 to 6)	1,173,967,789	2,244,286,090	409,179,246	3,827,433,125	5,534,115,406

DETAILS OF WRITE-INS					
0601. Other fees and income	114,149,959	25,068,194	2,217,694	141,435,847	193,377,302
0602.					
0603.					
0698. Summary of remaining write-ins for Line 06 from overflow page					
0699. Total (Lines 0601 through 0603 plus 0698) (Line 06 above)	114,149,959	25,068,194	2,217,694	141,435,847	193,377,302

PART 1B – PREMIUMS EARNED EXHIBIT

	1 Current Year	2 Prior Year
1. Title premiums written:		
1.1 Direct (Part 1A, Line 1, Col. 4)	3,329,159,757	4,862,744,776
1.2 Assumed	13,233,509	17,272,049
1.3 Ceded	19,956,356	15,840,300
1.4 Net title premiums written (Lines 1.1 + 1.2 - 1.3)	3,322,436,910	4,864,176,525
2. Statutory premium reserve:		
2.1 Balance at December 31 prior year	1,372,437,695	1,292,033,530
2.2 Aggregate write-ins for book adjustments to Line 2.1		
2.3 Additions during the current year	194,669,466	285,254,451
2.4 Withdrawals during the current year	222,627,221	204,850,286
2.5 Aggregate write-ins for other adjustments not effecting earned premiums		
2.6 Balance at December 31 current year (Lines 2.1 + 2.2 + 2.3 - 2.4 + 2.5)	1,344,479,940	1,372,437,695
3. Net title premiums earned during year (Lines 1.4 + 2.1 + 2.5 - 2.6) (Sch. T, Line 59, Col. 7)	3,350,394,665	4,783,772,360

DETAILS OF WRITE-INS		1 Current Year	2 Prior Year
02.201			
02.202			
02.203			
02.298 Summary of remaining write-ins for Line 02.2 from overflow page	NONE		
02.299 Total (Lines 02.201 through 02.203 plus 02.298) (Line 02.2 above)			
02.501			
02.502			
02.503			
02.598 Summary of remaining write-ins for Line 02.5 from overflow page	NONE		
02.599 Total (Lines 02.501 through 02.503 plus 02.598) (Line 02.5 above)			

OPERATIONS AND INVESTMENT EXHIBIT

PART 2A – LOSSES PAID AND INCURRED

	1	Agency Operations		4 Total Current Year (Cols. 1 + 2 + 3)	5 Total Prior Year
		2 Non-Affiliated Agency Operations	3 Affiliated Agency Operations		
1. Losses and allocated loss adjustment expenses paid - direct business, less salvage and subrogation (Total same as Sch. T, Line 59, Col. 8)	21,681,438	88,690,244	26,057,508	136,429,190	128,549,436
2. Losses and allocated loss adjustment expenses paid - reinsurance assumed, less salvage and subrogation					
3. Total (Line 1 plus Line 2)	21,681,438	88,690,244	26,057,508	136,429,190	128,549,436
4. Deduct: Recovered during year from reinsurance					
5. Net payments (Line 3 minus Line 4)	21,681,438	88,690,244	26,057,508	136,429,190	128,549,436
6. Known claims reserve – current year (Page 3, Line 1, Column 1)	43,211,679	167,574,802	48,422,111	259,208,592	260,711,197
7. Known claims reserve – prior year (Page 3, Line 1, Column 2)	49,060,257	162,306,680	49,344,260	260,711,197	263,171,944
8. Losses and allocated Loss Adjustment Expenses incurred (Line 5 plus Line 6 minus Line 7)	15,832,860	93,958,366	25,135,359	134,926,585	126,088,689
9. Unallocated loss adjustment expenses incurred (Part 3, Line 24, Column 5)	3,077,058	12,501,584	3,673,009	19,251,651	20,964,154
10. Losses and loss adjustment expenses incurred (Line 8 plus Line 9)	18,909,918	106,459,950	28,808,368	154,178,236	147,052,843

OPERATIONS AND INVESTMENT EXHIBIT

PART 2B – UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	1 Direct Operations	Agency Operations		4 Total Current Year (Cols. 1 + 2 + 3)	5 Total Prior Year
		2 Non-Affiliated Agency Operations	3 Affiliated Agency Operations		
1. Loss and allocated LAE reserve for title and other losses of which notice has been received:					
1.1 Direct (Schedule P, Part 1, Line 12, Col. 17)	43,211,679	167,574,802	48,422,111	259,208,592	260,711,197
1.2 Reinsurance assumed (Schedule P, Part 1, Line 12, Col. 18)					
2. Deduct reinsurance recoverable (Schedule P, Part 1, Line 12, Col. 19)					
3. Known claims reserve net of reinsurance (Line 1.1 plus Line 1.2 minus Line 2)	43,211,679	167,574,802	48,422,111	259,208,592	260,711,197
4. Incurred But Not Reported:					
4.1 Direct (Schedule P, Part 1, Line 12, Col. 20)	172,816,325	405,969,055	163,752,510	742,537,890	766,243,696
4.2 Reinsurance assumed (Schedule P, Part 1, Line 12, Col. 21)					
4.3 Reinsurance ceded (Schedule P, Part 1, Line 12, Col. 22)					
4.4 Net incurred but not reported (Line 4.1 plus Line 4.2 minus Line 4.3)	172,816,325	405,969,055	163,752,510	742,537,890	766,243,696
5. Unallocated LAE reserve (Schedule P, Part 1, Line 12, Col. 23)	33,312,503	78,255,601	31,565,340	143,133,444	146,219,589
6. Less discount for time value of money, if allowed (Schedule P, Part 1, Line 12, Col. 33)	X X X	X X X	X X X		
7. Total Schedule P reserves (Lines 3 + 4.4 + 5 - 6) (Schedule P, Part 1, Line 12, Col. 34)	X X X	X X X	X X X	1,144,879,926	1,173,174,482
8. Statutory premium reserve at year end (Part 1B, Line 2.6)	X X X	X X X	X X X	1,344,479,940	1,372,437,695
9. Aggregate of other reserves required by law (Page 3, Line 3)	X X X	X X X	X X X		
10. Supplemental reserve (a) (Lines 7 - (3 + 8 + 9))	X X X	X X X	X X X		

(a) If the sum of Lines 3 + 8 + 9 is greater than Line 7, place a "0" in this Line.

OPERATIONS AND INVESTMENT EXHIBIT PART 3 – EXPENSES

	Title and Escrow Operating Expenses				5 Unallocated Loss Adjustment Expenses	6 Other Operations	7 Investment Expenses	Totals	
	1 Direct Operations	Agency Operations		4 Total (Cols. 1 + 2 + 3)				8 Current Year (Cols. 4 + 5 + 6 + 7)	9 Prior Year
		2 Non-affiliated Agency Operations	3 Affiliated Agency Operations						
1. Personnel costs:									
1.1 Salaries	589,766,589	114,168,544	41,586,779	745,521,912	13,559,506		218,653	759,300,071	951,895,724
1.2 Employee relations and welfare	110,607,937	17,646,844	7,799,404	136,054,185	1,922,803		28,103	138,005,091	171,472,813
1.3 Payroll taxes	39,991,440	7,973,012	2,819,955	50,784,407	976,610		13,761	51,774,778	59,764,143
1.4 Other personnel costs	3,609,584	504,753	254,526	4,368,863	2,437		7,701	4,379,001	4,966,368
1.5 Total personnel costs	743,975,550	140,293,153	52,460,664	936,729,367	16,461,356		268,218	953,458,941	1,188,099,048
2. Amounts paid to or retained by title agents		1,739,498,166	325,323,315	2,064,821,481				2,064,821,481	2,968,951,378
3. Production services (purchased outside):									
3.1 Searches, examinations and abstracts	208,409,177	65,223,888	14,695,757	288,328,822	310,407			288,639,229	355,994,359
3.2 Surveys	307,798	11,363	21,704	340,865	120			340,985	463,022
3.3 Other	8,995,029	239,759	634,275	9,869,063	(20,046)		2,211,278	12,060,295	18,813,169
4. Advertising	3,926,079	1,346,066	276,843	5,548,988	7,858			5,556,846	6,376,991
5. Boards, bureaus and associations	1,557,177	874,081	109,803	2,541,061	20,877		404	2,562,342	2,495,596
6. Title plant rent and maintenance	4,474,704	203,019	315,529	4,993,252				4,993,252	4,631,956
7. Claim adjustment services	X X X	X X X	X X X	X X X		X X X	X X X		
8. Amounts charged off, net of recoveries	12,788,383	91,164	901,760	13,781,307	7,583			13,788,890	3,845,827
9. Marketing and promotional expenses	4,628,537	2,651,561	326,377	7,606,475	11,175		50	7,617,700	10,275,989
10. Insurance	6,489,862	226,647	457,626	7,174,135			9,178	7,183,313	7,059,707
11. Directors' fees								331,959	331,959
12. Travel and travel items	5,528,370	2,317,570	389,827	8,235,767	79,911		331	8,316,009	11,388,271
13. Rent and rent items	44,095,446	6,825,748	3,109,345	54,030,539	1,639,654		8,331,869	64,002,062	66,131,555
14. Equipment	21,681,000	(358,647)	1,528,813	22,851,166	71,805			22,922,971	31,710,320
15. Cost or depreciation of EDP equipment and software	151,365,907	5,507,863	10,673,410	167,547,180	1,144,531		309,162	169,000,873	144,230,466
16. Printing, stationery, books and periodicals	3,592,266	604,058	253,305	4,449,629	34,464		140	4,484,233	8,433,586
17. Postage, telephone, messengers and express	26,420,499	2,235,313	1,863,014	30,518,826	159,408		1,361	30,679,595	59,295,254
18. Legal and auditing	48,220,483	541,548	3,400,217	52,162,248	33,200		143,918	52,339,366	58,228,678
19. Totals (Lines 1.5 to 18)	1,296,456,267	1,968,332,320	416,741,584	3,681,530,171	19,962,303		11,275,909	3,712,768,383	4,946,757,131
20. Taxes, licenses and fees:									
20.1 State and local insurance taxes	19,427,946	34,999,638		54,427,584				54,427,584	80,461,512
20.2 Insurance department licenses and fees	858,024	1,068,806		1,926,830				1,926,830	1,766,506
20.3 Gross guaranty association assessments									
20.4 All other (excluding federal income and real estate)	1,557,643	266,880		1,824,523				1,824,523	3,013,821
20.5 Total taxes, licenses and fees (Lines 20.1 + 20.2 + 20.3 + 20.4)	21,843,613	36,335,324		58,178,937				58,178,937	85,241,839
21. Real estate expenses	2,388,470		168,420	2,556,890	78,343		12,398,408	15,033,641	17,102,219
22. Real estate taxes							2,949,560	2,949,560	3,121,444
23. Aggregate write-ins for other expenses	18,526,295	520,911	(91,586,690)	(72,539,484)	(788,994)		31,955	(73,296,523)	(57,533,435)
24. Total expenses incurred (Lines 19 + 20.5 + 21 + 22 + 23)	1,339,214,645	2,005,188,555	325,323,314	3,669,726,514	19,251,652		26,655,832	(a) 3,715,633,998	4,994,689,198
25. Less unpaid expenses - current year	199,162,789	39,512,440		238,675,229	143,133,444			381,808,673	414,228,475
26. Add unpaid expenses - prior year	221,801,244	46,207,642		268,008,886	146,219,589			414,228,475	503,818,003
27. TOTAL EXPENSES PAID (Lines 24 - 25 + 26)	1,361,853,100	2,011,883,757	325,323,314	3,699,060,171	22,337,797		26,655,832	3,748,053,800	5,084,278,726

DETAILS OF WRITE-IN LINES									
2301. Other	8,943,004	486,218	756,147	10,185,369	50,753		31,955	10,268,077	(1,208,224)
2302. Amortization Expense	7,772,338	34,693	548,058	8,355,089				8,355,089	42,498
2303. File Shortages	1,780,365			1,780,365				1,780,365	(90,787,912)
2398. Summary of remaining write-ins for Line 23 from overflow page	30,588		(92,890,895)	(92,860,307)	(839,747)			(93,700,054)	34,420,203
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	18,526,295	520,911	(91,586,690)	(72,539,484)	(788,994)		31,955	(73,296,523)	(57,533,435)

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

OPERATIONS AND INVESTMENT EXHIBIT

PART 4 – NET OPERATING GAIN/LOSS EXHIBIT

	1	Agency Operations		4	5	Totals	
		2	3			6	7
	Direct Operations	Non-affiliated Agency Operations	Affiliated Agency Operations	Total (Cols. 1 + 2 + 3)	Other Operations	Current Year (Cols. 4 + 5)	Prior Year
1. Title insurance and related income (Part 1):							
1.1 Title insurance premiums earned (Part 1B, Line 3, Col. 1)	753,573,996	2,194,391,303	402,429,366	3,350,394,665	X X X	3,350,394,665	4,783,772,360
1.2 Escrow and settlement services (Part 1A, Line 2)	221,379,516	8,626,627	1,581,957	231,588,100	X X X	231,588,100	320,976,051
1.3 Other title fees and service charges (Part 1A, Lines 3 through 6)	201,418,120	57,163,751	8,103,396	266,685,267	X X X	266,685,267	350,394,579
2. Aggregate write-ins for other operating income	X X X	X X X	X X X	X X X	43,369,148	43,369,148	68,084,904
3. Total Operating Income (Lines 1.1 through 1.3 + 2)	1,176,371,632	2,260,181,681	412,114,719	3,848,668,032	43,369,148	3,892,037,180	5,523,227,894
DEDUCT:							
4. Losses and loss adjustment expenses incurred (Part 2A, Line 10, Col. 4)	18,909,918	106,459,950	28,808,368	154,178,236	X X X	154,178,236	147,052,843
5. Operating expenses incurred (Part 3, Line 24, Cols. 1 to 3 and 6)	1,339,214,646	2,005,188,556	325,323,315	3,669,726,517		3,669,726,517	4,943,521,487
6. Total Operating Deductions (Lines 4 + 5)	1,358,124,564	2,111,648,506	354,131,683	3,823,904,753		3,823,904,753	5,090,574,330
7. Net operating gain or (loss) (Lines 3 minus 6)	(181,752,932)	148,533,175	57,983,036	24,763,279	43,369,148	68,132,427	432,653,564

10

DETAILS OF WRITE-IN LINES							
0201. Premium retained for title policies issued on behalf of other title insurers	X X X	X X X	X X X	X X X	35,834,195	35,834,195	60,602,126
0202. Other non-title revenue	X X X	X X X	X X X	X X X	7,534,953	7,534,953	7,482,778
0203.	X X X	X X X	X X X	X X X			
0298. Summary of remaining write-ins for Line 02 from overflow page	X X X	X X X	X X X	X X X			
0299. Total (Lines 0201 through 0203 plus 0298) (Line 02 above)	X X X	X X X	X X X	X X X	43,369,148	43,369,148	68,084,904

EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds	(a) 1,449,911	1,542,912
1.1 Bonds exempt from U.S. tax	(a)	
1.2 Other bonds (unaffiliated)	(a) 81,581,303	82,568,991
1.3 Bonds of affiliates	(a)	
2.1 Preferred stocks (unaffiliated)	(b)	
2.11 Preferred stocks of affiliates	(b)	
2.2 Common stocks (unaffiliated)	6,112,187	6,114,078
2.21 Common stocks of affiliates	4,301,000	4,301,000
3. Mortgage loans	(c)	
4. Real estate	(d) 4,125,357	12,409,149
5. Contract loans		
6. Cash, cash equivalents and short-term investments	(e) 6,101,337	6,311,365
7. Derivative instruments	(f)	
8. Other invested assets	45,488,417	44,387,934
9. Aggregate write-ins for investment income		89,436,171
10. Total gross investment income	149,159,512	247,071,600
11. Investment expenses		(g) 23,706,272
12. Investment taxes, licenses and fees, excluding federal income taxes		(g) 2,949,560
13. Interest expense		(h)
14. Depreciation on real estate and other invested assets		(i) 5,179,360
15. Aggregate write-ins for deductions from investment income		
16. Total deductions (Lines 11 through 15)		31,835,192
17. Net investment income (Line 10 minus Line 16)		215,236,408

DETAILS OF WRITE-IN LINES		
0901. Interest Income - Escrow		85,816,438
0902. Dividend Income		145,621
0903. Other		3,474,112
0998. Summary of remaining write-ins for Line 09 from overflow page		
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 09 above)		89,436,171
1501.	NONE	
1502.		
1503.		
1598. Summary of remaining write-ins for Line 15 from overflow page		
1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		

(a)	Includes \$ 9,545,335 accrual of discount less \$ 6,193,841 amortization of premium and less \$ 1,850,222 paid for accrued interest on purchases.
(b)	Includes \$ 0 accrual of discount less \$ 0 amortization of premium and less \$ 0 paid for accrued dividends on purchases.
(c)	Includes \$ 0 accrual of discount less \$ 0 amortization of premium and less \$ 0 paid for accrued interest on purchases.
(d)	Includes \$ 8,323,125 for company's occupancy of its own buildings; and excludes \$ 105,300 interest on encumbrances.
(e)	Includes \$ 2,141,045 accrual of discount less \$ 0 amortization of premium and less \$ 53,230 paid for accrued interest on purchases.
(f)	Includes \$ 0 accrual of discount less \$ 0 amortization of premium.
(g)	Includes \$ 0 investment expenses and \$ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h)	Includes \$ 0 interest on surplus notes and \$ 0 interest on capital notes.
(i)	Includes \$ 5,179,360 depreciation on real estate and \$ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. Government bonds	724,813		724,813		
1.1 Bonds exempt from U.S. tax					
1.2 Other bonds (unaffiliated)	(29,517,271)		(29,517,271)	4,394,710	802,886
1.3 Bonds of affiliates					
2.1 Preferred stocks (unaffiliated)					
2.11 Preferred stocks of affiliates					
2.2 Common stocks (unaffiliated)	(416,213)		(416,213)	35,420,776	292,640
2.21 Common stocks of affiliates				(788,775)	
3. Mortgage loans					
4. Real estate					
5. Contract loans					
6. Cash, cash equivalents and short-term investments	514		514		328,286
7. Derivative instruments					
8. Other invested assets	(2,247,699)		(2,247,699)	(938,649)	
9. Aggregate write-ins for capital gains (losses)	(2,442,860)		(2,442,860)	208,437	(743,814)
10. Total capital gains (losses)	(33,898,716)		(33,898,716)	38,296,499	679,998

DETAILS OF WRITE-IN LINES					
0901. Gain on sale of capital assets	(561,185)		(561,185)		
0902. Other	(1,881,675)		(1,881,675)	208,437	(743,814)
0903.					
0998. Summary of remaining write-ins for Line 09 from overflow page					
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 09 above)	(2,442,860)		(2,442,860)	208,437	(743,814)

EXHIBIT OF NONADMITTED 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	46,256,539	40,334,252	(5,922,287)
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	34,219,510	34,219,510	
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)	26,453,869	19,743,849	(6,710,020)
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)	106,929,918	94,297,611	(12,632,307)
13. Title plants (for Title insurers only)			
14. Investment income due and accrued			
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	6,567,223	6,146,264	(420,959)
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	106,470,085	92,924,534	(13,545,551)
19. Guaranty funds receivable or on deposit			
20. Electronic data processing equipment and software	733,806	1,968,336	1,234,530
21. Furniture and equipment, including health care delivery assets	22,137,711	23,523,975	1,386,264
22. Net adjustment in assets and liabilities due to foreign exchange rates			
23. Receivables from parent, subsidiaries and affiliates	5,829,564	13,095,700	7,266,136
24. Health care and other amounts receivable			
25. Aggregate write-ins for other-than-invested assets	447,709,480	358,595,312	(89,114,168)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	696,377,787	590,551,732	(105,826,055)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)	696,377,787	590,551,732	(105,826,055)

DETAILS OF WRITE-IN LINES			
1101.			
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page			
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)			
2501. Other assets nonadmitted	354,083,228	265,955,855	(88,127,373)
2502. Goodwill	93,626,252	92,639,457	(986,795)
2503.			
2598. Summary of remaining write-ins for Line 25 from overflow page			
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	447,709,480	358,595,312	(89,114,168)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of First American Title Insurance Company (the "Company") are presented on the basis of accounting practices prescribed or permitted by the Nebraska Department of Insurance ("NDOI").

The NDOI recognizes only statutory accounting practices prescribed or permitted by the State of Nebraska for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Nebraska Insurance Law. The National Association of Insurance Commissioners ("NAIC") *Accounting Practices and Procedures Manual* ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the state of Nebraska. The state of Nebraska has adopted certain prescribed accounting practices that differ from those found in NAIC SAP. Specifically, the timing of amounts released from the statutory premium reserve under Nebraska's required practice differs from NAIC SAP.

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

	SSAP #	F/S Page	F/S Line#	2023	2022
<u>NET INCOME</u>					
State of Nebraska Basis				\$ 198,334,391	\$ 436,267,321
State Prescribed Practices that are an increase/(decrease) from NAIC SAP: Statutory Premium Reserve Recovery, net of tax	57	4	1.1	21,938,114	32,417,222
NAIC SAP				\$ 220,272,505	\$ 468,684,544
<u>SURPLUS</u>					
State of Nebraska Basis				\$ 1,473,224,722	\$ 1,476,935,795
State Prescribed Practices that are an increase/(decrease) from NAIC SAP: Statutory Premium Reserve Recovery, net of tax	57	3	30	347,127,160	325,189,046
NAIC SAP				\$ 1,820,351,882	\$ 1,802,124,841

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

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

C. Accounting Policies

Title insurance premiums are not fully recognized as revenue on the effective date of the policies. A portion of the premiums written is deferred and amortized in accordance with state mandated requirements which govern the statutory premium reserve. The reserve for known title losses reflects the estimated cost necessary to settle all claims reported to the Company and excludes the reserve for incurred but not reported claims.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments are stated at amortized cost.
- (2) Bonds are stated at either amortized cost or the lower of amortized cost or fair value using the scientific interest method. The Company had no mandatory convertible securities.
- (3) Common stocks, other than those invested in subsidiaries and affiliates, are stated at market value.
- (4) Preferred stocks – Not applicable.
- (5) Mortgage loans secured by real estate are nonadmitted.
- (6) Loan backed securities are stated at either amortized cost or the lower of amortized cost or fair value. The retrospective adjustment method is used to value these securities.

NOTES TO FINANCIAL STATEMENTS

- (7) Investments in insurance subsidiary, controlled, or affiliated (SCA) entities are valued based on the equity methods described in SSAP No.97.
- (8) Investments in partnerships and limited liability companies are valued based on the guidance provided under SSAP No.48.
- (9) Derivatives – Not applicable.
- (10) Anticipated investment income used as a factor in the premium deficiency calculation-
Not applicable.
- (11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports as well as bulk reserves based upon past experience. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are periodically reviewed and any adjustments are reflected in the period determined.
- (12) The Company has not modified its capitalization policy from the prior period.
- (13) Pharmaceutical rebate receivables – Not applicable.

D. Going Concern

Based upon the Company's evaluation of relevant conditions and events, management does not have substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

Not applicable.

3. Business Combinations and Goodwill

A. Statutory Purchase Method –

On 11/30/2021, the Company acquired a 100% interest in Watermark Title Agency, LLC, a Minnesota limited liability company that performs title searches and examinations, prepares certificates or abstracts of title and issues title insurance policies on behalf of the Company.

In 2020, the Company acquired an 80% remaining interest in Title Security Agency, LLC, a Delaware limited liability company that performs title searches and examinations, prepares certificates or abstracts of title and issues title insurance policies on behalf of the Company.

The transactions were accounted for as statutory purchase and reflects the following:

1	2	3	4	5
Purchased entity	Acquisition date	Cost of acquired entity	Original amount of goodwill	Original amount of admitted goodwill
Title Security Agency, LLC	6/2/2020	\$ 32,243,091	\$ 46,975,271	\$ 5,177,511
Watermark Title Agency, LLC	11/30/21	\$ 25,100,000	\$ 24,526,562	-
Total	XXX	\$ 57,343,091	\$ 71,501,833	\$ 5,177,511

1	6	7	8	9
Purchased entity	Admitted goodwill as of the reporting date	Amount of goodwill amortized during the reporting period	Book Value of SCA	Admitted goodwill as a % of SCA BACV gross of admitted goodwill Col 6/Col 8
Title Security Agency, LLC	\$ -	\$ 4,710,504	\$ 5,665,234	0%
Watermark Title Agency, LLC	\$ -	\$ 2,452,656	\$ 5,081,960	0%
Total	\$ -	\$ 7,163,160	\$ 10,747,194	XXX%

B. Statutory Merger – Not applicable.

C. Impairment Loss – Not applicable.

D. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill – Not applicable.

NOTES TO FINANCIAL STATEMENTS

4. Discontinued Operations

- A. Discontinued Operation Disposed of or Classified as Held for Sale – Not applicable.
- B. Change in Plan of Sale of Discontinued Operation – Not Applicable.
- C. Nature of Any Significant Continuing Involvement with Discontinued Operations After Disposal – Not applicable.
- D. Equity Interest Retained in the Discontinued Operation After Disposal – Not applicable.

5. Investments

- A. Mortgage loans – Not applicable.
 - (1) The minimum and maximum rates of interest received for new loans made by category – Not applicable.
 - (2) The maximum percentage of any one loan to the value of security at the time of the loan – Not applicable.
 - (3) Taxes, assessments and any amounts advanced and not included in mortgage loan total – Not applicable.
 - (4) Mortgage Loan Aging Analysis – Not applicable.
 - (5) – (6) Investment in Impaired Loans – Not applicable.
 - (7) Allowance for Credit Losses – Not applicable.
 - (8) Mortgage Loans Derecognized due to Foreclosure – Not applicable.
 - (9) Recognizing Interest Income on Impaired Loans – Not applicable.
- B. Debt Restructuring
Not applicable.
- C. Reverse Mortgages
Not applicable.
- D. Loan-Backed Securities
 - (1) Prepayment assumptions were obtained from broker dealer survey values or internal estimates.
 - (2) There were no loan backed securities for which an other-than-temporary impairment was recognized for the period ended December 31, 2023.
 - (3) There were no loan backed securities for which an other-than-temporary impairment was recognized for the period ended December 31, 2023.
 - (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of the unrealized losses:	Amount
Less than 12 months	\$ 6,255,689
12 months or longer	12,431,943
	\$ 18,687,632
b. The aggregate related fair value of securities with unrealized losses:	
Less than 12 months	\$ 321,115,451
12 months or longer	138,005,586
	\$ 459,121,038

NOTES TO FINANCIAL STATEMENTS

(5) The Company invests in high credit quality agency mortgage-backed securities issued by Fannie Mae ("FNMA"), Freddie Mac ("FHLMC"), and Ginnie Mae ("GNMA") and has no exposure to private-labeled mortgage-backed securities. The change in market value is a result of changes in interest rates and does not relate to credit issues with the issuer, therefore, the Company does not believe that the securities in an unrealized loss position as of December 31, 2023 are other-than-temporarily impaired.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

Not applicable.

K. Low-Income Housing Tax Credits

Not applicable.

L. Restricted Assets

(1) Restricted Assets –

	1	2	3	4	5	6	7
Restricted Asset Category	Total Gross (Admitted & Nonadmitted) Restricted from Current Year	Total Gross (Admitted & Nonadmitted) Restricted from Prior Year	Increase /(Decrease) (1 minus 2)	Total Current Year Nonadmitted Restricted	Total Current Year Admitted Restricted (1 minus 4)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (a)	Admitted Restricted to Total Admitted Assets (b)
a. Subject to contractual obligation for which liability is not shown.	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Collateral held under security lending agreements.	-	-	-	-	-	-	-
c. Subject to repurchase agreements.	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements.	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
restricted as to sale-excluding FHLB capital stock	-	-	-	-	-	-	-
i. FHLB capital stock							
j. On deposit with states	7,100,251	7,083,027	17,224	-	7,100,251	0.17%	0.21%
k. On deposit with other regulatory bodies	64,592,575	50,933,527	13,659,048	-	64,592,575	1.59%	1.92%
l. Pledged as collateral to FHLB (including asset backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	5,023,151	5,020,222	2,929	-	5,023,151	0.12%	0.15%
n. Other restricted assets	-	-	-	-	-	-	-
o. Total Restricted Assets	\$ 76,715,977	\$ 63,036,776	\$ 13,679,200	\$ -	\$ 76,715,977	1.88%	2.28%

(a) Column 1 divided by Asset Page, Column 1, Line 28

(b) Column 5 divided by Asset Page, Column 3, Line 28

NOTES TO FINANCIAL STATEMENTS

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories

	1	2	3	4	5	6
Description of Assets	Total Gross (Admitted & Nonadmitted) Restricted from Current Year	Total Gross (Admitted & Nonadmitted) Restricted from Prior Year	Increase /(Decrease) (1 minus 2)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets (a)	Admitted Restricted to Total Admitted Assets (b)
Insurance Coverage	\$ 5,023,151	\$ 5,020,222	\$ 2,929	\$ 5,023,151	0.12%	0.15%
Totals	\$ 5,023,151	\$ 5,020,222	\$ 2,929	\$ 5,023,151	0.12%	0.15%

(3) Detail of Other Restricted Assets – Not applicable.

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements – Not applicable.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

O. 5GI Securities

Not applicable.

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

(1) Number of CUSIPS: 5

(2) Aggregate Amount of Investment Income: \$95,280

R. The financial statements shall disclose the reporting entity's share of the cash pool by asset type (cash, cash equivalents, or short-term investments).

Not applicable.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships and Limited Liability Companies that Exceed 10% of the Admitted Assets – Not applicable.

B. Description of Assets and Amount of Impairment for Investments in impaired Joint Ventures, Partnerships and Limited Liability Companies – Not applicable.

7. Investment Income

A. Due and accrued investment income excluded from surplus – Not applicable.

B. Total amount excluded– Not applicable.

8. Derivative Instruments

A. Derivatives Under SSAP No. 86 – Not applicable.

B. Derivatives under SSAP No. 108 – Not applicable.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

A. The Components of Net Deferred Tax Assets DTA's and Deferred Tax Liabilities (DTLs):

(1) DTA/DTL Components

Description	2023		
	Ordinary	Capital	Total
(a) Gross deferred tax assets	\$ 237,053,079	\$ 263,136	\$ 237,316,215
(b) Statutory valuation allowance adjustment (enter as "-")	(1,085,791)	-	(1,085,791)
(c) Adjusted gross deferred tax assets	235,967,288	263,136	236,230,424
(d) Gross deferred tax liabilities	(47,090,386)	(9,935,278)	(57,025,664)
(e) Net deferred tax asset/(liability) before admissibility test	188,876,902	(9,672,142)	179,204,760
(f) Deferred tax assets nonadmitted	(106,470,086)	-	(106,470,086)
(g) Net admitted deferred tax asset/(liability)	\$ 82,406,816	\$ (9,672,142)	\$ 72,734,674

Description	2022		
	Ordinary	Capital	Total
(a) Gross deferred tax assets	\$ 208,608,489	\$ 266,139	\$ 208,874,628
(b) Statutory valuation allowance adjustment (enter as "-")	(1,087,092)	-	(1,087,092)
(c) Adjusted gross deferred tax assets	207,521,397	266,139	207,787,536
(d) Gross deferred tax liabilities	(51,516,588)	(1,577,432)	(53,094,020)
(e) Net deferred tax asset/(liability) before admissibility test	156,004,809	(1,311,293)	154,693,516
(f) Deferred tax assets nonadmitted	(92,924,534)	-	(92,924,534)
(g) Net admitted deferred tax asset/(liability)	\$ 63,080,275	\$ (1,311,293)	\$ 61,768,982

Description	Change		
	Ordinary	Capital	Total
(a) Gross deferred tax assets	\$ 28,444,590	\$ (3,003)	\$ 28,441,587
(b) Statutory valuation allowance adjustment (enter as "-")	1,301	-	1,301
(c) Adjusted gross deferred tax assets	28,445,891	(3,003)	28,442,888
(d) Gross deferred tax liabilities	4,426,202	(8,357,846)	(3,931,644)
(e) Net deferred tax asset/(liability) before admissibility test	32,872,093	(8,360,849)	24,511,244
(f) Deferred tax assets nonadmitted	(13,545,552)	0	(13,545,552)
(g) Net admitted deferred tax asset/(liability)	\$ 19,326,541	\$ (8,360,849)	\$ 10,965,692

(2) Admission calculation components:

Description	2023		
	Ordinary	Capital	Total
Admission calculation under ¶11.a.-¶11.c.			
(a) Admitted pursuant to ¶11.a.	\$ 53,755,813	\$ -	\$ 53,755,813
(b) Admitted pursuant to ¶11.b.(lesser of i. or ii.)	18,978,861	-	18,978,861
(c) ¶11.b.i.	18,978,861	-	18,978,861
(d) ¶11.b.ii.	208,377,251	-	208,377,251
(e) Admitted pursuant to ¶11.c.	56,762,528	263,136	57,025,664
(f) Total admitted under ¶11.a.-11.c.	129,497,202	263,136	129,760,338
Deferred tax liabilities	(47,090,386)	(9,935,278)	(57,025,664)
Net admitted deferred tax asset/liability under ¶11.a.-¶11.c.	\$ 82,406,816	\$ (9,672,142)	\$ 72,734,674

Description	2022		
	Ordinary	Capital	Total
Admission calculation under ¶11.a.-¶11.c.			
(a) Admitted pursuant to ¶11.a.	\$ 45,122,330	\$ -	\$ 45,122,330
(b) Admitted pursuant to ¶11.b.(lesser of i. or ii.)	16,646,651	-	16,646,651
(c) ¶11.b.i.	16,646,651	-	16,646,651
(d) ¶11.b.ii.	212,194,737	-	212,194,737
(e) Admitted pursuant to ¶11.c.	52,827,882	266,139	53,094,021
(f) Total admitted under ¶11.a.-11.c.	114,596,863	266,139	114,863,002
Deferred tax liabilities	(51,516,588)	(1,577,432)	(53,094,020)
Net admitted deferred tax asset/liability under ¶11.a.-¶11.c.	\$ 63,080,275	\$ (1,311,293)	\$ 61,768,982

Description	Change		
	Ordinary	Capital	Total
Admission calculation under ¶11.a.-¶11.c.			
(a) Admitted pursuant to ¶11.a.	\$ 8,633,483	\$ -	\$ 8,633,483
(b) Admitted pursuant to ¶11.b.(lesser of i. or ii.)	2,332,210	-	2,332,210
(c) ¶11.b.i.	2,332,210	-	2,332,210
(d) ¶11.b.ii.	(3,817,486)	-	(3,817,486)
(e) Admitted pursuant to ¶11.c.	3,934,646	(3,003)	3,931,643
(f) Total admitted under ¶11.a.-11.c.	14,900,339	(3,003)	14,897,336
Deferred tax liabilities	4,426,202	(8,357,846)	(3,931,644)
Net admitted deferred tax asset/liability under ¶11.a.-¶11.c.	\$ 19,326,541	\$ (8,360,849)	\$ 10,965,692

NOTES TO FINANCIAL STATEMENTS

(3) Recovery Period and Threshold Limitation

	2023	2022
(a) Ratio Percentage Used to Determine Recover Period And Threshold Limitation Amount.	13.14%	11.50%
(b) Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	\$ 1,389,181,676	\$ 1,414,631,578

(4) Impact of tax planning strategies on adjusted gross DTAs and net admitted DTAs:

(a) Determination of Adjusted Gross Deferred Tax Assets and Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.

Description	2023	
	Ordinary	Capital
1 Adjusted gross DTAs - Amount	\$ -	\$ -
2 Adjusted gross DTAs - Percentage	0.00%	0.00%
3 Net admitted DTAs - Amount	39,319,253	-
4 Net admitted DTAs - Percentage	20.82%	0.00%
2022		
	Ordinary	Capital
1 Adjusted gross DTAs - Amount	\$ -	\$ -
2 Adjusted gross DTAs - Percentage	0.00%	0.00%
3 Net admitted DTAs - Amount	37,626,128	-
4 Net admitted DTAs - Percentage	24.12%	0.00%
Change		
	Ordinary	Capital
1 Adjusted gross DTAs - Amount	\$ -	\$ -
2 Adjusted gross DTAs - Percentage	0.00%	0.00%
3 Net admitted DTAs - Amount	1,693,125	-
4 Net admitted DTAs - Percentage	-3.30%	0.00%

(b) Does the Company's planning strategy include the use of reinsurance? Yes No

B. Temporary Differences for which Deferred Taxes Have Not Been Established:

Not Applicable.

C. Current Tax and Change in Deferred Tax:

(1) Current income taxes incurred consist of the following major components:

Description	2023	2022
(a) Current federal income tax expense	\$ 57,521,508	\$ 122,090,046
(b) Foreign taxes	3,168,939	(133,713)
(c) Other, including prior year underaccrual (overaccrual) on operations	(2,435,989)	199,482
(d) Subtotal - Tax on operations	58,254,458	122,155,815
(e) Tax on capital gains/(losses)	(7,118,730)	(11,322,815)
(f) Utilization of capital loss carryforwards	-	-
(g) Other, including prior year underaccrual (overaccrual)	-	-
(h) Total Tax - Federal and foreign income taxes incurred (operations & Capital)	\$ 51,135,728	\$ 110,833,000

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

(2) DTAs Resulting From Book/Tax Differences In	2023	2022	Change
(a) Ordinary			
1 Accrued Compensation & Benefits	\$ 46,004,822	\$ 39,604,172	\$ 6,400,650
2 Bad Debt Reserves	2,824,432	4,763,759	(1,939,327)
3 FICA Deferral	-	-	-
4 Discounting of Unpaid Losses	1,167,034	1,150,038	16,996
5 Statutory Premium Reserve	47,738,417	44,766,016	2,972,401
6 Supplemental Reserve	-	-	-
7 Intangible Assets	643,295	636,034	7,261
8 Goodwill	9,491,979	10,484,622	(992,643)
9 Depreciable & Amortizable Assets	-	-	-
10 Other Assets	164,206	100,411	63,795
11 Nonadmitted Assets	123,880,617	104,501,712	19,378,905
12 Partnership & LLC Investments	2,972,873	79,026	2,893,847
13 Excess foreign tax credit	2,165,404	2,522,699	(357,295)
Gross ordinary DTAs	237,053,079	208,608,489	28,444,590
(b) Statutory valuation adjustment - ordinary (-)	(1,085,791)	(1,087,092)	1,301
(c) Nonadmitted ordinary DTAs (-)	(106,470,085)	(92,924,534)	(13,545,551)
(d) Admitted ordinary DTAs	\$ 129,497,203	\$ 114,596,863	\$ 14,900,340

NOTES TO FINANCIAL STATEMENTS

(e) Capital			
1 Investment Basis Differences	\$	263,136	\$ (3,003)
2 Capital Loss Carryover (Excess Capital Loss)		-	-
3 Unrealized Loss		-	-
4 Partnership & LLC Investments		-	-
		<u>263,136</u>	<u>266,139</u>
			<u>(3,003)</u>
Gross capital DTAs			
(f) Statutory valuation adjustment - capital (-)		-	-
(g) Nonadmitted capital DTAs (-)		-	-
(h) Admitted capital DTAs		<u>263,136</u>	<u>266,139</u>
			<u>(3,003)</u>
(i) Admitted DTAs			
		<u>\$ 129,760,339</u>	<u>\$ 114,863,002</u>
			<u>\$ 14,897,337</u>
(3) DTLs Resulting From Book/Tax Differences In			
		2023	2022
			Change
(a) Ordinary			
1 Accrued Compensation & Benefits	\$	-	\$ -
2 Depreciable & Amortizable Assets		(46,892,805)	(51,220,511)
3 Goodwill		-	-
4 Statutory Premium Reserve		-	-
5 Other DTLs		(197,581)	(296,077)
Ordinary DTLs		<u>(47,090,386)</u>	<u>(51,516,588)</u>
			<u>4,426,202</u>
(b) Capital			
(1) Investment Basis Differences	\$	(310,031)	\$ -
(2) Capital Loss Carryover (Excess Capital Loss)		-	-
(3) Unrealized Gain		(9,625,247)	(1,267,401)
Capital DTLs		<u>(9,935,278)</u>	<u>(8,357,846)</u>
			<u>(8,357,846)</u>
(c) DTLs			
		<u>(57,025,664)</u>	<u>(53,094,020)</u>
			<u>(3,931,644)</u>
(4) Net deferred tax assets/liabilities			
		<u>\$ 72,734,675</u>	<u>\$ 61,768,982</u>
			<u>\$ 10,965,693</u>

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

	2023	2022	Change
Total deferred tax assets	\$ 237,316,215	\$ 208,874,628	\$ 28,441,587
Total deferred tax liabilities	(57,025,664)	(53,094,020)	(3,931,644)
Net deferred tax assets/liabilities	180,290,551	155,780,608	24,509,943
Statutory valuation allowance adjustment (*see explanation below)	(1,085,791)	(1,087,092)	1,301
Net deferred tax assets/liabilities after SVA	179,204,760	154,693,516	24,511,244
LESS: Tax effect of unrealized gains/(losses)	9,625,247	1,267,401	8,357,846
LESS: Statutory valuation allowance adj allocated to unrealized (+)			-
Change in net deferred income tax [(charge)/benefit]	<u>\$ 188,830,007</u>	<u>\$ 155,960,917</u>	<u>\$ 32,869,090</u>

D. Reconciliation of federal income tax rate to actual effective rate:

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

Description	Amount	Tax Effect	Effective Tax Rate
1 Income Before Taxes	\$ 249,470,118	\$ 52,388,725	21.0%
2 Tax Exempt Interest		(3,296,243)	-1.3%
3 Dividends Received Deduction		(10,487,902)	-4.2%
4 Nondeductible Expenses		1,286,467	0.5%
5 Foreign Income and Taxes Incurred		5,383,795	2.2%
6 Prior year provision true up adjustment		(3,801,420)	-1.5%
7 Change in Valuation Allowance Adjustment		(1,301)	0.0%
8 less Deferred Tax Adjustment - Other		(2,802,098)	-1.1%
9 Change in Tax Loss Contingency Reserve		0	0.0%
10 less Change in Deferred Tax on Nonadmitted Assets		(19,378,906)	-7.8%
11 less Deferred taxes transferred with merged/Trf entities		(262,722)	-0.1%
12 Deferred Tax Adjustment		0	0.0%
13 Addition to foreign tax credit carryforward		1,195,413	0.5%
14 Foreign Tax Credit		(1,957,172)	-0.8%
15 Other		0	0.0%
16 R&D Credit		0	0.0%
17 Other		0	0.0%
18 Rounding		2	0.0%
19 Total		<u>\$ 18,266,638</u>	<u>7.3%</u>
20			
21 Federal income taxes incurred [expense/(benefit)]		\$ 55,085,519	
22 Foreign income taxes incurred [expense/(benefit)]		3,168,939	
23 Tax on capital gains/(losses)		(7,118,730)	
24 Change in net deferred income tax [charge/(benefit)]		<u>(32,869,090)</u>	
25 Total statutory income taxes		<u>\$ 18,266,638</u>	

E. Carryforwards, recoverable taxes, and IRC §6603 deposits:

At December 31, 2023, the Company had net operating loss of:	-
At December 31, 2023, the Company had capital loss carryforwards expiring through the year 2028 of:	-
Deposits admitted under IRC § 6603:	None

NOTES TO FINANCIAL STATEMENTS

The following is income tax expense that is available for recoupment in the event of future losses:

Year	Ordinary	Capital	Total
2021	\$ -	\$ -	\$ -
2022	118,436,845	-	118,436,845
2023	57,521,508	-	57,521,508
Total	\$ 175,958,353	\$ -	\$ 175,958,353

F. The Company's federal income tax return is consolidated with the following entities:

The Company's federal income tax return is included in the consolidated return for the group whose members include: First American Financial Corporation, together with those companies owned 80% or more as shown on Schedule Y, Part 1, Organizational Chart.

The method of allocation between the companies is subject to a written agreement, approved by the Board of Directors, whereby the allocation is made primarily on a separate-return basis with current reimbursement for any losses and deferred tax assets generated by insurance subsidiaries if such benefits can be utilized in the consolidated tax returns. Intercompany tax balances are settled annually after the consolidated tax return has been filed.

G. Federal or Foreign Income Tax Loss Contingencies

It is reasonably possible that the amount of the unrecognized benefit with respect to certain of the Company's unrecognized tax positions may significantly increase or decrease within the next 12 months. These changes may be the result of items such as ongoing audits or the expiration of federal and foreign statute of limitations for the assessment of taxes. Based on the status of its current tax audits, the Company estimates that there will be no significant increase or decrease in unrecognized tax benefits within the next 12 months.

H. Repatriation Transition Tax (RTT)

(1) Repatriation Transition Tax (RTT) owed under TCJA:	\$ 1,303,151	
(2) RTT Payment Schedule:		
Taxable Year 2017 Installment Payment	\$ 104,252	\$ 1,198,899
Taxable Year 2018 Installment Payment	104,252	1,094,647
Taxable Year 2019 Installment Payment	104,252	990,395
Taxable Year 2020 Installment Payment	104,252	886,143
Taxable Year 2021 Installment Payment	104,252	781,890
Taxable Year 2022 Installment Payment	195,473	586,418
Taxable Year 2023 Installment Payment	260,630	325,787
Taxable Year 2024 Installment Payment	325,787	-
Total RTT Installment Payments	\$ 1,303,151	-

I. Alternative Minimum Tax (AMT) Credit

	<u>Amount</u>
(1) Gross AMT Credit Recognized as:	
a. Current year recoverable	\$ -
b. Deferred tax asset (DTA)	-
(2) Beginning Balance of AMT Credit Carryforward	-
(3) Amounts Recovered	-
(4) Adjustments	-
(5) Ending Balance of AMT Credit Carryforward (5=2-3-4)	-
(6) Reduction for Sequestration	-
(7) Nonadmitted by Reporting Entity	-
(8) Reporting Entity Ending Balance (8=5-6-7)	\$ -

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

A. and B. Related Party Transactions

On October 21, 2020, the Company entered into a revolving promissory note with its affiliate, SUSA Financial, Inc., dba First Funding, Inc. ("SUSA"), as amended, on June 28, 2022, December 29, 2022, and December 31, 2023 with a current maturity date of December 31, 2024. As of December 31, 2023 the Company has an outstanding receivable balance of \$80,306,975, as reported on Schedule BA – Part 1.

During 2023, the Company made additional investments of \$27,843,850 in its wholly owned subsidiary, First American Digital Title, Inc. for an aggregate investment of \$67,817,315 and statement value of \$0 as of December 31, 2023.

NOTES TO FINANCIAL STATEMENTS

- C. Transactions with related parties who are not on Schedule Y – Not Applicable.
- D. The Company reported \$130,307,031 and \$114,448,670 due from related parties for the years ended December 31, 2023 and 2022, respectively. In addition, the Company reported \$44,168,730 and \$36,350,934 due to related parties for the years ended December 31, 2023 and 2022, respectively. The terms of the settlement require that amounts be settled within 30 days after the end of the calendar quarter.
- E. Material management, service contracts or cost-sharing arrangement
- The Company has agreed to provide certain management, administrative, and processing services to various affiliated entities.
- The Company is party to a Federal Tax Sharing Agreement with an effective date of August 7, 2014, whereby the allocation is made primarily on a separate-return basis with current reimbursement for any losses and deferred tax assets generated by insurance subsidiaries if such benefits can be utilized in the consolidated tax returns. Intercompany tax balances are settled annually after the consolidated tax return has been filed.
- The Parent has agreed to provide the Company with certain employee benefit related services.
- F. There are no guarantees for the benefit of an affiliate or related party that could result in material contingent exposure to the Company. At December 31, 2023, the aggregate maximum potential of future payments for all guarantees amounted to \$37,718,164.
- G. All outstanding shares of the Company are owned by the parent company, The First American Financial Corporation, a financial services holding company domiciled in the State of Delaware.
- H. Amount Deducted from the Value of an Upstream Intermediate Entity or Ultimate Parent Owned - Not applicable.
- I. Investments in an SCA Entity that Exceeds 10% of Admitted Asset - Not applicable.
- J. Investments in Impaired SCA Entities - Not applicable.
- K. Investment in a Foreign Insurance Subsidiary Calculated using CARVM - Not applicable.
- L. Investment in a Downstream Noninsurance Holding Company - Not applicable.
- M. All SCA Investments
- (1) Balance Sheet Value (Admitted and Nonadmitted) All SCA's (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities N/A		\$ -	\$ -	\$ -
Total SSAP No. 97 8a Entities	XXX	-	-	-
b. SSAP No. 97 8b(ii) Entities				
Dona Ana Title Company, Inc.	100.0%	1,476,669	-	1,476,669
Faxxon Legal Information Services, Inc.	100.0%	485,284	-	485,284
FCT Holdings Company Ltd.	15.8%	39,305,688	-	39,305,688
First American Digital Title, Inc.	100.0%	-	-	-
First American Vacation Ownership Title and Escrow Services, Inc.	100.0%	3,637,725	-	3,637,725
Kentucky Land Title Agency, Inc.	20.0%	29,175	-	29,175
Mid Valley Title & Escrow Co.	61.2%	4,218,329	4,218,329	-
NTC Holding Company	100.0%	5,001	-	5,001
Pacific Northwest Title Company of Kitsap County, Inc.	35.9%	1,316,997	-	1,316,997
Total SSAP No. 97 8b(ii) Entities	XXX	50,474,868	4,218,329	46,256,539
c. SSAP No. 97 8b(iii) Entities N/A	XXX	-	-	-
Total SSAP No. 97 8b(iii) Entities	XXX	-	-	-
d. SSAP No. 97 8b(iv) Entities N/A	XXX	-	-	-
Total SSAP No. 97 8b(iv) Entities	XXX	-	-	-
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	50,474,868	4,218,329	46,256,539
f. Aggregate Total (a+e)		\$ 50,474,868	\$ 4,218,329	\$ 46,256,539

- (2) NAIC Filing Response Information – Not applicable.

NOTES TO FINANCIAL STATEMENTS

N. Investment in Insurance SCA's

- (1) The Company has three investments that qualify under paragraph 8.b.i of SSAP 97. First American Title Guaranty Company, Ohio Bar Title Insurance Company and First American Title Company of Louisiana are domiciled in the states of Texas, Ohio and Louisiana, respectively. Texas and Ohio have adopted certain prescribed accounting practices that differ from those found in NAIC SAP. Specifically, the timing of amounts released from the statutory premium reserve under each state's required practice differs from NAIC SAP.
- (2) The monetary effect on net income and surplus reflected by the insurance SCA as a result of using an accounting practice that differed from NAIC SAP.

SCA Entity	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements*
First American Title Guaranty Company	388,815	2,568,180	76,734,897	79,303,077
Ohio Bar Title Insurance Company	-	-	1,107,134	1,107,134

* Per AP&P Manual (without permitted or prescribed practices)

- (3) The insurance SCA investments of the Company are not subject to RBC.

O. SCA and Joint Ventures, Partnerships, and Limited Liability Companies Loss Tracking

The Company does not hold additional investments with the SCA entities listed below; as such, there is no further impact due to the losses listed below.

1	2	3	4	5	6
SCA 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 (Y/N)	Amount of the Recognized Guarantee
eRecording Partners	\$ (788,772)	\$ (1,095,993)	\$ (1,005,993)	N	\$ -

11. Debt

- A. On November 1, 2023, the fully amortizing trust deed note, which is secured by the Company's office campus in Santa Ana, California, matured.

- B. FHLB Agreements

Not applicable.

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

- A. Defined Benefit Plan

Not applicable.

- B. Investment Policies and Strategies

Not applicable.

- C. Fair Value of Each Class of Plan Assets

Not applicable.

- D. Narrative Description of the Overall Expected Long-Term Rate-of- Return-on-Assets Assumption

Not applicable.

- E. Defined Contribution Plans

Not applicable.

NOTES TO FINANCIAL STATEMENTS

F. Multiemployer Plans

Not applicable.

G. Consolidated/Holding Company Plans

The Company participates in non-qualified, un-funded supplemental benefit plans covering certain key management personnel. The Company's share of net expenses for the non-qualified plans was \$11,628,064 and \$11,525,042 for the years ended December 31, 2023 and 2022, respectively.

The Company also participates in a 401(k) Savings Plan (the Savings Plan), sponsored by its parent company. The Savings Plan allows for employee-elective contributions up to the maximum amount as determined by the Internal Revenue Code. The parent makes discretionary contributions to the Savings Plan based on profitability, as well as the contributions of participants. The Company's expense related to the Savings Plan amounted to \$18,900,604 and \$21,158,032 for the years ended December 31, 2023 and 2022, respectively.

H. Postemployment Benefits and Compensated Absences

Not applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

Not applicable.

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

A. The Company has 10,000,000 shares of common stock authorized; 3,000,000 are issued and outstanding.

B. Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Outstanding - Not applicable.

C. The maximum cumulative amount of dividends that can be paid during any twelve-month period, without regulatory approval, is limited to the greater of 10% of the Company's capital and surplus as of the prior year-end, or the Company's net income, not including realized capital gains, for the preceding calendar year. In addition, the Company may carry forward net income, not including realized capital gains, from the second and third preceding calendar years that have not already been paid out as dividends. This calculation of the carry forward of net income is recalculated annually.

D. Dividends paid by the Company to its parent during 2023 and 2022 include the following:

		2023	
Date	Type	Amount	Payment
9/19/2023	Ordinary	\$ 75,000,000	Cash
10/26/2023	Ordinary	75,000,000	Cash
12/29/2023	Ordinary	50,000,000	Cash
Total		\$ 200,000,000	

		2022	
Date	Type	Amount	Payment
5/24/2022	Ordinary	\$ 222,500,000	Cash
6/25/2022	Ordinary	224,607	Non-Cash
6/25/2022	Extraordinary	1,495,999	Non-Cash
12/30/2022	Ordinary	250,000,000	Cash
Total		\$ 474,220,606	

E. Without prior approval of its domiciliary commissioner, dividends to shareholders that can be paid during 2024 are limited by the laws of the Company's state of incorporation, Nebraska, to \$575,065,570.

F. There were no restrictions placed on the Company's unassigned funds.

G. For Mutual Reciprocals, and Similarly Organized Entities, the Total Advances to Surplus not Repaid – Not applicable.

NOTES TO FINANCIAL STATEMENTS

- H. Total Amount of Stock Held by the Reporting Entity – Not applicable.
- I. Change in the balance of any special surplus funds from the prior period – Not applicable.
- J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized losses is (\$514,902,648).
- K. Surplus notes – Not applicable.
- L. Impact of the restatement in quasi-reorganization – Not applicable.
- M. The effective date of a quasi-reorganization for a period of ten years following the reorganization – Not applicable.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

Not applicable.

B. Assessments

In March 2017, the Board of Directors of the Texas Title Insurance Guaranty Association (the "Association") has determined that an assessment of the title insurance industry is required to pay covered claims against, and administrative expenses related to, Southern Title Insurance Corporation, who was placed in receivership by the order of the Circuit Court of the City of Richmond in 2012.

The Board of Directors authorized the Association to make \$6,000,000 assessment in 2017 of which \$869,749 represents the Company's portion:

The activity of the Company's insurance assessment during the year is as follows:

Insurance premium assessment, beginning balance	\$ 15,869
Payments from the Association	-
Recoupment	\$ (15,869)
Insurance premium assessment, ending balance	<u>\$ (0)</u>

C. Gain Contingencies

Not applicable.

- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits – The amount of claims related to extra contractual obligations and bad faith losses stemming from lawsuits paid by the Company amounted to \$58,436 for the year ended December 31, 2023.

Number of claims where amounts were paid to settle claims-related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period.

(a)	(b)	(c)	(d)	(e)
0-25 Claims	26-50 Claims	51-100 claims	101-500 Claims	More than 500 Claims
X				

Claim count information during the reporting period:

(f)	Per Claim	[x]
(g)	Per Claimant	[]

- E. Joint and Several Liabilities – Not applicable.

NOTES TO FINANCIAL STATEMENTS

F. All Other Contingencies

Litigation and Regulatory Contingencies:

The Company is a party to lawsuits and is also involved in ongoing routine legal and regulatory proceedings related to its operations. These lawsuits and proceedings frequently are similar in nature to other lawsuits and proceedings pending against the Company's competitors. When the Company has determined that a loss is both probable and reasonably estimable, a liability representing the best estimate of the Company's financial exposure based on known facts has been recorded. Actual losses may materially differ from the amounts recorded.

With respect to the Company's outstanding ordinary course lawsuits and proceedings, the Company has determined either that a loss is not reasonably possible or that the estimated loss or range of loss, if any, will not have a material adverse effect on the Company's financial condition, results of operations or cash flows. The Company's ordinary course lawsuits include class action lawsuits, which challenge practices in the Company's title insurance and services businesses.

The Company is regulated by various federal, state and local governmental agencies. Consequently, the Company may from time to time be subject to examination or investigation by such governmental agencies. Currently, governmental agencies are examining or investigating certain of the Company's operations. The Company settled a matter with the New York Department of Financial Services for an immaterial sum.

The Company does not believe that any pending examinations or investigations will have a material adverse effect on the Company's financial condition, results of operations or cash flows. Some of these exams or investigations could, however, result in changes to the Company's business practices which could ultimately have a material adverse impact on the Company's financial condition, results of operations or cash flows.

15. Leases

A. Lessee Operating Lease

- (1) The Company leases certain office facilities, automobiles and equipment under operating leases, which for the most part are renewable. Certain of these leases also provide that the Company will pay insurance and taxes. The Company incurred total rental expense in the amounts of \$55,644,318 and \$58,238,270 at December 31, 2023 and 2022, respectively.
- (2) At January 1, 2024, the minimum aggregate future minimum rental payments under these operating leases that have initial or remaining non-cancelable lease terms in excess of one year are as follows:

Year Ending December	Amount
2024	110,620,564
2025	68,891,598
2026	27,374,802
2027	18,810,186
2028	9,997,775
2029	5,383,213
2030	3,317,567
Total	\$ 244,395,705

- (3) The Company was not involved in any material sales-leaseback transactions

B. Lessor Leases - Not applicable.

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

Not applicable

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

Not applicable

NOTES TO FINANCIAL STATEMENTS

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. The Company's financial assets measured at fair value have been classified, for disclosure purposes, based on a hierarchy. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3).

The levels of the fair value hierarchy are as follows:

Level 1: Observable inputs that reflect quoted prices for identical assets or liabilities in active markets that the company has the ability to access at the measurement date. Level 1 securities include highly liquid money market funds, certain mortgage-backed securities, and exchange traded equity and derivative securities.

Level 2: Quoted prices in markets that are not active or significant inputs that are observable either directly or indirectly. Level 2 inputs include the following:

- a. Quoted prices for similar assets or liabilities in active markets;
- b. Quoted prices for identical or similar assets or liabilities in non-active markets;
- c. Inputs other than quoted market prices that are observable;
- d. Inputs that are derived principally from or corroborated by observable market data through correlation or other means.

Level 3: Prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. These reflect management's own judgments about the assumptions a market participant would use in pricing the asset or liability.

(1) Fair Value Measurements at Reporting Date:

Description	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds					
Industrial and Miscellaneous (Unaffiliated)	\$ -	\$ 22,317,136	\$ -	\$ -	\$ 22,317,136
Bank Loans	-	24,222,385	-	-	24,222,385
Political Subdivision	-	329,582	-	-	329,582
All Other Governments	-	804,804	-	-	804,804
Total Bonds	-	47,673,907	-	-	47,673,907
Common Stock					
Exchange Traded Funds	282,458,815	-	-	-	282,458,815
Total Common Stock	282,458,815	-	-	-	282,458,815
Cash Equivalents					
Exempt Money Market Mutual Funds	39,149,857	-	-	-	39,149,857
Other Money Market Mutual Funds	291,191	-	-	-	291,191
Total Cash Equivalents	39,441,048	-	-	-	39,441,048
Total assets at fair value	\$ 321,899,863	\$ 47,673,907	\$ -	\$ -	\$ 369,573,770

(2) Fair Value Measurements Categorized within Level 3:

Not applicable.

(3) Policy on Transfers into and out of Level 3:

Assets and liabilities are transferred into Level 3 when a significant input cannot be corroborated with market observable data. This occurs when market activity decreases significantly and underlying inputs cannot be observed, current prices are not available and/or when there are significant variances in quoted prices, thereby affecting transparency.

NOTES TO FINANCIAL STATEMENTS

(4) Valuation Techniques and Inputs used in Fair Value Measurement –Level 2 and Level 3:

As of December 31, 2023, there are no assets or liabilities classified as Level 3 in the fair value hierarchy.

The fair value of debt securities classified as Level 2 is based on the market values obtained from an independent pricing service that are evaluated using pricing models that vary by asset class and incorporate available trade, bid and other market information and price quotes from well-established independent broker-dealers. The independent pricing service monitors market indicators, industry and economic events, and for broker-quoted only securities, obtains quotes from market makers or broker-dealers that it recognizes to be market participants. The pricing service utilizes the market approach in determining the fair value of the debt securities held. Additionally, to the extent possible, the Company obtains an understanding of the valuation models and assumptions utilized by the service and has controls in place to determine that the values provided represent fair value.

The validation procedures include comparing prices received from the pricing service to quotes received from other third-party sources for securities with market prices that are readily verifiable. If the price comparison results in differences over a predefined threshold, the Company will assess the reasonableness of the changes relative to prior periods given the prevailing market conditions and assess changes in the issuers' credit worthiness, performance of any underlying collateral and prices of the instrument relative to similar issuances.

Typical inputs and assumptions to pricing models used to value U.S. Treasury bonds, governmental agency bonds, governmental agency mortgage-backed securities, municipal bonds, foreign bonds and corporate debt securities include, but are not limited to, benchmark yields, reported trades, broker-dealer quotes, credit spreads, credit ratings, bond insurance (if applicable), benchmark securities, bids, offers, reference data and industry and economic events. For mortgage-backed securities, inputs and assumptions may also include the structure of issuance, characteristics of the issuer, collateral attributes and prepayment speeds.

(5) Derivative Assets and Liabilities – Not applicable.

B. Fair Value Information under SSAP No. 100 Combined with Other Accounting Pronouncements

Not applicable.

C. Aggregate Fair Value for Financial Instruments and Fair Value Hierarchy Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds							
U.S. Governments	\$ 78,732,766	\$ 80,769,941	\$ -	\$ 78,732,766	\$ -	\$ -	\$ -
All Other Governments	33,922,323	35,254,003	-	33,922,323	-	-	-
U.S. States, Territories and Possessions	13,503,104	13,617,246	-	13,503,104	-	-	-
U.S. Political Subdivisions	46,282,812	46,660,924	-	46,282,812	-	-	-
U.S. Special Revenue	1,025,767,201	1,052,375,469	-	1,025,767,201	-	-	-
Industrial and Miscellaneous (Unaffiliated)	546,927,247	563,898,092	-	546,927,247	-	-	-
Hybrid Securities	2,654,078	2,959,013	-	2,654,078	-	-	-
Bank Loans	130,314,297	129,463,074	-	130,314,297	-	-	-
Common Stock							
Exchange Traded Funds	282,458,815	282,458,815	282,458,815	-	-	-	-
Short Term Investments							
Sovereign Bonds	10,664,861	10,662,788	-	10,664,861	-	-	-
Cash Equivalents							
U.S Government Bonds	29,658,300	29,652,333	-	29,658,300	-	-	-
Money Market Funds	39,441,048	39,441,048	39,441,048	-	-	-	-
All Other Government Bonds	11,257,280	11,262,687	-	11,257,280	-	-	-
Real Estate							
Real Estate	140,771,894	91,459,916	-	-	140,771,894	-	-
Other Invested Assets							
Other Invested Assets	9,465,295	89,109,706	-	4,949,512	4,515,783	-	89,347,984
	\$2,401,821,322	\$2,479,045,056	\$321,899,864	\$1,934,633,782	\$145,287,677	\$-	\$89,347,984

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Clear Title	4,421,376	7.0%	9/1/2028	Note with no readily available fair value
Foundation Title	2,939,631	7.0%	8/1/2027	Note with no readily available fair value
Vertical Made, Inc.	1,500,000	5.0%	9/1/2023	Note with no readily available fair value
Vertical Made, Inc. #2	180,000	5.0%	4/1/2024	Note with no readily available fair value
SUSA Financial Inc.	80,306,977	6.5%	12/31/2023	Note with no readily available fair value
	\$ 89,347,984			

E. Instruments Measured at Net Asset Value (NAV) – Not applicable.

NOTES TO FINANCIAL STATEMENTS

21. Other Items

A. Unusual or Infrequent Items

Not applicable.

B. Troubled Debt Restructuring: Debtors

Not applicable.

C. Other Disclosures

(1) Corporate Alternative Minimum Tax

The Inflation Reduction Act (Act) was enacted on August 16, 2022, and contains various federal income tax provisions including a new corporate alternative minimum tax (CAMT). The Act and the CAMT go into effect for tax years beginning after 2022.

The CAMT is based on the adjusted income reported on the financial statements of an applicable corporation. A corporation is an applicable corporation if its rolling average adjusted financial statement income over three prior years (starting with 2020-2022) is greater than \$1 billion. For a group of related entities, the \$1 billion threshold is determined on a group basis.

A corporation's tentative CAMT liability is equal to 15% of its adjusted financial statement income and is payable to the extent the tentative CAMT liability exceeds regular corporate income tax. Any CAMT paid would be indefinitely available as a credit carryover that could reduce future regular tax in excess of CAMT.

The controlled group of corporations of which the Company is a member has determined as of the reporting date it will not be subject to the CAMT in 2023.

(2) Cybersecurity Incidents

The Company identified unauthorized activity on certain of its information technology systems. Upon detection, the Company acted to contain, assess and remediate the incident. On December 20, 2023, the Company elected to isolate systems from the Internet. The Company retained leading experts, worked with law enforcement and notified certain regulatory authorities.

The Company believes it has contained the incident and has resumed business operations.

As a result of the incident, certain transactions that would have been consummated in the fourth quarter of 2023 were delayed and, consequently, revenue from those transactions will not be recognized until the first quarter of 2024. Certain other transactions that would have been consummated in the fourth quarter of 2023 were moved to other providers, which resulted in a loss of revenue. In addition, the Company recognizes revenue from its agents when a notice of title policy issuance is received. As a result of the incident, receipt of notices of the issuance of certain title policies have been delayed and, as a result, related revenue that would have been recognized in the fourth quarter of 2023 will not be recognized until the first quarter of 2024. In the fourth quarter of 2023 the Company also incurred one-time expenses as a result of the incident.

While the Company expects the incident to have a material impact on the fourth quarter of 2023 results of operations, the Company does not believe the incident will have a material impact on the Company's overall financial condition or on its ongoing results of operations.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-transferable Tax Credits

Not applicable.

F. Subprime-Mortgage-Related Risk Exposure

- (1) The Company did not have any subprime mortgage related exposure. All mortgage-backed securities that the Company invests in are issued by FNMA, FHLMC, or GNMA.
- (2) Direct exposure through investments in subprime loan mortgage loans – None.
- (3) Direct exposure through other investments – None.

NOTES TO FINANCIAL STATEMENTS

(4) Underwriting exposure to subprime mortgage risk – None.

G. Insurance-Linked Securities (ILS) Contracts

Not applicable.

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

Not Applicable.

22. Events Subsequent

Subsequent events have been considered through February 29, 2024, for the statutory statement issued on February 29, 2024.

Type I - Recognized Subsequent Events – None.

Type II - Nonrecognized Subsequent Events – None.

23. Reinsurance

The Company assumes and cedes large title insurance risks through reinsurance. For these risks, the Company retains a certain amount of risk under a policy and cedes the remainder of the risk under the policy to its reinsurers. The Company pays reinsurers a premium in exchange for accepting this risk of loss. The Company generally remains liable to its insured for the total risk but is indemnified for its incurred loss under the terms of the reinsurance agreement.

The largest net aggregate risk in 2023 was a total liability of \$2,149,000,000.

A. Unsecured Reinsurance Recoverables

Not applicable.

B. Reinsurance Recoverable in Dispute

Not applicable.

C. Reinsurance Assumed and Ceded

Not applicable.

D. Uncollectible Reinsurance

Not applicable.

E. Commutation of Ceded Reinsurance

Not applicable.

F. Retroactive Reinsurance

Not applicable.

G. Reinsurance Accounted for as a Deposit

Not applicable.

H. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves for incurred loss and loss adjustment expenses attributable to insured events of prior year decreased by \$5,656,000 during the statement period as a result of re-estimation of unpaid losses and loss adjustment expenses. This decrease is generally the result of ongoing analysis of recent loss

NOTES TO FINANCIAL STATEMENTS

development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

26. Intercompany Pooling Arrangements

Not applicable

27. Structured Settlements

Not applicable

28. Supplemental Reserve

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 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 No] N/A]
- 1.3 State Regulating? Nebraska
- 1.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes 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.
- 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]
- 2.2 If yes, date of change: _____
- 3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019
- 3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/20/2021
- 3.4 By what department or departments?
Nebraska Department of Insurance

- 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]
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No] N/A]
- 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]
- 4.12 renewals? Yes No]
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.21 sales of new business? Yes No]
- 4.22 renewals? Yes No]
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes No]
- If yes, complete and file the merger history data file with the NAIC.

GENERAL INTERROGATORIES

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

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 [X] No []

8.2 If response to 8.1 is yes, please identify the name of the DIHC.
 The company is a subsidiary of First American Financial Corporation, a savings and loan holding company regulated by the Federal Reserve Board.

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
First American Trust FSB	Santa Ana, CA	NO	YES	NO	NO

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?
 Pricewaterhouse Coopers LLP, 601 South Figueroa, Los Angeles, CA 90017

GENERAL INTERROGATORIES

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 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 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?
 Esther Hy, Senior Manager Actuary, 1 First American Way, Santa Ana, CA 92707

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

12.11 Name of real estate holding company	
12.12 Number of parcels involved	
12.13 Total book/adjusted carrying value	\$

12.2 If yes, provide explanation:

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

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

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

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

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

GENERAL INTERROGATORIES

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?

- 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.

Yes No

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

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

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

The company has waived the application of Paragraphs A (Conflicts of Interest), B (Corporate Opportunity) and D (Fair Dealing) of the company's Code of Ethics and Conduct for Kenneth DeGiorgio, the President and Chief Executive Officer of the First American Title Insurance Company. Mr. DeGiorgio serves as a director of the board of Offerpad Solutions Inc. ("Offerpad"), a leading tech-enabled platform for buying and selling residential real estate. The company has disclosed this waiver on its external website.

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

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 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 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 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

GENERAL INTERROGATORIES

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.

1 Name of Third Party	2 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 []

25.02 If no, give full and complete information, relating thereto:

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

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

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

GENERAL INTERROGATORIES

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [] No [] N/A [X]

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

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

25.09 For the reporting entity's security 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 \$ _____

25.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ _____

25.093 Total payable for securities lending reported on the liability page \$ _____

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

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

26.21	Subject to repurchase agreements	\$ _____
26.22	Subject to reverse repurchase agreements	\$ _____
26.23	Subject to dollar repurchase agreements	\$ _____
26.24	Subject to reverse dollar repurchase agreements	\$ _____
26.25	Placed under option agreements	\$ _____
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	\$ _____
26.27	FHLB Capital Stock	\$ _____
26.28	On deposit with states	\$ <u>7,100,251</u>
26.29	On deposit with other regulatory bodies	\$ <u>64,592,575</u>
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	\$ <u>5,023,151</u>
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	\$ _____
26.32	Other	\$ _____

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
.....
.....

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

GENERAL INTERROGATORIES

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

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

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

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 [X]
27.42	Permitted accounting practice	Yes [] No [X]
27.43	Other accounting guidance	Yes [] No [X]

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 [X]

- 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
Bank of New York, Mellon	111 Sanders Creek Parkway, East Syracuse, NY 13057

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

GENERAL INTERROGATORIES

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 Firm or Individual	2 Affiliation
Wellington Management Company LLP	U
Pacific Investment Management Company LLC	U
James H. Rogers	I

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

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

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

1 Name Firm or Individual	2 Central Registration Depository Number	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
Wellington Management Company LLP	106595	549300YHP12TEZNLX41	U.S. Securities and Exchange Commi	NO
Pacific Investment Management Company LL	104559	529900K9B0N5BT694847	U.S. Securities and Exchange Commi	NO

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

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
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

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	1,976,575,594	1,929,683,740	(46,891,854)
31.2 Preferred stocks			
31.3 Totals	1,976,575,594	1,929,683,740	(46,891,854)

GENERAL INTERROGATORIES

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

The Company measures the fair value of its debt and equity securities using a three-level hierarchy for fair value measurements that distinguishes between market participant assumptions developed based on market data obtained from sources independent of the reporting entity (observable inputs) and the reporting entity's own assumptions about market participant assumptions developed based on the best information available in the circumstances (unobservable inputs). Individual security pricing is provided by third party providers including custodians and brokers.

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

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

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

.....

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

33.2 If no, list exceptions:

.....

34 By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes No

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 an 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

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

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 the following:

- a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
- b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
- c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
- d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

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

38.1 Does the reporting entity directly hold cryptocurrencies? Yes No

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

GENERAL INTERROGATORIES

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 [X]

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

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

40.1 Amount of payments to trade associations, service organizations and statistical or Rating Bureaus, if any? \$ 2,708,106

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	2
Name	Amount Paid
.....	\$
.....	\$
.....	\$

41.1 Amount of payments for legal expenses, if any? \$ 14,714,993

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	2
Name	Amount Paid
DENTONS US LLP	\$ 6,861,108
.....	\$
.....	\$

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

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	2
Name	Amount Paid
.....	\$
.....	\$
.....	\$

GENERAL INTERROGATORIES

PART 2 – TITLE INTERROGATORIES

1. Did any persons while an officer, director, trustee, or employee receive directly or indirectly, during the period covered by this statement, any compensation in addition to his/her regular compensation on account of the reinsurance transactions of the reporting entity? Yes [] No [X]
2. Largest net aggregate amount insured in any one risk. \$ 2,149,000,000
- 3.1 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 the risk or portion thereof, reinsured? Yes [] No [X]
- 3.2 If yes, give full information

4. If the reporting entity has assumed risk 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 []
- 5.1 Has this reporting entity guaranteed policies issued by any other entity and now in force? Yes [] No [X]
- 5.2 If yes, give full information

6. Uncompleted building construction loans:
- | | | |
|-------------------------------|--|----------|
| 6.1 Amount already loaned | | \$ _____ |
| 6.2 Balance to be advanced | | \$ _____ |
| 6.3 Total amount to be loaned | | \$ _____ |
- 7.1 Does the reporting entity issue bonds secured by certificates of participation in building construction loans prior to the completion of the buildings? Yes [] No [X]
- 7.2 If yes, give total amount of such bonds or certificates of participation issued and outstanding. \$ _____
8. What is the aggregate amount of mortgage loans owned by the reporting entity that consist of co-ordinate interest in first liens? \$ _____
- 9.1 Reporting entity assets listed on Page 2 include the following segregated assets of the Statutory Premium Reserve or other similar statutory reserves:
- | | | |
|---------------------------------------|--|-------------------------|
| 9.11 Bonds | | \$ <u>1,344,479,940</u> |
| 9.12 Short-term investments | | \$ _____ |
| 9.13 Mortgages | | \$ _____ |
| 9.14 Cash | | \$ _____ |
| 9.15 Other admissible invested assets | | \$ _____ |
| 9.16 Total | | \$ <u>1,344,479,940</u> |
- 9.2 List below segregate funds held for others by the reporting entity, set apart in special accounts and excluded from entity assets and liabilities. (These funds are also included in Schedule E – Part 1D Summary, and the “From Separate Accounts, Segregated Accounts and Protected Cell Accounts” line on Page 2 except for escrow funds held by Title insurers).
- | | | |
|---|--|-------------------------|
| 9.21 Custodial funds not included in this statement were held pursuant to the governing agreements of custody in the amount of: | | \$ <u>6,213,208,447</u> |
| These funds consist of: | | |
| 9.22 In cash on deposit | | \$ <u>6,213,208,447</u> |
| 9.23 Other forms of security | | \$ _____ |

FIVE – YEAR HISTORICAL DATA

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

	1	2	3	4	5
	2023	2022	2021	2020	2019
Source of Direct Title Premiums Written (Part 1A)					
1. Direct operations (Part 1A, Line 1, Col. 1)	751,170,153	1,158,965,923	1,356,368,924	1,030,201,386	1,005,575,583
2. Non-affiliated agency operations (Part 1A, Line 1, Col. 2)	2,178,495,712	3,141,493,687	3,362,109,778	2,462,383,478	2,129,000,457
3. Affiliated agency operations (Part 1A, Line 1, Col. 3)	399,493,892	562,285,166	651,401,176	515,577,388	444,797,464
4. Total	3,329,159,757	4,862,744,776	5,369,879,878	4,008,162,252	3,579,373,504
Operating Income Summary (Page 4 & Part 1)					
5. Premiums earned (Part 1B, Line 3)	3,350,394,665	4,783,772,360	5,224,547,678	3,931,805,218	3,535,602,023
6. Escrow and settlement service charges (Part 1A, Line 2)	231,588,100	320,976,051	463,784,028	434,452,454	335,500,586
7. Title examinations (Part 1A, Line 3)	3,659,371	5,234,971	6,322,249	6,049,108	5,232,525
8. Searches and abstracts (Part 1A, Line 4)	121,281,370	151,134,327	170,709,389	135,739,610	119,638,967
9. Surveys (Part 1A, Line 5)	308,680	647,979	626,946	393,361	713,534
10. Aggregate write-ins for service charges (Part 1A, Line 6)	141,435,847	193,377,302	238,277,855	159,638,651	135,708,100
11. Aggregate write-ins for other operating income (Page 4, Line 2)	43,369,148	68,084,904	82,851,066	72,625,497	70,022,308
12. Total operating income (Page 4, Line 3)	3,892,037,181	5,523,227,894	6,187,119,211	4,740,703,899	4,202,418,043
Statement of Income (Page 4)					
13. Net operating gain or (loss) (Line 8)	68,132,427	432,653,562	726,737,313	516,148,656	426,733,667
14. Net investment gain or (loss) (Line 11)	188,456,422	125,769,573	99,827,863	125,586,487	169,943,534
15. Total other income (Line 12)					
16. Federal and foreign income taxes incurred (Line 14)	58,254,458	122,155,814	171,666,904	140,134,376	123,029,305
17. Net income (Line 15)	198,334,391	436,267,321	654,898,272	501,600,767	473,647,896
Balance Sheet (Pages 2 and 3)					
18. Title insurance premiums and fees receivable (Page 2, Line 15, Col. 3)	71,683,392	53,534,973	79,119,469	66,237,651	49,902,006
19. Total admitted assets excluding segregated accounts (Page 2, Line 26, Col. 3)	3,368,994,026	3,417,099,821	3,724,936,104	3,316,801,884	3,187,680,450
20. Known claims reserve (Page 3, Line 1)	259,208,592	260,711,197	263,171,944	273,044,682	293,271,735
21. Statutory premium reserve (Page 3, Line 2)	1,344,479,940	1,372,437,695	1,292,033,530	1,148,838,018	1,065,632,259
22. Total liabilities (Page 3, Line 23)	1,895,769,304	1,940,164,026	2,024,521,710	1,790,887,722	1,673,003,867
23. Capital paid up (Page 3, Lines 25 + 26)	300,000,000	300,000,000	300,000,000	300,000,000	300,000,000
24. Surplus as regards policyholders (Page 3, Line 32)	1,473,224,722	1,476,935,795	1,700,414,394	1,525,914,162	1,514,676,583
Cash Flow (Page 5)					
25. Net cash from operations (Line 11)	345,004,613	530,255,182	898,118,340	610,325,226	603,519,990
Percentage Distribution of Cash, Cash-Equivalents and Invested Assets (Page 2, Col. 3) (Item divided by Page 2, Line 12, Col. 3) x 100.0					
26. Bonds (Line 1)	67.0	66.4	63.2	64.5	66.4
27. Stocks (Lines 2.1 & 2.2)	14.1	9.2	12.8	14.0	12.8
28. Mortgage loans on real estate (Line 3.1 and 3.2)					
29. Real estate (Lines 4.1, 4.2 & 4.3)	3.2	3.0	2.8	3.1	3.3
30. Cash, cash equivalents and short-term investments (Line 5)	12.6	17.3	20.2	14.1	16.5
31. Contract loans (Line 6)					
32. Derivatives (Line 7)					
33. Other invested assets (Line 8)	3.1	3.9	1.0	4.2	0.9
34. Receivable for securities (Line 9)	0.0	0.2	0.0	0.0	0.0
35. Securities lending reinvested collateral assets (Line 10)					
36. Aggregate write-ins for invested assets (Line 11)					
37. Subtotals cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
Investments in Parent, Subsidiaries and Affiliates					
38. Affiliated bonds (Sch. D Summary, Line 12, Col. 1)					
39. Affiliated preferred stocks (Sch. D, Summary, Line 18, Col. 1)					
40. Affiliated common stocks (Sch. D, Summary, Line 24, Col. 1)	169,129,926	143,156,542	151,048,048	118,129,976	117,424,819
41. Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)					
42. Affiliated mortgage loans on real estate					
43. All other affiliated	93,204,054	118,137,820	21,625,895	123,961,045	12,572,088
44. Total of above Lines 38 to 43	262,333,980	261,294,362	172,673,943	242,091,021	129,996,907
45. Total investment in parent included in Lines 38 to 43 above					
46. Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 44 above divided by Page 3, Line 32, Col. 1 x 100.0)	17.8	17.7	10.2	15.9	8.6

FIVE – YEAR HISTORICAL DATA

(Continued)

	1	2	3	4	5
	2023	2022	2021	2020	2019
Capital and Surplus Accounts (Page 4)					
47. Net unrealized capital gains or (losses) (Line 18)	38,296,499	(136,719,058)	40,978,776	23,243,021	71,104,473
48. Change in nonadmitted assets (Line 21)	(105,826,054)	(78,025,848)	(43,978,710)	(58,561,222)	2,601,852
49. Dividends to stockholders (Line 28)	(200,000,000)	(474,220,605)	(492,000,000)	(467,000,000)	(257,000,000)
50. Change in surplus as regards policyholders for the year (Line 31)	(3,711,072)	(223,478,599)	174,500,232	11,237,579	282,800,257
Losses Paid and Incurred (Part 2A)					
51. Net payments (Line 5, Col. 4)	136,429,190	128,549,436	99,489,825	120,302,301	126,737,527
52. Losses and allocated LAE incurred (Line 8, Col. 4)	134,926,585	126,088,689	89,617,087	100,081,418	114,680,757
53. Unallocated LAE incurred (Line 9, Col. 4)	19,251,651	20,964,154	20,552,118	19,305,362	20,347,761
54. Losses and loss adjustment expenses incurred (Line 10, Col. 4)	154,178,236	147,052,843	110,169,205	119,386,780	135,028,518
Operating Expenses to Total Operating Income (Part 3)(%) (Line item divided by Page 4, Line 3 x 100.0)					
55. Personnel costs (Part 3, Line 1.5, Col. 4)	24.1	21.2	20.4	21.6	23.3
56. Amounts paid to or retained by title agents (Part 3, Line 2, Col. 4)	53.1	53.8	51.9	50.1	48.7
57. All other operating expenses (Part 3, Lines 24 minus 1.5 minus 2, Col. 4)	17.2	14.6	14.1	14.8	14.6
58. Total (Lines 55 to 57)	94.3	89.5	86.5	86.6	86.6
Operating Percentages (Page 4) (Line item divided by Page 4, Line 3 x 100.0)					
59. Losses and loss adjustment expenses incurred (Line 4)	4.0	2.7	1.8	2.5	3.2
60. Operating expenses incurred (Line 5)	94.3	89.5	86.5	86.6	86.6
61. Aggregate write-ins for other operating deductions (Line 6)					
62. Total operating deductions (Line 7)	98.2	92.2	88.3	89.1	89.8
63. Net operating gain or (loss) (Line 8)	1.8	7.8	11.7	10.9	10.2
Other Percentages (Line item divided by Part 1B, Line 1.4 x 100.0)					
64. Losses and loss expenses incurred to net premiums written (Page 4, Line 4)	4.6	3.0	2.1	3.0	3.8
65. Operating expenses incurred to net premiums written (Page 4, Line 5)	110.5	101.6	99.7	102.6	101.9
One-Year Schedule P Part 2 Development (\$000 omitted)					
66. Development in estimated losses and ALAE on policies effective before current year (Schedule P, Part 2, Line 22, Col. 11)	(49,102)	(13,456)	(53,508)	10,781	(23,794)
67. Percent of such development to policyholders' surplus of prior year-end (Line 66 above divided by Page 4, Line 16, Col. 1 x 100.0)	(3.3)	(0.8)	(3.5)	0.7	(1.9)
One-Year Schedule P Part 3 Development (\$000 omitted)					
68. Development in estimated losses and ALAE for claims reported before curr year (Schedule P, Part 3, Line 12, Col. 11)	(5,656)	(1,184)	(9,844)	301	(25,070)
69. Percent of such development to policyholders' surplus of prior year-end (Line 68 above divided by Page 4, Line 16, Col. 1 x 100.0)	(0.4)	(0.1)	(0.6)	0.0	(2.0)
Two-Year Schedule P Part 2 Development (\$000 omitted)					
70. Development in estimated losses and ALAE on policies effective before prior year-end (Schedule P, Part 2, Line 22, Col. 12)	(66,489)	(56,759)	(17,506)	(12,634)	(7,693)
71. Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year-end (Line 70 above divided by Page 4, Line 16, Col. 2 x 100.0)	(3.9)	(3.7)	(1.2)	(1.0)	(0.7)
Two-Year Schedule P Part 3 Development (\$000 omitted)					
72. Development in estimated losses and ALAE for claims reported before prior year-end (Schedule P, Part 3, Line 12, Col. 12)	(12,144)	(16,798)	(11,820)	(14,126)	(17,307)
73. Percent of such development to policyholders' surplus of second prior year-end (Line 72 above divided by Page 4, Line 16, Col. 2 x 100.0)	(0.7)	(1.1)	(0.8)	(1.1)	(1.5)

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?
If no, please explain:

Yes [] No [X]

.....
.....
.....
.....



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EXHIBIT OF PREMIUMS AND LOSSES
DIRECT BUSINESS IN THE STATE OF TOTAL DURING THE YEAR 2023

NAIC Group Code 0070

NAIC Company Code 50814

Type of Business		1 Number of Policies Issued During The Year	2 Direct Amount of Insurance Written in Millions (\$000,000 Omitted)	3 Net Premiums Written	4 Other Income on Policies Issued for the Type of Business	5 Amounts Paid to or Retained by Title Agents	6 Taxes Licenses and Fees Incurred	7 Net Premiums Earned	8 Direct Losses Paid	9 Direct Allocated Loss Adjustment Expenses Paid	10 Direct Losses and Allocated Loss Adjustment Expenses Incurred	11 Direct Known Claim Reserve
1.	Experience for Policies Having Type of Rate Code: R											
1.01	Residential Policies Issued Directly	79,477	22,762	71,948,134	55,291,521	X X X	X X X	X X X	X X X	X X X	X X X	X X X
1.02	Non-residential Policies Issued Directly	15,305	125,946	159,131,883	97,678,307	X X X	X X X	X X X	X X X	X X X	X X X	X X X
1.03	Subtotal Policies Issued Directly	94,782	148,708	231,080,017	152,969,828	X X X	X X X	X X X	X X X	X X X	X X X	X X X
1.04	Residential Policies Issued by Non-Affiliated Agents	678,560	228,706	940,135,483	30,067,759	709,575,590	X X X	X X X	X X X	X X X	X X X	X X X
1.05	Non-residential Policies Issued By Non-Affiliated Agents	45,265	86,444	190,115,784	5,575,217	141,335,790	X X X	X X X	X X X	X X X	X X X	X X X
1.06	Subtotal Policies Issued By Non-Affiliated Agents	723,825	315,150	1,130,251,267	35,642,976	850,911,380	X X X	X X X	X X X	X X X	X X X	X X X
1.07	Residential Policies Issued By Affiliated Agents	24,099	6,642	15,797,050	1,434,455	13,371,878	X X X	X X X	X X X	X X X	X X X	X X X
1.08	Non-residential Policies Issued By Affiliated Agents	2,836	3,602	6,289,679	4,013,198	5,361,088	X X X	X X X	X X X	X X X	X X X	X X X
1.09	Subtotal Policies Issued By Affiliated Agents	26,935	10,244	22,086,729	5,447,653	18,732,966	X X X	X X X	X X X	X X X	X X X	X X X
1.10	All Other	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
1.11	Subtotal for Type of Rate Code	845,542	474,102	1,383,418,013	194,060,457	869,644,346	X X X	X X X	X X X	X X X	X X X	X X X
2.	Experience for Policies Having Type of Rate Code: R,S,X											
2.01	Residential Policies Issued Directly	89,503	37,891	134,085,940	91,914,266	X X X	X X X	X X X	X X X	X X X	X X X	X X X
2.02	Non-residential Policies Issued Directly	9,136	72,416	125,070,478	77,248,872	X X X	X X X	X X X	X X X	X X X	X X X	X X X
2.03	Subtotal Policies Issued Directly	98,639	110,307	259,156,418	169,163,138	X X X	X X X	X X X	X X X	X X X	X X X	X X X
2.04	Residential Policies Issued by Non-Affiliated Agents	253,194	93,031	393,568,806	10,461,037	334,616,586	X X X	X X X	X X X	X X X	X X X	X X X
2.05	Non-residential Policies Issued By Non-Affiliated Agents	21,566	35,262	106,648,415	2,248,796	85,562,513	X X X	X X X	X X X	X X X	X X X	X X X
2.06	Subtotal Policies Issued By Non-Affiliated Agents	274,760	128,293	500,217,221	12,709,833	420,179,099	X X X	X X X	X X X	X X X	X X X	X X X
2.07	Residential Policies Issued By Affiliated Agents	8,752	3,533	25,278,392	1,132,877	22,775,910	X X X	X X X	X X X	X X X	X X X	X X X
2.08	Non-residential Policies Issued By Affiliated Agents	2,733	29,492	84,105,282	668,728	79,643,383	X X X	X X X	X X X	X X X	X X X	X X X
2.09	Subtotal Policies Issued By Affiliated Agents	11,485	33,025	109,383,674	1,801,605	102,419,293	X X X	X X X	X X X	X X X	X X X	X X X
2.10	All Other	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
2.11	Subtotal for Type of Rate Code	384,884	271,625	868,757,313	183,674,576	522,598,392	X X X	X X X	X X X	X X X	X X X	X X X
3.	Experience for Policies Having Type of Rate Code: R,S,X,C											
3.01	Residential Policies Issued Directly	64,568	23,915	59,465,301	40,130,154	X X X	X X X	X X X	X X X	X X X	X X X	X X X
3.02	Non-residential Policies Issued Directly	9,743	105,059	141,354,244	50,973,835	X X X	X X X	X X X	X X X	X X X	X X X	X X X
3.03	Subtotal Policies Issued Directly	74,311	128,974	200,819,545	91,103,989	X X X	X X X	X X X	X X X	X X X	X X X	X X X
3.04	Residential Policies Issued by Non-Affiliated Agents	194,260	81,599	239,668,941	6,007,597	204,642,328	X X X	X X X	X X X	X X X	X X X	X X X
3.05	Non-residential Policies Issued By Non-Affiliated Agents	10,508	35,240	80,231,600	971,979	68,693,018	X X X	X X X	X X X	X X X	X X X	X X X
3.06	Subtotal Policies Issued By Non-Affiliated Agents	204,768	116,839	319,900,541	6,979,576	273,335,346	X X X	X X X	X X X	X X X	X X X	X X X
3.07	Residential Policies Issued By Affiliated Agents	105,737	79,141	230,379,252	1,089,642	174,881,909	X X X	X X X	X X X	X X X	X X X	X X X
3.08	Non-residential Policies Issued By Affiliated Agents	9,929	24,145	34,431,658	120,832	26,310,533	X X X	X X X	X X X	X X X	X X X	X X X
3.09	Subtotal Policies Issued By Affiliated Agents	115,666	103,286	264,810,910	1,210,474	201,192,442	X X X	X X X	X X X	X X X	X X X	X X X
3.10	All Other	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
3.11	Subtotal for Type of Rate Code	394,745	349,099	785,530,996	99,294,039	474,527,788	X X X	X X X	X X X	X X X	X X X	X X X
4.	Experience for All Types of Rate Codes Combined											
4.01	Residential Policies Issued Directly	246,098	110,958	283,558,460	190,618,256	X X X	X X X	X X X	X X X	X X X	X X X	X X X
4.02	Non-residential Policies Issued Directly	36,213	319,017	467,611,692	235,749,268	X X X	X X X	X X X	X X X	X X X	X X X	X X X
4.03	Subtotal Policies Issued Directly	282,311	429,975	751,170,152	426,367,524	X X X	X X X	753,573,996	10,396,697	11,284,742	19,723,083	46,412,485
4.04	Residential Policies Issued by Non-Affiliated Agents	1,203,477	431,860	1,737,101,675	52,540,673	1,389,198,515	X X X	X X X	X X X	X X X	X X X	X X X
4.05	Non-residential Policies Issued By Non-Affiliated Agents	83,090	179,809	441,394,037	10,233,019	350,299,652	X X X	X X X	X X X	X X X	X X X	X X X
4.06	Subtotal Policies Issued By Non-Affiliated Agents	1,286,567	611,669	2,178,495,712	62,773,692	1,739,498,167	X X X	2,194,391,307	58,516,715	30,173,527	90,780,092	164,047,537
4.07	Residential Policies Issued By Affiliated Agents	139,164	90,535	273,946,643	3,775,300	213,385,431	X X X	X X X	X X X	X X X	X X X	X X X
4.08	Non-residential Policies Issued By Affiliated Agents	15,568	57,601	125,547,251	5,356,851	111,937,883	X X X	X X X	X X X	X X X	X X X	X X X
4.09	Subtotal Policies Issued By Affiliated Agents	154,732	148,136	399,493,894	9,132,151	325,323,314	X X X	402,429,366	14,065,690	11,991,818	24,423,412	48,748,571
4.10	All Other	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
4.11	Subtotal for Type of Rate Codes Combined	1,723,610	1,189,780	3,329,159,758	498,273,367	2,064,821,481	X X X	3,350,394,669	82,979,102	53,450,087	134,926,587	259,208,593
5.	Aggregate Write-in for Line 05							58,178,868				
6.	Total	1,723,610	1,189,780	3,329,159,758	498,273,367	2,064,821,481		3,350,394,669	82,979,102	53,450,087	134,926,587	259,208,593
DETAILS OF WRITE-INS												
0501.	Taxes, Licenses and Fees Incurred							58,178,868				
0502.												
0503.												
0598.	Summary of remaining write-ins for Line 05 from overflow page											
0599.	Totals (Lines 0501 through 0503 plus 0598) (Line 05 above)							58,178,868				

18 GT

SCHEDULE E – PART 1A – SEGREGATED FUNDS HELD FOR OTHERS AS NON-INTEREST EARNING CASH DEPOSITS

Showing all Banks, Trust Companies, Savings and Loan and Building and Loan Associations in which non-interest earning deposits of segregated funds held for others were maintained by the Company at any time during the year and the balances, if any (according to reporting entity's records) on December 31, of the current year.

1 Depository	2 Rate of Interest	3 Balance
OPEN DEPOSITORIES		
FEDERALLY INSURED DEPOSITORIES		
Bank Of America	Los Angeles, CA	12,123,685
Bank Of Hawaii	Honolulu, HI	24,361
Bank of Montreal	Montreal, QC	42,513,432
BMO Harris Bank	Chicago, IL	3,202,453
Capital One Bank	Santa Ana, CA	422,086
Central Pacific Bank	Honolulu, HI	207,500
Citibank	New York, NY	104,052,489
Citizens Bank	Boston, MA	481,089
City National Bank	Las Vegas, NV	72,720,116
Converse County Bank	Douglas, WY	124,500
D L Evans Bank	Burley, ID	830,000
First American Trust	Santa Ana, CA	2,212,610,203
First Financial Bank	Cincinnati, OH	1,660,000
First Hawaiian Bank	Honolulu, HI	6,640,000
First National Bank	Gillette, WY	62,250
First State Bank	Cheyenne, WY	83,000
Flagstar Bank	Troy, MI	56,089,895
Hilltop National Bank	Casper, WY	83,000
HSBC BANK	New York, NY	196,044,045
Idaho Central Credit Union	Chubbuck, ID	2,075,000
JP Morgan Chase Bank	New York, NY	20,849,395
Key Bank	Columbus, OH	166,099,900
Liberty Bank Minnesota	St Cloud, MN	219,950
Magnifi Financial	Melrose, MN	362,122
Nicolet National Bank	Green Bay, WI	657,336
North Shore Bank	Brookfield, WI	2,003,478
Pinnacle Bank	Elberton, GA	207,500
Platte Valley National Bank	Cheyenne, WY	83,000
PNC Bank	Pittsburgh, PA	16,292,016
US Bank	Minneapolis, MN	3,699,291
Veritex Bank	Dallas, TX	207,500
Wells Fargo Bank	San Francisco, CA	49,748,749
0199998 Deposits in () depositories which do not exceed the allowable limit in any one depository	X X X	
0199999 Total Federally Insured Depositories	X X X	2,972,479,341
NON-FEDERALLY INSURED DEPOSITORIES		
0299999 Total Non-Federally Insured Depositories	X X X	
0399999 Total Open Depositories - Dec. 31st	X X X	2,972,479,341
SUSPENDED DEPOSITORIES		
0499999 Total Suspended Depositories - Dec. 31st	X X X	
0599999 Grand Total - All Depositories - Dec. 31st	X X X	2,972,479,341

1. Totals: Last day of January	4,045,024,287
2. February	3,835,055,868
3. March	3,604,289,672
4. April	4,292,792,680
5. May	3,483,838,316
6. June	3,187,546,180
7. July	3,024,011,223
8. August	2,965,014,819
9. September	2,688,195,396
10. October	3,170,061,886
11. November	2,885,553,158
12. December	2,972,479,339

SCHEDULE E – PART 1B – SEGREGATED FUNDS HELD FOR OTHERS AS INTEREST EARNING CASH DEPOSITS

Showing all Banks, Trust Companies, Savings and Loan and Building and Loan Associations in which interest earning deposits of segregated funds held for others were maintained by the Company at any time during the year and the balances, if any (according to reporting entity's records) on December 31, of the current year.

1 Depository	2 Rate of Interest	3 Interest Received During Year	4 Interest Earned During Year	5 Balance
OPEN DEPOSITORIES				
FEDERALLY INSURED DEPOSITORIES				
American National Bank	Cheyenne, WY			336,132
Ameris Bank	Atlanta, GA	203,716	175,489	2,249,840
Associated Bank	Green Bay, WI	4,323	1,253	16,066
Bank of America	Los Angeles, CA			301,536,317
Bank of the Ozarks	Little Rock, AR	4,623,684	29,147	373,678
Bank of Montreal	Montreal, QC			99,579
Capital One Bank	McLean, VA			300,451,850
Capital One Bank	Huntington Beach, CA			
CIBC Bank	Toronto, ON			918
CITIBANK	New York, NY		62,036,373	795,330,737
CITY National Bank	Las Vegas, NV			71,438,976
City National Bank	Miami, FL	4,397,522	11,475,875	147,125,240
Community First Cred	Coon Rapids, MN	80,170	61,108	783,433
First American Bank	Miami, FL	66,960	468,521	6,006,620
First American Trust	Santa Ana, CA			1,414,776,628
First Interstate Bank	Billings, MT			37,814
Flagstar Bank	Troy, MI	16,647	55,719	714,337
Grove Bank and Trust	Miami, FL	426,542	431,027	5,525,942
HSBC Bank	New York City, NY	676,008	757,449	9,710,791
Keybanc Capital Mark	Cleveland, OH			275,711
Nicolet National Bank	Green Bay, WI	4,479	4,194	53,772
Ocean Bank	Miami, FL	10,776,889	5,348,265	68,566,868
Park Bank	Madison, WI	964	744	9,537
Seacoast National Bank	Stuart, FL	76,252	338,512	4,339,861
Synovus Bank	Columbus, GA	2,652,912	2,861,286	36,682,809
US Bank	Minneapolis, MN	1,930,428	1,771,475	22,711,011
VA Commerce	Chantilly, VA			31,074
Vectra Bank	Denver, CO			330,601
Wells Fargo Bank	San Francisco, CA			51,212,966
0199998 Deposits in () depositories which do not exceed the allowable limit in any one depository	X X X			
0199999 Total Federally Insured Depositories	X X X	25,937,496	85,816,437	3,240,729,108
NON-FEDERALLY INSURED DEPOSITORIES				
0299999 Total Non-Federally Insured Depositories	X X X			
0399999 Total Open Depositories - Dec. 31st	X X X	25,937,496	85,816,437	3,240,729,108
SUSPENDED DEPOSITORIES				
0499999 Total Suspended Depositories - Dec. 31st	X X X			
0599999 Grand Totals - All Depositories - Dec. 31st	X X X	25,937,496	85,816,437	3,240,729,108

1. Totals: Last day of January	2,840,370,785
2. February	2,867,410,545
3. March	3,062,996,041
4. April	3,132,969,467
5. May	4,301,085,950
6. June	3,251,657,961
7. July	4,314,475,478
8. August	3,384,442,898
9. September	3,318,005,353
10. October	3,298,936,919
11. November	3,403,079,261
12. December	3,240,729,108

SCHEDULE E – PART 1C – REINSURANCE RESERVE FUNDS

Showing all Banks, Trust Companies, Savings and Loan and Building and Loan Associations in which deposits of reinsurance reserve funds were maintained by the Company at any time during the year and the balances, if any (according to reporting entity's records) on December 31, of the current year. Exclude balances represented by negotiable instruments.

1 Depository	2 Rate of Interest	3 Interest Received During Year	4 Interest Earned During Year	5 Balance
OPEN DEPOSITORIES				
0199998 Deposits in () depositories which do not exceed the allowable limit in any one depository - open depositories	X X X			
0199999 Total Open Depositories - Dec. 31st	X X X			
SUSPENDED DEPOSITORIES				
0299998 Deposits in () depositories which do not exceed the allowable limit in any one depository - suspended depositories	X X X			
0299999 Total Suspended Depositories - Dec. 31st	X X X			
NONE				
0399999 Grand Totals - All Depositories - Dec. 31st	X X X			

1. Totals: Last day of January	
2. February	
3. March	
4. April	
5. May	
6. June	
7. July	
8. August	
9. September	
10. October	
11. November	
12. December	

SCHEDULE E – PART 1D – SUMMARY

Segregated Funds Held for Others			
Type	1 Non-Interest Earning	2 Interest Earning	3 Total (Cols. 1 + 2)
1. Open depositories	2,972,479,339	3,240,729,108	6,213,208,447
2. Suspended depositories			
3. Total segregated cash funds held for others (General Interrogatories-Part 2, Line 9.22)	2,972,479,339	3,240,729,108	6,213,208,447
4. Other forms of security held for others (General Interrogatories-Part 2, Line 9.23)			
5. Total all segregated funds held for others (General Interrogatories-Part 2, Line 9.21)	2,972,479,339	3,240,729,108	6,213,208,447
Company Funds on Hand and on Deposit			
General Funds			
6. Open depositories			269,934,705
7. Suspended depositories			
8. Total general funds			269,934,705
Reinsurance Reserve Funds			
9. Open depositories			
10. Suspended depositories			
11. Total reinsurance reserve funds			
Total Company Funds			
12. Open depositories			6,483,143,152
13. Suspended depositories			
14. Total company funds on deposit (Lines 8 & 11)			269,934,705
15. Company funds on hand			1,034
16. Total company funds on hand and on deposit			269,935,739

SCHEDULE E – PART 1E – SUMMARY OF INTEREST EARNED

Interest Earned On	1 Interest Earned By Company	2 Average Monthly Balance of Non-Earning Deposits	3 Average Monthly Balance of Earning Deposits
Segregated Funds Held for Others			
17. Open depositories	85,816,438	3,346,155,235	3,368,013,314
18. Suspended depositories			
19. Total segregated funds held for others	85,816,438	3,346,155,235	3,368,013,314
Company Funds on Deposit			
20. Open depositories	3,757,101	250,453,316	16,703,360
21. Suspended depositories			
22. Total company funds on deposit	3,757,101	250,453,316	16,703,360
Total All Funds on Deposit			
23. Open depositories	89,573,539	3,596,608,551	3,384,716,674
24. Suspended depositories			
25. Total all funds on deposit	89,573,539	3,596,608,551	3,384,716,674

SCHEDULE E - PART 1F - FUNDS ON DEPOSIT - INTERROGATORIES

1. Does the reporting entity require, at least annually, letters of representation from its directors and officers concerning conflicts of interest in relation to:

1.1 The supply of goods or paid provision of personal services to a reporting entity depository listed in Schedule E – Part 1, or its parent, subsidiaries, or any of its affiliates? Yes No

1.2 Real estate agreements, including, but not limited to lease, rental, mortgage, or purchase agreements with the reporting entity depository listed in Schedule E – Part 1, or its parent, subsidiaries, or any of its affiliates? Yes No

2.1 Is the reporting entity aware of any real estate agreements, including, but not limited to lease, rental, mortgage, or purchase agreements, existing between the reporting entity, its Parent, Subsidiaries, or any of its Affiliates, and any depository listed in Schedule E – Part 1, or its parent, subsidiaries or any of its affiliates? Yes No

2.2 If yes, give details below.
.....
.....
.....
.....
.....
.....

3. Does the reporting entity maintain sufficient records of funds held as escrow or security deposits and reported in Exhibit Capital Gains (Losses) and Schedule E – Part 1A that will enable it to identify the funds on an individual basis? Yes No

SCHEDULE F – PART 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Reinsurance Assumed Liability	Assumed Premiums Received	Reinsurance Payable on Paid Losses and Loss Adjustment Expenses	Reinsurance Payable on Known Case Losses and LAE Reserves	Assumed Premiums Receivable	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
72-0894409	51527	First American Title Insurance Company of Louisiana	LA	5,350,369	178							
72-0976930	51624	First American Title Guaranty Company	TX	12,711,218	6,087							
0399999	Total Affiliates - U.S. Non-Pool - Other			18,061,587	6,265							
0499999	Total Affiliates - U.S. Non-Pool - Total			18,061,587	6,265							
AA-1560143	00000	First Canadian Title Insurance Company	CAN	61,110,747	3,365							
AA-1120167	00000	First Title Insurance PLC	GBR	64,070,229	668							
AA-1930059	00000	First American Title Insurance Company of Australia Pty. Ltd.	AUS	31,447,818	1,035							
0699999	Total Affiliates - Other (Non-U.S.) - Other			156,628,794	5,068							
0799999	Total Affiliates - Other (Non-U.S.) - Total			156,628,794	5,068							
0899999	Total Affiliates - Total Affiliates			174,690,381	11,333							
86-0417131	51586	Fidelity National Title Insurance Company	FL	1,900,000	1,900							
41-0579050	50520	Old Republic National Title Insurance Company	FL		1							
0999998	Other U.S. Unaffiliated Insurers - less than \$50,000											
0999999	Total Other U.S. Unaffiliated Insurers*#			1,900,000	1,901							
9999999	Grand Total			176,590,381	13,234							

SCHEDULE F – PART 2

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

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	6 Reinsurance Ceded Liability	7 Ceded Reinsurance Premiums Paid	8 Reinsurance Recoverable on Paid Losses and Loss Adjustment Expenses	9 Reinsurance Recoverable on Known Case Losses and LAE Reserves	Reinsurance Payable		12 Net Amount Recoverable From Reinsurers (Cols. 8 + 9 – 10 - 11)	13 Funds Held by Company Under Reinsurance Treaties
									10 Ceded Balances Payable	11 Other Amounts Due to Reinsurers		
AA-1560143	00000	First Canadian Title Insurance Company	CAN			5,054						
0699999	Total Authorized - Affiliates - Other (Non-U.S.) - Other											
						5,054						
0799999	Total Authorized - Affiliates - Other (Non-U.S.) - Total											
						5,054						
0899999	Total Authorized - Affiliates - Total Authorized-Affiliates											
						5,054						
36-2468956	50229	Chicago Title Insurance Company	FL			63						
86-0417131	51586	Fidelity National Title Insurance Company	FL			50						
13-4924125	10227	Munich Reinsurance America, Inc	DE			336						
0999999	Total Authorized - Other U.S. Unaffiliated Insurers											
						449						
AA-3194139	00000	AXIS Specialty Limited	BMU			523						
1299999	Total Authorized - Other Non-U.S. Insurers#											
						523						
1399999	Total Authorized - Total Authorized											
						6,026						
AA-3194101	00000	Everest Reinsurance (Bermuda), Ltd	BMU			499						
AA-3770280	00000	Greenlight Reinsurance Limited	CYM			203						
AA-5420050	00000	Korean Reinsurance Company	KOR			31						
AA-3190917	00000	Liberty Specialty Markets Bermuda Limited	BMU			735						
AA-3160108	00000	London Life and Casualty (Barbados) Corporation (Canada Life)	BRB			866						
AA-5320039	00000	Peak Capital Limited/Peak Reinsurance Company Limited	HKG			730						
AA-1370021	00000	Swiss Re Europe S.A (UK)	LUX			462						
AA-3191432	00000	Vantage Risk Ltd.	BMU			110						
AA-3190017	00000	HCC Reinsurance Company Ltd.	BMU			6,000						
2599999	Total Unauthorized - Other Non-U.S. Insurers#											
						9,636						
2699999	Total Unauthorized - Total Unauthorized											
						9,636						
AA-3194130	00000	Endurance Specialty Insurance Ltd	BMU			529						
3899999	Total Certified - Other Non-U.S. Insurers#											
						529						

SCHEDULE F – PART 2

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

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	6 Reinsurance Ceded Liability	7 Ceded Reinsurance Premiums Paid	8 Reinsurance Recoverable on Paid Losses and Loss Adjustment Expenses	9 Reinsurance Recoverable on Known Case Losses and LAE Reserves	Reinsurance Payable		12 Net Amount Recoverable From Reinsurers (Cols. 8 + 9 – 10 - 11)	13 Funds Held by Company Under Reinsurance Treaties
									10 Ceded Balances Payable	11 Other Amounts Due to Reinsurers		
3999999	Total Certified - Total Certified					529						
AA-3194126	0	Arch Reinsurance Limited	BMU			331						
AA-1128987	0	BGS Services (Bermuda) Limited/Lloyd's Syndicate 2987	GBR			28						
AA-1120191	0	Convex Insurance UK Limited	GBR			123						
AA-3191400	0	Convex Re Limited	BMU			89						
AA-1340125	0	Hannover Rueck SE	DEU			1,054						
AA-1126435	0	Lloyd's Syndicate 0435 (FDY)	GBR			44						
AA-1126623	0	Lloyd's Syndicate 0623 (AFB)	GBR			20						
AA-1127414	0	Lloyd's Syndicate 1414 (ASC)	GBR			170						
AA-1120102	0	Lloyd's Syndicate 1458 (RNR)	GBR			170						
AA-1120198	0	Lloyd's Syndicate 1618 (KII)	GBR			92						
AA-1120084	0	Lloyd's Syndicate 1955 (ASL)	GBR			55						
AA-1120106	0	Lloyd's Syndicate 1969 (APL)	GBR			46						
AA-1128001	0	Lloyd's Syndicate 2001 (AML)	GBR			73						
AA-1128623	0	Lloyd's Syndicate 2623 (AFB)	GBR			94						
AA-1128987	0	Lloyd's Syndicate 2987 (BRT)	GBR			147						
AA-1126004	0	Lloyd's Syndicate 4444 (CNP)	GBR			64						
AA-1126006	0	Lloyd's Syndicate 4472 (LIB)	GBR			597						
AA-3190339	0	Renaissance Reinsurance Ltd.	BMU			568						
5199999	Total Reciprocal Jurisdiction - Other Non-U.S. Insurers#					3,765						
5299999	Total Reciprocal Jurisdiction - Total Reciprocal Jurisdiction					3,765						
9999999	Totals					19,956						

SCHEDULE F – PART 4

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

1 ID Number	2 NAIC Com- pany Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Certified Reinsurer Rating (1 through 6)	6 Effective Date of Certified Reinsurer Rating	7 Percent Collateral Required for Full Credit (0% - 100%)	8 Net Amount Recoverable From Reinsurers (Sch F. Part 2 Col. 12)	9 Dollar Amount of Collateral Required (Col. 8 x Col. 7)	Collateral					16 Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements (Col. 15 / Col. 8)	17 Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 16 / Col. 7)	18 Amount of Credit Allowed for Net Recoverables (Col. 8 x Col. 17)	19 Provision for Reinsurance with Certified Reinsurers (Col. 8 - Col. 18) Not to Exceed Column 8
									10 Multiple Beneficiary Trust	11 Funds Held by Company Under Reinsurance Treaties	12 Letters of Credit	13 Issuing or Confirming Bank Reference Number (a)	14 Other Allowable Collateral					15 Total Collateral Provided (Col. 10 + 11 + 12 + 14)
NONE																	
9999999	Totals			XXX	XXX	XXX						XXX		XXX	XXX		

27

(a)

Issuing or Confirming Bank Reference Number	Letters Of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
NONE				

SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3 From	4 To						
00-06-001-1	100	01/01/1850	12/31/2023	01/01/1898	4,704,162	4,704,162	COST		
00-63-92824	100	01/01/1900	12/31/2023	12/31/2008	4,970,000	4,970,000	COST		
00-63-92825	100	01/01/1900	12/31/2023	12/31/2008	103,119	103,119	COST		
00-63-99999	100	01/01/1900	12/31/2023	12/31/2008	820,000	820,000	COST		
01-09-25659	100	01/01/2000	12/31/2023	12/31/2009	273,705	273,705	COST		
01-09-66609	100	01/01/1967	12/31/2023	12/31/2009	44,057	44,057	COST		
01-09-66659	100	01/01/1975	12/31/2023	12/31/2009	110,204	110,204	COST		
01-09-66978	100	01/01/1967	12/31/2023	12/31/2009	462,568	462,568	COST		
01-09-75446	100	01/01/2009	12/31/2023	12/31/2009	125,000	125,000	COST		
01-09-75446	100	01/01/2009	12/31/2023	03/26/2010	125,000	125,000	COST		
03-09-00001	100	01/01/2009	12/31/2023	09/01/2009	878,694	878,694	COST		
03-09-00002	100	01/01/2009	12/31/2023	12/31/2009	276,732	276,732	COST		
11-48-001-2	100	01/01/1940	12/31/2023	01/01/1983	247,803	247,803	COST		
11-48-002-1	100	01/01/1836	12/31/2023	01/01/2002	333,821	333,821	COST		
11-48-002-10	100	01/01/1953	12/31/2023	01/01/2002	286,000	286,000	COST		
11-48-002-11	100	01/01/1953	12/31/2023	01/01/2002	100,000	100,000	COST		
11-48-002-12	100	01/01/1953	12/31/2023	01/01/2002	31,877	31,877	COST		
11-48-002-13	100	01/01/1953	12/31/2023	01/01/2002	273,239	273,239	COST		
11-48-002-14	100	01/01/1953	12/31/2023	01/01/2002	761,100	761,100	COST		
11-48-002-15	100	01/01/1840	12/31/2023	01/01/2002	68,911	68,911	COST		
11-48-002-16	100	01/01/1836	12/31/2023	01/01/2002	380,716	380,716	COST		
11-48-002-17	100	01/01/1800	12/31/2023	01/01/2002	106,164	106,164	COST		
11-48-002-18	100	01/01/1800	12/31/2023	01/01/2002	150,000	150,000	COST		
11-48-002-19	100	01/01/1938	12/31/2023	01/01/2002	268,000	268,000	COST		
11-48-002-2	100	01/01/1889	12/31/2023	01/01/2002	601,000	601,000	COST		
11-48-002-20	100	01/01/1876	12/31/2023	01/01/2002	6,210	6,210	COST		
11-48-002-21	100	01/01/1938	12/31/2023	01/01/2002	2,700	2,700	COST		
11-48-002-22	100	01/01/1938	12/31/2023	01/01/2002	111,223	111,223	COST		
11-48-002-23	100	01/01/1938	12/31/2023	01/01/2002	17,800	17,800	COST		
11-48-002-24	100	01/01/1938	12/31/2023	01/01/2002	144,491	144,491	COST		
11-48-002-25	100	01/01/1848	12/31/2023	01/01/2002	117,999	117,999	COST		
11-48-002-26	100	01/01/1848	12/31/2023	01/01/2002	366,957	366,957	COST		
11-48-002-27	100	01/01/1848	12/31/2023	01/01/2002	338,569	338,569	COST		
11-48-002-28	100	01/01/1953	12/31/2023	01/01/2002	786,431	786,431	COST		

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis:

SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3 From	4 To						
11-48-002-29	100	01/01/1953	12/31/2023	01/01/2002	649,999	649,999	COST		
11-48-002-3	100	01/01/1953	12/31/2023	01/01/2002	43,454	43,454	COST		
11-48-002-30	100	01/01/1938	12/31/2023	01/01/2002	609,760	609,760	COST		
11-48-002-31	100	01/01/1940	12/31/2023	06/01/2003	55,547	55,547	COST		
11-48-002-32	100	01/01/1938	12/31/2023	12/01/2003	161,813	161,813	COST		
11-48-002-33	6.25	01/01/1968	12/31/2023	12/31/2004	743,718	743,718	COST		
11-48-002-35	100	07/01/1900	12/31/2023	12/31/2005	450,000	450,000	COST		
11-48-002-4	100	01/01/1840	12/31/2023	12/01/2003	433,650	433,650	COST		
11-48-002-8	100	01/01/1898	12/31/2023	01/01/2002	550,427	550,427	COST		
11-48-002-9	100	01/01/1931	12/31/2023	01/01/2002	673,550	673,550	COST		
11-48-003-10	100	09/01/2004	12/31/2023	09/01/2004	363,383	363,383	COST		
11-48-003-12	100	01/01/1998	12/31/2023	01/01/1998	12,000	12,000	COST		
11-48-003-14	100	01/01/1994	12/31/2023	01/01/1994	2,000	2,000	COST		
11-48-003-16	100	01/01/1999	12/31/2023	01/01/1999	400,000	400,000	COST		
11-48-003-17	100	01/01/1999	12/31/2023	01/01/1999	660,000	660,000	COST		
11-48-003-18	100	01/01/1992	12/31/2023	01/01/1992	24,144	24,144	COST		
11-48-003-19	100	01/01/2001	12/31/2023	01/01/2001	70,000	70,000	COST		
11-48-003-21	100	01/01/2006	12/31/2023	01/01/2006	332,314	332,314	COST		
11-48-003-22	100	01/01/1998	12/31/2023	01/01/1998	29,528	29,528	COST		
11-48-003-23	100	01/01/1999	12/31/2023	01/01/1999	57,000	57,000	COST		
11-48-003-26	100	01/01/2000	12/31/2023	01/01/2000	500,000	500,000	COST		
11-48-003-27	100	01/01/1997	12/31/2023	01/01/1997	610,000	610,000	COST		
11-48-003-28	100	01/01/1999	12/31/2023	01/01/1999	730,000	730,000	COST		
11-48-003-29	100	01/01/1999	12/31/2023	01/01/1999	1,450,000	1,450,000	COST		
11-48-003-32	100	01/01/1999	12/31/2023	01/01/1999	150,000	150,000	COST		
11-48-003-33	100	01/01/1996	12/31/2023	01/01/1996	21,378	21,378	COST		
11-48-003-4	100	01/02/2000	12/31/2023	01/02/2000	408,909	408,909	COST		
11-48-003-5	100	01/02/2000	12/31/2023	01/02/2000	408,654	408,654	COST		
11-48-003-6	100	01/02/2000	12/31/2023	01/02/2000	32,692	32,692	COST		
11-48-003-7	100	01/02/2000	12/31/2023	01/02/2000	25,000	25,000	COST		
11-48-003-8	100	01/02/2000	12/31/2023	01/02/2000	922,679	922,679	COST		
11-48-003-9	100	01/02/2000	12/31/2023	01/02/2000	930,048	930,048	COST		
17-53-001-1	100	01/01/1953	12/31/2023	01/01/2002	1,959,444	1,959,444	COST		
17-53-001-2	100	01/01/1890	12/31/2023	01/01/1990	545,542	545,542	COST		

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis:

SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3 From	4 To						
17-53-001-3	100	01/01/1997	12/31/2023	01/01/1998	187,959	187,959	COST		
17-53-001-4	100	01/01/1955	12/31/2023	01/01/1977	2,050,000	2,050,000	COST		
25-52-012-1	100	01/01/1889	12/31/2023	01/01/1975	1,424,877	1,424,877	COST		
29-53-013-1	100	01/01/1881	12/31/2023	01/01/2002	323,432	323,432	COST		
33-51-000-1	100	01/01/1883	12/31/2023	01/01/2002	404,741	404,741	COST		
33-51-000-10	100	01/01/1887	12/31/2023	01/01/2002	13,217	13,217	COST		
33-51-000-2	100	01/01/1880	12/31/2023	01/01/1979	184,371	184,371	COST		
33-51-000-3	100	01/01/1880	12/31/2023	01/01/1984	54,491	54,491	COST		
33-51-000-4	100	01/01/1794	12/31/2023	01/01/1987	100,000	100,000	COST		
33-51-000-5	100	01/01/1978	12/31/2023	01/01/1996	274,182	274,182	COST		
33-51-000-8	100	01/01/1983	12/31/2023	01/01/1998	90,049	90,049	COST		
33-51-000-9	100	01/01/1965	12/31/2023	01/01/1999	225,743	225,743	COST		
36-10-00001	100	01/01/1993	12/31/2023	09/28/2010	500,000	500,000	COST		
36-22-000-1	20	01/01/1978	12/31/2023	01/03/2000	6,000	6,000	COST		
36-22-000-2	100	01/01/1794	12/31/2023	01/03/2000	714,000	714,000	COST		
36-22-000-3	100	01/01/1978	12/31/2023	01/01/2000	8,753	8,753	COST		
36-22-000-4	100	01/01/1993	12/31/2023	01/03/2000	349,950	349,950	COST		
36-22-000-6	100	01/01/1930	12/31/2023	01/01/1995	101,799	101,799	COST		
38-42-001-1	100	01/01/1938	12/31/2023	01/01/1991	5,546	5,546	COST		
38-42-001-3	100	01/01/1993	12/31/2023	12/31/2009	2,104,900	2,104,900	COST		
38-42-001-4	100	01/01/2009	12/31/2023	12/31/2009	28,980	28,980	COST		
38-42-001-6	100	01/01/2009	12/31/2023	12/31/2009	210,448	210,448	COST		
42-04-001-1	100	01/01/1850	12/31/2023	01/01/1988	1,371,618	1,371,618	COST		
42-04-001-3	100	01/01/1985	12/31/2023	01/01/1990	150,000	150,000	COST		
44-26-001-1	100	01/01/1900	12/31/2023	01/01/1992	192,644	192,644	COST		
44-26-001-10	100	01/01/1889	12/31/2023	01/01/1990	26,925	26,925	COST		
44-26-001-11	100	01/01/1947	12/31/2023	01/01/1990	83,500	83,500	COST		
44-26-001-12	100	01/01/1900	12/31/2023	07/31/2001	70,645	70,645	COST		
44-26-001-14	100	01/01/1920	12/31/2023	01/01/1990	101,819	101,819	COST		
44-26-001-16	100	01/01/1920	12/31/2023	01/01/1990	1,895,863	1,895,863	COST		
44-26-001-17	100	01/01/1920	12/31/2023	01/01/1990	694,047	694,047	COST		
44-26-001-18	100	01/01/1930	12/31/2023	01/01/1990	526,071	526,071	COST		
44-26-001-19	100	01/01/1850	12/31/2023	01/01/1990	407,963	407,963	COST		
44-26-001-2	100	01/01/1837	12/31/2023	01/01/1990	8,552	8,552	COST		

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis:

SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3 From	4 To						
44-26-001-22	100	01/01/1850	12/31/2023	01/01/1990	221,091	221,091	COST		
44-26-001-23	100	01/01/1920	12/31/2023	01/01/1990	926,850	926,850	COST		
44-26-001-24	100	01/01/1820	12/31/2023	01/01/1990	597,596	597,596	COST		
44-26-001-27	100	01/01/1830	12/31/2023	01/01/1990	261,547	261,547	COST		
44-26-001-28	100	01/01/1839	12/31/2023	01/01/1990	593,903	593,903	COST		
44-26-001-3	100	01/01/1990	12/31/2023	01/01/1996	17,464	17,464	COST		
44-26-001-30	100	01/01/1900	12/31/2023	01/01/1996	440,806	440,806	COST		
44-26-001-32	100	01/01/1900	12/31/2023	01/01/1998	768,572	768,572	COST		
44-26-001-33	100	01/01/1850	12/31/2023	01/01/1998	643,881	643,881	COST		
44-26-001-4	100	01/01/1935	12/31/2023	01/01/1998	31,173	31,173	COST		
44-26-001-5	100	01/01/1835	12/31/2023	01/01/1998	75,824	75,824	COST		
44-26-001-6	100	01/01/1918	12/31/2023	01/01/1998	32,708	32,708	COST		
44-26-001-7	100	01/01/1972	12/31/2023	01/01/1998	78,388	78,388	COST		
44-26-001-8	100	01/01/1880	12/31/2023	01/01/1998	4,770	4,770	COST		
44-26-001-9	100	01/01/1935	12/31/2023	01/01/1998	166,000	166,000	COST		
45-27-005-2	100	01/01/1900	12/31/2023	01/01/1999	2,198,570	2,198,570	COST		
45-27-005-3	100	01/01/1900	12/31/2023	01/01/1999	95,150	95,150	COST		
46-56-001-1	100	01/01/1850	12/31/2023	01/01/1991	79,880	79,880	COST		
46-56-001-5	100	01/01/1847	12/31/2023	04/01/2003	6,088	6,088	COST		
51-09-00002	100	01/01/1983	12/31/2023	12/31/2009	37,992	37,992	COST		
51-09-00003	100	06/14/2001	12/31/2023	12/31/2009	7,695	7,695	COST		
51-09-00004	100	02/23/1984	12/31/2023	12/31/2009	191,680	191,680	COST		
51-09-00005	100	01/02/1986	12/31/2023	12/31/2009	78,643	78,643	COST		
51-09-00006	100	09/01/1988	12/31/2023	12/31/2009	132,665	132,665	COST		
51-09-00007	100	12/07/1981	12/31/2023	12/31/2009	77,368	77,368	COST		
51-09-00008	100	06/01/1974	12/31/2023	12/31/2009	482	482	COST		
51-09-00009	100	01/03/1983	12/31/2023	12/31/2009	234,093	234,093	COST		
51-09-00010	100	01/02/1990	12/31/2023	12/31/2009	34,782	34,782	COST		
51-09-00011	100	01/02/1990	12/31/2023	12/31/2009	39,560	39,560	COST		
51-09-00012	100	01/02/1997	12/31/2023	12/31/2009	16,338	16,338	COST		
51-09-00013	100	04/01/1982	12/31/2023	12/31/2009	277,576	277,576	COST		
51-09-00014	100	01/02/1976	12/31/2023	12/31/2009	106,114	106,114	COST		
51-09-00015	100	08/04/1986	12/31/2023	12/31/2009	26,526	26,526	COST		
51-09-00016	100	09/01/1996	12/31/2023	12/31/2009	183,009	183,009	COST		

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SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3 From	4 To						
51-09-00017	100	01/01/1900	12/31/2023	12/31/2009	152,908	152,908	COST		
51-09-00018	100	01/01/1968	12/31/2023	12/31/2009	104,483	104,483	COST		
51-09-00019	100	01/01/1968	12/31/2023	12/31/2009	119,889	119,889	COST		
51-09-00020	100	01/01/1968	12/31/2023	12/31/2009	17,222	17,222	COST		
51-09-00022	100	01/01/1968	12/31/2023	10/31/2009	1,596,656	1,596,656	COST		
51-09-00023	100	01/01/1968	12/31/2023	11/30/2009	6,278,700	6,278,700	COST		
51-10-00001	100	01/01/1966	12/31/2023	09/30/2010	55,000	55,000	COST		
51-10-00002	100	01/01/1966	12/31/2023	07/01/2010	25,000	25,000	COST		
51-10-00003	100	01/01/1966	12/31/2023	07/01/2010	1,500,000	1,500,000	COST		
51-10-00003	100	01/01/1966	12/31/2023	07/01/2010	2,107,283	2,107,283	COST		
51-11-00001	100	01/01/1900	12/31/2023	01/21/2011	361,607	361,607	COST		
51-11-00002	100	01/01/1900	12/31/2023	01/21/2011	179,653	179,653	COST		
51-11-00003	100	01/01/1900	12/31/2023	01/21/2011	44,066	44,066	COST		
51-11-00004	100	09/01/1872	12/31/2023	05/24/2011	54,350	54,350	COST		
51-11-00005	100	01/01/1974	12/31/2023	08/31/2011	21,849	21,849	COST		
51-11-00006	100	01/01/1974	12/31/2023	08/31/2011	52,961	52,961	COST		
51-11-00007	100	01/01/1974	12/31/2023	08/31/2011	82,478	82,478	COST		
51-11-00008	100	01/01/1974	12/31/2023	08/31/2011	111,754	111,754	COST		
51-11-00009	100	01/01/1974	12/31/2023	08/31/2011	92,073	92,073	COST		
51-11-00010	100	01/01/1974	12/31/2023	08/31/2011	228,638	228,638	COST		
51-11-00011	100	01/01/1974	12/31/2023	08/31/2011	98,796	98,796	COST		
51-11-00012	100	01/01/1900	12/31/2023	09/30/2011	43,719	43,719	COST		
51-11-00013	100	01/01/1949	12/31/2023	09/30/2011	30,343	30,343	COST		
51-11-00014	100	01/01/1950	12/31/2023	09/30/2011	97,886	97,886	COST		
51-11-00015	100	01/01/1886	12/31/2023	09/30/2011	70,800	70,800	COST		
51-11-00016	100	01/01/1900	12/31/2023	09/30/2011	59,000	59,000	COST		
51-11-00017	100	01/01/1894	12/31/2023	09/30/2011	25,620	25,620	COST		
51-11-00018	100	01/01/1895	12/31/2023	09/30/2011	89,799	89,799	COST		
51-11-00019	100	01/01/1921	12/31/2023	12/21/2011	1,477,127	1,477,127	COST		
51-12-00001	100	01/01/2001	12/31/2023	05/01/2001	94,741	94,741	COST		
51-12-00002	100	01/01/2001	12/31/2023	05/01/2001	1,382,740	1,382,740	COST		
51-12-00008	100	03/12/2000	12/31/2023	03/12/2000	1,250,000	1,250,000	COST		
51-12-00009	100	12/01/1985	12/31/2023	12/01/1985	713,744	713,744	COST		
51-12-00010	100	03/01/1993	12/31/2023	03/01/1993	180,336	180,336	COST		

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SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3 From	4 To						
51-12-00011	100	03/01/1993	12/31/2023	03/01/1993	943,046	943,046	COST		
51-12-00012	100	12/01/2000	12/31/2023	12/01/2000	172,670	172,670	COST		
51-12-00013	100	02/01/1971	12/31/2023	02/01/1971	52,759	52,759	COST		
51-12-00014	100	02/01/2001	12/31/2023	02/01/2001	217,206	217,206	COST		
51-13-00001	100	01/01/1890	12/31/2023	03/31/2013	22,839	22,839	COST		
51-13-00002	100	01/01/1911	12/31/2023	08/30/2013	47,123	47,123	COST		
51-13-00003	100	01/01/1881	12/31/2023	08/30/2013	41,000	41,000	COST		
51-13-00007	100	01/01/1890	12/31/2023	01/01/1968	29,800	29,800	COST		
51-13-00008a	100	06/01/2004	12/31/2023	12/31/2015	110,518	110,518	COST		
51-13-00008b	100	06/01/2004	12/31/2023	12/31/2015	155,154	155,154	COST		
51-13-00008c	100	06/01/2004	12/31/2023	12/31/2015	236,331	236,331	COST		
51-13-00008d	100	06/01/2004	12/31/2023	12/31/2015	314,465	314,465	COST		
51-13-00008e	100	06/01/2004	12/31/2023	12/31/2015	377,636	377,636	COST		
51-13-00008f	100	06/01/2004	12/31/2023	12/31/2015	434,000	434,000	COST		
51-13-00008g	100	06/01/2004	12/31/2023	12/31/2015	713,559	713,559	COST		
51-13-00008h	100	06/01/2004	12/31/2023	12/31/2015	1,137,582	1,137,582	COST		
51-13-00008i	100	06/01/2004	12/31/2023	12/31/2015	1,348,917	1,348,917	COST		
51-13-00008j	100	06/01/2004	12/31/2023	12/31/2015	1,933,534	1,933,534	COST		
51-13-00008k	100	06/01/2004	12/31/2023	12/31/2015	2,093,843	2,093,843	COST		
51-53-000-1	100	01/01/1989	12/31/2023	05/31/2001	1,112,112	1,112,112	COST		
53-35-000-1	15	01/01/1881	12/31/2023	04/01/2003	100,000	100,000	COST		
56-35-002-2	100	01/01/1920	12/31/2023	01/01/1997	377,930	377,930	COST		
56-35-100-1	100	01/01/1930	12/31/2023	01/01/2000	75,000	75,000	COST		
57-12-000-1	100	01/01/1980	12/31/2023	06/01/1998	3,086,800	3,086,800	COST		
57-12-000-10	100	01/01/1845	12/31/2023	06/01/2000	320,550	320,550	COST		
57-12-000-11	100	01/01/1910	12/31/2023	01/03/2000	1,720,057	1,720,057	COST		
57-12-000-12	100	01/01/1900	12/31/2023	01/03/2000	428,693	428,693	COST		
57-12-000-13	100	01/01/1860	12/31/2023	01/03/2000	98,547	98,547	COST		
57-12-000-14	100	01/01/1900	12/31/2023	01/03/2000	480,776	480,776	COST		
57-12-000-15	100	01/01/1887	12/31/2023	01/03/2000	299,025	299,025	COST		
57-12-000-16	100	01/01/1915	12/31/2023	01/03/2000	456,140	456,140	COST		
57-12-000-17	100	01/01/1981	12/31/2023	01/03/2000	444,700	444,700	COST		
57-12-000-19	100	01/01/1975	12/31/2023	01/03/2000	385,925	385,925	COST		
57-12-000-2	100	01/01/1817	12/31/2023	09/01/1996	1,002,725	1,002,725	COST		

285

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis:

SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3 From	4 To						
57-12-000-20	100	01/01/1869	12/31/2023	01/03/2000	184,225	184,225	COST		
57-12-000-21	100	01/01/1880	12/31/2023	01/03/2000	164,806	164,806	COST		
57-12-000-22	100	01/01/1900	12/31/2023	01/03/2000	1,792,258	1,792,258	COST		
57-12-000-23	100	01/01/1974	12/31/2023	01/03/2000	417,880	417,880	COST		
57-12-000-24	100	01/01/1921	12/31/2023	01/03/2000	243,550	243,550	COST		
57-12-000-25	100	01/01/1927	12/31/2023	01/03/2000	398,475	398,475	COST		
57-12-000-26	100	01/01/1917	12/31/2023	01/03/2000	9,112	9,112	COST		
57-12-000-27	100	01/01/1890	12/31/2023	01/03/2000	85,000	85,000	COST		
57-12-000-28	100	01/01/1869	12/31/2023	01/03/2000	1,244,365	1,244,365	COST		
57-12-000-3	100	01/01/1984	12/31/2023	04/01/1999	333,625	333,625	COST		
57-12-000-30	100	01/01/1883	12/31/2023	06/01/2003	708,605	708,605	COST		
57-12-000-32	100	01/01/1983	12/31/2023	05/14/2004	3,338	3,338	COST		
57-12-000-33	100	01/01/1976	12/31/2023	12/31/2004	3,200	3,200	COST		
57-12-000-34	100	01/01/1988	12/31/2023	04/30/2005	384,650	384,650	COST		
57-12-000-35	100	01/01/1984	12/31/2023	04/30/2005	264,940	264,940	COST		
57-12-000-36	100	01/01/1994	12/31/2023	12/31/2005	730,824	730,824	COST		
57-12-000-37	51	01/01/1900	12/31/2023	12/31/2005	375,080	375,080	COST		
57-12-000-4	100	01/01/1979	12/31/2023	11/01/1999	2,508,244	2,508,244	COST		
57-12-000-5	100	01/01/1917	12/31/2023	09/01/1999	76,500	76,500	COST		
57-12-000-6	100	01/01/1830	12/31/2023	05/01/1999	37,000	37,000	COST		
57-12-000-7	100	01/01/1880	12/31/2023	01/01/2002	431,820	431,820	COST		
57-12-000-8	100	01/01/1968	12/31/2023	02/01/2000	250,000	250,000	COST		
57-12-000-9	100	01/01/1935	12/31/2023	04/03/2000	60,000	60,000	COST		
66-53-041-1	100	01/01/1995	12/31/2023	12/19/2003	271,384	271,384	COST		
68-53-011-1	100	01/01/1854	12/31/2023	01/01/1998	164,923	164,923	COST		
72-53-044-1	100	01/01/1855	12/31/2023	01/01/1998	885,000	885,000	COST		
76-17-001-3	100	01/01/1975	12/31/2023	01/01/1999	787,320	787,320	COST		
76-17-001-6	100	01/01/1830	12/31/2023	01/01/2000	300,000	300,000	COST		
76-17-001-7	100	01/01/1993	12/31/2023	11/01/2005	511,934	511,934	COST		
90-06-294-1	100	01/01/1921	12/31/2023	10/01/2003	1,122,820	1,122,820	COST		
90-06-294-2	100	01/01/1920	12/31/2023	05/31/2003	1,215,867	1,215,867	COST		
90-06-294-3	100	01/01/1972	12/31/2023	05/31/2003	347,402	347,402	COST		
90-06-294-4	100	01/01/1950	12/31/2023	05/31/2003	78,868	78,868	COST		
90-06-294-5	100	01/01/1920	12/31/2023	02/29/2004	9,944	9,944	COST		

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SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3 From	4 To						
92-35-070-1	100	01/01/1848	12/31/2023	12/31/2003	874,272	874,272	COST		
99-32-000-1	100	01/01/1997	12/31/2023	12/31/2006	112,063	112,063	COST		
99-32-000-10	100	01/01/1997	12/31/2023	12/31/2006	34,343	34,343	COST		
99-32-000-2	100	01/01/1997	12/31/2023	12/31/2006	9,383	9,383	COST		
99-32-000-3	100	01/01/1899	12/31/2023	12/31/2006	10,217	10,217	COST		
99-32-000-4	100	01/01/1997	12/31/2023	12/31/2006	13,862	13,862	COST		
99-32-000-5	100	01/01/1971	12/31/2023	12/31/2006	91,162	91,162	COST		
99-32-000-6	100	01/01/1900	12/31/2023	12/31/2006	16,973	16,973	COST		
99-32-000-7	100	01/01/1989	12/31/2023	12/31/2006	360,163	360,163	COST		
99-32-000-8	100	01/01/1899	12/31/2023	12/31/2006	9,168	9,168	COST		
99-32-000-9	100	01/01/1979	12/31/2023	12/31/2006	607,569	607,569	COST		
51-13-00004	16.28	06/05/1969	12/31/2023	12/01/2008	2,606,193	2,606,193	COST		
51-13-00005	28.15	01/01/1854	12/31/2023	01/01/1998	295,386	1,922,250	COST		
51-13-00006	18.18	01/01/1850	12/31/2023	10/01/1968	3,164,382	1,582,190	COST		
00-06-001-2	100	01/01/1968	12/31/2023	01/01/2006	2,750,000	2,751,000	COST		
11-48-002-34	100	01/01/1964	12/31/2023	06/30/2004	2,485,715	2,486,715	COST		
112726	100	01/01/2017	12/31/2023	05/02/2012	5,000	5,000	COST		
24697	100	01/01/2017	12/31/2023	08/01/2007	7,664	7,664	COST		
24705	100	01/01/2017	12/31/2023	08/01/2007	320,357	320,357	COST		
24707	100	01/01/2017	12/31/2023	08/01/2007	3,887	3,887	COST		
25668	100	01/01/2017	12/31/2023	01/02/2000	696,434	696,434	COST		
25669	100	01/01/2017	12/31/2023	01/02/2000	8,512	8,512	COST		
25670	100	01/01/2017	12/31/2023	01/02/2000	368,381	368,381	COST		
25671	100	01/01/2017	12/31/2023	01/02/2000	721,877	721,877	COST		
25673	100	01/01/2017	12/31/2023	01/02/2000	78,257	78,257	COST		
26326	100	01/01/2017	12/31/2023	01/02/2000	562,609	562,609	COST		
26346	100	01/01/2017	12/31/2023	01/02/2000	555,000	555,000	COST		
26390	100	01/01/2017	12/31/2023	12/01/1996	134,514	134,514	COST		
26393	100	01/01/2017	12/31/2023	01/02/2000	279,125	279,125	COST		
26394	100	01/01/2017	12/31/2023	04/01/1999	849,385	849,385	COST		
26395	100	01/01/2017	12/31/2023	01/02/2000	611,886	611,886	COST		
26396	100	01/01/1867	12/31/2023	01/02/2000	407,861	200	COST		407,661
26397	100	01/01/2017	12/31/2023	04/01/1999	1,771,863	1,771,863	COST		
26399	100	01/01/2017	12/31/2023	11/01/1999	417,002	417,002	COST		

287

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis:

SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

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		3 From	4 To						
26400	100	01/01/2017	12/31/2023	10/01/1999	5,264,298	5,264,298	COST		
26401	100	01/01/2017	12/31/2023	04/01/1999	622,429	622,429	COST		
26402	100	01/01/2017	12/31/2023	01/02/2000	1,948,648	1,948,648	COST		
26403	100	01/01/2017	12/31/2023	01/02/2000	3,399,137	3,399,137	COST		
26404	100	01/01/2017	12/31/2023	01/02/2000	926,134	926,134	COST		
26455	100	01/01/2017	12/31/2023	01/02/2000	876,318	876,318	COST		
26459	100	01/01/2017	12/31/2023	01/02/2000	72,813	72,813	COST		
26461	100	01/01/2017	12/31/2023	01/02/2000	319,412	319,412	COST		
26462	100	01/01/2017	12/31/2023	01/02/2000	803,640	803,640	COST		
26463	100	01/01/2017	12/31/2023	05/01/2002	33,878	33,878	COST		
26464	100	01/01/2017	12/31/2023	04/01/2001	788,011	788,011	COST		
26465	100	01/01/2017	12/31/2023	10/01/1999	580,234	580,234	COST		
26466	100	01/01/2017	12/31/2023	01/02/2000	69,150	69,150	COST		
26473	100	01/01/2017	12/31/2023	01/02/2000	105,499	105,499	COST		
26505	100	01/01/2017	12/31/2023	08/01/2007	80,174	80,174	COST		
26506	100	01/01/2017	12/31/2023	08/01/2007	61,412	61,412	COST		
26507	100	01/01/2017	12/31/2023	08/01/2007	76,336	76,336	COST		
26508	100	01/01/2017	12/31/2023	08/01/2007	2,985	2,985	COST		
26509	100	01/01/2017	12/31/2023	08/01/2007	21,364	21,364	COST		
26864	100	01/01/2017	12/31/2023	12/04/2007	35,000	35,000	COST		
26867	100	01/01/2017	12/31/2023	12/05/2007	14,484	14,484	COST		
42337	100	01/01/2017	12/31/2023	11/30/2007	1,925	1,925	COST		
42340	100	01/01/2017	12/31/2023	11/30/2007	38,358	38,358	COST		
42341	100	01/01/2017	12/31/2023	11/30/2007	7,634	7,634	COST		
42351	100	01/01/2017	12/31/2023	02/12/2008	94,971	94,971	COST		
42355	100	01/01/2017	12/31/2023	02/12/2008	90,324	90,324	COST		
42356	100	01/01/2017	12/31/2023	02/12/2008	2,520	2,520	COST		
42375	100	01/01/2017	12/31/2023	02/22/2008	12,880	12,880	COST		
42617	100	03/31/2017	12/31/2023	03/27/2008	60,842	60,842	COST		
58529	100	03/31/2017	12/31/2023	07/25/2008	393,876	393,876	COST		
58647	100	03/31/2017	12/31/2023	08/25/2008	24,421	24,421	COST		
61413	100	03/31/2017	12/31/2023	01/01/1998	8,000	8,000	COST		
62094	100	03/31/2017	12/31/2023	01/01/1998	4,773	4,773	COST		
62095	100	03/31/2017	12/31/2023	01/01/1998	7,513	7,513	COST		

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis:

SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3 From	4 To						
62096	100	03/31/2017	12/31/2023	01/01/1995	10,171	10,171	COST		
62098	100	03/31/2017	12/31/2023	01/01/1998	2,652,144	2,652,144	COST		
62099	100	03/31/2017	12/31/2023	01/01/1998	28,608	28,608	COST		
65919	100	03/31/2017	12/31/2023	12/19/2008	2,461	2,461	COST		
68604	100	03/31/2017	12/31/2023	11/20/2008	9,350	9,350	COST		
75567	100	03/31/2017	12/31/2023	05/01/2010	103,292	103,292	COST		
836557	100	03/31/2017	12/31/2023	08/01/2007	156,547	156,547	COST		
836558	100	06/30/2017	12/31/2023	01/02/2000	100,000	100,000	COST		
25661	100	06/30/2017	12/31/2023	01/02/2000	240,300	240,300	COST		
25662	100	06/30/2017	12/31/2023	01/02/2000	334,400	334,400	COST		
112906	100	06/30/2017	12/31/2023	02/01/2012	238,000	238,000	COST		
112907	100	06/30/2017	12/31/2023	02/01/2012	211,000	211,000	COST		
112908	100	06/30/2017	12/31/2023	02/01/2012	177,000	177,000	COST		
112909	100	06/30/2017	12/31/2023	02/01/2012	213,000	213,000	COST		
997633	100	12/01/2017	12/31/2023	01/01/2008	721,537	721,537	COST		
997634	100	12/01/2017	12/31/2023	01/01/2008	223,155	223,155	COST		
997635	100	12/01/2017	12/31/2023	01/01/2008	415,951	415,951	COST		
997636	100	12/01/2017	12/31/2023	01/01/2008	340,803	340,803	COST		
997637	100	12/01/2017	12/31/2023	01/01/2008	1,770,956	1,770,956	COST		
997638	100	12/01/2017	12/31/2023	01/01/2008	394,794	394,794	COST		
997639	100	12/01/2017	12/31/2023	01/01/2008	319,755	319,755	COST		
997640	100	12/01/2017	12/31/2023	01/01/2008	233,389	233,389	COST		
997641	100	12/01/2017	12/31/2023	01/01/2008	153,495	153,495	COST		
997642	100	12/01/2017	12/31/2023	01/01/2008	1,209,910	1,209,910	COST		
13799	10	12/01/2017	12/31/2023	06/30/2017	165,000	165,000	COST		
25545	100	01/01/1889	12/31/2023	04/01/2018	883,907	883,907	COST		
25546	100	01/01/1889	12/31/2023	04/01/2018	809,011	809,011	COST		
25547	100	01/01/1889	12/31/2023	04/01/2018	37,240	37,240	COST		
75948	100	11/30/1909	12/31/2023	04/01/2018	281,342	281,342	COST		
1512721	100	05/05/2015	12/31/2023	02/01/2018	883,543	883,543	COST		
1512722	100	05/05/2015	12/31/2023	02/01/2018	320,194	320,194	COST		
122857	100	01/01/1882	12/31/2023	08/31/2018	475,000	475,000	COST		
115912	100	01/01/1868	12/31/2023	07/01/2018	125,000	125,000	COST		
115913	100	01/01/1942	12/31/2023	07/01/2018	2,750,000	2,750,000	COST		

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis:

SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3 From	4 To						
115932	100	01/01/1956	12/31/2023	07/01/2018	225,000	225,000	COST		
115933	100	01/01/1990	12/31/2023	07/01/2018	50,000	50,000	COST		
115937	100	01/01/1952	12/31/2023	07/01/2018	60,549	60,549	COST		
115935	100	01/01/1950	12/31/2023	07/01/2018	140,800	140,800	COST		
115934	100	01/01/1950	12/31/2023	07/01/2018	56,406	56,406	COST		
109151	100	01/01/1882	12/31/2023	08/31/2018	471,451	471,451	COST		
115888	100	07/01/2012	12/31/2023	07/01/2018	232,948	232,948	COST		
115939	100	01/01/1953	12/31/2023	07/01/2018	41,294	41,294	COST		
115942	100	01/01/1957	12/31/2023	07/01/2018	225,805	225,805	COST		
115914	100	01/01/1916	12/31/2023	07/01/2018	192,582	192,582	COST		
115943	100	01/01/1950	12/31/2023	07/01/2018	749,999	749,999	COST		
115916	100	01/01/1911	12/31/2023	07/01/2018	1,433,299	1,433,299	COST		
115915	100	01/01/1927	12/31/2023	07/01/2018	1,025,295	1,025,295	COST		
115940	100	01/01/1971	12/31/2023	07/01/2018	154,813	154,813	COST		
115941	100	01/01/1874	12/31/2023	07/01/2018	235,778	235,778	COST		
115938	100	01/01/1850	12/31/2023	07/01/2018	61,700	61,700	COST		
115889	100	01/01/1950	12/31/2023	07/01/2018	201,431	201,433	COST		
115936	100	01/01/1974	12/31/2023	07/01/2018	749,999	749,999	COST		
1909750	100	03/17/1917	12/31/2023	04/01/2019	360,000	360,000	COST		
2737814	100	01/01/2004	12/31/2023	12/31/2020	1,689,934	1,689,934	COST		
2737826	100	01/01/2004	12/31/2023	12/31/2020	151,498	151,498	COST		
2737827	100	01/01/2004	12/31/2023	12/31/2020	5,820	5,820	COST		
2737828	100	01/01/2004	12/31/2023	12/31/2020	6,761	6,761	COST		
2737829	100	01/01/2004	12/31/2023	12/31/2020	4,006	4,006	COST		
2737830	100	01/01/2004	12/31/2023	12/31/2020	3,944	3,944	COST		
2737831	100	01/01/2004	12/31/2023	12/31/2020	4,598	4,598	COST		
2737832	100	01/01/2004	12/31/2023	12/31/2020	2,891	2,891	COST		
2737833	100	01/01/2004	12/31/2023	12/31/2020	2,645	2,645	COST		
2737834	100	01/01/2004	12/31/2023	12/31/2020	2,092	2,092	COST		
2737835	100	01/01/2004	12/31/2023	12/31/2020	2,763	2,763	COST		
2737836	100	01/01/2004	12/31/2023	12/31/2020	3,205	3,205	COST		
2737837	100	01/01/2004	12/31/2023	12/31/2020	1,320	1,320	COST		
2737838	100	01/01/2004	12/31/2023	12/31/2020	2,465	2,465	COST		
2737839	100	01/01/2004	12/31/2023	12/31/2020	1,080	1,080	COST		

28/10

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis:

SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3 From	4 To						
2737848	100	01/01/2004	12/31/2023	12/31/2020	967	967	COST		
2737851	100	01/01/2004	12/31/2023	12/31/2020	792	792	COST		
2737854	100	01/01/2004	12/31/2023	12/31/2020	111,456	111,456	COST		
2737855	100	01/01/2004	12/31/2023	12/31/2020	93,476	93,476	COST		
2737856	100	01/01/2004	12/31/2023	12/31/2020	18,929	18,929	COST		
2737857	100	01/01/2004	12/31/2023	12/31/2020	15,781	15,781	COST		
2737858	100	01/01/2004	12/31/2023	12/31/2020	8,635	8,635	COST		
2737859	100	01/01/2004	12/31/2023	12/31/2020	18,251	18,251	COST		
2739831	100	01/01/2004	12/31/2023	12/31/2020	980	980	COST		
2739832	100	01/01/2004	12/31/2023	12/31/2020	2,473	2,473	COST		
2739833	100	01/01/2004	12/31/2023	12/31/2020	830	830	COST		
2739834	100	01/01/2004	12/31/2023	12/31/2020	820	820	COST		
2739835	100	01/01/2004	12/31/2023	12/31/2020	1,699	1,699	COST		
2739836	100	01/01/2004	12/31/2023	12/31/2020	850	850	COST		
2739837	100	01/01/2004	12/31/2023	12/31/2020	2,679	2,679	COST		
2739838	100	01/01/2004	12/31/2023	12/31/2020	3,223	3,223	COST		
2739839	100	01/01/2004	12/31/2023	12/31/2020	600	600	COST		
2739840	100	01/01/2004	12/31/2023	12/31/2020	560	560	COST		
2739841	100	01/01/2004	12/31/2023	12/31/2020	550	550	COST		
2742834	100	01/01/2004	12/31/2023	12/31/2020	10,766	10,766	COST		
2742835	100	01/01/2004	12/31/2023	12/31/2020	8,971	8,971	COST		
2742836	100	01/01/2004	12/31/2023	12/31/2020	73,990	73,990	COST		
2742837	100	01/01/2004	12/31/2023	12/31/2020	4,370	4,370	COST		
2789856	100	01/01/1848	12/31/2023	05/01/2021	274,670	274,670	COST		
2827849	100	01/02/1990	12/31/2023	06/30/2023	299,914	299,914	COST		
2969849	100	01/01/1864	12/31/2023	06/30/2023	275,000	275,000	COST		
2971843	100	10/01/1985	12/31/2023	06/30/2023	10,443,181	10,443,181	COST		
2995886	100	10/01/1985	12/31/2023	06/30/2023	343,005	343,005	COST		
3007190	100	01/01/1893	12/31/2023	06/30/2023	147,458	147,458	COST		
3007190	100	01/01/1917	12/31/2023	06/30/2023	152,542	152,542	COST		
3080794	100	01/01/1940	12/31/2023	06/30/2023	45,000	45,000	COST		
3097954	100	01/01/1917	12/31/2023	10/01/2023	430,000	430,000	COST		

28/11

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis:

SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3 From	4 To						
.....									
9999999 Totals					189,390,598	189,029,611	X X X		407,661

28.12

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis:

SCHEDULE H - PART 2

Showing All Title Plants Acquired During the Year

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 How Acquired	7 Name of Seller	8 Acquisition/ Construction Cost to Company During Year	9 Book Value at December 31 of Current Year	10 Percentage Ownership as of December 31	11 Title Plant Not 100% Owned (Does Company Participate in Maintenance Cost? Yes or No)
		3 From	4 To							
2827849	100	01/02/1990	12/31/2023	06/30/2023	Built	Built	299,914	299,914	100.000	N/A
2969849	100	01/01/1864	12/31/2023	06/30/2023	Purchase	TitleOne	275,000	275,000	100.000	N/A
2971843	100	10/01/1985	12/31/2023	06/30/2023	Built	Built	10,443,181	10,443,181	100.000	N/A
2995886	100	10/01/1985	12/31/2023	06/30/2023	Built	Built	343,005	343,005	100.000	N/A
3007190	100	01/01/1893	12/31/2023	06/30/2023	Purchase	TitleOne	147,458	147,458	100.000	N/A
3007190	100	01/01/1917	12/31/2023	06/30/2023	Purchase	TitleOne	152,542	152,542	100.000	N/A
3080794	100	01/01/1940	12/31/2023	06/30/2023	Purchase	Mid-Columbia Title	45,000	45,000	100.000	N/A
3097954	100	01/01/1917	12/31/2023	10/01/2023	Purchase	TitleOne	430,000	430,000	100.000	N/A
9999999 Totals							12,136,100	12,136,100	X X X	X X X

SCHEDULE H - PART 3

Showing All Title Plants Sold or Otherwise Disposed of During the Year

1 Permanent Identification Number	2 Form of Ownership	Title Plant		5 Date Sold	6 Name of Purchaser	7 Cost to Company	8 Prior Year Book Value	Change in Book Value		11 Book Value at Date of Sale (8 + 9 - 10)	12 Consideration	13 Profit and (Losses) on Sale
		Covering Period						9 Increase by Adjustment in Book Value During Year	10 Decrease by Adjustment in Book Value During Year			
		3 From	4 To									
997643	100	01/01/1980	06/30/2023	06/30/2023	Asset Retirement		318,573			318,573		(318,573)
997644	100	01/01/1980	06/30/2023	06/30/2023	Asset Retirement		204,473			204,473		(204,473)
997645	100	01/30/2004	06/30/2023	06/30/2023	Asset Retirement		298,042			298,042		(298,042)
997646	100	01/30/2004	06/30/2023	06/30/2023	Asset Retirement		2,337,364			2,337,364		(2,337,364)
68327	100	01/30/2004	06/30/2023	06/30/2023	Asset Retirement		128,834			128,834		(128,834)
68336	100	01/30/2004	06/30/2023	06/30/2023	Asset Retirement		400,000			400,000		(400,000)
9999999 Totals							3,687,286			3,687,286		(3,687,286)

30

SCHEDULE H – VERIFICATION BETWEEN YEARS

1. Book value, December 31, prior year	180,988,458
2. Increase by adjustment in book value:	
2.1 Totals, Part 1, Col. 9	
2.2 Totals, Part 3, Col. 9	
3. Cost of acquisition, Part 2, Col. 8	12,136,100
4. Totals	193,124,558

5. Decrease by adjustment in book value:	
5.1 Totals, Part 1, Col. 10	407,661
5.2 Totals, Part 3, Col. 10	
6. Consideration received on sales, Part 3, Col. 12	
7. Net profit (loss) on sales, Part 3, Col. 13	(3,687,286)
8. Book value, December 31, current year	189,029,611

SCHEDULE H - PART 4

Showing Total Title Assets Held Directly or by Subsidiaries

Type of Title Plant Ownership	1 Title Plant Value Current Year	2 Title Plant Value Prior Year
1. Direct investment in title plant assets	189,029,611	180,988,458
2. Title plant assets held by subsidiaries (proportionate to ownership)	815,125	761,282
3. Total (Line 1 plus Line 2)	189,844,736	181,749,740

SCHEDULE P – PART 1 – SUMMARY

(\$000 omitted)

	1	Premiums Written and Other Income					Loss and Allocated Loss Adjustment Expenses Payments					
		2	3	4	5	6	Loss Payments			Allocated LAE Payments		
							7	8	9	10	11	12
Years in Which Policies Were Written	Amount of Insurance Written in Millions	Direct Premium	Assumed Premium	Other Income	Ceded Premium	Net (Cols. 2 + 3 + 4 - 5)	Direct	Assumed	Ceded	Direct	Assumed	Ceded
1. Prior	X X X	52,937,060	193,234	5,941,664	174,641	58,897,317	2,499,509		21,000	1,848,195		4,190
2. 2014	1,090,916	2,956,205	7,131	352,338	17,132	3,298,542	92,397			42,388		
3. 2015	1,098,026	3,295,764	3,656	363,389	18,240	3,644,569	44,160			30,046		
4. 2016	1,152,390	3,443,901	4,918	380,967	12,253	3,817,533	44,388			34,713		
5. 2017	1,077,747	3,512,723	5,048	500,978	11,722	4,007,027	46,481			28,874		
6. 2018	1,034,560	3,468,225	6,070	553,519	13,480	4,014,334	32,704			25,917		
7. 2019	1,086,632	3,579,374	6,988	596,794	12,837	4,170,319	35,707			20,624		
8. 2020	1,291,520	4,008,162	7,082	736,273	13,682	4,737,835	21,785			14,275		
9. 2021	1,727,838	5,369,880	15,252	879,720	17,387	6,247,465	33,383			12,850		
10. 2022	1,581,914	4,862,729	17,272	671,371	15,840	5,535,532	26,581			7,273		
11. 2023	1,087,146	3,329,159	13,233	498,273	19,956	3,820,709	16,929			1,300		
12. Total	X X X	90,763,182	279,884	11,475,286	327,170	102,191,182	2,894,024		21,000	2,066,455		4,190

	13	14	15	16	Loss and Allocated Loss Adjustment Expenses Unpaid						23	
					Known Claim Reserves			IBNR Reserves				
					17	18	19	20	21	22		
Years in Which Policies Were Written	Salvage and Subrogation Received	Unallocated Loss Expense Payments	Total Net Loss and Expense (Cols. 7 + 8 + 10 + 11 - 9 - 12 + 14)	Number of Claims Reported (Direct)	Direct	Assumed	Ceded	Direct	Assumed	Ceded	Unallocated Loss Expense Unpaid	
1. Prior		359,769	4,682,283	405,542	91,033				70,340			19,014
2. 2014		11,695	146,480	8,263	7,391				14,381			2,967
3. 2015		11,832	86,038	8,460	7,484				18,563			3,661
4. 2016		10,514	89,615	8,564	10,859				20,262			4,216
5. 2017		8,095	83,450	7,703	10,824				33,875			6,448
6. 2018		7,246	65,867	6,732	13,856				44,672			8,468
7. 2019		8,748	65,079	6,015	18,654				56,347			10,778
8. 2020		8,087	44,147	5,698	18,243				86,191			15,642
9. 2021		5,999	52,232	5,206	29,348				136,007			24,729
10. 2022		4,870	38,724	3,447	31,658				139,512			25,494
11. 2023		1,961	20,190	1,107	19,858				122,389			21,716
12. Totals		438,816	5,374,105	466,737	259,208				742,539			143,133

	24	25	Losses and Allocated Loss Expenses Incurred				Loss and LAE Ratio		32	33	34
			26	27	28	29	30	31			
			Direct (Cols. 7 + 10 + 17 + 20)	Assumed (Cols. 8 + 11 + 18 + 21)	Ceded (Cols. 9 + 12 + 19 + 22)	Net	Direct Basis ([Cols. 14 + 23 + 26] / Col. 2)	Net Basis ([Cols. 14 + 23 + 29] / [Cols. 6 - 4])				Net Loss & LAE Per $1000 of Coverage ([Cols. 29 + 14 + 23] / Col. 1)	Discount For Time Value of Money	Net Reserves After Discount (Cols. 24 - 33)
1. Prior	180,387	2,701	4,509,077		25,190	4,483,887	9.233	9.183	X X X		180,387
2. 2014	24,739	208	156,557			156,557	5.792	5.812	15.695		24,739
3. 2015	29,708	222	100,253			100,253	3.512	3.528	10.541		29,708
4. 2016	35,337	286	110,222			110,222	3.628	3.636	10.843		35,337
5. 2017	51,147	315	120,054			120,054	3.832	3.839	12.489		51,147
6. 2018	66,996	390	117,149			117,149	3.831	3.839	12.842		66,996
7. 2019	85,779	419	131,332			131,332	4.215	4.222	13.883		85,779
8. 2020	120,076	522	140,494			140,494	4.097	4.104	12.715		120,076
9. 2021	190,084	853	211,588			211,588	4.513	4.514	14.024		190,084
10. 2022	196,664	962	205,024			205,024	4.841	4.839	14.880		196,664
11. 2023	163,963	605	160,476			160,476	5.532	5.543	16.939		163,963
12. Totals	1,144,880	7,483	5,962,226		25,190	5,937,036	X X X	X X X	X X X		1,144,880

SCHEDULE P – PART 1A – POLICIES WRITTEN DIRECTLY

(\$000 omitted)

Years in Which Policies Were Written	1 Amount of Insurance Written in Millions	Premiums Written and Other Income					Loss and Allocated Loss Adjustment Expenses Payments						
		2 Direct Premium	3 Assumed Premium	4 Other Income	5 Ceded Premium	6 Net (Cols. 2 + 3 + 4 - 5)	Loss Payments			Allocated LAE Payments			
							7 Direct	8 Assumed	9 Ceded	10 Direct	11 Assumed	12 Ceded	
1. Prior	X X X	8,916,424	193,193	5,928,530	158,701	14,879,446	658,000				417,185		
2. 2014	262,952	513,271	7,131	352,338	17,132	855,608	27,832				10,214		
3. 2015	227,525	603,899	3,656	285,795	18,240	875,110	12,699				6,181		
4. 2016	216,158	600,887	4,918	313,993	12,253	907,545	9,571				4,465		
5. 2017	541,367	847,985	5,048	424,248	11,722	1,265,559	12,327				5,358		
6. 2018	537,617	954,945	6,070	477,805	13,480	1,425,340	7,156				4,122		
7. 2019	578,234	1,005,576	6,988	515,741	12,837	1,515,468	7,983				3,917		
8. 2020	647,066	1,030,201	7,082	638,258	13,682	1,661,859	5,913				3,043		
9. 2021	1,013,136	1,356,369	15,252	764,311	17,387	2,118,545	8,165				2,110		
10. 2022	797,511	1,158,950	17,272	579,704	15,840	1,740,086	4,428				1,230		
11. 2023	524,518	751,170	13,233	422,798	19,956	1,167,245	589				89		
12. Totals	X X X	17,739,677	279,843	10,703,521	311,230	28,411,811	754,663				457,914		

Years in Which Policies Were Written	13 Salvage and Subrogation Received	14 Unallocated Loss Expense Payments	15 Total Net Loss and Expense Paid (Cols. 7 + 8 + 10 + 11 - 9 - 12 + 14)	16 Number of Claims Reported (Direct)	Loss and Allocated Loss Adjustment Expenses Unpaid						23 Unallocated Loss Expense Unpaid
					Known Claim Reserves			IBNR Reserves			
					17 Direct	18 Assumed	19 Ceded	20 Direct	21 Assumed	22 Ceded	
1. Prior		68,281	1,143,466	74,608	14,515			16,371			4,425
2. 2014		1,546	39,592	1,475	1,404			3,347			690
3. 2015		1,660	20,540	1,510	1,264			4,320			852
4. 2016		1,623	15,659	1,468	1,511			4,716			981
5. 2017		1,436	19,121	1,304	1,608			7,884			1,501
6. 2018		1,470	12,748	1,043	2,106			10,397			1,971
7. 2019		2,130	14,030	1,063	5,638			13,114			2,508
8. 2020		2,060	11,016	1,591	2,697			20,060			3,641
9. 2021		1,490	11,765	1,037	4,618			31,654			5,755
10. 2022		1,189	6,847	577	5,047			32,470			5,933
11. 2023		472	1,150	172	2,803			28,484			5,054
12. Totals		83,357	1,295,934	85,848	43,211			172,817			33,311

Years in Which Policies Were Written	24 Total Net Loss and LAE Unpaid (Cols. 17 + 18 + 20 + 21 - 19 - 22 + 23)	25 Number of Claims Outstanding (Direct)	Losses and Allocated Loss Expenses Incurred				Loss and LAE Ratio		32 Net Loss & LAE Per \$1000 of Coverage ((Cols. 29 + 14 + 23) / Col. 1)	33 Discount For Time Value of Money	34 Net Reserves After Discount (Cols. 24 - 33)
			26 Direct (Cols. 7 + 10 + 17 + 20)	27 Assumed (Cols. 8 + 11 + 18 + 21)	28 Ceded (Cols. 9 + 12 + 19 + 22)	29 Net	30 Direct Basis ((Cols. 14 + 23 + 26) / Col. 2)	31 Net Basis ((Cols. 14 + 23 + 29) / (Cols. 6 - 4))			
1. Prior	35,311	419	1,106,071			1,106,071	13.220	13.169	X X X	35,311	
2. 2014	5,441	38	42,797			42,797	8.774	8.948	17.126	5,441	
3. 2015	6,436	30	24,464			24,464	4.467	4.578	11.856	6,436	
4. 2016	7,208	43	20,263			20,263	3.806	3.853	10.579	7,208	
5. 2017	10,993	44	27,177			27,177	3.551	3.579	5.563	10,993	
6. 2018	14,474	60	23,781			23,781	2.851	2.873	5.063	14,474	
7. 2019	21,260	71	30,652			30,652	3.509	3.530	6.103	21,260	
8. 2020	26,398	82	31,713			31,713	3.632	3.655	5.782	26,398	
9. 2021	42,027	158	46,547			46,547	3.966	3.972	5.309	42,027	
10. 2022	43,450	154	43,175			43,175	4.340	4.335	6.307	43,450	
11. 2023	36,341	78	31,965			31,965	4.991	5.036	7.148	36,341	
12. Totals	249,339	1,177	1,428,605			1,428,605	X X X	X X X	X X X	249,339	

SCHEDULE P – PART 1B – POLICIES WRITTEN THROUGH AGENTS

(\$000 omitted)

Years in Which Policies Were Written	1 Amount of Insurance Written in Millions	Premiums Written and Other Income					Loss and Allocated Loss Adjustment Expenses Payments					
		2 Direct Premium	3 Assumed Premium	4 Other Income	5 Ceded Premium	6 Net (Cols. 2 + 3 + 4 - 5)	Loss Payments			Allocated LAE Payments		
							7 Direct	8 Assumed	9 Ceded	10 Direct	11 Assumed	12 Ceded
1. Prior	X X X	44,020,636	41	13,134	15,940	44,017,871	1,841,508		21,000	1,431,010		4,190
2. 2014	827,964	2,442,934				2,442,934	64,566			32,174		
3. 2015	870,501	2,691,865		77,594		2,769,459	31,462			23,864		
4. 2016	936,232	2,843,014		66,974		2,909,988	34,817			30,249		
5. 2017	536,380	2,664,738		76,730		2,741,468	34,153			23,516		
6. 2018	496,943	2,513,280		75,714		2,588,994	25,549			21,795		
7. 2019	508,398	2,573,798		81,053		2,654,851	27,723			16,707		
8. 2020	644,454	2,977,961		98,015		3,075,976	15,871			11,232		
9. 2021	714,701	4,013,511		115,409		4,128,920	25,218			10,740		
10. 2022	784,403	3,703,779		91,666		3,795,445	22,153			6,043		
11. 2023	562,628	2,577,989		75,476		2,653,465	16,340			1,211		
12. Totals	X X X	73,023,505	41	771,765	15,940	73,779,371	2,139,360		21,000	1,608,541		4,190

Years in Which Policies Were Written	13 Salvage and Subrogation Received	14 Unallocated Loss Expense Payments	15 Total Net Loss and Expense Paid (Cols. 7 + 8 + 10 + 11 - 9 - 12 + 14)	16 Number of Claims Reported (Direct)	Loss and Allocated Loss Adjustment Expenses Unpaid						23 Unallocated Loss Expense Unpaid
					Known Claim Reserves			IBNR Reserves			
					17 Direct	18 Assumed	19 Ceded	20 Direct	21 Assumed	22 Ceded	
1. Prior		291,487	3,538,815	330,934	76,518			53,969			14,589
2. 2014		10,150	106,890	6,788	5,987			11,034			2,276
3. 2015		10,173	65,499	6,950	6,220			14,243			2,809
4. 2016		8,891	73,957	7,096	9,348			15,546			3,235
5. 2017		6,659	64,328	6,399	9,216			25,991			4,947
6. 2018		5,775	53,119	5,689	11,750			34,275			6,498
7. 2019		6,617	51,047	4,952	13,016			43,233			8,270
8. 2020		6,027	33,130	4,107	15,546			66,131			12,002
9. 2021		4,509	40,467	4,169	24,730			104,353			18,974
10. 2022		3,681	31,877	2,870	26,612			107,042			19,561
11. 2023		1,489	19,040	935	17,055			93,904			16,662
12. Totals		355,458	4,078,169	380,889	215,998			569,721			109,823

Years in Which Policies Were Written	24 Total Net Loss and LAE Unpaid (Cols. 17 + 21 - 19 - 22 + 23)	25 Number of Claims Outstanding (Direct)	Losses and Allocated Loss Expenses Incurred				Loss and LAE Ratio		32 Net Loss & LAE Per \$1000 of Coverage ((Cols. 29 + 14 + 23) / Col. 1)	33 Discount For Time Value of Money	34 Net Reserves After Discount (Cols. 24 - 33)
			26 Direct (Cols. 7 + 10 + 17 + 20)	27 Assumed (Cols. 8 + 11 + 18 + 21)	28 Ceded (Cols. 9 + 12 + 19 + 22)	29 Net	30 Direct Basis ((Cols. 14 + 23 + 26) / Col 2)	31 Net Basis ((Cols. 14 + 23 + 29) / [Cols. 6 - 4])			
1. Prior	145,076	2,282	3,403,005		25,190	3,377,815	8,426	8,372	X X X	145,076	
2. 2014	19,297	170	113,761			113,761	5,165	5,165	15,241	19,297	
3. 2015	23,272	192	75,789			75,789	3,298	3,298	10,198	23,272	
4. 2016	28,129	243	89,960			89,960	3,591	3,591	10,904	28,129	
5. 2017	40,154	271	92,876			92,876	3,921	3,921	19,479	40,154	
6. 2018	52,523	330	93,369			93,369	4,203	4,203	21,258	52,523	
7. 2019	64,519	348	100,679			100,679	4,490	4,490	22,731	64,519	
8. 2020	93,679	440	108,780			108,780	4,258	4,258	19,677	93,679	
9. 2021	148,057	695	165,041			165,041	4,697	4,697	26,378	148,057	
10. 2022	153,215	808	161,850			161,850	4,997	4,997	23,597	153,215	
11. 2023	127,621	527	128,510			128,510	5,689	5,689	26,067	127,621	
12. Totals	895,542	6,306	4,533,620		25,190	4,508,430	X X X	X X X	X X X	895,542	

SCHEDULE P – PART 2

POLICY YEAR INCURRED LOSS AND ALAE

Years in Which Policies Were Written	Incurred Losses and Allocated Expenses at Year - End (\$000 OMITTED)										Development	
	Including Known Claims and IBNR on Unreported Claims										11 One Year (Cols. 10 - 9)	12 Two Year (Cols. 10 - 8)
	1	2	3	4	5	6	7	8	9	10		
2014	2015	2016	2017	2018	2019	2020	2021	2022	2023			
1. Prior	1,673,768	1,699,670	1,696,533	1,704,783	1,714,766	1,721,697	1,724,728	1,728,503	1,732,661	1,723,942	(8,719)	(4,561)
2. 2004	306,428	324,563	322,568	320,468	322,403	322,339	321,151	321,055	320,519	318,777	(1,742)	(2,278)
3. 2005	461,111	474,841	477,587	477,855	479,669	477,793	476,292	474,673	473,446	472,170	(1,276)	(2,503)
4. 2006	479,245	509,192	517,526	536,319	546,015	546,422	547,388	548,076	553,471	545,149	(8,322)	(2,927)
5. 2007	555,664	575,742	572,462	558,781	565,645	563,947	565,098	566,683	566,893	562,893	(4,000)	(3,790)
6. 2008	238,939	245,910	253,340	254,836	256,973	256,737	255,489	254,238	252,970	251,615	(1,355)	(2,623)
7. 2009	136,894	143,906	145,377	149,048	153,069	152,248	151,785	150,816	150,301	150,999	698	183
8. 2010	115,588	114,524	116,659	121,498	121,728	119,171	117,533	116,707	118,203	118,473	270	1,766
9. 2011	112,247	114,855	109,118	110,348	111,878	112,284	110,961	109,703	111,440	110,846	(594)	1,143
10. 2012	112,406	92,405	95,244	93,801	97,102	98,066	97,902	97,012	104,846	104,547	(299)	7,535
11. 2013	155,855	127,386	119,054	120,677	120,888	118,781	117,554	116,632	116,722	124,475	7,753	7,843
12. 2014	165,765	144,205	142,476	138,762	136,314	145,303	146,477	146,910	153,785	156,558	2,773	9,648
13. 2015	X X X	144,563	131,787	119,286	107,311	98,569	107,421	101,269	99,645	100,253	608	(1,016)
14. 2016	X X X	X X X	158,590	134,813	127,655	122,995	124,669	122,168	117,738	110,222	(7,516)	(11,946)
15. 2017	X X X	X X X	X X X	148,829	133,230	126,155	128,247	123,688	121,642	120,054	(1,588)	(3,634)
16. 2018	X X X	X X X	X X X	X X X	141,931	130,303	131,425	123,092	121,638	117,149	(4,489)	(5,943)
17. 2019	X X X	X X X	X X X	X X X	X X X	143,595	143,223	133,685	130,817	131,331	514	(2,354)
18. 2020	X X X	X X X	X X X	X X X	X X X	X X X	185,868	164,801	149,715	140,493	(9,222)	(24,308)
19. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	238,313	228,116	211,588	(16,528)	(26,725)
20. 2022	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	201,093	205,025	3,932	X X X
21. 2023	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	160,475	X X X	X X X
22. Totals											(49,102)	(66,490)

SCHEDULE P – PART 2A – POLICY YEAR PAID LOSS AND ALAE

Years in Which Policies Were Written	Cumulative Paid Losses and Allocated Expenses at Year - End (\$000 OMITTED)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior	1,603,304	1,624,816	1,640,990	1,653,780	1,665,838	1,674,964	1,681,095	1,684,976	1,689,553	1,696,175	50,280	95,176
2. 2004	277,204	287,176	291,004	296,331	302,109	304,805	306,522	308,567	309,695	310,250	6,566	21,385
3. 2005	401,317	416,116	435,092	442,292	446,885	450,153	454,293	456,007	458,073	460,115	7,316	35,085
4. 2006	408,066	432,959	455,890	477,606	489,709	503,596	515,161	514,840	525,195	529,620	7,145	47,814
5. 2007	434,354	480,696	498,594	511,214	521,989	523,810	530,581	535,551	540,191	543,897	6,547	44,886
6. 2008	184,678	199,713	214,519	221,127	227,836	231,698	234,309	235,467	237,203	238,732	4,792	20,495
7. 2009	95,586	107,806	116,654	125,182	129,934	132,231	134,016	135,697	136,531	139,857	3,482	13,013
8. 2010	74,184	82,537	90,412	97,366	100,949	101,750	103,235	104,035	106,318	107,593	2,419	8,967
9. 2011	65,230	73,320	78,737	84,644	88,780	92,585	94,345	95,691	97,846	98,610	1,902	6,956
10. 2012	38,737	48,029	58,101	63,419	70,553	75,336	78,963	83,542	90,624	91,341	1,584	7,639
11. 2013	35,915	48,691	60,789	71,442	79,006	86,212	91,128	93,819	96,152	106,324	1,732	7,660
12. 2014	17,881	41,127	64,223	81,587	89,917	98,077	107,212	120,082	129,880	134,785	1,503	6,552
13. 2015	X X X	7,684	20,026	39,196	48,795	56,976	62,942	67,383	71,281	74,206	1,488	6,750
14. 2016	X X X	X X X	7,780	22,562	36,420	51,053	61,788	69,504	75,701	79,101	1,329	6,949
15. 2017	X X X	X X X	X X X	5,204	19,342	39,337	52,390	61,573	69,881	75,354	1,157	6,231
16. 2018	X X X	X X X	X X X	X X X	5,332	20,989	35,647	44,514	53,724	58,621	973	5,369
17. 2019	X X X	X X X	X X X	X X X	X X X	6,597	22,958	36,800	47,454	56,331	839	4,757
18. 2020	X X X	X X X	X X X	X X X	X X X	X X X	4,045	16,519	24,779	36,059	736	4,440
19. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	5,591	28,626	46,233	664	3,689
20. 2022	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	10,001	33,855	405	2,080
21. 2023	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	18,229	67	435

SCHEDULE P – PART 2B – POLICY YEAR LOSS AND ALAE CASE BASIS RESERVES

Years in Which Policies Were Written	Case Basis Losses and Allocated Expenses Reserves 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	12,998	7,309	5,988	6,438	3,950	3,913	3,118	2,593	2,608	2,219
2. 2004	4,373	3,300	5,660	4,563	1,791	1,232	884	710	946	717
3. 2005	10,977	8,144	5,973	4,741	4,773	3,426	1,787	1,291	922	1,016
4. 2006	14,631	14,801	9,797	13,403	16,116	8,601	3,121	7,415	6,909	1,420
5. 2007	38,018	10,967	8,386	5,687	4,584	3,746	3,352	3,270	3,434	1,934
6. 2008	8,453	6,069	4,671	4,256	2,360	1,817	1,319	1,364	1,146	930
7. 2009	5,761	4,190	2,329	1,326	2,254	2,697	2,593	2,335	1,491	511
8. 2010	4,861	2,545	2,110	3,380	1,642	1,734	1,095	1,263	938	775
9. 2011	3,817	2,180	2,061	1,667	1,938	1,553	1,618	1,270	1,131	897
10. 2012	3,641	2,754	2,717	2,494	1,558	1,873	1,039	775	762	626
11. 2013	4,826	3,417	3,809	5,599	3,828	2,378	1,561	2,285	1,064	1,110
12. 2014	7,095	10,184	10,685	3,022	3,703	11,343	9,737	2,289	1,810	1,317
13. 2015	X X X	1,476	3,215	3,309	3,502	2,212	1,848	1,384	1,096	1,001
14. 2016	X X X	X X X	2,068	4,466	5,175	7,102	2,772	3,655	2,405	2,507
15. 2017	X X X	X X X	X X X	1,510	6,518	3,759	2,626	5,144	1,965	1,625
16. 2018	X X X	X X X	X X X	X X X	2,622	3,753	3,861	2,662	2,467	2,466
17. 2019	X X X	X X X	X X X	X X X	X X X	2,615	4,225	4,855	3,375	6,417
18. 2020	X X X	X X X	X X X	X X X	X X X	X X X	1,637	2,938	3,341	2,999
19. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,642	4,913	4,437
20. 2022	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	2,568	3,564
21. 2023	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	2,189

SCHEDULE P – PART 2C – POLICY YEAR BULK RESERVES ON KNOWN CLAIMS

Years in Which Policies Were Written	Bulk Reserves on Known Claims at Year - End (\$000 OMITTED)									
	Loss and Allocated Loss Expense									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior			26,960	26,261	25,876	22,646	21,352	17,603	16,178	14,602
2. 2004			11,080	10,621	9,688	8,366	7,370	5,692	5,238	5,636
3. 2005			19,020	16,745	17,769	13,850	11,421	9,477	8,758	8,907
4. 2006			26,639	23,703	22,780	19,765	15,444	13,115	12,331	10,601
5. 2007			26,746	26,474	23,428	19,739	15,950	13,760	13,068	10,601
6. 2008			16,932	15,427	13,021	11,197	9,199	7,628	6,930	6,045
7. 2009			10,759	10,892	9,232	8,063	6,892	6,103	4,965	4,497
8. 2010			8,404	7,927	6,978	5,914	5,598	5,310	4,556	3,855
9. 2011			8,279	8,121	7,554	6,774	5,908	5,721	4,965	3,621
10. 2012			9,813	9,283	7,410	6,672	5,429	5,222	4,474	3,913
11. 2013			13,185	12,094	10,983	9,832	8,130	7,687	6,739	6,600
12. 2014			14,542	12,074	11,870	9,048	9,452	7,452	6,548	6,074
13. 2015	X X X		17,022	15,233	14,556	12,536	10,183	9,007	7,694	6,483
14. 2016	X X X	X X X	14,452	20,427	19,927	17,566	14,684	12,381	9,985	8,352
15. 2017	X X X	X X X	X X X	15,660	21,726	18,754	14,431	11,765	10,585	9,199
16. 2018	X X X	X X X	X X X	X X X	16,235	21,205	19,270	15,961	13,341	11,390
17. 2019	X X X	X X X	X X X	X X X	X X X	17,591	23,490	19,071	14,105	12,236
18. 2020	X X X	X X X	X X X	X X X	X X X	X X X	20,648	20,714	17,815	15,244
19. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	20,361	26,654	24,911
20. 2022	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	20,489	28,094
21. 2023	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	17,668

SCHEDULE P – PART 2D – POLICY YEAR IBNR RESERVES

Years in Which Policies Were Written	IBNR Reserves on Unreported Claims at Year - End (\$000 OMITTED)									
	Loss and Allocated Loss Expense									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	57,466	67,545	22,595	18,304	19,102	20,174	19,163	23,331	24,322	10,946
2. 2004	24,851	34,087	14,824	8,953	8,815	7,936	6,375	6,086	4,640	2,174
3. 2005	48,817	50,581	17,502	14,077	10,242	10,364	8,791	7,898	5,693	2,132
4. 2006	56,548	61,432	25,200	21,607	17,410	14,460	13,662	12,706	9,036	3,508
5. 2007	83,292	84,079	38,736	15,406	15,644	16,652	15,215	14,102	10,200	6,461
6. 2008	45,808	40,128	17,218	14,026	13,756	12,025	10,662	9,779	7,691	5,908
7. 2009	35,547	31,910	15,635	11,648	11,649	9,257	8,284	6,681	7,314	6,134
8. 2010	36,543	29,442	15,733	12,825	12,159	9,773	7,605	6,099	6,391	6,250
9. 2011	43,200	39,355	20,041	15,916	13,606	11,372	9,090	7,021	7,498	7,718
10. 2012	70,028	41,622	24,613	18,605	17,581	14,185	12,471	7,473	8,986	8,667
11. 2013	115,114	75,278	41,271	31,542	27,071	20,359	16,735	12,841	12,767	10,441
12. 2014	140,789	92,894	53,026	42,079	30,824	26,835	20,076	17,087	15,547	14,381
13. 2015	X X X	135,403	91,524	61,548	40,458	26,845	32,448	23,495	19,574	18,563
14. 2016	X X X	X X X	134,290	87,358	66,133	47,274	45,425	36,628	29,647	20,262
15. 2017	X X X	X X X	X X X	126,455	85,644	64,305	58,800	45,206	39,211	33,875
16. 2018	X X X	X X X	X X X	X X X	117,742	84,356	72,647	59,955	52,106	44,672
17. 2019	X X X	X X X	X X X	X X X	X X X	116,792	92,550	72,959	65,883	56,347
18. 2020	X X X	X X X	X X X	X X X	X X X	X X X	159,538	124,630	103,780	86,191
19. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	210,719	167,923	136,007
20. 2022	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	168,035	139,512
21. 2023	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	122,389

SCHEDULE P – PART 3 – INCURRED LOSS AND ALAE BY YEAR OF FIRST REPORT

Years in Which Losses Were Incurred	Losses and Allocated Expenses at Year - End (\$000 OMITTED)										Development	
	Incurred Loss and ALAE on Known Claims and Bulk Reserves on Known Claims										11 One - Year (Cols. 10 - 9)	12 Two - Year (Cols. 10 - 8)
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023		
1. Prior	3,676,199	3,736,753	3,852,844	3,865,323	3,865,500	3,855,399	3,863,888	3,850,767	3,841,048	3,837,121	(3,927)	(13,646)
2. 2014	79,478	131,741	182,161	184,396	184,245	178,768	184,438	183,004	182,389	182,895	506	(109)
3. 2015	X X X	59,515	154,715	157,062	156,366	165,224	165,854	164,649	163,667	164,143	476	(506)
4. 2016	X X X	X X X	136,394	143,889	136,598	132,222	130,652	128,969	128,031	126,510	(1,521)	(2,459)
5. 2017	X X X	X X X	X X X	139,080	148,216	140,842	145,517	143,807	141,828	139,928	(1,900)	(3,879)
6. 2018	X X X	X X X	X X X	X X X	137,797	131,249	124,278	123,850	125,466	123,605	(1,861)	(245)
7. 2019	X X X	X X X	X X X	X X X	X X X	139,836	129,194	132,573	141,631	138,632	(2,999)	6,059
8. 2020	X X X	X X X	X X X	X X X	X X X	X X X	99,891	106,206	102,854	103,794	940	(2,412)
9. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	99,505	105,232	104,558	(674)	5,053
10. 2022	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	127,273	132,577	5,304	X X X
11. 2023	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	140,735	X X X	X X X
12. Totals											(5,656)	(12,144)

SCHEDULE P – PART 3A – PAID LOSS AND ALAE BY YEAR OF FIRST REPORT

Years in Which Losses Were Incurred	Cumulative Paid Losses and Allocated Expenses at Year - End (\$000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior	3,579,134	3,691,286	3,760,302	3,791,717	3,806,626	3,808,305	3,817,778	3,817,023	3,817,958	3,817,758	85,787	213,894
2. 2014	57,322	114,123	144,684	157,994	165,623	169,075	175,389	176,376	177,483	178,607	2,623	12,627
3. 2015	X X X	45,261	88,952	118,932	131,859	141,246	146,641	156,522	157,517	159,210	2,277	13,485
4. 2016	X X X	X X X	38,874	85,010	103,110	111,021	115,215	118,259	121,228	121,506	2,231	15,315
5. 2017	X X X	X X X	X X X	39,300	82,520	106,308	120,347	121,488	127,648	132,728	2,207	18,405
6. 2018	X X X	X X X	X X X	X X X	33,655	76,084	90,981	100,603	111,117	115,820	1,880	16,405
7. 2019	X X X	X X X	X X X	X X X	X X X	38,129	76,740	96,239	118,274	122,980	1,734	18,966
8. 2020	X X X	X X X	X X X	X X X	X X X	X X X	27,535	58,068	71,176	85,442	1,340	12,906
9. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	25,580	57,825	74,677	1,222	10,617
10. 2022	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	38,482	77,995	1,119	13,546
11. 2023	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	48,565	506	10,162

SCHEDULE P – PART 3B – LOSS AND ALAE CASE BASIS RESERVES BY YEAR OF FIRST REPORT

Years in Which Losses Were Incurred	Case Basis Losses and Allocated Expenses Reserves 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	97,065	45,467	28,788	26,488	18,924	13,449	5,413	3,785	3,085	2,360
2. 2014	22,156	17,618	7,598	5,929	2,759	2,197	1,455	959	561	465
3. 2015	X X X	14,254	19,112	9,141	6,212	11,207	9,380	1,878	1,145	653
4. 2016	X X X	X X X	13,971	9,808	6,678	5,299	3,597	3,144	1,657	498
5. 2017	X X X	X X X	X X X	14,488	14,582	9,221	3,865	8,123	7,158	2,019
6. 2018	X X X	X X X	X X X	X X X	17,141	7,936	5,006	4,029	1,827	1,490
7. 2019	X X X	X X X	X X X	X X X	X X X	14,546	8,616	7,676	3,829	2,473
8. 2020	X X X	X X X	X X X	X X X	X X X	X X X	10,901	9,926	5,308	4,081
9. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	9,621	8,737	5,613
10. 2022	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	11,986	9,778
11. 2023	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	11,244

SCHEDULE P – PART 3C – BULK RESERVES ON KNOWN CLAIMS BY YEAR OF FIRST REPORT

Years in Which Losses Were Incurred	Bulk Reserves on Known Claims at Year - End (\$000 OMITTED)									
	Loss and Allocated Loss Expense									
	1	2	3	4	5	6	7	8	9	10
2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior			63,754	47,118	39,950	33,645	40,697	29,959	20,005	17,004
2. 2014			29,879	20,473	15,863	7,496	7,594	5,669	4,345	3,823
3. 2015	X X X		46,651	28,989	18,295	12,771	9,833	6,249	5,005	4,279
4. 2016	X X X	X X X	83,549	49,071	26,810	15,902	11,840	7,566	5,146	4,506
5. 2017	X X X	X X X	X X X	85,292	51,114	25,313	21,305	14,196	7,022	5,181
6. 2018	X X X	X X X	X X X	X X X	87,001	47,229	28,291	19,218	12,522	6,295
7. 2019	X X X	X X X	X X X	X X X	X X X	87,161	43,838	28,658	19,528	13,178
8. 2020	X X X	X X X	X X X	X X X	X X X	X X X	61,455	38,212	26,370	14,270
9. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	64,304	38,670	24,269
10. 2022	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	76,805	44,803
11. 2023	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	80,925

SCHEDULE P – PART 4A - POLICY YEAR REPORTED CLAIM COUNTS

Years in Which Policies Were Written	Number of Claims Reported (Direct)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	132,990	134,652	136,559	138,730	140,468	142,119	143,259	144,101	145,130	145,956
2. 2004	22,589	23,407	24,202	25,099	25,834	26,628	27,066	27,367	27,797	28,144
3. 2005	33,116	34,452	35,846	37,337	38,546	39,930	40,782	41,324	42,075	42,706
4. 2006	41,959	43,739	45,617	47,635	49,311	51,316	52,485	53,332	54,452	55,322
5. 2007	37,895	39,690	41,494	43,689	45,417	47,580	48,740	49,638	50,862	51,796
6. 2008	17,009	18,236	19,431	20,852	22,026	23,159	23,794	24,316	24,952	25,494
7. 2009	10,053	11,060	12,035	13,212	14,088	15,005	15,489	15,876	16,322	16,649
8. 2010	6,641	7,350	8,072	8,870	9,547	10,185	10,551	10,874	11,244	11,518
9. 2011	4,713	5,327	5,958	6,767	7,308	7,886	8,179	8,448	8,746	8,982
10. 2012	4,072	4,889	5,665	6,583	7,301	8,001	8,413	8,730	9,086	9,357
11. 2013	3,058	4,158	5,161	6,222	7,057	7,896	8,379	8,756	9,222	9,618
12. 2014	1,331	2,960	4,081	5,013	5,859	6,644	7,176	7,530	7,941	8,263
13. 2015	X X X	1,330	3,291	4,551	5,522	6,536	7,138	7,549	8,045	8,460
14. 2016	X X X	X X X	1,438	3,548	4,938	6,231	6,975	7,483	8,071	8,564
15. 2017	X X X	X X X	X X X	1,471	3,441	5,041	5,937	6,453	7,159	7,703
16. 2018	X X X	X X X	X X X	X X X	1,366	3,492	4,690	5,330	6,118	6,732
17. 2019	X X X	X X X	X X X	X X X	X X X	1,373	3,160	4,207	5,239	6,015
18. 2020	X X X	X X X	X X X	X X X	X X X	X X X	1,442	3,445	4,706	5,698
19. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,433	3,478	5,206
20. 2022	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,421	3,447
21. 2023	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,107

SCHEDULE P – PART 4B – POLICY YEAR CLAIM CLOSED WITH LOSS PAYMENT

Years in Which Policies Were Written	Number of Claims Closed With Loss Payment									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	48,650	48,945	49,218	49,467	49,710	49,904	50,017	50,136	50,215	50,280
2. 2004	5,982	6,095	6,194	6,294	6,371	6,445	6,478	6,518	6,547	6,566
3. 2005	6,338	6,564	6,751	6,899	7,027	7,140	7,200	7,243	7,286	7,316
4. 2006	5,847	6,136	6,373	6,578	6,735	6,880	6,966	7,041	7,097	7,145
5. 2007	5,134	5,439	5,684	5,906	6,101	6,280	6,365	6,427	6,493	6,547
6. 2008	3,809	4,023	4,227	4,405	4,519	4,608	4,669	4,725	4,765	4,792
7. 2009	2,761	2,948	3,086	3,197	3,283	3,346	3,388	3,426	3,454	3,482
8. 2010	1,781	1,942	2,061	2,152	2,226	2,284	2,324	2,358	2,389	2,419
9. 2011	1,255	1,403	1,521	1,615	1,705	1,780	1,824	1,853	1,883	1,902
10. 2012	783	988	1,145	1,272	1,367	1,442	1,502	1,540	1,563	1,584
11. 2013	507	809	1,042	1,240	1,403	1,517	1,595	1,652	1,695	1,732
12. 2014	95	486	735	972	1,143	1,263	1,339	1,409	1,462	1,503
13. 2015	X X X	82	437	750	972	1,187	1,304	1,374	1,436	1,488
14. 2016	X X X	X X X	84	459	745	961	1,092	1,182	1,264	1,329
15. 2017	X X X	X X X	X X X	100	428	712	890	1,008	1,101	1,157
16. 2018	X X X	X X X	X X X	X X X	90	405	623	788	893	973
17. 2019	X X X	X X X	X X X	X X X	X X X	86	341	584	733	839
18. 2020	X X X	X X X	X X X	X X X	X X X	X X X	78	358	579	736
19. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	74	368	664
20. 2022	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	77	405
21. 2023	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	67

SCHEDULE P – PART 4C – POLICY YEAR CLAIM CLOSED WITHOUT LOSS PAYMENT

Years in Which Policies Were Written	Number of Claims Closed Without Loss Payment									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	81,924	83,683	85,468	87,625	89,518	91,319	92,483	93,365	94,322	95,176
2. 2004	15,530	16,361	17,225	18,133	18,992	19,852	20,326	20,655	21,058	21,385
3. 2005	24,812	26,268	27,692	29,324	30,624	32,242	33,176	33,758	34,468	35,085
4. 2006	33,330	35,303	37,279	39,455	41,427	43,654	44,970	45,844	46,903	47,814
5. 2007	29,890	31,884	33,813	36,062	38,139	40,519	41,808	42,742	43,890	44,886
6. 2008	11,611	12,820	14,017	15,468	16,865	18,108	18,798	19,331	19,933	20,495
7. 2009	6,351	7,230	8,218	9,337	10,356	11,340	11,856	12,242	12,686	13,013
8. 2010	4,143	4,767	5,437	6,234	6,984	7,667	8,028	8,335	8,688	8,967
9. 2011	2,822	3,352	3,896	4,653	5,240	5,838	6,145	6,400	6,681	6,956
10. 2012	2,469	3,189	3,893	4,752	5,572	6,295	6,718	7,012	7,359	7,639
11. 2013	1,469	2,430	3,283	4,270	5,133	5,990	6,495	6,842	7,280	7,660
12. 2014	408	1,488	2,453	3,329	4,154	5,023	5,501	5,867	6,239	6,552
13. 2015	X X X	486	1,804	2,916	3,873	4,853	5,472	5,868	6,327	6,750
14. 2016	X X X	X X X	510	1,954	3,287	4,575	5,361	5,879	6,441	6,949
15. 2017	X X X	X X X	X X X	549	2,040	3,587	4,534	5,044	5,670	6,231
16. 2018	X X X	X X X	X X X	X X X	581	2,248	3,382	3,998	4,736	5,369
17. 2019	X X X	X X X	X X X	X X X	X X X	591	1,984	2,973	3,989	4,757
18. 2020	X X X	X X X	X X X	X X X	X X X	X X X	630	2,381	3,474	4,440
19. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	665	2,133	3,689
20. 2022	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	593	2,080
21. 2023	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	435

SCHEDULE P – PART 5A - REPORT YEAR REPORTED CLAIM COUNTS

Years in Which Claims Were First Reported	Number of Claims Reported (Direct)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	300,118	300,118	300,118	300,118	300,118	300,118	300,118	300,121	300,121	300,121
2. 2014	15,308	15,308	15,308	15,308	15,308	15,308	15,308	15,311	15,311	15,311
3. 2015	X X X	15,824	15,824	15,824	15,824	15,824	15,824	15,830	15,830	15,830
4. 2016	X X X	X X X	17,600	17,600	17,600	17,600	17,599	17,616	17,618	17,617
5. 2017	X X X	X X X	X X X	20,729	20,729	20,729	20,731	20,751	20,753	20,754
6. 2018	X X X	X X X	X X X	X X X	18,450	18,450	18,453	18,480	18,480	18,481
7. 2019	X X X	X X X	X X X	X X X	X X X	20,993	21,004	21,013	21,016	21,018
8. 2020	X X X	X X X	X X X	X X X	X X X	X X X	14,618	14,634	14,637	14,635
9. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	12,436	12,447	12,448
10. 2022	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	15,854	15,858
11. 2023	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	14,664

SCHEDULE P – PART 5B – REPORT YEAR CLAIMS CLOSED WITH LOSS PAYMENT

Years in Which Claims Were First Reported	Number of Claims Closed With Loss Payment									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	82,026	83,324	84,152	84,719	85,146	85,467	85,580	85,659	85,740	85,787
2. 2014	916	1,780	2,154	2,342	2,466	2,545	2,579	2,604	2,614	2,623
3. 2015	X X X	756	1,539	1,905	2,075	2,180	2,224	2,250	2,267	2,277
4. 2016	X X X	X X X	713	1,552	1,880	2,047	2,118	2,159	2,201	2,231
5. 2017	X X X	X X X	X X X	788	1,554	1,876	2,019	2,125	2,182	2,207
6. 2018	X X X	X X X	X X X	X X X	704	1,422	1,657	1,775	1,841	1,880
7. 2019	X X X	X X X	X X X	X X X	X X X	703	1,302	1,537	1,654	1,734
8. 2020	X X X	X X X	X X X	X X X	X X X	X X X	516	1,055	1,241	1,340
9. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	532	1,031	1,222
10. 2022	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	529	1,119
11. 2023	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	506

SCHEDULE P – PART 5C – REPORT YEAR CLAIMS CLOSED WITHOUT LOSS PAYMENT

Years in Which Claims Were First Reported	Number of Claims Closed Without Loss Payment									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	207,684	210,584	211,956	212,788	213,335	213,675	213,784	213,843	213,858	213,894
2. 2014	7,075	10,897	11,862	12,273	12,452	12,557	12,584	12,613	12,622	12,627
3. 2015	X X X	7,780	11,939	12,879	13,211	13,418	13,456	13,470	13,482	13,485
4. 2016	X X X	X X X	9,231	13,852	14,752	15,116	15,237	15,282	15,296	15,315
5. 2017	X X X	X X X	X X X	12,269	17,054	18,005	18,207	18,343	18,382	18,405
6. 2018	X X X	X X X	X X X	X X X	11,981	15,644	16,093	16,303	16,371	16,405
7. 2019	X X X	X X X	X X X	X X X	X X X	15,286	18,228	18,694	18,840	18,966
8. 2020	X X X	X X X	X X X	X X X	X X X	X X X	10,078	12,417	12,751	12,906
9. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8,236	10,225	10,617
10. 2022	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	11,043	13,546
11. 2023	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	10,162

SCHEDULE P INTERROGATORIES

- 1.1 Title insurance losses should include all losses on any transaction for which a title insurance premium, rate or charge was made or contemplated. Escrow losses for which the company is contractually obligated should be included. Losses arising from defalcations for which the reporting entity is contractually obligated should be included. Are the title insurance losses reported in Schedule P defined in conformance with the above definition? Yes No
- 1.2 If not, describe the types of losses reported.
- 1.3 If the types or basis of reporting has changed over time, please explain the nature of such changes.
-
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- 2.1 Are paid loss and allocated loss adjustment expenses reduced on account of salvage or subrogation in accordance with the instructions? Yes No
- 2.2 If not, describe the basis of reporting.
- 2.3 If the basis of reporting has changed over time, please explain the nature of such changes.
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- 3.1 Are sales of salvage at prices different from their book value recorded in accordance with the instructions? Yes No
- 3.2 If not, describe the basis of reporting.
- 3.3 If the basis of reporting has changed over time, please explain the nature of such changes.
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- 4.1 Are the case basis reserves reported gross of anticipated salvage and subrogation in accordance with the instructions? Yes No
- 4.2 If not, please explain.
- 4.3 If the basis of reporting has changed over time, please explain the nature of such changes.
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- 5.1 Do any of the reserves reported in Schedule P contain a provision for reserve discount, contingency margin, or any other element not providing for an estimation of ultimate liability? Yes No
- 5.2 If so, please explain.
-
- 6.1 Does the company IBNR reserves in Schedule P reconcile to the IBNR reserves prepared on a GAAP basis? Yes No
- 6.2 If not, please explain.
-
- 7.1 Are allocated loss adjustment expenses recorded in accordance with the instructions? Yes No
- 7.2 If not, please explain which items are not in conformity.
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- 7.3 If the basis of reporting has changed over time, please explain the nature of such changes.
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- 8.1 The unallocated loss adjustment expenses paid during the most recent calendar year should be distributed to the various policy years in which the policy was issued as follows: (1) 10% to the most recent policy year, (2) 20% to the next most recent policy year, (3) 10% to the succeeding policy year, (4) 5% to each of the next two succeeding policy years, and (5) the balance to all policy years, including the most recent policy year, in proportion to the amount of loss payments paid for each policy year during the most recent calendar year. Are they so reported? Yes No
- 8.2 If estimates were used prior to 1996, please explain the basis of such estimates.
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9. Indicate the basis of determining claim counts:
- 9.1 Are policies having multiple claims shown in Schedule P as a single claim? Yes No
- 9.2 Are claims closed without payment removed from the claim count? Yes No
- 9.3 If the definition of claim count has changed over time, please explain the nature of such changes.
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- 10.1 Have there been any portfolio reinsurance transfers or other accounting conventions that have caused a mismatch of premiums, other income, loss or ALAE? Yes No
- 10.2 If so, please explain.
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- 11.1 Have there been any excess of loss or stop loss reinsurance treaties or other accounting conventions that have caused a mismatch of premiums, other loss or ALAE? Yes No
- 11.2 If so, please explain.
-
- 12.1 Have there been any major mergers or acquisitions, either with respect to an insurer or an agent, that had a material impact on operations or claims development? Yes No
- 12.2 If so, please explain.
-
- 13.1 Were any estimates or allocations used to complete this data request? Yes No
- 13.2 If so, please explain the nature of the estimate or allocation, the assumptions made and the data used to support your assumptions. IBNR and ULAE unpaid are distributed to parts 1A and 1B by allocation.
-
-
-
14. Are there any especially significant events, coverage, retention or accounting changes which have occurred which must be considered when making an analysis of the information provided? Yes No

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN By States and Territories

States, Etc.	1 Active Status (a)	2 Premium Rate (b)	Direct Premiums Written			6 Other Income	7 Net Premiums Earned	8 Direct Losses and Allocated Adjustment Expenses Paid	9 Direct Losses and Allocated Loss Adjustment Expenses Incurred	10 Direct Known Claim Reserve
			3 Direct Operations	Agency Operations						
				4 Non-affiliated Agencies	5 Affiliated Agencies					
1. Alabama	AL	L R	6,726,675	25,748,623	7,156	3,420,608	32,633,303	859,019	678,103	2,526,660
2. Alaska	AK	L R, S, X	348,467	770,617	5,054,327	195,003	6,217,555	207,220	45,081	322,814
3. Arizona	AZ	L R, S, X	54,319,907	138,869,067	19,724,535	24,754,900	213,848,836	4,309,176	3,475,929	5,881,768
4. Arkansas	AR	L R	2,055,379	14,522,446	2,914	3,377,633	16,600,050	343,773	565,535	1,400,573
5. California	CA	L R, S, X	58,132,310	38,201,065	210,123,710	21,390,479	306,406,232	20,832,558	21,641,531	35,547,113
6. Colorado	CO	L R, S, X	28,482,129	14,620,220	114,615	9,755,559	43,376,000	916,982	921,492	3,060,841
7. Connecticut	CT	L R	3,989,420	33,438,380	114,101	6,351,958	37,722,047	2,499,612	3,247,130	7,050,606
8. Delaware	DE	L R	3,573,059	13,405,313	100,851	1,769,954	16,954,833	282,476	217,047	533,047
9. District of Columbia	DC	L R	2,117,585	19,080,629	157,301	711,792	21,313,629	1,350,460	1,235,396	3,623,111
10. Florida	FL	L R	58,362,751	310,203,218	463,309	47,600,945	370,936,770	16,662,287	16,775,780	17,974,226
11. Georgia	GA	L R	17,991,026	111,837,491	601,864	7,991,722	130,696,606	2,587,996	4,496,968	10,646,596
12. Hawaii	HI	L R, S, X	1,228,537	11,680,483	14,784,375	1,450,305	27,823,878	(291,611)	(2,172,440)	5,986,399
13. Idaho	ID	L R, S, X	7,240,182	6,423,260	7,577,235	5,401,092	21,416,118	978,093	1,308,620	2,480,192
14. Illinois	IL	L R	19,733,667	68,447,765	995,233	34,251,135	89,567,546	4,555,651	(330,620)	8,165,177
15. Indiana	IN	L R	15,682,107	29,196,012	99,259	9,983,625	45,107,339	3,718,359	3,782,144	2,965,678
16. Iowa	IA	N								
17. Kansas	KS	L R	6,409,352	7,077,189	11,781,406	2,606,140	25,426,217	424,310	653,243	1,657,400
18. Kentucky	KY	L R	4,065,753	39,536,045	56,501	1,400,687	43,873,076	1,412,159	1,188,841	1,990,572
19. Louisiana	LA	L R	272,998	2,744,182	20,614	5,630,757	3,248,143	447,253	606,077	2,441,938
20. Maine	ME	L R	958,927	22,961,167	606,825	603,090	24,686,800	1,173,573	1,443,859	3,914,909
21. Maryland	MD	L R	5,208,917	80,270,210	221,617	4,356,654	86,240,228	2,293,869	4,124,066	7,559,485
22. Massachusetts	MA	L R	8,545,490	76,623,638	71,495	2,750,162	85,430,791	4,706,686	4,477,900	14,869,241
23. Michigan	MI	L R, S, X	26,512,494	86,602,440	1,643,850	12,210,383	115,040,916	1,856,944	1,000,675	6,489,965
24. Minnesota	MN	L R	10,869,839	9,212,738	5,419,129	9,150,240	25,633,504	435,870	1,185,735	2,919,517
25. Mississippi	MS	L R	3,353,337	9,947,293	91,065	1,560,295	13,418,582	389,301	3,062,736	4,221,006
26. Missouri	MO	L R	7,303,436	5,721,948	89,451	10,504,803	13,180,662	800,911	477,466	2,148,651
27. Montana	MT	L R, S, X	126,018	5,520,348	6,818,698	852,318	12,542,689	1,855,443	1,234,756	1,058,912
28. Nebraska	NE	L R, S, X	5,528,474	7,717,534	138,956	2,128,234	13,352,759	223,543	52,652	1,021,083
29. Nevada	NV	L R, S, X	23,536,894	22,265,283	8,460	12,503,215	45,861,036	1,440,392	1,350,869	2,886,443
30. New Hampshire	NH	L R	901,671	13,949,423	9,060	522,045	14,935,051	995,617	1,357,207	2,822,311
31. New Jersey	NJ	L R, S, X	19,437,084	80,619,306	314,072	4,670,043	100,647,574	9,680,741	9,316,833	5,833,403
32. New Mexico	NM	L R, S, X	10,158,093	10,346,563	6,519,231	5,729,946	27,220,855	205,141	488,104	1,200,790
33. New York	NY	L R, S, X	30,353,082	170,121,935	17,891,730	9,164,130	218,903,607	9,236,721	8,843,816	18,250,304
34. North Carolina	NC	L R, S, X	5,403,986	34,691,935	430,571	6,629,570	40,579,330	1,304,473	665,434	3,188,565
35. North Dakota	ND	L R	616,831	670,623	2,235	517,848	1,290,047	41,969	(5,156)	160,829
36. Ohio	OH	L R	28,859,699	92,785,520	579,816	8,915,626	123,274,818	1,586,696	1,629,247	5,672,862
37. Oklahoma	OK	L R	11,036,307	15,492,488	28,792	19,420,426	26,835,667	2,386,059	2,015,333	2,150,589
38. Oregon	OR	L R, S, X	42,405,195	3,463,088	12,850	42,514,516	46,442,260	1,613,380	1,636,822	3,910,912
39. Pennsylvania	PA	L R, S, X	20,021,712	132,344,842	262,340	11,406,939	153,459,044	3,327,335	2,335,613	9,337,771
40. Rhode Island	RI	L R	1,013,030	4,862,492	5,085	772,464	5,901,708	324,049	(16,836)	482,450
41. South Carolina	SC	L R	1,669,185	34,927,115	162,653	4,873,569	36,915,372	1,724,044	2,549,933	2,757,545
42. South Dakota	SD	L R, X	11,345	6,366,576	740	753,552	6,424,226	130,242	75,307	29,204
43. Tennessee	TN	L R, S, X	13,255,965	59,863,801	164,645	7,423,317	73,578,820	1,391,127	1,695,328	3,726,084
44. Texas	TX	L R, S, X	36,172,729	72,789,058	79,699,324	65,949,085	197,021,567	4,090,427	2,795,626	4,919,467
45. Utah	UT	L R, S, X	30,856,670	36,945,556	1,485,187	8,126,930	69,653,683	5,842,537	6,440,256	4,033,776
46. Vermont	VT	L R	211,110	3,724,107	174,843	197,667	4,133,604	419,526	581,859	966,136
47. Virginia	VA	L R	9,008,558	76,332,836	208,479	4,200,544	85,822,101	2,160,183	1,703,194	3,850,284
48. Washington	WA	L R, S, X	43,918,609	22,508,084	1,982,848	39,575,547	68,846,389	5,619,474	5,789,312	10,933,564
49. West Virginia	WV	L R	543,911	7,532,375	15,672	618,068	8,147,018	231,605	125,042	672,929
50. Wisconsin	WI	L R, S, X	16,993,235	76,717,427	19,438	7,209,940	94,317,033	2,143,050	2,385,754	2,578,833
51. Wyoming	WY	L R, C	12,889,612	1,297,173	2,635,429	4,329,955	16,929,962	463,640	1,106,467	1,318,856
52. American Samoa	AS	N								
53. Guam	GU	L R, S, X				75		4,110	(25,761)	
54. Puerto Rico	PR	L R, S, X		6,871,154		8,239	6,913,625	1,291,345	1,941,678	3,644,581
55. U.S. Virgin Islands	VI	L		627,631		46,069	632,589		(27,282)	
56. Northern Mariana Islands										
57. Canada	CAN	L R, S, X	25,002,982			4,071	23,497,462	250,079	228,301	2,119,661
58. Aggregate Other Alien	OT	X X X	7,754,422			29,498	9,515,112	2,693,314	2,548,582	3,302,961
59. Totals	X X X	X X X	751,170,153	2,178,495,712	399,493,892	498,273,367	3,350,394,669	136,429,189	134,926,584	259,208,590

DETAILS OF WRITE-INS											
58001	Korea	X X X		7,754,422			2,898	7,811,522	484,057	261,209	759,303
58002	Mexico	X X X							317,143	309,731	657,105
58003	Australia	X X X						1,034,914	1,865,746	1,790,051	1,021,474
58998	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				26,600	668,676	26,368	187,591	865,079
58999	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X	X X X	7,754,422			29,498	9,515,112	2,693,314	2,548,582	3,302,961

(a) Active Status Counts

- 1. L – Licensed or Chartered - Licensed insurance carrier or domiciled RR 54
- 2. R - Registered - Non-domiciled RRGs
- 3. E – Eligible - Reporting entities eligible or approved to write surplus lines
- 4. Q - Qualified - Qualified or accredited reinsurer
- 5. N – None of the above - Not allowed to write business in the state 3

(b) Each type of rate must be coded with a combination of the five Activity Codes (R, S, X, C, and/or E) listed in the instructions. Use the code combination corresponding to the State's statutory definitions of title insurance premium. If more than one combination of activities is indicated in the statutory definition, all relevant combinations must be listed. See the Schedule T Instructions.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Group Code	Group Name	NAIC Company Code or Alien Insurer Code	Domiciliary Jurisdiction	Federal ID Number	Name of Parent, Subsidiaries, or Affiliates	% Owned
70	First American Title Insurance Company	50814	NE	95-2566122	First American Title Insurance Company	100.00
-	-	-	-	-	Parent of First American Title Insurance Company	-
		00000	DE	26-1911571	First American Financial Corporation	
-	-	-	-	-	Other Sub's and Aff's of First American Financial Corporation	-
		00000	DE	85-2478278	Data Trace Software Solutions LLC	100.00
		00000	DE	85-4196172	Endpoint Holdings, LLC	100.00
		00000	WA	82-4957719	Endpoint Closing, Inc.	100.00
		00000	CA	83-4594342	Endpoint Title, Inc.	100.00
		00000	DE	47-3390986	FA Commercial Due Diligence Services Co.	100.00
		00000	NLD	0	FAF International BPO Services Holdings Netherlands B.V.	100.00
		00000	CHE	0	FAF International Holdings GmbH	100.00
		00000	DE	26-1406149	FATCO Holdings, LLC	100.00
		00000	DE	27-2411529	First American Data Co., LLC	100.00
70	First American Title Insurance Company	00000	CA	95-3898805	First American Home Warranty Corporation	100.00
		00000	DE	27-4029120	First American Mortgage Solutions, LLC	100.00
		00000	CA	33-0766305	First American Professional Real Estate Services, Inc.	100.00
		00000	CA	95-3067855	First American Property & Casualty Insurance Agency, Inc.	100.00
70	First American Title Insurance Company	37710	CA	94-2545863	First American Property & Casualty Insurance Company	100.00
		00000	CA	88-0938486	First American Real Estate Disclosures Corporation	100.00
		00000	DE	85-4345852	First American ServiceMac Holdings, LLC	100.00
		00000	DE	26-3843923	First American SMS, LLC	100.00
70	First American Title Insurance Company	34525	CA	33-0194889	First American Specialty Insurance Company	100.00
		00000	CA	95-2295073	First American Title Company	100.00
		00000	HI	99-0141759	First American Title Company, Inc.	100.00
		00000	CA	95-2563019	First American Trust, FSB	100.00
		00000	DE	20-0234353	First American UCC Insurance Services, LLC	100.00
		00000	CA	20-0661706	Heritage Closing Services, Inc.	100.00
		00000	CA	68-0126778	Mother Lode Holding Co.	100.00
		00000	TX	20-3348643	New Reunion Title, LLC	100.00
		00000	CA	95-4777047	Regency Escrow Corporation	100.00
		00000	TX	75-1825384	Republic Title of Texas, Inc.	100.00
		00000	TX	13-4263446	SUSA Financial, Inc.	100.00
		00000	CA	95-2368599	The Inland Empire Service Corporation	100.00
		00000	DE	46-3567740	TitleVest Holdings, Inc.	100.00
		00000	DE	84-2455940	Navitas Capital Fund P, L.P.	98.97
		00000	CAN	0	FCT Holdings Company Ltd.	84.22
		00000	CA	0	Shea Escrow Services	19.00
		00000	DE	85-2800538	Offerpad Solutions Inc.	18.80
-	-	-	-	-	Sub's and Aff's of Endpoint Holdings, LLC	-
		00000	FL	85-4370537	Endpoint Digital Closings, LLC	100.00
		00000	CA	86-2420549	Endpoint Technologies, LLC	100.00
		00000	TX	85-4177193	Endpoint Title of Texas, LLC	100.00
		00000	WA	87-1350189	Access Home Closing, LLC	51.00

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Group Code	Group Name	NAIC Company Code or Alien Insurer Code	Domiciliary Jurisdiction	Federal ID Number	Name of Parent, Subsidiaries, or Affiliates	% Owned
-	-	-	-	-	Sub's and Aff's of FAF International BPO Services Holdings Netherlands B.V.	-
		00000	IND	0	First American (India) Private Limited	99.99
		00000	BMU	0	American Data Exchange Corporation Ltd.	50.00
		00000	SGP	0	American Data Exchange Corporation Pte. Ltd.	50.00
		00000	PAN	0	Synergies-First Dominican Services Corp., S.A.	25.00
-	-	-	-	-	Sub's and Aff's of FAF International Holdings GmbH	-
		00000	NLD	0	FAF International Property Services Holdings B.V.	100.00
		00000	AUS	0	First American Title Insurance Company of Australia Pty Limited	100.00
		00000	MLT	0	First European Holding Company Limited	100.00
		00000	GBR	0	First Title Insurance plc	100.00
		00000	GBR	0	First Title Limited	100.00
		00000	AUS	0	FAF International Property Services (Australia) Pty Ltd	11.80
-	-	-	-	-	Sub's and Aff's of FATCO Holdings, LLC	-
		00000	MS	26-2868030	First American Abstract Company	100.00
		00000	DE	52-2364313	First American Title Company, LLC	100.00
		00000	DE	46-2981565	First American Trustee Services, LLC	100.00
		00000	UT	87-0461613	Backman Title Company of Utah	47.49
		00000	TX	75-2966952	Titlestar Mortgagee Services, L.L.C.	40.00
		00000	UT	33-1025101	Integrated Title Insurance Services, LLC	30.00
		00000	ID	20-0447485	Title Financial Corporation	26.32
		00000	NJ	22-3793340	Trans-County Title Agency, LLC	25.00
		00000	FL	20-1018296	Equity Land Title, LLC	20.00
		00000	FL	65-0920100	Trans-State Title Insurance Agency, L.L.C.	20.00
-	-	-	-	-	Sub's and Aff's of FCT Holdings Company Ltd.	-
		00000	CAN	0	FCT Insurance Company Ltd.	100.00
		00000	CAN	0	First American International Title Services Inc.	100.00
		00000	CAN	0	First Canadian Title Company Limited	100.00
-	-	-	-	-	Sub's and Aff's of First American Data Co., LLC	-
		00000	DE	80-0919106	Connected Investors, LLC	100.00
		00000	DE	33-0922053	Data Trace Information Services LLC	100.00
		00000	DE	27-1538401	First American Data Tree LLC	100.00
		00000	DE	59-3750631	Red Vision Systems, Inc.	100.00
-	-	-	-	-	Sub's and Aff's of First American Home Warranty Corporation	-
		00000	FL	26-1296164	First American Home Warranty Corporation of Florida	100.00
-	-	-	-	-	Sub's and Aff's of First American Mortgage Solutions, LLC	-
		00000	DE	81-3246186	Docutech Transfer, LLC	100.00
		00000	DE	82-1843608	First American Credit Analytics, LLC	100.00
		00000	DE	03-0514508	First American Staff Appraisals, LLC	100.00
		00000	TX	75-2581135	First American Trustee Servicing Solutions, LLC	100.00
		00000	DE	26-3808152	National Default REO Services, LLC	100.00
		00000	PA	83-3633119	PCN Network, LLC	100.00
		00000	DE	84-2455940	Navitas Capital Fund P, L.P.	1.00
-	-	-	-	-	Sub's and Aff's of Docutech Transfer, LLC	-

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Group Code	Group Name	NAIC Company Code or Alien Insurer Code	Domiciliary Jurisdiction	Federal ID Number	Name of Parent, Subsidiaries, or Affiliates	% Owned
		00000	DE	20-0278792	Docutech, LLC	100.00
-	-	-	-	-	Sub's and Aff's of First American Title Company	-
		00000	OH	34-1874829	Tower City Title Agency, LLC	17.50
		00000	CA	45-2832999	Joint Plant of San Mateo County II, LLC	11.11
-	-	-	-	-	Sub's and Aff's of First American Title Insurance Company	-
		00000	NY	0	Benchmark Title Agency, LLC	35.00
		00000	MN	27-4017682	Watermark Title Agency, LLC	100.00
		00000	UT	87-0302632	Automated Title Service, Inc.	22.22
		00000	NV	0	Clark County Title Service, Inc.	11.00
		00000	OK	0	Co-Data, Inc.	16.00
		00000	OH	0	Crown Search Services, Ltd.	31.00
		00000	NM	85-0333078	Dona Ana Title Company, Inc.	100.00
		00000	MN	0	eRecording Partners Network, LLC	20.00
		00000	NY	26-1077741	FATNY Realty Holdings LLC	100.00
		00000	IL	37-1348810	Faxxon Legal Information Services, Inc.	100.00
		00000	CAN	0	FCT Holdings Company Ltd.	15.78
		00000	IND	0	First American (India) Private Limited	0.01
		00000	DE	0	First American China Holdings, LLC	100.00
		00000	CA	88-1208440	First American Digital Title, Inc.	100.00
		00000	DE	45-0508466	First American Exchange Company, LLC	100.00
70	First American Title Insurance Company	51624	TX	72-0976930	First American Title Guaranty Company	100.00
70	First American Title Insurance Company	51527	LA	72-0894409	First American Title Insurance Company of Louisiana	100.00
		00000	HI	47-2548935	First American Vacation Ownership Title and Escrow Services, Inc.	100.00
		00000	VA	85-0612637	First American TR Services of Virginia, LLC	100.00
		00000	DC	85-1360775	First American TR Services of D.C., LLC	100.00
		00000	TX	0	Texas Title Services LLC	50.00
		00000	DE	61-1427294	First Reliable, LLC	51.00
		00000	TX	0	Georgetown Data, Inc.	25.00
		00000	TX	0	Hays Data, Inc.	11.00
		00000	MO	0	Jackson Plant Associates, Inc.	25.00
		00000	KY	61-1166264	Kentucky Land Title Agency, Inc.	20.00
		00000	NC	46-2013631	LiensNC, LLC	11.11
		00000	MA	45-2595814	Massachusetts Title Company	100.00
		00000	CA	94-1386566	Mid Valley Title and Escrow Company	61.19
		00000	RI	45-3789392	Mortgage Guarantee & Title Company, LLC	100.00
		00000	OH	34-1641398	Mortgage Information Services, Inc.	10.00
		00000	NV	88-0218656	NTC Holding Company	100.00
70	First American Title Insurance Company	51330	OH	31-0573692	Ohio Bar Title Insurance Company	100.00
		00000	WA	91-1202822	Pacific Northwest Title Company of Kitsap County, Inc.	35.24
		00000	AZ	0	R.E. Consumer's Choice, L.L.C.	10.00
		00000	KS	27-1044816	Security 1st Title LLC	20.00
		00000	AK	0	South East Insurance Condominium Association	50.00
		00000	NY	13-4075010	The Judicial Title Insurance Agency LLC	20.00

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Group Code	Group Name	NAIC Company Code or Alien Insurer Code	Domiciliary Jurisdiction	Federal ID Number	Name of Parent, Subsidiaries, or Affiliates	% Owned
		00000	DE	52-2339172	The Orange Coast Company, LLC	37.84
		00000	NM	0	Title Plant of Santa Fe LLC	31.00
		00000	CA	95-2494273	Title Records, Inc.	33.33
		32336	VT	03-0311175	Title Reinsurance Company	17.00
		00000	DE	46-4858736	Title Security Agency, LLC	100.00
		00000	OR	93-1097346	Tri-County Title Plant	18.18
		00000	CA	0	Joint Title Plant of Santa Clara County, LLC	7.14
-	-	-	-	-	Sub's and Aff's of First American Trust, F.S.B.	-
		00000	NV	47-3020686	First American Trust of Nevada, LLC	100.00
-	-	-	-	-	Sub's and Aff's of Heritage Closing Services, Inc.	-
		00000	CA	85-4402042	Pango Group Holdings, Inc.	100.00
		00000	CA	95-3856124	The Heritage Escrow Company	100.00
		00000	CA	04-3841768	Granite Escrow & Settlement Services	100.00
		00000	CA	81-5249259	Granite Management Solutions	100.00
		00000	CA	93-4383987	Tri Pointe Assurance Escrow	51.00
-	-	-	-	-	Sub's and Aff's of Republic Title of Texas, Inc.	-
		00000	TX	75-1433640	American Escrow Company	100.00
		00000	TX	0	eVolve Title, LLC	100.00
		00000	TX	0	eVolve Settlement Services, LLC	100.00
		00000	TX	75-2962435	RTT Financial, Inc.	100.00
		00000	TX	75-2342104	Texas Escrow Company, Inc.	100.00
		00000	TX	0	Texas Title Services LLC	50.00
-	-	-	-	-	Sub's and Aff's of SUSA Financial, Inc.	-
		00000	DE	99-0546477	FA RP Investment, LLC	66.67
		00000	DE	84-4143637	Navitas Capital III, L.P.	20.00
		00000	DE	47-4131373	Homie Technology, Inc.	11.47
		00000	TX	84-4822984	Keller Offers Holdings, LLC	10.00
-	-	-	-	-	Sub's and Aff's of Title Security Agency, LLC	-
		00000	AZ	61-1691495	Signature Title Agency of Arizona LLC	51.00
		00000	AZ	20-5114180	Catalina Title Agency, LLC	50.00
		00000	AZ	85-0855177	Pima Title Agency, LLC	45.00
		00000	AZ	86-0610659	Title Plant Corporation	8.33
-	-	-	-	-	Sub's and Aff's of American Data Exchange Corporation Ltd.	-
		00000	KEN	0	ADEC Kenya Services EPZ Limited	100.00
		00000	PHL	0	AMDATEX Las Piñas Services, Inc.	99.99
		00000	PHL	0	AMDATEX Services Corp.	99.99
		00000	PHL	008-579-412	AMDATEX Silay Inc.	100.00
-	-	-	-	-	Sub's and Aff's of Data Trace Information Services LLC	-
		00000	NY	11-2491823	Abstracters" Information Service, Inc.	100.00
		00000	DE	26-0448730	Charles Jones LLC	100.00
		00000	CA	95-2494273	Title Records, Inc.	33.33
-	-	-	-	-	Sub's and Aff's of FAF International Property Services Holdings B.V.	-
		00000	DE	26-0634116	First American International Holdings, LLC	100.00

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Group Code	Group Name	NAIC Company Code or Alien Insurer Code	Domiciliary Jurisdiction	Federal ID Number	Name of Parent, Subsidiaries, or Affiliates	% Owned
-	-	-	-	-	Sub's and Aff's of First American Title Company, LLC (DE)	-
		00000	AK	92-0171859	Alaska Joint Title Plant, LLC	66.70
		00000	UT	87-0302632	Automated Title Service, Inc.	11.11
		00000	AK	0	First American United General Alaska LLC	99.00
-	-	-	-	-	Sub's and Aff's of First American Title Guaranty Company	-
		00000	AK	0	First American United General Alaska LLC	1.00
-	-	-	-	-	Sub's and Aff's of First Canadian Title Company Limited	-
		00000	CAN	0	REach Canada Ventures 2020 Limited Partnership	13.29
		00000	CAN	0	FCT Insurance Services Inc.	100.00
		00000	CAN	0	PropertyFlow Ltd.	51.00
-	-	-	-	-	Sub's and Aff's of Mid Valley Title and Escrow Company	-
		00000	CA	94-1644158	Mt. Shasta Title and Escrow Company	64.52
-	-	-	-	-	Sub's and Aff's of PCN Network, LLC	-
		00000	PA	80-0841318	Safe Escrow, LLC	100.00
-	-	-	-	-	Sub's and Aff's of Red Vision Systems, Inc.	-
		00000	TX	27-2772536	TitleVision Texas, LLC	100.00
-	-	-	-	-	Sub's and Aff's of TitleVest Holdings, Inc.	-
		00000	DE	46-4867930	TitleVest Holdings Group, LLC	100.00
-	-	-	-	-	Sub's and Aff's of First Mortgage Services Limited	-
		00000	NZL	0	FMS Administration Limited	100.00
		00000	NZL	0	Propel-LC Limited	100.00
-	-	-	-	-	Sub's and Aff's of First Mortgage Services Pty Limited	-
		00000	AUS	0	FAF International Property Services (Australia) Pty Ltd	88.20
-	-	-	-	-	Sub's and Aff's of First Title Limited	-
		00000	KOR	0	Corea Title Company	100.00
		00000	GBR	0	enact Holdings Limited	100.00
		00000	NZL	0	First Mortgage Services Limited	100.00
		00000	AUS	0	First Mortgage Services Pty Limited	100.00
		00000	GBR	0	First Title Services Limited	100.00
		00000	GBR	0	Guaranteed Conveyancing Solutions Limited	100.00
		00000	GBR	0	The Live Organisation Limited	100.00
		00000	GBR	0	Decision First Limited	50.00
		00000	GBR	0	Orbital Witness Limited	18.16
-	-	-	-	-	Sub's and Aff's of Safe Escrow, LLC	-
		00000	PA	0	Safe Escrow Arizona, LLC	100.00
-	-	-	-	-	Sub's and Aff's of TitleVest Holdings Group, LLC	-
		00000	NY	20-3840140	1031Vest, LLC	100.00
		00000	DE	35-2495781	TitleVest Agency, LLC	100.00
-	-	-	-	-	Sub's and Aff's of enact Holdings Limited	-
		00000	GBR	0	enact Conveyancing Limited	100.00
		00000	GBR	0	enact Debt Solutions Limited	100.00
-	-	-	-	-	Sub's and Aff's of FAF International Property Services (Australia) Pty Ltd	-
		00000	AUS	0	First Australian Company Pty Limited	100.00

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Group Code	Group Name	NAIC Company Code or Alien Insurer Code	Domiciliary Jurisdiction	Federal ID Number	Name of Parent, Subsidiaries, or Affiliates	% Owned
		00000	AUS	0	First Conveyancing Pty Limited	100.00
		00000	AUS	0	First Legal Pty Ltd	100.00
		00000	AUS	0	First Mortgage Services Australia Pty Limited	100.00
-	-	-	-	-	Sub's and Aff's of TitleVest Agency, LLC	-
		00000	TX	27-1206877	TitleVest Agency of Texas, LLC	100.00
		00000	PA	45-3704116	TVest Agency of Pennsylvania, LLC	100.00
		00000	LA	92-1054304	Titlevest Agency of Louisiana, LLC	100.00
-	-	-	-	-	Sub's and Aff's of First European Holding Company Limited	-
		00000	MLT	0	First European Title Insurance Company Limited	100.00
-	-	-	-	-	Sub's and Aff's of Backman Title Company of Utah, Inc.	-
		00000	UT	87-0467631	Backman Title Services Ltd.	99.00
					Sub's and Aff's of Backman Title Services Ltd.	
		00000	UT	87-0302632	Automated Title Service, Inc.	11.11
-	-	-	-	-	Sub's and Aff's of First American ServiceMac Holdings, LLC	-
		00000	DE	82-3070213	ServiceMac, LLC	100.00
-	-	-	-	-	Sub's and Aff's of Pango Group Holdings, Inc.	-
		00000	CA	95-4812168	Amanda Holdings, Inc.	100.00
		00000	CA	82-0823725	California Settlement Services, Inc.	100.00
		00000	CA	45-2494941	Pango Group, Inc.	100.00
		00000	CA	51-0639423	R & T Management, Inc.	100.00
-	-	-	-	-	Sub's and Aff's of Amanda Holdings, Inc.	-
		00000	CA	86-1300754	Amanda Holdings II Inc.	100.00
		00000	CA	95-4199739	Glen Oaks Escrow, Inc.	100.00
		00000	CA	95-4813490	American Trust Escrow, Inc.	70.00
		00000	CA	20-3001313	CV Escrow, Inc.	100.00
-	-	-	-	-	Sub's and Aff's of Amanda Holdings II, Inc.	-
		00000	CA	87-3803538	Cal Trust Escrow, Inc.	100.00
		00000	CA	46-0890483	Escrow Trust Advisors, Inc.	100.00
		00000	CA	95-2812091	Olive Escrows, Inc.	100.00
		00000	CA	20-3421151	California Elite Escrow, Inc.	71.00
		00000	CA	84-3596085	AV Escrow, Inc.	51.00
					Sub's and Aff's of Mother Lode Holding Co.	
		00000	ID	82-0460666	North Idaho Title Insurance, Inc.	100.00
		00000	UT	20-5077513	Placer Title Insurance Agency of Utah, Inc.	100.00
		00000	WY	20-4331774	Wyoming Title and Escrow, Inc.	100.00
		00000	DE	32-0038590	National Closing Solutions, Inc.	100.00
		00000	DE	47-5021867	National Closing Solutions of Maryland, Inc.	100.00
		00000	CA	46-2901032	Maui Suite XO, LLC	100.00
		00000	MT	75-3060495	Montana Title and Escrow, Inc.	100.00
		00000	TX	81-4715886	Texas National Title, Inc.	100.00
		00000	CA	94-2222502	Placer Title Company	100.00
		00000	CA	68-0423680	Western Auxiliary Corporation	100.00
		00000	NM	87-1748348	Centric Title and Escrow, LLC	61.00

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Group Code	Group Name	NAIC Company Code or Alien Insurer Code	Domiciliary Jurisdiction	Federal ID Number	Name of Parent, Subsidiaries, or Affiliates	% Owned
				-	Sub's and Aff's of National Closing Solutions, Inc.	
		00000	AL	48-1273057	National Closing Solutions of Alabama, L.L.C.	100.00
				-	Sub's and Aff's of Placer Title Company	
		00000	AZ	86-1725245	Premier Associates Title Agency, LLC	51.00
		00000	AZ	88-2268944	Premier Collaboration Title Agency, LLC	51.00
		00000	AZ	88-2268409	Premier Commercial Title Agency, LLC	51.00
		00000	AZ	92-0978926	Premier Mohave Title Agency, LLC	51.00
		00000	AZ	84-4822281	Premier Partners Title Agency, LLC	51.00
		00000	AZ	86-3027656	Premier Pima Title Agency, LLC	51.00
		00000	AZ	86-0610659	Title Plant Corporation	8.33
				-	Sub's and Aff's of Connected Investors, LLC	
		00000	DE	88-3964398	Platlabs, LLC	100.00
				-	Sub's and Aff's of Catalina Title Agency, LLC	
		00000	AZ	86-0610659	Title Plant Corporation	8.33
				-	Sub's and Aff's of Pima Title Agency, LLC	
		00000	AZ	86-0610659	Title Plant Corporation	8.33
				-	Sub's and Aff's of Signature Title Agency of Arizona, LLC	
		00000	AZ	86-0610659	Title Plant Corporation	8.33

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
		00000	26-1911571	1250101	000147278	New York Stock Exchang	First American Financial Corporation	DE	UDP		Ownership			N	
		00000	85-2478278				Data Trace Software Solutions LLC	DE	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	85-4196172				Endpoint Holdings, LLC	DE	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	82-4957719				Endpoint Closing, Inc.	WA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	83-4594342				Endpoint Title, Inc.	CA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	47-3390986				FA Commercial Due Diligence Services Co.	DE	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	0				FAF International BPO Services Holdings Netherlands B.V	NLD	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	0				FAF International Holdings GmbH	CHE	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	26-1406149				FATCO Holdings, LLC	DE	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	0				FCT Holdings Company Ltd.	CAN	NIA	First American Financial Corporation	Ownership	84.220	First American Financial Corporation	N	
		00000	27-2411529				First American Data Co., LLC	DE	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	95-3898805				First American Home Warranty Corporation	CA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	27-4029120				First American Mortgage Solutions, LLC	DE	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	33-0766305				First American Professional Real Estate Services, Inc.	CA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	95-3067855				First American Property & Casualty Insurance Agency, Inc	CA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
70	First American Title Insurance Company	37710	94-2545863				First American Property & Casualty Insurance Company	CA	IA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	88-0938486				First American Real Estate Disclosures Corporation	CA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	85-4345852				First American ServiceMac Holdings, LLC	DE	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	26-3843923				First American SMS, LLC	DE	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
70	First American Title Insurance Company	34525	33-0194889				First American Specialty Insurance Company	CA	IA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	95-2295073				First American Title Company	CA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	99-0141759				First American Title Company, Inc.	HI	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
70	First American Title Insurance Company	50814	95-2566122				First American Title Insurance Company	NE	RE	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	95-2563019				First American Trust, FSB	CA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	20-0234353				First American UCC Insurance Services, LLC	DE	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	20-0661706				Heritage Closing Services, Inc.	CA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	68-0126778				Mother Lode Holding Co.	CA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	84-2455940				Navitas Capital Fund P. L.P.	DE	NIA	First American Financial Corporation	Ownership	98.970	First American Financial Corporation	N	
		00000	20-3348643				New Reunion Title, LLC	TX	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	95-4777047				Regency Escrow Corporation	CA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	75-1825384				Republic Title of Texas, Inc.	TX	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	0				Shea Escrow Services	CA	NIA	First American Financial Corporation	Ownership	19.000	First American Financial Corporation	N	
		00000	13-4263446				SUSA Financial, Inc.	TX	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	95-2368599				The Inland Empire Service Corporation	CA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	46-3567740				TitleVest Holdings, Inc.	DE	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	85-2800538				Offerpad Solutions Inc.	DE	NIA	First American Financial Corporation	Ownership	18.800	First American Financial Corporation	N	
		00000	85-4177193				Endpoint Title of Texas, LLC	TX	NIA	Endpoint Holdings, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	85-4370537				Endpoint Digital Closings, LLC	FL	NIA	Endpoint Holdings, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	86-2420549				Endpoint Technologies, LLC	CA	NIA	Endpoint Holdings, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	87-1350189				Access Home Closing, LLC	WA	NIA	Endpoint Holdings, LLC	Ownership	51.000	First American Financial Corporation	N	
		00000	0				First American (India) Private Limited	IND	NIA	FAF International BPO Services Holdings Netherlands B	Ownership	99.990	First American Financial Corporation	N	
		00000	0				American Data Exchange Corporation Ltd.	BMU	NIA	FAF International BPO Services Holdings Netherlands B	Ownership	50.000	First American Financial Corporation	N	
		00000	0				American Data Exchange Corporation Pte. Ltd.	SGP	NIA	FAF International BPO Services Holdings Netherlands B	Ownership	50.000	First American Financial Corporation	N	
		00000	0				Synergies-First Dominican Services Corp., S.A.	PAN	NIA	FAF International BPO Services Holdings Netherlands B	Ownership	25.000	First American Financial Corporation	N	
		00000	0				FAF International Property Services Holdings B.V.	NLD	NIA	FAF International Holdings GmbH	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First American Title Insurance Company of Australia Pty Li	AUS	IA	FAF International Holdings GmbH	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First European Holding Company Limited	MLT	NIA	FAF International Holdings GmbH	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Title Insurance plc	GBR	IA	FAF International Holdings GmbH	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Title Limited	GBR	IA	FAF International Holdings GmbH	Ownership	100.000	First American Financial Corporation	N	
		00000	0				FAF International Property Services (Australia) Pty Ltd	AUS	NIA	FAF International Holdings GmbH	Ownership	11.800	First American Financial Corporation	N	
		00000	87-0461613				Backman Title Company of Utah	UT	NIA	FATCO Holdings, LLC	Ownership	47.490	First American Financial Corporation	N	
		00000	20-1018296				Equity Land Title, LLC	FL	NIA	FATCO Holdings, LLC	Ownership	20.000	First American Financial Corporation	N	
		00000	52-2364313				First American Title Company, LLC	DE	NIA	FATCO Holdings, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	46-2981565				First American Trustee Services, LLC	DE	NIA	FATCO Holdings, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	33-1025101				Integrated Title Insurance Services, LLC	UT	NIA	FATCO Holdings, LLC	Ownership	30.000	First American Financial Corporation	N	
		00000	20-0447485				Title Financial Corporation	ID	NIA	FATCO Holdings, LLC	Ownership	26.320	First American Financial Corporation	N	
		00000	75-2966952				Titlestar Mortgagee Services, L.L.C.	TX	NIA	FATCO Holdings, LLC	Ownership	40.000	First American Financial Corporation	N	
		00000	22-3793340				Trans-County Title Agency, LLC	NJ	NIA	FATCO Holdings, LLC	Ownership	25.000	First American Financial Corporation	N	
		00000	65-0920100				Trans-State Title Insurance Agency, L.L.C.	FL	NIA	FATCO Holdings, LLC	Ownership	20.000	First American Financial Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
		00000	26-2868030				First American Abstract Company	MS	NIA	FATCO Holdings, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	0				FCT Insurance Company Ltd.	CAN	IA	FCT Holdings Company Ltd.	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First American International Title Services Inc.	CAN	NIA	FCT Holdings Company Ltd.	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Canadian Title Company Limited	CAN	NIA	FCT Holdings Company Ltd.	Ownership	100.000	First American Financial Corporation	N	
		00000	80-0919106				Connected Investors, LLC	DE	NIA	First American Data Co., LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	33-0922053				Data Trace Information Services LLC	DE	NIA	First American Data Co., LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	27-1538401				First American Data Tree LLC	DE	NIA	First American Data Co., LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	59-3750631				Red Vision Systems, Inc.	DE	NIA	First American Data Co., LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	26-1296164				First American Home Warranty Corporation of Florida	FL	NIA	First American Home Warranty Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	82-1843608				First American Credit Analytics, LLC	DE	NIA	First American Mortgage Solutions, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	03-0514508				First American Staff Appraisals, LLC	DE	NIA	First American Mortgage Solutions, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	84-2455940				Navitas Capital Fund P, L.P.	DE	NIA	First American Mortgage Solutions, LLC	Ownership	1.000	First American Financial Corporation	N	
		00000	83-3633119				PCN Network, LLC	PA	NIA	First American Mortgage Solutions, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	81-3246186				Docutech Transfer, LLC	DE	NIA	First American Mortgage Solutions, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	75-2581135				First American Trustee Servicing Solutions, LLC	TX	NIA	First American Mortgage Solutions, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	26-3808152				National Default REO Services, LLC	DE	NIA	First American Mortgage Solutions, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	20-0278792				Docutech, LLC	DE	NIA	Docutech Transfer, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	34-1874829				Tower City Title Agency, LLC	OH	NIA	First American Title Company	Ownership	17.500	First American Financial Corporation	N	
		00000	45-2832999				Joint Plant of San Mateo County II, LLC	CA	NIA	First American Title Company	Ownership	11.110	First American Financial Corporation	N	
		00000	0				Benchmark Title Agency, LLC	NY	NIA	First American Title Insurance Company	Ownership	35.000	First American Financial Corporation	N	
		00000	27-4017682				Watermark Title Agency, LLC	MN	NIA	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	87-0302632				Automated Title Service, Inc.	UT	NIA	First American Title Insurance Company	Ownership	22.220	First American Financial Corporation	N	
		00000	0				Clark County Title Service, Inc.	NV	NIA	First American Title Insurance Company	Ownership	11.000	First American Financial Corporation	N	
		00000	0				Co-Data, Inc.	OK	NIA	First American Title Insurance Company	Ownership	16.000	First American Financial Corporation	N	
		00000	0				Crown Search Services, Ltd.	OH	NIA	First American Title Insurance Company	Ownership	31.000	First American Financial Corporation	N	
		00000	85-0333078				Dona Ana Title Company, Inc.	NM	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	0				eRecording Partners Network, LLC	MN	NIA	First American Title Insurance Company	Ownership	20.000	First American Financial Corporation	N	
		00000	26-1077741				FATNY Realty Holdings LLC	NY	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	37-1348810				Faxxon Legal Information Services, Inc.	IL	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	0				FCT Holdings Company Ltd.	CAN	NIA	First American Title Insurance Company	Ownership	15.780	First American Financial Corporation	N	
		00000	0				First American (India) Private Limited	IND	NIA	First American Title Insurance Company	Ownership	0.010	First American Financial Corporation	N	
		00000	0				First American China Holdings, LLC	DE	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	88-1208440				First American Digital Title, Inc.	CA	NIA	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	45-0508466				First American Exchange Company, LLC	DE	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
70	First American Title Insurance Company	51624	72-0976930				First American Title Guaranty Company	TX	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
70	First American Title Insurance Company	51527	72-0894409				First American Title Insurance Company of Louisiana	LA	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	47-2548935				First American Vacation Ownership Title and Escrow Servi	HI	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	85-0612637				First American TR Services of Virginia, LLC	VA	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	85-1360775				First American TR Services of D.C., LLC	DC	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	0				Texas Title Services LLC	TX	DS	First American Title Insurance Company	Ownership	50.000	First American Financial Corporation	N	
		00000	61-1427294				First Reliable, LLC	DE	DS	First American Title Insurance Company	Ownership	51.000	First American Financial Corporation	N	
		00000	0				Georgetown Data, Inc.	TX	NIA	First American Title Insurance Company	Ownership	25.000	First American Financial Corporation	N	
		00000	0				Hays Data, Inc.	TX	NIA	First American Title Insurance Company	Ownership	11.000	First American Financial Corporation	N	
		00000	0				Jackson Plant Associates, Inc.	MO	NIA	First American Title Insurance Company	Ownership	25.000	First American Financial Corporation	N	
		00000	61-1166264				Kentucky Land Title Agency, Inc.	KY	NIA	First American Title Insurance Company	Ownership	20.000	First American Financial Corporation	N	
		00000	46-2013631				LiensNC, LLC	NC	NIA	First American Title Insurance Company	Ownership	11.110	First American Financial Corporation	N	
		00000	45-2595814				Massachusetts Title Company	MA	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	94-1386566				Mid Valley Title and Escrow Company	CA	DS	First American Title Insurance Company	Ownership	61.190	First American Financial Corporation	Y	
		00000	45-3789392				Mortgage Guarantee & Title Company, LLC	RI	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	34-1641398				Mortgage Information Services, Inc.	OH	NIA	First American Title Insurance Company	Ownership	10.000	First American Financial Corporation	N	
		00000	88-0218656				NTC Holding Company	NV	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
70	First American Title Insurance Company	51330	31-0573692				Ohio Bar Title Insurance Company	OH	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	91-1202822				Pacific Northwest Title Company of Kitsap County, Inc.	WA	NIA	First American Title Insurance Company	Ownership	35.240	First American Financial Corporation	N	
		00000	0				R.E. Consumer's Choice, L.L.C.	AZ	NIA	First American Title Insurance Company	Ownership	10.000	First American Financial Corporation	N	
		00000	27-1044816				Security 1st Title LLC	KS	NIA	First American Title Insurance Company	Ownership	20.000	First American Financial Corporation	N	
		00000	0				South East Insurance Condominium Association	AK	DS	First American Title Insurance Company	Ownership	50.000	First American Financial Corporation	N	
		00000	13-4075010				The Judicial Title Insurance Agency LLC	NY	NIA	First American Title Insurance Company	Ownership	20.000	First American Financial Corporation	N	
		00000	52-2339172				The Orange Coast Company, LLC	DE	NIA	First American Title Insurance Company	Ownership	37.840	First American Financial Corporation	N	
		00000	0				Title Plant of Santa Fe LLC	NM	NIA	First American Title Insurance Company	Ownership	31.000	First American Financial Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
		00000	95-2494273				Title Records, Inc.	CA	N/A	First American Title Insurance Company	Ownership	33.330	First American Financial Corporation	N	
		32336	03-0311175				Title Reinsurance Company	VT	IA	First American Title Insurance Company	Ownership	17.000	First American Financial Corporation	N	
		00000	46-4858736				Title Security Agency, LLC	DE	N/A	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	93-1097346				Tri-County Title Plant	OR	N/A	First American Title Insurance Company	Ownership	18.180	First American Financial Corporation	N	
		00000	0				Joint Title Plant of Santa Clara County, LLC	CA	N/A	First American Title Insurance Company	Ownership	7.140	First American Financial Corporation	N	
		00000	47-3020686				First American Trust of Nevada, LLC	NV	N/A	First American Trust, F.S.B.	Ownership	100.000	First American Financial Corporation	N	
		00000	95-3856124				The Heritage Escrow Company	CA	N/A	Heritage Closing Services, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	04-3841768				Granite Escrow & Settlement Services	CA	N/A	Heritage Closing Services, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	81-5249259				Granite Management Solutions	CA	N/A	Heritage Closing Services, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	85-4402042				Pango Group Holdings, Inc.	CA	N/A	Heritage Closing Services, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	93-4383987				Tri Pointe Assurance Escrow	CA	N/A	Heritage Closing Services, Inc.	Ownership	51.000	First American Financial Corporation	N	
		00000	75-1433640				American Escrow Company	TX	N/A	Republic Title of Texas, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	0				eVolve Title, LLC	TX	N/A	Republic Title of Texas, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	0				eVolve Settlement Services, LLC	TX	N/A	Republic Title of Texas, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	75-2962435				RTT Financial, Inc.	TX	N/A	Republic Title of Texas, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	75-2342104				Texas Escrow Company, Inc.	TX	N/A	Republic Title of Texas, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	0				Texas Title Services LLC	TX	N/A	Republic Title of Texas, Inc.	Ownership	50.000	First American Financial Corporation	N	
		00000	99-0546477				FA RP Investment, LLC	DE	N/A	SUSA Financial, Inc.	Ownership	66.670	First American Financial Corporation	N	
		00000	84-4143637				Navitas Capital III, L.P.	DE	N/A	SUSA Financial, Inc.	Ownership	20.000	First American Financial Corporation	N	
		00000	84-4822984				Keller Offers Holdings, LLC	TX	N/A	SUSA Financial, Inc.	Ownership	10.000	First American Financial Corporation	N	
		00000	47-4131373				Homie Technology, Inc.	DE	N/A	SUSA Financial, Inc.	Ownership	11.470	First American Financial Corporation	N	
		00000	61-1691495				Signature Title Agency of Arizona LLC	AZ	N/A	Title Security Agency, LLC	Ownership	51.000	First American Financial Corporation	N	
		00000	20-5114180				Catalina Title Agency, LLC	AZ	N/A	Title Security Agency, LLC	Ownership	50.000	First American Financial Corporation	N	
		00000	85-0855177				Pima Title Agency, LLC	AZ	N/A	Title Security Agency, LLC	Ownership	45.000	First American Financial Corporation	N	
		00000	86-0610659				Title Plant Corporation	AZ	N/A	Title Security Agency, LLC	Ownership	8.330	First American Financial Corporation	N	
		00000	0				ADEC Kenya Services EPZ Limited	KEN	N/A	American Data Exchange Corporation Ltd.	Ownership	100.000	First American Financial Corporation	N	
		00000	0				AMDATEX Las Piñas Services, Inc.	PHL	N/A	American Data Exchange Corporation Ltd.	Ownership	99.990	First American Financial Corporation	N	
		00000	0				AMDATEX Services Corp.	PHL	N/A	American Data Exchange Corporation Ltd.	Ownership	99.990	First American Financial Corporation	N	
		00000	008-579-412				AMDATEX Silay Inc.	PHL	N/A	American Data Exchange Corporation Ltd.	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Australian Company Pty Limited	AUS	N/A	FAF International Property Services (Australia) Pty Ltd	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Conveyancing Pty Limited	AUS	N/A	FAF International Property Services (Australia) Pty Ltd	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Legal Pty Ltd	AUS	N/A	FAF International Property Services (Australia) Pty Ltd	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Mortgage Services Australia Pty Limited	AUS	N/A	FAF International Property Services (Australia) Pty Ltd	Ownership	100.000	First American Financial Corporation	N	
		00000	26-0634116				First American International Holdings, LLC	DE	N/A	FAF International Property Services Holdings B.V.	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First European Title Insurance Company Limited	MLT	N/A	First European Holding Company Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	87-0467631				Backman Title Services Ltd.	UT	N/A	Backman Title Company of Utah	Ownership	99.000	First American Financial Corporation	N	
		00000	87-0302632				Automated Title Service, Inc.	UT	N/A	Backman Title Services Ltd.	Ownership	11.110	First American Financial Corporation	N	
		00000	92-0171859				Alaska Joint Title Plant, LLC	AK	N/A	First American Title Company, LLC	Ownership	66.700	First American Financial Corporation	N	
		00000	87-0302632				Automated Title Service, Inc.	UT	N/A	First American Title Company, LLC	Ownership	11.110	First American Financial Corporation	N	
		00000	0				First American United General Alaska LLC	AK	N/A	First American Title Company, LLC	Ownership	99.000	First American Financial Corporation	N	
		00000	0				REach Canada Ventures 2020 Limited Partnership	CAN	N/A	First Canadian Title Company Limited	Ownership	13.290	First American Financial Corporation	N	
		00000	0				FCT Insurance Services Inc.	CAN	N/A	First Canadian Title Company Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				PropertyFlow Ltd.	CAN	N/A	First Canadian Title Company Limited	Ownership	51.000	First American Financial Corporation	N	
		00000	11-2491823				Abstracters' Information Service, Inc.	NY	N/A	Data Trace Information Services LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	26-0448730				Charles Jones LLC	DE	N/A	Data Trace Information Services LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	95-2494273				Title Records, Inc.	CA	N/A	Data Trace Information Services LLC	Ownership	33.330	First American Financial Corporation	N	
		00000	27-2772536				TitleVision Texas, LLC	TX	N/A	Red Vision Systems, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	80-0841318				Safe Escrow, LLC	PA	N/A	PCN Network, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	0				Safe Escrow Arizona, LLC	PA	N/A	Safe Escrow, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First American United General Alaska LLC	AK	N/A	First American Title Guaranty Company	Ownership	1.000	First American Financial Corporation	N	
		00000	94-1644158				Mt. Shasta Title and Escrow Company	CA	DS	Mid Valley Title and Escrow Company	Ownership	64.520	First American Financial Corporation	N	
		00000	27-1206877				TitleVest Agency of Texas, LLC	TX	N/A	TitleVest Agency, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	45-3704116				TVest Agency of Pennsylvania, LLC	PA	N/A	TitleVest Agency, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	92-1054304				TitleVest Agency of Louisiana, LLC	LA	N/A	TitleVest Agency, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	20-3840140				1031Vest, LLC	NY	N/A	TitleVest Holdings Group, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	35-2495781				TitleVest Agency, LLC	DE	N/A	TitleVest Holdings Group, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	46-4867930				TitleVest Holdings Group, LLC	DE	N/A	TitleVest Holdings Holdings, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	0				enact Conveyancing Limited	GBR	N/A	enact Holdings Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				enact Debt Solutions Limited	GBR	N/A	enact Holdings Limited	Ownership	100.000	First American Financial Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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		00000	0				FMS Administration Limited	NZL	NIA	First Mortgage Services Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				Propel-LC Limited	NZL	NIA	First Mortgage Services Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				FAF International Property Services (Australia) Pty Ltd	AUS	NIA	First Mortgage Services Pty Limited	Ownership	88.200	First American Financial Corporation	N	
		00000	0				Corea Title Company	KOR	NIA	First Title Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				enact Holdings Limited	GBR	NIA	First Title Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Mortgage Services Limited	NZL	NIA	First Title Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Mortgage Services Pty Limited	AUS	NIA	First Title Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Title Services Limited	GBR	NIA	First Title Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				Guaranteed Conveyancing Solutions Limited	GBR	NIA	First Title Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				The Live Organisation Limited	GBR	NIA	First Title Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				Decision First Limited	GBR	NIA	First Title Limited	Ownership	50.000	First American Financial Corporation	N	
		00000	0				Orbital Witness Limited	GBR	NIA	First Title Limited	Ownership	18.160	First American Financial Corporation	N	
		00000	82-3070213				ServiceMac, LLC	DE	NIA	First American ServiceMac Holdings, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	95-4812168				Amanda Holdings, Inc.	CA	NIA	Pango Group Holdings, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	82-0823725				California Settlement Services, Inc.	CA	NIA	Pango Group Holdings, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	45-2494941				Pango Group, Inc.	CA	NIA	Pango Group Holdings, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	51-0639423				R & T Management, Inc.	CA	NIA	Pango Group Holdings, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	86-1300754				Amanda Holdings II Inc.	CA	NIA	Amanda Holdings, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	95-4199739				Glen Oaks Escrow, Inc.	CA	NIA	Amanda Holdings, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	95-4813490				American Trust Escrow, Inc.	CA	NIA	Amanda Holdings, Inc.	Ownership	70.000	First American Financial Corporation	N	
		00000	20-3001313				CV Escrow, Inc.	CA	NIA	Amanda Holdings, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	87-3803538				Cal Trust Escrow, Inc.	CA	NIA	Amanda Holdings II Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	84-3596085				AV Escrow, Inc.	CA	NIA	Amanda Holdings II Inc.	Ownership	51.000	First American Financial Corporation	N	
		00000	20-3421151				California Elite Escrow, Inc.	CA	NIA	Amanda Holdings II Inc.	Ownership	71.000	First American Financial Corporation	N	
		00000	46-0890483				Escrow Trust Advisors, Inc.	CA	NIA	Amanda Holdings II Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	95-2812091				Olive Escrows, Inc.	CA	NIA	Amanda Holdings II Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	82-0460666				North Idaho Title Insurance, Inc.	ID	NIA	Mother Lode Holding	Ownership	100.000	First American Financial Corporation	N	
		00000	20-5077513				Placer Title Insurance Agency of Utah, Inc.	UT	NIA	Mother Lode Holding	Ownership	100.000	First American Financial Corporation	N	
		00000	20-4331774				Wyoming Title and Escrow, Inc.	WY	NIA	Mother Lode Holding	Ownership	100.000	First American Financial Corporation	N	
		00000	32-0038590				National Closing Solutions, Inc.	DE	NIA	Mother Lode Holding	Ownership	100.000	First American Financial Corporation	N	
		00000	47-5021867				National Closing Solutions of Maryland, Inc.	DE	NIA	Mother Lode Holding	Ownership	100.000	First American Financial Corporation	N	
		00000	46-2901032				Maui Suite XO, LLC	CA	NIA	Mother Lode Holding	Ownership	100.000	First American Financial Corporation	N	
		00000	75-3060495				Montana Title and Escrow, Inc.	MT	NIA	Mother Lode Holding	Ownership	100.000	First American Financial Corporation	N	
		00000	81-4715886				Texas National Title, Inc.	TX	NIA	Mother Lode Holding	Ownership	100.000	First American Financial Corporation	N	
		00000	94-2222502				Placer Title Company	CA	NIA	Mother Lode Holding	Ownership	100.000	First American Financial Corporation	N	
		00000	68-0423680				Western Auxiliary Corporation	CA	NIA	Mother Lode Holding	Ownership	100.000	First American Financial Corporation	N	
		00000	87-1748348				Centric Title and Escrow, LLC	NM	NIA	Mother Lode Holding	Ownership	61.000	First American Financial Corporation	N	
		00000	48-1273057				National Closing Solutions of Alabama, L.L.C.	AL	NIA	National Closing Solutions, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	86-1725245				Premier Associates Title Agency, LLC	AZ	NIA	Placer Title Company	Ownership	51.000	First American Financial Corporation	N	
		00000	84-4822281				Premier Partners Title Agency, LLC	AZ	NIA	Placer Title Company	Ownership	51.000	First American Financial Corporation	N	
		00000	86-3027656				Premier Pima Title Agency, LLC	AZ	NIA	Placer Title Company	Ownership	51.000	First American Financial Corporation	N	
		00000	86-0610659				Title Plant Corporation	AZ	NIA	Placer Title Company	Ownership	8.330	First American Financial Corporation	N	
		00000	88-3964398				Platlabs, LLC	DE	NIA	Connected Investors, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	88-2268944				Premier Collaboration Title Agency, LLC	AZ	NIA	Placer Title Company	Ownership	51.000	First American Financial Corporation	N	
		00000	88-2268409				Premier Commercial Title Agency, LLC	AZ	NIA	Placer Title Company	Ownership	51.000	First American Financial Corporation	N	
		00000	92-0978926				Premier Mohave Title Agency, LLC	AZ	NIA	Placer Title Company	Ownership	51.000	First American Financial Corporation	N	
		00000	86-0610659				Title Plant Corporation	AZ	NIA	Catalina Title Agency, LLC	Ownership	8.330	First American Financial Corporation	N	
		00000	86-0610659				Title Plant Corporation	AZ	NIA	Pima Title Agency, LLC	Ownership	8.330	First American Financial Corporation	N	
		00000	86-0610659				Title Plant Corporation	AZ	NIA	Signature Title Agency of Arizona, LLC	Ownership	8.330	First American Financial Corporation	N	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Asterik	Explanation
	NONE

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
00000	26-1911571	First American Financial Corporation	200,000,000	(39,302,738)							160,697,262	
50814	95-2566122	First American Title Insurance Company	(157,640,750)	11,458,888	19,693,023						(126,488,839)	
00000	94-1386566	Mid Valley Title and Escrow Company	(1,857,000)								(1,857,000)	
00000	37-1348810	Faxon Leal Information Services, Inc.	(1,000,000)								(1,000,000)	
00000	47-2548935	First American Vacation Ownership Title and Escrow	(1,000,000)								(1,000,000)	
00000	45-0508466	First American Exchange Company, LLC	(38,000,000)								(38,000,000)	
00000	91-1202822	Pacific Northwest Title Company of Kitsap County, In	(444,000)								(444,000)	
00000	0	Benchmark Title Agency, LLC	(26,250)								(26,250)	
00000	92-0167226	TransAlaska Group, LLC	(32,000)								(32,000)	
00000	13-4263446	SUSA Financial, Inc			(19,693,023)						(19,693,023)	
00000	88-1208440	First American Digital Title, Inc.		27,843,850							27,843,850	
9999999	Control Totals								X X X			

45

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 filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

Response

MARCH FILING

1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1? YES

2. Will an actuarial opinion be filed by March 1? YES

APRIL FILING

3. Will Management's Discussion and Analysis be filed by April 1? YES

4. Will the Supplemental Schedule of Business Written by Agency be filed with the state of domicile by April 1? YES

5. Will the Supplemental Investment Risk Interrogatories be filed by April 1? YES

JUNE FILING

6. Will an audited financial report be filed by June 1? YES

7. Will Accountants 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 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 filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

MARCH FILING

8. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? See Explanation

9. 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

10. 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

11. 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

AUGUST FILING

12. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? YES

Explanation:

Explanation 8: The parent company, First American Financial Corporation, is the sole shareholder.

Explanation 9: Not applicable

Explanation 10: Not applicable

Explanation 11: Not applicable

Bar Code:



OVERFLOW PAGE FOR WRITE-INS

Page 9 - Continuation

**OPERATIONS AND INVESTMENT EXHIBIT
PART 3 – EXPENSES**

	Title and Escrow Operating Expenses				5 Unallocated Loss Adjustment Expenses	6 Other Operations	7 Investment Expenses	Totals	
	1 Direct Operations	Agency Operations		4 Total (Cols. 1 + 2 + 3)				8 Current Year (Cols. 4 + 5 + 6 + 7)	9 Prior Year
		2 Non-affiliated Agency Operations	3 Affiliated Agency Operations						
2304. Interest Expense	30,588		2,157	32,745			32,745	6,899,097	
2305. Loss Adjustment Expense allocation					(839,747)		(839,747)	10,855,165	
2306. Various costs allocated (Out) / In			(92,893,052)	(92,893,052)			(92,893,052)	16,665,941	
2397. Totals (Lines 2304 through 2396) (Page 9, Line 2398)	30,588		(92,890,895)	(92,860,307)	(839,747)		(93,700,054)	34,420,203	

OVERFLOW PAGE FOR WRITE-INS

Page 42 - Continuation

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN
By States and Territories**

States, Etc.	1 Active Status	2 Premium Rate (b)	Direct Premiums Written			6 Other Income	7 Net Premiums Earned	8 Direct Losses and Allocated Loss Adjustment Expenses Paid	9 Direct Losses and Allocated Loss Adjustment Expenses Incurred	10 Direct Known Claim Reserve
			3 Direct Operations	Agency Operations						
				4 Non-affiliated Agencies	5 Affiliated Agencies					
58004. Spain	X X X				23,400	172				
58005. Aruba	X X X				3,200	24				
58006. United Kingdom	X X X					668,480	(90,141)	21,530	249,704	
58007. The Bahamas	X X X						505	1,918	30,875	
58008. Dominican Republic	X X X						57,970	79,690	171,362	
58009. Honduras	X X X						6,098	6,922	32,038	
58010. New Zealand	X X X							1,920	27,064	
58011. Republic of Ireland	X X X							6,320	103,962	
58012. Nicaragua	X X X						52,023	61,688	133,214	
58013. Poland	X X X							3,846	58,452	
58014. Romania	X X X							3,844	58,408	
58015. Scotland	X X X						(87)	(87)		
58097. Totals (Lines 58004 through 58096) (Page 42, Line 58998)	X X X	X X X			26,600	668,676	26,368	187,591	865,079	

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	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	80,769,942	2.71	80,769,941		80,769,941	2.81
1.02 All other governments	35,254,005	1.18	35,254,003		35,254,003	1.23
1.03 U.S. states, territories and possessions, etc. guaranteed	13,617,245	0.46	13,617,246		13,617,246	0.47
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	46,660,923	1.57	46,660,924		46,660,924	1.62
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,052,375,478	35.32	1,052,375,469		1,052,375,469	36.64
1.06 Industrial and miscellaneous	563,898,097	18.93	563,898,092		563,898,092	19.63
1.07 Hybrid securities	2,959,013	0.10	2,959,013		2,959,013	0.10
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans	129,463,083	4.35	129,463,074		129,463,074	4.51
1.11 Unaffiliated certificates of deposit						
1.12 Total long-term bonds	1,924,997,786	64.61	1,924,997,762		1,924,997,762	67.02
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	169,129,926	5.68	122,873,389		122,873,389	4.28
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Exchange traded funds	282,458,815	9.48	282,458,815		282,458,815	9.83
3.09 Total common stocks	451,588,741	15.16	405,332,204		405,332,204	14.11
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company	91,459,916	3.07	91,459,916		91,459,916	3.18
5.02 Properties held for production of income						
5.03 Properties held for sale	34,219,510	1.15				
5.04 Total real estate	125,679,426	4.22	91,459,916		91,459,916	3.18
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	269,935,739	9.06	269,935,739		269,935,739	9.40
6.02 Cash equivalents (Schedule E, Part 2)	80,356,068	2.70	80,356,069		80,356,069	2.80
6.03 Short-term investments (Schedule DA)	10,662,788	0.36	10,662,788		10,662,788	0.37
6.04 Total cash, cash equivalents and short-term investments	360,954,595	12.12	360,954,596		360,954,596	12.57
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	115,563,575	3.88	89,109,706		89,109,706	3.10
10. Receivables for securities	465,856	0.02	465,856		465,856	0.02
11. Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	2,979,249,979	100.00	2,872,320,040		2,872,320,040	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		124,871,526
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)	2,274,072	2,274,072
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	3,974,839	
	3.2 Totals, Part 3, Column 11		3,974,839
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		184,785
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	5,256,226	
	8.2 Totals, Part 3, Column 9		5,256,226
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		125,679,426
10.	Deduct total nonadmitted amounts		34,219,510
11.	Statement value at end of current period (Line 9 minus Line 10)		91,459,916

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS**Other Long-Term Invested Assets**

1. Book/adjusted carrying value, December 31 of prior year		134,531,495
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	7,385,753	
2.2 Additional investment made after acquisition (Part 2, Column 9)	560,078	7,945,831
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16		
3.2 Totals, Part 3, Column 12		
4. Accrual of discount		52
5. Unrealized valuation increase/(decrease):		
5.1 Totals, Part 1, Column 13	(202,079)	
5.2 Totals, Part 3, Column 9	162,121	(39,958)
6. Total gain (loss) on disposals, Part 3, Column 19		(2,247,699)
7. Deduct amounts received on disposals, Part 3, Column 16		24,442,625
8. Deduct amortization of premium and depreciation		19,772
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17		
9.2 Totals, Part 3, Column 14	(163,749)	(163,749)
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15		
10.2 Totals, Part 3, Column 11		
11. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		115,563,575
12. Deduct total nonadmitted amounts		26,453,869
13. Statement value at end of current period (Line 11 minus Line 12)		89,109,706

SCHEDULE D - VERIFICATION BETWEEN YEARS**Bonds and Stocks**

1. Book/adjusted carrying value, December 31 of prior year		2,289,559,441
2. Cost of bonds and stocks acquired, Part 3, Column 7		660,912,687
3. Accrual of discount		9,545,335
4. Unrealized valuation increase/(decrease):		
4.1 Part 1, Column 12	2,762,562	
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13	32,155,393	
4.4 Part 4, Column 11	3,027,066	37,945,021
5. Total gain (loss) on disposals, Part 4, Column 19		(29,208,671)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		587,164,259
7. Deduct amortization of premium		6,193,841
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15	706,346	
8.2 Part 2, Section 1, Column 19		
8.3 Part 2, Section 2, Column 16	292,640	
8.4 Part 4, Column 15	96,540	1,095,526
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14		
9.2 Part 2, Section 1, Column 17		
9.3 Part 2, Section 2, Column 14		
9.4 Part 4, Column 13		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees. Notes 5Q, Line 2		95,280
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		2,376,586,519
12. Deduct total nonadmitted amounts		46,256,539
13. Statement value at end of current period (Line 11 minus Line 12)		2,330,329,980

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					
Governments (Including all obligations guaranteed by governments)	1. United States	80,769,941	78,732,766	80,716,644	84,334,249
	2. Canada	26,322,541	25,824,565	26,661,845	26,255,119
	3. Other Countries	8,931,463	8,097,758	9,069,932	8,951,000
	4. Totals	116,023,945	112,655,089	116,448,421	119,540,368
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	13,617,246	13,503,104	13,738,591	12,980,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	46,660,924	46,282,812	47,968,566	48,810,000
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	1,052,375,469	1,025,767,201	1,063,172,986	1,103,788,701
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit, and Hybrid Securities (unaffiliated)	8. United States	475,736,314	464,335,691	477,863,354	491,772,019
	9. Canada	40,970,914	39,205,643	41,239,462	41,205,401
	10. Other Countries	179,612,951	176,354,287	180,526,856	185,581,912
	11. Totals	696,320,179	679,895,621	699,629,672	718,559,332
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	1,924,997,763	1,878,103,827	1,940,958,236	2,003,678,401
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States	271,630,669	271,630,669	223,594,958	
	21. Canada	10,828,146	10,828,146	11,512,090	
	22. Other Countries				
	23. Totals	282,458,815	282,458,815	235,107,048	
Parent, Subsidiaries and Affiliates	24. Totals	169,129,926		188,680,550	
	25. Total Common Stocks	451,588,741	282,458,815	423,787,598	
	26. Total Stocks	451,588,741	282,458,815	423,787,598	
	27. Total Bonds and Stocks	2,376,586,504	2,160,562,642	2,364,745,834	

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 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	29,652,333	44,206,169		11,904,882	24,658,890	X X X	110,422,274	5.587	186,443,973	8.840	110,422,275	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 Totals	29,652,333	44,206,169		11,904,882	24,658,890	X X X	110,422,274	5.587	186,443,973	8.840	110,422,275	
2. All Other Governments												
2.1 NAIC 1	38,474,055	9,773,961	571,689		2,700,195	X X X	51,519,900	2.607	38,702,449	1.835	22,988,792	28,531,108
2.2 NAIC 2				2,989,381	1,865,394	X X X	4,854,775	0.246	1,864,212	0.088	4,854,775	
2.3 NAIC 3				477,265	327,539	X X X	804,804	0.041	2,589,040	0.123	804,804	
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 Totals	38,474,055	9,773,961	571,689	3,466,646	4,893,128	X X X	57,179,479	2.893	43,155,702	2.046	28,648,370	28,531,108
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1				5,315,491	8,301,754	X X X	13,617,245	0.689	9,871,042	0.468	13,617,246	
3.2 NAIC 2						X X X			425,753	0.020		
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 Totals				5,315,491	8,301,754	X X X	13,617,245	0.689	10,296,795	0.488	13,617,246	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1		1,267,232	8,447,598	8,159,535	27,755,219	X X X	45,629,584	2.309	44,760,088	2.122	45,629,587	
4.2 NAIC 2			701,756			X X X	701,756	0.036	712,473	0.034	701,756	
4.3 NAIC 3					329,582	X X X	329,582	0.017	306,869	0.015	329,582	
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 Totals		1,267,232	9,149,354	8,159,535	28,084,801	X X X	46,660,922	2.361	45,779,430	2.171	46,660,924	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	891,105	25,387,415	94,556,439	138,138,790	760,850,821	X X X	1,019,824,570	51.596	1,173,756,024	55.655	1,019,824,568	
5.2 NAIC 2	340,000	2,503,158	2,488,674	8,284,332	17,714,084	X X X	31,330,248	1.585	31,802,373	1.508	28,105,018	3,225,231
5.3 NAIC 3			1,220,652			X X X	1,220,652	0.062			1,220,652	
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 Totals	1,231,105	27,890,573	98,265,765	146,423,122	778,564,905	X X X	1,052,375,470	53.242	1,205,558,397	57.162	1,049,150,237	3,225,231

505

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	9,631,587	67,274,637	125,060,840	25,012,600	31,778,635	X X X	258,758,299	13.091	206,755,382	9.803	191,464,647	67,293,653
6.2 NAIC 2	2,638,027	108,984,437	118,896,771	19,338,131	21,330,778	X X X	271,188,144	13.720	254,946,003	12.088	211,172,052	60,016,088
6.3 NAIC 3	3,048,527	20,591,002	6,507,484			X X X	30,147,013	1.525	29,800,070	1.413	12,005,729	18,141,285
6.4 NAIC 4		3,474,735	329,903			X X X	3,804,638	0.192	5,169,068	0.245	833,094	2,971,545
6.5 NAIC 5						X X X						
6.6 NAIC 6						X X X						
6.7 Totals	15,318,141	200,324,811	250,794,998	44,350,731	53,109,413	X X X	563,898,094	28.529	496,670,524	23.550	415,475,522	148,422,570
7. Hybrid Securities												
7.1 NAIC 1					2,959,013	X X X	2,959,013	0.150	3,555,939	0.169	2,453,168	505,845
7.2 NAIC 2						X X X			3,506,659	0.166		
7.3 NAIC 3						X X X						
7.4 NAIC 4						X X X			156,306	0.007		
7.5 NAIC 5						X X X						
7.6 NAIC 6						X X X						
7.7 Totals					2,959,013	X X X	2,959,013	0.150	7,218,904	0.342	2,453,168	505,845
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						X X X						
8.2 NAIC 2						X X X						
8.3 NAIC 3						X X X						
8.4 NAIC 4						X X X						
8.5 NAIC 5						X X X						
8.6 NAIC 6						X X X						
8.7 Totals						X X X						
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X							
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X							
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X							
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X							
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X							
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X							
9.7 Totals	X X X	X X X	X X X	X X X	X X X							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						X X X						
10.2 NAIC 2						X X X						
10.3 NAIC 3		6,557,763	5,786,938			X X X	12,344,701	0.625	7,312,467	0.347	11,910,427	434,273
10.4 NAIC 4		47,411,495	27,964,573			X X X	75,376,068	3.813	69,065,353	3.275	74,965,525	410,549
10.5 NAIC 5		29,915,191	11,827,114			X X X	41,742,305	2.112	37,500,700	1.778	41,009,184	733,116
10.6 NAIC 6						X X X						
10.7 Totals		83,884,449	45,578,625			X X X	129,463,074	6.550	113,878,520	5.400	127,885,136	1,577,937
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						X X X						
11.2 NAIC 2						X X X						
11.3 NAIC 3						X X X						
11.4 NAIC 4						X X X						
11.5 NAIC 5						X X X						
11.6 NAIC 6						X X X						
11.7 Totals						X X X						

9016

NONE

NONE

NONE

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. 8 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 78,649,080	147,909,414	228,636,566	188,531,298	859,004,527		1,502,730,885	76.027	X X X	X X X	1,406,400,281	96,330,606
12.2 NAIC 2	(d) 2,978,027	118,045,358	127,874,139	30,611,844	40,910,256		320,419,624	16.211	X X X	X X X	256,744,029	63,675,591
12.3 NAIC 3	(d) 3,048,527	68,002,497	35,692,709	477,265	657,121		107,878,119	5.458	X X X	X X X	89,326,291	18,551,834
12.4 NAIC 4	(d)	33,389,926	12,157,017				45,546,943	2.304	X X X	X X X	41,842,278	3,704,661
12.5 NAIC 5	(d)					(c)			X X X	X X X		
12.6 NAIC 6	(d)					(c)			X X X	X X X		
12.7 Totals	84,675,634	367,347,195	404,360,431	219,620,407	900,571,904		(b) 1,976,575,571	100.000	X X X	X X X	1,794,312,878	182,262,692
12.8 Line 12.7 as a % of Col. 7	4.284	18.585	20.458	11.111	45.562		100.000	X X X	X X X	X X X	90.779	9.221
13. Total Bonds Prior Year												
13.1 NAIC 1	144,525,682	109,175,121	218,188,018	202,208,294	989,747,778		X X X	X X X	1,663,844,893	78.893	1,582,893,047	80,951,846
13.2 NAIC 2	6,423,978	120,181,733	102,734,419	32,338,338	38,891,467		X X X	X X X	300,569,935	14.252	217,076,702	83,493,233
13.3 NAIC 3	2,039,403	54,239,633	44,451,184		1,031,120		X X X	X X X	101,761,340	4.825	83,004,290	18,757,050
13.4 NAIC 4	826,658	23,173,486	18,669,627		156,306		X X X	X X X	42,826,077	2.031	38,678,798	4,147,279
13.5 NAIC 5							X X X	X X X	(c)			
13.6 NAIC 6							X X X	X X X	(c)			
13.7 Totals	153,815,721	306,769,973	384,043,248	234,546,632	1,029,826,671		X X X	X X X	(b) 2,109,002,245	100.000	1,921,652,837	187,349,408
13.8 Line 13.7 as a % of Col. 9	7.293	14.546	18.210	11.121	48.830		X X X	X X X	100.000	X X X	91.117	8.883
14. Total Publicly Traded Bonds												
14.1 NAIC 1	42,606,060	124,320,545	205,031,506	184,139,631	850,302,536		1,406,400,278	71.153	1,582,893,047	75.054	1,406,400,278	X X X
14.2 NAIC 2	1,454,702	85,010,516	103,299,323	29,706,878	37,272,614		256,744,033	12.989	217,076,702	10.293	256,744,033	X X X
14.3 NAIC 3	891,531	56,005,777	31,294,591	477,265	657,121		89,326,285	4.519	83,004,290	3.936	89,326,285	X X X
14.4 NAIC 4		30,015,169	11,827,114				41,842,282	2.117	38,678,798	1.834	41,842,282	X X X
14.5 NAIC 5												X X X
14.6 NAIC 6												X X X
14.7 Totals	44,952,293	295,352,006	351,452,535	214,323,774	888,232,271		1,794,312,878	90.779	1,921,652,837	91.117	1,794,312,878	X X X
14.8 Line 14.7 as a % of Col. 7	2.505	16.460	19.587	11.945	49.503		100.000	X X X	X X X	X X X	100.000	X X X
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	2.274	14.943	17.781	10.843	44.938		90.779	X X X	X X X	X X X	90.779	X X X
15. Total Privately Placed Bonds												
15.1 NAIC 1	36,043,019	23,588,869	23,605,060	4,391,667	8,701,991		96,330,606	4.874	80,951,846	3.838	X X X	96,330,606
15.2 NAIC 2	1,523,325	33,034,842	24,574,816	904,966	3,637,642		63,675,591	3.222	83,493,233	3.959	X X X	63,675,591
15.3 NAIC 3	2,156,996	11,996,720	4,398,118				18,551,834	0.939	18,757,050	0.889	X X X	18,551,834
15.4 NAIC 4		3,374,757	329,903				3,704,661	0.187	4,147,279	0.197	X X X	3,704,661
15.5 NAIC 5												X X X
15.6 NAIC 6												X X X
15.7 Totals	39,723,340	71,995,189	52,907,896	5,296,633	12,339,633		182,262,692	9.221	187,349,408	8.883	X X X	182,262,692
15.8 Line 15.7 as a % of Col. 7	21.795	39.501	29.028	2.906	6.770		100.000	X X X	X X X	X X X	X X X	100.000
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.010	3.642	2.677	0.268	0.624		9.221	X X X	X X X	X X X	X X X	9.221

S07

(a) Includes \$ 180,684,755 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 0 current year of bonds with Z designations, and \$ 0 prior year of bonds with Z designations and \$ 0 current year. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$ 0 current year of bonds with 5GI designations, \$ 0 prior year of bonds with 5GI designations and \$ 0 current year, \$ 0 prior year of bonds with 6* designations. "5*" 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 \$ 51,577,809; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	29,652,333	44,206,169		10,421,134	4,587,940	X X X	88,867,576	4.496	164,665,422	7.808	88,867,576	
1.02 Residential Mortgage-Backed Securities				1,483,748	20,070,950	X X X	21,554,698	1.091	21,778,552	1.033	21,554,698	
1.03 Commercial Mortgage-Backed Securities						X X X						
1.04 Other Loan-Backed and Structured Securities						X X X						
1.05 Totals	29,652,333	44,206,169		11,904,882	24,658,890	X X X	110,422,274	5.587	186,443,973	8.840	110,422,274	
2. All Other Governments												
2.01 Issuer Obligations	38,474,054	9,773,961	571,689	3,466,646	4,893,128	X X X	57,179,478	2.893	43,155,702	2.046	28,648,370	28,531,108
2.02 Residential Mortgage-Backed Securities						X X X						
2.03 Commercial Mortgage-Backed Securities						X X X						
2.04 Other Loan-Backed and Structured Securities						X X X						
2.05 Totals	38,474,054	9,773,961	571,689	3,466,646	4,893,128	X X X	57,179,478	2.893	43,155,702	2.046	28,648,370	28,531,108
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations				5,315,491	8,301,754	X X X	13,617,245	0.689	10,296,795	0.488	13,617,245	
3.02 Residential Mortgage-Backed Securities						X X X						
3.03 Commercial Mortgage-Backed Securities						X X X						
3.04 Other Loan-Backed and Structured Securities						X X X						
3.05 Totals				5,315,491	8,301,754	X X X	13,617,245	0.689	10,296,795	0.488	13,617,245	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		1,267,232	9,149,354	8,159,535	28,084,801	X X X	46,660,922	2.361	45,779,430	2.171	46,660,922	
4.02 Residential Mortgage-Backed Securities						X X X						
4.03 Commercial Mortgage-Backed Securities						X X X						
4.04 Other Loan-Backed and Structured Securities						X X X						
4.05 Totals		1,267,232	9,149,354	8,159,535	28,084,801	X X X	46,660,922	2.361	45,779,430	2.171	46,660,922	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	605,000	9,912,539	50,788,976	127,927,683	207,698,032	X X X	396,932,230	20.082	407,803,199	19.336	393,706,999	3,225,231
5.02 Residential Mortgage-Backed Securities	75	78,051	1,985,964	7,003,537	567,865,643	X X X	576,933,270	29.189	725,122,095	34.382	576,933,270	
5.03 Commercial Mortgage-Backed Securities		17,899,983	45,490,825	8,474,557	1,692,852	X X X	73,558,217	3.721	69,030,926	3.273	73,558,217	
5.04 Other Loan-Backed and Structured Securities	626,030			3,017,345	1,308,378	X X X	4,951,753	0.251	3,602,176	0.171	4,951,753	
5.05 Totals	1,231,105	27,890,573	98,265,765	146,423,122	778,564,905	X X X	1,052,375,470	53.242	1,205,558,397	57.162	1,049,150,239	3,225,231
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	15,318,141	200,324,811	250,122,433	43,655,083	53,109,413	X X X	562,529,881	28.460	495,198,261	23.480	414,802,959	147,726,922
6.02 Residential Mortgage-Backed Securities						X X X						
6.03 Commercial Mortgage-Backed Securities						X X X						
6.04 Other Loan-Backed and Structured Securities			672,565	695,648		X X X	1,368,213	0.069	1,472,263	0.070	672,565	695,648
6.05 Totals	15,318,141	200,324,811	250,794,998	44,350,731	53,109,413	X X X	563,898,094	28.529	496,670,524	23.550	415,475,524	148,422,570
7. Hybrid Securities												
7.01 Issuer Obligations					2,959,013	X X X	2,959,013	0.150	7,218,904	0.342	2,453,168	505,845
7.02 Residential Mortgage-Backed Securities						X X X						
7.03 Commercial Mortgage-Backed Securities						X X X						
7.04 Other Loan-Backed and Structured Securities						X X X						
7.05 Totals					2,959,013	X X X	2,959,013	0.150	7,218,904	0.342	2,453,168	505,845
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						X X X						
8.02 Residential Mortgage-Backed Securities						X X X						
8.03 Commercial Mortgage-Backed Securities						X X X						
8.04 Other Loan-Backed and Structured Securities						X X X						
8.05 Affiliated Bank Loans – Issued						X X X						
8.06 Affiliated Bank Loans – Acquired						X X X						
8.07 Totals						X X X						

NONE

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	X X X	X X X	X X X	X X X	X X X							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						X X X						
10.02 Unaffiliated Bank Loans - Acquired		83,884,449	45,578,625			X X X	129,463,074	6.550	113,878,520	0.054	127,885,136	1,577,937
10.03 Totals		83,884,449	45,578,625			X X X	129,463,074	6.550	113,878,520	0.054	127,885,136	1,577,937
11. Unaffiliated Certificates of Deposit												
11.01 Totals						X X X						
12. Total Bonds Current Year												
12.01 Issuer Obligations	84,049,528	265,484,712	310,632,452	198,945,572	309,634,081	X X X	1,168,746,345	59.130	X X X	X X X	988,757,240	179,989,107
12.02 Residential Mortgage-Backed Securities	75	78,051	1,985,964	8,487,285	587,936,593	X X X	598,487,968	30.279	X X X	X X X	598,487,968	
12.03 Commercial Mortgage-Backed Securities		17,899,983	45,490,825	8,474,557	1,692,852	X X X	73,558,217	3.721	X X X	X X X	73,558,217	
12.04 Other Loan-Backed and Structured Securities	626,030		672,565	3,712,993	1,308,378	X X X	6,319,966	0.320	X X X	X X X	5,624,318	695,648
12.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
12.06 Affiliated Bank Loans						X X X			X X X	X X X		
12.07 Unaffiliated Bank Loans		83,884,449	45,578,625			X X X	129,463,074	6.550	X X X	X X X	127,885,136	1,577,937
12.08 Unaffiliated Certificates of Deposit						X X X			X X X	X X X		
12.09 Totals	84,675,633	367,347,195	404,360,431	219,620,407	900,571,904		1,976,575,570	100.000	X X X	X X X	1,794,312,879	182,262,692
12.10 Line 12.09 as a % of Col. 7	4.284	18.585	20.458	11.111	45.562		100.000	X X X	X X X	X X X	90.779	9.221
13. Total Bonds Prior Year												
13.01 Issuer Obligations	153,813,282	251,000,177	262,313,288	217,559,977	289,430,988	X X X	X X X	X X X	1,174,117,712	55.672	988,513,679	185,604,033
13.02 Residential Mortgage-Backed Securities	2,439	194,368	656,088	8,701,211	737,346,537	X X X	X X X	X X X	746,900,643	35.415	746,900,643	
13.03 Commercial Mortgage-Backed Securities		2,549,969	58,939,433	5,813,181	1,728,345	X X X	X X X	X X X	69,030,928	3.273	69,030,928	
13.04 Other Loan-Backed and Structured Securities			1,281,375	2,472,263	1,320,801	X X X	X X X	X X X	5,074,439	0.241	4,335,124	739,315
13.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X		X X X	X X X				
13.06 Affiliated Bank Loans						X X X	X X X	X X X				
13.07 Unaffiliated Bank Loans		53,025,459	60,853,064			X X X	X X X	X X X	113,878,523	0.054	112,872,462	1,006,061
13.08 Unaffiliated Certificates of Deposit						X X X	X X X	X X X				
13.09 Totals	153,815,721	306,769,973	384,043,248	234,546,632	1,029,826,671		X X X	X X X	2,109,002,245	100.000	1,921,652,836	187,349,409
13.10 Line 13.09 as a % of Col. 9	7.293	14.546	18.210	11.121	48.830		X X X	X X X	100.000	X X X	91.117	8.883
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	44,326,188	194,222,639	258,569,378	194,344,587	297,294,448	X X X	988,757,238	50.024	988,513,679	46.871	988,757,238	X X X
14.02 Residential Mortgage-Backed Securities	75	78,051	1,985,964	8,487,285	587,936,593	X X X	598,487,968	30.279	746,900,643	35.415	598,487,968	X X X
14.03 Commercial Mortgage-Backed Securities		17,899,983	45,490,825	8,474,557	1,692,852	X X X	73,558,217	3.721	69,030,928	3.273	73,558,217	X X X
14.04 Other Loan-Backed and Structured Securities	626,030		672,565	3,017,345	1,308,378	X X X	5,624,318	0.285	4,335,124	0.206	5,624,318	X X X
14.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X							X X X
14.06 Affiliated Bank Loans						X X X						X X X
14.07 Unaffiliated Bank Loans		83,151,333	44,733,803			X X X	127,885,137	6.470	112,872,462	5.352	127,885,137	X X X
14.08 Unaffiliated Certificates of Deposit						X X X						X X X
14.09 Totals	44,952,293	295,352,006	351,452,535	214,323,774	888,232,271		1,794,312,878	90.779	1,921,652,836	91.117	1,794,312,878	X X X
14.10 Line 14.09 as a % of Col. 7	2.505	16.460	19.587	11.945	49.503		100.000	X X X	X X X	X X X	100.000	X X X
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	2.274	14.943	17.781	10.843	44.938		90.779	X X X	X X X	X X X	90.779	X X X
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	39,723,340	71,262,073	52,063,074	4,600,985	12,339,633	X X X	179,989,107	9.106	185,604,033	8.801	X X X	179,989,107
15.02 Residential Mortgage-Backed Securities						X X X					X X X	
15.03 Commercial Mortgage-Backed Securities						X X X					X X X	
15.04 Other Loan-Backed and Structured Securities				695,648		X X X	695,648	0.035	739,315	0.035	X X X	695,648
15.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X						X X X	
15.06 Affiliated Bank Loans						X X X					X X X	
15.07 Unaffiliated Bank Loans		733,116	844,822			X X X	1,577,937	0.080	1,006,061	0.048	X X X	1,577,937
15.08 Unaffiliated Certificates of Deposit						X X X					X X X	
15.09 Totals	39,723,340	71,995,189	52,907,896	5,296,633	12,339,633		182,262,692	9.221	187,349,409	8.883	X X X	182,262,692
15.10 Line 15.09 as a % of Col. 7	21.795	39.501	29.028	2.906	6.770		100.000	X X X	X X X	X X X	100.000	X X X
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.010	3.642	2.677	0.268	0.624		9.221	X X X	X X X	X X X	9.221	X X X

6018

NONE

NONE

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-Term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	104,567,958	104,567,958			
2. Cost of short-term investments acquired	35,936,925	35,936,925			
3. Accrual of discount	1,719,785	1,719,785			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	131,646,861	131,646,861			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value	84,981	84,981			
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)	10,662,788	10,662,788			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	10,662,788	10,662,788			

0110

(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)		
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		
3.	Unrealized Valuation increase/(decrease):		
3.1	Section 1, Column 17		
3.2	Section 2, Column 19		
4.	SSAP No. 108 adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		
6.	Considerations received/(paid) on terminations, Section 2, Column 15		
7.	Amortization:		
7.1	Section 1, Column 19		
7.2	Section 2, Column 21		
8.	Adjustment to the book/adjusted carrying value of hedged item:		
8.1	Section 1, Column 20	NONE	
8.2	Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Section 1, Column 18		
9.2	Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 - 6 + 7 + 8 + 9)		
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Future 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		
3.12	Section 1, Column 15, prior year		
	Change in variation margin on open contracts - All other:		
3.13	Section 1, Column 18, current year minus		
3.14	Section 1, Column 18, prior year		
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		
3.24	Section 1, Column 19, prior year plus		
3.25	SSAP No. 108 adjustments	NONE	
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)		
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)		
4.23	SSAP No. 108 adjustments		
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year		
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)		

NONE **Schedule DB - Part C - Section 1**

NONE **Schedule DB - Part C - Section 2**

NONE **Schedule DB - Verification**

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	64,291,657	30,320,269	33,971,388	
2. Cost of cash equivalents acquired	789,791,115	101,084,776	688,706,339	
3. Accrual of discount	421,260	421,260		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals	514	514		
6. Deduct consideration received on disposals	774,391,783	91,104,759	683,287,024	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value	243,306	192,961	50,345	
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)	80,356,069	40,915,021	39,441,048	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	80,356,069	40,915,021	39,441,048	

(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 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other-Than- Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V. (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V.		
First American Way (Building 1, 2, 3 & 5)		Santa Ana	CA	09/01/1998	10/10/2023	105,498,313		59,787,054	58,494,608	3,097,816		3,974,839	877,023		4,671,860	9,217,759
3231 S Standard		Santa Ana	CA	03/31/2004	10/10/2023	5,397,414		1,904,685	8,493,926	153,812			(153,812)		523,047	743,938
4 First American Way		Santa Ana	CA	09/01/1998	10/10/2023	28,906,593		14,719,352	24,127,960	827,978			(827,978)		5,895,382	3,802,158
9 First American Way		Santa Ana	CA	09/01/1998	10/10/2023	37,155,330		15,048,825	7,955,400	1,176,620			(1,176,620)		1,318,860	1,584,113
0299999 Properties occupied by the reporting entity - Administrative *						176,957,650		91,459,916	99,071,894	5,256,226		3,974,839	(1,281,387)		12,409,149	15,347,968
0399999 Total Properties occupied by the reporting entity						176,957,650		91,459,916	99,071,894	5,256,226		3,974,839	(1,281,387)		12,409,149	15,347,968
Highland Hills		San Bernadino	CA	03/31/2008	12/31/2009	34,219,510		34,219,510	41,700,000							
0599999 Properties held for sale						34,219,510		34,219,510	41,700,000							
0699999 Totals						211,177,160		125,679,426	140,771,894	5,256,226		3,974,839	(1,281,387)		12,409,149	15,347,968

E01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes i Encumbrances	8 Book/ Adjusted Carrying Value Less Encumbrance Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Valu Less Encumbrance on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrance	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year' Depreciation	10 Current Year's Other -Than- Temporary Impairment Recognized	11 Current Year's Change in Encumbrance	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
1 FIRST AMERICAN WAY	Santa Ana	CA	12/31/2023	various retirements			23,431						23,431	23,431					
3231 S STANDARD	Santa Ana	CA	12/31/2023	various retirements			15,725						15,725	15,725					
5 FIRST AMERICAN WAY	Santa Ana	CA	12/31/2023	various retirements			86,820						86,820	86,820					
4 FIRST AMERICAN WAY	Santa Ana	CA	12/31/2023	various retirements			58,809						58,809	58,809					
0199999 Property disposed							184,785						184,785	184,785					
0399999 Totals							184,785						184,785	184,785					

EO3

NONE **Schedule B - Part 1**

NONE **Schedule B - Part 2**

NONE **Schedule B - Part 3**

SCHEDULE BA - PART 1

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

1 CUSIP Identificatio	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Adminiatrative Symbol	8 Date Originally Acquired	9 Type and Strateg	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentag of Ownership
			City	State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
	Benchmark Title Agency, LLC eRecording Partners Network, LLC First American Exchange Company, LLC Security 1st Title LLC Title Security Agency, LLC Watermark Title Agency		White Springs Minneapolis Santa Ana Topeka Tuscon Minnetonka	NY MN CA KS AZ MN	Thomas N. DeCaro Old Republic Title Tech Co., Inc Undefined Undefined Undefined Viking Holdco, LLC		12/31/2021 06/15/2018 12/31/2003 12/31/2009 06/02/2014 11/30/2021		3,091,251 101 10,343,639 6,020,188 32,243,091 25,100,000		233,699 1,916,186 5,665,234 5,081,960	(123,869) (2,868,616) 1,275,177 (554)					26,250 38,000,000 		35.000 20.000 100.000 20.000 100.000 100.000
2699999	Joint Venture, Partnership or Limited Liability Interests - Other - Affiliated								76,798,270		12,897,079	(1,717,862)				38,026,250		X X X	
256141-AB-8 575767-AM-0 575767-AN-8 668138-AC-4 694475-AA-2	Doctors Co Massachussets Mutual Life Insurance Co Massachussets Mutual Life Insurance Co Massachussets Mutual Life Insurance Co Pacific Life Insurance Co		Napa Springfield Springfield Springfield Newport Beach	CA MA MA WI CA	Doctors Co Massachussets Mutual Life Insurance Co Massachussets Mutual Life Insurance Co Massachussets Mutual Life Insurance Co Pacific Life Insurance Co		01/12/2022 02/28/2019 10/04/2019 09/17/2019 08/04/2015		800,000 500,000 1,782,104 1,444,572 1,814,363	637,848 455,305 1,234,249 1,057,190 1,564,920	800,000 500,000 1,782,318 1,443,258 1,679,309			52 (327) (19,445)			36,000 25,385 66,712 51,475 111,000		
2799999	Surplus Debentures - Unaffiliated								6,341,039	4,949,512	6,204,885	(19,720)			290,572		X X X		
	Clear Title Agency of Arizona Foundation Title Vertical Made Inc #2 Vertical Made, Inc.		Phoenix Santa Ana Chicago Chicago	AZ CA IL IL	Clear Title Agency of Arizona Foundation Title Vertical Made, Inc. Vertical Made, Inc.		09/01/2023 06/11/2020 04/30/2022 09/21/2020		4,500,000 3,589,868 180,000 1,500,000		4,421,376 2,939,631 180,000 1,500,000					78,750 253,119 6,000 50,000			
2999999	Collateral Loans - Unaffiliated								9,769,868		9,041,007				387,869		X X X		
	SUSA Financial, Inc.		Dallas	TX	SUSA Financial, Inc.		10/21/2020		100,000,000		80,306,975					5,263,236			
3299999	Non-collateral Loans - Affiliated								100,000,000		80,306,975				5,263,236		X X X		
	Cash Surrender Values-Officers Morgan Stanley Prime Property Fund		Santa Ana New York	CA NY	Miscellaneous Morgan Stanley		01/01/1995 10/31/2006		2,459,281 3,000,000		2,597,847 4,515,783		1,515,783			177,758			
5899999	Any Other Class of Assets - Unaffiliated								5,459,281	4,515,783	7,113,630	1,515,783			177,758		X X X		
6099999	Subtotal Unaffiliated								21,570,188	9,465,295	22,359,522	1,515,783	(19,720)		856,199		X X X		
6199999	Subtotal Affiliated								176,798,270		93,204,054	(1,717,862)			43,289,486		X X X		

E07

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
	Clear Title Agency of Arizona Foundation Title	Phoenix Santa Ana	AZ CA	Clear Title Agency of Arizona Foundation Title	09/01/2023 06/11/2020		4,500,000	273,088		
2999999	Collateral Loans - Unaffiliated						4,500,000	273,088		X X X
	Cash Surrender Values-Officers Morgan Stanley Prime Property Fund	Santa Ana New York	CA NY	Various Morgan Stanley	07/31/2020 10/31/2006		2,885,753	286,990		
5899999	Any Other Class of Assets - Unaffiliated						2,885,753	286,990		X X X
6099999	Subtotal Unaffiliated						7,385,753	560,078		X X X
6299999	Totals						7,385,753	560,078		X X X

E08

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)							14 Total Foreign Exchange Change in B./A.C.V.
	TransAlaska Group LLC	Anchorage	AK	Undefined	03/31/2022	09/30/2023	132,129	162,121					162,121	132,129	793,739	499,490	499,490	32,000	
2699999	Joint Venture, Partnership or Limited Liability Interests - Other - Affiliated							132,129	162,121					132,129	793,739		499,490	499,490	32,000
	Clear Title Agency of Arizona Foundation Title	Phoenix Santa Ana	AZ CA	Clear Title Agency of Arizona Foundation Title	09/01/2023 06/11/2020	12/31/2023 12/31/2023		3,316,780							78,624 650,237				
2999999	Collateral Loans - Unaffiliated							3,316,780							728,861				
	FAF Int. Property Serv. (Aus) #9	Santa Ana	CA	FAF International Holdings B. V.	05/31/2017	12/31/2023		3,390,750										210,249	
3099999	Collateral Loans - Affiliated							3,390,750							3,227,000				210,249
	SUSA Financial, Inc	Dallas	TX	SUSA Financial, Inc	10/21/2020	12/31/2023		100,000,000							19,693,025				
3199999	Non-collateral Loans - Unaffiliated							100,000,000							19,693,025				
	Cash Surrender Values-Officers	Santa Ana	CA	Cash Surrender Values-Officers	12/31/2022	03/31/2023											(2,747,189)	(2,747,189)	
5899999	Any Other Class of Assets - Unaffiliated																(2,747,189)	(2,747,189)	
6099999	Subtotal Unaffiliated								103,316,780						20,421,886		(2,747,189)	(2,747,189)	
6199999	Subtotal Affiliated							3,522,879	162,121				162,121	(163,750)	132,129	4,020,739	499,490	499,490	242,249
6299999	Totals							106,839,659	162,121				162,121	(163,750)	132,129	24,442,625	(2,247,699)	(2,247,699)	242,249

EO9

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n BOND CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
912810-TN-8	UNITED STATES TREASURY			1.A	1,711,617	92.789	1,670,202	1,800,000	1,712,614		997			3.625	3.906	FA	24,646	32,625	05/31/2023	02/15/2053
912810-TV-0	UNITED STATES TREASURY			1.A	1,801,813	112.672	1,802,752	1,600,000	1,801,710		(102)			4.750	4.021	MN	9,813		12/19/2023	11/15/2053
912810-TW-8	UNITED STATES TREASURY			1.A	10,421,816	107.641	10,441,177	9,700,000	10,421,134		(683)			4.750	4.195	MN	59,492		12/19/2023	11/15/2043
912828-Z7-8	UNITED STATES TREASURY			1.A	681,361	92.824	635,844	685,000	682,724		715			1.500	1.611	JJ	4,300	10,275	01/28/2022	01/31/2027
91282C-BH-3	UNITED STATES TREASURY			1.A	89,817	92.405	83,160	90,000	89,923		37			0.375	0.416	JJ	141	338	02/01/2021	01/31/2026
91282C-CP-4	UNITED STATES TREASURY			1.A	766,872	91.598	704,053	770,000	768,370		624			0.625	0.708	JJ	2,014	4,813	07/28/2021	07/31/2026
91282C-CW-9	UNITED STATES TREASURY			1.A	5,114,971	91.723	4,703,668	5,130,000	5,121,867		3,005			0.750	0.810	FA	13,001	38,475	09/10/2021	08/31/2026
91282C-CZ-2	UNITED STATES TREASURY			1.A	3,670,973	91.848	3,387,896	3,690,000	3,679,434		3,773			0.875	0.981	MS	8,204	26,775	09/30/2021	09/30/2026
91282C-EH-0	UNITED STATES TREASURY			1.A	992,656	97.551	975,439	1,000,000	996,766		2,431			2.625	2.883	AO	5,594	26,250	04/21/2022	04/15/2025
91282C-JK-8	UNITED STATES TREASURY			1.A FE	210,230	101.578	213,314	210,000	210,222		(8)			4.625	4.584	MN	1,254		11/16/2023	11/15/2026
91282C-JL-6	UNITED STATES TREASURY			1.A FE	32,660,719	101.059	32,743,116	32,400,000	32,656,863		(3,855)			4.875	4.437	MN	138,098		12/19/2023	11/30/2025
93878Y-BT-5	WASHINGTON D C MET AREA TRAN AUTH DEDICA		2	1.C FE	1,118,204	100.138	931,283	930,000	1,073,616		(17,636)			4.000	1.800	JJ	17,153	37,200	05/26/2021	07/15/2046
0019999999	U.S. Government - Issuer Obligations				59,241,049	X X X	58,291,904	58,005,000	59,215,243		(10,702)			X X X	X X X	X X X	283,710	176,751	X X X	X X X
36202E-AZ-2	G2 003624 - RMBS		4	1.A	24,005	104.082	23,060	22,156	23,075		(110)			5.500	4.192	MON	102	1,219	06/28/2012	10/20/2034
36202E-CA-5	G2 003665 - RMBS		4	1.A	101,664	102.431	93,134	90,924	94,874		(676)			5.500	4.148	MON	417	5,001	06/28/2012	01/20/2035
36202F-XE-1	G2 005177 - RMBS		4	1.A	151,424	104.090	145,061	139,361	145,287		(703)			5.500	4.386	MON	639	7,665	09/07/2012	09/20/2041
36225E-LT-7	G2 082137 - RMBS		4	1.A	10,236	96.477	9,888	10,249	10,624		114			3.625	3.328	MON	31	286	09/26/2008	08/20/2038
36179M-C4-0	G2 MA0091 - RMBS		4	1.A	422,180	101.961	398,206	390,547	405,742		(1,065)			5.000	4.117	MON	1,627	19,527	08/30/2012	05/20/2042
36295K-JX-2	GN 672678 - RMBS		4	1.A	47,680	101.169	43,335	42,834	44,899		(235)			5.500	4.439	MON	196	2,356	06/28/2012	04/15/2038
3620AC-3Z-5	GN 726316 - RMBS		4	1.A	40,326	101.567	36,503	35,940	37,760		(126)			5.000	3.954	MON	150	1,797	07/13/2012	09/15/2039
36241K-K8-0	GN 782119 - RMBS		4	1.A	38,112	103.587	35,704	34,467	36,868		(209)			6.000	4.242	MON	172	2,068	06/28/2012	08/15/2036
36241K-XF-0	GN 782478 - RMBS		4	1.A	33,491	100.329	30,434	30,335	32,694		(169)			5.000	3.252	MON	126	1,517	06/26/2012	11/15/2038
36241L-T7-1	GN 783274 - RMBS		4	1.A	128,372	103.632	114,932	110,904	117,984		(462)			6.000	4.119	MON	555	6,654	07/13/2012	04/15/2036
36177X-CN-6	GN AA0977 - RMBS		4	1.A	6,812	94.567	5,925	6,265	6,652		(30)			3.500	2.421	MON	18	219	07/16/2012	05/15/2042
38379E-V9-0	GNR 2014-132 AJ - CMO/RMBS		4	1.A	528,296	93.951	501,118	533,380	527,289		(658)			2.250	2.556	MON	1,000	12,001	06/19/2019	10/20/2043
38381B-Y7-3	GNR 2019-018 MD - CMO/RMBS		4	1.A	6,389,883	85.447	6,237,659	7,300,000	6,419,641		27,533			3.500	4.458	MON	21,292	255,500	12/08/2022	02/20/2049
38382A-5Y-7	GNR 2019-136 P - CMO/RMBS		4	1.A	1,061,458	80.262	847,443	1,055,849	1,061,451		(109)			1.500	1.436	MON	1,320	15,838	06/03/2021	10/20/2045
38382D-GQ-6	GNR 2020-007 G - CMO/RMBS		4	1.A	1,866,498	69.367	1,699,493	2,450,000	1,881,592		14,277			2.500	4.064	MON	5,104	61,250	12/08/2022	01/20/2050
38383C-L3-2	GNR 2021-175 LN - CMO/RMBS		4	1.A	967,532	62.140	844,003	1,358,237	975,175		7,283			2.500	4.276	MON	2,830	33,956	12/08/2022	10/20/2051
38383F-V2-6	GNR 2022-024 QY - CMO/RMBS		4	1.A	421,708	81.267	407,911	501,940	424,548		2,705			3.000	4.228	MON	1,255	15,058	12/08/2022	02/20/2052
38383G-S5-1	GNR 2022-031 GJ - CMO/RMBS		4	1.A	7,112,500	69.014	6,901,418	10,000,000	7,182,833		64,662			2.500	4.450	MON	20,833	250,000	11/30/2022	02/20/2052
38383R-JD-0	GNR 2022-066 CY - CMO/RMBS		4	1.A	2,123,418	93.220	2,065,632	2,215,861	2,125,710		2,065			4.500	4.830	MON	8,309	99,714	11/30/2022	04/20/2052
0029999999	U.S. Government - Residential Mortgage-Backed Securities				21,475,595	X X X	20,440,859	26,329,249	21,554,698		114,087			X X X	X X X	X X X	65,976	791,626	X X X	X X X
0109999999	Subtotals - U.S. Governments				80,716,644	X X X	78,732,763	84,334,249	80,769,941		103,385			X X X	X X X	X X X	349,686	968,377	X X X	X X X
085209-AH-7	BERMUDA, GOVERNMENT OF (GOVERNMENT)		C	1,2	747,893	70.250	526,875	750,000	748,052		44			3.375	3.390	FA	9,211	25,313	08/17/2020	08/20/2050
085209-AJ-3	BERMUDA, GOVERNMENT OF (GOVERNMENT)		C	1,2	571,251	99.200	570,400	575,000	571,689		303			5.000	5.084	JJ	13,257	28,750	07/11/2022	07/15/2032

017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
105756-CB-4	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME		C	1,2	3.B FE	415,099	76.887	327,539	426,000	327,539	29,272	190		4.750	4.914	JJ	9,387	20,235	11/05/2019	01/14/2050
11070T-AF-5	BRITISH COLUMBIA, PROVINCE OF				1.B FE	4,991,744	98.022	4,683,290	4,777,795	4,830,461		(34,323)	129,734	2.850	2.080	JD	5,223	134,489	03/21/2019	06/18/2025
11070T-AJ-7	BRITISH COLUMBIA, PROVINCE OF				1.B FE	4,968,660	96.429	4,753,439	4,929,471	4,943,500		(5,363)	132,645	2.300	2.181	JD	4,349	111,980	03/21/2019	06/18/2026
13509P-EF-6	CANADA HOUSING TRUST NO 1				1.A FE	16,701,441	99.033	16,387,836	16,547,854	16,548,579		(1,972)	443,967	2.900	2.890	JD	22,351	473,973	07/21/2022	06/15/2024
279158-AE-9	ECOPETROL SA		C	1	3.A FE	504,350	95.453	477,265	500,000	477,265	51,180	(90)		7.375	7.297	MS	10,550	36,875	11/14/2019	09/18/2043
46513Y-JJ-8	ISRAEL, STATE OF (GOVERNMENT)		C		1.E FE	1,978,375	80.752	1,372,784	1,700,000	1,952,143		(6,848)		4.125	3.233	JJ	31,946	70,125	12/18/2019	01/17/2048
91086Q-AZ-1	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1	2.B FE	1,569,000	89.430	1,341,450	1,500,000	1,569,000				5.750	5.494	AO	18,927	86,250	06/24/2014	10/12/2110
91087B-AN-0	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1,2	2.B FE	295,005	67.735	338,675	500,000	296,394		1,182		3.771	6.781	MN	1,938	18,855	10/31/2022	05/24/2061
91087B-AV-2	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1,2	2.B FE	2,988,960	104.759	3,142,770	3,000,000	2,989,381		421		6.350	6.395	FA	75,142	111,125	01/03/2023	02/09/2035
0219999999	All Other Governments - Issuer Obligations					35,731,778	X X X	33,922,323	35,206,120	35,254,003	80,452	(46,456)	706,346	X X X	X X X	X X X	202,281	1,117,970	X X X	X X X
0309999999	Subtotals - All Other Governments					35,731,778	X X X	33,922,323	35,206,120	35,254,003	80,452	(46,456)	706,346	X X X	X X X	X X X	202,281	1,117,970	X X X	X X X
13063D-4G-0	CALIFORNIA ST			2	1.C FE	1,149,790	115.110	1,151,100	1,000,000	1,140,599		(9,191)		5.250	3.460	AO	13,125	24,500	04/06/2023	10/01/2050
13063D-P5-1	CALIFORNIA ST			2	1.C FE	1,023,254	102.347	946,710	925,000	1,007,667		(8,791)		4.000	2.780	AO	9,250	37,000	03/10/2022	04/01/2049
13063D-T2-4	CALIFORNIA ST			2	1.C FE	922,188	103.548	962,996	930,000	922,339		126		4.250	4.300	MS	13,175	37,439	09/09/2022	09/01/2052
20772K-NC-9	CONNECTICUT ST			2	1.D FE	684,906	90.404	565,025	625,000	670,545		(5,656)		3.000	1.940	JD	1,563	18,750	05/20/2021	06/01/2039
20772K-ND-7	CONNECTICUT ST			2	1.D FE	966,464	89.055	788,137	885,000	946,964		(7,682)		3.000	1.980	JD	2,213	26,550	05/20/2021	06/01/2040
452153-DB-2	ILLINOIS ST			2	1.G FE	426,830	109.745	444,467	405,000	423,904		(1,848)		5.500	4.802	MS	7,425	22,275	05/19/2022	03/01/2047
452153-FM-6	ILLINOIS ST			2	1.G FE	894,003	100.468	929,329	925,000	894,420		417		4.500	4.730	MN	6,938	19,772	04/20/2023	05/01/2048
57582R-FW-1	MASSACHUSETTS (COMMONWEALTH OF)			2	1.B FE	3,732,537	100.005	3,685,184	3,685,000	3,697,982		(7,409)		4.000	3.780	MS	49,133	147,400	12/07/2018	09/01/2042
57582R-Y4-2	MASSACHUSETTS (COMMONWEALTH OF)			2	1.B FE	2,158,860	112.155	2,243,100	2,000,000	2,143,203		(13,276)		5.250	4.261	AO	26,250	97,417	10/20/2022	10/01/2052
93974E-ZG-4	WASHINGTON ST			2	1.B FE	1,779,760	111.691	1,787,056	1,600,000	1,769,622		(10,138)		5.000	3.620	FA	33,333	40,222	05/03/2023	02/01/2047
0419999999	U.S. States, Territories and Possessions (Direct and Guaranteed) Issuer Obligations					13,738,592	X X X	13,503,104	12,980,000	13,617,245		(63,448)		X X X	X X X	X X X	162,405	471,325	X X X	X X X
0509999999	Subtotals - States, Territories and Possessions (Direct and Guaranteed)					13,738,592	X X X	13,503,104	12,980,000	13,617,245		(63,448)		X X X	X X X	X X X	162,405	471,325	X X X	X X X
005518-XU-4	ADAMS & WELD CNTYS COLO SCH DIST NO 027J			2	1.C FE	957,145	102.583	897,601	875,000	943,788		(7,631)		4.000	2.882	JD	2,917	35,000	03/23/2022	12/01/2041
03667P-GH-9	ANTELOPE VALLEY CALIF CMNTY COLLEGE DIST			2	1.C FE	708,547	77.822	544,754	700,000	705,798		(795)		2.818	2.680	FA	8,219	19,726	05/19/2020	08/01/2038
038699-UF-9	ARAPAHOE CNTY COLO SCH DIST NO 006 LITTL			2	1.C FE	4,805,760	110.488	4,419,520	4,000,000	4,432,709		(80,254)		5.500	3.109	JD	18,333	220,000	01/11/2019	12/01/2043
057507-HY-4	BAKERSFIELD CALIF CITY SCH DIST			2	1.E FE	1,247,420	72.171	1,443,420	2,000,000	1,333,347		73,451			5.152	MN			10/27/2022	05/01/2047
108152-KC-2	BRIDGEPORT			2	1.F FE	366,733	99.252	307,681	310,000	354,169		(5,350)		4.000	1.968	FA	5,167	12,400	07/21/2021	08/01/2046
108152-KD-0	BRIDGEPORT			2	1.F FE	706,836	97.425	584,550	600,000	683,227		(10,058)		4.000	2.018	FA	10,000	24,000	07/21/2021	08/01/2051
167505-YC-4	CHICAGO ILL BRD ED			2	3.A FE	412,137	86.732	329,582	380,000	329,582	25,644	(2,932)		4.000	3.001	JD	1,267	15,200	01/14/2022	12/01/2047
167560-MW-8	CHICAGO ILL MET WTR RECLAMATION DIST GTR			2	1.B FE	6,320,147	121.230	6,273,653	5,175,000	5,969,910		(75,701)		5.250	3.251	JD	22,641	271,688	02/20/2019	12/01/2032
180848-XJ-7	CLARK CNTY NEV			2	1.B FE	5,611,900	105.153	5,257,650	5,000,000	5,310,914		(64,078)		5.000	3.469	JD	20,833	250,000	12/14/2018	05/01/2048
181234-M7-7	CLARK CNTY WASH SCH DIST NO 114 EVERGREE			2	1.A FE	2,145,680	104.624	2,092,480	2,000,000	2,070,676		(14,698)		4.000	3.137	JD	6,667	80,000	06/21/2018	12/01/2032
194741-HT-4	COLLIN CNTY TEX CMNTY COLLEGE DIST			2	1.A FE	1,121,920	102.532	1,025,320	1,000,000	1,077,240		(12,637)		4.000	2.518	FA	15,111	40,000	04/08/2020	08/15/2038
203714-SA-9	COMMUNITY INDPT SCH DIST TEX			2	1.A FE	2,123,562	108.077	2,129,117	1,970,000	2,101,094		(15,652)		5.000	3.920	FA	37,211	105,614	06/29/2022	02/15/2052
245505-XT-4	DEL VALLE TEX INDPT SCH DIST			2	1.A FE	2,438,400	99.998	2,499,950	2,500,000	2,440,673		1,695		4.000	4.159	JD	4,444	125,000	08/25/2022	06/15/2047

E10.1

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 Bond CHAR	5 F o r e i g n			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
248415-ZD-6	DENISON TEX INDPT SCH DIST		2		1.A FE	1,813,721	100.024	1,900,456	1,900,000	1,814,174		453			4.000	4.270	FA	25,756	1,478	07/28/2023	08/01/2053
364496-QQ-5	GALVESTON TEX INDPT SCH DIST		2		1.A FE	1,403,302	100.447	1,396,213	1,390,000	1,401,147	(1,604)				4.000	3.851	FA	23,167	51,121	08/03/2022	02/01/2047
399262-UU-6	GROSSMONT CALIF UN HIGH SCH DIST	@	3		1.C FE	690,363	33.585	816,116	2,430,000	734,283	37,899					5.370	N/A				08/01/2046
418542-PT-7	HASTINGS MINN INDPT SCH DIST NO 200	@	3		1.B FE	370,480	75.638	378,190	500,000	407,012	10,230					2.562	N/A			04/17/2020	02/01/2032
448492-4V-7	HUTTO TEX INDPT SCH DIST		2		1.A FE	1,605,300	109.772	1,646,580	1,500,000	1,602,360	(2,940)				5.000	4.111	FA	25,208	208	08/09/2023	08/01/2053
513174-M2-5	LAMAR TEX CONS INDPT SCH DIST		2		1.A FE	1,075,308	109.781	1,097,810	1,000,000	1,072,918	(2,390)				5.000	4.049	FA	16,806	1,944	07/21/2023	02/15/2058
544647-BX-7	LOS ANGELES CALIF UNI SCH DIST		2		1.D FE	1,590,610	101.539	1,462,162	1,440,000	1,541,168	(13,999)				4.000	2.810	JJ	28,800	57,600	04/24/2020	07/01/2044
64966M-A2-5	NEW YORK N Y		2		1.C FE	1,225,264	106.111	1,140,693	1,075,000	1,150,886	(16,400)				5.000	3.209	AO	13,438	53,750	03/06/2019	04/01/2045
64966Q-Z8-6	NEW YORK N Y		2		1.C FE	988,580	100.177	1,001,770	1,000,000	988,745	165				4.000	4.070	AO	10,000	18,889	04/14/2023	04/01/2050
717883-YS-5	PHILADELPHIA PA SCH DIST		2		1.E FE	2,284,180	99.329	1,986,580	2,000,000	2,227,156	(26,678)				4.000	2.371	MS	26,667	80,000	10/08/2021	09/01/2046
788244-GM-7	ST CLAIR CNTY ILL		2		1.D FE	1,000,000	82.317	823,170	1,000,000	1,000,000					2.776	2.776	AO	6,940	27,760	07/08/2020	10/01/2034
916856-HK-6	CONTRA				2.B FE	726,828	101.071	606,426	600,000	701,756	(10,717)				4.000	1.871	MS	8,000	24,000	07/21/2021	09/01/2032
929845-XB-6	WACO TEX INDPT SCH DIST		2		1.A FE	2,014,640	101.505	2,030,100	2,000,000	2,012,806	(1,428)				4.250	4.151	FA	32,111	74,847	08/31/2022	08/15/2052
938429-Y3-5	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV	@	3		1.B FE	918,043	31.302	1,015,750	3,245,000	986,152	46,878					4.930	N/A			06/29/2022	06/15/2048
951173-SG-9	WEST ALLIS WIS				1.C FE	1,295,762	96.354	1,175,519	1,220,000	1,267,232	(14,278)				2.000	0.790	AO	6,100	24,400	12/29/2021	04/01/2027
0619999999	U.S. Political Subdivisions - Issuer Obligations					47,968,568	X X X	46,282,813	48,810,000	46,660,922	25,644	(209,449)			X X X	X X X	X X X	375,803	1,614,625	X X X	X X X
0709999999	Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guarante					47,968,568	X X X	46,282,813	48,810,000	46,660,922	25,644	(209,449)			X X X	X X X	X X X	375,803	1,614,625	X X X	X X X
010685-KF-1	ALACHUA CNTY FLA HEALTH FACS AUTH HEALTH		2		1.G FE	5,369,050	100.599	5,029,950	5,000,000	5,063,901	(67,507)				5.000	3.567	JD	20,833	250,000	02/25/2019	12/01/2044
010869-JP-1	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		2		1.G FE	2,229,950	53.955	2,697,750	5,000,000	2,433,545	203,199					5.333	AO			11/07/2022	10/01/2049
010869-JQ-9	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		2		1.G FE	1,289,224	53.738	1,558,402	2,900,000	1,291,191	1,340					15.393	AO			07/01/2022	10/01/2050
01728L-HE-5	ALLEGHENY CNTY PA ARPT AUTH ARPT REV		2		1.E FE	2,063,820	109.777	2,195,540	2,000,000	2,062,883	(937)				5.500	5.059	JJ	19,861		10/12/2023	01/01/2053
02765U-NR-1	AMERICAN MUN PWR OHIO INC REV		2		1.F FE	3,654,352	100.463	3,621,691	3,605,000	3,629,623	(5,418)				4.000	3.819	FA	54,476	144,200	01/09/2019	02/15/2042
03255L-JU-4	ANAHEIM CALIF PUB FING AUTH LEASE REV		1,2		1.E FE	2,475,000	68.931	1,706,042	2,475,000	2,475,000					3.121	3.121	JJ	38,622	77,245	06/11/2021	07/01/2051
052398-HV-9	AUSTIN TEX ARPT SYS REV		2		1.E FE	1,032,522	107.474	994,135	925,000	1,018,602	(8,678)				5.250	3.890	MN	6,205	48,563	04/27/2022	11/15/2047
052398-HX-5	AUSTIN TEX ARPT SYS REV		2		1.E FE	996,600	97.469	974,690	1,000,000	996,688	57				4.250	4.270	MN	5,431	42,500	04/27/2022	11/15/2052
052405-DQ-7	AUSTIN TEX CMNTY COLLEGE DIST PUB FAC CO		2		1.D FE	518,799	108.348	482,149	445,000	475,376	(7,917)				5.000	2.978	FA	9,271	22,250	01/19/2018	08/01/2033
052405-DR-5	AUSTIN TEX CMNTY COLLEGE DIST PUB FAC CO		2		1.D FE	465,976	108.278	433,112	400,000	427,163	(7,079)				5.000	2.988	FA	8,333	20,000	01/19/2018	08/01/2034
114894-XT-0	BROWARD CNTY FLA ARPT SYS REV		2		1.E FE	6,146,691	103.038	5,728,913	5,560,000	5,834,788	(67,266)				5.000	3.579	AO	69,500	278,000	01/09/2019	10/01/2042
11506K-HB-0	BROWARD CNTY FLA PORT FACS REV		2		1.E FE	199,883	108.452	200,636	185,000	199,556	(225)				5.500	4.499	MS	3,392	11,277	06/24/2022	09/01/2052
118217-CX-4	BUCKEYE OHIO TOB SETTLEMENT FING AUTH		2		2.A FE	1,124,530	92.356	923,560	1,000,000	1,095,543	(13,622)				4.000	2.385	JD	3,333	40,000	11/03/2021	06/01/2048
13032U-B2-3	CALIFORNIA HEALTH FACS FING AUTH REV		2		1.D FE	2,004,520	101.229	2,024,580	2,000,000	2,003,900	(430)				4.000	3.970	FA	30,222	80,000	04/20/2022	08/15/2048
13032U-NY-0	CALIFORNIA HEALTH FACS FING AUTH REV		2		1.E FE	1,878,603	103.687	1,767,863	1,705,000	1,787,446	(19,480)				5.000	3.649	MN	10,893	85,250	12/17/2018	11/15/2048
13032U-VP-0	CALIFORNIA HEALTH FACS FING AUTH REV		2		1.D FE	761,679	102.073	699,200	685,000	734,301	(7,710)				4.000	2.659	MN	4,567	27,400	04/22/2020	11/01/2040
13048V-XK-9	CALIFORNIA MUN FIN AUTH REV		2		1.G FE	770,682	92.750	612,150	660,000	747,718	(10,294)				4.000	2.130	AO	6,600	26,400	09/17/2021	10/01/2049
13049Y-FP-1	CALIFORNIA MUN FIN AUTH STUDENT HSG REV		2		2.C FE	1,104,216	97.925	915,599	935,000	1,063,232	(15,989)				4.000	1.990	MN	4,779	37,400	05/19/2021	05/15/2046
13049Y-FQ-9	CALIFORNIA MUN FIN AUTH STUDENT HSG REV		2		2.C FE	962,854	76.846	706,983	920,000	952,660	(3,990)				3.000	2.470	MN	3,527	27,600	05/19/2021	05/15/2051
13057E-FN-9	CALIFORNIA PUB FIN AUTH REV		2		1.C FE	1,081,616	111.812	1,028,670	920,000	1,057,609	(13,946)				5.000	3.001	JJ	21,211	46,000	03/24/2022	07/15/2046

E102

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				16 Rate of	17 Effective Rate of	Interest		Dates	
		3 Code	4 F o r e i g n C H A R	5 B o n d C H A R			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.			18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
137288-HN-9	CANAVERAL FLA PORT AUTH REV		2		1.G FE	4,311,920	104,650	4,186,000	4,000,000	4,160,519		(32,610)		5.000	3.999	JD	16,667	200,000	12/14/2018	06/01/2041
167510-BJ-4	CHICAGO ILL BRD ED DEDICATED CAP IMPT		2		2.A FE	623,664	109,361	656,166	600,000	622,201		(1,463)		5.750	5.240	AO	8,625	19,358	03/01/2023	04/01/2048
167593-L5-9	CHICAGO ILL O HARE INTL ARPT REV		2		1.E FE	3,766,210	103,047	3,606,645	3,500,000	3,646,149		(25,861)		5.000	4.069	JJ	87,500	175,000	12/11/2018	01/01/2048
16772P-DM-5	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE		2		1.E FE	1,150,122	102,132	1,046,853	1,025,000	1,130,409		(11,369)		5.000	3.501	JD	4,271	51,250	03/24/2022	12/01/2052
167727-UX-2	CHICAGO ILL WASTEWATER TRANSMISSION REV		2		1.E FE	307,843	100,000	265,000	265,000	265,000		(5,218)		5.000	2.987	JJ	6,625	13,250	09/17/2014	01/01/2024
167727-VD-5	CHICAGO ILL WASTEWATER TRANSMISSION REV		2		1.E FE	1,398,413	100,103	1,251,288	1,250,000	1,250,000		(22,763)		5.000	3.134	JJ	31,250	62,500	10/20/2016	01/01/2030
167727-WV-4	CHICAGO ILL WASTEWATER TRANSMISSION REV		2		1.E FE	985,495	100,721	931,669	925,000	935,997		(10,593)		5.000	3.777	JJ	23,125	50,875	12/11/2018	01/01/2039
19645R-6B-2	COLORADO EDL & CULTURAL FACS AUTH REV		2		1.E FE	882,426	104,418	819,681	785,000	826,002		(12,091)		5.000	3.249	MS	13,083	39,250	01/10/2019	03/01/2040
19648F-AC-8	COLORADO HEALTH FACS AUTH REV		2		1.C FE	2,732,300	102,433	2,560,825	2,500,000	2,581,215		(32,260)		5.000	3.559	MN	15,972	125,000	12/17/2018	11/15/2041
19648F-RY-2	COLORADO HEALTH FACS AUTH REV		2		1.G FE	2,750,000	88,391	2,430,753	2,750,000	2,750,000				3.360	3.359	JD	7,700	92,400	10/16/2020	12/01/2030
19648F-WT-7	COLORADO HEALTH FACS AUTH REV		2		1.G FE	1,026,320	109,330	1,093,300	1,000,000	1,023,869		(2,074)		5.500	5.160	MN	9,167	55,917	10/19/2022	11/01/2047
19658Q-DH-7	COLORADO SCH MINES INSTL ENTERPRISE REV		2		1.E FE	2,544,858	104,371	2,400,533	2,300,000	2,416,721		(27,281)		5.000	3.599	JD	9,583	115,000	12/11/2018	12/01/2047
19658Q-GE-1	COLORADO SCH MINES INSTL ENTERPRISE REV		2		1.E FE	1,218,420	109,966	1,237,118	1,125,000	1,210,310		(7,751)		5.250	4.220	JD	4,922	56,766	12/08/2022	12/01/2052
207758-D4-2	CONNECTICUT ST SPL TAX OBLIG REV		2		1.D FE	2,470,271	103,348	2,118,634	2,050,000	2,366,079		(40,028)		4.000	1.750	MN	13,667	82,000	04/23/2021	05/01/2040
23503C-BF-3	DALLAS FORT WORTH TEX INTL ARPT REV		2		1.E FE	2,278,100	116,620	2,332,400	2,000,000	2,245,424		(23,461)		5.000	3.381	MN	16,667	100,000	07/13/2022	11/01/2037
23982C-AE-7	MU				1.A FE	99,579	70,982	70,683	99,579	99,579				1.830	1.848	MON	157	1,908	08/07/2020	09/01/2038
249182-KN-5	DENVER COLO CITY & CNTY ARPT REV		2		1.D FE	577,970	106,814	534,070	500,000	535,549		(8,524)		5.000	3.039	MN	3,194	25,000	09/06/2018	11/15/2028
249182-QX-7	DENVER COLO CITY & CNTY ARPT REV		2		1.D FE	1,521,269	109,890	1,494,504	1,360,000	1,502,360		(13,070)		5.500	4.082	MN	9,558	74,800	07/08/2022	11/15/2053
249182-TN-6	DENVER COLO CITY & CNTY ARPT REV		2		1.D FE	1,891,720	105,985	2,119,700	2,000,000	1,893,326		1,425		5.000	5.360	MN	12,778	100,000	11/04/2022	11/15/2053
283299-AT-2	EL MONTE CALIF		2		1.G FE	945,000	77,474	697,266	900,000	933,645		(4,509)		3.916	3.280	FA	14,685	35,244	05/26/2021	08/01/2050
29508T-AA-0	ERIE COUNTY INDUSTRIAL DEVELOPMENT				1.B FE	1,987,900	99,668	1,993,360	2,000,000	1,987,909		9		4.250	4.300	FA	944		12/21/2023	02/01/2041
296806-PL-0	AGENC				1.E FE	1,024,662	99,954	864,602	865,000	986,139		(14,651)		4.000	2.001	FA	14,417	34,600	04/22/2021	08/01/2046
296806-PM-8	ESSEX CNTY N J IMPT AUTH		2		1.E FE	1,179,500	99,245	992,450	1,000,000	1,136,274		(16,446)		4.000	2.051	FA	16,667	40,000	04/22/2021	08/01/2051
31200C-DF-0	FAU FIN CORP FLA CAP IMPT REV		2		1.E FE	2,481,339	104,553	2,195,613	2,100,000	2,330,670		(38,243)		5.000	2.829	JJ	52,500	105,000	11/06/2019	07/01/2049
3133EE-KF-6	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	1,908,454	82,557	1,651,140	2,000,000	1,931,662		2,998		3.300	3.576	JD	917	66,000	03/10/2015	06/26/2040
3133EE-VS-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		2		1.A	250,000	90,530	226,325	250,000	250,000				4.140	4.140	FA	4,284	10,350	07/24/2018	08/02/2038
3130AE-Y4-6	FEDERAL HOME LOAN BANKS		2		1.A	248,605	93,637	234,093	250,000	249,005		82		3.950	4.000	MS	2,551	9,875	09/24/2018	09/28/2033
3130AJ-D8-9	FEDERAL HOME LOAN BANKS		2		1.A	22,222	75,129	16,695	22,222	22,222				2.350	2.350	MS	132	522	03/12/2020	03/30/2037
3130AJ-EM-7	FEDERAL HOME LOAN BANKS		2		1.A	499,375	72,641	363,205	500,000	499,471		26		2.490	2.498	MS	3,285	12,450	03/12/2020	03/26/2040
31350A-BR-8	FEDMFH 15M034 A - CMBS				1.B FE	102,750	100,047	100,047	100,000	100,000				4.150	4.141	MON	184	4,167	09/14/2015	04/15/2025
338430-DN-8	FLAGSTAFF ARIZ CTFS PARTN		2		1.D FE	1,000,000	79,522	795,220	1,000,000	1,000,000				3.007	3.007	MN	5,012	30,070	07/24/2020	05/01/2040
345105-KN-9	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C		1,2		1.E FE	3,000,000	74,923	2,247,690	3,000,000	3,000,000				3.062	3.062	JJ	42,358	91,860	01/27/2021	01/15/2043
353187-CR-6	FRANKLIN CNTY OHIO HOSP REV		2		1.B FE	4,028,462	100,493	3,738,340	3,720,000	3,792,102		(50,447)		5.000	3.538	MN	23,767	186,000	12/19/2018	05/15/2045
371669-AW-2	GENESEE COUNTY FUNDING CORPORATION		2		2.A FE	1,060,700	105,636	1,056,360	1,000,000	1,053,078		(4,738)		5.250	4.520	JD	4,375	52,500	05/04/2022	12/01/2052
38122N-B5-0	GOLDEN ST TOB SECURITIZATION CORP CALIF		1,2		1.D FE	2,500,000	84,181	2,104,525	2,500,000	2,500,000				2.746	2.746	JD	5,721	68,650	09/30/2021	06/01/2034
38122N-B6-8	GOLDEN ST TOB SECURITIZATION CORP CALIF		1,2		1.D FE	145,000	77,977	113,067	145,000	145,000				3.293	3.293	JD	398	4,775	09/30/2021	06/01/2042
38122N-D6-6	GOLDEN ST TOB SECURITIZATION CORP CALIF		1,2		2.A FE	3,620,000	75,244	2,723,833	3,620,000	3,620,000				4.214	4.214	JD	12,712	152,547	12/08/2021	06/01/2050
38611T-BR-7	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R		2		1.C FE	5,922,998	105,072	5,516,280	5,250,000	5,588,399		(72,844)		5.000	3.359	AO	65,625	262,500	02/06/2019	10/01/2048
39081H-FF-4	GREAT LAKES WTR AUTH MICH SEW DISP SYS R		2		1.D FE	1,456,579	113,971	1,567,101	1,375,000	1,456,109		(470)		5.250	4.510	JJ	5,214		11/15/2023	07/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Adminiatrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
39160C-BJ-5	GREATER ASHEVILLE REGIONAL AIRPORT AUTHO		2	1.E FE	189,718	111.997	195,995	175,000	188,992		(726)			5.250	4.220	JJ	5,742		04/28/2023	07/01/2041
407272-X2-4	HAMILTON CNTY OHIO HOSP FACS REV		2	2.C FE	349,920	104.714	314,142	300,000	333,001		(4,758)			5.000	3.041	MS	4,417	15,000	04/14/2020	09/15/2033
414009-QY-9	HARRIS CNTY TEX CULTURAL ED FACS FIN COR HENRICO CNTY VA ECONOMIC DEV AUTH		2	1.C FE	1,873,389	77.119	1,361,150	1,765,000	1,849,604		(9,845)			3.000	2.320	AO	13,238	52,950	07/01/2021	10/01/2051
42605Q-HN-6	RESIDE		2	1.G FE	1,007,177	102.589	948,948	925,000	996,204		(6,601)			5.000	3.959	AO	11,563	46,250	04/07/2022	10/01/2052
42934A-AM-2	HIDALGO COUNTY REGIONAL MOBILITY AUTHORI		2	2.C FE	424,388	91.627	348,183	380,000	416,677		(4,113)			4.000	2.641	JD	1,267	15,200	01/21/2022	12/01/2039
42934A-AN-0	HIDALGO COUNTY REGIONAL MOBILITY AUTHORI		2	2.C FE	1,114,070	90.647	906,470	1,000,000	1,094,278		(10,559)			4.000	2.671	JD	3,333	40,000	01/21/2022	12/01/2040
432308-H2-3	HILLSBOROUGH CNTY FLA AVIATION AUTH REV		2	1.D FE	778,512	107.395	751,765	700,000	741,163		(7,797)			5.000	3.640	AO	8,750	35,000	10/24/2018	10/01/2035
432308-H3-1	HILLSBOROUGH CNTY FLA AVIATION AUTH REV		2	1.D FE	1,641,163	106.898	1,587,435	1,485,000	1,567,025		(15,501)			5.000	3.720	AO	18,563	74,250	10/24/2018	10/01/2036
442349-FX-9	HOUSTON TEX ARPT SYS REV		2	1.E FE	2,491,594	97.493	2,057,102	2,110,000	2,402,540		(35,809)			4.000	2.000	JJ	42,200	84,400	06/09/2021	07/01/2046
442349-GM-2	HOUSTON TEX ARPT SYS REV		2	1.E FE	273,573	113.042	282,605	250,000	272,683		(889)			5.000	3.851	JJ	5,625		06/30/2023	07/01/2036
44237N-LQ-3	HOUSTON TEX HOTEL OCCUPANCY TAX & SPL RE		2	1.F FE	487,570	99.769	433,995	435,000	475,804		(4,937)			3.000	1.690	MS	4,350	13,050	07/16/2021	09/01/2032
44237N-LR-1	RE		2	1.F FE	352,139	99.313	312,836	315,000	343,836		(3,485)			3.000	1.720	MS	3,150	9,450	07/16/2021	09/01/2033
44244C-L5-4	HOUSTON TEX UTIL SYS REV		2	1.C FE	2,454,179	79.168	1,801,072	2,275,000	2,414,268		(16,064)			3.000	2.150	MN	8,721	68,250	05/27/2021	11/15/2051
446201-AS-4	HUNTINGTON BEACH CALIF PENSION OBLIG		1,2	1.B FE	1,009,520	75.306	753,060	1,000,000	1,007,322		(855)			3.376	3.264	JD	1,500	33,760	03/31/2021	06/15/2044
45129W-QG-8	IDAHO HSG & FIN ASSN		2	1.F FE	1,865,310	102.621	1,580,363	1,540,000	1,786,001		(30,300)			4.000	1.730	JJ	28,404	61,600	04/16/2021	07/15/2038
45203H-B2-7	ILLINOIS FIN AUTH REV		2	1.C FE	867,806	100.956	782,409	775,000	783,691		(11,266)			5.000	3.467	AO	9,688	38,750	07/08/2015	10/01/2033
45204E-ZV-3	ILLINOIS FIN AUTH REV		2	1.C FE	2,262,794	96.335	2,384,291	2,475,000	2,370,787		23,252			3.000	4.143	JD	34,238	74,250	12/18/2018	07/15/2033
452227-MB-4	ILLINOIS ST SALES TAX REV		2	1.F FE	2,175,000	92.871	2,321,775	2,500,000	2,286,313		18,170			3.000	4.100	JJ	3,333	75,000	02/22/2017	06/15/2033
452252-QT-9	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R		2	1.D FE	3,420,570	117.517	3,525,510	3,000,000	3,420,570					5.000	3.400	JJ			12/15/2023	01/01/2039
452650-HH-0	IMPERIAL CALIF IRR DIST ELEC REV		2	1.D FE	5,547,993	104.130	5,149,229	4,945,000	5,181,572		(78,496)			5.000	3.219	MN	41,208	247,250	01/09/2019	11/01/2046
45471A-UD-2	INDIANA FIN AUTH HOSP REV		2	1.F FE	1,362,189	100.113	1,386,565	1,385,000	1,362,927		549			4.250	4.360	JJ	29,431	54,611	07/21/2022	01/01/2047
45506D-4J-1	INDIANA ST FIN AUTH REV		2	2.B FE	1,125,000	87.307	982,204	1,125,000	1,125,000					3.426	3.426	MS	11,349	38,543	08/28/2019	09/15/2032
45506E-BX-0	INDIANA ST FIN AUTH REV		1	2.B FE	340,000	96.757	328,974	340,000	340,000					1.990	1.990	MN	865	6,766	07/01/2021	11/15/2024
46246S-AU-9	IOWA FIN AUTH MIDWESTERN DISASTER AREA R		1,2	2.C FE	1,016,370	104.530	1,045,300	1,000,000	1,015,944		(281)			5.000	4.893	JD	4,167	50,000	04/22/2022	12/01/2050
469487-VB-5	JACKSONVILLE FLA SPL REV		2	1.C FE	2,138,460	112.559	2,251,180	2,000,000	2,135,129		(3,331)			5.000	4.150	AO	29,722		09/07/2023	10/01/2043
469487-VD-1	JACKSONVILLE FLA SPL REV		2	1.C FE	2,185,540	113.170	2,263,400	2,000,000	2,181,117		(4,423)			5.500	4.350	AO	32,694		09/07/2023	10/01/2053
48504N-BE-8	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB		2	1.F FE	2,182,620	102.115	2,042,300	2,000,000	2,114,228		(19,649)			5.000	3.772	MS	33,333	100,000	05/01/2020	03/01/2054
491501-EL-2	KENTUCKY ST MUN PWR AGY PWR SYS REV		2	2.A FE	1,096,390	104.077	1,040,770	1,000,000	1,030,673		(10,728)			5.000	3.779	MS	16,667	50,000	03/09/2017	09/01/2032
51434N-AT-5	LANCASTER PA INDL DEV AUTH HEALTH CTR RE		2	2.C FE	438,076	71.328	288,878	405,000	428,482		(4,320)			4.000	2.752	JJ	8,100	16,200	09/16/2021	07/01/2056
533282-CB-3	LINCOLN CNTY NEB HOSP AUTH NO 1 HOSP REV		2	1.F FE	3,000,000	88.156	2,644,680	3,000,000	3,000,000					2.821	2.821	MN	14,105	84,630	02/13/2020	11/01/2030
544445-F6-1	LOS ANGELES CALIF DEPT ARPTS ARPT REV		2	1.C FE	2,170,580	106.482	2,129,640	2,000,000	2,149,057		(15,893)			5.000	3.891	MN	12,778	100,000	08/10/2022	05/15/2047
544445-YF-0	LOS ANGELES CALIF DEPT ARPTS ARPT REV		2	1.D FE	112,331	100.461	100,461	100,000	110,306		(1,087)			4.000	2.621	MN	511	4,000	02/02/2022	05/15/2042
544445-YH-6	LOS ANGELES CALIF DEPT ARPTS ARPT REV LOUISVILLE/JEFFERSON COUNTY METRO		2	1.D FE	100,000	81.763	81,763	100,000	100,000					3.250	3.250	MN	415	3,250	02/02/2022	05/15/2049
54660D-AC-3	GOVERN		2	2.A FE	1,686,833	104.135	1,588,059	1,525,000	1,663,173		(13,820)			5.000	3.730	MN	9,743	76,250	03/23/2022	05/15/2052
54811B-H5-3	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		2	1.E FE	1,381,763	111.214	1,390,175	1,250,000	1,375,166		(6,596)			5.250	3.960	MN	8,385	30,990	05/10/2023	05/15/2053
558614-JM-6	MADISON WIS WTR UTIL REV		2	1.C FE	2,164,764	101.755	2,131,767	2,095,000	2,123,462		(8,844)			4.000	3.519	JJ	41,900	83,800	12/19/2018	01/01/2038
558614-JN-4	MADISON WIS WTR UTIL REV		2	1.C FE	2,243,373	101.378	2,210,040	2,180,000	2,205,900		(8,039)			4.000	3.579	JJ	43,600	87,200	12/19/2018	01/01/2039

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	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
56035D-EE-8	MAIN STR NAT GAS INC GA GAS SUPPLY REV		2	1.G FE	2,031,540	105.546	2,110,920	2,000,000	2,030,447		(1,093)			5.000	4.706	JD	8,333	50,000	09/18/2023	12/01/2052	
56042R-H7-0	MAINE HEALTH AND HIGHER EDUCATIONAL FACI		2	1.E FE	589,160	99.176	495,880	500,000	567,835		(8,289)			4.000	2.040	JJ	10,000	20,000	05/06/2021	07/01/2046	
56042R-K8-4	MAINE HEALTH AND HIGHER EDUCATIONAL FACI		1	1.E FE	380,000	74.735	283,993	380,000	380,000					3.118	3.118	JJ	5,924	11,848	05/06/2021	07/01/2043	
562784-AM-0	MANHATTAN BEACH CALIF PENSION OBLIG		1,2	1.A FE	1,654,934	84.394	1,392,501	1,650,000	1,653,726		(485)			2.341	2.306	JJ	19,313	38,627	05/13/2021	01/01/2032	
56678R-AA-1	MARICOPA CNTY ARIZ INDL DEV AUTH EDL FAC		2	1.F FE	578,778	109.905	566,011	515,000	557,090		(6,207)			5.000	3.479	JJ	12,875	25,750	04/28/2020	07/01/2036	
57584Y-3P-2	MASSACHUSETTS ST DEV FIN AGY REV		2	1.E FE	1,697,430	116.451	1,746,765	1,500,000	1,674,161		(16,767)			5.000	3.451	AO	18,750	75,000	07/15/2022	10/01/2037	
57584Y-3V-9	MASSACHUSETTS ST DEV FIN AGY REV		2	1.E FE	1,022,551	112.340	1,039,145	925,000	1,011,215		(8,181)			5.000	3.741	AO	11,563	46,250	07/15/2022	10/01/2044	
575896-TK-1	MASSACHUSETTS ST PORT AUTH REV		2	1.C FE	1,327,940	107.904	1,240,896	1,150,000	1,251,858		(16,668)			5.000	3.229	JJ	28,750	57,500	02/20/2019	07/01/2037	
586226-HN-5	MEMPHIS TENN WTR REV		2	1.B FE	1,164,121	105.544	1,002,668	950,000	1,074,861		(31,411)			4.000	0.599	JD	3,167	38,000	02/18/2021	12/01/2028	
586111-MX-1	MEMPHIS-SHELBY CNTY TENN ARPT AUTH ARPT		2	1.F FE	720,446	106.529	676,459	635,000	677,622		(8,630)			5.000	3.380	JJ	15,875	31,750	08/22/2018	07/01/2034	
592041-WG-8	MET GOVT NASHVILLE & DAVIDSON CNTY TENN METROPOLITAN GOVT NASHVILLE & DAVIDSON C		2	1.F FE	2,684,675	101.679	2,541,975	2,500,000	2,567,423		(25,217)			5.000	3.858	JJ	62,500	125,000	12/18/2018	07/01/2040	
592029-CM-2	METROPOLITAN PIER & EXPOSITION AUTH ILL		2	1.F FE	62,584	108.657	65,194	60,000	62,507		(76)			5.250	4.692	MN	525	534	08/24/2023	05/01/2053	
592247-L3-2	METROPOLITAN PIER & EXPOSITION AUTH ILL		2	2.A FE	2,195,250	59.367	2,968,350	5,000,000	2,338,528		123,934				5.500	N/A			11/01/2022	12/15/2037	
592250-BE-3	METROPOLITAN PIER & EXPOSITION AUTH ILL		2	1.E FE	1,523,900	29.462	2,062,340	7,000,000	1,621,526		85,636				5.500	N/A			11/07/2022	12/15/2050	
592250-EW-0	METROPOLITAN PIER & EXPOSITION AUTH ILL		2	1.F FE	568,826	99.940	489,706	490,000	555,537		(7,473)			4.000	2.161	JD	871	19,600	07/16/2021	12/15/2042	
59259Y-5V-7	METROPOLITAN TRANSN AUTH N Y REV		2	1.G FE	1,440,375	102.704	1,283,800	1,250,000	1,289,630		(20,220)			5.000	3.239	MN	7,986	62,500	07/27/2015	11/15/2030	
592647-FJ-5	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		2	1.D FE	1,153,280	107.395	1,073,950	1,000,000	1,077,324		(14,820)			5.000	3.230	AO	12,500	50,000	06/12/2018	10/01/2035	
592647-KN-0	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		2	1.D FE	1,671,299	95.230	1,347,505	1,415,000	1,613,856		(23,439)			4.000	2.031	AO	14,150	56,600	06/03/2021	10/01/2051	
592643-EH-9	METROPOLITAN WASH D C ARPTS AUTH DULLES		1,2	1.E FE	830,000	81.685	677,986	830,000	830,000					3.562	3.562	AO	7,391	29,565	01/21/2022	10/01/2041	
59335K-CZ-8	MIAMI-DADE CNTY FLA SEAPORT REV		2	1.F FE	2,500,000	76.322	1,908,050	2,500,000	2,500,000					2.712	2.712	AO	16,950	67,800	08/19/2021	10/01/2037	
59334D-NG-5	MIAMI-DADE CNTY FLA WTR & SWR REV		2	1.E FE	1,695,860	98.008	1,960,160	2,000,000	1,701,609		4,941			4.000	5.000	AO	20,000	80,000	11/01/2022	10/01/2051	
59447T-GA-5	MICHIGAN FIN AUTH REV		2	1.E FE	2,458,697	101.814	2,209,364	2,170,000	2,225,884		(35,792)			5.000	3.227	JJ	54,250	108,500	10/20/2016	07/01/2034	
59447T-PR-8	MICHIGAN FIN AUTH REV		2	1.D FE	2,062,706	98.102	2,015,996	2,055,000	2,058,537		(949)			4.000	3.946	JD	6,850	82,200	01/03/2019	12/01/2046	
59447T-XH-1	MICHIGAN FIN AUTH REV		2	1.D FE	1,921,100	95.421	1,908,420	2,000,000	1,925,888		4,788			4.000	4.725	JD	6,667	40,000	07/21/2023	12/01/2049	
594615-FX-9	MICHIGAN ST BLDG AUTH REV		2	1.C FE	7,647,150	102.918	7,204,260	7,000,000	7,252,121		(84,418)			5.000	3.629	AO	73,889	350,000	12/14/2018	10/15/2051	
594695-4P-0	MICHIGAN ST TRUNK LINE		2	1.C FE	1,322,463	113.556	1,419,450	1,250,000	1,320,657		(1,806)			5.000	4.291	MN	7,986	10,764	08/23/2023	11/15/2046	
60636V-DD-6	MISSOURI ST DEV FIN BRD REV		2	1.E FE	1,954,260	108.080	2,161,600	2,000,000	1,954,857		525			5.250	5.400	MN	17,500	102,958	10/26/2022	05/01/2055	
60637A-WE-8	MISSOURI ST HEALTH & EDL FACS AUTH HEALT		2	1.E FE	1,065,610	116.239	1,162,390	1,000,000	1,064,317		(1,293)			5.500	4.682	JD	4,583	8,556	09/27/2023	12/01/2040	
61204K-NG-2	MONTANA FAC FIN AUTH REV		1	1.E FE	910,000	70.454	641,131	910,000	910,000					3.253	3.253	FA	11,183	29,602	07/14/2021	08/15/2051	
626207-8B-3	MUNICIPAL ELEC AUTH GA		2	1.E FE	948,352	102.898	823,184	800,000	907,454		(16,907)			4.000	1.640	JJ	16,000	32,000	07/09/2021	01/01/2038	
626207-8E-7	MUNICIPAL ELEC AUTH GA		2	1.E FE	424,271	101.452	365,227	360,000	406,596		(7,311)			4.000	1.720	JJ	7,200	14,400	07/09/2021	01/01/2041	
626207-8F-4	MUNICIPAL ELEC AUTH GA		2	1.E FE	764,374	99.523	646,900	650,000	732,949		(13,001)			4.000	1.750	JJ	13,000	26,000	07/09/2021	01/01/2046	
626207-X2-5	MUNICIPAL ELEC AUTH GA		2	1.G FE	2,000,000	102.394	2,047,880	2,000,000	2,000,000					5.000	5.000	JJ	50,000	100,000	11/29/2022	01/01/2049	
033262-AW-6	MUNICIPALITY ANCHORAGE		2	1.C FE	1,000,000	106.954	1,069,540	1,000,000	1,000,000					5.250	5.250	MN	8,750	50,458	10/21/2022	11/01/2062	
62813N-BE-5	MUSKOGEE OKLA INDL TR EDL FACS LEASE REV		2	2.B FE	740,665	100.149	670,998	670,000	713,637		(7,014)			4.000	2.750	MS	8,933	26,800	12/18/2019	09/01/2034	
63610F-BL-9	NATIONAL FINANCE AUTHORITY		2	1.C FE	640,250	110.832	659,450	595,000	638,339		(1,911)			5.250	4.301	JD	2,603	13,276	06/23/2023	06/01/2051	
644684-CB-6	NEW HAMPSHIRE ST BUSINESS FIN AUTH WTR F		2	1.B FE	512,946	103.348	480,568	465,000	475,944		(5,173)			5.000	3.767	JJ	11,625	23,250	10/07/2015	01/01/2029	
644684-CC-4	NEW HAMPSHIRE ST BUSINESS FIN AUTH WTR F		2	1.B FE	531,143	103.348	501,238	485,000	495,570		(4,990)			5.000	3.857	JJ	12,125	24,250	10/07/2015	01/01/2030	
644684-CD-2	NEW HAMPSHIRE ST BUSINESS FIN AUTH WTR F		2	1.B FE	560,830	103.348	532,242	515,000	525,528		(4,965)			5.000	3.927	JJ	12,875	25,750	10/07/2015	01/01/2031	

E105

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
646136-7L-9	NEW JERSEY ST TRANS TR FD AUTH NEW ORLEANS LA AVIATION BRD GULF OPPORTU		2	1.F FE	1,622,640	96.954	1,939,080	2,000,000	1,629,920		6,297			4.000	5.310	JD	3,556	80,000	11/07/2022	06/15/2050	
64763X-AQ-3	NEW ORLEANS LA AVIATION BRD REV		2	1.E FE	700,044	109.672	685,450	625,000	660,678		(8,181)			5.000	3.460	JJ	15,625	31,250	10/12/2018	01/01/2030	
64763H-HK-4	NEW YORK LIBERTY DEV CORP LIBERTY REV		2	1.F FE	3,267,660	101.065	3,031,950	3,000,000	3,109,930		(34,039)			5.000	3.698	JJ	75,000	150,000	01/02/2019	01/01/2048	
649519-EL-5	NEW YORK LIBERTY DEV CORP LIBERTY REV		2	1.D FE	432,140	87.572	359,045	410,000	427,020		(2,564)			3.000	2.270	FA	4,647	12,300	12/15/2021	02/15/2042	
649519-EZ-4	NEW YORK LIBERTY DEV CORP LIBERTY REV		1,2	1.A FE	1,725,000	80.605	1,390,436	1,725,000	1,725,000					3.125	3.125	MS	15,872	53,906	02/03/2022	09/15/2050	
64971P-LL-7	NEW YORK N Y CITY INDL DEV AGY REV		1	1.E FE	1,437,120	77.435	1,161,525	1,500,000	1,448,567		4,443			2.236	2.628	JJ	16,770	33,540	05/12/2021	01/01/2034	
64971P-LN-3	NEW YORK N Y CITY INDL DEV AGY REV		1	1.E FE	1,500,000	75.028	1,125,420	1,500,000	1,500,000					2.436	2.436	JJ	18,270	36,540	02/11/2021	01/01/2036	
64972G-PZ-1	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		2	1.B FE	1,192,110	105.317	1,053,170	1,000,000	1,103,521		(24,761)			5.000	2.249	JD	2,222	50,000	04/21/2020	06/15/2048	
64972G-RD-8	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		2	1.B FE	5,718,250	106.712	5,335,600	5,000,000	5,343,485		(80,370)			5.000	3.139	JD	11,111	250,000	01/11/2019	06/15/2040	
64972G-SH-8	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		2	1.B FE	285,163	105.721	264,303	250,000	268,134		(3,727)			5.000	3.238	JD	556	12,500	02/19/2019	06/15/2049	
64972G-YD-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & NEW YORK N Y CITY TRANSITIONAL FIN AUTH		2	1.B FE	2,093,010	80.484	2,414,520	3,000,000	2,111,160		15,799			3.000	5.040	JD	4,000	90,000	11/07/2022	06/15/2050	
64971W-7B-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH NEW YORK N Y CITY TRANSITIONAL FIN AUTH		2	1.A FE	1,963,658	105.008	1,837,640	1,750,000	1,842,070		(25,699)			5.000	3.319	MN	14,583	87,500	12/07/2018	05/01/2042	
64971X-4D-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH NEW YORK N Y CITY TRANSITIONAL FIN AUTH		2	1.A FE	2,126,420	117.152	2,343,040	2,000,000	2,114,534		(10,246)			5.500	4.700	MN	18,333	109,389	10/27/2022	11/01/2045	
64971X-T8-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH NEW YORK N Y CITY TRANSITIONAL FIN AUTH		2	1.A FE	529,125	106.105	530,525	500,000	524,623		(2,618)			4.000	3.301	FA	8,333	20,000	03/31/2022	02/01/2038	
64971X-YB-8	NEW YORK N Y CITY TRANSITIONAL FIN AUTH NEW YORK N Y CITY TRANSITIONAL FIN AUTH		2	1.A FE	791,700	78.421	784,210	1,000,000	794,548		2,849			3.000	4.290	FA	12,500	15,000	04/13/2023	02/01/2051	
64971X-ZM-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH NEW YORK N Y CITY TRANSITIONAL FIN AUTH		2	1.A FE	1,018,657	105.504	896,784	850,000	976,008		(15,904)			4.000	1.830	MN	5,667	34,000	04/08/2021	11/01/2038	
64972J-CD-8	NEW YORK N Y CITY TRANSITIONAL FIN AUTH NEW YORK ST DORM AUTH REVS NON ST SUPPORT		2	1.A FE	2,059,640	114.396	2,287,920	2,000,000	2,058,786		(854)			5.250	4.870	MN	18,958		10/19/2023	05/01/2048	
65000B-NH-7	NEW YORK ST PWR AUTH EXTENDIBLE IAM		2	1.G FE	2,088,229	106.709	2,144,851	2,010,000	2,077,688		(6,555)			5.000	4.511	MN	16,750	100,500	05/11/2022	05/01/2052	
64989K-LD-6	NEW YORK ST TWY AUTH ST PERS INCOME TAX NEW YORK ST TWY AUTH ST PERS INCOME TAX		2	1.C FE	1,411,670	100.600	1,307,800	1,300,000	1,374,917		(10,516)			4.000	2.999	MN	6,644	52,000	04/30/2020	11/15/2045	
650028-YY-3	NEW YORK ST TWY AUTH ST PERS INCOME TAX NEW YORK ST TWY AUTH ST PERS INCOME TAX		2	1.B FE	1,660,755	110.980	1,664,700	1,500,000	1,641,500		(13,518)			5.000	3.721	MS	22,083	75,000	07/14/2022	03/15/2046	
650028-ZN-6	NEW YORK ST TWY AUTH ST PERS INCOME TAX NEW YORK ST TWY AUTH ST PERS INCOME TAX		2	1.B FE	2,008,500	109.167	2,183,340	2,000,000	2,008,362		(138)			5.000	4.940	MS	29,444		10/05/2023	03/15/2053	
650028-ZR-7	NEW YORK ST TWY AUTH ST PERS INCOME TAX NEW YORK ST URBAN DEV CORP REV		2	1.B FE	858,620	99.300	993,000	1,000,000	860,672		1,743			4.125	5.000	MS	12,146	41,250	10/27/2022	03/15/2056	
650036-CD-6	NEW YORK ST URBAN DEV CORP REV NEW YORK STATE DORMITORY AUTHORITY		2	1.B FE	1,175,760	102.084	1,020,840	1,000,000	1,120,228		(16,530)			4.000	2.070	MS	11,778	40,000	07/17/2020	03/15/2042	
64990A-QN-8	NEW YORK STATE DORMITORY AUTHORITY NEW YORK TRANSN DEV CORP SPL FAC REV		2	1.B FE	4,512,440	106.020	4,240,800	4,000,000	4,268,833		(51,737)			5.000	3.440	MS	58,889	200,000	12/17/2018	03/15/2048	
650116-FR-2	NEW YORK TRANSN DEV CORP SPL FAC REV NEW YORK TRANSN DEV CORP SPL FAC REV		2	2.A FE	2,219,560	105.988	2,119,760	2,000,000	2,189,381		(17,591)			5.000	3.741	JD	8,333	100,000	04/06/2022	12/01/2041	
650116-GP-5	NEW YORK TRANSN DEV CORP SPL FAC REV NORTH CAROLINA TPK AUTH TRIANGLE EXPWY S		2	3.A FE	1,220,500	107.582	1,344,775	1,250,000	1,220,652		152			5.625	5.851	AO	11,523		10/26/2023	04/01/2040	
65830R-CT-4	NORTH DAKOTA ST BRD HIGHER ED HSG & AUXI NORTH DAKOTA ST BRD HIGHER ED HSG & AUXI		2	2.A FE	1,356,683	105.846	1,190,768	1,125,000	1,270,858		(22,149)			5.000	2.649	JJ	28,125	56,250	11/21/2019	01/01/2049	
65888U-PC-1	NORTH DAKOTA ST BRD HIGHER ED HSG & AUXI NORTH DAKOTA ST BRD HIGHER ED HSG & AUXI		2	1.E FE	1,219,084	102.320	1,110,172	1,085,000	1,163,509		(13,806)			4.000	2.519	AO	10,850	43,400	10/22/2019	04/01/2037	
65888U-PD-9	NORTH DAKOTA ST BRD HIGHER ED HSG & AUXI NORTH TEX MUN WTR DIST TEX WTR SYS REV		2	1.E FE	1,372,025	102.098	1,250,701	1,225,000	1,311,153		(15,132)			4.000	2.559	AO	12,250	49,000	10/22/2019	04/01/2038	
662903-RE-5	NORTH TEX MUN WTR DIST TEX WTR SYS REV NORTH TEX TWY AUTH REV		2	1.B FE	1,133,130	104.398	1,043,980	1,000,000	1,049,549		(17,560)			5.000	3.049	MS	16,667	50,000	12/11/2018	09/01/2035	
66285W-G7-5	NORTH TEX TWY AUTH REV NORTH TEX TWY AUTH REV		2	1.E FE	1,064,410	80.116	801,160	1,000,000	1,048,298		(6,303)			3.000	2.250	JJ	15,000	30,000	05/06/2021	01/01/2046	
66285W-G8-3	NORTH TEX TWY AUTH REV NORTHERN TOB SECURITIZATION CORP ALASKA		2	1.E FE	910,052	76.121	654,641	860,000	897,563		(4,888)			3.000	2.320	JJ	12,900	25,800	05/06/2021	01/01/2051	
66585V-BV-6	NORTHERN TOB SECURITIZATION CORP ALASKA OHIO ST WTR DEV AUTH WTR POLLUTN CTL RE		2	1.G FE	646,358	100.188	541,015	540,000	621,297		(10,147)			4.000	1.820	JD	1,800	21,600	06/25/2021	06/01/2039	
67766W-ZD-7	OHIO ST WTR DEV AUTH WTR POLLUTN CTL RE OKLAHOMA ST TPK AUTH TPK REV		2	1.A FE	1,056,380	108.098	918,833	850,000	986,766		(19,569)			5.000	2.289	JD	3,542	42,500	04/23/2020	12/01/2050	
679111-ZM-9	OKLAHOMA ST TPK AUTH TPK REV OMAHA PUB PWR DIST NEB ELEC REV		2	1.D FE	4,614,390	100.224	4,510,080	4,500,000	4,547,068		(14,594)			4.000	3.629	JJ	90,000	180,000	01/07/2019	01/01/2048	
682001-HA-3	OMAHA PUB PWR DIST NEB ELEC REV ORANGE CNTY FLA HEALTH FACS AUTH REV		2	1.C FE	1,712,500	99.212	1,984,240	2,000,000	1,718,257		4,917			4.000	4.950	FA	33,333	80,000	11/01/2022	02/01/2051	
68450L-FR-1	ORANGE CNTY FLA HEALTH FACS AUTH REV		2	1.E FE	1,958,060	104.403	2,088,060	2,000,000	1,959,152		932			5.000	5.150	AO	25,000	100,000	11/08/2022	10/01/2047	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
708686-EH-9	PENNSYLVANIA ECONOMIC DEV FING AUTH EXEM		2	1.G FE	970,000	93.916	910,985	970,000	970,000					3.000	3.000	AO	7,275	29,100	09/06/2019	10/01/2036
70869H-BF-1	PENNSYLVANIA ECONOMIC DEV FING AUTH GOVE		2	1.F FE	750,000	86.386	647,895	750,000	750,000					3.022	3.022	MS	7,555	22,665	01/24/2020	03/01/2033
70870J-ED-6	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		2	1.F FE	2,076,840	100.448	2,008,960	2,000,000	2,065,716		(6,875)			4.000	3.531	FA	30,222	80,000	04/06/2022	02/15/2041
70870J-FN-3	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		2	1.F FE	187,356	97.585	195,170	200,000	187,509		153			4.000	4.380	MN	1,022	4,578	04/05/2023	05/15/2053
70868Y-AX-7	PENNSYLVANIA ECONOMIC DEVELOPMENT FINANC		2	1.E FE	986,950	103.217	1,032,170	1,000,000	987,108		153			5.000	5.080	JD	25,139	26,111	12/14/2022	12/31/2057
70879Q-DB-6	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		2	1.B FE	500,000	97.432	487,160	500,000	500,000					3.650	3.650	AO	4,563	18,250	01/16/2019	10/01/2032
709221-VE-2	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE		2	1.D FE	5,586,506	107.149	5,223,514	4,875,000	5,257,462		(70,120)			5.250	3.499	JD	21,328	255,938	12/17/2018	12/01/2044
71781L-AM-1	PHILADELPHIA PA AUTH FOR INDL DEV PENSIO		2	1.E FE	1,210,950	104.864	1,048,640	1,000,000	1,098,146		(20,663)			6.350	3.844	AO	13,406	63,500	01/02/2018	04/15/2028
717794-AV-3	PHILADELPHIA PA AUTH FOR INDL DEV TEMPLE		2	1.E FE	1,379,363	102.080	1,276,000	1,250,000	1,277,644		(21,356)			5.000	3.178	AO	15,625	62,500	11/30/2018	04/01/2033
71780T-AD-5	PHILADELPHIA PA AUTH FOR INDL DEV UNIV R		2	1.G FE	1,696,770	94.942	1,424,130	1,500,000	1,624,796		(19,651)			4.000	2.460	MN	10,000	60,000	03/06/2020	11/01/2045
721901-KW-5	PIMA CNTY ARIZ INDL DEV AUTH REV		2	1.F FE	2,050,220	95.276	1,905,520	2,000,000	2,041,658		(4,927)			4.000	3.670	AO	20,000	80,000	03/24/2022	04/01/2046
725304-VD-8	PITTSBURGH PA WTR & SWR AUTH WTR & SWR S			1.C FE	949,538	119.558	896,685	750,000	888,815		(14,087)			5.000	2.600	MS	12,500	37,500	06/19/2019	09/01/2032
725304-VE-6	PITTSBURGH PA WTR & SWR AUTH WTR & SWR S			1.C FE	1,588,175	121.443	1,518,038	1,250,000	1,494,262		(21,819)			5.000	2.690	MS	20,833	62,500	06/19/2019	09/01/2033
72588R-AK-5	PLACENTIA CALIF PUB FING AUTH LEASE REV			1.D FE	820,000	94.879	778,008	820,000	820,000					3.597	3.596	JD	2,458	29,495	10/30/2020	06/01/2029
72588R-AL-3	PLACENTIA CALIF PUB FING AUTH LEASE REV			1.D FE	500,000	94.176	470,880	500,000	500,000					3.687	3.686	JD	1,536	18,435	10/30/2020	06/01/2030
72588R-AN-9	PLACENTIA CALIF PUB FING AUTH LEASE REV		2	1.D FE	200,000	90.470	180,940	200,000	200,000					4.581	4.580	JD	764	9,162	10/30/2020	06/01/2045
73358W-5V-2	PORT AUTH N Y & N J		2	1.D FE	1,475,625	93.721	1,405,815	1,500,000	1,476,174		279			4.000	4.084	JJ	27,667	60,000	04/08/2022	07/15/2060
73358X-GL-0	PORT AUTH N Y & N J		2	1.D FE	1,053,440	110.186	1,101,860	1,000,000	1,047,731		(4,465)			5.250	4.571	FA	21,875	45,208	09/16/2022	08/01/2042
735389-ZY-7	PORT SEATTLE WASH REV		2	1.D FE	1,987,182	104.460	1,880,280	1,800,000	1,879,666		(22,113)			5.000	3.579	MN	15,000	90,000	10/03/2018	05/01/2036
73928Q-AA-6	POWER FINANCE CORPORATION LTD		C	2.C FE	2,622,735	104.206	2,344,635	2,250,000	2,503,158		(46,088)			6.150	3.636	JD	9,609	138,375	04/27/2021	12/06/2028
74442C-BZ-6	PUBLIC FIN AUTH WIS HOSP REV		2	1.F FE	4,903,056	96.422	4,628,256	4,800,000	4,859,000		(9,986)			4.000	3.740	AO	48,000	192,000	04/05/2019	10/01/2049
74444V-BU-3	PUBLIC FIN AUTH WIS RETIREMENT FAC REV		2	2.B FE	692,644	81.897	511,856	625,000	678,633		(6,796)			4.000	2.661	AO	6,250	25,000	11/05/2021	10/01/2046
74442P-TG-0	PUBLIC FIN AUTH WIS REV		2	2.C FE	1,078,410	82.481	824,810	1,000,000	1,062,859		(7,074)			4.000	3.081	MS	10,111	40,000	10/08/2021	03/31/2056
74447D-AD-9	PUBLIC FINANCE AUTHORITY		2	2.C FE	726,678	101.093	702,596	695,000	722,073		(2,732)			5.000	4.421	FA	14,479	34,750	03/31/2022	02/01/2062
745291-TK-0	PUERTO RICO PUB FIN CORP		SD	1.E FE	851,729	107.825	749,384	695,000	732,996		(13,753)			6.000		FA		41,700	10/17/2013	08/01/2026
762196-AA-5	RHODE IS HEALTH & EDL BLDG CORP PUB SCHS		2	1.D FE	1,682,674	102.138	1,429,932	1,400,000	1,613,774		(26,893)			4.000	1.780	MN	7,156	56,000	05/12/2021	05/15/2040
762232-BU-9	RHODE ISLAND ST COMM CORP REV		2	1.F FE	1,103,580	114.320	1,028,880	900,000	1,035,777		(19,467)			5.000	2.429	MN	5,750	45,000	05/06/2020	05/15/2033
76912D-BK-3	RIVERSIDE CNTY CALIF TRANSN COMMN TOLL R		2	2.A FE	525,000	80.741	423,890	525,000	525,000					3.077	3.077	JD	1,346	16,154	10/06/2021	06/01/2035
786089-JR-4	SACRAMENTO CALIF WTR REV		1,2	1.D FE	600,000	79.304	475,824	600,000	600,000					3.180	3.180	MS	6,360	19,080	04/24/2020	09/01/2042
79467B-AL-9	SALES TAX SECURITIZATION CORP ILL		2	1.B FE	923,160	108.206	811,545	750,000	824,009		(17,426)			5.000	2.398	JJ	18,750	37,500	12/07/2017	01/01/2030
79467B-DF-9	SALES TAX SECURITIZATION CORP ILL		1	1.D FE	1,057,660	87.664	876,640	1,000,000	1,045,148		(5,076)			2.957	2.335	JJ	14,785	29,570	06/24/2021	01/01/2032
795576-HG-5	SALT LAKE CITY UTAH ARPT REV		2	1.E FE	2,386,107	105.836	2,312,517	2,185,000	2,287,953		(20,577)			5.000	3.850	JJ	54,625	109,250	10/18/2018	07/01/2036
795576-HL-4	SALT LAKE CITY UTAH ARPT REV		2	1.E FE	825,285	102.935	772,013	750,000	788,897		(7,798)			5.000	3.737	JJ	18,750	37,500	12/11/2018	07/01/2048
79625G-GT-4	SAN ANTONIO TEX ELEC & GAS REV		2	1.D FE	1,107,000	115.044	1,150,440	1,000,000	1,102,537		(4,463)			5.500	4.190	FA	28,875	55,243	05/24/2023	02/01/2050
79739G-GN-0	SAN DIEGO CNTY CALIF REGL ARPT AUTH ARPT		2	1.F FE	1,861,528	103.019	1,725,568	1,675,000	1,759,440		(22,322)			5.000	3.458	JJ	41,875	83,750	02/06/2019	07/01/2042
79739G-RM-0	SAN DIEGO CNTY CALIF REGL ARPT AUTH ARPT		2	1.E FE	1,971,540	107.872	2,157,440	2,000,000	1,971,434		(106)			5.250	5.341	JJ	19,250		10/04/2023	07/01/2058

E107

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
797400-KX-5	SAN DIEGO CNTY CALIF REGL TRANSN COMMN S		2	1.A FE	4,112,167	103.318	3,776,273	3,655,000	3,811,255		(66,117)			5.000	3.018	AO	45,688	182,750	03/06/2019	04/01/2048
79766D-TM-1	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		2	1.E FE	1,589,742	112.201	1,363,242	1,215,000	1,494,993		(35,607)			5.000	1.650	MN	10,125	60,750	04/08/2021	05/01/2032
79766D-TW-9	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		1.2	1.E FE	2,000,000	76.001	1,520,020	2,000,000	2,000,000					3.345	3.345	MN	11,150	66,900	04/08/2021	05/01/2051
79766D-UG-2	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		1.2	1.E FE	1,024,512	96.291	885,877	920,000	1,007,207		(9,199)			4.000	2.721	MN	6,133	36,800	01/26/2022	05/01/2052
797686-EZ-1	SAN FRANCISCO CALIF MUN TRANSN AGY REV		2	1.E FE	946,960	71.464	714,640	1,000,000	951,529		1,700			2.804	3.130	MS	9,347	28,040	03/31/2021	03/01/2044
80372P-AR-7	SARPY CNTY NEB HOSP AUTH NO 1 HEALTH FAC		2	1.D FE	1,720,805	93.764	1,598,676	1,705,000	1,710,778		(2,284)			4.000	3.849	MN	8,714	68,200	03/13/2019	05/15/2051
837123-KZ-0	SOUTH CAROLINA ST PORTS AUTH PORTS REV		2	1.E FE	1,735,000	88.646	1,538,008	1,735,000	1,735,000					3.156	3.156	JJ	27,378	54,757	11/14/2019	07/01/2033
837151-YY-9	SOUTH CAROLINA ST PUB SVC AUTH REV		2	1.G FE	1,869,280	95.218	1,523,488	1,600,000	1,813,062		(24,420)			4.000	2.161	JD	5,333	64,000	08/26/2021	12/01/2051
87638Q-RH-4	TARRANT CNTY TEX CULTURAL ED FACS FIN CO		1.2	1.E FE	750,000	78.872	591,540	750,000	750,000					3.292	3.292	MS	8,230	24,690	12/11/2020	09/01/2040
87638T-GW-7	TARRANT CNTY TEX CULTURAL ED FACS FIN CO		2	1.E FE	2,184,441	104.683	2,109,362	2,015,000	2,164,813		(14,562)			5.000	3.961	JJ	50,375	85,638	08/05/2022	07/01/2053
87971L-AQ-8	TEMPE ARIZ CTFS PARTN		2	1.B FE	2,500,000	79.158	1,978,950	2,500,000	2,500,000					2.171	2.171	JJ	27,138	54,275	07/08/2021	07/01/2033
88044T-AL-3	TENNESSEE ENERGY ACQUISITION CORP COMMODO		1.2	1.F FE	993,410	106.967	1,069,670	1,000,000	993,606		196			5.000	5.100	MN	8,333	25,000	10/04/2023	05/01/2052
880591-ED-0	TENNESSEE VALLEY AUTHORITY			1.A	77,395	111.372	77,960	70,000	75,314		(251)			5.500	4.767	JD	171	3,850	09/10/2013	06/15/2038
880591-EH-1	TENNESSEE VALLEY AUTHORITY			1.A	6,153,550	106.415	5,113,241	4,805,000	5,824,743		(48,309)			5.250	3.479	MS	74,277	252,263	04/26/2018	09/15/2039
88059E-5R-1	TENNESSEE VALLEY AUTHORITY	@		1.A	262,401	58.824	268,237	456,000	306,898		10,208				3.412	N/A			05/13/2019	09/15/2035
88256P-AG-5	TEXAS MUNICIPAL GAS ACQUISITION AND SUPP		1.2	1.F FE	2,684,525	107.822	2,695,550	2,500,000	2,683,413		(1,112)			5.500	4.001	JJ	12,604		12/14/2023	01/01/2054
882854-Q7-0	TEXAS WATER DEVELOPMENT BOARD TOBACCO SETTLEMENT AUTH IOWA TOB SETTLEM		2	1.A FE	10,271,170	106.243	9,535,309	8,975,000	9,668,813		(131,810)			5.000	3.243	AO	94,736	448,750	02/20/2019	04/15/2049
888805-CH-9	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL		2	2.A FE	1,239,288	100.535	1,221,500	1,215,000	1,235,287		(2,333)			4.000	3.740	JD	4,050	52,035	03/24/2022	06/01/2049
89602H-AA-5	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL		2	1.B FE	984,992	100.444	828,663	825,000	945,462		(15,097)			4.000	1.870	MN	4,217	33,000	04/21/2021	05/15/2046
89602H-AK-3	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL		1.2	1.B FE	2,000,000	77.494	1,549,880	2,000,000	2,000,000					2.691	2.691	MN	6,877	53,820	04/21/2021	05/15/2037
89602H-AK-8	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL			1.B FE	3,717,450	122.803	3,070,075	2,500,000	3,666,274		(27,269)			5.000	2.650	MN	15,972	125,000	02/04/2022	05/15/2052
89602H-EP-8	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL		2	1.B FE	1,598,740	103.372	1,679,795	1,625,000	1,599,209		435			4.500	4.601	MN	9,344	73,125	09/09/2022	05/15/2052
913366-HL-7	UNIV CALIF REGTS MED CTR POOLED REV		2	1.D FE	2,222,600	103.198	2,063,960	2,000,000	2,079,288		(31,657)			5.000	3.249	MN	12,778	100,000	03/06/2019	05/15/2047
913366-KR-0	UNIV CALIF REGTS MED CTR POOLED REV		2	1.D FE	990,170	102.899	1,028,990	1,000,000	990,679		311			4.000	4.070	MN	5,111	40,000	04/28/2022	05/15/2043
91412G-2K-0	UNIVERSITY CALIF REVS		2	1.D FE	4,169,409	106.045	3,934,270	3,710,000	3,909,748		(55,117)			5.000	3.299	MN	23,703	185,500	12/18/2018	05/15/2042
91412G-C8-6	UNIVERSITY CALIF REVS		1	1.C FE	3,853,300	92.384	4,619,200	5,000,000	3,853,654		259			4.767	6.192	MN	30,456	238,350	11/07/2022	05/15/2115
914364-VM-3	UNIVERSITY IOWA FACS CORP REV		2	1.C FE	465,024	104.995	419,980	400,000	435,440		(7,621)			4.000	1.898	JD	1,333	16,000	01/02/2020	06/01/2031
92778V-GS-1	VIRGINIA COLLEGE BUILDING AUTHORITY		2	1.B FE	1,700,335	90.646	1,477,530	1,630,000	1,672,656		(7,787)			3.000	2.449	FA	20,375	48,900	04/21/2020	02/01/2039
928104-NY-0	VIRGINIA SMALL BUSINESS FING AUTH REV		2	2.B FE	1,020,275	97.826	904,891	925,000	1,006,831		(9,024)			4.000	2.760	JJ	18,500	37,000	01/12/2022	01/01/2040
928104-PX-0	VIRGINIA SMALL BUSINESS FING AUTH REV		2	2.B FE	1,003,634	93.193	862,035	925,000	990,312		(7,123)			4.000	3.001	JJ	18,500	37,000	02/04/2022	01/01/2048
928104-QJ-0	VIRGINIA SMALL BUSINESS FING AUTH REV		2	2.A FE	245,816	105.178	215,615	205,000	239,749		(3,344)			5.000	2.850	JD	5,153	10,250	02/25/2022	12/31/2047
92812W-LN-2	VIRGINIA ST HSG DEV AUTH		2	1.B FE	2,000,000	108.715	2,174,300	2,000,000	2,000,000					5.125	5.125	AO	22,493		09/26/2023	10/01/2048
928172-U9-4	VIRGINIA ST PUB BLDG AUTH PUB FACS REV		2	1.B FE	597,505	104.157	520,785	500,000	528,419		(10,480)			5.000	2.707	FA	10,417	25,000	10/26/2016	08/01/2032
929833-CU-3	WACO TEX ED FIN CORP REV		2	1.E FE	1,009,640	98.146	981,460	1,000,000	1,008,062		(958)			4.000	3.870	MS	13,333	40,000	04/13/2022	03/01/2046
93978H-QU-2	WASHINGTON ST HEALTH CARE FACS AUTH REV		2	1.F FE	548,319	92.096	465,085	505,000	520,077		(8,353)			4.000	2.249	AO	5,050	20,200	07/08/2020	10/01/2045
944514-P8-5	WAYNE CNTY MICH ARPT AUTH REV		2	1.E FE	1,611,080	114.408	1,767,604	1,545,000	1,609,961		(1,118)			5.000	4.470	JD	17,167		09/28/2023	12/01/2034
956510-BZ-3	WEST VA PKWYS AUTH TPK TOLL REV		2	1.D FE	2,513,342	98.450	2,052,683	2,085,000	2,411,439		(40,882)			4.000	1.740	JD	6,950	83,400	06/10/2021	06/01/2051
968214-BY-1	WILDWOOD UTILITY DEPENDENT DISTRICT		2	1.C FE	609,153	112.766	620,213	550,000	606,038		(3,114)			5.500	4.161	AO	7,563	11,344	04/20/2023	10/01/2048
975680-FC-8	WINSTON-SALEM N C LTD OBLIG		2	1.B FE	1,355,000	83.307	1,128,810	1,355,000	1,355,000					2.920	2.920	JD	3,297	39,566	01/10/2020	06/01/2034
97712D-QU-3	WISCONSIN ST HEALTH & EDL FACS AUTH REV		2	1.B FE	5,557,150	103.948	5,197,400	5,000,000	5,193,112		(77,046)			5.000	3.293	MN	31,944	250,000	12/13/2018	11/15/2035

E108

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
081999999	U.S. Special Revenue - Issuer Obligations					407,776,177	X X X	382,831,009	394,452,801	396,932,230		(2,429,337)			X X X	X X X	X X X	3,973,926	14,887,156	X X X	X X X
3128JM-P9-2	FH 1B2347 - RMBS			4,5	1.A	37,738	99.732	37,671	37,772	38,143		513			6.016	6.346	MON	381	1,580	01/28/2008	09/01/2035
31292G-ZZ-2	FH C00760 - RMBS			4	1.A	14,912	103.855	13,497	12,996	13,686		(146)			6.500	3.493	MON	70	845	05/29/2012	05/01/2029
31292H-NC-4	FH C01287 - RMBS			4	1.A	49,729	104.355	45,224	43,337	46,614		(449)			6.500	3.195	MON	235	2,817	05/29/2012	01/01/2032
31288E-RV-1	FH C75900 - RMBS			4	1.A	58,975	102.172	56,285	55,088	57,640		(289)			5.500	3.919	MON	252	3,030	01/10/2013	01/01/2033
31335G-C4-5	FH C80091 - RMBS			4	1.A	86	101.184	75	75	75		(1)			6.500	2.198	MON	5	5	05/29/2012	01/01/2024
3128M4-BD-4	FH G02436 - RMBS			4	1.A	17,454	104.853	16,160	15,412	16,548		(205)			6.500	3.921	MON	83	1,002	05/29/2012	09/01/2036
3128MJ-Z9-4	FH G08767 - RMBS			4	1.A	668,623	96.664	613,851	635,036	663,079		(619)			4.000	3.351	MON	2,117	25,401	07/12/2017	06/01/2047
3128MJ-ZZ-2	FH G08791 - RMBS			4	1.A	1,373,040	90.334	1,293,423	1,431,823	1,319,627		(2,090)			3.000	4.153	MON	3,580	42,955	12/04/2018	12/01/2047
3128MJ-3H-1	FH G08799 - RMBS			4	1.A	1,084,766	90.281	1,031,009	1,142,000	1,027,608		(2,495)			3.000	4.487	MON	2,855	34,260	11/26/2018	02/01/2048
3128MJ-3J-7	FH G08800 - RMBS			4	1.A	5,762,540	93.568	5,515,122	5,894,239	5,618,579		(4,595)			3.500	4.218	MON	17,192	206,298	11/26/2018	02/01/2048
3128MJ-3K-4	FH G08801 - RMBS			4	1.A	1,283,117	96.550	1,187,500	1,229,932	1,274,385		(1,056)			4.000	3.471	MON	4,100	49,197	01/17/2018	02/01/2048
3128MJ-3M-0	FH G08803 - RMBS			4	1.A	1,945,681	90.322	1,845,546	2,043,296	1,861,604		839			3.000	4.389	MON	5,108	61,299	11/28/2018	03/01/2048
3128MJ-3W-8	FH G08812 - RMBS			4	1.A	3,258,260	90.302	3,097,513	3,430,171	3,141,766		1,123			3.000	4.305	MON	8,575	102,905	11/26/2018	04/01/2048
3128MJ-4B-3	FH G08817 - RMBS			4	1.A	611,016	96.323	580,611	602,775	608,396		(68)			4.000	3.867	MON	2,009	24,111	05/22/2018	06/01/2048
3128MJ-4G-2	FH G08822 - RMBS			4	1.A	556,371	90.301	527,614	584,284	528,593		568			3.000	4.492	MON	1,461	17,529	11/28/2018	07/01/2048
3128MJ-4H-0	FH G08823 - RMBS			4	1.A	2,726,390	93.413	2,613,466	2,797,754	2,606,249		(4,879)			3.500	4.557	MON	8,160	97,921	11/14/2018	07/01/2048
3128MJ-4Q-0	FH G08830 - RMBS			4	1.A	670,895	93.547	642,202	686,502	645,047		(801)			3.500	4.429	MON	2,002	24,028	11/27/2018	08/01/2048
3128MJ-5M-8	FH G08851 - RMBS			4	1.A	726,466	93.713	694,520	741,114	704,003		(425)			3.500	4.262	MON	2,162	25,939	11/29/2018	12/01/2048
3128MM-XW-8	FH G18692 - RMBS			4	1.A	136,548	98.145	132,709	135,217	136,170		(70)			3.500	3.276	MON	394	4,733	06/12/2018	06/01/2033
3132WN-QE-5	FH Q48552 - RMBS			4	1.A	532,259	96.643	492,240	509,338	524,542		(926)			4.000	3.562	MON	1,698	20,374	12/19/2017	06/01/2047
3132XU-KS-3	FH Q52104 - RMBS			4	1.A	71,050	96.393	64,195	66,597	70,658		(203)			4.000	3.124	MON	222	2,664	08/11/2020	11/01/2047
3132XY-XM-4	FH Q56083 - RMBS			4	1.A	567,009	93.506	537,792	575,142	558,160		(545)			3.500	3.943	MON	1,678	20,130	05/22/2018	05/01/2048
3133AA-SC-7	FH QB4115 - RMBS			4	1.A	4,251,764	82.746	4,042,960	4,885,988	4,265,155		13,533			2.000	3.714	MON	8,143	97,720	06/23/2022	10/01/2050
3133BQ-KZ-8	FH QF3012 - RMBS			4	1.A	4,441,290	99.140	4,505,885	4,544,972	4,443,590		2,300			5.000	5.349	MON	18,937	75,750	07/31/2023	11/01/2052
3133KJ-DA-7	FH RA2797 - RMBS			4	1.A	8,775,818	89.261	8,734,847	9,785,737	8,813,283		37,706			3.000	4.384	MON	24,464	293,572	12/01/2022	06/01/2050
3133KL-S5-7	FH RA5040 - RMBS			4	1.A	4,411,631	81.933	4,562,786	5,568,923	4,435,445		21,899			2.000	4.902	MON	9,282	111,378	10/31/2022	04/01/2051
3132DN-FL-2	FH SD1071 - RMBS			4	1.A	8,038,129	92.814	7,989,836	8,608,438	8,046,844		7,110			3.500	4.499	MON	25,108	301,295	12/01/2022	04/01/2052
3132DN-H4-8	FH SD1151 - RMBS			4	1.A	15,781,643	85.686	15,504,302	18,094,324	15,851,206		74,291			2.500	4.221	MON	37,697	452,358	12/02/2022	01/01/2051
3132DP-BE-7	FH SD1837 - RMBS			4	1.A	11,953,170	82.091	11,729,520	14,288,436	12,000,363		46,542			2.000	4.198	MON	23,814	285,769	12/05/2022	08/01/2051
3132DP-DD-7	FH SD1900 - RMBS			4	1.A	8,660,474	92.323	8,582,289	9,295,939	8,675,950		15,612			3.500	4.459	MON	27,113	325,358	12/01/2022	06/01/2052
3132DP-RB-6	FH SD2282 - RMBS			4	1.A	3,162,217	92.850	3,253,317	3,503,842	3,162,016		(201)			3.500	4.926	MON	10,220	51,098	07/06/2023	01/01/2052
3132DQ-U3-8	FH SD3302 - RMBS			4	1.A	2,922,226	81.924	3,038,800	3,709,292	2,930,939		8,713			2.000	4.989	MON	6,182	18,546	09/05/2023	01/01/2051
3132DQ-ZV-1	FH SD3456 - RMBS			4	1.A	6,468,168	95.194	7,027,511	7,382,305	6,469,525		1,357			4.000	5.899	MON	24,608	24,608	10/31/2023	10/01/2052
3132DV-LY-9	FH SD7543 - RMBS			4	1.A	15,915,304	86.254	15,619,163	18,108,335	15,952,798		38,156			2.500	4.164	MON	37,726	452,708	12/02/2022	08/01/2051
3132DW-AF-0	FH SD8106 - RMBS			4	1.A	8,123,340	82.278	7,711,046	9,371,941	8,168,805		38,407			2.000	3.740	MON	15,620	187,439	08/31/2022	11/01/2050
3132DW-BB-8	FH SD8134 - RMBS			4	1.A	4,106,581	82.113	4,008,178	4,881,296	4,131,517		21,025			2.000	4.096	MON	8,135	97,626	09/13/2022	03/01/2051
3132DW-BP-7	FH SD8146 - RMBS			4	1.A	4,115,623	82.029	4,009,730	4,888,186	4,140,144		20,007			2.000	4.075	MON	8,147	97,764	09/13/2022	05/01/2051
3132DW-DU-4	FH SD8215 - RMBS			4	1.A	13,503,212	94.712	12,843,345	13,560,420	13,504,116		247			4.000	4.053	MON	45,201	542,417	05/10/2022	05/01/2052
3132DW-D6-7	FH SD8225 - RMBS			4	1.A	6,251,894	88.617	5,838,795	6,588,798	6,271,937		13,017			3.000	3.629	MON	16,472	197,664	07/25/2022	07/01/2052

E109

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3132DW-EP-4	FH SD8242 - RMBS		4	1.A	8,012,421	88.614	7,440,775	8,396,839	8,034,811			12,529		3.000	3.557	MON	20,992	251,905	08/03/2022	09/01/2052
3132DW-E5-8	FH SD8256 - RMBS		4	1.A	25,024,147	94.702	25,394,651	26,815,327	25,097,206		60,762			4.000	4.914	MON	89,384	1,072,613	11/10/2022	10/01/2052
3132DW-E6-6	FH SD8257 - RMBS		4	1.A	1,345,132	97.071	1,347,854	1,388,524	1,346,446		1,159			4.500	4.940	MON	5,207	62,484	11/16/2022	10/01/2052
3132DW-FF-5	FH SD8266 - RMBS		4	1.A	4,173,950	97.071	4,284,498	4,413,777	4,182,648		7,383			4.500	5.276	MON	16,552	198,620	10/27/2022	11/01/2052
3132DW-FG-3	FH SD8267 - RMBS		4	1.A	4,682,521	99.168	4,779,671	4,819,772	4,688,238		3,808			5.000	5.470	MON	20,082	240,989	10/27/2022	11/01/2052
3132DW-GY-3	FH SD8315 - RMBS		4	1.A	14,429,205	99.032	14,871,614	15,016,979	14,433,406		4,201			5.000	5.573	MON	62,571	187,712	09/15/2023	04/01/2053
3132DW-HY-2	FH SD8347 - RMBS		4	1.A	20,799,448	97.071	21,658,982	22,312,516	20,815,483		16,035			4.500	5.410	MON	83,672	334,688	08/22/2023	08/01/2053
3133US-HH-7	FH SI2032 - RMBS		4	1.A	15,687,148	85.254	15,405,525	18,070,149	15,768,695		81,615			2.500	4.287	MON	37,646	451,754	12/02/2022	06/01/2051
3133US-HU-8	FH SI2043 - RMBS		4	1.A	3,469,713	88.814	3,522,132	3,965,740	3,475,501		5,788			3.000	4.864	MON	9,914	39,657	08/08/2023	01/01/2052
3132A9-UC-9	FH ZS8679 - RMBS		4	1.A	232,747	95.834	218,878	228,393	232,052		(299)			3.000	2.497	MON	571	6,852	06/18/2019	12/01/2032
3132A9-UF-2	FH ZS8682 - RMBS		4	1.A	218,592	95.465	204,775	214,503	217,967		(261)			3.000	2.497	MON	536	6,435	06/18/2019	12/01/2033
3137AQ-RN-0	FHR 4047 CX - CMO/RMBS		4	1.A	2,523,180	91.864	2,503,295	2,725,000	2,544,844		20,370			3.500	4.599	MON	7,948	95,375	11/30/2022	05/15/2042
3137B1-EW-8	FHR 4191 GE - CMO/RMBS		4	1.A	371,317	92.723	344,835	371,898	371,268		8			2.500	2.534	MON	775	9,297	12/08/2017	04/15/2033
3137BJ-K5-1	FHR 4468 EV - CMO/RMBS		4	1.A	81,112	95.468	80,251	84,060	79,211		(102)			3.000	5.887	MON	210	2,522	04/27/2018	08/15/2044
3137BQ-GW-1	FHR 4593 PA - CMO/RMBS		4	1.A	194,956	97.506	181,439	186,081	187,019		(954)			3.000	2.613	MON	543	6,513	01/01/2020	07/15/2044
3137BR-ER-2	FHR 4607 HB - CMO/RMBS		4	1.A	82,402	89.811	75,874	84,481	83,081		44			3.000	3.286	MON	211	2,534	01/05/2018	08/15/2046
3137FC-BP-8	FHR 4741 GY - CMO/RMBS		4	1.A	96,746	85.075	85,075	100,000	97,696		137			3.000	3.286	MON	250	3,000	01/05/2018	12/15/2047
3137FP-GV-1	FHR 4924 YB - CMO/RMBS		4	1.A	2,891,452	70.729	1,877,321	2,654,230	2,877,077		(5,711)			3.000	2.537	MON	6,636	79,627	11/04/2021	10/25/2049
3137FQ-ZJ-5	FHR 4948 GL - CMO/RMBS		4	1.A	1,077,283	74.818	1,037,750	1,387,036	1,092,743		14,690			2.250	4.265	MON	2,601	31,208	12/08/2022	03/25/2043
31374C-NM-4	FN 310096 - RMBS		4	1.A	17,945	98.153	16,555	16,867	17,142		(120)			3.500	1.673	MON	49	590	01/09/2013	08/01/2026
31402R-RN-1	FN 735893 - RMBS		4	1.A	330,910	101.723	309,657	304,412	327,496		(1,253)			5.000	3.126	MON	1,268	15,221	08/16/2012	10/01/2035
31403D-J2-6	FN 745581 - RMBS		4	1.A	300,484	101.723	281,878	277,104	295,151		(1,300)			5.000	3.400	MON	1,155	13,855	05/29/2012	05/01/2036
31403D-KA-6	FN 745589 - RMBS		4	1.A	45,898	103.061	41,665	40,427	42,637		(189)			5.500	3.811	MON	185	2,223	08/29/2012	01/01/2034
31407M-TJ-4	FN 834953 - RMBS		4	1.A	107,657	102.547	97,915	95,483	99,620		(674)			5.500	4.301	MON	438	5,252	08/30/2012	07/01/2035
31410F-SK-2	FN 888022 - RMBS		4	1.A	176,195	101.723	165,285	162,486	173,398		(660)			5.000	3.307	MON	677	8,124	05/29/2012	02/01/2036
31410G-EZ-2	FN 888552 - RMBS		4,5	1.A	47,311	99.253	47,611	47,969	48,508		1,235			4.235	6.927	MON	169	1,792	07/18/2008	06/01/2037
31410L-BB-7	FN 890234 - RMBS		4	1.A	50,278	104.450	47,629	45,600	49,117		(400)			6.000	4.089	MON	228	2,736	05/30/2012	10/01/2038
31411E-TP-2	FN 906058 - RMBS		4	1.A	96,127	103.070	89,790	87,116	91,371		(647)			5.500	4.278	MON	399	4,791	07/13/2012	01/01/2037
31414J-TQ-6	FN 967759 - RMBS		4	1.A	17,544	104.538	16,532	15,815	16,407		(89)			6.000	4.978	MON	79	949	05/30/2012	12/01/2037
31416B-LC-0	FN 995023 - RMBS		4	1.A	212,545	103.066	199,430	193,498	208,498		(1,066)			5.500	3.445	MON	887	10,642	05/29/2012	08/01/2037
31417V-VA-8	FN AC8708 - RMBS		4	1.A	9,058	98.603	8,716	8,840	8,870		(35)			4.000	2.914	MON	29	354	12/24/2009	01/01/2025
31418M-C7-5	FN AD0093 - RMBS		4	1.A	129,504	101.670	119,004	117,049	127,210		(471)			5.000	3.193	MON	488	5,852	06/26/2012	08/01/2039
3138A4-Y5-8	FN AH3431 - RMBS		4	1.A	27,550	98.223	26,755	27,239	27,279		(36)			3.500	3.124	MON	79	953	04/26/2011	01/01/2026
3138EH-PE-6	FN AL1320 - RMBS		4	1.A	173,807	99.983	157,555	157,582	170,596		(743)			4.500	3.004	MON	591	7,091	06/25/2012	10/01/2041
3138EJ-QQ-4	FN AL2262 - RMBS		4	1.A	154,350	104.533	144,221	137,967	146,613		(880)			6.000	4.232	MON	690	8,278	09/07/2012	05/01/2041
3138EK-E4-3	FN AL2854 - RMBS		4	1.A	26,598	99.459	24,438	24,571	24,760		(217)			4.500	2.041	MON	92	1,106	06/07/2013	04/01/2026
3138EK-LS-2	FN AL3036 - RMBS		4	1.A	405,573	104.322	373,085	357,629	378,459		(2,772)			6.000	4.163	MON	1,788	21,458	01/11/2013	02/01/2038
3138X0-Y3-6	FN AU1629 - RMBS		4	1.A	15,388	92.053	14,201	15,427	15,385					3.000	3.029	MON	39	463	08/05/2015	07/01/2043
3138X3-XH-0	FN AU4279 - RMBS		4	1.A	458,709	92.058	430,039	467,139	458,154		116			3.000	3.301	MON	1,168	14,014	06/23/2014	09/01/2043
3140E2-NL-1	FN AZ9394 - RMBS		4	1.A	5,246	91.191	4,796	5,259	5,241					3.000	3.038	MON	13	158	08/05/2015	09/01/2045
3140FP-D7-1	FN BE3725 - RMBS		4	1.A	254,987	97.302	240,544	247,214	253,909		(779)			3.500	2.617	MON	721	8,652	06/17/2019	06/01/2032
3140H1-XC-9	FN BJ0674 - RMBS		4	1.A	290,543	98.011	280,945	286,646	288,521		(225)			3.500	3.256	MON	836	10,033	04/27/2018	03/01/2033

E10.10

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140QC-QC-3	FN CA4950 - RMBS			4	1.A	8,333,203	93.192	8,278,085	8,882,828	8,340,222		7,147			3.500	4.387	MON	25,908	310,899	12/01/2022	01/01/2050
3140QC-Q6-6	FN CA4976 - RMBS			4	1.A	8,280,098	89.702	8,207,087	9,149,280	8,269,272		(8,999)			3.000	4.376	MON	22,873	274,478	12/01/2022	01/01/2050
3140QF-NN-5	FN CA7596 - RMBS			4	1.A	12,600,369	81.824	12,338,221	15,078,976	12,712,945		116,532			2.000	4.176	MON	25,132	301,580	12/02/2022	11/01/2050
3140QG-YP-6	FN CA8817 - RMBS			4	1.A	11,996,883	82.143	11,749,150	14,303,288	12,073,729		79,459			2.000	4.122	MON	23,839	286,066	12/02/2022	02/01/2051
3140QK-N8-7	FN CB0414 - RMBS			4	1.A	15,764,283	85.546	15,423,261	18,029,201	15,819,872		56,611			2.500	4.202	MON	37,561	450,730	12/02/2022	05/01/2051
3140QN-Q2-1	FN CB3172 - RMBS			4	1.A	6,297,142	88.625	6,209,560	7,006,556	6,308,141		10,999			3.000	4.386	MON	17,516	175,164	02/10/2023	03/01/2052
3140QP-AQ-0	FN CB3614 - RMBS			4	1.A	7,185,845	95.580	7,143,942	7,474,306	7,190,779		4,934			4.000	4.541	MON	24,914	224,229	03/20/2023	05/01/2052
3140QQ-CC-7	FN CB4566 - RMBS			4	1.A	946,169	99.168	1,023,407	1,031,994	947,063		895			5.000	6.378	MON	4,300	8,600	10/19/2023	09/01/2052
3140X8-CA-5	FN FM3664 - RMBS			4	1.A	27,375,114	96.343	24,744,358	25,683,608	27,351,385		(26,257)			4.000	3.062	MON	85,612	1,027,344	12/07/2021	03/01/2049
3140X8-FV-4	FN FM4679 - RMBS			4	1.A	2,453,811	92.962	2,529,518	2,721,024	2,445,387		(8,424)			3.500	5.008	MON	7,936	39,682	07/06/2023	07/01/2050
3140X9-GN-9	FN FM5604 - RMBS			4	1.A	6,806,867	95.536	6,773,967	7,090,486	6,807,757		867			4.000	4.613	MON	23,635	283,619	11/30/2022	03/01/2049
3140XD-RC-2	FN FM9482 - RMBS			4	1.A	8,361,979	88.773	8,387,034	9,447,730	8,372,540		10,561			3.000	4.718	MON	23,619	141,716	06/27/2023	11/01/2051
3140XF-V3-2	FN FS0633 - RMBS			4	1.A	8,629,307	89.367	8,566,383	9,585,623	8,651,531		19,223			3.000	4.360	MON	23,964	287,569	12/01/2022	02/01/2052
3140XG-JR-1	FN FS1171 - RMBS			4	1.A	13,507,632	88.648	13,284,208	14,985,344	13,533,932		23,529			3.000	4.424	MON	37,463	426,369	01/31/2023	01/01/2052
3140XG-JS-9	FN FS1172 - RMBS			4	1.A	7,267,909	88.698	7,241,975	8,164,756	7,277,330		9,421			3.000	4.628	MON	20,412	111,051	05/31/2023	11/01/2051
3140XH-4D-6	FN FS2619 - RMBS			4	1.A	4,427,559	99.168	4,489,096	4,526,758	4,429,443		1,884			5.000	5.339	MON	18,861	75,446	07/31/2023	08/01/2052
3140XH-5A-1	FN FS2640 - RMBS			4	1.A	15,500,254	85.697	15,205,297	17,743,091	15,542,160		41,950			2.500	4.225	MON	36,965	443,577	12/02/2022	11/01/2051
3140XJ-N5-8	FN FS3111 - RMBS			4	1.A	941,276	99.169	1,016,696	1,025,216	941,659		383			5.000	6.359	MON	4,272	8,543	10/19/2023	09/01/2052
3140XJ-RY-1	FN FS3202 - RMBS			4	1.A	12,229,728	82.412	11,994,066	14,553,786	12,294,364		68,726			2.000	4.153	MON	24,256	291,076	12/02/2022	07/01/2051
3140XK-H7-8	FN FS3853 - RMBS			4	1.A	6,486,067	92.324	6,550,069	7,094,655	6,457,936		(28,131)			3.500	4.908	MON	20,693	186,235	02/28/2023	05/01/2052
3140XK-SC-5	FN FS4114 - RMBS			4	1.A	7,882,608	97.071	7,826,602	8,062,760	7,886,122		3,514			4.500	4.815	MON	30,235	211,647	04/26/2023	03/01/2053
3140XK-TT-7	FN FS4161 - RMBS			4	1.A	5,124,712	95.583	5,272,361	5,516,003	5,129,347		4,635			4.000	5.026	MON	18,387	91,933	07/06/2023	07/01/2052
3140XK-V2-3	FN FS4232 - RMBS			4	1.A	7,917,200	97.071	7,860,948	8,098,143	7,921,207		4,007			4.500	4.815	MON	30,368	212,576	04/26/2023	10/01/2052
3140XM-JW-7	FN FS5676 - RMBS			4	1.A	7,289,990	99.169	7,659,034	7,723,214	7,296,145		6,155			5.000	5.900	MON	32,180	64,360	09/27/2023	12/01/2052
31418C-GE-8	FN MA2896 - RMBS			4	1.A	1,360,289	93.443	1,248,466	1,336,072	1,355,688		(526)			3.500	3.273	MON	3,897	46,763	02/15/2017	02/01/2047
31418C-QB-3	FN MA3149 - RMBS			4	1.A	621,660	96.050	569,561	592,984	617,547		(566)			4.000	3.386	MON	1,977	23,719	10/26/2017	10/01/2047
31418C-R8-9	FN MA3210 - RMBS			4	1.A	4,319,688	93.383	4,072,016	4,360,553	4,286,244		(1,055)			3.500	3.745	MON	12,718	152,619	12/18/2018	12/01/2047
31418C-S3-9	FN MA3237 - RMBS			4	1.A	1,483,731	90.200	1,408,821	1,561,886	1,417,137		(2,486)			3.000	4.356	MON	3,905	46,857	11/26/2018	01/01/2048
31418C-S4-7	FN MA3238 - RMBS			4	1.A	1,136,739	93.442	1,046,514	1,119,961	1,132,296		(389)			3.500	3.331	MON	3,267	39,199	04/10/2018	01/01/2048
31418C-UB-8	FN MA3277 - RMBS			4	1.A	93,054	96.426	86,947	90,170	92,187		(34)			4.000	3.655	MON	301	3,607	02/05/2018	02/01/2048
31418C-UJ-1	FN MA3284 - RMBS			4	1.A	368,768	98.011	356,178	363,406	368,137		(431)			3.500	3.060	MON	1,060	12,719	03/02/2018	02/01/2033
31418C-VZ-4	FN MA3331 - RMBS			4	1.A	2,419,013	90.179	2,296,349	2,546,434	2,312,985		1,114			3.000	4.412	MON	6,366	76,393	11/26/2018	04/01/2048
31418C-7A-6	FN MA3588 - RMBS			4	1.A	657,161	98.009	633,656	646,529	653,781		(525)			3.500	3.150	MON	1,886	22,629	02/04/2019	02/01/2034
31418D-CA-8	FN MA3664 - RMBS			4	1.A	6,204,976	96.037	6,175,205	6,430,027	6,204,211		(773)			4.000	4.535	MON	21,433	257,201	11/30/2022	05/01/2049
31418D-TQ-5	FN MA4158 - RMBS			4	1.A	3,051,625	82.288	2,830,428	3,439,661	3,066,749		9,650			2.000	3.433	MON	5,733	68,793	04/29/2022	10/01/2050
31418D-XL-1	FN MA4282 - RMBS			4	1.A	5,216,916	85.596	5,148,445	6,014,820	5,223,154		6,237			2.500	4.378	MON	12,531	87,716	04/26/2023	03/01/2051
31418D-YX-4	FN MA4325 - RMBS			4	1.A	12,058,737	82.050	11,822,786	14,409,245	12,130,403		73,101			2.000	4.161	MON	24,015	288,185	12/02/2022	05/01/2051
31418D-3G-5	FN MA4398 - RMBS			4	1.A	3,128,041	81.966	2,974,828	3,629,344	3,148,576		14,214			2.000	3.745	MON	6,049	72,587	08/31/2022	08/01/2051
31418E-D7-2	FN MA4625 - RMBS			4	1.A	23,813,523	91.873	24,239,673	26,383,891	23,913,186		82,302			3.500	4.830	MON	76,953	923,436	11/10/2022	06/01/2052
31418E-KR-0	FN MA4803 - RMBS			4	1.A	12,567,894	91.860	13,095,914	14,256,384	12,647,340		59,648			3.500	5.113	MON	41,581	498,973	11/01/2022	11/01/2052
31418E-KT-6	FN MA4805 - RMBS			4	1.A	12,379,025	97.071	12,732,128	13,116,304	12,407,054		21,793			4.500	5.303	MON	49,186	590,234	10/28/2022	11/01/2052
31418E-Q7-8	FN MA4977 - RMBS			4	1.A	9,243,506	97.071	9,276,422	9,556,326	9,249,360		5,854			4.500	4.931	MON	35,836	250,854	05/19/2023	04/01/2053

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	For orig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136AH-K5-8	FNR 2013-130 PD - CMO/RMBS			4	1.A	9,156	96.768	8,406	8,686	8,858		(51)			3.500	2.328	MON	25	304	05/29/2014	05/25/2043
3136B1-VF-8	FNR 2018-25 PL - CMO/RMBS			4	1.A	347,297	83.720	340,253	406,418	349,265		1,795			3.500	4.655	MON	1,185	14,225	12/08/2022	04/25/2048
3136B0-TE-6	FNR 2018-5 PE - CMO/RMBS			4	1.A	207,193	90.032	187,007	207,712	207,143		(20)			3.500	3.531	MON	606	7,270	04/27/2018	02/25/2048
3136B4-RG-5	FNR 2019-21 BL - CMO/RMBS			4	1.A	516,205	87.956	483,760	550,000	517,162		908			4.000	4.462	MON	1,833	22,000	12/08/2022	05/25/2059
0829999999	U.S. Special Revenue - Residential Mortgage-Backed Securities					576,593,290	X X X	569,302,064	630,117,155	576,933,270		1,222,280			X X X	X X X	X X X	1,722,816	17,062,657	X X X	X X X
3132YA-TC-2	FH WE5047 - CMBS/RMBS			4	1.A	1,098,193	87.894	1,098,675	1,250,000	1,098,068		(125)			3.200	5.024	MON	3,333		12/14/2023	09/01/2040
3132YB-XT-8	FH WE6090 - CMBS/RMBS			4	1.A	1,086,852	107.523	1,181,492	1,098,827	1,086,968		117			5.210	5.299	MON	4,930	9,701	10/13/2023	08/01/2040
3137FL-YW-8	FHMS K-092 AM - CMBS			4	1.A	2,999,829	93.540	2,806,197	3,000,000	2,997,353		(576)			3.015	3.011	MON	7,538	90,450	05/21/2019	04/25/2029
3137FN-AE-0	FHMS K-095 A2 - CMBS			4	1.A	1,833,750	92.610	1,852,207	2,000,000	1,857,863		22,518			2.785	4.267	MON	4,642	55,700	11/30/2022	06/25/2029
3137FN-X6-2	FHMS K-097 AM - CMBS			4	1.A	1,999,864	89.408	1,788,166	2,000,000	1,998,723		(279)			2.216	2.210	MON	3,693	44,320	09/10/2019	07/25/2029
3137FQ-3Z-4	FHMS K-101 A2 - CMBS			4	1.A	2,244,238	90.732	2,268,300	2,500,000	2,279,197		32,651			2.524	4.264	MON	5,258	63,100	11/30/2022	10/25/2029
3137H2-7L-2	FHMS K-131 A1 - CMBS			4	1.A FE	1,481,024	87.537	1,296,511	1,481,101	1,480,694		(145)			1.158	1.149	MON	1,429	17,151	09/08/2021	01/25/2031
3137H2-AD-6	FHMS K-131 A2 - CMBS			4	1.A FE	2,600,581	84.020	2,121,503	2,525,000	2,583,023		(7,735)			1.853	1.512	MON	3,899	46,788	09/08/2021	07/25/2031
3137H4-R3-6	FHMS K-135 A2 - CMBS			4	1.A FE	2,274,422	85.308	1,876,767	2,200,000	2,259,533		(7,524)			2.154	1.766	MON	3,949	47,388	12/28/2021	10/25/2031
3137FD-ES-7	FHMS K-1504 A2 - CMBS			4	1.A	3,411,000	95.508	3,438,293	3,600,000	3,436,900		24,210			3.424	4.335	MON	10,272	123,264	11/30/2022	04/25/2032
3137FJ-Y6-0	FHMS K-1508 A2 - CMBS			4	1.A	7,791,516	96.091	7,687,314	8,000,000	7,813,693		20,718			3.900	4.291	MON	26,000	312,000	12/01/2022	12/25/2030
3137H2-NE-0	FHMS K-745 A2 - CMBS			4	1.A FE	3,841,728	88.820	3,312,978	3,730,000	3,804,531		(16,495)			1.657	1.190	MON	5,151	61,806	09/14/2021	08/25/2028
313637-Q5-2	FN 109476 - CMBS/RMBS			4	1.A	2,010,625	96.709	1,934,180	2,000,000	2,001,353		(1,969)			3.750	3.648	MON	6,458	76,042	07/26/2018	08/01/2028
313637-R6-9	FN 109509 - CMBS/RMBS			4	1.A	1,986,546	97.576	1,915,644	1,963,232	1,968,660		(3,209)			3.870	3.712	MON	6,542	77,032	07/27/2018	09/01/2028
313637-S8-4	FN 109543 - CMBS/RMBS			4	1.A	1,501,820	95.016	1,425,240	1,500,000	1,500,023		(1,417)			3.860	3.790	MON	4,986	58,704	06/15/2018	08/01/2030
313637-VK-3	FN 109618 - CMBS/RMBS			4	1.A	499,787	96.815	482,921	498,808	499,158		(484)			3.690	3.589	MON	1,585	18,662	08/08/2018	10/01/2028
313637-Y2-0	FN 109729 - CMBS/RMBS			4	1.A	2,015,000	96.932	1,938,640	2,000,000	2,001,601		(2,292)			3.720	3.616	MON	6,407	75,433	08/09/2018	09/01/2028
31377U-6E-8	FN 387969 - CMBS/RMBS			4	1.A	500,736	96.635	483,175	500,000	500,278		(322)			3.650	3.554	MON	1,572	18,503	07/17/2018	08/01/2028
3138L7-AV-8	FN AM6319 - CMBS/RMBS			4	1.A	1,088,836	96.676	1,013,146	1,047,981	1,063,908		(4,670)			3.650	3.099	MON	3,294	38,783	09/05/2014	07/01/2029
3138L7-CJ-3	FN AM6372 - CMBS/RMBS			4	1.A	1,048,012	97.103	971,505	1,000,489	1,019,174		(5,153)			3.750	3.103	MON	3,231	38,039	08/26/2014	08/01/2029
3138L7-SS-6	FN AM6828 - CMBS/RMBS			4	1.A	1,046,985	95.981	994,496	1,036,138	1,042,950		(2,580)			3.530	3.252	MON	3,150	37,084	09/08/2014	10/01/2029
3138L9-4A-7	FN AM8916 - CMBS/RMBS			4	1.A	1,372,770	88.496	1,150,448	1,300,000	1,347,331		(9,947)			3.160	2.293	MON	3,537	41,651	09/30/2019	06/01/2035
3138LD-MZ-3	FN AN1275 - CMBS/RMBS			4	1.A	692,991	93.365	636,274	681,490	686,945		(1,453)			3.240	2.995	MON	1,901	22,387	03/07/2016	04/01/2031
3138LE-AQ-4	FN AN1814 - CMBS/RMBS			4	1.A	959,780	89.952	862,358	958,686	959,154		(412)			2.710	2.639	MON	2,237	26,341	06/17/2016	07/01/2031
3138LE-J9-3	FN AN2087 - CMBS/RMBS			4	1.A	1,097,579	90.162	978,590	1,085,368	1,092,309		(1,383)			2.770	2.592	MON	2,589	30,482	06/17/2016	08/01/2036
3138LE-MK-4	FN AN2161 - CMBS/RMBS			4	1.A	454,750	84.624	379,959	448,997	450,897		(1,040)			3.350	3.111	MON	1,295	15,250	06/16/2016	08/01/2046
3138LE-PD-7	FN AN2219 - CMBS/RMBS			4	1.A	278,017	89.275	248,044	277,843	277,843					2.610	2.552	MON	624	7,352	07/20/2016	09/01/2031
3138LE-XW-6	FN AN2492 - CMBS/RMBS			4	1.A	202,656	88.273	176,546	200,000	201,254		(331)			2.670	2.498	MON	460	5,414	07/22/2016	10/01/2031
3138LK-C2-1	FN AN6388 - CMBS/RMBS			4	1.A	541,615	95.951	522,933	545,000	544,035		(211)			3.260	3.223	MON	1,530	18,014	05/29/2018	08/01/2027
3138LK-EQ-6	FN AN6442 - CMBS/RMBS			4	1.A	1,002,071	92.898	928,980	1,000,000	1,001,033		(803)			3.060	2.973	MON	2,635	31,025	07/24/2017	08/01/2029
3138LL-LT-0	FN AN7537 - CMBS/RMBS			4	1.A	2,017,500	95.184	1,903,680	2,000,000	2,002,020		(3,704)			3.110	2.928	MON	5,356	63,064	11/01/2017	11/01/2027
3138LL-TT-2	FN AN7761 - CMBS/RMBS			4	1.A	2,014,778	93.400	1,868,000	2,000,000	2,009,439		(3,464)			3.120	2.947	MON	5,373	63,267	11/17/2017	01/01/2030
3138LL-5R-2	FN AN8055 - CMBS/RMBS			4	1.A	751,366	92.789	695,918	750,000	750,433		(660)			3.050	2.965	MON	1,970	23,193	01/01/2018	01/01/2030
3138LM-FN-8	FN AN8272 - CMBS/RMBS			4	1.A	202,563	94.975	189,950	200,000	200,648		(381)			3.170	2.982	MON	546	6,428	01/01/2018	02/01/2028
3138LM-MK-6	FN AN8461 - CMBS/RMBS			4	1.A	746,591	95.168	703,481	739,199	741,663		(1,402)			3.100	2.905	MON	1,973	23,233	01/12/2018	02/01/2028

E10.12

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Adminiatrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138LM-6G-3	FN AN8970 - CMBS/RMBS			4	1.A	247,928	96.384	238,706	247,662	247,562		(252)			3.545	3.462	MON	756	8,902	03/21/2018	04/01/2028
3138LM-7L-1	FN AN8998 - CMBS/RMBS			4	1.A	1,903,998	96.217	1,842,622	1,915,069	1,911,005		(632)			3.410	3.382	MON	5,623	66,211	06/20/2018	04/01/2028
3138LN-XB-2	FN AN9673 - CMBS/RMBS			4	1.A	500,547	93.504	467,520	500,000	499,989		(440)			3.850	3.791	MON	1,658	19,517	07/18/2018	08/01/2033
3140HS-UE-9	FN BL1480 - CMBS/RMBS			4	1.A	1,989,375	95.869	1,917,380	2,000,000	1,989,309		304			3.520	3.559	MON	6,062	71,378	02/26/2019	02/01/2029
3140HT-S6-7	FN BL2340 - CMBS/RMBS			4	1.A	241,127	94.934	228,352	240,538	240,875		(190)			3.370	3.267	MON	698	8,219	04/08/2019	05/01/2029
3140HU-B7-0	FN BL2761 - CMBS/RMBS			4	1.A	285,873	89.338	250,232	280,096	284,702		(255)			3.950	3.740	MON	953	11,217	05/13/2019	06/01/2049
3140HU-B9-6	FN BL2763 - CMBS/RMBS			4	1.A	191,616	89.731	167,643	186,829	190,588		(287)			3.990	3.744	MON	642	7,558	05/13/2019	06/01/2049
3140HU-MC-7	FN BL3054 - CMBS/RMBS			4	1.A	771,499	88.986	667,746	750,395	766,665		(1,234)			3.910	3.650	MON	2,527	29,748	06/05/2019	07/01/2049
3140HU-MM-5	FN BL3063 - CMBS/RMBS			4	1.A	1,998,235	85.007	1,700,140	2,000,000	1,996,707		(987)			3.370	3.339	MON	5,804	68,336	05/06/2019	06/01/2039
3140HU-WE-2	FN BL3344 - CMBS/RMBS			4	1.A	917,588	91.796	843,892	919,312	916,840		(85)			2.560	2.559	MON	2,027	23,861	07/17/2019	07/01/2029
3140HV-3C-6	FN BL4394 - CMBS/RMBS			4	1.A	203,125	85.080	170,160	200,000	202,045		(284)			2.840	2.683	MON	489	5,759	09/17/2019	01/01/2035
3140HW-E3-2	FN BL4653 - CMBS/RMBS			4	1.A	151,822	88.514	131,026	148,029	150,389		(318)			2.860	2.582	MON	365	4,292	09/20/2019	01/01/2033
3140HW-V4-1	FN BL5134 - CMBS/RMBS			4	1.A	475,385	89.466	425,094	475,146	475,136		(170)			2.460	2.406	MON	1,007	11,851	12/04/2019	01/01/2030
3140HW-4G-4	FN BL5322 - CMBS/RMBS			4	1.A	4,002,500	88.442	3,537,680	4,000,000	3,999,152		(860)			2.430	2.416	MON	8,100	97,200	12/03/2019	01/01/2030
3140HX-FF-2	FN BL5565 - CMBS/RMBS			4	1.A	250,235	80.890	202,225	250,000	250,094		(99)			2.990	2.944	MON	644	7,579	12/19/2019	01/01/2040
3140LL-HX-2	FN BS9245 - CMBS/RMBS			4	1.A	1,476,563	100.636	1,509,540	1,500,000	1,477,469		906			4.920	5.192	MON	6,355	18,655	09/08/2023	08/01/2028
3137HA-4G-8	FRETE ML-15 A - CMBS			4	1.B FE	1,399,346	90.314	1,347,948	1,492,513	1,401,035		1,690			4.000	4.514	MON	4,975	40,497	05/10/2023	01/25/2040
0839999999	U.S. Special Revenue - Commercial Mortgage-Backed Securities					73,703,133	X X X	68,780,417	74,223,748	73,558,217		16,855			X X X	X X X	X X X	198,030	2,187,831	X X X	X X X
249218-BC-1	DENVER COLO PUB SCHS CTFS PARTN			1	1.D FE	3,013,858	94.060	2,934,672	3,120,000	3,017,345		3,488			4.242	4.563	JD	5,882	132,350	05/08/2023	12/15/2037
802687-DH-3	SANTA ROSA CNTY FLA SCH BRD CTFS PARTN			2	1.C FE	721,619	100.147	625,919	625,000	626,030		(12,105)			5.000	3.014	FA	13,021	31,250	02/06/2015	02/01/2028
914724-BP-3	UNIVERSITY N D CTFS PARTN			2	1.E FE	1,364,925	103.450	1,293,125	1,250,000	1,308,378		(12,423)			5.000	3.799	AO	15,625	62,500	02/06/2019	04/01/2057
0849999999	U.S. Special Revenue - Other Loan-Backed and Structured Securities					5,100,402	X X X	4,853,716	4,995,000	4,951,753		(21,040)			X X X	X X X	X X X	34,528	226,100	X X X	X X X
0909999999	Subtotals - U.S. Special Revenue					1,063,173,002	X X X	1,025,767,206	1,103,788,704	1,052,375,470		(1,211,242)			X X X	X X X	X X X	5,929,300	34,363,744	X X X	X X X
68245X-AK-5	1011778 BC UNLIMITED LIABILITY CO			2	3.B FE	928,969	99.669	867,120	870,000	867,120	12,236	(8,330)			5.750	4.711	AO	10,561	50,025	04/09/2021	04/15/2025
00774M-AN-5	AERCAP IRELAND CAPITAL DAC		C	1,2	2.B FE	3,541,002	101.288	3,621,046	3,575,000	3,554,936		12,079			6.500	6.891	JJ	107,151	232,375	11/09/2022	07/15/2025
00130H-CH-6	AES CORP			1,2	2.C FE	2,098,740	101.740	2,136,540	2,100,000	2,098,934		194			5.450	5.463	JD	9,538	61,676	05/15/2023	06/01/2028
008911-BK-4	AIR CANADA			1,2	3.A FE	197,375	95.528	191,056	200,000	191,056	13,378	558			3.875	4.196	FA	2,928	7,750	02/08/2022	08/15/2026
00914A-AJ-1	AIR LEASE CORP			1,2	2.B FE	2,341,347	95.296	2,201,338	2,310,000	2,322,624		(6,203)			2.875	2.587	JJ	30,624	66,413	11/17/2020	01/15/2026
009279-AA-8	AIRBUS SE		C	1,2	1.F FE	2,496,775	95.675	2,391,875	2,500,000	2,497,844		615			3.150	3.178	AO	17,719	78,750	04/01/2022	04/10/2027
00928Q-AX-9	AIRCASTLE LTD			1,2	2.C FE	1,397,410	102.059	1,428,826	1,400,000	1,397,612		203			6.500	6.544	JJ	41,203	77,133	07/13/2023	07/18/2028
00973R-AL-7	AKER BP ASA		C	1,2	2.B FE	2,264,099	102.028	2,310,934	2,265,000	2,264,189		91			5.600	5.609	JD	6,342	63,420	06/07/2023	06/13/2028
55037A-AA-6	AKER BP ASA		C	1,2	2.B FE	1,566,363	92.199	1,550,787	1,682,000	1,611,216		26,109			2.000	3.754	JJ	15,512	65,988	04/01/2022	07/15/2026
010392-FG-8	ALABAMA POWER CO			1	1.G FE	205,235	83.387	208,468	250,000	206,286		1,051			4.100	5.659	JJ	4,726	5,125	03/30/2023	01/15/2042
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	2,097,980	90.263	1,805,260	2,000,000	2,065,382		(7,847)			3.375	2.880	FA	25,500	67,500	08/15/2019	08/15/2031
01882Y-AD-8	ALLIANT ENERGY FINANCE LLC			1,2	2.B FE	2,096,493	87.876	1,845,396	2,100,000	2,097,400		269			3.600	3.618	MS	25,200	75,600	02/23/2022	03/01/2032
02079K-AF-4	ALPHABET INC			1,2	1.C FE	1,248,156	62.979	1,228,091	1,950,000	1,262,829		13,679			2.050	4.281	FA	15,102	39,975	12/01/2022	08/15/2050

E10.13

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SUPPLY C			1,2	3.B FE	956,219	94.655	875,559	925,000	875,559				4.000	3.560	JJ	17,061	37,000	08/24/2021	01/15/2028
025816-DH-9	AMERICAN EXPRESS CO			2,5	1.F FE	1,985,000	102.177	2,028,213	1,985,000	1,985,000				5.282	5.284	JJ	44,560		07/25/2023	07/27/2029
03027X-AU-4	AMERICAN TOWER CORP			1,2	2.C FE	2,321,020	95.529	1,910,580	2,000,000	2,200,433		(38,256)		3.950	1.825	MS	23,261	79,000	10/14/2020	03/15/2029
03027X-BD-1	AMERICAN TOWER CORP			1,2	2.C FE	690,490	68.411	684,110	1,000,000	698,902		5,207		3.100	5.210	JD	1,378	31,000	05/11/2022	06/15/2050
03027X-CF-5	AMERICAN TOWER CORP			1,2	2.C FE	1,195,788	106.082	1,272,984	1,200,000	1,195,974		186		5.900	5.944	MN	20,847		09/12/2023	11/15/2033
030981-AK-0	AMERIGAS PARTNERS LP			1,2	4.A FE	938,170	98.591	833,094	845,000	833,094		46,671	(24,380)	5.500	2.476	MN	5,293	46,475	04/14/2021	05/20/2025
031162-DR-8	AMGEN INC			1,2	2.A FE	2,123,291	102.669	2,186,850	2,130,000	2,123,726		435		5.250	5.291	MS	36,964	55,913	02/15/2023	03/02/2033
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	2,710,604	105.660	2,747,160	2,600,000	2,705,645		(4,739)		5.450	5.052	JJ	62,191	141,700	12/06/2022	01/23/2039
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	499,685	93.761	468,805	500,000	499,805		8		4.350	4.353	JD	1,813	21,750	04/01/2020	06/01/2040
03740L-AC-6	AON CORP			1,2	2.A FE	1,898,499	84.940	1,613,860	1,900,000	1,898,780		137		2.600	2.609	JD	3,979	49,400	11/29/2021	12/02/2031
037735-DA-2	APPALACHIAN POWER CO			1,2	1.G FE	1,788,740	96.433	1,928,660	2,000,000	1,807,758		16,810		4.500	5.946	FA	37,500	90,000	11/09/2022	08/01/2032
037833-EE-6	APPLE INC			1,2	1.B FE	1,024,690	73.264	787,588	1,075,000	1,030,076		2,046		2.375	2.681	FA	10,142	25,531	04/22/2021	02/08/2041
03965U-AC-4	ARCOS DORADOS HOLDINGS INC		C	2	3.B FE	335,755	98.642	318,614	323,000	318,614		8,059	(3,159)	5.875	4.813	AO	4,586	18,976	10/22/2020	04/04/2027
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC		C	1,2	4.A FE	443,226	97.252	408,458	420,000	408,458		13,975	(5,508)	5.250	3.898	AO	3,736	22,050	04/09/2021	04/30/2025
04015K-AB-6	ARES FINANCE CO II LLC			1,2	2.A FE	1,696,107	88.441	1,503,497	1,700,000	1,697,346		364		3.250	3.277	JD	2,456	55,250	06/10/2020	06/15/2030
040555-DB-7	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	1,338,405	71.036	1,207,612	1,700,000	1,349,247		6,589		3.350	4.727	MN	7,277	56,950	04/28/2022	05/15/2050
045054-AJ-2	ASHTREAD CAPITAL INC			1,2	2.C FE	1,243,742	94.176	1,271,376	1,350,000	1,262,421		17,402		4.000	5.712	MN	9,000	54,000	12/01/2022	05/01/2028
045054-AN-3	ASHTREAD CAPITAL INC			1,2	2.C FE	1,150,628	90.704	1,043,096	1,150,000	1,150,321		(130)		1.500	1.488	FA	6,660	17,250	08/04/2021	08/12/2026
045054-AP-8	ASHTREAD CAPITAL INC			1,2	2.C FE	748,088	81.554	611,655	750,000	748,502		177		2.450	2.479	FA	7,095	18,375	08/03/2021	08/12/2031
00206R-CQ-3	AT&T INC			1,2	2.B FE	2,056,500	90.700	2,040,750	2,250,000	2,061,128		4,338		4.750	5.401	MN	13,656	106,875	12/06/2022	05/15/2046
00206R-LJ-9	AT&T INC			1,2	2.B FE	449,299	72.298	461,984	639,000	450,947		1,647		3.550	5.528	MS	6,679	11,342	03/29/2023	09/15/2055
00206R-MT-6	AT&T INC			1,2	2.B FE	1,336,309	103.340	1,343,420	1,300,000	1,336,243		(66)		5.400	5.038	FA	26,520		12/19/2023	02/15/2034
05369A-AD-3	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	416,820	97.078	388,312	400,000	404,608		(3,116)		4.125	3.289	FA	6,875	16,500	11/13/2019	08/01/2025
05369A-AP-6	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	991,230	104.419	1,044,190	1,000,000	991,614		384		6.750	6.957	AO	16,125		10/02/2023	10/25/2028
058498-AT-3	BALL CORP			1	3.A FE	147,679	99.901	129,871	130,000	129,871		5,872	(4,266)	5.250	1.831	JJ	3,413	6,825	05/05/2021	07/01/2025
058498-AV-8	BALL CORP			1,2	3.A FE	769,248	99.635	682,500	685,000	682,500		35,507	(16,841)	4.875	2.258	MS	9,833	33,394	12/14/2020	03/15/2026
06051G-FS-3	BANK OF AMERICA CORP				1.G FE	349,232	98.502	320,132	325,000	332,226		(4,422)		3.875	2.435	FA	5,247	12,594	01/01/2020	08/01/2025
06051G-HM-4	BANK OF AMERICA CORP			1,2,5	1.G FE	3,566,652	96.664	3,576,568	3,700,000	3,567,466		814		4.271	5.020	JJ	69,356		12/19/2023	07/23/2029
06051G-JT-7	BANK OF AMERICA CORP			1,2,5	1.G FE	2,626,147	84.586	2,875,924	3,400,000	2,703,905		67,874		2.687	5.859	AO	17,510	90,015	05/10/2023	04/22/2032
06051G-KP-3	BANK OF AMERICA CORP			1,2,5	1.G FE	2,155,675	97.781	2,248,963	2,300,000	2,186,477		27,265		4.376	5.734	AO	17,893	100,648	11/09/2022	04/27/2028
06051G-KQ-1	BANK OF AMERICA CORP			1,2,5	1.G FE	4,588,151	95.561	4,897,501	5,125,000	4,601,115		12,965		4.571	6.026	AO	41,647	117,132	09/27/2023	04/27/2033
06368F-AJ-8	BANK OF MONTREAL			1	1.F FE	2,233,920	94.200	2,260,800	2,400,000	2,282,345		33,727		2.650	4.315	MS	19,963	63,600	07/20/2022	03/08/2027
06654D-AF-4	BANNER HEALTH			1,2	1.D FE	3,100,000	82.769	2,565,839	3,100,000	3,100,000				2.480	2.480	JJ	38,440	76,880	10/21/2021	01/01/2032
06675D-CD-2	BANQUE FEDERATIVE DU CREDIT MUTUEL SA		C		1.D FE	2,260,000	99.073	2,239,050	2,260,000	2,260,000				4.524	4.524	JJ	47,713	102,242	07/06/2022	07/13/2025
06738E-AU-9	BARCLAYS PLC		C	1,2	2.A FE	3,419,888	97.220	3,645,750	3,750,000	3,483,586		56,484		4.337	6.366	JJ	77,253	162,638	11/10/2022	01/10/2028
06738E-BH-7	BARCLAYS PLC		C	1,2,5	2.A FE	3,865,934	99.310	3,550,333	3,575,000	3,609,001		(96,681)		3.932	1.190	MN	21,085	140,569	04/22/2021	05/07/2025
06738E-CC-7	BARCLAYS PLC		C	1,2	2.A FE	2,000,000	103.311	2,066,220	2,000,000	2,000,000				7.325	7.319	MN	24,010	146,500	10/27/2022	11/02/2026
05526D-BP-9	BAT CAPITAL CORP			1,2	2.B FE	2,308,269	99.049	1,951,265	1,970,000	2,144,412		(54,492)		4.700	1.740	AO	22,890	92,590	12/09/2020	04/02/2027
05530Q-AQ-3	BAT INTERNATIONAL FINANCE PLC		C	1,2	2.B FE	4,000,000	103.983	4,159,320	4,000,000	4,000,000				5.931	5.931	FA	98,191		07/31/2023	02/02/2029
501797-AU-8	BATH & BODY WORKS INC			1	3.B FE	509,595	105.574	422,296	400,000	422,296		22,624	(26,404)	9.375	2.409	JJ	18,750	37,500	05/05/2021	07/01/2025
07274E-AJ-2	BAYER US FINANCE LLC			1,2	2.B FE	449,654	102.314	460,413	450,000	449,629		(25)		6.250	6.270	JJ	3,125		11/16/2023	01/21/2029

E10.14

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
07274E-AK-9	BAYER US FINANCE LLC			1.2	2.B FE	995,660	102.831	1,028,310	1,000,000	995,716		56		6.375	6.453	MN	7,083		11/16/2023	11/21/2030
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA OR BELL			1.2	2.A FE	1,181,805	83.229	1,248,435	1,500,000	1,216,804		27,668		2.150	5.008	FA	12,183	32,250	09/21/2022	02/15/2032
085770-AA-3	BERRY GLOBAL INC			1.2	2.C FE	764,856	98.269	707,537	720,000	724,759		(8,776)		4.875	3.623	JJ	16,185	35,100	10/14/2020	07/15/2026
088929-AC-8	BGC GROUP INC			1.2	2.C FE	800,000	104.472	835,776	800,000	800,000				8.000	7.996	MN	6,400	33,600	05/22/2023	05/25/2028
090572-AQ-1	BIO RAD LABORATORIES INC			1.2	2.B FE	997,330	90.445	904,450	1,000,000	997,758		229		3.700	3.732	MS	10,894	37,000	02/23/2022	03/15/2032
09256B-AH-0	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1.E FE	961,030	85.166	851,660	1,000,000	966,911		874		4.450	4.696	JJ	20,519	44,500	04/12/2016	07/15/2045
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO LLC			1.2	1.E FE	998,170	78.268	782,680	1,000,000	998,705		167		1.600	1.619	MS	4,044	16,000	09/22/2020	03/30/2031
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO LLC			1.2	1.E FE	1,994,220	69.195	1,383,900	2,000,000	1,994,484		120		3.200	3.215	JJ	26,844	64,000	01/03/2022	01/30/2052
09581J-AA-4	BLUE OWL FINANCE LLC			1.2	2.B FE	1,869,105	82.562	1,568,678	1,900,000	1,875,530		2,853		3.125	3.322	JD	3,464	59,375	11/01/2021	06/10/2031
09659W-2F-0	BNP PARIBAS SA		C	2,5	1.G FE	1,790,352	97.486	1,754,748	1,800,000	1,795,013		952		4.400	4.467	FA	30,140	79,200	08/07/2018	08/14/2028
09659W-2M-5	BNP PARIBAS SA		C	2,5	1.G FE	1,964,320	88.891	1,777,820	2,000,000	1,973,493		4,288		1.904	2.184	MS	9,626	38,080	11/03/2021	09/30/2028
09659W-2P-8	BNP PARIBAS SA		C	2,5	1.G FE	2,348,138	84.726	2,198,640	2,595,000	2,381,366		19,100		2.871	4.031	AO	14,900	74,502	03/24/2022	04/19/2032
097023-AU-9	BOEING CO			1	2.C FE	1,611,870	108.021	1,620,315	1,500,000	1,611,609		(261)		6.125	5.094	FA	34,708		12/19/2023	02/15/2033
097023-CJ-2	BOEING CO			1.2	2.C FE	149,850	88.542	177,084	200,000	153,372		3,033		3.600	6.774	MN	1,200	7,200	10/31/2022	05/01/2034
097023-CN-3	BOEING CO			1.2	2.C FE	831,816	90.221	743,421	824,000	829,917		(918)		2.950	2.816	FA	10,128	24,308	11/15/2021	02/01/2030
09778P-AB-1	BON SECOURS MERCY HEALTH INC			1.2	1.E FE	1,941,055	80.752	1,975,194	2,446,000	1,959,109		18,054		2.095	5.387	JD	4,270	25,622	08/28/2023	06/01/2031
09857L-AR-9	BOOKING HOLDINGS INC			1.2	1.G FE	1,060,633	100.868	907,812	900,000	1,005,924		(16,051)		4.625	2.510	AO	9,019	41,625	06/26/2020	04/13/2030
05583J-AM-4	BPCE SA		C	2,5	2.A FE	1,733,944	100.558	1,784,905	1,775,000	1,737,545		3,318		5.748	6.047	JJ	45,912	102,027	12/06/2022	07/19/2033
10921U-2A-5	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING				1.G FE	154,744	98.562	152,771	155,000	154,976		86		1.000	1.056	AO	340	1,550	04/06/2021	04/12/2024
11120V-AC-7	BRIXMOR OPERATING PARTNERSHIP LP			1.2	2.B FE	993,280	96.875	968,750	1,000,000	998,090		724		4.125	4.208	JD	1,833	41,250	06/02/2016	06/15/2026
11135F-AS-0	BROADCOM INC			1.2	2.C FE	421,755	96.045	480,225	500,000	428,338		5,827		4.300	6.447	MN	2,747	21,500	11/09/2022	11/15/2032
11135F-BF-7	BROADCOM INC			1.2	2.C FE	1,066,845	82.535	1,072,955	1,300,000	1,067,448		603		2.600	5.074	FA	12,769		12/19/2023	02/15/2033
11135F-BQ-3	BROADCOM INC			1.2	2.C FE	204,300	81.149	243,447	300,000	209,318		4,317		3.187	6.736	MN	1,222	9,561	10/31/2022	11/15/2036
11271L-AE-2	BROOKFIELD FINANCE INC			1.2	1.G FE	2,405,876	96.498	2,098,832	2,175,000	2,354,308		(26,812)		4.350	2.854	AO	19,974	94,613	01/14/2022	04/15/2030
11271L-AK-8	BROOKFIELD FINANCE INC			1.2	1.G FE	2,000,000	106.572	2,131,440	2,000,000	2,000,000				6.350	6.349	JJ	9,525		11/27/2023	01/05/2034
12189L-AU-5	BURLINGTON NORTHERN SANTA FE LLC			1.2	1.D FE	2,009,385	93.594	1,965,474	2,100,000	2,012,110		2,526		4.550	4.874	MS	31,850	95,550	12/06/2022	09/01/2044
133131-AZ-5	CAMDEN PROPERTY TRUST			1.2	1.G FE	999,290	89.393	893,930	1,000,000	999,538		65		2.800	2.808	MN	3,578	28,000	04/16/2020	05/15/2030
13645R-AT-1	CANADIAN PACIFIC RAILWAY CO			1.2	2.B FE	1,933,320	97.461	1,949,220	2,000,000	1,957,420		19,019		3.700	4.786	FA	30,833	74,000	09/21/2022	02/01/2026
14040H-DC-6	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	700,000	110.048	770,336	700,000	700,000				7.624	7.627	AO	8,895		10/27/2023	10/30/2031
125094-AQ-5	CDP FINANCIAL INC			1	1.A FE	1,637,420	98.812	1,531,586	1,550,000	1,560,834		(18,988)		3.150	1.894	JJ	21,293	48,825	10/30/2019	07/24/2024
15089Q-AW-4	CELANESE US HOLDINGS LLC			1.2	2.C FE	739,896	104.947	776,608	740,000	739,818		(78)		6.350	6.356	MN	6,004	10,573	08/10/2023	11/15/2028
15135B-AW-1	CENTENE CORP			1.2	2.C FE	772,669	86.653	636,900	735,000	761,635		(3,715)		3.000	2.398	AO	4,655	22,050	12/14/2020	10/15/2030
808513-CH-6	CHARLES SCHWAB CORP			1,2,5	1.F FE	1,780,903	105.387	1,791,579	1,700,000	1,780,741		(162)		6.136	5.494	FA	36,799		12/19/2023	08/24/2034
808513-CJ-2	CHARLES SCHWAB CORP			1,2,5	1.F FE	1,530,000	104.963	1,605,934	1,530,000	1,530,000				6.196	6.199	MN	11,587		11/15/2023	11/17/2029
161175-BR-4	CHARTER COMMUNICATIONS OPERATING LLC			1.2	2.C FE	806,146	99.080	658,882	665,000	753,921		(16,637)		5.050	2.208	MS	8,489	33,583	10/14/2020	03/30/2029
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP			1.2	2.C FE	771,063	95.445	696,749	730,000	751,547		(6,640)		4.500	3.463	AO	8,213	32,850	12/14/2020	10/01/2029
165167-DF-1	CHESAPEAKE ENERGY CORP			1.2	3.B FE	447,266	99.168	421,464	425,000	421,464				5.500	4.028	FA	9,740	23,375	04/09/2021	02/01/2026
92735L-AA-0	CHESAPEAKE ENERGY CORP			1.2	3.B FE	275,000	100.949	277,610	275,000	275,000				6.750	6.750	AO	3,919	18,563	03/31/2021	04/15/2029
166764-CA-6	CHEVRON CORP			1.2	1.D FE	500,000	75.831	379,155	500,000	500,000				3.078	3.078	MN	2,138	15,390	05/07/2020	05/11/2050
125491-AP-5	CI FINANCIAL CORP			1.2	2.B FE	1,499,220	59.275	889,125	1,500,000	1,499,270		14		4.100	4.103	JD	2,733	61,500	06/02/2021	06/15/2051
172967-MP-3	CITIGROUP INC			1,2,5	1.G FE	4,218,324	95.774	4,214,056	4,400,000	4,219,097		773		4.412	5.099	MS	49,071		12/19/2023	03/31/2031

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	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17327C-AQ-6	CITIGROUP INC			1.2,5	1.G FE	4,292,185	85.463	4,700,465	5,500,000					3.057	5.958	JJ	72,859	168,135	11/03/2022	01/25/2033
18539U-AC-9	CLEARWAY ENERGY OPERATING LLC			1.2	3.B FE	776,432	96.292	698,117	725,000					4.750	3.449	MS	10,140	34,438	10/14/2020	03/15/2028
126117-AX-8	CNA FINANCIAL CORP			1.2	2.A FE	870,750	103.300	929,700	900,000	38,667				5.500	5.938	JD	2,200	27,913	08/02/2023	06/15/2033
191241-AH-1	COCA-COLA FEMSA SAB DE CV		C	1.2	1.G FE	2,283,100	89.560	1,903,150	2,125,000					2.750	1.848	JJ	25,810	58,438	10/22/2020	01/22/2030
20030N-CC-3	COMCAST CORP			1.2	1.G FE	1,706,340	84.249	1,684,980	2,000,000					3.969	5.007	MN	13,230	79,380	12/06/2022	11/01/2047
20268J-AF-0	COMMONSPIRIT HEALTH CONSOLIDATED EDISON COMPANY OF NEW YORK			1.2	1.G FE	2,250,732	86.752	2,290,253	2,640,000					2.782	5.132	AO	18,361	73,445	01/27/2023	10/01/2030
209111-EQ-2	CONSTELLIUM SE		C	1.2	4.A FE	257,905	99.351	248,378	250,000					5.875	5.875	FA	5,549	14,688	06/23/2021	02/15/2026
74977R-DN-1	COOPERATIEVE RABOBANK UA		C	2	1.G FE	4,303,964	95.373	4,577,904	4,800,000					3.649	5.896	AO	41,355	175,152	10/28/2022	04/06/2028
74977R-DS-0	COOPERATIEVE RABOBANK UA		C	2	1.G FE	2,240,000	101.648	2,276,915	2,240,000					5.564	5.562	FA	42,583	62,317	02/21/2023	06/28/2029
22003B-AP-1	COPT DEFENSE PROPERTIES LP			1.2	2.C FE	1,393,364	77.671	1,087,394	1,400,000					2.900	2.947	JD	3,383	40,600	11/02/2021	12/01/2033
00138C-AV-0	COREBRIDGE GLOBAL FUNDING				1.F FE	444,582	103.120	458,884	445,000					5.900	5.922	MS	7,439		09/14/2023	09/19/2028
222070-AE-4	COTY INC			1.2	3.A FE	53,000	98.378	52,140	53,000					5.000	5.000	AO	559	4,354	04/16/2021	04/15/2026
22207A-AA-0	COTY INC			1.2	3.A FE	1,259,375	102.867	1,285,838	1,250,000					6.625	6.488	JJ	35,655		08/10/2023	07/15/2030
225310-AN-1	CREDIT ACCEPTANCE CORP			1.2	3.C FE	895,346	100.000	860,000	860,000					5.125	5.125	JD	171,402	44,075	05/05/2021	12/31/2024
22535W-AJ-6	CREDIT AGRICOLE SA		C	2,5	1.G FE	2,230,145	104.895	2,333,914	2,225,000					6.316	6.261	AO	34,352		09/26/2023	10/03/2029
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)				1.E FE	799,200	98.577	788,616	800,000					3.625	3.637	MS	9,022	29,000	09/28/2015	09/09/2024
228180-AB-1	CROWN AMERICAS LLC			1.2	3.B FE	1,377,405	98.483	1,477,245	1,500,000					5.250	6.827	AO	19,688	39,375	09/27/2023	04/01/2030
228255-AH-8	CROWN CORK & SEAL COMPANY INC			1	3.C FE	396,759	105.000	346,500	330,000					7.375	3.676	JD	1,082	24,338	10/14/2020	12/15/2026
23371D-AF-1	DAE FUNDING LLC			2	2.C FE	521,399	95.795	502,924	525,000					2.625	2.801	MS	3,866	13,781	01/12/2021	03/20/2025
23371D-AJ-3	DAE FUNDING LLC			2	2.C FE	1,516,262	97.335	1,484,359	1,525,000					1.550	1.740	FA	9,849	23,638	06/15/2021	08/01/2024
23302J-AA-3	DAE SUKUK (DIFC) LTD		C		2.C FE	2,208,925	96.022	2,016,462	2,100,000					3.750	2.476	FA	29,750	78,750	11/03/2021	02/15/2026
235825-AG-1	DANA INC			1.2	3.C FE	392,159	98.592	364,790	370,000					5.625	4.117	JD	925	20,813	10/15/2020	06/15/2028
254709-AP-3	DISCOVERY FINANCIAL SERVICES			2	2.B FE	1,797,120	98.740	1,777,320	1,800,000					4.500	4.529	JJ	33,975	81,000	01/28/2019	01/30/2026
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC			1.2	2.C FE	2,318,253	95.172	1,922,474	2,020,000					3.950	1.695	MS	22,386	79,790	12/29/2020	03/20/2028
25601B-2B-0	DNB BANK ASA		C	2	1.F FE	2,510,000	89.164	2,238,016	2,510,000					1.605	1.605	MS	10,183	40,286	09/23/2021	03/30/2028
23345M-AC-1	DT MIDSTREAM INC			1.2	2.C FE	1,083,880	89.756	973,853	1,085,000					4.300	4.313	AO	9,849	46,655	03/30/2022	04/15/2032
281020-AW-7	EDISON INTERNATIONAL			1.2	2.B FE	2,213,001	108.639	2,281,419	2,100,000					6.950	5.973	MN	18,649	147,977	12/01/2022	11/15/2029
28249N-AA-9	EIG PEARL HOLDINGS SARL		C	1	1.E FE	1,370,000	87.000	1,191,900	1,370,000					3.545	3.544	FA	16,324	48,567	01/13/2022	08/31/2036
532457-BY-3	ELI LILLY AND CO			1.2	1.E FE	840,850	64.952	811,900	1,250,000					2.250	4.291	MN	3,594	28,125	12/01/2022	05/15/2050
29245V-AB-1	EMPRESA NACIONAL DE TELECOMUNICACIONES S		C	1,2	2.C FE	1,620,375	98.183	1,423,654	1,450,000					4.750	2.073	FA	28,698	68,875	04/28/2021	08/01/2026
37255L-AA-5	ENACT HOLDINGS INC			1.2	2.C FE	842,371	99.690	772,598	775,000					6.500	3.992	FA	19,031	50,375	05/05/2021	08/15/2025
29250N-BA-2	ENBRIDGE INC			1.2	2.A FE	1,510,635	79.412	1,191,180	1,500,000					4.000	3.959	MN	7,667	60,000	11/14/2019	11/15/2049
29250N-BZ-7	ENBRIDGE INC			1.2	2.A FE	798,960	116.759	934,072	800,000					6.700	6.710	MN	7,742		11/06/2023	11/15/2053
29280H-AA-0	ENEL FINANCE AMERICA LLC			1.2	2.A FE	794,616	106.778	854,224	800,000					7.100	7.263	AO	12,149	56,800	11/03/2022	10/14/2027
29278G-AA-6	ENEL FINANCE INTERNATIONAL NV		C	1	2.A FE	2,326,944	95.491	1,952,791	2,045,000					3.625	1.382	MN	7,413	111,197	12/11/2020	05/25/2027
29273R-BF-5	ENERGY TRANSFER LP			1.2	2.C FE	773,200	91.995	919,950	1,000,000					5.150	7.103	MS	15,164	51,500	03/05/2015	03/15/2045
29273R-BJ-7	ENERGY TRANSFER LP			1.2	2.C FE	912,168	100.995	908,955	900,000					6.125	6.012	JD	2,450		12/19/2023	12/15/2045
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP			1.2	3.A FE	1,694,131	97.750	1,735,063	1,775,000					4.150	7.082	JD	6,139	36,831	09/27/2023	06/01/2025
29366M-AE-8	ENTERGY ARKANSAS LLC			1.2	1.F FE	737,318	102.564	769,230	750,000					5.300	5.521	MS	14,796		09/15/2023	09/15/2033

SCHEDULE D - PART 1

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

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CUSIP Identification	Description	Code	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
29364G-AN-3	ENTERGY CORP			1.2	2.B FE	1,487,124	88.637	1,546,716	1,745,000	1,531,924		41,740		1.900	4.992	JD	1,474	33,155	12/01/2022	06/15/2028
29364G-AP-8	ENTERGY CORP			1.2	2.B FE	1,837,946	83.816	1,843,952	2,200,000	1,839,159		1,213		2.400	5.070	JD	2,347		12/19/2023	06/15/2031
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC			1.2	1.G FE	2,314,612	98.840	1,947,148	1,970,000	2,183,113		(44,771)		4.150	1.666	AO	17,032	81,755	01/06/2021	10/16/2028
26884U-AG-4	EPR PROPERTIES			1.2	2.C FE	576,851	83.080	481,864	580,000	577,448		275		3.600	3.665	MN	2,668	20,880	10/13/2021	11/15/2031
26885B-AA-8	EQM MIDSTREAM PARTNERS LP			1.2	3.C FE	923,625	99.059	891,531	900,000	891,531		(8,453)		4.000	3.032	FA	15,000	36,000	06/23/2021	08/01/2024
85771P-AL-6	EQUINOR ASA		C	1	1.D FE	3,021,546	88.315	3,002,710	3,400,000	3,033,604		11,326		3.950	4.812	MN	17,161	134,300	12/07/2022	05/15/2043
29717P-AU-1	ESSEX PORTFOLIO LP			1.2	2.A FE	2,041,600	89.288	1,785,760	2,000,000	2,025,133		(3,944)		3.000	2.764	JJ	27,667	60,000	08/15/2019	01/15/2030
30225V-AL-1	EXTRA SPACE STORAGE LP			1.2	2.B FE	1,491,705	95.988	1,439,820	1,500,000	1,497,668		907		3.500	3.566	JJ	26,250	55,500	06/13/2016	07/01/2026
30231G-BF-8	EXXON MOBIL CORP			1.2	1.D FE	921,300	93.160	698,700	750,000	896,067		(7,365)		4.227	2.698	MS	8,982	31,703	06/10/2020	03/19/2040
303075-AB-1	FACTSET RESEARCH SYSTEMS INC			1.2	2.C FE	2,390,544	89.686	2,152,464	2,400,000	2,392,044		827		3.450	3.497	MS	27,600	82,800	02/15/2022	03/01/2032
303250-AE-4	FAIR ISAAC CORP			1.2	3.B FE	845,100	99.288	744,660	750,000	744,660			30,314	5.250	2.412	MN	5,031	39,375	05/11/2021	05/15/2026
303901-BB-7	FAIRFAX FINANCIAL HOLDINGS LTD			1.2	2.B FE	2,740,088	98.510	2,561,260	2,600,000	2,672,896		(16,217)		4.850	4.092	AO	25,921	126,100	07/19/2019	04/17/2028
898339-AA-4	FIDEICOMISO FIBRA UNO		C	1.2	2.C FE	299,991	90.348	271,044	300,000	300,000				4.869	4.869	JJ	6,735	14,607	06/25/2019	01/15/2030
898339-AB-2	FIDEICOMISO FIBRA UNO		C	1.2	2.C FE	855,000	80.639	645,112	800,000	851,865		(859)		6.390	5.896	JJ	23,572	51,120	11/18/2019	01/15/2050
P9406G-AB-4	FIDEICOMISO FIBRA UNO		D	1.2	2.B FE	1,478,250	85.879	1,159,367	1,350,000	1,463,295		(2,910)		6.950	6.204	JJ	39,354	93,825	01/05/2018	01/30/2044
316773-DK-3	FIFTH THIRD BANCORP			1,2,5	2.A FE	220,000	104.208	229,258	220,000	220,000				6.339	6.342	JJ	5,966		07/24/2023	07/27/2029
337932-AN-7	FIRSTENERGY CORP			1.2	3.A FE	951,776	93.005	906,799	975,000	906,799		41,498	4,863	1.600	2.129	JJ	7,193	15,600	04/09/2021	01/15/2026
337738-BH-0	FISERV INC			1.2	2.B FE	1,289,236	104.953	1,364,389	1,300,000	1,289,529		293		5.625	5.735	FA	26,406		08/14/2023	08/21/2033
33834D-AA-2	FIVE CORNERS FUNDING TRUST II			1.2	1.G FE	2,074,409	88.554	1,771,080	2,000,000	2,049,578		(7,538)		2.850	2.407	MN	7,283	57,000	08/14/2020	05/15/2030
341081-GE-1	FLORIDA POWER & LIGHT CO			1.2	1.D FE	1,296,042	69.582	1,269,872	1,825,000	1,305,524		8,836		2.875	4.720	JD	3,935	52,469	12/01/2022	12/04/2051
345397-ZX-4	FORD MOTOR CREDIT COMPANY LLC			2	2.C FE	847,681	98.226	790,719	805,000	814,707		54,051	(12,676)	4.063	2.429	MN	5,451	32,707	05/05/2021	11/01/2024
349553-AM-9	FORTIS INC			1.2	2.C FE	2,305,107	94.772	1,990,212	2,100,000	2,192,209		(35,922)		3.055	1.270	AO	15,504	64,155	10/22/2020	10/04/2026
36321P-AD-2	GALAXY PIPELINE ASSETS BIDCO LTD		C	1	1.C FE	2,021,667	86.710	1,752,988	2,021,667	2,021,667				2.160	2.160	MS	11,038	43,668	02/09/2021	03/31/2034
370334-CP-7	GENERAL MILLS INC			1.2	2.B FE	1,035,053	69.899	751,414	1,075,000	1,037,364		864		3.000	3.194	FA	13,438	32,250	04/22/2021	02/01/2051
37045X-BG-0	GENERAL MOTORS FINANCIAL COMPANY INC			1.2	2.B FE	3,169,458	100.095	2,752,613	2,750,000	2,929,704		(91,288)		5.250	1.765	MS	48,125	144,375	04/30/2021	03/01/2026
373334-KQ-3	GEORGIA POWER CO			1.2	2.A FE	1,751,475	99.750	1,750,613	1,755,000	1,751,977		288		4.700	4.725	MN	10,540	82,485	05/02/2022	05/15/2032
36170J-AC-0	GGAM FINANCE LTD			1.2	3.B FE	1,520,936	102.247	1,554,154	1,520,000	1,521,043		106		8.000	7.948	JD	11,147		12/14/2023	02/15/2027
36237H-AA-9	G-III APPAREL GROUP LTD			1.2	4.A FE	850,185	100.000	775,000	775,000	775,000		67,416	(15,258)	7.875	5.820	FA	23,056	61,031	05/10/2021	08/15/2025
375558-BA-0	GILEAD SCIENCES INC			1.2	2.A FE	1,736,100	92.778	1,391,670	1,500,000	1,718,045		(7,130)		4.500	3.503	FA	28,125	67,500	05/18/2021	02/01/2045
37940X-AP-7	GLOBAL PAYMENTS INC			1.2	2.C FE	1,519,778	100.193	1,603,088	1,600,000	1,537,213		15,099		4.950	6.176	FA	29,920	77,660	11/03/2022	08/15/2027
37940X-AQ-5	GLOBAL PAYMENTS INC			1.2	2.C FE	1,832,580	101.180	2,023,600	2,000,000	1,847,214		18,386		5.400	6.575	FA	40,800	105,900	11/09/2022	08/15/2032
38016L-AA-3	GO DADDY OPERATING COMPANY LLC			1.2	3.C FE	391,238	97.991	362,567	370,000	362,567		15,612	(3,236)	5.250	4.309	JD	1,619	19,425	10/15/2020	12/01/2027
38141G-WV-2	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	3,884,914	95.001	3,895,041	4,100,000	3,886,275		1,361		3.814	4.945	AO	29,537		12/19/2023	04/23/2029
38141G-XG-4	GOLDMAN SACHS GROUP INC			1.2	1.F FE	2,341,129	87.958	2,440,835	2,775,000	2,396,328		51,510		2.600	5.243	FA	28,860	72,150	12/01/2022	02/07/2030
38141G-XM-1	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	3,585,000	92.102	3,301,857	3,585,000	3,585,000				1.093	1.093	JD	2,395	39,184	12/04/2020	12/09/2026
38141G-ZK-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	5,547,200	92.729	5,934,656	6,400,000	5,733,193		159,150		2.640	5.570	FA	59,605	168,960	10/27/2022	02/24/2028
39530L-AD-2	GREENKO DUTCH BV		C	1.2	3.B FE	790,912	93.010	718,386	772,375	718,386		52,842	(2,406)	3.850	3.848	MS	7,599	29,736	05/06/2021	03/29/2026
404119-BZ-1	HCA INC			1.2	2.C FE	744,816	93.299	746,392	800,000	744,846		30		5.250	5.770	JD	1,867		12/19/2023	06/15/2049
404119-CJ-6	HCA INC			1.2	2.C FE	890,122	92.353	826,559	895,000	891,297		662		3.375	3.463	MS	8,894	30,206	03/02/2022	03/15/2029
404119-CQ-0	HCA INC			1.2	2.C FE	999,320	101.735	1,017,350	1,000,000	999,414		94		5.500	5.508	JD	4,583	31,625	05/01/2023	06/01/2033
422806-AA-7	HEICO CORP			1.2	2.B FE	274,615	102.189	281,020	275,000	274,646		31		5.250	5.282	FA	6,176		07/19/2023	08/01/2028
423452-AG-6	HELMERICH AND PAYNE INC			1.2	2.A FE	897,903	84.234	758,106	900,000	898,344		188		2.900	2.927	MS	6,670	26,100	09/27/2021	09/29/2031

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n B o n d C H A R	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
42809H-AG-2	HESS CORP		1,2	2.C FE	938,477	99.015	841,628	850,000	898,163		(15,305)			4.300	2.333	AO	9,138	36,550	04/22/2021	04/01/2027	
022249-AU-0	HOWMET AEROSPACE INC		1	2.C FE	1,668,134	105.322	1,737,813	1,650,000	1,667,358		(775)			6.750	6.449	JJ	51,356		09/27/2023	01/15/2028	
443201-AA-6	HOWMET AEROSPACE INC		1,2	2.C FE	29,100	101.431	25,358	25,000	26,336	1,720	(1,039)			6.875	2.503	MN	286	1,719	04/12/2021	05/01/2025	
404280-CV-9	HSBC HOLDINGS PLC	C	1,2,5	1.G FE	3,672,204	87.373	4,106,531	4,700,000	3,833,435		143,423			2.206	6.220	FA	38,593	103,682	11/10/2022	08/17/2029	
404280-DH-9	HSBC HOLDINGS PLC	C	1,2,5	1.G FE	2,376,782	100.617	2,565,734	2,550,000	2,380,664		3,882			5.402	6.337	FA	53,570	10,804	09/27/2023	08/11/2033	
404280-DR-7	HSBC HOLDINGS PLC	C	1,2,5	1.G FE	4,823,472	107.236	5,147,328	4,800,000	4,818,842		(4,059)			7.390	7.271	MN	57,149	354,720	11/04/2022	11/03/2028	
444859-BK-7	HUMANA INC		1,2	2.B FE	2,354,353	92.640	2,408,640	2,600,000	2,356,207		1,854			3.125	5.062	FA	30,694		12/12/2023	08/15/2029	
44644M-AJ-0	HUNTINGTON NATIONAL BANK		1,2	1.G FE	2,224,112	100.941	2,220,702	2,200,000	2,221,291		(2,649)			5.650	5.456	JJ	59,043	80,104	12/01/2022	01/10/2030	
448579-AN-2	HYATT HOTELS CORP		1,2	2.C FE	299,982	97.016	291,048	300,000	299,995		6			1.800	1.802	AO	1,350	5,400	09/27/2021	10/01/2024	
80627D-AC-0	IHO VERWALTUNGS GMBH	C	1,2	3.B FE	702,000	95.750	861,750	900,000	802,861		30,293			4.750	9.368	MN	5,463	42,750	11/14/2019	09/15/2026	
452308-AR-0	ILLINOIS TOOL WORKS INC		1,2	1.E FE	778,687	89.989	602,926	670,000	768,080		(4,060)			3.900	2.861	MS	8,710	26,130	04/27/2021	09/01/2042	
452327-AP-4	ILLUMINA INC		1,2	2.B FE	753,966	102.644	774,962	755,000	754,160		184			5.750	5.782	JD	2,171	43,413	11/29/2022	12/13/2027	
45262B-AB-9	IMPERIAL BRANDS FINANCE PLC	C	1,2	2.B FE	792,744	95.429	763,432	800,000	797,123		1,050			3.500	3.648	JJ	12,056	28,000	07/23/2019	07/26/2026	
45262B-AC-7	IMPERIAL BRANDS FINANCE PLC	C	1,2	2.B FE	607,405	93.399	560,394	600,000	605,684		(947)			3.875	3.678	JJ	10,010	23,250	02/17/2022	07/26/2029	
456837-BC-6	ING GROEP NV	C	2,5	1.G FE	3,684,714	93.948	4,133,712	4,400,000	3,747,094		53,514			4.252	6.418	MS	48,331	187,088	10/28/2022	03/28/2033	
46188B-AB-8	INVITATION HOMES OPERATING PARTNERSHIP L		1,2	2.B FE	599,226	88.724	532,344	600,000	599,452		105			2.300	2.320	MN	1,763	13,800	11/01/2021	11/15/2028	
46188B-AC-6	INVITATION HOMES OPERATING PARTNERSHIP L		1,2	2.B FE	1,896,371	80.539	1,530,241	1,900,000	1,897,007		256			2.700	2.718	JJ	23,655	51,300	11/01/2021	01/15/2034	
M60170-AW-3	ISRAEL ELECTRIC CORP LTD	C	1	2.A FE	1,832,090	84.249	1,600,731	1,900,000	1,838,999		5,728			3.750	4.198	FA	25,531	71,250	10/31/2022	02/22/2032	
46653K-AB-4	JAB HOLDINGS BV	C	1,2	2.A FE	1,025,216	68.331	1,093,296	1,600,000	1,028,137		2,921			3.750	6.583	MN	5,500	30,000	08/15/2023	05/28/2051	
46653K-AC-2	JAB HOLDINGS BV	C	1,2	2.A FE	1,033,774	78.354	1,096,956	1,400,000	1,035,566		1,792			4.500	6.530	AO	14,525	31,500	08/15/2023	04/08/2052	
466313-AL-7	JABIL INC		1,2	2.C FE	2,344,554	92.648	2,172,596	2,345,000	2,344,792		88			1.700	1.704	AO	8,416	39,865	04/07/2021	04/15/2026	
476556-DD-4	JERSEY CENTRAL POWER & LIGHT CO		1,2	2.A FE	373,877	84.555	325,537	385,000	375,671		989			2.750	3.088	MS	3,529	10,588	02/28/2022	03/01/2032	
48020Q-AB-3	JONES LANG LASALLE INC		1,2	2.A FE	793,888	105.683	845,464	800,000	794,037		149			6.875	7.056	JD	7,333		11/08/2023	12/01/2028	
46647P-BD-7	JPMORGAN CHASE & CO		1,2,5	1.F FE	4,857,027	94.107	5,222,939	5,550,000	4,957,562		90,521			3.702	5.784	MN	31,390	205,461	11/09/2022	05/06/2030	
46647P-BP-0	JPMORGAN CHASE & CO		1,2,5	1.G FE	2,311,937	88.016	2,024,368	2,300,000	2,309,433		(1,331)			2.956	2.885	MN	9,065	67,988	01/14/2022	05/13/2031	
46647P-CU-8	JPMORGAN CHASE & CO		1,2	1.E FE	1,202,222	85.853	1,201,942	1,400,000	1,202,823		601			2.963	4.907	JJ	17,976		12/19/2023	01/25/2033	
46647P-DF-0	JPMORGAN CHASE & CO		1,2,5	1.E FE	1,110,792	97.959	1,087,345	1,110,000	1,110,637		(101)			4.565	4.554	JD	2,393	50,672	06/08/2022	06/14/2030	
46647P-DK-9	JPMORGAN CHASE & CO		1,2	1.G FE	3,051,950	103.556	3,210,236	3,100,000	3,053,147		1,197			5.717	5.924	MS	52,676		09/15/2023	09/14/2033	
49427R-AK-8	KILROY REALTY LP		1,2	2.B FE	889,938	91.728	825,552	900,000	895,485		695			4.250	4.352	FA	14,450	38,250	07/30/2014	08/15/2029	
49446R-AZ-2	KIMCO REALTY OP LLC		1,2	2.A FE	1,190,028	87.133	1,045,596	1,200,000	1,191,650		867			3.200	3.297	AO	9,600	38,400	02/15/2022	04/01/2032	
49456B-AJ-0	KINDER MORGAN INC		1,2	2.B FE	480,470	89.510	492,305	550,000	481,599		1,129			5.050	6.080	FA	10,493	13,888	03/30/2023	02/15/2046	
48250A-AA-1	KKR GROUP FINANCE CO III LLC		1,2	1.F FE	888,147	91.727	825,543	900,000	890,043		268			5.125	5.214	JD	3,844	46,125	02/23/2016	06/01/2044	
48252D-AA-3	KKR GROUP FINANCE CO VII LLC		1,2	1.F FE	2,188,428	71.918	1,582,196	2,200,000	2,189,310		241			3.625	3.654	FA	27,913	79,750	02/18/2020	02/25/2050	
48255G-AA-3	KKR GROUP FINANCE CO XII LLC		1,2	1.F FE	3,400,719	97.968	3,502,356	3,575,000	3,416,334		14,651			4.850	5.519	MN	21,192	173,388	12/06/2022	05/17/2032	
482480-AF-7	KLA CORP		1,2	1.F FE	2,497,278	105.916	2,070,658	1,955,000	2,420,874		(37,227)			5.650	2.989	MN	18,410		11/29/2021	11/01/2034	
50077L-AD-8	KRAFT HEINZ FOODS CO		1,2	2.B FE	958,077	96.113	865,017	900,000	927,386		(12,329)			3.000	1.566	JD	2,250	27,000	06/23/2021	06/01/2026	
52206A-AD-2	LEASEPLAN CORPORATION NV		1,2	1.G FE	1,995,480	97.713	1,954,260	2,000,000	1,999,229		926			2.875	2.923	AO	10,701	57,500	10/17/2019	10/24/2024	
536797-AG-8	LITHIA MOTORS INC		1,2	3.B FE	1,788,401	90.305	1,864,798	2,065,000	1,803,666		15,265			3.875	6.701	JD	6,668	40,009	08/11/2023	06/01/2029	
539439-AM-1	LLOYDS BANKING GROUP PLC	C		2.A FE	883,208	97.879	880,911	900,000	894,776		2,502			4.582	4.899	JD	2,406	41,238	02/14/2019	12/10/2025	
539439-AR-0	LLOYDS BANKING GROUP PLC	C		1.G FE	3,852,702	97.823	4,108,566	4,200,000	3,917,222		57,181			4.375	6.213	MS	50,531	183,750	11/10/2022	03/22/2028	
50212Y-AH-7	LPL HOLDINGS INC		1,2	2.C FE	699,503	106.602	746,214	700,000	699,514		11			6.750	6.767	MN	5,775		11/08/2023	11/17/2028	
50247W-AB-3	LYB INTERNATIONAL FINANCE II BV	C	1,2	2.B FE	2,227,610	95.980	2,245,932	2,340,000	2,260,346		22,792			3.500	4.669	MS	27,073	81,900	07/20/2022	03/02/2027	

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	F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
55608J-AR-9	MACQUARIE GROUP LTD	C	2,5	1.F FE	1,210,000	91.904	1,112,038	1,210,000	1,210,000					1.340	1.340	JJ	7,612	16,214	01/05/2021	01/12/2027	
55608J-BL-1	MACQUARIE GROUP LTD	C		1.F FE	1,160,109	100.580	1,156,670	1,150,000	1,154,730		(5,015)			6.207	5.726	MN	7,733	71,381	12/01/2022	11/22/2024	
55279H-AW-0	MANUFACTURERS AND TRADERS TRUST CO		1,2	1.G FE	2,275,782	97.236	2,216,981	2,280,000	2,276,498		716			4.700	4.742	JJ	45,841	53,580	01/27/2023	01/27/2028	
571903-BH-5	MARRIOTT INTERNATIONAL INC		1,2	2.B FE	1,198,884	82.559	900,708	1,200,000	1,199,081		81			2.750	2.759	AO	6,967	33,000	09/08/2021	10/15/2033	
573874-AN-4	MARVELL TECHNOLOGY INC		1,2	2.C FE	1,449,652	99.763	1,446,564	1,450,000	1,449,889		22			4.875	4.877	JD	1,767	70,688	06/20/2018	06/22/2028	
58013M-EK-6	MCDONALD'S CORP		1	2.A FE	1,837,965	97.637	1,464,555	1,500,000	1,803,349		(13,625)			4.875	3.281	JJ	33,719	73,125	05/19/2021	07/15/2040	
552676-AT-5	MDC HOLDINGS INC		1,2	2.C FE	60,500	91.585	50,372	55,000	58,686		(612)			3.850	2.545	JJ	976	2,118	12/15/2020	01/15/2030	
59217G-FP-9	METROPOLITAN LIFE GLOBAL FUNDING I			1.D FE	833,839	101.944	851,232	835,000	833,909		69			5.150	5.168	MS	11,109	21,501	03/21/2023	03/28/2033	
552848-AG-8	MGIC INVESTMENT CORP		1,2	2.C FE	763,112	97.343	696,002	715,000	730,259		(10,611)			5.250	3.849	FA	14,181	37,538	12/14/2020	08/15/2028	
595112-BP-7	MICRON TECHNOLOGY INC		1,2	2.C FE	799,960	98.146	785,168	800,000	799,999					4.185	4.185	FA	12,648	33,480	07/10/2019	02/15/2027	
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		1,2	2.C FE	380,188	100.289	351,012	350,000	358,538		(8,575)			6.500	4.236	MUSD	695	22,748	11/03/2021	06/20/2027	
L6401P-AH-6	MINERVA LUXEMBOURG SA	D	1,2	3.B FE	932,313	95.000	831,250	875,000	831,250	12,125	(9,071)			5.875	4.767	JJ	23,133	51,406	04/28/2021	01/19/2028	
606822-BU-7	MITSUBISHI UFJ FINANCIAL GROUP INC	C		1.G FE	3,000,000	84.284	2,528,520	3,000,000	3,000,000					2.048	2.048	JJ	27,989	61,440	07/13/2020	07/17/2030	
606822-CB-8	MITSUBISHI UFJ FINANCIAL GROUP INC	C	2	1.G FE	882,792	84.028	1,008,336	1,200,000	910,319		24,375			2.494	6.081	AO	6,484	29,928	11/09/2022	10/13/2032	
606822-CD-4	MITSUBISHI UFJ FINANCIAL GROUP INC	C	2	1.G FE	1,006,400	85.821	1,072,763	1,250,000	1,012,576		6,176			2.852	5.550	JJ	16,043	19,298	09/15/2023	01/19/2033	
60687Y-BA-6	MIZUHO FINANCIAL GROUP INC	C	2,5	1.G FE	1,553,670	88.502	1,327,530	1,500,000	1,539,917		(6,460)			2.869	2.367	MS	12,911	43,035	11/03/2021	09/13/2030	
60687Y-BH-1	MIZUHO FINANCIAL GROUP INC	C	2,5	1.G FE	4,077,720	83.342	3,500,364	4,200,000	4,068,360		(2,372)			2.201	2.617	JJ	43,910	72,633	12/19/2023	07/10/2031	
609207-AW-5	MONDELEZ INTERNATIONAL INC		1,2	2.B FE	1,266,212	67.403	960,493	1,425,000	1,275,393		3,496			2.625	3.214	MS	12,157	37,406	04/22/2021	09/04/2050	
617446-7X-1	MORGAN STANLEY			2.A FE	2,452,123	99.873	2,122,301	2,125,000	2,263,179		(71,296)			5.000	1.507	MN	10,920	106,250	04/22/2021	11/24/2025	
617446-8P-7	MORGAN STANLEY		1,2,5	1.E FE	3,581,799	92.188	3,595,332	3,900,000	3,583,120		1,321			3.622	4.972	AO	35,315		12/19/2023	04/01/2031	
61747Y-EU-5	MORGAN STANLEY		1,2,5	1.E FE	2,332,925	97.686	2,442,150	2,500,000	2,337,242		4,317			4.889	5.790	JJ	54,662		09/15/2023	07/20/2033	
61747Y-EV-3	MORGAN STANLEY		1,2,5	1.E FE	3,716,946	104.824	3,878,488	3,700,000	3,713,569		(2,977)			6.296	6.186	AO	47,237	232,952	11/03/2022	10/18/2028	
61772B-AB-9	MORGAN STANLEY		1,2	1.E FE	3,424,260	92.178	3,571,898	3,875,000	3,551,384		119,358			1.593	4.304	MN	9,774	61,729	12/06/2022	05/04/2027	
628312-AD-2	MUTUAL OF OMAHA INSURANCE CO		1,2,5	1.G FE	603,684	98.235	589,410	600,000	600,261		(470)			4.297	4.214	JJ	11,888	25,782	03/13/2015	07/15/2054	
636180-BS-9	NATIONAL FUEL GAS CO		1	2.C FE	1,796,040	100.456	1,808,208	1,800,000	1,796,611		571			5.500	5.575	AO	24,750	36,575	05/15/2023	10/01/2026	
636274-AE-2	NATIONAL GRID PLC	C	1,2	2.B FE	1,600,000	105.288	1,684,608	1,600,000	1,600,000					5.809	5.809	JD	4,905	46,472	06/07/2023	06/12/2033	
639057-AH-1	NATWEST GROUP PLC	C	2	1.G FE	2,000,000	105.273	2,105,460	2,000,000	2,000,000					6.016	6.015	MS	39,772	60,160	02/27/2023	03/02/2034	
780097-BP-5	NATWEST GROUP PLC	C	2	1.G FE	1,086,428	92.931	1,115,172	1,200,000	1,100,446		14,018			3.073	5.210	MN	3,995	18,438	06/15/2023	05/22/2028	
62878U-2C-5	NBN CO LTD	C	1,2	1.D FE	3,952,946	96.652	3,832,252	3,965,000	3,961,883		4,022			0.875	0.978	AO	7,999	34,694	09/28/2021	10/08/2024	
65342Q-AK-8	NEXTERA ENERGY OPERATING PARTNERS LP		1,2	3.A FE	947,129	98.840	879,676	890,000	879,676	35,669	(19,293)			4.250	2.037	JJ	17,442	37,825	04/09/2021	07/15/2024	
65364U-AQ-9	NIAGARA MOHAWK POWER CORP		1,2	2.A FE	585,000	84.036	491,611	585,000	585,000					2.759	2.759	JJ	7,667	16,140	01/05/2022	01/10/2032	
654744-AC-5	NISSAN MOTOR CO LTD	C	1,2	2.C FE	1,367,015	95.730	1,244,490	1,300,000	1,337,600		(9,785)			4.345	3.471	MS	16,318	56,485	11/18/2020	09/17/2027	
629209-AA-5	NMI HOLDINGS INC		1,2	3.B FE	923,000	100.166	801,328	800,000	801,328	25,821	(32,493)			7.375	3.067	JD	4,917	59,000	05/06/2021	06/01/2025	
65535H-AQ-2	NOMURA HOLDINGS INC	C		2.A FE	2,062,970	88.459	2,299,934	2,600,000	2,131,753		60,965			3.103	6.787	JJ	36,977	80,678	11/09/2022	01/16/2030	
65535H-AW-9	NOMURA HOLDINGS INC	C		2.A FE	683,568	91.458	731,664	800,000	717,553		29,231			1.653	6.103	JJ	6,134	13,224	10/27/2022	07/14/2026	
65535H-AX-7	NOMURA HOLDINGS INC	C		2.A FE	931,914	83.208	832,080	1,000,000	943,721		6,433			2.608	3.463	JJ	12,098	26,080	02/17/2022	07/14/2031	
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO		1	1.C FE	1,000,000	106.717	1,067,170	1,000,000	1,000,000					6.063	6.063	MS	15,326	60,630	03/23/2010	03/30/2040	
66977W-AQ-2	NOVA CHEMICALS CORP		1,2	3.C FE	444,643	99.126	417,320	421,000	417,320	18,379	(8,372)			4.875	2.837	JD	1,710	32,557	04/09/2021	06/01/2024	
629377-CL-4	NRG ENERGY INC		1,2	2.C FE	1,977,955	94.426	1,864,914	1,975,000	1,966,227		(178)			4.450	4.473	JD	3,906	87,888	12/01/2022	06/15/2029	
67077M-AE-8	NUTRIEN LTD		1,2	2.B FE	2,249,139	97.740	2,218,698	2,270,000	2,255,625		4,478			4.000	4.230	JD	4,036	90,800	07/20/2022	12/15/2026	
67091G-AE-3	OCI NV	C	1,2	2.C FE	778,358	97.424	740,422	760,000	764,649		(4,390)			4.625	3.827	AO	7,421	35,150	05/05/2021	10/15/2025	
67116N-AA-7	OCI NV	C	1,2	2.C FE	1,824,708	102.318	1,841,724	1,800,000	1,824,750		42			6.700	6.493	MS	35,175	33,500	12/19/2023	03/16/2033	

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	For orig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68329A-AH-1	ONTARIO TEACHERS FINANCE TRUST				1.B FE	2,253,220	81.597	2,305,115	2,825,000	2,321,139			63,255		1.250	4.332	MS	9,220	35,313	12/01/2022	09/27/2030
68389X-BY-0	ORACLE CORP		1,2		2.B FE	1,992,300	72.839	1,456,780	2,000,000	1,992,628			92		3.850	3.869	AO	19,250	77,000	03/30/2020	04/01/2060
68389X-CE-3	ORACLE CORP		1,2		2.B FE	394,755	88.706	443,530	500,000	406,426			10,039		2.875	6.117	MS	3,833	14,375	10/31/2022	03/25/2031
67103H-AL-1	O'REILLY AUTOMOTIVE INC		1,2		2.B FE	583,151	99.097	579,717	585,000	583,384			152		4.700	4.740	JD	1,222	27,495	06/06/2022	06/15/2032
68622T-AA-9	ORGANON & CO		1,2		3.B FE	330,000	92.071	303,834	330,000	303,834	11,652				4.125	4.125	AO	2,307	13,613	04/08/2021	04/30/2028
69047Q-AA-0	OVINTIV INC		1		2.C FE	1,394,916	100.444	1,401,194	1,395,000	1,394,757		(159)			5.650	5.663	MN	10,071	36,125	05/16/2023	05/15/2025
694308-JC-2	PACIFIC GAS AND ELECTRIC CO		1,2		2.C FE	615,946	96.032	672,224	700,000	630,349		12,442			4.650	7.240	FA	13,563	32,550	11/01/2022	08/01/2028
694308-JT-5	PACIFIC GAS AND ELECTRIC CO		1,2		2.C FE	1,175,048	86.744	1,301,160	1,500,000	1,209,314		29,544			3.250	6.597	JD	4,063	48,750	11/01/2022	06/01/2031
695114-CY-2	PACIFICORP		1,2		1.F FE	5,367,942	64.576	5,359,808	8,300,000	5,369,297		1,355			2.900	5.323	JD	10,698		12/19/2023	06/15/2052
695114-DA-3	PACIFICORP		1,2		1.F FE	1,867,220	98.411	1,968,220	2,000,000	1,868,135		915			5.500	5.973	MN	14,056	54,389	06/28/2023	05/15/2054
92556H-AB-3	PARAMOUNT GLOBAL		1,2		2.C FE	2,434,869	94.972	2,255,585	2,375,000	2,404,904		(4,548)			4.950	4.697	JJ	54,209	117,563	12/01/2022	01/15/2031
709599-BM-5	PENSKE TRUCK LEASING CO LP		1,2		2.B FE	2,339,509	91.954	2,151,724	2,340,000	2,339,780		87			1.700	1.704	JD	1,768	39,780	04/06/2021	06/15/2026
71429M-AC-9	PERRIGO FINANCE UNLIMITED CO		C,1,2		3.C FE	936,603	90.953	818,577	900,000	818,577	55,350	(3,591)			4.650	4.147	JD	1,860	40,725	07/13/2020	06/15/2030
71568P-AC-3	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		C		2.B FE	3,865,000	97.250	3,890,000	4,000,000	3,938,834		16,401			4.125	4.620	MN	21,083	165,000	02/07/2019	05/15/2027
71568Q-AC-1	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		C		2.B FE	2,706,250	97.250	2,431,250	2,500,000	2,618,985		(33,305)			4.125	2.640	MN	13,177	103,125	04/26/2021	05/15/2027
718172-CJ-6	PHILIP MORRIS INTERNATIONAL INC		1,2		1.F FE	2,413,060	93.893	2,441,218	2,600,000	2,413,919		859			3.375	4.805	FA	36,563		12/19/2023	08/15/2029
718172-DA-4	PHILIP MORRIS INTERNATIONAL INC		1,2		1.F FE	1,532,228	101.853	1,573,629	1,545,000	1,533,588		1,360			5.125	5.268	FA	29,913	39,591	02/13/2023	02/15/2030
718546-AH-7	PHILLIPS 66		1		2.A FE	248,130	108.225	270,563	250,000	248,335		49			5.875	5.935	MN	2,448	14,688	08/02/2019	05/01/2042
71951Q-AA-0	PHYSICIANS REALTY LP		1,2		2.B FE	514,950	97.334	486,670	500,000	506,497		(2,030)			4.300	3.832	MS	6,331	21,500	07/18/2019	03/15/2027
693475-AW-5	PNC FINANCIAL SERVICES GROUP INC PRESIDENT AND FELLOWS OF HARVARD		2		1.G FE	2,221,704	94.704	2,272,896	2,400,000	2,248,170		24,653			3.450	4.815	AO	15,640	82,800	12/01/2022	04/23/2029
740816-AM-5	COLLEGE		1,2		1.A FE	2,100,540	77.292	2,318,760	3,000,000	2,105,854		5,314			3.150	5.466	JJ	43,575		09/27/2023	07/15/2046
74164M-AB-4	PRIMERICA INC		1,2		1.G FE	1,791,900	84.782	1,526,076	1,800,000	1,793,430		733			2.800	2.852	MN	5,880	50,400	11/16/2021	11/19/2031
743263-AE-5	PROGRESS ENERGY INC		1		2.B FE	2,998,814	115.531	3,003,806	2,600,000	2,997,471		(1,343)			7.750	5.168	MS	67,167		12/19/2023	03/01/2031
74340X-BQ-3	PROLOGIS LP		1,2		1.G FE	903,269	59.153	635,895	1,075,000	913,536		3,914			2.125	2.939	AO	4,823	22,844	04/22/2021	10/15/2050
74340X-CF-6	PROLOGIS LP		1,2		1.G FE	1,996,560	104.299	2,085,980	2,000,000	1,996,434		(126)			5.250	5.262	JD	4,667	74,375	03/23/2023	06/15/2053
69370C-AB-6	PTC INC		1,2		3.C FE	949,875	97.815	904,789	925,000	904,789	33,579	(8,382)			3.625	2.701	FA	12,667	33,531	04/22/2021	02/15/2025
750236-AW-1	RADIAN GROUP INC		1,2		2.C FE	763,658	96.661	715,291	740,000	751,570		(3,953)			4.875	4.256	MS	10,622	36,075	10/15/2020	03/15/2027
758750-AC-7	REGAL REXNORD CORP		1		2.C FE	449,366	101.148	455,166	450,000	449,566		201			6.050	6.099	FA	10,285	15,201	01/09/2023	02/15/2026
771196-BY-7	ROCHE HOLDINGS INC		1,2		1.C FE	805,137	67.678	575,263	850,000	807,085		990			2.607	2.871	JD	1,108	22,160	01/05/2022	12/13/2051
775109-CH-2	ROGERS COMMUNICATIONS INC		1,2		2.C FE	2,439,548	92.128	2,252,530	2,445,000	2,440,484		559			3.800	3.826	MS	27,357	141,566	03/07/2022	03/15/2032
78016E-ZD-2	ROYAL BANK OF CANADA		1		1.E FE	2,233,346	96.718	2,224,514	2,300,000	2,252,174		13,037			3.625	4.300	MN	13,201	83,375	07/20/2022	05/04/2027
78081B-AJ-2	ROYALTY PHARMA PLC		1,2		2.C FE	40,782	89.752	35,901	40,000	40,428		(118)			1.750	1.436	MS	231	700	12/14/2020	09/02/2027
78081B-AL-7	ROYALTY PHARMA PLC		1,2		2.C FE	1,508,700	75.422	1,508,440	2,000,000	1,509,260		560			3.300	5.580	MS	21,817		12/19/2023	09/02/2040
75513E-CW-9	RTX CORP		1,2		2.A FE	1,497,180	108.748	1,631,220	1,500,000	1,497,152		(28)			6.100	6.126	MS	13,471		11/06/2023	03/15/2034
80282K-BC-9	SANTANDER HOLDINGS USA INC		1,2,5		2.A FE	800,000	91.671	733,368	800,000	800,000					2.490	2.491	JJ	9,683	19,920	01/03/2022	01/06/2028
80281L-AR-6	SANTANDER UK GROUP HOLDINGS PLC		C,5		2.A FE	1,200,000	91.168	1,094,016	1,200,000	1,200,000					2.469	2.470	JJ	13,991	29,628	01/04/2022	01/11/2028
78410G-AD-6	SBA COMMUNICATIONS CORP		1,2		3.B FE	100,000	96.059	96,059	100,000	96,059	5,720				3.875	3.874	FA	1,464	3,875	01/21/2020	02/15/2027
816851-BP-3	SEMPRA		1,2		2.B FE	249,065	95.367	238,418	250,000	249,280		122			3.700	3.761	AO	2,313	9,250	03/21/2022	04/01/2029
816851-BR-9	SEMPRA		1,2		2.B FE	1,495,500	103.850	1,557,750	1,500,000	1,495,792		292			5.500	5.538	FA	43,083		06/20/2023	08/01/2033
817565-CD-4	SERVICE CORPORATION INTERNATIONAL		1,2		3.C FE	618,460	96.750	559,215	578,000	559,215	24,951	(4,455)			4.625	3.803	JD	1,188	26,733	11/17/2020	12/15/2027
822582-CE-0	SHELL INTERNATIONAL FINANCE BV		C,1,2		1.D FE	1,584,592	73.792	1,180,672	1,600,000	1,585,996		345			3.125	3.175	MN	7,500	50,000	12/12/2019	11/07/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
78448T-AH-5	SMBC AVIATION CAPITAL FINANCE DAC	C	1,2	2.A FE	998,310	100.637	1,006,370	1,000,000	998,509			199		5.450	5.489	MN	8,781	27,250	04/26/2023	05/03/2028	
78448T-AK-8	SMBC AVIATION CAPITAL FINANCE DAC	C	1,2	2.A FE	996,610	101.311	1,013,110	1,000,000	996,721			111		5.700	5.745	JJ	24,700		07/18/2023	07/25/2033	
83368R-BR-2	SOCIETE GENERALE SA	C	2	2.B FE	700,000	103.527	724,689	700,000	700,000					6.446	6.445	JJ	21,433	22,561	01/03/2023	01/10/2029	
84132G-AA-7	SOUTHEAST ALASKA REGIONAL HEALTH CONSORT		1	1.G FE	2,165,000	80.175	1,735,789	2,165,000	2,165,000					2.262	2.262	JJ	24,486	48,972	09/23/2021	07/01/2031	
8426EP-AF-5	SOUTHERN COMPANY GAS CAPITAL CORP		1,2	2.A FE	1,818,378	101.584	1,828,512	1,800,000	1,818,341			(37)		5.150	4.996	MS	27,295		12/19/2023	09/15/2032	
843646-AH-3	SOUTHERN POWER CO		1	2.B FE	234,965	94.865	237,163	250,000	235,330			365		5.150	5.680	MS	3,791	6,438	03/30/2023	09/15/2041	
84749A-AA-5	SPECIALTY BUILDING PRODUCTS HOLDINGS LLC		1,2	4.C FE	447,313	98.076	416,823	425,000	416,823	82,538		(6,765)		6.375	4.724	MS	6,849	27,094	05/05/2021	09/30/2026	
852060-AT-9	SPRINT CAPITAL CORP		1	2.B FE	736,800	122.042	732,252	600,000	736,407			(393)		8.750	5.295	MS	15,458		12/19/2023	03/15/2032	
853254-CB-4	STANDARD CHARTERED PLC	C	2	1.G FE	355,000	98.830	350,847	355,000	355,000					1.214	1.214	MS	1,173	4,310	03/16/2021	03/23/2025	
85325W-AA-6	STANDARD CHARTERED PLC	C	2,5	1.G FE	3,099,960	96.689	2,900,670	3,000,000	3,033,960			(30,921)		2.819	1.755	JJ	35,472	84,570	11/03/2021	01/30/2026	
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROUP INC	C		1.G FE	3,773,520	84.382	3,797,190	4,500,000	3,776,261			2,741		2.130	5.057	JJ	46,061		12/19/2023	07/08/2030	
86765L-AN-7	SUNOCO LP		1,2	3.B FE	1,701,781	99.876	1,772,799	1,775,000	1,705,492			3,711		5.875	6.966	MS	30,705		09/27/2023	03/15/2028	
86944B-AG-8	SUTTER HEALTH		1,2	1.E FE	1,600,000	85.849	1,373,584	1,600,000	1,600,000					2.294	2.294	FA	13,866	36,704	10/22/2020	08/15/2030	
871829-BL-0	SYSCO CORP		1,2	2.B FE	279,418	106.433	298,012	280,000	279,601			51		5.950	5.978	AO	4,165	16,660	03/30/2020	04/01/2030	
871829-BT-3	SYSCO CORP		1,2	2.B FE	990,370	108.455	1,084,550	1,000,000	990,491			121		6.000	6.126	JJ	7,333		11/06/2023	01/17/2034	
87612G-AA-9	TARGA RESOURCES CORP		1,2	2.C FE	1,069,416	92.170	1,027,696	1,115,000	1,073,087			3,300		4.200	4.686	FA	19,513	46,830	10/31/2022	02/01/2033	
87612B-BN-1	TARGA RESOURCES PARTNERS LP		1,2	2.C FE	1,464,914	103.271	1,471,612	1,425,000	1,459,065			(5,540)		6.875	6.314	JJ	45,174	97,969	12/01/2022	01/15/2029	
87233Q-AC-2	TC PIPELINES LP		1,2	2.B FE	2,279,822	96.007	1,982,545	2,065,000	2,176,086			(33,735)		3.900	2.125	MN	8,054	80,535	11/06/2020	05/25/2027	
87938W-AC-7	TELEFONICA EMISIONES SAU	C	1	2.C FE	1,590,250	113.359	1,416,988	1,250,000	1,250,000					7.045	7.044	JD	2,691	88,063	06/25/2014	06/20/2036	
88167A-AP-6	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	1,2	3.C FE	425,000	95.750	406,938	425,000	406,937	22,780				4.750	4.750	MN	2,916	20,188	11/02/2021	05/09/2027	
88167A-AS-0	NETHERLANDS	C	1,2	3.C FE	320,000	107.697	344,630	320,000	320,000					7.875	7.874	MS	7,420	13,020	03/01/2023	09/15/2029	
442851-AJ-0	THE HOWARD UNIVERSITY		1	2.B FE	1,000,000	91.409	914,090	1,000,000	1,000,000					2.757	2.757	AO	6,893	27,570	01/31/2020	10/01/2027	
87264A-CY-9	T-MOBILE USA INC		1,2	2.B FE	947,940	100.966	1,009,660	1,000,000	949,146			1,206		5.050	5.750	JJ	23,286		09/15/2023	07/15/2033	
89114T-ZN-5	TORONTO-DOMINION BANK		1	1.E FE	1,774,180	92.440	1,848,800	2,000,000	1,836,224			49,023		1.950	4.891	JJ	18,308	39,000	09/21/2022	01/12/2027	
893526-8Z-9	TRANSCANADA PIPELINES LTD		1	2.B FE	2,487,449	120.012	2,040,204	1,700,000	2,365,794			(31,465)		7.625	4.108	JJ	59,772	129,625	11/15/2019	01/15/2039	
893647-BE-6	TRANSNIGM INC		1,2	4.A FE	445,998	99.821	419,248	420,000	419,248	11,601		(6,553)		6.250	4.632	MS	7,729	26,250	04/09/2021	03/15/2026	
89788K-AA-4	TRUIST BANK		2	1.F FE	2,261,752	82.749	2,225,948	2,690,000	2,309,238			47,486		2.250	4.931	MS	18,494	60,525	01/27/2023	03/11/2030	
225401-AP-3	UBS GROUP AG	C	1,2,5	1.G FE	1,554,973	93.233	1,473,081	1,580,000	1,558,676			2,131		4.194	4.410	AO	16,566	66,265	03/24/2022	04/01/2031	
225401-AQ-1	UBS GROUP AG	C	2,5	1.G FE	1,729,512	95.116	1,616,972	1,700,000	1,708,884			(6,092)		2.193	1.820	JD	2,693	37,281	07/13/2020	06/05/2026	
225401-AU-2	UBS GROUP AG	C	1,2,5	1.G FE	600,000	85.341	512,046	600,000	600,000					3.091	3.091	MN	2,421	18,546	05/10/2021	05/14/2032	
225401-AV-0	UBS GROUP AG	C	1,2,5	1.G FE	1,402,439	103.910	1,454,740	1,400,000	1,401,861			(420)		6.442	6.402	FA	35,073	89,937	08/10/2022	08/11/2028	
225401-AZ-1	UBS GROUP AG	C	1,2,5	1.G FE	2,442,840	106.711	2,561,064	2,400,000	2,441,941			(899)		6.537	6.271	FA	60,576		09/15/2023	08/12/2033	
902613-AT-5	UBS GROUP AG	C	2,5	1.G FE	1,954,429	96.813	1,984,667	2,050,000	1,961,798			6,881		4.988	5.573	FA	41,470	102,254	12/06/2022	08/05/2033	
90265E-AQ-3	UDR INC		1,2	2.A FE	1,039,720	90.946	909,460	1,000,000	1,024,005			(3,772)		3.200	2.749	FA	14,756	32,000	08/15/2019	01/15/2030	
907818-FK-9	UNION PACIFIC CORP		1,2	1.G FE	1,498,980	76.961	1,154,415	1,500,000	1,499,086			22		3.250	3.253	JJ	19,771	48,750	04/27/2021	02/05/2050	
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC		1,2	3.A FE	942,993	95.415	858,735	900,000	858,735	31,604		(5,810)		3.875	3.193	MN	4,456	34,875	04/22/2021	11/15/2027	
913229-AC-4	UNITED WHOLESAL MORTGAGE LLC		1,2	3.C FE	1,615,000	98.011	1,582,878	1,615,000	1,582,878	192,540				5.750	5.749	JD	4,127	92,863	11/15/2021	06/15/2027	
91159H-JA-9	US BANCORP		2	1.G FE	998,567	80.748	1,029,537	1,275,000	1,031,713			30,920		1.375	4.802	JJ	7,743	17,531	12/01/2022	07/22/2030	
92212W-AD-2	VAR ENERGI ASA	C	1,2	2.C FE	1,627,289	105.975	1,732,691	1,635,000	1,628,516			1,258		7.500	7.615	JJ	56,544	81,750	11/09/2022	01/15/2028	

E10.21

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92212W-AE-0	VAR ENERGI ASA		C	1,2	2.C FE	437,312	111.960	447,840	400,000	434,712		(2,600)			8.000	6.661	MN	4,089	32,000	02/02/2023	11/15/2032
Y936EJ-AA-9	VENA ENERGY CAPITAL PTE LTD		D		2.C FE	3,305,625	96.540	3,113,415	3,225,000	3,253,866		(24,447)			3.133	2.341	FA	35,083	101,039	11/04/2021	02/26/2025
92343V-BE-3	VERIZON COMMUNICATIONS INC			1	2.A FE	2,104,504	97.376	1,704,080	1,750,000	2,071,506		(12,958)			4.750	3.371	MN	13,854	83,125	05/18/2021	11/01/2041
92564R-AC-9	VICI PROPERTIES LP			1,2	2.C FE	122,992	97.443	116,932	120,000	120,129		(1,050)			3.500	2.608	FA	1,587	4,200	05/05/2021	02/15/2025
92564R-AE-5	VICI PROPERTIES LP			1,2	2.C FE	764,347	91.093	687,752	755,000	761,713		(870)			4.125	3.971	FA	11,765	31,144	10/15/2020	08/15/2030
925650-AA-1	VICI PROPERTIES LP			1	2.C FE	1,000,106	98.267	982,670	1,000,000	1,000,060		(41)			4.375	4.370	MN	5,590	43,750	04/20/2022	05/15/2025
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC		C	1,2	3.C FE	759,047	89.030	649,919	730,000	649,919	42,718	(2,663)			4.500	4.009	FA	12,410	32,850	10/15/2020	08/15/2030
92857W-AQ-3	VODAFONE GROUP PLC		C	1	2.B FE	3,202,998	108.433	2,710,825	2,500,000	3,075,326		(32,931)			6.150	3.897	FA	52,958	153,750	11/18/2019	02/27/2037
254687-FY-7	WALT DISNEY CO			1,2	1.G FE	2,247,750	84.422	1,899,495	2,250,000	2,248,114		84			3.500	3.507	MN	10,500	78,750	05/11/2020	05/13/2040
55903V-BC-6	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	1,608,030	91.642	1,480,018	1,615,000	1,609,123		640			4.279	4.332	MS	20,348	69,106	03/10/2022	03/15/2032
94974B-GH-7	WELLS FARGO & CO			1,2	2.A FE	361,172	97.793	342,276	350,000	352,588		(2,229)			3.000	2.335	FA	3,850	10,500	01/01/2020	02/19/2025
95000U-2D-4	WELLS FARGO & CO			1,2	2.A FE	1,543,880	97.307	1,581,239	1,625,000	1,556,404		11,647			4.150	5.107	JJ	29,410	67,438	12/01/2022	01/24/2029
95000U-2K-8	WELLS FARGO & CO			1,2,5	1.E FE	4,016,244	96.252	3,729,765	3,875,000	3,917,054		(37,381)			2.164	1.178	FA	32,610	83,855	04/22/2021	02/11/2026
95000U-2L-6	WELLS FARGO & CO			1,2,5	2.A FE	1,818,100	96.742	1,934,840	2,000,000	1,837,978		17,582			4.478	5.867	AO	21,644	89,560	11/09/2022	04/04/2031
95000U-3B-7	WELLS FARGO & CO			1,2,5	2.A FE	7,786,320	97.555	7,804,400	8,000,000	7,787,029		709			4.897	5.256	JJ	169,763	12,190	12/19/2023	07/25/2033
95040Q-AJ-3	WELLTOWER OP LLC			1,2	2.A FE	1,003,680	90.350	903,500	1,000,000	1,002,236		(343)			3.100	3.058	JJ	14,294	31,000	08/15/2019	01/15/2030
95081Q-AN-4	WESCO DISTRIBUTION INC			1,2	3.B FE	441,891	100.743	408,009	405,000	408,009	5,159	(7,212)			7.125	5.273	JD	1,283	28,856	04/09/2021	06/15/2025
958667-AE-7	WESTERN MIDSTREAM OPERATING LP			1,2	2.C FE	219,402	103.956	228,703	220,000	219,433		32			6.150	6.187	AO	3,383	6,652	03/30/2023	04/01/2033
962166-CB-8	WEYERHAEUSER CO			1,2	2.B FE	982,660	82.249	822,490	1,000,000	983,217		311			4.000	4.101	MS	12,444	40,000	02/23/2022	03/09/2052
969457-BY-5	WILLIAMS COMPANIES INC			1,2	2.B FE	2,362,768	85.632	2,003,789	2,340,000	2,357,724		(2,299)			2.600	2.481	MS	17,914	60,840	10/05/2021	03/15/2031
71953L-AA-9	WILLIAMS SCOTSMAN INC			1,2	4.B FE	397,357	100.197	373,735	373,000	373,735	10,175	(5,710)			6.125	4.542	JD	1,015	22,846	05/05/2021	06/15/2025
970648-AM-3	WILLIS NORTH AMERICA INC			1,2	2.B FE	2,293,859	101.104	2,325,392	2,300,000	2,294,146		287			5.350	5.385	MN	15,723	60,841	05/10/2023	05/15/2033
980236-AQ-6	WOODSIDE FINANCE LTD		C	1,2	2.A FE	1,996,340	96.147	1,922,940	2,000,000	1,997,904		352			4.500	4.523	MS	29,250	90,000	02/25/2019	03/04/2029
98389B-BA-7	XCEL ENERGY INC			1,2	2.A FE	1,298,271	103.300	1,342,900	1,300,000	1,298,350		79			5.450	5.467	FA	29,127		07/31/2023	08/15/2033
98425B-AU-0	YMCA OF GREATER NEW YORK			1,2	2.B FE	510,000	92.346	470,965	510,000	510,000					2.303	2.303	FA	4,894	11,745	07/12/2021	08/01/2026
98955D-AA-8	ZIGGO BV		C	1,2	4.A FE	388,500	89.163	329,903	370,000	329,903	22,739	(2,441)			4.875	4.073	AO	3,808	18,038	10/15/2020	01/15/2030
1019999999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					565,815,753	X X X	545,683,260	583,548,042	562,529,881	1,395,654	556,094			X X X	X X X	X X X	6,685,524	17,130,103	X X X	X X X
12665U-AA-2	CVS HEALTH CORP - ABS			1,2	2.B FE	706,814	92.984	625,088	672,254	695,648		(1,772)			4.704	4.080	MON	1,845	31,623	02/27/2017	01/10/2036
U15149-AC-8	CVSPAS 10B CTF - CMBS			4	2.B FE	713,157	99.377	618,916	622,796	672,565		(5,194)			5.773	3.971	MON	2,097	35,954	07/23/2014	01/10/2033
1049999999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					1,419,971	X X X	1,244,004	1,295,050	1,368,213		(6,966)			X X X	X X X	X X X	3,942	67,577	X X X	X X X
1109999999	Subtotals - Industrial and Miscellaneous (Unaffiliated)					567,235,724	X X X	546,927,264	584,843,092	563,898,094	1,395,654	549,128			X X X	X X X	X X X	6,689,466	17,197,680	X X X	X X X
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA		C	2	1.F FE	510,000	95.500	477,500	500,000	505,845		(958)			5.000	4.744	AO	6,181	33,787	04/04/2019	04/02/2049
G9897U-AF-0	ZURICH FINANCE (IRELAND) DAC		D	2	1.E FE	2,443,433	80.614	2,176,578	2,700,000	2,453,168		5,327			3.000	3.526	APR	56,700	81,000	03/03/2022	04/19/2051
1219999999	Hybrid Securities - Issuer Obligations					2,953,433	X X X	2,654,078	3,200,000	2,959,013		4,369			X X X	X X X	X X X	62,881	114,787	X X X	X X X
1309999999	Subtotals - Hybrid Securities					2,953,433	X X X	2,654,078	3,200,000	2,959,013		4,369			X X X	X X X	X X X	62,881	114,787	X X X	X X X

E10.22

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig g n CHAR	Bond	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
C6901L-AJ-6	1011778 B.C. Unlimited Liability Company			5	3.B FE	962,551	99.964	979,343	979,695	969,785	5,661	2,798			7.570	7.877	N/A		75,945	08/13/2021	09/21/2030
02376C-BJ-3	AAdvantage Loyalty IP Ltd. Term Loan				3.A FE	142,560	102.594	147,735	144,000	143,131		207			9.476	9.790	N/A		14,195	03/10/2021	03/10/2028
BL3570-81-1	AADVANTAGE LOYALTY IP TL 1L				3.A FE	846,456	102.594	854,095	832,500	842,558	17,459	(2,327)			10.427	10.228	N/A	17,121	82,062	02/17/2022	04/20/2028
BL3200-39-3	ABC SUPPLY CO INC TL B 1L USD TSFR3M				3.B FE	297,442	100.208	298,805	298,185	297,570		128			7.356	7.542	MON	61	9,625	11/21/2023	01/15/2027
BL3786-57-3	ABG Intermediate Holdings 2 LLC, Term Lo			5	4.A FE	605,775	100.347	607,877	605,775	605,775	20,497				8.360	8.355	N/A		53,676	12/10/2021	12/08/2028
00488P-AL-9	Acrisure, LLC.2020 Term Loan (First Lien				4.B FE	339,957	99.661	344,840	346,013	342,568	17,462	1,105			8.306	8.678	N/A		27,672	08/12/2021	02/15/2027
BL3470-81-4	ADEVINTA ASA TL B 1L			D	3.C FE	94,457	100.050	94,622	94,575	94,465		8			8.110	8.258	N/A	34	3,568	04/05/2023	06/26/2028
BL3591-89-0	ADIEN US LLC TL B				3.C FE	287,190	100.271	304,728	303,904	291,503		2,900			8.606	9.905	MON	6,424	27,518	06/27/2022	04/10/2028
03765V-AL-4	ADT/PRIME SECURITY TL B 1L TSFR1M			5	3.B FE	396,000	100.234	400,936	400,000	396,115		115			7.841	8.142	MON	2,265	3,915	10/11/2023	10/14/2030
BL4420-18-0	AERCAP TL B 1L TSFR1M			D	2.B FE	725,000	100.325	727,356	725,000	725,000					7.360	7.465	MON	148	13,838	09/14/2023	03/10/2027
BL3570-23-3	AGGREKO TL 1L			D	4.A FE	195,504	100.375	199,225	198,481	196,116		612			10.924	11.608	N/A	4,095	10,765	04/11/2023	08/17/2026
00847Y-AE-2	Agiliti Health, Inc.			5	4.A FE	742,512	99.875	747,188	748,123	743,044		532			7.977	8.234	N/A		24,881	04/25/2023	03/11/2030
BL3684-52-1	AHP HEALTH PARTNERS				4.B FE	243,153	100.219	244,910	244,375	243,564	3,747	176			8.970	9.190	MON	61	21,210	08/05/2021	08/24/2028
BL3679-56-2	AIR CANADA			A	3.A FE	463,946	100.156	468,605	467,875	465,170	3,142	586			9.139	9.427	N/A	5,477	40,969	06/06/2022	08/11/2028
BL3679-56-2	Air Canada Term Loan B			A	3.A FE	238,912	100.156	241,701	241,325	239,731	1,376	349			9.139	9.449	N/A	2,825	21,131	07/27/2021	08/11/2028
88023H-AG-5	ALIGHT SOLUTIONS TL B 1L TSFR1M			5	3.C FE	622,734	100.357	642,802	640,515	627,109		2,886			8.106	8.772	MON	144	42,765	09/15/2023	08/31/2028
57776D-AE-3	Amentum Government Services Holdings LLC			5	4.B FE	132,310	99.850	132,776	132,975	132,487	3,115	95			8.860	8.949	N/A		12,175	02/10/2022	02/10/2029
02474R-AH-6	American Builders & Contractors Supply C				3.B FE	433,500	100.208	438,346	437,437	435,327	1,414	694			7.448	7.738	N/A	2,722	31,422	05/05/2021	01/15/2027
03234T-AZ-1	AmWINS Group, Inc.			5	4.A FE	156,816	100.172	158,672	158,400	157,079		263			7.610	7.960	N/A		10,643	02/10/2023	02/19/2028
03234T-AZ-1	AMWINS GROUP, INC.			5	4.A FE	545,027	100.172	547,685	546,744	545,215	(212)	401			8.106	8.297	MON	123	19,823	11/06/2023	02/19/2028
00186X-AL-7	API GROUP DE TL B TSFR1M			5	3.C FE	403,807	100.000	405,836	405,836	405,004	1,946	270			7.970	8.139	MON	2,698	28,682	09/27/2019	01/03/2029
00186X-AB-9	API GROUP INC TL B 1L				3.C FE	100,000	100.000								7.931	8.127	MON	2,728		09/27/2019	10/01/2026
BL3755-44-6	APPLOVIN CORP TL B 1L				3.C FE	875,288	100.000	886,466	886,466	877,932	36,234	1,771			8.556	8.930	MON	1,143	73,116	06/06/2022	10/25/2028
03852J-AR-2	ARAMARK SERVICES INC				3.B FE	495,000	99.781	498,905	500,000	495,916		916			7.220	7.631	MON	100	24,395	04/05/2023	01/15/2027
03852J-AS-0	Aramark Term Loan B				3.B FE	706,703	99.984	710,141	710,255	708,081	8,680	511			7.211	7.399	N/A		54,478	04/01/2021	04/01/2028
BL4298-50-3	ARAMARK TL B 1L TSFR1M			5	3.B FE	224,857	100.109	224,681	224,436	224,681	(169)	(7)			7.970	8.049	MON	50	1,935	11/13/2023	06/22/2030
BL3560-31-7	ARCHES BUYER INC TL 1L				4.B FE	244,027	97.639	238,564	244,333	238,564	13,017	48			8.706	8.853	MON	59	20,639	07/15/2021	12/06/2027
04538F-AD-1	ASPLUNDH TREE EXPERT LLC TL B 1L				3.A FE	246,202	100.063	247,598	247,442	246,405		203			7.206	7.441	MON	50	12,705	03/28/2023	09/07/2027
BL3503-03-6	ASURION LLC TL B8 1L				4.A FE	94,023	99.667	98,902	99,233	95,022		999			8.720	10.515	MON	24	5,857	04/11/2023	12/23/2026
04649V-BC-3	Asurion T/L B11			5	4.A FE	926,093	99.518	922,695	927,164	922,695	(4,032)	151				0.010	N/A		142,362	09/23/2021	08/19/2028
04649V-AY-6	ASURION, LLC				4.A FE	931,254	99.125	930,081	938,291	930,081	109,564	1,267			8.606	8.884	MON	224	79,510	11/04/2021	07/31/2027
BL4120-80-6	ATLAS AIR TL B 1L TSFR1M			1,5	3.B FE	409,158	99.475	419,598	421,813	410,549		1,391			9.610	10.334	MON	113	30,559	02/09/2023	03/17/2030
BL3786-57-3	AUTHENTIC BRANDS TL 1L SOFR			5	4.A FE	549,636	100.347	550,511	548,608	549,614		(22)			8.850	8.935	MON	135	5,043	11/13/2023	12/21/2028
BL3657-98-0	AVANTOR INC TL B5				3.A FE	190,077	100.139	190,579	190,315	190,162	970	40			7.706	7.842	MON	41	14,128	10/19/2021	11/08/2027
05350N-AL-8	AVANTOR, INC.				3.A FE	517,298	100.139	518,661	517,941	517,517	2,630	110			7.706	7.841	N/A	111	38,451	10/19/2021	11/08/2027
BL4483-80-8	AVIS BUDGET TL C TSFR1M			5	3.A FE	227,622	100.094	233,678	233,458	229,092		838			8.456	9.028	MON	55	20,387	03/23/2022	03/16/2029
05400K-AJ-9	AVOLON TL B6 1L TSFR1M			D	2.B FE	343,166	100.154	354,782	354,236	347,994		3,052			7.358	7.935	MON	217	27,761	06/16/2022	06/22/2028
05400K-AF-7	AVOLON TLB BORROWER 1 US TL B4 1L			D	2.B FE	41,651	100.031	44,088	44,075	42,380		543			6.958	8.474	MON	253	3,118	06/16/2022	02/12/2027
90347B-AK-4	Axalta Coating System U.S. Holdings, Inc			C	3.A FE	428,720	100.229	434,042	433,050	429,338	23	631			7.930	8.231	MJSD		35,220	12/08/2022	12/20/2029
90347B-AK-4	AXALTA COATING TL B4 1L TSFR1M			5	3.A FE	327,150	100.229	327,899	327,150	327,150					7.848	7.963	MON	71	9,229	08/15/2023	12/20/2029
BL3159-33-4	B&G FOODS INC TL B 1L				4.A FE	324,213	99.016	324,999	328,229	323,683	6,134	183			7.856	8.405	MON	87	10,974	11/21/2023	10/10/2026

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				16 Rate of	17 Effective Rate of	Interest		Dates	
		3 Code	4 F o r e i g n C H A R	5 B o n d C H A R			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.			18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
BL3684-41-4	BALLY'S CORP TL B 1L				3.C FE	460,845	94,538	440,074	465,500	440,074	9,770	683		8.927	9.236	N/A	8,196	33,111	08/06/2021	10/02/2028
BL4373-32-2	BARNES GROUP TL B 1L TSFR1M+300BP		5		3.C FE	346,507	100.200	349,823	349,125	346,622		115		8.456	8.721	MON	82	8,910	08/10/2023	09/03/2030
BL3608-71-0	BEACON ROOFING SUPPLY INC TSFR1M		5		3.C FE	200,500	100.341	200,682	200,000	200,500				7.856	7.901	MON			11/06/2023	05/19/2028
07368R-AF-8	Beacon Roofing Supply Term Loan B				3.C FE	436,424	100.341	440,113	438,617	437,247	2,768	318		7.970	8.171	N/A	97	32,687	04/23/2021	05/19/2028
08078U-AH-6	Belron Finance US LLC		5		3.B FE	445,511	100.125	448,310	447,750	445,748		236		7.810	8.027	N/A		15,200	04/06/2023	04/06/2029
BL3197-18-5	BELRON FINANCE US LLC TL B 1L USD				2.C FE	71,820	100.125	72,090	72,000	71,926	350	26		7.902	8.054	N/A	966	5,325	10/25/2019	10/30/2026
BL3583-47-5	Belron Term Loan B				3.B FE	380,296	100.050	384,330	384,138	381,744	1,484	563		7.292	7.568	N/A		29,483	04/01/2021	03/31/2028
08511L-AX-6	Berlin Packaging L.L.C. TLB				4.C FE	290,318	100.011	293,282	293,250	291,366	9,350	449		8.556	8.864	N/A		25,989	08/13/2021	03/11/2028
08511L-AU-2	Berlin Packaging Tranche B-4 Initial Ter				4.C FE	435,439	99.554	435,675	437,627	435,675	19,772	315		8.056	8.258	N/A		36,346	03/05/2021	03/11/2028
08579J-BH-4	BERRY GLOBAL TL 1L TSFR1M		5		2.C FE	907,836	100.057	912,195	911,675	909,025	2,853	546		7.222	7.389	MON	3,484	40,480	11/13/2023	07/01/2029
08579J-BH-4	Berry Global, Inc.		5		2.C FE	160,138	100.000	160,138	160,138	160,138	1,459			7.156	7.257	N/A		11,504	02/26/2021	07/01/2029
BL3654-37-5	BINGO INDUSTRIES LTD TL 1L		D		4.B FE	244,375	93.200	227,758	244,375	227,758	7,473			9.110	9.109	N/A	62	21,648	11/17/2021	07/14/2028
BL3604-49-5	Birkenstock GmbH & Co. KG Term Loan (USD				3.B FE	75,438	100.167	75,944	75,818	75,577	1,788	56		8.894	9.112	N/A	1,089	6,413	04/27/2021	04/28/2028
BL4118-89-1	BL Aretec Group T1L 9.1048% 03-08-30 - B		5		4.B FE	461,140	99.784	467,498	468,510	462,525	3,552	721		9.105	9.510	N/A		37,466	03/08/2023	03/08/2030
BL3646-39-7	BL Indigo Merger TLB				2.C FE	80,545	100.281	80,771	80,545	80,545	318			6.837	6.940	N/A		6,140	07/27/2021	07/03/2028
BL3878-43-8	BL Novolex TLB 4.7500% 03-30-29 - BL Nov		5		4.B FE	427,367	100.333	439,785	438,325	430,050	11,880	1,577		9.035	9.490	N/A		41,172	03/30/2022	03/30/2029
BL4342-81-4	BL OMNIA Part TLB9.6648% 12-30-99 - BL O		5		4.B FE	303,170	100.563	307,957	306,233	303,336		166		9.665	10.000	N/A		469	07/19/2023	07/18/2030
72165N-BH-1	BL Pilot Travel TB1L				3.A FE	1,458,919	100.229	1,469,608	1,466,250	1,461,406	12,793	1,058		6.724	6.905	N/A		105,503	07/29/2021	07/29/2028
92943E-AB-2	BL Worldpay USD TLB		5		3.B FE	417,900	100.375	421,575	420,000	417,900				8.330	8.551	N/A			09/20/2023	09/21/2030
BL3911-85-8	BLACKSTONE MORTGAGE TL B4 1L TSFR1M		5		3.C FE	166,716	98.750	171,940	174,116	167,164		448		8.856	9.947	MON	43	5,745	07/20/2023	05/09/2029
BL4484-14-5	BROOKFIELD NGPL TL B 1L TSFR1M		5		4.A FE	174,125	99.625	174,344	175,000	174,130		5		8.616	8.837	MON	503		12/05/2023	12/06/2030
11565H-AB-2	Brown Group Holdings Term Loan B				4.B FE	966,112	100.036	969,921	969,572	967,311	16,470	525		8.206	8.389	N/A	8,979	75,294	10/29/2021	06/07/2028
11823L-AL-9	BUCKEYE PARTNERS TL B 1L TSFR1M		5		3.A FE	149,625	100.295	150,443	150,000	149,629		4		7.856	8.016	MON	33	686	11/16/2023	11/22/2030
12685L-AG-5	CABLE ONE INC				3.B FE	268,125	99.400	267,184	268,797	267,184	5,271	105		7.356	7.506	MON	55	19,253	11/18/2021	05/03/2028
12685L-AG-5	Cable One, Inc. Incremental Term B-4 Loa				3.B FE	698,490	99.400	697,788	702,000	697,788	13,537	503		7.470	7.663	N/A	146	50,282	04/30/2021	05/03/2028
BL4117-08-3	CAESARS ENTERTAINMENT TL B 1L TSFR1M		5		4.A FE	589,545	100.141	596,340	595,500	590,304		759		8.706	9.023	MON	144	45,046	01/25/2023	02/06/2030
12768E-AG-1	Caesars Entertainment, Inc., Term Loan B		5		4.A FE	422,507	100.141	427,377	426,775	423,061		555		8.503	8.813	N/A		32,423	01/25/2023	02/06/2030
BL4364-66-9	CALPINE CONSTRUCTION FINANCE TL B TSFR1M		5		3.B FE	480,134	99.925	493,171	493,541	486,349		3,503		7.606	8.000	MON	104	32,273	11/06/2023	07/31/2030
13134M-BS-1	CALPINE CORP				3.A FE	238,178	100.078	239,562	239,375	238,927	2,761	171		7.154	7.334	N/A	50	17,146	08/02/2019	08/12/2026
BL4373-22-3	Carnival Corporation		5		3.B FE	143,554	100.083	144,395	144,275	143,625		71			0.126	N/A		3,872	08/01/2023	08/02/2027
BL3751-62-7	CARNIVAL CORPORATION				3.B FE	869,414	100.042	910,598	910,215	878,875	25,577	6,396		8.720	9.737	MON	220	69,325	11/06/2023	10/18/2028
14855N-AB-2	CASTLELAKE AVIATION ONE DESIGNATED ACTIV		C		3.B FE	457,542	100.097	465,746	465,295	460,441	596	1,729		8.396	8.938	N/A	1,628	37,579	06/06/2022	10/22/2026
BL3554-49-2	CATALENT PHARMA SOLUTION TL B 1L				3.C FE	476,544	97.875	467,587	477,739	467,587	(1,771)	127		7.471	7.616	MON	793	34,781	05/09/2019	02/22/2028
14880B-AH-4	CATALENT PHARMA SOLUTIONS, INC.				3.C FE	194,500	97.875	190,844	194,987	190,844	(747)	76		6.604	6.747	N/A		12,951	09/24/2021	02/22/2028
12511B-AC-6	CCC INTELLIGENT SOLUTIONS HOLDINGS INC.				4.A FE	347,030	99.938	347,684	347,900	347,312	2,766	125		7.404	7.543	N/A		25,834	09/17/2021	09/17/2028
BL3196-91-4	CHARTER COMMU OPER TL B2 1L				3.A FE	847,227	99.938	847,411	847,936	846,755	19,759	106		7.133	7.255	MON	10,081	48,336	12/13/2018	02/01/2027
16117L-BX-6	Charter Communications Operating, LLC Te				2.C FE	678,340	99.938	681,271	681,694	679,759		627		7.133	7.342	N/A	8,104	38,859	09/23/2021	02/01/2027
BL4483-83-2	CHARTER COMMUNICATIONS TL B4 1L TSFR1M		5		3.A FE	99,500	99.583	99,583	100,000	99,503		3		7.360	7.558	MON	307		12/01/2023	12/07/2030
BL4496-78-4	CHOBANI TL B 1L TSFR1M		5		4.C FE	99,500	100.083	100,083	100,000	99,502		2		9.112	9.399	MON	101		12/12/2023	10/25/2027
17178H-AM-4	CIENA CORP TL B 1L USD				3.A FE	338,268	100.167	339,403	338,838	338,497	1,476	48		7.358	7.484	MON	693	17,809	10/20/2023	10/24/2030
17178H-AM-4	Ciena Corporation		5		3.A FE	532,325	100.167	533,214	532,325	532,325				7.400	7.506	JAJO		40,189	01/12/2023	10/24/2030
BL4368-85-0	CITADEL TL B 1L TSFR1M		5		2.C FE	533,626	100.125	538,330	537,658	533,790		164		7.970	8.260	MON	119	11,745	07/25/2023	07/29/2030

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	F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
BL4265-57-7	Clarios Global LP		5	4.A FE	749,347	100.125	754,054	753,113	749,699			352			0.072	N/A		44,051	04/20/2023	04/17/2030
BL4265-57-7	CLARIOS TL B 1L TSFR1M+375BP		5	4.A FE	198,503	100.125	199,749	199,500	198,594		92			9.106	9.330	MON	50	11,572	04/20/2023	05/06/2030
BL4498-29-3	CLEAN HARBORS TL B 1L TSFR1M		5	3.A FE	475,000	100.143	475,679	475,000	475,000										12/20/2023	10/08/2028
18449E-AF-7	CLEAN HARBORS, INC.			3.A FE	1,029,000	100.143	1,030,471	1,029,000	1,029,000	6,287				6.760	6.849	N/A		73,277	09/21/2021	10/08/2028
18449E-AF-7	CLEAN HARBORS, INC.			3.A FE	268,153	100.143	269,885	269,500	268,578	532	193			7.375	7.568	MON	166	19,192	09/21/2021	10/08/2028
BL3765-76-7	COBHAM ULTRA US CO-BORROWER LLC, Term Lo		C	4.C FE	522,100	98.375	514,903	523,408	514,903	6,986	210			8.807	8.848	N/A		36,902	11/17/2021	11/17/2028
20337E-AQ-4	COMMSCOPE INC TL B			4.B FE	86,594									8.807	8.848	MON	3,849		02/07/2019	04/06/2026
BL4264-54-7	COPELAND TL B 1L TSFR1M		5	3.C FE	504,565	100.288	509,135	507,673	504,818		253			8.356	8.590	MON	118	21,020	07/21/2023	05/31/2030
40416V-AE-5	CORE & MAIN LP TL B 1L USD			4.A FE	486,306	99.875	488,139	488,750	487,162	5,248	358			7.162	7.354	N/A		37,554	07/28/2021	06/09/2028
BL3977-32-1	Corporation Service Company		5	4.A FE	228,872	100.125	236,245	235,950	230,009		1,152			7.958	8.643	N/A		20,029	08/09/2022	08/31/2029
BL3706-64-7	COVANTA HOLDING CORP TL B 1L			3.B FE	364,699	99.875	365,156	365,613	364,944	2,262	136			7.856	8.043	MON	80	27,781	11/17/2021	11/30/2028
BL3706-65-4	COVANTA HOLDING CORP TL C 1L			3.B FE	27,805	99.875	27,840	27,875	27,824	172	10			7.856	8.043	MON	182	1,942	11/17/2021	11/30/2028
BL4295-09-5	COVANTA TL B 1L TSFR1M		5	3.B FE	183,726	100.025	185,628	185,581	183,905		179			8.360	8.738	MON	733	7,387	06/08/2023	11/30/2028
BL4295-10-3	COVANTA TL C 1L TSFR1M		5	3.B FE	13,814	100.025	13,957	13,953	13,827		13			8.360	8.738	MON	55	555	06/08/2023	11/30/2028
22704N-AE-2	CROCS TL B 1L TSFR1M		5	3.B FE	173,729	100.263	174,186	173,729	173,729					8.498	8.628	MON	41	5,645	08/03/2023	02/20/2029
22704N-AE-2	Crocs, Inc.		5	3.B FE	287,063	100.263	289,264	288,505	287,445	6,998	268			8.420	8.630	FMAN		46,167	01/27/2022	02/20/2029
BL3296-81-3	CUSHMAN & WAKEFIELD TL B 1L			3.C FE	26,776	99.750	26,809	26,876	26,809	(20)	19			8.220	8.456	MON	6	1,476	11/17/2021	08/21/2025
BL4378-98-2	CUSHMAN & WAKEFIELD TL B 1L TSFR1M		5	3.B FE	219,375	99.750	224,438	225,000	219,672		297			9.356	10.017	MON	58	7,055	08/10/2023	01/31/2030
BL4113-35-5	CUSHMAN & WAKEFIELD TL B TSFR1M		5	3.C FE	272,459	99.000	270,750	273,485	270,750	8,711	136			8.706	8.883	MON	3,098	30,636	11/17/2021	01/31/2030
23918V-AY-0	DAVITA INC TL B 1L USD			3.A FE	384,090	99.893	385,607	386,020	384,905	8,928	426			7.220	7.445	MON	77	26,755	11/18/2021	08/12/2026
BL3674-59-7	DIRECTV FINANCING LLC TL 1L			3.C FE	685,918	99.888	699,638	700,422	690,402	7,175	2,795			10.650	11.286	MON	6,216	65,688	06/06/2022	08/02/2027
BL3887-72-8	DOOSAN BOBCAT TL B 1L		D	3.C FE	255,564	100.054	259,596	259,456	256,495	398	558			7.948	8.330	N/A	57	20,010	04/01/2022	04/20/2029
BL3776-60-8	DOTDASH MEREDITH TL B 1L SOFR		5	4.B FE	292,530	99.000	291,060	294,000	291,060	38,010	210			9.443	9.719	MON	2,236	26,889	11/23/2021	12/01/2028
BL3769-85-0	DRIVEN HOLDINGS LLC TL B 1L			3.C FE	195,136	99.333	197,661	198,989	195,403		266			8.470	9.047	MON	140	5,600	11/21/2023	12/17/2028
23345N-AB-1	DT Midstream, Inc. Term Loan B			2.C FE	202,639	100.222	204,109	203,657	203,007		148			7.470	7.661	N/A	42	14,607	05/25/2021	06/26/2028
26483N-AT-7	Dun & Bradstreet Corporation, The		5	4.A FE	707,253	100.141	712,047	711,045	709,265	5,147	849			8.184	8.439	JAJO		58,517	07/27/2021	02/06/2026
26483N-AT-7	DUN & BRADSTREET TL B TSFR1M			4.A FE	229,380	100.141	234,391	234,061	232,649	467	674			8.205	8.652	MON	160	19,263	02/01/2019	02/06/2026
26826Y-AB-8	E2open, LLC Initial Term Loan			4.B FE	205,012	99.979	205,225	205,268	205,102	3,779	40			8.970	9.125	N/A	1,269	18,885	06/15/2021	02/04/2028
28414B-AF-3	ELANCO ANIMAL HEALTH INC TL B 1L			3.B FE	740,855	99.292	740,326	745,605	739,745	21,562	625			7.193	7.441	MON	4,192	44,168	11/21/2023	08/01/2027
72766T-AD-1	ELEMENT SOLUTIONS INC TL B 1L USD			3.A FE	100,016									7.356	7.539	MON	3,810		08/09/2018	01/31/2026
BL4494-46-6	ELEMENT SOLUTIONS TL B 1L TSFR1M		5	3.A FE	498,750	100.250	501,250	500,000	498,750					7.341	7.495	MON			12/08/2023	12/18/2030
BL3837-63-2	EMBECTA TL B SOFR		5	4.A FE	323,083	98.028	321,130	327,590	320,417	5,706	278			8.356	8.801	MON	76	18,229	10/20/2023	03/30/2029
BL4264-54-7	Emerald Debt Merger Sub L.L.C.		5	3.C FE	296,801	100.288	300,663	299,799	297,033		232				0.146	N/A		13,463	05/04/2023	05/04/2030
BL3500-53-7	ENERGIZER HOLDINGS INC TL 1L			3.B FE	113,783	99.792	113,617	113,854	113,617	2,194	12			7.721	7.845	MON	195	8,544	11/02/2021	12/22/2027
BL4031-97-9	ENTAIN TL B2 1L TSFR1M		D	3.B FE	441,046	100.104	446,713	446,249	441,649		603			8.948	9.314	N/A	14,487	28,860	06/23/2023	10/31/2029
29362L-AM-6	Entegris T/L (3/23)		5	2.C FE	433,320	100.333	439,154	437,697	434,273		464				0.143	N/A		87,420	03/02/2022	07/06/2029
BL3755-64-4	EP Purchaser, LLC, Term Loan B			4.B FE	185,742	98.958	184,730	186,675	184,730		135			8.334	8.413	N/A		16,583	10/28/2021	10/29/2028
BL3235-60-5	EW SCRIPPS CO			3.C FE	473,974	99.563	474,275	476,356	474,275	6,622	347			8.033	8.219	MON	1,754	39,600	04/05/2019	05/01/2026
BL3639-29-3	EXGEN RENEWABLES IV LLC TL 1L			3.C FE	299,600	99.859	299,577	300,000	299,573	(39)	12			8.150	8.307	N/A	2,037	727	11/13/2023	12/15/2027
31732F-AR-7	Filtration Group Corporation, 2021 Incre			4.C FE	287,642	100.034	288,461	288,363	287,863	5,164	104			8.306	8.338	N/A		25,061	10/19/2021	10/21/2028
BL3657-50-1	FIRST STUDENT BIDCO INC STRIP	@		4.A FE	516,925	99.146	514,440	518,871	514,440	46,622	294			8.360	8.547	N/A		45,483	11/16/2021	07/21/2028
BL3657-52-7	FIRST STUDENT BIDCO INC STRIP	@		4.A FE	156,261	99.146	155,600	156,941	155,541	13,503	85			8.360	8.564	N/A	4,076	10,032	12/27/2023	07/21/2028

E1025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	21	22	
																			Acquired	Stated Contractual Maturity Date	
33718F-AD-2	First Student Bidco Inc. Term Loan B			4.A FE	196,277	99.146	195,579	197,263	195,579	17,693	144			8.652	8.864	N/A	4,314	12,222	07/13/2021	07/21/2028	
33718F-AB-6	First Student Bidco Inc. Term Loan C			4.A FE	59,367	99.146	59,156	59,666	59,156	5,352	43			8.652	8.864	N/A	1,305	3,940	07/13/2021	07/21/2028	
33903R-AY-5	FleetCor Technologies Operating Company			3.A FE	1,191,453	100.016	1,206,313	1,206,120	1,196,238	2,293	2,293			7.206	7.529	N/A	3,116	83,370	12/16/2021	04/28/2028	
98975V-AM-8	Fluidra, S.A. Term Loan B		C 5	3.B FE	239,500	99.771	239,550	240,100	239,550	11,908	87			6.665	6.707	N/A		17,136	01/21/2022	01/19/2029	
BL3998-61-6	FLUTTER ENTERTAINMENT TL B 1L SOFR		D 5	3.A FE	190,237	100.222	190,818	190,395	190,009	(417)	158			8.863	8.986	MON	10	3,487	11/06/2023	07/22/2028	
BL4473-00-7	FLUTTER ENTERTAINMENT TL B 1L TSFR1M		D 5	3.A FE	798,000	100.083	800,664	800,000	798,017		17			7.698	7.858	MON	171	3,039	11/17/2023	11/25/2030	
BL4275-99-8	FOCUS FINANCIAL TL B6 1L TSFR1M+350BP		5	4.A FE	146,733	100.125	149,812	149,625	146,902		169			8.856	9.514	MON	37	3,735	05/10/2023	06/30/2028	
BL4053-67-6	Formula One Holdings Limited		C 5	3.A FE	544,500	100.188	551,034	550,000	545,314	9	805			7.855	8.150	N/A		44,071	11/16/2022	01/15/2030	
BL4053-67-6	FORMULA ONE TL B 1L SOFR		C 5	3.A FE	420,750	100.188	425,799	425,000	421,299		549			7.598	7.893	MON	90	30,456	11/16/2022	01/15/2030	
BL4294-59-3	FORTREA TL B 1L TSFR1M+375BPS		5	3.C FE	147,011	99.833	149,001	149,250	147,165		154			8.922	9.340	MON	38	6,408	06/12/2023	06/12/2030	
31774B-AF-1	FORTRESS INVESTMENT GROUP TL B TSFR1M		5	3.B FE	482,058	100.292	485,053	483,641	482,198	695	116			8.383	8.574	MON	6,757	18,527	07/31/2023	06/27/2029	
BL4417-55-8	FORWARD AIR TL B 1L TSFR1M		5	3.C FE	336,000	94.583	331,041	350,000	331,041	(4,994)	34			9.877	10.862	MON	604	452	09/22/2023	09/20/2030	
35100D-AT-3	FOUR SEASONS HOTELS TL B TSFR1M		A 5	3.C FE	324,998	100.275	324,954	324,063	324,893	(67)	(37)			7.856	7.937	MON	1,925	6,169	11/13/2023	11/30/2029	
BL2762-71-6	FRANKLIN SQUARE HOLDINGS LP TL B		5	3.B FE	282,827	100.375	285,314	284,248	283,925	2,316	204			7.706	7.891	MON	61	21,155	07/27/2018	08/01/2025	
BL3284-00-9	FRONERI US INC TL B 1L USD		D	3.C FE	520,499	100.040	522,824	522,615	520,698		199			7.706	7.986	MON	112	13,448	10/20/2023	01/29/2027	
BL4423-10-1	Fugue Finance LLC		C 5	4.B FE	400,530	100.297	408,383	407,174	401,585		1,057			9.390	9.965	FMAN		24,310	06/23/2023	01/31/2028	
BL3557-86-7	GATES GLOBAL LLC TL 1L TSFR1M		5	4.A FE	424,437	100.063	424,175	423,907	424,175	(239)	(24)			7.956	8.023	MON	94	5,241	10/18/2023	03/31/2027	
BL3089-54-9	GENESEE & WYOMING INC TL 1L USD		5	3.B FE	511,084	100.154	513,798	513,008	511,851	1,792	386			7.448	7.662	N/A	106	37,039	11/17/2021	12/30/2026	
BL4420-22-2	GFL ENVIRONMENTAL TL B TSFR1M		A 5	3.C FE	339,502	100.250	339,926	339,079	339,434		(68)			7.895	7.969	MON	5,057	15,384	03/28/2023	05/31/2027	
BL3708-14-8	GIP II BLUE HOLDING, L.P.		5	3.C FE	311,586	100.292	317,255	316,331	313,106		679			9.970	10.430	MON	180	43,597	09/22/2021	09/29/2028	
31773H-AB-8	GIP PILOT TL 1L TSFR1M		5	3.C FE	298,500	99.917	299,751	300,000	298,548		48			8.388	8.605	MON	5,592		09/18/2023	10/04/2030	
38017B-AT-3	GODADDY TL B5 1L		5	3.B FE	509,368	100.259	521,109	519,763	511,032		1,503			7.856	8.337	MON	113	41,442	10/21/2022	11/09/2029	
BL4285-78-1	GOLDEN ENTERTAINMENT TL B 1L TSFR1M		5	3.C FE	199,862	99.865	201,100	201,372	199,988		126			8.206	8.464	MON	46	9,533	05/19/2023	05/28/2030	
BL3640-70-5	GRAY TELEVISION INC TL D 1L		5	3.B FE	535,393	99.156	534,938	539,491	534,093	10,710	637			8.457	8.726	MON	3,675	43,777	06/06/2022	12/01/2028	
389376-BB-9	GRAY TELEVISION TL E TSFR1M		5	3.B FE	233,068	99.750	233,068	233,652	233,068	5,985	83			7.957	8.116	MON	1,498	17,781	11/02/2018	01/02/2026	
07014Q-AN-1	Great Outdoors Group (Huntsman Holdings)		5	4.A FE	275,116	99.900	276,222	276,498	275,665		200			7.821	8.019	N/A		24,918	02/26/2021	03/06/2028	
07014Q-AN-1	GREAT OUTDOORS GROUP LLC TL B1 1L		5	4.A FE	99,900	99.900	710,953	711,665	710,291	20,595	138			9.106	9.269	MON	180	58,227	04/21/2023	03/06/2028	
BL4374-08-0	GREYSTAR REAL ESTATE TL 1L TSFR1M+375BP		5	3.C FE	343,888	100.000	349,125	349,125	344,154		266			9.125	9.548	MON	798	10,447	08/07/2023	08/21/2030	
BL3202-84-5	GRIFOLS WORLDWIDE OPERAT TL B		D	3.C FE	615,896	99.875	647,501	648,312	624,489		6,150			7.538	8.776	N/A	4,073	42,778	06/29/2022	11/15/2027	
410346-AX-8	Hanesbrands Inc.		5	3.B FE	574,806	99.750	579,161	580,613	575,505		699			8.526	8.839	N/A		41,265	02/14/2023	02/14/2030	
BL4200-17-8	HANESBRANDS TL B 1L TSFR1M		5	3.B FE	148,875	99.750	148,503	148,875	148,503	(372)				9.106	9.235	MON	1,202		04/04/2023	03/08/2030	
41151P-AP-0	Harbor Freight Tools USA, Inc. Initial L		5	4.B FE	430,329	99.795	429,147	430,028	429,147	20,807	(47)			8.213	8.315	N/A	5,690	33,690	05/14/2021	10/19/2027	
421300-AL-8	Hayward Industries, Inc. Term Loan		5	4.B FE	714,917	99.839	715,471	716,625	715,128	30,945	251			8.220	8.405	N/A	164	56,170	07/20/2021	05/30/2028	
BL4121-97-8	HB FULLER TL B 1L TSFR1M		5	3.A FE	322,873	100.150	323,358	322,873	322,873		322,873			7.606	7.720	MON	68	16,182	08/08/2023	02/15/2030	
BL3638-70-9	HERTZ CORP/THE TL B STRIP		@	3.C FE	306,107	99.594	306,397	307,646	306,397	5,238	223			7.919	8.121	MON	75	25,937	06/14/2021	06/14/2028	
BL3638-72-5	HERTZ CORP/THE TL C EXIT 1L STRIP		@	3.C FE	59,169	99.594	59,225	59,466	59,225	1,012	43			7.919	8.121	MON	14	5,013	06/14/2021	06/14/2028	
43117L-AG-8	Hightower Holding Term Loan B		5	4.C FE	208,558	99.542	209,268	210,231	208,987	16,732	245			8.816	9.084	N/A		19,430	12/15/2021	04/08/2028	
BL3621-29-1	HILTON GRAND VAC BORROWER TL B 1L		5	3.B FE	628,153	100.000	637,340	637,340	630,590	842	1,478			8.106	8.503	N/A	144	51,846	06/07/2022	08/02/2028	
43289D-AK-9	HILTON TL B 1L TSFR1M		5	2.C FE	1,158,480	100.304	1,166,929	1,163,392	1,161,080		303			7.457	7.603	MON	723	44,156	11/03/2023	11/08/2030	
44332E-AW-6	Hub International Limited		5	4.B FE	722,982	100.377	731,351	728,604	725,095	4,157	767			8.140	8.356	N/A		49,681	06/20/2023	06/08/2030	
BL3568-59-1	HUDSON RIVER TRADING LLC TL B 1L		D	3.C FE	411,349	99.547	414,711	416,598	413,058	13,981	731			8.356	8.717	MON	97	26,767	11/21/2023	03/20/2028	
BL3573-84-9	ICON Luxembourg S.A.R.L. Term Loan B		D	2.C FE	323,278	100.281	324,186	323,278	323,278	1,251				7.860	7.976	N/A	71	24,643	07/27/2021	07/03/2028	

E10.26

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
BL3573-84-9	ICON LUXEMBOURG SARL TL B STRIP	@	D		2.C FE	532,173	100.281	538,043	536,535	533,204	2,259	739			7.860	8.142	N/A	117	40,900	06/16/2022	07/03/2028
45173J-AQ-7	II-VI Incorporated, Term Loan B		5		3.B FE	724,173	100.167	732,709	731,488	725,855	2,548	1,145			7.423	7.620	N/A		58,120	12/08/2021	11/30/2028
BL3789-60-1	II-VI TL B 1L BRIDGE		5		3.C FE	613,700	100.167	621,693	620,656	615,358	1,500	1,116			8.220	8.532	MON	997	49,314	06/06/2022	07/02/2029
BL4434-36-3	IMTT TL B 1L TSFR1M		5		3.B FE	195,510	100.292	200,083	199,500	195,598		88			8.606	9.119	MON	48	2,795	10/05/2023	10/05/2030
BL4302-90-9	INEOS ENTERPRISES TL B TSFR1M		D	5	3.C FE	391,561	99.875	395,022	395,516	393,871	14,973	436			9.238	9.455	MON	3,045	41,061	07/29/2019	07/08/2030
45673N-AE-0	INEOS STYROLUTION US HOLDIN		D	5	3.B FE	304,873	97.375	309,240	317,576	309,240	3,122	2,534			7.456	8.509	MON	66	22,773	12/03/2021	01/29/2027
BL3763-95-2	INEOS US FINANCE LLC TL B 1L BKL TSFR3M				3.B FE	293,261	99.661	297,473	298,485	293,805		544			7.856	8.367	MON	90	14,824	04/21/2023	11/08/2028
BL3541-34-1	INEOS US PETROCHEM LLC TL B				3.C FE	317,384	99.950	316,829	316,988	316,829	6,039	(95)			8.220	8.340	MON	72	25,166	11/19/2021	01/29/2026
BL3752-87-2	INFORMATICA LLC TL B 1L				4.A FE	397,357	100.125	398,725	398,227	397,412		55			8.220	8.394	MON	91	9,646	11/21/2023	10/27/2028
365556-AU-3	Ingersoll-Rand Services Company, 2020 Sp				2.B FE	281,078	100.177	286,591	286,084	283,203		911			6.411	6.772	N/A		20,500	08/12/2021	03/01/2027
BL3294-34-7	INGERSOLL-RAND SERVICES TL B 1L USD				2.C FE	51,642	100.177	51,863	51,771	51,651		9			7.206	7.384	MON	10	3,227	03/28/2023	03/01/2027
45258F-AC-4	Ingram Micro Inc.		5		4.A FE	187,902	100.250	190,275	189,800	188,585	1,825	281			8.650	8.952	MJSD		16,586	04/01/2021	07/02/2028
BL4426-85-6	INGRAM MICRO TL B TSFR1M		5		4.A FE	484,679	100.250	487,537	486,321	485,261		262			8.610	8.822	MON	116	22,193	09/22/2023	06/30/2028
44988L-AH-0	INSPIRE BRANDS TL B 1L SOFR		5		4.B FE	99,123	100.071	99,817	99,746	99,128		6			8.456	8.763	MON	23	720	10/20/2023	12/15/2027
45784Q-AB-5	Insulet Corporation Term Loan B		5		3.C FE	110,598	100.196	111,092	110,875	110,701	1,518	40			8.720	8.890	N/A	27	9,467	04/29/2021	05/04/2028
BL3608-45-4	INSULET CORPORATION TL B 1L				3.C FE	389,018	100.196	393,717	392,947	390,015	2,530	675			8.720	9.052	MON	95	33,292	06/06/2022	05/04/2028
BL4263-65-5	INTERNET BRANDS TL B 1L TSFR1M+425BP		5		4.B FE	341,079	98.153	338,003	344,363	337,667	2,765	385			9.606	9.933	MON	2,591	34,688	04/25/2023	05/03/2028
BL4114-26-2	Intrado Corporation (West Corp/Olympus M		5		4.B FE	156,016	100.208	159,531	159,200	156,427		411			8.661	9.165	N/A		13,045	01/24/2023	01/24/2030
BL4473-01-5	Iqvia Inc.		5		2.C FE	925,000	100.286	927,646	925,000	925,000					7.570	7.680	N/A		2,847	11/17/2023	01/02/2031
BL4473-01-5	IQVIA TL B 1L TSFR1M		5		2.C FE	200,000	100.286	200,572	200,000	200,000					7.348	7.455	MON	41	657	11/17/2023	01/02/2031
44988L-AH-0	IRB HOLDING TL B (1/22)		5		4.B FE	733,116	100.071	733,636	733,116	733,116	22,773						N/A		63,944	07/21/2021	12/15/2027
46284N-AQ-2	Iron Mountain Informatio,Incremental Ter				3.C FE	983,424	98.682	979,029	992,105	979,029	(6,323)	1,928				0.341	N/A		37,601	05/25/2023	01/02/2026
BL3542-33-1	JANE STREET GROUP LLC TL B 1L				3.B FE	488,737	100.278	492,662	491,296	489,598	8,445	417			8.220	8.443	MON	112	31,402	07/21/2023	01/26/2028
47102D-AK-5	JANUS TL B 1L TSFR1M				4.A FE	148,129	100.094	149,766	149,625	148,211		83			8.764	9.081	MON	3,140	1,875	07/25/2023	08/03/2030
BL3556-13-3	Jazz Pharmaceuticals Term Loan				3.C FE	367,011	100.458	370,544	368,855	367,701	2,326	268			8.970	9.187	N/A	92	32,014	04/22/2021	05/05/2028
BL3676-23-8	JELD-WEN INC TL B 1L				3.B FE	220,491	100.125	223,562	223,282	220,781		289			7.720	8.127	MON	48	9,901	04/10/2023	07/28/2028
72584D-AF-1	KFC Holding Co. 2021 Term B Loan				2.C FE	798,526	100.000	800,527	800,527	799,318		288			6.556	6.692	N/A		54,985	03/10/2021	03/15/2028
48254E-AB-7	KKR Apple Bidco, LLC Term Loan				4.B FE	636,783	99.788	635,650	637,000	635,650	8,274	32			8.220	8.344	N/A	145	50,530	10/21/2021	09/22/2028
BL4483-62-6	LIFE TIME FITNESS TL B TSFR1M		5		4.A FE	298,500	100.450	301,350	300,000	298,854		354			9.466	9.820	MON	245	17,651	05/05/2023	01/15/2026
BL3898-65-9	LIGHT & WONDER TL TSFR1M		5		3.C FE	446,055	100.156	447,302	446,605	445,854	(323)	122			8.465	8.609	MON	1,680	16,403	11/21/2023	04/14/2029
53803H-AM-2	LIVE NATION ENTERTAINMEN TSFR3M		5		3.C FE	399,207	99.771	398,045	398,958	398,045	(1,151)	(11)			7.208	7.288	MON	721	2,309	11/21/2023	10/19/2026
57163K-AH-1	MARRIOTT OWNERSHIP RESORTS				3.A FE	217,594	100.000	217,866	217,866	217,797	2,721	42			7.206	7.357	MON	554	15,041	11/16/2018	08/29/2025
BL3842-50-9	McAfee Corp. Term Loan B		5		4.C FE	499,838	99.313	498,899	502,350	498,899	32,205	317			8.414	8.495	N/A		44,699	02/03/2022	02/02/2030
58404B-AD-7	Medallion Midland Acquisition, LLC		5		4.B FE	879,829	100.232	886,302	884,251	881,186	5,968	640			8.860	9.084	MJSD		78,508	10/14/2021	10/18/2028
BL3722-03-2	MEDICAL SOLUTIONS, L.L.C.				4.B FE	298,652	93.042	279,040	299,908	279,040	(1,493)	183			8.296	8.480	N/A	2,590	25,434	11/01/2022	10/05/2028
58503U-AC-7	MEDLINE BORROWER, LP				4.A FE	545,288	100.406	547,501	545,288	545,288	27,821				8.056	8.160	N/A		45,763	09/30/2021	09/30/2028
BL3665-12-4	MEDLINE TL B TSFR1M		5		4.A FE	149,432	100.406	150,227	149,619	149,438		6			8.470	8.627	MON	35	2,048	10/19/2023	10/23/2028
45567Y-AN-5	MH Sub I, LLC (Micro Holding Corp.)		5		4.B FE	544,345	98.153	536,168	546,258	536,168	5,963	313			9.284	9.451	N/A		64,116	11/19/2021	04/25/2028
55314N-AW-4	MKS INSTRUMENTS TL B TSFR1M		5		3.A FE	665,328	100.125	692,114	691,250	669,993		3,783			7.841	8.647	MON	3,915	53,681	06/16/2022	08/17/2029
55314N-AW-4	MKS Instruments, Inc.		5		3.A FE	940,500	100.125	941,676	940,500	940,500	12,932				7.820	7.933	N/A		75,260	04/11/2022	09/17/2029
BL3689-83-5	MPH ACQUISITION HOLDINGS TL B 1L				4.B FE	188,374	96.150	182,951	190,277	182,951	20,942	273			9.900	10.226	MON	1,574	26,605	08/17/2021	09/01/2028
63108E-AB-4	NASCAR HOLDINGS INC TL B 1L				3.B FE	142,061	100.261	143,147	142,775	142,488	56	102			7.856	8.050	MON	33	11,308	07/26/2019	10/19/2026

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
63108E-AB-4	NASCAR Holdings, LLC Initial Term Loan				3.B FE	174,879	100.261	176,216	175,757	175,297			164		7.963	8.181	N/A	1,137	13,939	05/03/2021	10/19/2026
63939W-AG-8	NAVICURE INC TL 1L USD				4.B FE	146,203	100.250	146,568	146,203	146,203	2,803				8.604	8.729	MON		13,432	08/09/2021	10/22/2026
BL2870-02-2	NEXSTAR BROADCASTING INC TL B 1L				3.B FE	304,110	99.992	305,614	305,638	305,079	2,041	227			7.970	8.166	MON	68	23,443	06/20/2019	09/18/2026
62910P-AF-0	NFP Corp. Closing Date Term Loan				4.A FE	552,699	100.422	562,006	559,645	555,686	20,060	1,266			8.720	9.112	N/A	136	47,223	09/22/2021	02/16/2027
BL4376-44-0	NORTHRIVER MIDSTREAM TL B TSFR1M		A	5	3.C FE	336,936	100.125	337,952	337,530	317,411		8,067			8.395	9.728	MON	5,956	21,598	11/06/2023	08/16/2030
BL3692-17-7	Nortonlifelock Inc. Term Loan B				3.B FE	1,054,933	100.031	1,055,260	1,054,933	1,054,933	19,558				6.860	6.962	N/A		76,432	01/28/2022	01/28/2029
BL3692-17-7	NORTONLIFELOCK TL B SOFR				3.B FE	518,021	100.031	520,786	520,624	518,240	2,688	180			17.691	7.665	MON	726	17,691	10/19/2023	09/12/2029
BL3878-43-8	NOVOLEX TL 1L				4.B FE	240,094	100.333	247,070	246,250	241,594	6,672	881			9.631	10.094	MON	66	23,130	03/30/2022	04/13/2029
BL4495-85-1	NUVEI TL B 1L TSFR1M		A	5	3.C FE	148,875	99.750	149,625	150,000	148,875					8.346	8.611	MON			12/14/2023	12/16/2030
BL4342-82-2	Omnia Partners, LLC				4.B FE	28,767	100.563	28,929	28,767	28,767							N/A			07/19/2023	07/20/2030
BL4353-90-2	ONE TORONTO GAMING TL B 1L TSFR1M+425BP		A	5	4.B FE	173,250	100.339	175,593	175,000	173,349		99			9.598	9.932	MON	47	6,603	07/20/2023	08/01/2030
BL4353-90-2	Ontario Gaming GTA Limited Partnership				4.B FE	237,600	100.339	240,814	240,000	237,700		100				0.147	N/A		6,490	07/20/2023	07/20/2030
68371Y-AN-3	Open Text Corporation				2.C FE	517,004	100.000	532,994	532,994	519,132		2,101			8.164	8.856	N/A	8,108	34,212	11/16/2022	11/07/2029
BL4377-93-5	OPEN TEXT TL B 1L TSFR1M		A	5	3.A FE	782,818	100.163	800,794	799,491	784,956		2,189			8.206	8.714	MON	182	56,287	03/28/2023	01/31/2030
BL3757-58-2	OPTION CARE HEALTH INC TL B 1L				3.B FE	389,544	100.333	394,291	392,982	390,339	149	548			8.220	8.513	MON	90	31,128	06/07/2022	10/27/2028
BL3583-62-4	ORGANON & CO TL B 1L				3.B FE	628,429	100.063	640,030	639,627	631,433		1,853			8.472	8.947	N/A	2,860	53,752	06/16/2022	06/02/2028
68621X-AE-3	Organon Term Loan (USD)				3.B FE	396,333	100.063	398,576	398,325	397,065	2,927	295			7.986	8.189	N/A		33,474	04/08/2021	04/08/2028
68764J-AD-3	Oryx Midstream Services Permian Basin LL				3.C FE	428,173	100.148	429,556	428,921	428,291		118			7.958	8.111	N/A		39,658	01/27/2023	10/05/2028
BL3712-21-5	ORYX MIDSTREAM SERVICES PERMIAN BASIN LL				3.C FE	313,816	100.148	315,860	315,393	314,311	2,888	227			7.958	8.161	MON	1,831	26,174	09/30/2021	10/05/2028
BL3870-75-7	OWENS & MINOR DISTRIBUTION TL B SOFR				3.C FE	93,976	100.031	95,437	95,407	94,333		205			9.163	9.607	MON	25	10,331	03/23/2022	03/29/2029
76173F-AY-3	PACTIV EVERGREEN INC.				4.A FE	242,531	100.217	244,279	243,750	242,925	2,622	175			8.720	8.939	MON	64	20,284	09/17/2021	09/24/2028
BL3684-98-4	PAREXEL TL 1L				4.B FE	244,397	100.525	246,915	245,625	244,765	8,468	176			8.720	8.940	MON	60	22,213	08/11/2021	11/15/2028
BL3903-04-6	PENN NATIONAL GAMING TL B TSFR1M				3.C FE	297,369	100.114	298,575	298,236	297,462	(9)	102			8.106	8.280	MON	67	10,677	11/21/2023	05/03/2029
71360H-AB-3	Peraton Term B Loan 1st lien				4.A FE	175,211	100.125	176,311	176,091	175,568	3,788	128			8.423	8.632	N/A		15,746	02/23/2021	02/01/2028
BL3549-96-3	PETSMART INC TL B 1L USD				4.A FE	469,976	98.750	486,288	492,443	475,998		3,996			9.206	10.344	MON	214	44,146	06/16/2022	02/11/2028
72108P-AR-5	PIKE CORP TL B 1L USD				3.C FE	350,000	100.208	350,728	350,000	350,000					8.470	8.596	MON			10/18/2023	01/21/2028
72814C-AF-5	Playtika Holding Corp. Term B-1 Loan				3.B FE	329,843	99.792	330,810	331,500	330,499	14,507	238			7.556	7.750	N/A		26,259	03/05/2021	03/13/2028
BL3646-39-7	PRA HEALTH SCIENCE INC TL B 1L STRIP		@		2.C FE	132,641	100.281	134,054	133,678	132,886	610	176			7.860	8.134	N/A	3,086	10,190	06/16/2022	07/03/2028
74101Y-AB-4	PRESIDIO HOLDING INC TL B 1L USD				4.B FE	72,194	100.125	72,466	72,375	72,296	1,387	26			8.982	9.159	MON	1,625	6,396	01/15/2020	01/22/2027
03765V-AK-6	PRIME SECURITY SERVICES BOR				3.C FE		99.818								8.189	8.475	MON	5,399		09/13/2019	09/23/2026
BL4262-65-7	Qualtrics Acquireco, LLC				4.B FE	474,012	100.250	479,997	478,800	474,348		336				0.149	N/A		20,694	04/14/2023	04/14/2030
BL4262-65-7	QUALTRICS TL B 1L TSFR1M				4.B FE	123,441	100.250	124,999	124,688	123,528		88			8.856	9.179	MON	31	5,538	04/14/2023	06/28/2030
74839X-AF-6	QUIKRETE Holdings Intial Loan (First Lie				3.C FE	433,641	100.469	439,520	437,468	435,347	2,661	687			7.294	7.578	N/A		34,108	04/16/2021	02/01/2027
74839X-AH-2	QUIKRETE Holdings, Inc.				3.C FE	438,809	100.250	443,230	442,125	439,701	1,071	518			8.200	8.449	N/A		36,779	06/11/2021	03/19/2029
BL2517-05-2	QUINTILES IMS INC TL B2 1L				2.C FE		99.972								7.402	7.528	MON	1,402		09/14/2017	01/17/2025
BL3639-12-9	Raptor Acquisition Corp. Term Loan B				4.A FE	98,008	100.292	98,788	98,500	98,220	1,632	99			9.633	9.893	N/A	211	9,211	06/16/2021	11/01/2026
BL3644-73-1	RE/MAX LLC TL B 1L				4.A FE	243,141	93.771	228,567	243,750	228,567	1,894	87			7.856	8.015	MON	53	18,758	06/24/2021	07/21/2028
BL3558-02-2	REALPAGE INC TL B				4.B FE	364,651	99.088	363,219	366,563	363,219	15,045	307			8.356	8.579	MON	1,425	32,130	12/14/2021	04/24/2028
BL4205-64-9	RED VENTURES TL B 1L TSFR1M				4.A FE	297,133	99.625	297,879	299,000	297,271	(8)	146			8.356	8.595	MON	69	11,737	10/20/2023	03/03/2030
BL4416-56-8	RESTAURANT BRANDS TL B5 TSFR1M		A	5	3.B FE	1,458,850	99.964	1,461,824	1,462,350	1,458,706	14,020	131			7.606	7.762	MON	309	72,654	09/12/2023	09/20/2030
76171J-AB-7	REYNOLDS CONSUMER PRODUC TL 1L USD				3.A FE	407,453	100.116	409,157	408,683	407,701		248			7.206	7.403	MON	82	14,015	11/21/2023	02/04/2027
BL3909-02-7	RH TL B2 1L TSFR1M				4.A FE	390,025	97.375	387,538	397,985	387,538	(2,989)	502			8.706	9.320	MON	96	12,039	07/31/2023	10/20/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78249L-AD-2	Russell Investments 2025 term loan				4.A FE	459,011	93.396	433,028	463,647	433,028	(12,879)	1,168			8.135	8.522	N/A	12,951	15,051	04/19/2021	05/30/2025
BL3577-62-6	RYAN SPECIALTY GROUP TL B 1L				4.A FE	525,372	99.750	538,878	540,228	529,664		2,880			8.456	9.208	MON	3,379	44,326	06/27/2022	09/01/2027
78350U-AE-5	RYAN SPECIALTY GROUP, LLC TERM LOAN (EFF				4.A FE	458,483	99.750	457,337	458,483	457,337	(1,146)						N/A		37,735	03/25/2021	07/23/2027
BL3860-89-9	SABRE TL B SOFR			5	4.C FE	333,682	88.050	296,775	337,053	296,775	(10,825)	460			9.706	10.050	MON	2,429	31,971	11/03/2021	06/30/2028
BL4297-03-4	SAMSONITE TL B TSFR1M			C 5	3.A FE	148,504	100.000	149,250	149,250	148,558		55			8.106	8.316	MON	34	6,127	06/09/2023	06/21/2030
80465J-AF-5	Savage Enterprises, LLC Term Loan B				4.A FE	547,973	100.125	551,415	550,727	548,857	3,232	405			8.056	8.260	N/A	3,865	42,846	08/12/2021	08/11/2028
BL2678-59-9	SBA SENIOR FINANCE II LLC TL B				3.B FE	475,261	100.080	491,302	490,909	483,675		5,666			7.210	8.532	MON	98	33,925	06/16/2022	04/11/2025
80862Q-AD-3	Science Applications International Corpo				3.A FE	143,681	100.089	144,170	144,041	143,886		85			7.331	7.499	N/A	29	10,908	07/21/2021	10/31/2025
BL3843-39-0	SCIENTIFIC GAMES LOTTERY TL B SOFR			5	4.B FE	492,516	99.950	493,503	493,750	492,822	22,580	176			8.664	8.833	N/A	24,998	40,632	04/08/2022	04/04/2029
BL4201-74-7	Sedgwick Claims Management Services, Inc			5	4.B FE	964,506	100.236	980,705	978,396	970,654		2,124			8.368	8.719	N/A		92,226	02/17/2023	02/16/2028
BL4368-86-8	SELECT MEDICAL TL B 1L TSFR1M + 300BP			5	3.C FE	491,577	99.906	493,776	494,241	493,089	7,625	447			8.356	8.552	MON	115	36,406	07/26/2023	03/06/2027
BL3760-10-7	Setanta Aircraft Leasing Designated Acti			C	2.B FE	658,350	100.250	661,650	660,000	658,847		238			6.834	6.876	N/A		48,513	11/02/2021	11/05/2028
BL3676-45-1	SITEL WORLDWIDE CORP TL B 1L				4.A FE	296,584	95.800	285,212	297,716	285,212	(11,524)	151				0.072	N/A	2,512	19,246	04/03/2023	07/27/2028
83002C-AJ-6	SIX FLAGS ENTERTAINMENT CORP TL B 1L				3.B FE	298,627	99.828	298,860	299,375	298,860	8,265	108				7.346	MON	60	20,702	04/11/2019	04/17/2026
BL3447-31-7	SKYMILES IP LTD TL B 1L			C	2.A FE	448,350	102.281	429,580	420,000	438,379		(4,833)			9.166	7.959	MON	7,592	36,647	11/02/2021	10/20/2027
BL3541-36-6	SOTERA HEALTH HLDGS LLC TL 1L USD				4.A FE	274,094	99.833	274,541	275,000	274,129	(35)	70			8.395	8.633	MON	2,892	1,510	11/13/2023	12/11/2026
BL4201-69-7	SOTERA HEALTH TL 1L TSFR1M+375BPS			5	4.A FE	295,142	99.938	298,315	298,500	295,778		636			9.106	9.594	MON	303	18,611	03/31/2023	12/11/2026
BL4050-60-7	SPIRIT AEROSYSTEMS TL B 1L SOFR			5	3.C FE	478,938	100.208	494,777	493,750	482,745		3,619			9.633	10.639	MON	7,947	39,335	11/08/2022	01/15/2027
78466Y-AN-8	SRS Distribution Inc. Term Loan B				4.C FE	493,512	100.042	495,578	495,370	494,172	21,261	273			8.970	9.163	N/A	123	42,995	07/23/2021	06/02/2028
78466D-BF-0	SS&C Technologies Holdings Inc Term B-5				3.B FE	402,724	100.090	407,159	406,792	405,430	5,209	1,056			7.220	7.593	N/A	82	28,117	05/03/2021	04/16/2025
BL3880-56-6	SS&C TECHNOLOGIES TL B6 1L			5	3.B FE	335,282	100.142	338,184	337,704	335,772		337			7.706	7.950	MON	1,204	16,138	11/06/2023	03/22/2029
BL3880-58-2	SS&C TECHNOLOGIES TL B7 1L			5	3.B FE	563,377	100.142	569,163	568,356	564,443		700			7.706	7.977	MON	122	28,226	11/06/2023	03/22/2029
BL3683-98-6	STANDARD INDUSTRIES INC				2.C FE	230,268	100.152	232,947	232,594	231,015		334			7.721	8.011	MON	1,837	17,401	08/06/2021	09/22/2028
BL3683-98-6	Standard Industries Inc. Term Loan B				2.C FE	653,961	100.152	661,570	660,566	656,121		966			6.683	6.854	N/A		50,660	08/06/2021	08/06/2028
BL2690-19-8	STARS GROUP HOLDINGS BV TL B			A	2.C FE		99.894								7.902	8.018	N/A	2,477		11/17/2021	07/21/2026
BL3720-22-6	STARWOOD PROPERTY MORTGAGE, L.L.C.				3.B FE	170,635	99.688	170,529	171,063	170,529	1,940	92			8.706	8.888	MON	41	14,429	09/28/2021	07/26/2026
BL3096-03-1	STARWOOD PROPERTY TRUST INC TL B 1L				3.B FE	143,266	99.583	143,026	143,625	143,026	1,863	51			7.956	8.107	MON	32	11,025	07/10/2019	07/27/2026
85769E-AZ-4	Station Casinos LLC Term B-1 Facility Lo				3.C FE	432,979	100.106	437,816	437,352	434,922	7,949	782			7.706	8.023	N/A	94	32,420	05/13/2021	02/08/2027
85769E-AZ-4	STATION CASINOS LLC TL B 1L USD				3.C FE	465,561	100.106	466,324	465,830	465,711	5,349	39			7.706	7.833	MON	1,272	17,037	11/21/2023	02/08/2027
BL4483-63-4	SUMMIT MATERIALS TL B TSFR1M			5	2.C FE	299,250	100.313	300,939	300,000	299,250		7,852			7.852	8.055	MON			11/30/2023	11/30/2028
BL3572-54-4	Sunshine Luxembourg VII SARL Term Loan B				4.B FE	461,938	100.429	463,919	461,938	461,938	20,274				8.517	8.646	N/A		41,585	03/18/2021	10/01/2026
BL3753-47-4	Synaptics Incorporated, Term Loan				3.C FE	156,009	99.344	155,374	156,400	155,374	2,436	58			7.399	7.434	N/A		12,082	10/20/2021	10/20/2028
BL4416-31-1	SYNEOS TL B 1L TSFR1M			5	4.B FE	147,750	98.708	148,062	150,000	147,823		73			9.348	9.781	MON	78	3,050	09/19/2023	09/27/2030
BL3690-26-2	TABOOLA.COM LTD TL B 1L				3.C FE	236,929	99.500	239,334	240,537	238,126	4,284	521			9.470	9.880	MON	755	22,457	08/18/2021	09/01/2028
00216E-AH-2	TEKNIPLEX			5	4.C FE	96,515	99.953	99,453	99,500	96,875		360			9.848	10.712	N/A	27	6,291	05/10/2023	09/15/2028
BL3928-25-8	TELEVISAUNIVISION TL B			5	4.A FE	199,494	100.025	199,544	199,494	199,494					5.434	5.512	MON	53	2,083	11/13/2023	06/10/2029
88023H-AG-5	Tempo Acquisition T/L (Alight Solutions)			5	3.C FE	926,422	100.000	928,744	928,744	927,330		343				0.033	N/A		75,030	08/19/2021	08/31/2028
89334G-AX-2	TRANS UNION LLC				3.B FE	852,745	100.067	857,817	857,243	855,729	10,973	526			7.206	7.382	MON	172	59,260	12/13/2018	11/16/2026
89334G-AX-2	Trans Union LLC 2019 Replacement Term B-				3.B FE	433,024	100.067	436,039	435,748	434,311	4,679	499			7.206	7.437	N/A	87	30,123	05/13/2021	11/16/2026
89364M-BZ-6	TransDigm T/L (2/23)			5	4.A FE	404,617	100.375	411,797	410,258	407,247	1,977	830				0.160	N/A		36,005	07/20/2021	08/10/2028
BL4064-58-2	TRANSDIGM TL H TSFR1M			5	4.A FE	436,723	100.348	438,909	437,387	437,262	1,965	40			8.610	8.754	MON	105	39,126	01/25/2017	02/22/2027
BL4124-50-1	TRANSDIGM TL I TSFR1M			5	4.A FE	515,489	100.375	521,508	519,560	517,304	3,055	670			8.598	8.839	MON	124	39,279	08/01/2023	08/24/2028

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				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
BL4503-27-4	TRAVEL + LEISURE TL B 1L TSFR1M			3.C FE	99,750	100.100	100,100	100,000	99,750					8.710	8.891	MON			12/14/2023	12/14/2029	
89705D-AG-7	Tronox Finance LLC Refinancing Term Loan			3.B FE	497,427	99.688	498,393	499,953	498,351	15,045	382			8.110	8.318	N/A	112	37,928	07/23/2021	03/10/2028	
BL3563-04-8	TRONOX FINANCE LLC TL B 1L			3.B FE	52,450	99.688	52,549	52,713	52,549	(86)	19			8.086	8.243	MON	1	3,999	09/14/2017	03/10/2028	
90351H-AD-0	U.S. FOODSERVICE TL 1L			3.C FE	548,636	100.092	555,788	555,277	551,359	(88)	1,477			7.470	7.865	MON	115	33,408	11/13/2023	09/13/2026	
BL4206-03-5	UBER TL B 1L TSFR1M		5	3.B FE	315,955	100.240	317,905	317,144	316,064		109			8.135	8.320	MON	1,078	16,883	05/05/2023	03/03/2030	
90266U-AJ-2	UFC HOLDINGS, LLC			3.C FE	870,716	100.264	877,545	875,234	872,875	9,298	1,013			7.575	7.821	N/A		69,074	10/20/2021	04/29/2026	
BL4200-72-3	UGI TL B 1L TSFR1M+325BPS		5	3.C FE	394,020	100.069	396,273	396,000	394,258		238			8.706	8.931	MON	96	28,162	02/16/2023	02/22/2030	
90276D-AC-3	UGO Energy 2/23 T/L B		5	3.C FE	218,760	100.069	220,011	219,859	218,900		141				0.071	N/A		15,695	02/16/2023	02/15/2030	
BL3604-09-9	UNITED AIRLINES INC TL B 1L			3.B FE	448,394	100.222	448,814	447,820	447,706	4,643	(96)			8.566	8.665	MON	344	42,452	04/05/2023	04/21/2028	
BL3603-73-7	UPC FINANCING PARTNERSHIP		C	4.A FE	495,250	99.521	497,605	500,000	495,663		413			8.476	8.817	MON	1,373	19,769	11/21/2023	01/31/2029	
90351H-AE-8	US Foods Holding Corp. Cov-Lite TLB			3.C FE	356,296	100.346	357,976	356,742	356,421	1,887	66			7.354	7.370	N/A		27,945	11/17/2021	11/17/2028	
BL4383-64-4	US FOODS TL 1L TSFR1M		5	3.C FE	100,438	100.346	100,346	100,000	100,346	(82)	(10)			7.970	7.984	MON	22	840	11/13/2023	11/22/2028	
90351N-AK-1	USI TL B 1L TSFR1M		5	4.B FE	199,001	100.031	199,562	199,500	199,011		10			8.598	8.773	MON	48	2,252	09/14/2023	09/27/2030	
90351N-AJ-4	USI, Inc.		5	4.B FE	968,067	100.078	976,750	975,988	972,147	3	1,132			8.325	8.530	N/A		93,134	11/16/2022	11/14/2029	
92537E-AC-2	VERTIV GROUP CORP TB 1L			3.C FE		100.200								8.206	8.465	MON	2,057		04/10/2023	03/02/2027	
BL4496-53-7	VERTIV TL B1 1L TSFR1M		5	3.C FE	470,577	100.288	473,642	472,282	470,850		274			7.974	8.189	MON	1,783	17,821	10/20/2023	03/02/2027	
BL3650-94-4	VICTORIA'S SECRET & CO TL B 1L			3.B FE	193,545	99.000	193,545	195,500	193,545	3,626	284			8.888	9.192	MON	1,113	16,752	06/30/2021	08/02/2028	
BL3183-08-6	VIRGIN MEDIA BRISTOL LLC			3.C FE	548,625	99.486	547,173	550,000	547,173	7,060	129			7.976	8.122	MON	1,828	41,995	11/10/2017	01/31/2028	
G9368P-BH-6	VIRGIN MEDIA TL Y 1L TSFR1M		5	3.C FE	590,750	99.472	596,832	600,000	591,104		354			8.790	9.196	MON	6,592	8,097	10/18/2023	03/31/2031	
BL3833-59-9	VIRTU FINANCIAL TL B 1L SOFR		5	4.A FE	288,924	100.075	290,959	290,741	288,981		57			8.456	8.732	MON	68	3,959	10/20/2023	01/13/2029	
BL4488-29-4	VISTRA ENERGY TL B 1L TSFR1M		5	2.C FE	544,500	99.971	549,841	550,000	544,500					7.598	7.896	MON			12/06/2023	12/06/2030	
BL3574-63-1	VM CONSOLIDATED INC			3.C FE	195,801	100.350	197,473	196,785	196,101	630	162			8.720	8.945	MON	48	16,750	11/19/2021	03/24/2028	
BL3705-80-5	WAYNE FARMS TL B 1L		5	3.C FE	221,771	99.250	220,521	222,188	220,521	4,162	60			7.720	7.868	N/A	48	16,856	11/02/2021	07/23/2029	
BL3574-61-5	WEX INC TL B 1L USD			3.C FE	540,305	100.222	544,226	543,020	541,364	1,953	392			7.720	7.915	MON	116	40,366	03/19/2021	03/31/2028	
BL3574-61-5	WEX Inc. Term Loan		5	3.C FE	827,330	100.222	833,333	831,488	828,967	3,008	596			6.923	7.106	N/A		61,809	03/19/2021	03/19/2028	
96620E-AD-9	WHITEWATER WHISTLER HOLDINGS, LLC			3.B FE	238,203	100.101	239,642	239,400	238,345		142			8.150	8.361	N/A		11,682	01/25/2023	02/15/2030	
BL4228-77-3	Windsor Holdings III, LLC		5	4.B FE	552,316	100.531	566,580	563,588	552,967		652			9.740	10.284	N/A		17,998	06/22/2023	06/21/2030	
92929L-AV-0	WMG ACQUISITION CORP			3.B FE	498,125	99.979	499,895	500,000	498,734		312			7.481	7.664	MON	104	36,455	11/17/2021	01/20/2028	
BL4202-44-8	WORLD WIDE TECHNOLOGY TL B 1L TSFR1M		5	3.C FE	99,002	100.313	99,561	99,250	99,027		25			8.707	8.877	MON	456	5,391	04/21/2023	03/01/2030	
BL4421-49-3	WORLDPAY TL B 1L TSFR1M		5	3.C FE	1,222,500	100.375	1,229,594	1,225,000	1,222,500					8.334	8.496	MON			10/18/2023	09/20/2030	
BL4285-42-7	WYNDHAM HOTELS & RESORTS TL B 1L TSFR1M		5	3.A FE	121,387	100.213	124,765	124,499	123,668		74			7.706	7.950	MON	1,564	5,736	12/13/2018	05/24/2030	
BL2702-67-0	WYNDHAM WORLDWIDE CORP TL			3.C FE	186,438	100.125	237,797	237,500	223,549		9,887			7.606	12.312	MON	3,123	15,909	05/24/2018	05/30/2025	
BL4497-37-8	XPO LOGISTICS TL B 1L TSFR1M		5	2.C FE	400,000	100.042	400,168	400,000	400,000					7.360	7.470	MON			12/07/2023	02/28/2031	
BL4285-40-1	XPO LOGISTICS TL B 1L TSFR1M+200BP		5	3.A FE	100,951	100.263	101,725	101,458	100,999		49			7.356	7.583	MON	21	3,459	05/17/2023	05/24/2028	
BL3844-20-8	Zacapa S.A.R.L. First Lien Term Loan		C 5	4.B FE	162,340	99.625	162,544	163,156	162,544	5,965	119			8.791	8.881	N/A		14,944	02/10/2022	02/10/2029	
98931Y-AC-7	ZEKELMAN INDUSTRIES INC TL 1L USD			3.C FE	238,507	100.021	238,557	238,507	238,507	6,049				7.476	7.590	MON	744	16,863	01/17/2020	01/24/2027	
98932T-AD-5	Zelis Cost Management Buyer, Inc.			4.B FE	451,788	100.103	455,579	455,110	452,817	3,005	437			8.173	8.410	N/A		39,500	10/01/2021	03/30/2029	
BL3705-92-0	ZURN LLC			3.C FE	326,710	100.385	328,789	327,528	326,971	553	117			7.470	7.622	MON	68	23,550	09/15/2021	10/04/2028	
1829999999	Unaffiliated Bank Loans - Acquired				129,440,548	X X X	130,314,308	130,516,246	129,463,074	1,260,812	167,616			X X X	X X X	X X X	351,889	8,447,047	X X X	X X X	
1909999999	Subtotals - Unaffiliated Bank Loans				129,440,548	X X X	130,314,308	130,516,246	129,463,074	1,260,812	167,616			X X X	X X X	X X X	351,889	8,447,047	X X X	X X X	

E10.30

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	21 Date Acquired				
		3 Code	4 F o r e i g n					9 Rate per Share Used to Obtain Fair Value	10 Fair Value		12 Declared But Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase / (Decrease)	16 Current Year's (Amortization) / Accretion	17 Current Year's Other -Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15 + 16 - 17)	19 Total Foreign Exchange Change in B./A.C.V.						
								NONE																
4509999999 Total - Preferred Stocks								X	X	X												X	X	X

E11

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
Line Number													
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 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
46431X-10-9 922908-36-3 921909-76-8	CORE CDN ST CRP BD IX ETF VANGUARD 500 IDX ETF VANGUARD TOT I S ETF	A		773,875.000 357,930.000 1,989,076.000	10,828,146 156,343,824 115,286,845	18.450 436.800 57.960	10,828,146 156,343,824 115,286,845	11,512,090 116,103,722 107,491,237	33,459	289,681 1,992,666 3,624,697		334,830 24,537,585 9,153,443		334,830 24,537,585 9,153,443	292,640	09/18/2017 07/18/2023 07/18/2023	
5819999999	Exchange Traded Funds				282,458,815	X X X	282,458,815	235,107,049	33,459	5,907,044		34,025,858		34,025,858	292,640	X X X	X X X
000000-00-0 000000-00-0 000000-00-0 C3344@-10-4 000000-00-0 54624@-10-9 000000-00-0 000000-00-0 59554@-10-4 000000-00-0 677175-2#-7 000000-00-0 88845*-10-4	Dona Ana Title Company, Inc. FA Digital Title, Inc Faxon Legal Information Services, Inc. FCT Holdings Company Ltd. First American Title Guaranty Company First American Title Ins. Co of Louisiana First American Vacation Ownership Title and Escrow Services, Inc. Kentucky Land Title Mid Valley Title & Escrow Co. NTC Holding Company Ohio Bar Title Insurance Company Pacific Northwest Title Company of Kitsap County, Inc. Title Reinsurance			21.000 1,000.000 2,090.000 36,479,591.00 150,000.000 10,000.000 1,000.000 20.000 3,695.000 2,500.000 2,000.000 22,200.000 41.000	1,476,669 1,000.000 485,284 39,305,688 76,734,897 38,999,653 3,637,725 29,175 4,218,329 5,001 1,107,134 1,316,996 1,813,375		67,817,315 1,716,343 38,419,325 75,714,126 2,145,026 750,000 212,178 391,052 5,000 1,050,085 100 460,000			1,000,000 1,000,000 1,857,000 444,000		(121,741) (27,843,850) (196,992) 6,286,590 16,529,566 4,201,035 (25,491) (44,511) (728,238) 16,717 24,432 32,018		(121,741) (27,843,850) (196,992) 6,286,590 16,529,566 4,201,035 (25,491) (44,511) (728,238) 16,717 24,432 32,018		12/31/2011 03/22/2022 09/30/2007 11/23/2015 02/28/2005 05/31/2000 06/22/2016 01/04/1996 12/10/1999 12/31/2017 12/31/1999 12/31/2015 05/12/1988	
5929999999	Parent, Subsidiaries and Affiliates - Other				169,129,926	X X X		188,680,550		4,301,000		(1,870,465)		(1,870,465)		X X X	X X X
5999999999	Total - Preferred and Common Stocks				451,588,741	X X X	282,458,815	423,787,599	33,459	10,208,044		32,155,393		32,155,393	292,640	X X X	X X X

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
Line Number						
1A	1A \$	1B	1C \$	1D \$	1E \$	1F \$
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
912810-TN-8	UNITED STATES TREASURY		05/31/2023	DBC-FI		1,711,617	1,800,000.00	19,827
912810-TV-0	UNITED STATES TREASURY		12/19/2023	J P MORGAN SECURITIES		1,801,813	1,600,000.00	7,516
912810-TW-8	UNITED STATES TREASURY		12/19/2023	BARCLAYS CAPITAL INC		10,421,816	9,700,000.00	45,569
91282C-JK-8	UNITED STATES TREASURY		11/16/2023	PERSHING DIV OF DLJ SEC LNDING		210,230	210,000.00	53
91282C-JL-6	UNITED STATES TREASURY		12/19/2023	J P MORGAN SECURITIES		32,660,719	32,400,000.00	90,627
0109999999	Subtotal - Bonds - U. S. Government				X X X	46,806,195	45,710,000.00	163,592
91087B-AV-2	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	01/03/2023	BANC OF AMERICA/FIXED INCOME		2,988,960	3,000,000.00	
0309999999	Subtotal - Bonds - All Other Governments				X X X	2,988,960	3,000,000.00	
13063D-4G-0	CALIFORNIA ST		04/06/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,149,790	1,000,000.00	
452153-FM-6	ILLINOIS ST		04/20/2023	FUNB-FUNDS II		894,003	925,000.00	
93974E-ZG-4	WASHINGTON ST		05/03/2023	HILLTOP SECURITIES INC		1,779,760	1,600,000.00	21,111
0509999999	Subtotal - Bonds - U.S. States, Territories and Possessions				X X X	3,823,553	3,525,000.00	21,111
11506K-HB-0	BROWARD CNTY FLA PORT FACS REV		02/01/2023	RBC CAPITAL MARKETS		(199,883)	(185,000.00)	
248415-ZD-6	DENISON TEX INDPT SCH DIST		07/28/2023	RAYMOND JAMES & ASSOCIATES		1,813,721	1,900,000.00	
448492-4V-7	HUTTO TEX INDPT SCH DIST		08/09/2023	BAIRD, ROBERT W., & COMPANY IN		1,605,300	1,500,000.00	
513174-M2-5	LAMAR TEX CONS INDPT SCH DIST		07/21/2023	Jefferies		1,075,308	1,000,000.00	2,222
64966Q-Z8-6	NEW YORK N Y		04/14/2023	CITIGROUP GLOBAL MARKETS, INC		988,580	1,000,000.00	778
0709999999	Subtotal - Bonds - U.S. Political Subdivisions of States				X X X	5,283,026	5,215,000.00	3,000
01728L-HE-5	ALLEGHENY CNTY PA ARPT AUTH ARPT REV		10/12/2023	CITIGROUP GLOBAL MARKETS, INC		2,063,820	2,000,000.00	
11506K-HB-0	BROWARD CNTY FLA PORT FACS REV		02/01/2023	RBC CAPITAL MARKETS		199,883	185,000.00	
167510-BJ-4	CHICAGO ILL BRD ED DEDICATED CAP IMPT		03/01/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		623,664	600,000.00	
249218-BC-1	DENVER COLO PUB SCHS CTFS PARTN		05/08/2023	UBS FINANCIAL SERVICES INC.		3,013,858	3,120,000.00	52,940
29508T-AA-0	ERIE COUNTY INDUSTRIAL DEVELOPMENT AGENC		12/21/2023	Wells Fargo Securities, LLC		1,987,900	2,000,000.00	
3133BQ-KZ-8	FH QF3012 - RMBS		07/31/2023	Morgan Stanley		4,486,050	4,590,777.27	1,275
3132DN-FL-2	FH SD1071 - RMBS		01/01/2023	GOLDMAN		(80,673)		(42)
3132DP-DD-7	FH SD1900 - RMBS		05/01/2023	Bank of Montreal		(20,177)		(11)
3132DP-RB-6	FH SD2282 - RMBS		07/06/2023	Bank of Tokyo Mitsubishi		3,289,905	3,645,324.41	3,544
3132DQ-U3-8	FH SD3302 - RMBS		09/05/2023	BAML		2,954,987	3,750,876.27	1,459
3132DQ-ZV-1	FH SD3456 - RMBS		10/31/2023	Jefferies & Co., Inc.		6,525,045	7,447,220.12	1,655
3132DW-GY-3	FH SD8315 - RMBS		09/15/2023	BANC OF AMERICA/FIXED INCOME		14,639,283	15,235,614.25	38,089
3132DW-HY-2	FH SD8347 - RMBS		08/22/2023	Citigroup (SSB)		21,106,675	22,642,091.39	65,096
3133US-HU-8	FH SI2043 - RMBS		08/08/2023	Morgan Stanley		3,543,431	4,049,997.41	3,375
3132YA-TC-2	FH WE5047 - CMBS/RMBS		12/14/2023	PERSHING DIV OF DLJ SEC LNDING		1,098,193	1,250,000.00	2,000
3132YB-XT-8	FH WE6090 - CMBS/RMBS		10/13/2023	PERSHING DIV OF DLJ SEC LNDING		1,088,012	1,100,000.00	2,706
3140LL-HX-2	FN BS9245 - CMBS/RMBS		09/08/2023	CANTOR FITZGERALD & CO. INC.		1,476,563	1,500,000.00	2,255

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
3140QN-Q2-1	FN CB3172 - RMBS		02/10/2023	BANCO SANTANDER S A NEW YORK		6,700,178	7,454,996.19	7,455
3140QP-AQ-0	FN CB3614 - RMBS		03/20/2023	BNYMELLON/MIZUHO INTERNATIONAL		7,558,572	7,861,996.23	19,218
3140QQ-CC-7	FN CB4566 - RMBS		10/19/2023	Wells		949,122	1,035,214.21	3,307
3140X8-FV-4	FN FM4679 - RMBS		07/06/2023	Bank of Montreal		2,639,186	2,926,585.60	2,845
3140XD-RC-2	FN FM9482 - RMBS		06/27/2023	Citigroup (SSB)		8,656,087	9,780,026.38	22,820
3140XG-JR-1	FN FS1171 - RMBS		01/31/2023	JP Morgan		4,533,468	4,976,705.59	829
3140XG-JS-9	FN FS1172 - RMBS		05/31/2023	JP Morgan		7,568,799	8,502,775.91	2,834
3140XH-4D-6	FN FS2619 - RMBS		07/31/2023	BZW SECS		4,488,251	4,588,810.53	1,275
3140XJ-N5-8	FN FS3111 - RMBS		10/19/2023	IFCSMUNI		950,062	1,034,784.63	3,306
3140XK-H7-8	FN FS3853 - RMBS		02/28/2023	IFCSMUNI		7,415,925	8,111,761.94	1,577
3140XK-SC-5	FN FS4114 - RMBS		04/26/2023	MORGAN SECURITIES-FIXED INC		8,163,357	8,349,925.72	
3140XK-TT-7	FN FS4161 - RMBS		07/06/2023	Bank of America Merrill Lynch		5,267,378	5,669,563.11	6,300
3140XK-V2-3	FN FS4232 - RMBS		04/26/2023	MORGAN SECURITIES-FIXED INC		8,174,623	8,361,449.14	
3140XM-JW-7	FN FS5676 - RMBS		09/27/2023	Wells		7,324,811	7,760,104.09	1,078
31418D-XL-1	FN MA4282 - RMBS		04/26/2023	BZW SECS		5,489,940	6,329,600.91	
31418E-Q7-8	FN MA4977 - RMBS		05/19/2023	MORGAN STANLEY & COMPANY		9,484,621	9,805,600.82	26,965
3137HA-4G-8	FRETE ML-15 A - CMBS		05/10/2023	Wells Fargo Securities, LLC		1,406,366	1,500,000.00	2,933
39081H-FF-4	GREAT LAKES WTR AUTH MICH SEW DISP SYS R		11/15/2023	NATL FINANCIAL SERVICES CORP (NFS)		1,456,579	1,375,000.00	
39160C-BJ-5	GREATER ASHEVILLE REGIONAL AIRPORT AUTHO		04/28/2023	SIEBERT CISNEROS SHANK & CO, LLC		189,718	175,000.00	
442349-GM-2	HOUSTON TEX ARPT SYS REV		06/30/2023	NATL FINANCIAL SERVICES CORP (NFS)		273,573	250,000.00	
452252-QT-9	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R		12/15/2023	RBC CAPITAL MARKETS		3,420,570	3,000,000.00	
469487-VB-5	JACKSONVILLE FLA SPL REV		09/07/2023	RAYMOND JAMES & ASSOCIATES		2,138,460	2,000,000.00	
469487-VD-1	JACKSONVILLE FLA SPL REV		09/07/2023	RAYMOND JAMES & ASSOCIATES		2,185,540	2,000,000.00	
54811B-H5-3	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		05/10/2023	J P MORGAN SECURITIES		1,381,763	1,250,000.00	
56035D-EE-8	MAIN STR NAT GAS INC GA GAS SUPPLY REV		09/18/2023	RBC CAPITAL MARKETS		2,031,540	2,000,000.00	30,278
592029-CM-2	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		08/24/2023	BNY/SUNTRUST CAPITAL MARKETS		62,584	60,000.00	
59447T-XH-1	MICHIGAN FIN AUTH REV		07/21/2023	Wells Fargo Securities, LLC		1,921,100	2,000,000.00	12,000
594695-4P-0	MICHIGAN ST TRUNK LINE		08/23/2023	Wells Fargo Securities, LLC		1,322,463	1,250,000.00	
60637A-WE-8	MISSOURI ST HEALTH & EDL FACS AUTH HEALT		09/27/2023	J P MORGAN SECURITIES		1,065,610	1,000,000.00	
63610F-BL-9	NATIONAL FINANCE AUTHORITY		06/23/2023	FUNB-FUNDS II		640,250	595,000.00	
64972J-CD-8	NEW YORK CITY TRANSITIONAL FINANCE AUTHO		10/19/2023	PERSHING DIV OF DLJ SEC LNDING		2,059,640	2,000,000.00	
64971X-YB-8	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		04/13/2023	GOLDMAN		791,700	1,000,000.00	6,333
650028-ZN-6	NEW YORK ST TWY AUTH ST PERS INCOME TAX		10/05/2023	HILLTOP SECURITIES INC		2,008,500	2,000,000.00	6,944
650116-GP-5	NEW YORK TRANSN DEV CORP SPL FAC REV		10/26/2023	CITIGROUP GLOBAL MARKETS INC.		1,220,500	1,250,000.00	
70870J-FN-3	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		04/05/2023	RBC CAPITAL MARKETS		187,356	200,000.00	
79625G-GT-4	SAN ANTONIO TEX ELEC & GAS REV		05/24/2023	PERSHING DIV OF DLJ SEC LNDING		1,107,000	1,000,000.00	
79739G-RM-0	SAN DIEGO CNTY CALIF REGL ARPT AUTH ARPT		10/04/2023	Jefferies		1,971,540	2,000,000.00	
88044T-AL-3	TENNESSEE ENERGY ACQUISITION CORP COMMOD		10/04/2023	GOLDMAN		993,410	1,000,000.00	21,528
88256P-AG-5	TEXAS MUNICIPAL GAS ACQUISITION AND SUPP		12/14/2023	BARCLAYS CAPITAL INC		2,684,525	2,500,000.00	7,639
92812W-LN-2	VIRGINIA ST HSG DEV AUTH		09/26/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,000,000	2,000,000.00	
944514-P8-5	WAYNE CNTY MICH ARPT AUTH REV		09/28/2023	NATL FINANCIAL SERVICES CORP (NFS)		1,611,080	1,545,000.00	
968214-BY-1	WILDWOOD UTILITY DEPENDENT DISTRICT		04/20/2023	Jefferies		609,153	550,000.00	

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
090999999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	200,101,319	211,166,802.12	361,805
00130H-CH-6	AES CORP		05/15/2023	J P MORGAN SECURITIES		2,098,740	2,100,000.00	
00928Q-AX-9	AIRCASTLE LTD		07/13/2023	GOLDMAN		1,397,410	1,400,000.00	
00973R-AL-7	AKER BP ASA	C	06/07/2023	Various		2,264,099	2,265,000.00	
010392-FG-8	ALABAMA POWER CO		03/30/2023	US Bank		205,235	250,000.00	2,164
025816-DH-9	AMERICAN EXPRESS CO		07/25/2023	BZW SECS		1,985,000	1,985,000.00	
03027X-CF-5	AMERICAN TOWER CORP		09/12/2023	RBC CAPITAL MARKETS		1,195,788	1,200,000.00	
031162-DR-8	AMGEN INC		02/15/2023	Citi Bank		2,123,291	2,130,000.00	
00206R-LJ-9	AT&T INC		03/29/2023	US Bank		449,299	639,000.00	1,008
00206R-MT-6	AT&T INC		12/19/2023	Jefferies		1,336,309	1,300,000.00	24,570
05369A-AP-6	AVIATION CAPITAL GROUP LLC		10/02/2023	BANC OF AMERICA/FIXED INCOME		991,230	1,000,000.00	
06051G-HM-4	BANK OF AMERICA CORP		12/19/2023	Citigroup (SSB)		3,566,652	3,700,000.00	64,967
06051G-JT-7	BANK OF AMERICA CORP		05/10/2023	US Bank		82,819	100,000.00	149
06051G-KQ-1	BANK OF AMERICA CORP		09/27/2023	Various		4,588,151	5,125,000.00	97,515
05530Q-AQ-3	BAT INTERNATIONAL FINANCE PLC	C	07/31/2023	DEUTSCHE BANK SECURITIES, INC.		4,000,000	4,000,000.00	
07274E-AJ-2	BAYER US FINANCE LLC		11/16/2023	Citigroup		449,654	450,000.00	
07274E-AK-9	BAYER US FINANCE LLC		11/16/2023	Citigroup (SSB)		995,660	1,000,000.00	
05541T-AQ-4	BGC PARTNERS INC		05/22/2023	GOLDMAN		800,000	800,000.00	
097023-AU-9	BOEING CO		12/19/2023	Citigroup (SSB)		1,611,870	1,500,000.00	32,156
09778P-AB-1	BON SECOURS MERCY HEALTH INC		08/28/2023	Various		1,941,055	2,446,000.00	12,669
11135F-BF-7	BROADCOM INC		12/19/2023	RBC CAPITAL MARKETS		1,066,845	1,300,000.00	11,830
11271L-AK-8	BROOKFIELD FINANCE INC		11/27/2023	BANC OF AMERICA/FIXED INCOME		2,000,000	2,000,000.00	
14040H-DC-6	CAPITAL ONE FINANCIAL CORP		10/27/2023	MORGAN STANLEY & COMPANY		700,000	700,000.00	
15089Q-AW-4	CELANESE US HOLDINGS LLC		08/10/2023	BAML		739,896	740,000.00	
808513-CH-6	CHARLES SCHWAB CORP		12/19/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,780,903	1,700,000.00	33,901
808513-CJ-2	CHARLES SCHWAB CORP		11/15/2023	Citigroup		1,530,000	1,530,000.00	
172967-MP-3	CITIGROUP INC		12/19/2023	Citigroup (SSB)		4,218,324	4,400,000.00	43,679
126117-AX-8	CNA FINANCIAL CORP		08/02/2023	Wells Fargo Securities, LLC		870,750	900,000.00	9,900
20268J-AF-0	COMMONSPIRIT HEALTH		01/27/2023	JP Morgan		2,250,732	2,640,000.00	24,482
209111-EQ-2	CONSOLIDATED EDISON COMPANY OF NEW YORK		12/19/2023	DAIWA CAPITAL MARKETS AMERICA		1,031,690	1,000,000.00	3,167
74977R-DS-0	COOPERATIEVE RABOBANK UA	C	02/21/2023	GOLDMAN		2,240,000	2,240,000.00	
00138C-AV-0	COREBRIDGE GLOBAL FUNDING		09/14/2023	Jefferies & Co., Inc.		444,582	445,000.00	
22207A-AA-0	COTY INC		08/10/2023	Citigroup		1,259,375	1,250,000.00	4,371
22535W-AJ-6	CREDIT AGRICOLE SA	C	09/26/2023	Various		2,230,145	2,225,000.00	
228180-AB-1	CROWN AMERICAS LLC		09/27/2023	JANE STREET		1,377,405	1,500,000.00	38,938
29250N-BZ-7	ENBRIDGE INC		11/06/2023	MORGAN STANLEY & COMPANY		798,960	800,000.00	
29273R-BJ-7	ENERGY TRANSFER LP		12/19/2023	GOLDMAN		912,168	900,000.00	919
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		09/27/2023	JANE STREET		1,694,131	1,775,000.00	24,145
29366M-AE-8	ENTERGY ARKANSAS LLC		09/15/2023	Wells Fargo Securities, LLC		737,318	750,000.00	3,533
29364G-AP-8	ENTERGY CORP		12/19/2023	Citigroup (SSB)		1,837,946	2,200,000.00	880
316773-DK-3	FIFTH THIRD BANCORP		07/24/2023	RBC		220,000	220,000.00	
337738-BH-0	FISERV INC		08/14/2023	Wells Fargo Securities, LLC		1,289,236	1,300,000.00	

E132

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36170J-AC-0	GGAM FINANCE LTD		12/14/2023	BANK OF NYC/GOLDMAN		1,520,936	1,520,000.00	3,600
38141G-WV-2	GOLDMAN SACHS GROUP INC		12/19/2023	GOLDMAN		3,884,914	4,100,000.00	25,194
404119-BZ-1	HCA INC		12/19/2023	J P MORGAN SECURITIES		744,816	800,000.00	700
404119-CQ-0	HCA INC		05/01/2023	Wells Fargo Securities, LLC		999,320	1,000,000.00	
422806-AA-7	HEICO CORP		07/19/2023	BBNT		274,615	275,000.00	
022249-AU-0	HOWMET AEROSPACE INC		09/27/2023	JANE STREET		1,668,134	1,650,000.00	22,894
404280-DH-9	HSBC HOLDINGS PLC	C	09/27/2023	HSBC Wellington Direct		2,176,782	2,350,000.00	16,926
444859-BK-7	HUMANA INC		12/12/2023	Northern Trust Co		2,354,353	2,600,000.00	26,858
46653K-AB-4	JAB HOLDINGS BV	C	08/15/2023	J P MORGAN SECURITIES		1,025,216	1,600,000.00	13,167
46653K-AC-2	JAB HOLDINGS BV	C	08/15/2023	Amherst Pierpont Securities		1,033,774	1,400,000.00	22,575
48020Q-AB-3	JONES LANG LASALLE INC		11/08/2023	Wells Fargo Securities, LLC		793,888	800,000.00	
46647P-CU-8	JPMORGAN CHASE & CO		12/19/2023	BARCLAYS CAPITAL INC		1,202,222	1,400,000.00	16,823
46647P-DK-9	JPMORGAN CHASE & CO		09/15/2023	Citigroup (SSB)		3,051,950	3,100,000.00	2,461
49456B-AJ-0	KINDER MORGAN INC		03/30/2023	US Bank		480,470	550,000.00	3,549
536797-AG-8	LITHIA MOTORS INC		08/11/2023	Various		1,788,401	2,065,000.00	16,409
50212Y-AH-7	LPL HOLDINGS INC		11/08/2023	MORGAN STANLEY & COMPANY		699,503	700,000.00	
55279H-AW-0	MANUFACTURERS AND TRADERS TRUST CO		01/27/2023	KeyBanc Capital Markets		2,275,782	2,280,000.00	1,191
59217G-FP-9	METROPOLITAN LIFE GLOBAL FUNDING I		03/21/2023	JP Morgan		833,839	835,000.00	
606822-CD-4	MITSUBISHI UFJ FINANCIAL GROUP INC	C	09/15/2023	BARCLAYS CAPITAL INC		1,006,400	1,250,000.00	5,942
60687Y-BH-1	MIZUHO FINANCIAL GROUP INC	C	12/19/2023	PERSHING DIV OF DLJ SEC LNDING		746,964	900,000.00	8,859
617446-8P-7	MORGAN STANLEY		12/19/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		3,581,799	3,900,000.00	31,391
61747Y-EU-5	MORGAN STANLEY		09/15/2023	BANC OF AMERICA/FIXED INCOME		2,332,925	2,500,000.00	20,031
636180-BS-9	NATIONAL FUEL GAS CO		05/15/2023	J P MORGAN SECURITIES		1,796,040	1,800,000.00	
636274-AE-2	NATIONAL GRID PLC	C	06/07/2023	BANC OF AMERICA/FIXED INCOME		1,600,000	1,600,000.00	
639057-AH-1	NATWEST GROUP PLC	C	02/27/2023	NATWEST SECURITIES		2,000,000	2,000,000.00	
780097-BP-5	NATWEST GROUP PLC	C	06/15/2023	Northern Trust Co		1,086,428	1,200,000.00	2,868
67116N-AA-7	OCI NV	C	12/19/2023	Various		1,824,708	1,800,000.00	14,144
69047Q-AA-0	OVINTIV INC		05/16/2023	GOLDMAN		1,394,916	1,395,000.00	
695114-CY-2	PACIFICORP		12/19/2023	RBC CAPITAL MARKETS		5,367,942	8,300,000.00	4,012
695114-DA-3	PACIFICORP		06/28/2023	J P MORGAN SECURITIES		1,867,220	2,000,000.00	13,139
718172-CJ-6	PHILIP MORRIS INTERNATIONAL INC		12/19/2023	DEUTSCHE BANK SECURITIES, INC.		2,413,060	2,600,000.00	30,713
718172-DA-4	PHILIP MORRIS INTERNATIONAL INC		02/13/2023	Various		1,532,228	1,545,000.00	
740816-AM-5	PRESIDENT AND FELLOWS OF HARVARD COLLEGE		09/27/2023	Jefferies & Co., Inc.		2,100,540	3,000,000.00	19,425
743263-AE-5	PROGRESS ENERGY INC		12/19/2023	Citigroup (SSB)		2,998,814	2,600,000.00	61,569
74340X-CF-6	PROLOGIS LP		03/23/2023	Wells Fargo Securities, LLC		1,996,560	2,000,000.00	
758750-AC-7	REGAL REXNORD CORP		01/09/2023	JP Morgan		449,366	450,000.00	
78081B-AL-7	ROYALTY PHARMA PLC		12/19/2023	BARCLAYS CAPITAL INC		1,508,700	2,000,000.00	19,983
75513E-CW-9	RTX CORP		11/06/2023	GOLDMAN		1,497,180	1,500,000.00	
816851-BR-9	SEMPRA		06/20/2023	RBC CAPITAL MARKETS		1,495,500	1,500,000.00	
78448T-AH-5	SMBC AVIATION CAPITAL FINANCE DAC	C	04/26/2023	GOLDMAN		998,310	1,000,000.00	
78448T-AK-8	SMBC AVIATION CAPITAL FINANCE DAC	C	07/18/2023	PERSHING DIV OF DLJ SEC LNDING		996,610	1,000,000.00	
83368R-BR-2	SOCIETE GENERALE SA	C	01/03/2023	SG AMERICAS SECURITIES, LLC		700,000	700,000.00	
8426EP-AF-5	SOUTHERN COMPANY GAS CAPITAL CORP		12/19/2023	GOLDMAN		1,818,378	1,800,000.00	24,720

E133

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
843646-AH-3	SOUTHERN POWER CO		03/30/2023	US Bank		234,965	250,000.00	572
852060-AT-9	SPRINT CAPITAL CORP		12/19/2023	GOLDMAN		736,800	600,000.00	14,000
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROUP INC	C	12/19/2023	DAIWA CAPITAL MARKETS AMERICA		3,773,520	4,500,000.00	43,399
86765L-AN-7	SUNOCO LP		09/27/2023	BANK OF NYC/GOLDMAN		1,701,781	1,775,000.00	4,055
871829-BT-3	SYSCO CORP		11/06/2023	BANC OF AMERICA/FIXED INCOME		990,370	1,000,000.00	
88167A-AS-0	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	03/01/2023	GOLDMAN		320,000	320,000.00	
87264A-CY-9	T-MOBILE USA INC		09/15/2023	Wells Fargo Securities, LLC		947,940	1,000,000.00	8,978
89788K-AA-4	TRUIST BANK		01/27/2023	MORGAN SECURITIES-FIXED INC		2,261,752	2,690,000.00	23,538
225401-AZ-1	UBS GROUP AG	C	09/15/2023	CITIBANK, NA		2,442,840	2,400,000.00	16,125
92212W-AE-0	VAR ENERGI ASA	C	02/02/2023	Various		437,312	400,000.00	6,800
95000U-3B-7	WELLS FARGO & CO		12/19/2023	Wells Fargo Securities, LLC		7,786,320	8,000,000.00	158,880
958667-AE-7	WESTERN MIDSTREAM OPERATING LP		03/30/2023	TDBank		219,402	220,000.00	
970648-AM-3	WILLIS NORTH AMERICA INC		05/10/2023	BANC OF AMERICA/FIXED INCOME		2,293,859	2,300,000.00	
98389B-BA-7	XCEL ENERGY INC		07/31/2023	PNC CAPITAL MKTS		1,298,271	1,300,000.00	
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	160,677,303	172,025,000.00	1,140,433
E134								
BL3200-39-3	ABC SUPPLY CO INC TL B 1L USD TSFR3M		11/21/2023	Various		299,250	300,000.00	
BL3470-81-4	ADEVINTA ASA TL B 1L	D	04/05/2023	Barclays Bank		224,719	225,000.00	
03765V-AL-4	ADT/PRIME SECURITY TL B 1L TSFR1M		10/11/2023	Not Available		396,000	400,000.00	
BL4420-18-0	AERCAP TL B 1L TSFR1M	D	09/14/2023	Not Available		725,000	725,000.00	
BL3570-23-3	AGGREKO TL 1L	D	04/11/2023	Bank of America Securities		197,000	200,000.00	
00847Y-AE-2	Agility Health, Inc.		04/25/2023	JP Morgan		744,373	749,997.81	
88023H-AG-5	ALIGHT SOLUTIONS TL B 1L TSFR1M		09/15/2023	Not Available		150,000	150,000.00	
03234T-AZ-1	AmWINS Group, Inc.		02/10/2023	GOLDMAN SACHS CREDIT PARTNERS LP		158,400	160,000.00	
03234T-AZ-1	AMWINS GROUP, INC.		11/06/2023	Goldman Sachs & Co.		300,750	300,000.00	
03234T-AZ-1	AMWINS TL B 1L TSFR1M		02/10/2023	Not Available		247,500	250,000.00	
03852J-AR-2	ARAMARK SERVICES INC		04/05/2023	JP MORGAN SECURITIES LLC		495,000	500,000.00	
BL4298-50-3	ARAMARK TL B 1L TSFR1M		11/13/2023	Not Available		225,422	225,000.00	
04538F-AD-1	ASPLUNDH TREE EXPERT LLC TL B 1L		03/28/2023	MORGAN STANLEY & CO. LLC		248,747	250,000.00	
BL3503-03-6	ASURION LLC TL B8 1L		04/11/2023	Not Available		94,750	100,000.00	
BL4120-80-6	ATLAS AIR TL B 1L TSFR1M		02/09/2023	Goldman Sachs & Co.		412,250	425,000.00	
BL3786-57-3	AUTHENTIC BRANDS TL 1L SOFR		11/13/2023	Not Available		551,031	550,000.00	
90347B-AK-4	AXALTA COATING TL B4 1L TSFR1M		08/15/2023	Not Available		338,000	338,000.00	
BL3159-33-4	B&G FOODS INC TL B 1L		11/21/2023	BROWN BROTHERS HARRIMAN & CO		196,625	200,000.00	
BL4373-32-2	BARNES GROUP TL B 1L TSFR1M+300BP		08/10/2023	Bank of America Securities		347,375	350,000.00	
BL3608-71-0	BEACON ROOFING SUPPLY INC TSFR1M		11/06/2023	UBS SECURITIES LLC		200,500	200,000.00	
08078U-AH-6	Belron Finance US LLC		04/06/2023	Bank of America Merrill Lynch		447,750	450,000.00	
08579J-BH-4	BERRY GLOBAL TL 1L TSFR1M		11/13/2023	Goldman Sachs & Co.		373,844	375,000.00	
BL4118-89-1	BL Aretec Group T1L 9.1048% 03-08-30 - B		03/08/2023	UBS		269,500	275,000.00	
BL4342-81-4	BL OMNIA Part TLB9.6648% 12-30-99 - BL O		07/19/2023	BZW SECS		303,170	306,232.69	
92943E-AB-2	BL Worldpay USD TLB		09/20/2023	Jefferies & Co., Inc.		417,900	420,000.00	
BL3911-85-8	BLACKSTONE MORTGAGE TL B4 1L TSFR1M		07/20/2023	JP MORGAN CHASE BANK N.A.		167,563	175,000.00	

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
BL4484-14-5	BROOKFIELD NGPL TL B 1L TSFR1M		12/05/2023	Not Available		174,125	175,000.00	
11823L-AL-9	BUCKEYE PARTNERS TL B 1L TSFR1M		11/16/2023	Mitsubishi UFJ Securities USA, Inc.		149,625	150,000.00	
BL4117-08-3	CAESARS ENTERTAINMENT TL B 1L SOFR		01/25/2023	JP MORGAN SECURITIES LLC		594,000	600,000.00	
12768E-AG-1	Caesars Entertainment, Inc., Term Loan B		01/25/2023	J. P. MORGAN CHASE		425,700	430,000.00	
BL4364-66-9	CALPINE CONSTRUCTION FINANCE TL B TSFR1M		11/06/2023	JEFFERIES LLC		99,875	100,000.00	
BL4373-22-3	Carnival Corporation		08/01/2023	Jefferies & Co., Inc.		144,275	145,000.00	
BL3751-62-7	CARNIVAL CORPORATION		11/06/2023	JP MORGAN SECURITIES LLC		99,250	100,000.00	
BL4483-83-2	CHARTER COMMUNICATIONS TL B4 1L TSFR1M		12/01/2023	Not Available		99,500	100,000.00	
BL4496-78-4	CHOBANI TL B 1L TSFR1M		12/12/2023	Not Available		99,500	100,000.00	
17178H-AM-4	CIENA CORP TL B 1L USD		10/20/2023	Bank of America Securities		99,729	100,000.00	
17178H-AN-2	Ciena Corporation, Term Loan B		01/12/2023	BANK OF AMERICA N.A.		535,000	535,000.00	
BL4368-85-0	CITADEL TL B 1L TSFR1M		07/25/2023	JP MORGAN SECURITIES LLC		536,274	540,326.63	
BL4265-57-7	Clarios Global LP		04/20/2023	JP Morgan		751,225	755,000.00	
BL4265-57-7	CLARIOS TL B 1L TSFR1M+375BP		04/20/2023	JP MORGAN SECURITIES LLC		199,000	200,000.00	
BL4498-29-3	CLEAN HARBORS TL B 1L TSFR1M		12/20/2023	Goldman Sachs & Co.		475,000	475,000.00	
BL4264-54-7	COPELAND TL B 1L TSFR1M		07/21/2023	Goldman Sachs & Co.		505,824	508,944.95	
BL4295-09-5	COVANTA TL B 1L TSFR1M		06/08/2023	Barclays Bank		184,186	186,046.51	
BL4295-10-3	COVANTA TL C 1L TSFR1M		06/08/2023	Barclays Bank		13,814	13,953.49	
22704N-AE-2	CROCS TL B 1L TSFR1M		08/03/2023	CitiGroup		250,000	250,000.00	
BL3296-81-3	CUSHMAN & WAKEFIELD TL B 1L		05/01/2023	CORPORATE ACTION		217,369	217,907.47	
BL4378-98-2	CUSHMAN & WAKEFIELD TL B 1L TSFR1M		08/10/2023	Not Available		219,375	225,000.00	
BL3769-85-0	DRIVEN HOLDINGS LLC TL B 1L		11/21/2023	BROWN BROTHERS HARRIMAN & CO		196,125	200,000.00	
28414B-AF-3	ELANCO ANIMAL HEALTH INC TL B 1L		11/21/2023	BROWN BROTHERS HARRIMAN & CO		98,688	100,000.00	
BL4494-46-6	ELEMENT SOLUTIONS TL B 1L TSFR1M		12/08/2023	Bank of America Securities		498,750	500,000.00	
BL3837-63-2	EMBECTA TL B SOFR		10/20/2023	CITIZEN CAPITAL MARKETS		121,719	125,000.00	
BL4264-54-7	Emerald Debt Merger Sub L.L.C.		05/04/2023	RBC		297,545	300,550.45	
BL4031-97-9	ENTAIN TL B2 1L TSFR1M	D	06/23/2023	DEUTSCHE BANK SECURITIES, INC.		148,500	150,000.00	
29362L-AM-6	Entegris T/L (3/23)		04/03/2023	CORPORATE ACTION		617,899	623,437.50	
BL3639-29-3	EXGEN RENEWABLES IV LLC TL 1L		11/13/2023	Not Available		299,600	300,000.00	
BL3657-52-7	FIRST STUDENT BIDCO INC STRIP		12/27/2023	Barclays Bank		6,551	6,667.49	
BL3998-61-6	FLUTTER ENTERTAINMENT TL B 1L SOFR	D	11/06/2023	DEUTSCHE BANK SECURITIES, INC.		150,750	150,000.00	
BL4473-00-7	FLUTTER ENTERTAINMENT TL B 1L TSFR1M	D	11/17/2023	JP MORGAN SECURITIES LLC		798,000	800,000.00	
BL4275-99-8	FOCUS FINANCIAL TL B6 1L TSFR1M+350BP		05/10/2023	RBC Capital		147,101	150,000.00	
BL4294-59-3	FORTREA TL B 1L TSFR1M+375BPS		06/12/2023	Goldman Sachs & Co.		147,750	150,000.00	
31774B-AF-1	FORTRESS INVESTMENT GROUP TL B TSFR1M		07/31/2023	Not Available		298,500	300,000.00	
BL4417-55-8	FORWARD AIR TL B 1L TSFR1M		09/22/2023	Not Available		528,000	550,000.00	
35100D-AT-3	FOUR SEASONS HOTELS TL B TSFR1M	A	11/13/2023	BANK OF NEW YORK		200,625	200,000.00	
35100D-AS-5	FOUR SEASONS HOTELS TL TSFR1M	A	03/28/2023	Goldman Sachs & Co.		125,313	125,000.00	
BL3284-00-9	FRONERI US INC TL B 1L USD	D	10/20/2023	UBS SECURITIES LLC		522,875	525,000.00	
BL4112-85-2	Fugue Finance LLC, Term Loan	C	06/23/2023	Various		403,300	410,000.00	
BL3557-86-7	GATES GLOBAL LLC TL 1L TSFR1M		10/18/2023	UBS SECURITIES LLC		425,531	425,000.00	
BL4114-22-1	GFL ENVIRONMENTAL TL B TSFR1M	A	03/28/2023	Bank of America Securities		600,750	600,000.00	
31773H-AB-8	GIP PILOT TL 1L TSFR1M		09/18/2023	JP MORGAN SECURITIES LLC		298,500	300,000.00	

SCHEDULE D - PART 3

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BL4285-78-1	GOLDEN ENTERTAINMENT TL B 1L TSFR1M		05/19/2023	JP MORGAN SECURITIES LLC		200,866	202,384.18	
07014Q-AN-1	GREAT OUTDOORS GROUP LLC TL B1 1L		04/21/2023	JP MORGAN SECURITIES LLC		199,000	200,000.00	
BL4374-08-0	GREYSTAR REAL ESTATE TL 1L TSFR1M+375BP		08/07/2023	Not Available		344,750	350,000.00	
410346-AX-8	Hanesbrands Inc.		02/14/2023	MORGAN STANLEY SENIOR FUNDING, INC		579,150	585,000.00	
BL4200-17-8	HANESBRANDS TL B 1L TSFR1M		04/04/2023	JP MORGAN SECURITIES LLC		150,000	150,000.00	
BL4121-97-8	HB FULLER TL B 1L TSFR1M		02/06/2023	Not Available		200,000	200,000.00	
BL4371-43-3	HB FULLER TL B 1L TSFR1M		08/08/2023	Not Available		125,000	125,000.00	
43289D-AK-9	HILTON TL B 1L TSFR1M		11/03/2023	Not Available		623,438	625,000.00	
44332E-AW-6	Hub International Limited		06/20/2023	GOLDMAN		183,150	185,000.00	
BL3568-59-1	HUDSON RIVER TRADING LLC TL B 1L		11/21/2023	BROWN BROTHERS HARRIMAN & CO		99,500	100,000.00	
BL4434-36-3	IMTT TL B 1L TSFR1M		10/05/2023	WELLS FARGO SECURITIES LLC		196,000	200,000.00	
BL3763-95-2	INEOS US FINANCE LLC TL B 1L BKL TSFR3M		04/21/2023	Barclays Bank		294,750	300,000.00	
BL3752-87-2	INFORMATICA LLC TL B 1L		11/21/2023	Various		399,125	400,000.00	
BL3294-34-7	INGERSOLL-RAND SERVICES TL B 1L USD		03/28/2023	WELLS FARGO SECURITIES LLC		274,313	275,000.00	
BL4426-85-6	INGRAM MICRO TL B TSFR1M		09/22/2023	JP MORGAN SECURITIES LLC		322,071	322,071.29	
44988L-AH-0	INSPIRE BRANDS TL B 1L SOFR		10/20/2023	CITIZEN CAPITAL MARKETS		99,375	100,000.00	
BL4263-65-5	INTERNET BRANDS TL B 1L TSFR1M+425BP		04/25/2023	RBC Capital		97,500	100,000.00	
BL4114-26-2	Intrado Corporation (West Corp/Olympus M		01/24/2023	RBC		156,800	160,000.00	
BL4473-01-5	Iqvia Inc.		11/17/2023	Unknown		925,000	925,000.00	
BL4473-01-5	IQVIA TL B 1L TSFR1M		11/17/2023	JP MORGAN SECURITIES LLC		200,000	200,000.00	
46284N-AQ-2	Iron Mountain Informatio,Incremental Ter		05/25/2023	JP Morgan		991,250	1,000,000.00	
BL3542-33-1	JANE STREET GROUP LLC TL B 1L		07/21/2023	Barclays Bank		150,000	150,000.00	
47102D-AK-5	JANUS TL B 1L TSFR1M		07/25/2023	Goldman Sachs & Co.		148,500	150,000.00	
BL3676-23-8	JELD-WEN INC TL B 1L		04/10/2023	WELLS FARGO SECURITIES LLC		222,188	225,000.00	
BL4273-90-2	LIFE TIME FITNESS TL B TSFR1M	C	05/05/2023	Not Available		298,500	300,000.00	
BL3898-65-9	LIGHT & WONDER TL TSFR1M		11/21/2023	Various		449,438	450,000.00	
53803H-AM-2	LIVE NATION ENTERTAINMEN TSFR3M		11/21/2023	BROWN BROTHERS HARRIMAN & CO		400,250	400,000.00	
BL3665-12-4	MEDLINE TL B TSFR1M		10/19/2023	Bank of America Securities		149,813	150,000.00	
BL4376-44-0	NORTHRIVER MIDSTREAM TL B TSFR1M	A	11/06/2023	WELLS FARGO SECURITIES LLC		100,000	100,000.00	
BL3692-17-7	NORTONLIFELOCK TL B SOFR		10/19/2023	Bank of America Securities		323,375	325,000.00	
BL4495-85-1	NUVEI TL B 1L TSFR1M	A	12/14/2023	BMO Capital Markets Corp.		148,875	150,000.00	
BL4342-82-2	Omnia Partners, LLC		07/19/2023	BZW SECS		28,767	28,767.31	
BL4353-90-2	ONE TORONTO GAMING TL B 1L TSFR1M+425BP	A	07/20/2023	Barclays Bank		173,250	175,000.00	
BL4353-90-2	Ontario Gaming GTA Limited Partnership	C	07/20/2023	BZW SECS		237,600	240,000.00	
BL4048-83-3	OPEN TEXT TL B SOFR	A	03/28/2023	Bank of America Securities		322,563	325,000.00	
68764J-AD-3	Oryx Midstream Services Permian Basin LL		01/27/2023	BZW SECS		99,250	100,000.00	
BL3903-04-6	PENN NATIONAL GAMING TL B TSFR1M		11/21/2023	Various		299,125	300,000.00	
72108P-AR-5	PIKE CORP TL B 1L USD		10/18/2023	CITIZEN CAPITAL MARKETS		350,000	350,000.00	
BL4262-65-7	Qualtrics Acquireco, LLC		04/14/2023	JP Morgan		475,200	480,000.00	
BL4262-65-7	QUALTRICS TL B 1L TSFR1M		04/14/2023	JP MORGAN SECURITIES LLC		123,750	125,000.00	
BL4205-64-9	RED VENTURES TL B 1L TSFR1M		10/20/2023	Bank of America Securities		298,125	300,000.00	
BL4416-56-8	RESTAURANT BRANDS TL B5 TSFR1M	A	09/12/2023	Not Available		696,500	700,000.00	
76171J-AB-7	REYNOLDS CONSUMER PRODUC TL 1L USD		11/21/2023	Various		448,559	450,000.00	

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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BL3909-02-7	RH TL B2 1L TSFR1M		07/31/2023	Bank of America Securities		392,000	400,000.00	
BL4297-03-4	SAMSONITE TL B TSFR1M	C	06/09/2023	Not Available		149,250	150,000.00	
BL4201-74-7	Sedgwick Claims Management Services, Inc		02/17/2023	Bank of America Merrill Lynch		148,500	149,999.99	
BL4368-86-8	SELECT MEDICAL TL B 1L TSFR1M + 300BP		07/26/2023	JP MORGAN SECURITIES LLC		99,500	100,000.00	
BL3676-45-1	SITEL WORLDWIDE CORP TL B 1L		04/03/2023	BNP Capital Market Ltd.		298,860	300,000.00	
BL3541-36-6	SOTERA HEALTH HLDGS LLC TL 1L USD		11/13/2023	Various		274,094	275,000.00	
BL4201-69-7	SOTERA HEALTH TL 1L TSFR1M+375BPS		03/31/2023	JP MORGAN SECURITIES LLC		296,625	300,000.00	
BL3880-56-6	SS&C TECHNOLOGIES TL B6 1L		11/06/2023	Various		275,935	276,835.42	
BL3880-58-2	SS&C TECHNOLOGIES TL B7 1L		11/06/2023	Various		421,815	423,164.58	
85769E-AZ-4	STATION CASINOS LLC TL B 1L USD		11/21/2023	Various		250,000	250,000.00	
BL4483-63-4	SUMMIT MATERIALS TL B TSFR1M		11/30/2023	MORGAN STANLEY & CO. LLC		299,250	300,000.00	
BL4416-31-1	SYNEOS TL B 1L TSFR1M		09/19/2023	Goldman Sachs & Co.		147,750	150,000.00	
00216E-AH-2	TEKNIPLEX		05/10/2023	CREDIT SUISSE SECURITIES (USA)		97,000	100,000.00	
BL3928-25-8	TELEVISION UNIVISION TL B		11/13/2023	Not Available		200,000	200,000.00	
BL4124-50-1	TRANSDIGM TL I TSFR1M		08/01/2023	Goldman Sachs & Co.		100,125	100,000.00	
BL4503-27-4	TRAVEL + LEISURE TL B 1L TSFR1M		12/14/2023	DEUTSCHE BANK SECURITIES, INC.		99,750	100,000.00	
90351H-AD-0	U.S. FOODSERVICE TL 1L		11/13/2023	Not Available		100,188	100,000.00	
BL4206-03-5	UBER TL B 1L TSFR1M		05/05/2023	Goldman Sachs & Co.		398,500	400,000.00	
90276D-AB-5	UGI Energy Services, LLC		02/16/2023	FREIMARK BLAIR & COMPANY, INC/		220,969	222,079.67	
BL4200-72-3	UGI TL B 1L TSFR1M+325BPS		02/16/2023	CREDIT SUISSE SECURITIES (USA)		398,000	400,000.00	
BL3604-09-9	UNITED AIRLINES INC TL B 1L		04/05/2023	Not Available		125,000	125,000.00	
BL3603-73-7	UPC FINANCING PARTNERSHIP	C	11/21/2023	Various		495,250	500,000.00	
BL4383-64-4	US FOODS TL 1L TSFR1M		11/13/2023	Not Available		100,438	100,000.00	
90351N-AK-1	USI TL B 1L TSFR1M		09/14/2023	MORGAN STANLEY & CO. LLC		124,688	125,000.00	
BL4422-72-3	USI TL B 1L TSFR1M		09/14/2023	MORGAN STANLEY & CO. LLC		74,813	75,000.00	
92537E-AC-2	VERTIV GROUP CORP TB 1L		10/20/2023	Various		473,281	475,000.00	
G9368P-BH-6	VIRGIN MEDIA TL Y 1L TSFR1M		10/18/2023	Various		590,750	600,000.00	
BL3833-59-9	VIRTU FINANCIAL TL B 1L SOFR		10/20/2023	JP MORGAN SECURITIES LLC		298,125	300,000.00	
BL4488-29-4	VISTRA ENERGY TL B 1L TSFR1M		12/06/2023	Barclays Bank		544,500	550,000.00	
BL4114-39-5	WhiteWater Whistler Holdings, LLC		01/25/2023	BARCLAYS BANK PLC		238,800	240,000.00	
BL4228-77-3	Windsor Holdings III, LLC		06/22/2023	JP Morgan		553,700	565,000.00	
BL4202-44-8	WORLD WIDE TECHNOLOGY TL B 1L TSFR1M		04/21/2023	Not Available		99,750	100,000.00	
BL4421-49-3	WORLDPAY TL B 1L TSFR1M		10/18/2023	Various		1,222,500	1,225,000.00	
BL4497-37-8	XPO LOGISTICS TL B 1L TSFR1M		12/07/2023	Not Available		400,000	400,000.00	
BL4285-40-1	XPO LOGISTICS TL B 1L TSFR1M+200BP		05/17/2023	Goldman Sachs & Co.		100,951	101,457.81	
1909999999	Bonds - Unaffiliated Bank Loans				X X X	44,052,760	44,353,825.24	
2509999997	Subtotal - Bonds - Part 3				X X X	463,733,116	484,995,627.36	1,689,941
2509999998	Summary Item from Part 5 for Bonds				X X X	49,208,757	50,846,127.38	160,283
2509999999	Subtotal - Bonds				X X X	512,941,873	535,841,755	1,850,224

E137

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
922908-36-3 921909-76-8	VANGUARD 500 IDX ETF VANGUARD TOT I S ETF		07/18/2023 07/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC. MERRILL LYNCH PIERCE FENNER & SMITH INC.	120,830.000 849,075.000	48,503,525 47,172,550		
5819999999	Common Stocks - Exchange Traded Funds				X X X	95,676,075	X X X	
000000-00-0	FIRST AMERICAN DIGITAL TITLE, INC		03/22/2022	CONTRIBUTION	1,000,000.000	27,843,850		
5929999999	Common Stocks - Parent, Subsidiaries and Affiliates - Other				X X X	27,843,850	X X X	
5989999997	Subtotal - Common Stocks - Part 3				X X X	123,519,925	X X X	
5989999998	Summary Item from Part 5 for Common Stocks				X X X	24,450,889	X X X	
5989999999	Subtotal - Common Stocks				X X X	147,970,814	X X X	
5999999999	Subtotal - Preferred and Common Stocks				X X X	147,970,814	X X X	
6009999999	Totals				X X X	660,912,687	X X X	1,850,224

E138

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36202E-AZ-2	G2 003624 - RMBS		12/01/2023	Paydown		3,574	3,574.33	3,873	3,740		(166)		(166)		3,574				103	10/20/2034
36202E-CA-5	G2 003665 - RMBS		12/01/2023	Paydown		14,088	14,087.61	15,752	14,804		(717)		(717)		14,088				415	01/20/2035
36202F-XE-1	G2 005177 - RMBS		12/01/2023	Paydown		16,756	16,755.74	18,206	17,553		(797)		(797)		16,756				522	09/20/2041
36225E-LT-7	G2 082137 - RMBS		12/01/2023	Paydown		3,160	3,159.76	3,156	3,240		(80)		(80)		3,160				25	08/20/2038
36179M-C4-0	G2 MA0091 - RMBS		12/01/2023	Paydown		42,835	42,835.35	46,305	44,619		(1,783)		(1,783)		42,835				1,107	05/20/2042
36295K-JX-2	GN 672678 - RMBS		12/01/2023	Paydown		4,124	4,123.99	4,591	4,345		(222)		(222)		4,124				130	04/15/2038
3620AC-3Z-5	GN 726316 - RMBS		12/01/2023	Paydown		4,492	4,491.90	5,040	4,735		(243)		(243)		4,492				127	09/15/2039
36241K-K8-0	GN 782119 - RMBS		12/01/2023	Paydown		4,249	4,248.58	4,698	4,570		(322)		(322)		4,249				132	08/15/2036
36241K-XF-0	GN 782478 - RMBS		12/01/2023	Paydown		4,527	4,527.20	4,998	4,904		(377)		(377)		4,527				120	11/15/2038
36241L-T7-1	GN 783274 - RMBS		12/01/2023	Paydown		25,745	25,745.44	29,800	27,496		(1,751)		(1,751)		25,745				791	04/15/2036
36177X-CN-6	GN AA0977 - RMBS		12/01/2023	Paydown		885	885.06	962	944		(59)		(59)		885				11	05/15/2042
38379E-V9-0	GNR 2014-132 AJ - CMO/RMBS		12/01/2023	Paydown		104,476	104,475.70	103,480	103,411		1,064		1,064		104,476				1,258	10/20/2043
38382A-5Y-7	GNR 2019-136 P - CMO/RMBS		12/01/2023	Paydown		103,020	103,019.90	103,567	103,577		(557)		(557)		103,020				852	10/20/2045
912810-SY-5	UNITED STATES TREASURY		04/05/2023	Various		8,742,222	11,000,000.00	8,612,227	8,618,670		20,630		20,630		8,639,299		102,923	102,923	89,050	05/15/2041
912810-TA-6	UNITED STATES TREASURY		03/20/2023	DBC-FI		4,004,938	5,560,000.00	3,594,236	3,602,855		14,646		14,646		3,617,501		387,437	387,437	57,789	08/15/2041
912810-TK-4	UNITED STATES TREASURY		04/26/2023	Various		5,206,293	5,520,000.00	4,921,856	4,925,984		5,395		5,395		4,931,379		274,914	274,914	120,433	08/15/2042
91282C-BA-8	UNITED STATES TREASURY		12/15/2023	Maturity @ 100.00		210,000	210,000.00	209,787	209,931		69		69		210,000				263	12/15/2023
0109999999	Bonds - U.S. Governments				X X X	18,495,384	22,621,930.56	17,682,534	17,695,378		34,730		34,730		17,730,110		765,274	765,274	273,128	X X X
13509P-GM-9	CANADA HOUSING TRUST NO 1 COLOMBIA, REPUBLIC OF (GOVERNMENT)		06/15/2023	Maturity @ 100.00 BNP PARIBAS NY BRANCH		4,960,142	4,980,162.51	5,083,899	4,874,888		(11,286)		(11,286)	96,540	4,960,142				58,282	06/15/2023
195325-BQ-7	CORPORACION ANDINA DE FOMENTO	C	03/30/2023	LONDON BONDS		889,920	900,000.00	942,750	881,289	26,626	(1,704)		24,922		906,212		(16,292)	(16,292)	21,700	02/26/2024
219868-BZ-8	CORPORACION NACIONAL DEL COBRE DE CHILE	C	01/06/2023	Maturity @ 100.00		3,900,000	3,900,000.00	3,942,900	3,900,197		(197)		(197)		3,900,000				53,625	01/06/2023
P3143N-AY-0	CORPORACION NACIONAL DEL COBRE DE CHILE	D	03/30/2023	CITIBANK, NA		948,170	1,000,000.00	982,370	991,127		451		451		991,577		(43,407)	(43,407)	24,368	08/01/2027
836205-AQ-7	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)	C	03/31/2023	JPMORGAN CHASE BANK		991,800	1,000,000.00	1,042,500	983,500	22,078	(1,353)		20,725		1,004,226		(12,426)	(12,426)	33,303	01/17/2024
0309999999	Bonds - All Other Governments				X X X	11,690,032	11,780,162.51	11,994,419	11,631,001	48,704	(14,089)		34,615	96,540	11,762,157		(72,125)	(72,125)	191,278	X X X
452152-ZE-4	ILLINOIS ST		07/03/2023	Call @ 100.00		435,000	435,000.00	505,940	439,655		(4,655)		(4,655)		435,000				24,523	07/01/2024
0509999999	Bonds - U.S. States, Territories and Possessions				X X X	435,000	435,000.00	505,940	439,655		(4,655)		(4,655)		435,000				24,523	X X X
167560-MW-8	CHICAGO ILL MET WTR RECLAMATION DIST GTR NEW YORK N Y		09/08/2023	GX CLARKE & CO MORGAN STANLEY & COMPANY		1,366,043	1,175,000.00	1,434,252	1,371,827		(11,866)		(11,866)		1,359,961		6,082	6,082	48,151	12/01/2032
64966M-A2-5	RICHARDSON TEX INDPT SCH DIST		10/10/2023	MARKETAXESS CORPORATION		1,084,509	1,070,000.00	1,219,565	1,161,854		(12,648)		(12,648)		1,149,206		(64,697)	(64,697)	55,135	04/01/2045
763261-4U-5	SEALY TEX INDPT SCH DIST		10/31/2023	DAVIDSON (D.A.) & CO. INC.		736,140	1,000,000.00	1,000,000	1,000,000						1,000,000		(263,860)	(263,860)	37,813	02/15/2039
812149-QD-7	WYLIE TEX INDPT SCH DIST		10/24/2023	J P MORGAN SECURITIES		169,832	170,000.00	188,970	175,274		(3,825)		(3,825)		171,449		(1,617)	(1,617)	8,122	02/15/2024
983068-H6-7			05/09/2023			500,955	500,000.00	550,615	508,877		(5,090)		(5,090)		503,787		(2,832)	(2,832)	14,778	08/15/2024
0709999999	Bonds - U.S. Political Subdivisions of States				X X X	3,857,479	3,915,000.00	4,393,402	4,217,832		(33,429)		(33,429)		4,184,403		(326,924)	(326,924)	163,999	X X X

E14

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
167562-QX-8	CHICAGO ILL MIDWAY ARPT REV		12/18/2023	MORGAN STANLEY & COMPANY		1,084,546	1,075,000.00	1,197,969	1,132,838		(18,074)		(18,074)		1,114,764		(30,218)	(30,218)	78,983	01/01/2046
167727-UW-4	CHICAGO ILL WASTEWATER TRANSMISSION REV		01/01/2023	Maturity @ 100.00		650,000	650,000.00	753,350	650,000						650,000				16,250	01/01/2023
167727-UX-2	CHICAGO ILL WASTEWATER TRANSMISSION REV		12/15/2023	Wells Fargo Securities, LLC		264,968	265,000.00	307,843	270,218		(5,018)		(5,018)		265,200		(232)	(232)	19,397	01/01/2024
167727-VV-4	CHICAGO ILL WASTEWATER TRANSMISSION REV		12/18/2023	JPM/INTL FCSTONE																
19648F-AC-8	COLORADO HEALTH FACS AUTH REV		12/18/2023	FINANCIAL INC		929,634	925,000.00	985,495	946,589		(10,244)		(10,244)		936,345		(6,711)	(6,711)	67,962	01/01/2039
196558-SE-1	COLORADO RIVER TEX MUN WTR DIST WTR REV		12/18/2023	RBC CAPITAL MARKETS		2,553,750	2,500,000.00	2,732,300	2,613,469		(31,170)		(31,170)		2,582,299		(28,549)	(28,549)	137,153	11/15/2041
197378-CX-8	COLUMBIA CITY IND SEW WKS REV		05/09/2023	PERSHING DIV OF DLJ SEC LNDING		232,443	230,000.00	263,799	238,623		(3,087)		(3,087)		235,536		(3,093)	(3,093)	9,903	01/01/2024
23982C-AE-7	DAYTON-MONTGOMERY CNTY OHIO PORT AUTH MU		10/24/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		223,882	225,000.00	251,487	237,369		(3,977)		(3,977)		233,392		(9,510)	(9,510)	11,850	07/01/2025
3133EE-DR-8	FEDERAL FARM CREDIT BANKS FUNDING CORP		12/26/2023	Redemption @ 100.00		421	420.70	421	421						421				8	09/01/2038
3133EG-FH-3	FEDERAL FARM CREDIT BANKS FUNDING CORP		04/26/2023	FUNB FUNDS II		2,419,875	2,700,000.00	2,993,655	2,931,558		(2,913)		(2,913)		2,928,645		(508,770)	(508,770)	59,150	10/01/2041
3130AQ-F6-5	FEDERAL HOME LOAN BANKS		04/26/2023	RBC		140,824	175,000.00	175,000	175,000						175,000		(34,176)	(34,176)	2,039	06/14/2041
3135G0-6G-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION		09/27/2023	NOMURA		1,778,378	2,000,000.00	1,995,640	1,996,506		648		648		1,997,154		(218,776)	(218,776)	19,514	12/21/2026
3135G0-Q2-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		09/27/2023	Morgan Stanley		998,536	1,100,000.00	1,103,861	1,102,270		(587)		(587)		1,101,683		(103,147)	(103,147)	4,904	11/07/2025
31350A-BR-8	FEDMFH 15M034 A - CMBS		09/27/2023	IFCSMUNI		732,152	800,000.00	840,176	828,784		(5,620)		(5,620)		823,164		(91,012)	(91,012)	15,167	09/24/2026
3128JM-P9-2	FH 1B2347 - RMBS		07/17/2023	Call @ 100.00		10,000	10,000.00	10,275	10,000						10,000				121	04/15/2025
31292G-ZZ-2	FH C00760 - RMBS		12/01/2023	Paydown		2,995	2,995.05	2,992	2,984		11		11		2,995				75	09/01/2035
31292H-NC-4	FH C01287 - RMBS		12/01/2023	Paydown		3,444	3,444.27	3,952	3,666		(222)		(222)		3,444				113	05/01/2029
31288E-RV-1	FH C75900 - RMBS		12/01/2023	Paydown		10,678	10,678.18	12,253	11,596		(918)		(918)		10,678				394	01/01/2032
31335G-C4-5	FH C80091 - RMBS		12/01/2023	Paydown		28,481	28,481.20	30,491	29,950		(1,469)		(1,469)		28,481				795	01/01/2033
3128M4-BD-4	FH G02436 - RMBS		12/01/2023	Paydown		4,703	4,702.80	5,396	4,787		(84)		(84)		4,703				142	01/01/2024
3128MJ-Z9-4	FH G08767 - RMBS		12/01/2023	Paydown		3,158	3,158.41	3,577	3,433		(275)		(275)		3,158				164	09/01/2036
3128MJ-ZZ-2	FH G08791 - RMBS		12/01/2023	Paydown		64,666	64,665.85	68,086	67,585		(2,919)		(2,919)		64,666				1,345	06/01/2047
3128MJ-3H-1	FH G08799 - RMBS		12/01/2023	Paydown		138,674	138,673.85	132,981	128,010		10,664		10,664		138,674				2,278	12/01/2047
3128MJ-3J-7	FH G08800 - RMBS		12/01/2023	Paydown		109,633	109,633.45	104,139	98,891		10,742		10,742		109,633				1,694	02/01/2048
3128MJ-3K-4	FH G08801 - RMBS		12/01/2023	Paydown		600,131	600,130.83	586,722	572,532		27,599		27,599		600,131				10,750	02/01/2048
3128MJ-3M-0	FH G08803 - RMBS		12/01/2023	Paydown		144,568	144,567.76	150,819	149,917		(5,349)		(5,349)		144,568				2,780	02/01/2048
3128MJ-3W-8	FH G08812 - RMBS		12/01/2023	Paydown		180,105	180,104.86	171,501	164,016		16,089		16,089		180,105				2,884	03/01/2048
3128MJ-4B-3	FH G08817 - RMBS		12/01/2023	Paydown		322,443	322,442.56	306,283	295,226		27,216		27,216		322,443				5,147	04/01/2048
3128MJ-4C-2	FH G08822 - RMBS		12/01/2023	Paydown		76,886	76,885.92	77,937	77,612		(726)		(726)		76,886				1,592	06/01/2048
3128MJ-4H-0	FH G08823 - RMBS		12/01/2023	Paydown		42,407	42,406.86	40,381	38,324		4,083		4,083		42,407				671	07/01/2048
3128MJ-4Q-0	FH G08830 - RMBS		12/01/2023	Paydown		301,132	301,131.90	293,451	281,045		20,087		20,087		301,132				5,771	07/01/2048
3128MJ-5M-8	FH G08851 - RMBS		12/01/2023	Paydown		64,819	64,818.74	63,345	60,980		3,839		3,839		64,819				1,172	08/01/2048
312MM-XW-	FH G18692 - RMBS		12/01/2023	Paydown		58,611	58,611.48	57,453	55,710		2,901		2,901		58,611				1,069	12/01/2048
3132WN-QE-	FH Q48552 - RMBS		12/01/2023	Paydown		29,241	29,240.92	29,529	29,462		(221)		(221)		29,241				541	06/01/2033
3132XU-KS-3	FH Q52104 - RMBS		12/01/2023	Paydown		44,281	44,280.56	46,273	45,683		(1,402)		(1,402)		44,281				1,430	06/01/2047
3132XY-XM-4	FH Q56083 - RMBS		12/01/2023	Paydown		15,519	15,518.87	16,557	16,513		(994)		(994)		15,519				452	11/01/2047
			12/01/2023	Paydown		93,597	93,596.60	92,273	90,922		2,675		2,675		93,597				1,630	05/01/2048

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 Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3133AA-SC-7	FH QB4115 - RMBS		12/01/2023	Paydown		353,288	353,287.93	307,430	307,419				45,869		353,288				4,016	10/01/2050
3133BB-TU-3	FH QE2363 - RMBS		12/19/2023	Various		3,517,158	3,846,537.84	3,645,797	3,650,190				14,122		3,664,312		(147,154)	(147,154)	138,478	05/01/2052
3133BQ-KZ-8	FH QF3012 - RMBS		12/01/2023	Paydown		45,805	45,805.25	44,760					1,045		45,805				535	11/01/2052
3133KJ-DA-7	FH RA2797 - RMBS		12/01/2023	Paydown		540,594	540,593.64	484,803	484,789				55,804		540,594				7,880	06/01/2050
3133KL-S5-7	FH RA5040 - RMBS		12/01/2023	Paydown		408,120	408,120.01	323,308	323,448				84,672		408,120				4,406	04/01/2051
3132DN-FL-2	FH SD1071 - RMBS		12/01/2023	Paydown		829,475	829,474.70	774,522	694,003				54,798		748,801		80,673	80,673	15,769	04/01/2052
3132DN-H4-8	FH SD1151 - RMBS		12/01/2023	Paydown		1,153,194	1,153,194.28	1,005,802	1,005,500				147,694		1,153,194				15,704	01/01/2051
3132DP-BE-7	FH SD1837 - RMBS		12/01/2023	Paydown		1,084,470	1,084,469.90	907,227	907,276				177,194		1,084,470				12,179	08/01/2051
3132DP-DD-7	FH SD1900 - RMBS		12/01/2023	Paydown		682,404	682,404.10	635,755	615,569				46,659		662,227		20,177	20,177	9,897	06/01/2052
3132DP-RB-6	FH SD2282 - RMBS		12/01/2023	Paydown		141,482	141,482.45	127,688					13,795		141,482				1,152	01/01/2052
3132DQ-U3-8	FH SD3302 - RMBS		12/01/2023	Paydown		41,584	41,584.50	32,761					8,824		41,585				128	10/01/2051
3132DQ-ZV-1	FH SD3456 - RMBS		12/01/2023	Paydown		64,915	64,915.42	56,877					8,038		64,915				216	10/01/2052
3132DV-LY-9	FH SD7543 - RMBS		12/01/2023	Paydown		1,468,104	1,468,104.14	1,290,308	1,290,254				177,850		1,468,104				20,465	08/01/2051
3132DW-AF-0	FH SD8106 - RMBS		12/01/2023	Paydown		598,686	598,685.95	518,925	519,445				79,241		598,686				6,527	11/01/2050
3132DW-BB-8	FH SD8134 - RMBS		12/01/2023	Paydown		312,071	312,070.87	262,542	262,792				49,279		312,071				3,427	03/01/2051
3132DW-BP-7	FH SD8146 - RMBS		12/01/2023	Paydown		315,302	315,302.00	265,470	265,761				49,541		315,302				3,491	05/01/2051
3132DW-DU-4	FH SD8215 - RMBS		12/01/2023	Paydown		909,143	909,142.95	905,308	905,352				3,791		909,143				20,252	05/01/2052
3132DW-D2-6	FH SD8221 - RMBS		12/19/2023	Various		7,318,751	8,011,887.58	7,833,498	7,837,522				11,738		7,849,260		(530,509)	(530,509)	289,218	06/01/2052
3132DW-D6-7	FH SD8225 - RMBS		12/01/2023	Paydown		276,745	276,745.23	262,594	262,890				13,856		276,745				4,571	07/01/2052
3132DW-EH-2	FH SD8236 - RMBS		12/19/2023	Various		23,996,641	26,282,798.32	25,808,281	25,817,652				31,432		25,849,084		(1,852,443)	(1,852,443)	950,406	08/01/2052
3132DW-EP-4	FH SD8242 - RMBS		12/01/2023	Paydown		414,674	414,673.89	395,690	396,177				18,497		414,674				6,792	09/01/2052
3132DW-ER-0	FH SD8244 - RMBS		12/19/2023	Various		31,640,258	33,599,081.03	33,575,457	33,573,875			(811)	(811)		33,573,063		(1,932,805)	(1,932,805)	1,387,631	09/01/2052
3132DW-E5-8	FH SD8256 - RMBS		12/01/2023	Paydown		1,358,326	1,358,325.68	1,267,594	1,268,217				90,109		1,358,326				30,136	10/01/2052
3132DW-E6-6	FH SD8257 - RMBS		12/01/2023	Paydown		83,629	83,628.78	81,015	81,025				2,604		83,629				2,070	10/01/2052
3132DW-FF-5	FH SD8266 - RMBS		12/01/2023	Paydown		242,499	242,498.71	229,322	229,395				13,104		242,499				5,689	11/01/2052
3132DW-FG-3	FH SD8267 - RMBS		12/01/2023	Paydown		327,006	327,005.74	317,694	317,823				9,182		327,006				8,586	11/01/2052
3132DW-GY-1	FH SD8315 - RMBS		12/01/2023	Paydown		218,636	218,635.69	210,078					8,558		218,636				1,643	04/01/2053
3132DW-HY-2	FH SD8347 - RMBS		12/01/2023	Paydown		329,576	329,575.85	307,226					22,349		329,576				3,014	08/01/2053
3133US-HH-7	FH SI2032 - RMBS		12/01/2023	Paydown		1,106,087	1,106,087.40	960,222	960,218				145,869		1,106,087				14,770	06/01/2051
3133US-HU-8	FH SI2043 - RMBS		12/01/2023	Paydown		84,257	84,257.40	73,719					10,539		84,257				537	01/01/2052
3132YB-XT-8	FH WE6090 - CMBS/RMBS		12/01/2023	Paydown		1,173	1,173.01	1,160					13		1,173				8	08/01/2040
3132A9-UC-9	FH ZS8679 - RMBS		12/01/2023	Paydown		45,949	45,949.06	46,825	46,745				(796)		45,949				736	12/01/2032
3132A9-UF-2	FH ZS8682 - RMBS		12/01/2023	Paydown		44,451	44,451.18	45,299	45,223				(772)		44,451				717	01/01/2033
3137H2-7L-2	FHMS K-131 A1 - CMBS		12/01/2023	Paydown		32,396	32,396.18	32,394	32,390				6		32,396				211	01/25/2031
3137B1-EW-8	FHR 4191 GE - CMO/RMBS		12/01/2023	Paydown		60,414	60,413.88	60,319	60,310				104		60,414				921	04/15/2033
3137BJ-K5-1	FHR 4468 EV - CMO/RMBS		12/01/2023	Paydown		12,747	12,746.78	12,300	12,027				720		12,747				170	08/15/2044
3137BQ-GW-1	FHR 4593 PA - CMO/RMBS		12/01/2023	Paydown		123,429	123,429.02	129,316	124,684				(1,255)		123,429				2,312	07/15/2044
3137BR-ER-2	FHR 4607 HB - CMO/RMBS		12/01/2023	Paydown		9,417	9,417.47	9,186	9,257				161		9,417				122	08/15/2046
313637-R6-9	FN 109509 - CMBS/RMBS		12/01/2023	Paydown		29,539	29,539.32	29,890	29,669				(130)		29,539				630	09/01/2028
313637-VK-3	FN 109618 - CMBS/RMBS		12/01/2023	Paydown		1,192	1,191.96	1,194	1,194				(2)		1,192				43	10/01/2028
31374C-NM-4	FN 310096 - RMBS		12/01/2023	Paydown		12,641	12,641.12	13,449	12,937				(296)		12,641				229	08/01/2026

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 Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31402R-RN-1	FN 735893 - RMBS		12/01/2023	Paydown		50,980	50,979.96	55,418	55,056		(4,076)		(4,076)		50,980				1,392	10/01/2035
31403D-J2-6	FN 745581 - RMBS		12/01/2023	Paydown		38,841	38,841.36	42,119	41,553		(2,712)		(2,712)		38,841				1,002	05/01/2036
31403D-KA-6	FN 745589 - RMBS		12/01/2023	Paydown		7,602	7,602.30	8,631	8,053		(451)		(451)		7,602				196	01/01/2034
31407M-TJ-4	FN 834953 - RMBS		12/01/2023	Paydown		15,660	15,660.07	17,657	16,449		(789)		(789)		15,660				445	07/01/2035
31410F-SK-2	FN 888022 - RMBS		12/01/2023	Paydown		26,568	26,568.20	28,810	28,460		(1,892)		(1,892)		26,568				677	02/01/2036
31410G-EZ-2	FN 888552 - RMBS		12/01/2023	Paydown		3,219	3,219.20	3,175	3,172		47		47		3,219				58	06/01/2037
31410L-BB-7	FN 890234 - RMBS		12/01/2023	Paydown		3,437	3,436.76	3,789	3,732		(295)		(295)		3,437				106	10/01/2038
31411E-TP-2	FN 906058 - RMBS		12/01/2023	Paydown		4,895	4,894.80	5,401	5,170		(275)		(275)		4,895				149	01/01/2037
31414J-TQ-6	FN 967759 - RMBS		12/01/2023	Paydown		933	933.20	1,035	973		(40)		(40)		933				30	12/01/2037
31415M-L8-6	FN 984251 - RMBS		02/27/2023	Paydown		2,431	2,430.63	2,684	2,439		(9)		(9)		2,431				15	05/01/2023
31416B-LC-0	FN 995023 - RMBS		12/01/2023	Paydown		31,841	31,840.57	34,975	34,484		(2,644)		(2,644)		31,841				896	08/01/2037
31417V-VA-8	FN AC8708 - RMBS		12/01/2023	Paydown		14,513	14,513.15	14,871	14,619		(106)		(106)		14,513				288	01/01/2025
31418M-C7-5	FN AD0093 - RMBS		12/01/2023	Paydown		21,404	21,404.16	23,682	23,348		(1,944)		(1,944)		21,404				522	08/01/2039
3138A4-Y5-8	FN AH3431 - RMBS		12/01/2023	Paydown		23,842	23,841.96	24,114	23,909		(67)		(67)		23,842				430	01/01/2026
3138EH-PE-6	FN AL1320 - RMBS		12/01/2023	Paydown		21,227	21,227.13	23,413	23,080		(1,853)		(1,853)		21,227				571	10/01/2041
3138EJ-QQ-4	FN AL2262 - RMBS		12/01/2023	Paydown		17,464	17,463.63	19,537	18,670		(1,206)		(1,206)		17,464				556	05/01/2041
3138EK-E4-3	FN AL2854 - RMBS		12/01/2023	Paydown		58,613	58,612.91	63,448	59,581		(968)		(968)		58,613				1,306	04/01/2026
3138EK-LS-2	FN AL3036 - RMBS		12/01/2023	Paydown		48,736	48,736.36	55,270	51,953		(3,216)		(3,216)		48,736				1,565	02/01/2038
3138L7-AV-8	FN AM6319 - CMBS/RMBS		12/01/2023	Paydown		26,477	26,477.14	27,509	26,998		(520)		(520)		26,477				533	07/01/2029
3138L7-CJ-3	FN AM6372 - CMBS/RMBS		12/01/2023	Paydown		26,062	26,061.71	27,300	26,683		(621)		(621)		26,062				539	08/01/2029
3138L7-SS-6	FN AM6828 - CMBS/RMBS		12/01/2023	Paydown		25,349	25,348.96	25,614	25,579		(230)		(230)		25,349				494	10/01/2029
3138LD-MZ-3	FN AN1275 - CMBS/RMBS		12/01/2023	Paydown		13,558	13,557.55	13,786	13,695		(137)		(137)		13,558				242	04/01/2031
3138LE-AQ-4	FN AN1814 - CMBS/RMBS		12/01/2023	Paydown		17,648	17,647.78	17,668	17,664		(16)		(16)		17,648				263	07/01/2031
3138LE-J9-3	FN AN2087 - CMBS/RMBS		12/01/2023	Paydown		63,859	63,858.78	64,577	64,349		(490)		(490)		63,859				976	08/01/2036
3138LE-MK-4	FN AN2161 - CMBS/RMBS		12/01/2023	Paydown		10,570	10,570.33	10,706	10,640		(69)		(69)		10,570				195	08/01/2046
3138LE-PD-7	FN AN2219 - CMBS/RMBS		12/01/2023	Paydown		5,592	5,591.80	5,595	5,592						5,592				80	09/01/2031
3138LM-MK-6	FN AN8461 - CMBS/RMBS		12/01/2023	Paydown		10,801	10,800.70	10,909	10,857		(56)		(56)		10,801				210	02/01/2028
3138LM-G3-3	FN AN8970 - CMBS/RMBS		12/01/2023	Paydown		2,338	2,338.46	2,341	2,340		(1)		(1)		2,338				60	04/01/2028
3138LM-7L-1	FN AN8998 - CMBS/RMBS		12/01/2023	Paydown		33,142	33,142.02	32,950	33,083		59		59		33,142				623	04/01/2028
3138X0-Y3-6	FN AU1629 - RMBS		12/01/2023	Paydown		1,402	1,402.27	1,399	1,399		4		4		1,402				23	07/01/2043
3138X3-XH-0	FN AU4279 - RMBS		12/01/2023	Paydown		39,213	39,213.31	38,506	38,449		764		764		39,213				635	09/01/2043
3140E2-NL-1	FN AZ9394 - RMBS		12/01/2023	Paydown		153	153.21	153	153		1		1		153				3	09/01/2045
3140FP-D7-1	FN BE3725 - RMBS		12/01/2023	Paydown		44,794	44,793.68	46,202	46,148		(1,354)		(1,354)		44,794				875	06/01/2032
3140H1-XC-9	FN BJ0674 - RMBS		12/01/2023	Paydown		57,571	57,571.30	58,354	57,993		(422)		(422)		57,571				1,063	03/01/2033
3140HT-S6-7	FN BL2340 - CMBS/RMBS		12/01/2023	Paydown		3,824	3,824.21	3,834	3,833		(8)		(8)		3,824				71	05/01/2029
3140HU-B7-0	FN BL2761 - CMBS/RMBS		12/01/2023	Paydown		4,855	4,855.16	4,955	4,939		(84)		(84)		4,855				106	06/01/2049
3140HU-B9-6	FN BL2763 - CMBS/RMBS		12/01/2023	Paydown		3,215	3,215.12	3,298	3,285		(70)		(70)		3,215				71	06/01/2049
3140HU-MC-7	FN BL3054 - CMBS/RMBS		12/01/2023	Paydown		13,498	13,497.68	13,877	13,813		(315)		(315)		13,498				291	07/01/2049
3140HU-WE-2	FN BL3344 - CMBS/RMBS		12/01/2023	Paydown		19,600	19,599.94	19,563	19,549		51		51		19,600				276	07/01/2029
3140HW-E3-2	FN BL4653 - CMBS/RMBS		12/01/2023	Paydown		1,971	1,971.29	2,022	2,007		(36)		(36)		1,971				33	01/01/2033
3140HW-LQ-3	FN BL4834 - CMBS/RMBS		05/25/2023	Paydown		191,437	191,436.83	195,385	194,504		(3,067)		(3,067)		191,437				2,218	02/01/2036

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 Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3140HW-V4-1	FN BL5134 - CMBS/RMBS		12/01/2023	Paydown		7,854	7,854.40	7,858	7,857		(3)		(3)		7,854				114	01/01/2030
3140ME-AV-8	FN BV0919 - RMBS		12/19/2023	Various		46,228,790	52,519,360.15	50,073,927	50,134,019		182,539		182,539		50,316,558		(4,087,768)	(4,087,768)	1,630,008	05/01/2052
3140MJ-5U-5	FN BV5358 - RMBS		12/19/2023	Various		5,379,117	6,338,975.64	5,842,753	5,852,491		37,358		37,358		5,889,848		(510,731)	(510,731)	162,221	04/01/2052
3140MJ-5W-1	FN BV5360 - RMBS		12/14/2023	Various		126,917,125	148,219,722.95	137,716,166	137,936,203		855,286		855,286		138,791,489		(11,874,363)	(11,874,363)	3,747,806	04/01/2052
3140QC-QC-3	FN CA4950 - RMBS		12/01/2023	Paydown		817,011	817,010.74	766,458	766,446		50,564		50,564		817,011				16,123	01/01/2050
3140QC-Q6-6	FN CA4976 - RMBS		12/01/2023	Paydown		1,075,394	1,075,393.91	973,231	973,017		102,377		102,377		1,075,394				16,223	01/01/2050
3140QF-NN-5	FN CA7596 - RMBS		12/01/2023	Paydown		690,503	690,503.40	577,002	576,821		113,683		113,683		690,503				7,323	11/01/2050
3140QG-YP-6	FN CA8817 - RMBS		12/01/2023	Paydown		834,414	834,413.59	699,864	699,712		134,702		134,702		834,414				9,297	02/01/2051
3140QK-N8-7	FN CB0414 - RMBS		12/01/2023	Paydown		1,279,762	1,279,762.09	1,118,992	1,118,919		160,843		160,843		1,279,762				18,855	05/01/2051
3140QN-Q2-1	FN CB3172 - RMBS		12/01/2023	Paydown		448,440	448,440.35	403,036			45,405		45,405		448,440				6,736	03/01/2052
3140QP-AQ-0	FN CB3614 - RMBS		12/01/2023	Paydown		387,690	387,690.14	372,728			14,962		14,962		387,690				6,984	05/01/2052
3140QQ-CC-7	FN CB4566 - RMBS		12/01/2023	Paydown		3,221	3,220.69	2,953			268		268		3,221				20	09/01/2052
3140X7-CA-5	FN FM3664 - RMBS		12/01/2023	Paydown		2,915,875	2,915,874.64	3,107,912	3,108,199		(192,325)		(192,325)		2,915,875				62,411	03/01/2049
3140X8-FV-4	FN FM4679 - RMBS		12/01/2023	Paydown		205,562	205,561.97	185,375			20,187		20,187		205,562				1,634	07/01/2050
3140X9-GN-9	FN FM5604 - RMBS		12/01/2023	Paydown		777,940	777,939.53	746,822	746,824		31,115		31,115		777,940				14,137	03/01/2049
3140XD-RC-2	FN FM9482 - RMBS		12/01/2023	Paydown		332,296	332,296.05	294,108			38,188		38,188		332,296				2,632	11/01/2051
3140XF-V3-2	FN FS0633 - RMBS		12/01/2023	Paydown		710,261	710,261.31	639,402	639,624		70,637		70,637		710,261				12,086	02/01/2052
3140XG-JR-1	FN FS1171 - RMBS		12/01/2023	Paydown		1,232,488	1,232,488.46	1,110,357	802,317		121,892		121,892		1,232,488				19,586	01/01/2052
3140XG-JS-9	FN FS1172 - RMBS		12/01/2023	Paydown		338,020	338,019.73	300,890			37,129		37,129		338,020				2,594	11/01/2051
3140XH-4D-6	FN FS2619 - RMBS		12/01/2023	Paydown		62,052	62,052.28	60,692			1,360		1,360		62,052				587	08/01/2052
3140XH-5A-1	FN FS2640 - RMBS		12/01/2023	Paydown		1,408,335	1,408,334.52	1,230,312	1,230,309		178,026		178,026		1,408,335				18,785	11/01/2051
3140XJ-N5-8	FN FS3111 - RMBS		12/01/2023	Paydown		9,569	9,568.66	8,785			783		783		9,569				45	09/01/2052
3140XJ-RY-1	FN FS3202 - RMBS		12/01/2023	Paydown		978,799	978,798.76	822,497	822,222		156,577		156,577		978,799				10,755	07/01/2051
3140XK-H7-8	FN FS3853 - RMBS		12/01/2023	Paydown		1,017,107	1,017,106.75	929,858			87,249		87,249		1,017,107				17,083	05/01/2052
3140XK-SC-5	FN FS4114 - RMBS		12/01/2023	Paydown		287,166	287,165.91	280,750			6,416		6,416		287,166				4,618	03/01/2053
3140XK-TT-7	FN FS4161 - RMBS		12/01/2023	Paydown		153,560	153,559.77	142,667			10,893		10,893		153,560				1,776	07/01/2052
3140XK-V2-3	FN FS4232 - RMBS		12/01/2023	Paydown		263,306	263,306.18	257,423			5,883		5,883		263,306				4,905	10/01/2052
3140XM-JW-7	FN FS5676 - RMBS		12/01/2023	Paydown		36,890	36,890.33	34,821			2,069		2,069		36,890				213	12/01/2052
31418C-GE-8	FN MA2896 - RMBS		12/01/2023	Paydown		128,765	128,765.33	131,099	130,707		(1,941)		(1,941)		128,765				2,261	02/01/2047
31418C-QB-3	FN MA3149 - RMBS		12/01/2023	Paydown		61,981	61,980.66	64,978	64,607		(2,627)		(2,627)		61,981				1,286	01/01/2047
31418C-R8-9	FN MA3210 - RMBS		12/01/2023	Paydown		435,031	435,030.82	430,954	427,723		7,308		7,308		435,031				8,157	12/01/2047
31418C-S3-9	FN MA3237 - RMBS		12/01/2023	Paydown		141,999	141,999.32	134,894	129,065		12,934		12,934		141,999				2,340	01/01/2048
31418C-S4-7	FN MA3238 - RMBS		12/01/2023	Paydown		106,323	106,323.15	107,916	107,531		(1,208)		(1,208)		106,323				2,001	01/01/2048
31418C-UB-8	FN MA3277 - RMBS		12/01/2023	Paydown		9,993	9,993.17	10,313	10,221		(227)		(227)		9,993				217	02/01/2048
31418C-UJ-1	FN MA3284 - RMBS		12/01/2023	Paydown		76,105	76,105.14	77,228	77,186		(1,081)		(1,081)		76,105				1,382	02/01/2033
31418C-VZ-4	FN MA3331 - RMBS		12/01/2023	Paydown		248,796	248,796.30	236,347	225,879		22,918		22,918		248,796				4,084	04/01/2048
31418C-7A-6	FN MA3588 - RMBS		12/01/2023	Paydown		128,758	128,757.83	130,875	130,307		(1,549)		(1,549)		128,758				2,504	02/01/2034
31418D-CA-8	FN MA3664 - RMBS		12/01/2023	Paydown		766,272	766,272.00	739,452	739,453		26,819		26,819		766,272				16,343	05/01/2049
31418D-TQ-5	FN MA4158 - RMBS		12/01/2023	Paydown		224,029	224,029.06	198,756	199,112		24,917		24,917		224,029				2,470	10/01/2050
31418D-XL-1	FN MA4282 - RMBS		12/01/2023	Paydown		314,781	314,781.19	273,024			41,758		41,758		314,781				2,558	03/01/2051
31418D-YX-4	FN MA4325 - RMBS		12/01/2023	Paydown		890,525	890,525.30	745,258	745,170		145,356		145,356		890,525				9,848	05/01/2051

E144

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31418D-3G-5	FN MA4398 - RMBS		12/01/2023	Paydown		216,574	216,573.91	186,660	187,037		29,537		29,537		216,574				2,428	08/01/2051
31418E-D7-2	FN MA4625 - RMBS		12/01/2023	Paydown		1,443,078	1,443,077.90	1,302,491	1,303,440		139,638		139,638		1,443,078				28,538	06/01/2052
31418E-KR-0	FN MA4803 - RMBS		12/01/2023	Paydown		672,225	672,224.70	592,608	593,542		78,683		78,683		672,225				11,867	11/01/2052
31418E-KT-6	FN MA4805 - RMBS		12/01/2023	Paydown		743,363	743,362.76	701,578	701,931		41,432		41,432		743,363				17,806	11/01/2052
31418E-Q7-8	FN MA4977 - RMBS		12/01/2023	Paydown		249,274	249,274.35	241,115			8,160		8,160		249,274				3,612	04/01/2053
3136AH-K5-8	FNR 2013-130 PD - CMO/RMBS		12/01/2023	Paydown		2,093	2,092.74	2,206	2,147		(54)		(54)		2,093				38	05/25/2043
3136B0-TE-6	FNR 2018-5 PE - CMO/RMBS		12/01/2023	Paydown		12,793	12,793.12	12,761	12,759		34		34		12,793				255	02/25/2048
347622-CM-2	FORT LAUDERDALE FLA SPL OBLIG		12/27/2022	Call @ 100.00															2,378	01/01/2026
3137HA-4G-8	FRETE ML-15 A - CMBS		12/01/2023	Paydown		8,674	7,487.39	7,020			467		467		7,487		1,186	1,186	108	01/25/2040
39081J-DZ-8	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS		11/07/2023	Adjustment		611,355	750,000.00	750,000	750,000						750,000		(138,645)	(138,645)	37,190	07/01/2041
45203H-5H-1	ILLINOIS FIN AUTH REV		12/01/2023	Maturity @ 100.00		1,120,000	1,120,000.00	1,230,421	1,134,108		(14,108)		(14,108)		1,120,000				56,000	12/01/2023
45204E-KJ-6	ILLINOIS FIN AUTH REV		12/18/2023	PERSHING DIV OF DLJ SEC LNDING		1,013,090	1,000,000.00	1,089,770	1,031,999		(10,023)		(10,023)		1,021,976		(8,886)	(8,886)	58,778	01/01/2032
45204E-PH-5	ILLINOIS FIN AUTH REV		12/15/2023	PERSHING DIV OF DLJ SEC LNDING		1,622,681	1,560,000.00	1,829,927	1,659,126		(29,620)		(29,620)		1,629,506		(6,826)	(6,826)	104,650	02/15/2028
452272-D9-5	DEUTSCHE BANC ALEX.		04/13/2023	BROWN INST		715,334	660,000.00	732,699	696,889		(2,349)		(2,349)		694,540		20,794	20,794	17,967	04/01/2027
56035D-DX-7	MAIN STR NAT GAS INC GA GAS SUPPLY REV		09/18/2023	RBC CAPITAL MARKETS		1,925,360	2,000,000.00	2,114,920	2,104,910		(9,723)		(9,723)		2,095,187		(169,827)	(169,827)	64,222	09/01/2052
57419T-TP-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C MET GOVT NASHVILLE & DAVIDSON CNTY TENN		05/01/2023	RBC CAPITAL MARKETS		477,175	495,000.00	547,272	539,460		(1,927)		(1,927)		537,533		(60,358)	(60,358)	9,900	09/01/2051
592041-WG-8	UBS FINANCIAL SERVICES INC.		12/20/2023	NEW HAMPSHIRE ST BUSINESS FIN AUTH WTR F		2,541,475	2,500,000.00	2,684,675	2,592,635		(24,524)		(24,524)		2,568,112		(26,637)	(26,637)	184,375	07/01/2040
644684-CB-6	DEUTSCHE BANC ALEX.		05/01/2023	BROWN INST		483,042	465,000.00	512,946	481,118		(1,727)		(1,727)		479,391		3,651	3,651	19,504	01/01/2029
644684-CC-4	DEUTSCHE BANC ALEX.		05/01/2023	BROWN INST		509,012	490,000.00	536,619	505,721		(1,683)		(1,683)		504,038		4,974	4,974	20,553	01/01/2030
644684-CD-2	DEUTSCHE BANC ALEX.		05/01/2023	BROWN INST		534,982	515,000.00	560,830	530,493		(1,657)		(1,657)		528,836		6,146	6,146	21,601	01/01/2031
64989K-LD-6	MORGAN STANLEY & COMPANY		10/19/2023	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		1,127,425	1,300,000.00	1,411,670	1,385,430		(8,471)		(8,471)		1,376,959		(249,534)	(249,534)	48,822	11/15/2045
650028-ZP-1	HILLTOP SECURITIES INC		10/05/2023	NEW YORK ST TWY AUTH ST PERS INCOME TAX		2,005,060	2,000,000.00	2,175,580	2,169,361		(11,223)		(11,223)		2,158,138		(153,078)	(153,078)	106,944	03/15/2054
64990G-WW-	STIFEL NICOLAUS & COMPANY		09/07/2023	Call @ 80.61		4,030,700	5,000,000.00	5,020,200	5,018,810		(455)		(455)		5,018,354		(987,654)	(987,654)	185,902	07/01/2043
65887P-RE-7	MORGAN STANLEY & COMPANY		12/15/2023	NORTH TEX MUN WTR DIST TEX WTR SYS REV		638,331	625,000.00	690,200	651,270		(10,219)		(10,219)		641,052		(2,721)	(2,721)	32,726	06/01/2035
662903-RE-5	MORGAN STANLEY & COMPANY		10/05/2023	OHIO ST WTR DEV AUTH REV		1,021,530	1,000,000.00	1,133,130	1,067,110		(13,499)		(13,499)		1,053,612		(32,082)	(32,082)	55,417	09/01/2035
67765Q-CX-2	DEUTSCHE BANC ALEX.		05/01/2023	BROWN INST		835,091	780,000.00	902,148	841,155		(4,973)		(4,973)		836,182		(1,091)	(1,091)	16,467	12/01/2034
70879Q-DB-6	DEUTSCHE BANC ALEX.		05/01/2023	BROWN INST		490,530	500,000.00	500,000	500,000						500,000		(9,470)	(9,470)	10,747	10/01/2032
709224-X6-1	MARKETAXESS CORPORATION		02/28/2023	Call @ 85.84		686,696	800,000.00	800,000	800,000						800,000		(113,304)	(113,304)	7,684	12/01/2034
734876-BB-0	MARKETAXESS CORPORATION		12/15/2023			591,253	650,000.00	650,000	650,000						650,000		(58,747)	(58,747)	26,885	08/01/2029

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 Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
735389-ZY-7	PORT SEATTLE WASH REV		12/20/2023	PERSHING DIV OF DLJ SEC LNDING		1,883,088	1,800,000.00	1,987,182	1,901,775		(21,492)		(21,492)		1,880,283		2,805	2,805	102,750	05/01/2036
762232-BU-9	RHODE ISLAND ST COMM CORP REV		10/10/2023	PERSHING DIV OF DLJ SEC LNDING		955,413	900,000.00	1,103,580	1,055,241		(15,108)		(15,108)		1,040,133		(84,720)	(84,720)	40,875	05/15/2033
786089-JR-4	SACRAMENTO CALIF WTR REV		11/21/2023	Adjustment		498,234	600,000.00	600,000	600,000						600,000		(101,766)	(101,766)	24,804	09/01/2042
79467B-AH-8	SALES TAX SECURITIZATION CORP ILL		09/08/2023	Loop Capital Markets		1,045,090	1,000,000.00	1,163,700	1,078,863		(13,140)		(13,140)		1,065,723		(20,633)	(20,633)	59,861	01/01/2027
79467B-DF-9	SALES TAX SECURITIZATION CORP ILL		10/24/2023	PERSHING DIV OF DLJ SEC LNDING		809,820	1,000,000.00	1,057,660	1,050,224		(4,147)		(4,147)		1,046,077		(236,257)	(236,257)	39,016	01/01/2032
79739G-GN-0	SAN DIEGO CNTY CALIF REGL ARPT AUTH ARPT		08/18/2023	Piper Jaffray Co.		1,712,587	1,675,000.00	1,861,528	1,781,765		(14,247)		(14,247)		1,767,518		(54,931)	(54,931)	95,615	07/01/2042
802687-DH-3	SANTA ROSA CNTY FLA SCH BRD CTFES PARTN		10/24/2023	TRADEWEB DIRECT LLC		630,107	630,000.00	727,392	643,241		(9,925)		(9,925)		633,316		(3,208)	(3,208)	38,850	02/01/2028
87638Q-RH-4	TARRANT CNTY TEX CULTURAL ED FACS FIN CO		05/11/2023	RAYMOND JAMES & ASSOCIATES		576,473	750,000.00	750,000	750,000						750,000		(173,528)	(173,528)	17,420	09/01/2040
888805-CH-9	TOBACCO SETTLEMENT AUTH IOWA TOB SETTLEM		05/09/2023	Call @ 100.00		200,000	200,000.00	203,998	203,724		(157)		(157)		203,566		(3,566)	(3,566)	565	06/01/2049
899656-QQ-8	TULSA OKLA MET UTIL AUTH UTIL REV		05/09/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		497,815	500,000.00	535,880	509,728		(3,198)		(3,198)		506,530		(8,715)	(8,715)	11,667	02/01/2024
913366-HL-7	UNIV CALIF REGTS MED CTR POOLED REV		12/20/2023	PERSHING DIV OF DLJ SEC LNDING		2,056,000	2,000,000.00	2,222,600	2,110,941		(30,768)		(30,768)		2,080,173		(24,173)	(24,173)	110,278	05/15/2047
91754R-PR-2	UTAH ST BRD HIGHER ED REV		12/15/2023	HILLTOP SECURITIES INC		335,226	320,000.00	404,704	365,448		(6,327)		(6,327)		359,121		(23,895)	(23,895)	24,390	04/01/2029
0909999999	Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar. Obligations				X X X	331,464,898	367,325,272.45	353,781,602	347,115,112				3,975,814		356,048,710		(24,583,813)	(24,583,813)	11,051,521	X X X
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO		10/18/2023	Wells Fargo Securities, LLC		177,940	200,000.00	200,000	179,082	20,918			20,918		200,000		(22,060)	(22,060)	8,142	01/15/2028
55037A-AA-6	AKER BP ASA	C	06/23/2023	Call @ 85.14		737,345	818,000.00	761,763	770,879		6,003		6,003		776,882		(80,437)	(80,437)	23,912	07/15/2026
015398-AB-6	ALFA SAB DE CV	C	03/24/2023	Call @ 100.34		877,975	875,000.00	963,594	908,077		(7,874)		(7,874)		900,203		(22,228)	(22,228)	22,969	03/25/2024
025816-CW-7	AMERICAN EXPRESS CO		02/21/2023	JANE STREET EXECUTION SERVICES LLC		2,205,937	2,325,000.00	2,235,371	2,236,286		1,796		1,796		2,238,082		(32,146)	(32,146)	28,772	05/03/2029
03740L-AE-2	AON CORP		06/27/2023	BARCLAYS CAPITAL INC		1,337,220	1,700,000.00	1,674,262	1,674,779		340		340		1,675,119		(337,899)	(337,899)	55,434	02/28/2052
05523R-AD-9	BAE SYSTEMS PLC	C	02/16/2023	Citi Bank		2,177,426	2,430,000.00	2,242,720	2,251,946		2,894		2,894		2,254,840		(77,414)	(77,414)	28,917	04/15/2030
M1R786-AY-4	BANK LEUMI LE ISRAEL BM	D	03/30/2023	MERRILL LYNCH INTERNATIONAL		1,468,125	1,500,000.00	1,490,100	1,490,854		458		458		1,491,312		(23,187)	(23,187)	52,745	07/27/2027
07274N-AG-8	BAYER US FINANCE II LLC		09/15/2023	Wells Fargo Securities, LLC		1,000,684	1,000,000.00	995,433	995,987		3,010		3,010		998,997		1,687	1,687	46,977	12/15/2023
084664-DA-6	BERKSHIRE HATHAWAY FINANCE CORP		09/27/2023	JANE STREET		1,708,301	2,035,000.00	2,034,288	2,034,337		47		47		2,034,385		(326,083)	(326,083)	60,782	03/15/2032
05541T-AQ-4	BGC PARTNERS INC		10/06/2023	Adjustment															(800)	05/25/2028
05578Q-AB-9	BPCE SA	C	08/24/2023	Wells Fargo Securities, LLC		1,723,925	1,750,000.00	1,862,945	1,770,801		(8,639)		(8,639)		1,762,162		(38,237)	(38,237)	99,388	07/21/2024
172967-NA-5	CITIGROUP INC		03/30/2023	MARKETAXESS CORPORATION		2,127,912	2,400,000.00	2,043,240	2,056,724		20,348		20,348		2,077,072		50,840	50,840	11,111	06/09/2027
18539U-AD-7	CLEARWAY ENERGY OPERATING LLC		10/19/2023	Wells Fargo Securities, LLC		230,706	300,000.00	300,000	249,150	50,850			50,850		300,000		(69,294)	(69,294)	13,375	02/15/2031
222070-AE-4	COTY INC		11/30/2023	Call @ 94.52		45,835	47,000.00	47,000	44,569	2,431			2,431		47,000		(2,575)	(2,575)	2,350	04/15/2026
225313-AF-2	CREDIT AGRICOLE SA	C	08/24/2023	CREDIT AGRICOLE		484,370	500,000.00	513,995	504,119		(1,181)		(1,181)		502,938		(18,568)	(18,568)	20,720	03/17/2025
22535W-AD-9	CREDIT AGRICOLE SA (LONDON BRANCH)	C	09/26/2023	TORONTO DOMINION BK		2,432,450	2,500,000.00	2,494,525	2,496,108		1,610		1,610		2,497,718		(65,268)	(65,268)	79,896	10/04/2024
G2526S-AB-8	CREDIT SUISSE AG	D	08/08/2023	Maturity @ 100.00		1,700,000	1,700,000.00	1,799,613	1,643,900	66,004			(9,904)		1,700,000				110,500	08/08/2023

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
225401-AG-3	CREDIT SUISSE GROUP AG	C	06/12/2023	Call @ 100.00		1,250,000	1,250,000.00	1,326,963	1,260,465		(10,465)		(10,465)		1,250,000				26,294	06/12/2024
12665U-AA-2	CVS HEALTH CORP - ABS		12/10/2023	Paydown		40,383	40,383.03	42,459	41,895		(1,512)		(1,512)		40,383				1,036	01/10/2036
U15149-AC-8	CVSPAS 10B CTF - CMBS		12/10/2023	Paydown		50,713	50,713.06	58,071	55,189		(4,476)		(4,476)		50,713				1,600	01/10/2033
25243Y-BA-6	DIAGEO CAPITAL PLC	C	09/06/2023	MITSUBISHI UFJ SECURITIES		1,924,760	2,000,000.00	1,999,420	1,999,798		75		75		1,999,874		(75,114)	(75,114)	37,069	10/24/2024
25470X-AL-9	DISH DBS CORP		03/15/2023	Maturity @ 100.00		430,000	430,000.00	447,695	428,026	3,876	(1,902)		1,974		430,000				10,750	03/15/2023
26442E-AF-7	DUKE ENERGY OHIO INC		08/22/2023	JPMORGAN CHASE BANK		3,040,644	3,300,000.00	3,298,548	3,299,110		86		86		3,299,196		(258,552)	(258,552)	128,145	02/01/2029
26442U-AN-4	DUKE ENERGY PROGRESS LLC		01/27/2023	CASTLE OAK SECURITIES		2,194,899	2,405,000.00	2,404,163	2,404,243		5		5		2,404,249		(209,350)	(209,350)	27,257	04/01/2032
26835P-AF-7	EDP FINANCE BV	C	09/27/2023	JANE STREET		2,057,328	2,100,000.00	2,286,606	2,178,159		(37,676)		(37,676)		2,140,483		(83,155)	(83,155)	91,794	07/15/2024
29273R-BD-0	ENERGY TRANSFER LP		06/27/2023	PERSHING DIV OF DLJ SEC LNDING		778,304	800,000.00	769,408	771,506		6,059		6,059		777,565		739	739	25,560	03/15/2025
29364G-AN-3	ENTERGY CORP		11/17/2023	BANCO MERRILL LYNCH, SAO PAULO		729,443	855,000.00	728,648	730,147		18,113		18,113		748,261		(18,817)	(18,817)	15,162	06/15/2028
29364W-AZ-1	ENTERGY LOUISIANA LLC		09/15/2023	BARCLAYS CAPITAL INC		689,610	750,000.00	678,388	680,164		9,609		9,609		689,773		(163)	(163)	24,570	09/01/2027
29365P-AP-7	ENTERGY UTILITY AFFILIATES LLC		03/30/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		908,793	900,000.00	1,056,510	934,301		(4,824)		(4,824)		929,477		(20,684)	(20,684)	25,435	10/01/2024
054561-AC-9	EQUITABLE HOLDINGS INC		04/20/2023	Maturity @ 100.00		194,000	194,000.00	193,713	193,983		17		17		194,000				3,783	04/20/2023
30040W-AQ-1	EVERSOURCE ENERGY		08/22/2023	JP MORGAN		639,035	700,000.00	631,820	634,242		9,197		9,197		643,439		(4,404)	(4,404)	19,905	03/01/2027
898324-AC-2	FIDEICOMISO FIBRA UNO	C	07/12/2023	BANCO SANTANDER SA		2,638,185	2,710,000.00	3,021,474	2,902,453		(35,320)		(35,320)		2,867,134		(228,949)	(228,949)	135,952	01/30/2026
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LTD	C	06/01/2023	Call @ 100.00		860,000	860,000.00	935,293	845,225	45,071	(11,174)		33,897		879,123		(19,123)	(19,123)	23,998	05/15/2024
345397-WV-9	FORD MOTOR CREDIT COMPANY LLC		11/08/2023	TORONTO DOMINION SECS USA INC		732,848	750,000.00	764,408	714,870		(1,626)		36,745		751,615		(18,768)	(18,768)	32,213	09/08/2024
36321P-AD-2	GALAXY PIPELINE ASSETS BIDCO LTD	C	09/30/2023	Paydown		179,024	179,023.60	179,024	179,024						179,024				2,901	03/31/2034
37960X-AB-3	GLOBAL INFRASTRUCTURE SOLUTIONS INC		10/20/2023	MORGAN STANLEY & COMPANY		246,753	300,000.00	300,000	237,471	62,529			62,529		300,000		(53,247)	(53,247)	23,063	04/15/2032
380355-AD-9	GOEASY LTD		12/01/2023	Call @ 100.00		805,000	805,000.00	838,448	772,237	42,670	(9,907)		32,763		805,000				43,269	12/01/2024
39530L-AD-2	GREENKO DUTCH BV	C	09/29/2023	Paydown		25,050	25,050.00	25,651	21,663	3,465	(78)		3,387		25,050				723	03/29/2026
40052V-AC-8	GRUPO BIMBO SAB DE CV	C	09/27/2023	BBVA SECURITIES INC		986,210	1,000,000.00	1,021,290	1,003,874		(1,914)		(1,914)		1,001,960		(15,750)	(15,750)	29,278	06/27/2024
40414L-AM-1	HEALTHPEAK PROPERTIES INC		08/22/2023	GOLDMAN		88,775	92,000.00	92,178	92,054		(17)		(17)		92,036		(3,261)	(3,261)	3,328	02/01/2025
423452-AG-6	HELMERICH AND PAYNE INC		05/03/2023	PERSHING DIV OF DLJ SEC LNDING		83,400	100,000.00	99,767	99,795		7		7		99,802		(16,402)	(16,402)	1,740	09/29/2031
404280-AP-4	HSBC HOLDINGS PLC	C	09/27/2023	Jefferies & Co., Inc. BANC OF AMERICA/FIXED INCOME		1,014,432	1,025,000.00	1,094,772	1,060,857		(22,069)		(22,069)		1,038,788		(24,356)	(24,356)	45,378	03/14/2024
45258L-AA-5	IMPERIAL BRANDS FINANCE PLC		10/19/2023	JPMORGAN CHASE BANK		42,362	50,000.00	50,000	43,379	6,622			6,622		50,000		(7,638)	(7,638)	2,230	05/15/2029
45262B-AA-1	JPMORGAN CHASE & CO	C	08/22/2023	CITADEL SECURITIES		1,653,097	1,700,000.00	1,700,867	1,700,320		(130)		(130)		1,700,190		(47,093)	(47,093)	57,257	07/26/2024
46647P-AF-3	INSTITUTIONAL LLC		09/15/2023	GOLDMAN		649,684	700,000.00	666,673	679,904		2,445		2,445		682,349		(32,665)	(32,665)	21,889	05/01/2028
46647P-DA-1	JPMORGAN CHASE & CO		09/15/2023	GOLDMAN		2,294,592	2,400,000.00	2,244,888	2,249,250		18,585		18,585		2,267,836		26,756	26,756	93,089	04/26/2028
50155Q-AJ-9	KYNDRYL HOLDINGS INC		02/14/2023	JP Morgan		1,065,163	1,235,000.00	1,163,067	1,175,811		1,855		1,855		1,177,666		(112,503)	(112,503)	8,509	10/15/2026
50155Q-AK-6	KYNDRYL HOLDINGS INC		02/14/2023	JP Morgan		1,038,659	1,280,000.00	1,183,666	1,195,014		1,614		1,614		1,196,627		(157,968)	(157,968)	11,507	10/15/2028
84610W-AB-1	LIFE STORAGE LP		07/25/2023	Adjustment															(1,500)	07/01/2026
53944Y-AF-0	LLOYDS BANKING GROUP PLC	C	08/23/2023	JP MORGAN		584,196	600,000.00	611,520	604,739		(1,261)		(1,261)		603,479		(19,283)	(19,283)	21,286	05/08/2025
53944Y-AL-7	LLOYDS BANKING GROUP PLC	C	08/23/2023	JP MORGAN		489,585	500,000.00	503,335	501,246		(524)		(524)		500,722		(11,137)	(11,137)	21,823	07/09/2025

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 Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
58013M-EZ-3	MCDONALD'S CORP		11/08/2023	Jefferies		182,862	200,000.00	183,302	183,458		769		769		184,227		(1,365)	(1,365)	8,643	12/09/2035
552953-CC-3	MGM RESORTS INTERNATIONAL		03/15/2023	Maturity @ 100.00		400,000	400,000.00	428,000	398,632	2,343	(975)		1,368		400,000				12,000	03/15/2023
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		12/20/2023	Paydown		100,029	100,029.00	108,657	104,921		(4,892)		(4,892)		100,029				4,064	06/20/2027
600814-AR-8	MILLICOM INTERNATIONAL CELLULAR SA	C	01/27/2023	BZW SECS		169,000	200,000.00	200,000	167,914	32,086			32,086		200,000		(31,000)	(31,000)	2,325	04/27/2031
606822-AJ-3	MITSUBISHI UFJ FINANCIAL GROUP INC	C	09/15/2023	MERRILL LYNCH PIERCE																
606822-AJ-3	MITSUBISHI UFJ FINANCIAL GROUP INC	C	09/15/2023	FENNER & SMITH INC.		1,147,888	1,250,000.00	1,121,038	1,126,208		21,881		21,881		1,148,089		(202)	(202)	35,037	09/13/2026
606822-CF-9	MITSUBISHI UFJ FINANCIAL GROUP INC	C	01/27/2023	Bank of America Merrill Lynch		2,281,779	2,345,000.00	2,345,000	2,345,000						2,345,000		(63,221)	(63,221)	25,744	04/17/2026
60687Y-CL-1	MIZUHO FINANCIAL GROUP INC	C	01/17/2023	DAIWA BANK		1,114,608	1,100,000.00	1,100,000	1,100,000						1,100,000		14,608	14,608	20,844	09/13/2028
61747Y-EK-7	MORGAN STANLEY	C	09/15/2023	Citigroup (SSB)		2,241,275	2,500,000.00	2,282,475	2,295,745		29,025		29,025		2,324,770		(83,495)	(83,495)	71,844	01/21/2028
654744-AA-9	NISSAN MOTOR CO LTD			MARKETAXESS																
654744-AA-9	NISSAN MOTOR CO LTD	C	08/03/2023	CORPORATION		797,112	800,000.00	800,000	800,000						800,000		(2,888)	(2,888)	21,571	09/15/2023
66977W-AQ-2	NOVA CHEMICALS CORP		11/28/2023	Call @ 96.62		472,223	474,000.00	500,620	458,590	26,470	(8,531)		17,939		476,529		(18,526)	(18,526)	25,102	06/01/2024
681936-BJ-8	OMEGA HEALTHCARE INVESTORS INC		08/01/2023	Maturity @ 100.00		103,000	103,000.00	102,731	102,975		25		25		103,000				4,506	08/01/2023
682691-AB-6	ONEMAIN FINANCE CORP		10/19/2023	BNP Paribas		211,250	250,000.00	250,000	206,993	43,008			43,008		250,000		(38,750)	(38,750)	11,132	01/15/2027
85172F-AQ-2	ONEMAIN FINANCE CORP		10/19/2023	BNP Paribas		226,250	250,000.00	250,000	230,208	19,793			19,793		250,000		(23,750)	(23,750)	21,071	01/15/2028
68268N-AP-8	ONEOK PARTNERS LP		03/30/2023	PERSHING DIV OF DLJ SEC		1,983,160	2,000,000.00	2,191,220	2,076,149		(9,617)		(9,617)		2,066,532		(83,372)	(83,372)	53,900	03/15/2025
69369E-AE-9	PERTAMINA (PERSERO) PT	C	03/31/2023	HSBC SINGAPORE		3,096,280	3,100,000.00	3,104,250	3,101,931		(1,278)		(1,278)		3,100,653		(4,373)	(4,373)	49,247	05/20/2023
744320-AM-4	PRUDENTIAL FINANCIAL INC		06/15/2023	Call @ 100.00		550,000	550,000.00	569,250	551,566		(1,566)		(1,566)		550,000				15,469	06/15/2043
759351-AM-1	REINSURANCE GROUP OF AMERICA INC		09/15/2023	MERRILL LYNCH PIERCE																
759351-AM-1	REINSURANCE GROUP OF AMERICA INC		09/15/2023	FENNER & SMITH INC.		1,234,480	1,300,000.00	1,299,948	1,300,000						1,300,000		(65,520)	(65,520)	51,921	09/15/2026
759509-AF-9	RELIANCE STEEL & ALUMINUM CO		08/22/2023	JP MORGAN		2,013,729	2,200,000.00	2,193,268	2,196,438		867		867		2,197,304		(183,575)	(183,575)	29,315	08/15/2025
80281L-AA-3	SANTANDER UK GROUP HOLDINGS PLC	C	03/15/2023	Not Available		488,025	500,000.00	503,075	501,080		(76)		(76)		501,005		(12,980)	(12,980)	11,875	09/15/2025
80281L-AJ-4	SANTANDER UK GROUP HOLDINGS PLC	C	08/22/2023	JP MORGAN		1,742,729	1,750,000.00	1,894,830	1,784,303		(25,365)		(25,365)		1,758,938		(16,209)	(16,209)	65,046	11/15/2024
81728U-AA-2	SENSATA TECHNOLOGIES INC		10/20/2023	Wells Fargo Securities, LLC		168,440	200,000.00	200,000	174,102	25,898			25,898		200,000		(31,560)	(31,560)	10,427	02/15/2030
82967N-BC-1	SIRIUS XM RADIO INC		11/10/2023	Suntrust		629,253	695,000.00	758,857	634,382	98,588	(10,822)		87,766		722,148		(92,895)	(92,895)	52,347	07/01/2029
83088M-AJ-1	SKYWORKS SOLUTIONS INC		06/01/2023	Maturity @ 100.00		95,000	95,000.00	94,972	94,994		6		6		95,000				428	06/01/2023
83368R-AV-4	SOCIETE GENERALE SA	C	09/15/2023	TORONTO DOMINION SECS		2,378,775	2,500,000.00	2,300,900	2,315,237		61,875		61,875		2,377,112		1,663	1,663	76,016	01/22/2025
842400-GV-9	SOUTHERN CALIFORNIA EDISON CO		08/22/2023	USA INC		631,864	700,000.00	612,449	615,717		16,536		16,536		632,253		(389)	(389)	8,937	02/01/2026
842400-HQ-9	SOUTHERN CALIFORNIA EDISON CO		08/22/2023	JP MORGAN		878,223	900,000.00	876,600	877,410		2,982		2,982		880,392		(2,169)	(2,169)	30,903	06/01/2027
842400-HS-5	SOUTHERN CALIFORNIA EDISON CO		08/22/2023	JP MORGAN		1,826,662	1,800,000.00	1,798,956	1,798,975		104		104		1,799,079		27,582	27,582	83,655	11/01/2027
85207U-AF-2	SPRINT LLC		09/15/2023	Maturity @ 100.00		390,000	390,000.00	445,173	395,503	11,157	(16,660)		(5,503)		390,000				31,103	09/15/2023
853254-BJ-8	STANDARD CHARTERED PLC	C	03/15/2023	Call @ 100.00		1,200,000	1,200,000.00	1,232,364	1,201,912		(1,912)		(1,912)		1,200,000				23,310	03/15/2024
86024T-AA-5	STEVENS HOLDING COMPANY INC		03/22/2023	Call @ 96.75		422,263	415,000.00	448,990	416,038	14,177	(2,740)		11,437		427,474		(25,962)	(25,962)	33,177	10/01/2026
87162W-AD-2	TD SYNEXX CORP		10/31/2023	BAML		2,287,978	2,385,000.00	2,383,331	2,384,102		466		466		2,384,568		(96,590)	(96,590)	36,686	08/09/2024
88033G-CS-7	TENET HEALTHCARE CORP		06/01/2023	Call @ 100.00		180,000	180,000.00	183,204	175,547	4,453			4,453		180,000				7,308	07/15/2024
88167A-AL-5	TEVA PHARMACEUTICAL FINANCE			NETHERLANDS																
88167A-AL-5	TEVA PHARMACEUTICAL FINANCE	C	03/01/2023	MILLENIUM ADVISORS LLC		801,981	805,000.00	847,399	788,964	32,919	(2,675)		30,244		819,209		(17,228)	(17,228)	18,515	04/15/2024
90353T-AK-6	UBER TECHNOLOGIES INC		10/19/2023	MARKETAXESS																
90353T-AK-6	UBER TECHNOLOGIES INC		10/19/2023	CORPORATION		371,616	425,000.00	425,000	370,286	54,715			54,715		425,000		(53,384)	(53,384)	22,738	08/15/2029
90351D-AB-3	UBS GROUP AG	C	09/15/2023	UBS SECURITIES LLC		480,980	500,000.00	473,350	474,802		6,205		6,205		481,007		(27)	(27)	20,339	09/24/2025

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V.	15 Total Foreign Exchange Change in B./A.C.V.						
91324P-EN-8	UNITEDHEALTH GROUP INC		03/30/2023	RBC CAPITAL MARKETS		1,116,665	1,100,000.00	1,106,325	1,105,977			(516)	(516)		1,105,461		11,204	11,204	24,391	10/15/2025
92277G-AT-4	VENTAS REALTY LP		09/15/2023	PERSHING DIV OF DLJ SEC		1,907,400	2,000,000.00	2,020,220	2,007,761			(2,800)	(2,800)		2,004,961		(97,561)	(97,561)	62,422	01/15/2025
92343V-GL-2	VERIZON COMMUNICATIONS INC		06/27/2023	BANC OF AMERICA/FIXED		497,756	700,000.00	458,129	459,332			3,564	3,564		462,896		34,860	34,860	16,403	09/03/2041
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC	C	10/18/2023	MORGAN STANLEY & COMPANY		219,508	250,000.00	254,375	223,945			29,142	(334)		252,753		(33,246)	(33,246)	12,795	05/15/2029
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		05/01/2023	Adjustment															10	11/24/2027
95000U-3C-5	WELLS FARGO & CO		08/22/2023	JP MORGAN		4,280,277	4,400,000.00	4,243,008	4,249,620			25,374	25,374		4,274,994		5,283	5,283	204,754	08/15/2026
97263B-AA-1	WILTON RE FINANCE LLC		03/30/2023	Call @ 100.00		250,000	250,000.00	253,750	250,159			(159)	(159)		250,000				7,344	03/30/2033
98313R-AD-8	WYNN MACAU LTD	C	05/11/2023	Citigroup (SSB)		356,000	400,000.00	415,000	349,636			60,447	(1,343)		408,740		(52,740)	(52,740)	13,689	10/01/2027
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	92,767,398	97,828,198.69	97,337,598	95,394,524	798,003	9,118		807,121		96,201,647		(3,511,533)	(3,511,533)	3,019,836	X X X
225436-AA-2	CREDIT SUISSE GROUP AG	C	03/31/2023	Call @ 0.00			200,000.00	199,625	156,306			43,365	3		199,674		(199,674)	(199,674)	3,194	12/29/2049
404280-BN-8	HSBC HOLDINGS PLC	C	03/22/2023	Call @ 100.00		1,100,000	1,100,000.00	1,101,750	1,100,098				(98)		1,100,000				34,375	12/29/2049
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA	C	10/18/2023	Call @ 92.45		572,682	600,000.00	601,900	601,295				(143)		601,151		(46,469)	(46,469)	40,545	04/02/2049
H72108-HG-3	UBS AG	D	09/15/2023	SOCIETE GENERALE PARIS SICOVAM		2,370,912	2,400,000.00	2,423,400	2,406,561				(3,388)		2,403,173		(32,261)	(32,261)	165,367	05/15/2024
1309999999	Bonds - Hybrid Securities				X X X	4,043,594	4,300,000.00	4,326,675	4,264,260	43,365	(3,626)		39,739		4,303,998		(278,404)	(278,404)	243,481	X X X
BL3213-99-0	1011778 B.C. Unlimited Liability Company		06/30/2023	Redemption @ 100.00		5,076	5,076.14	4,987	4,981			29	6		5,017		60	60	136	11/19/2026
BL3213-99-0	1011778 BC ULC TL B 1L USD	A	06/30/2023	Redemption @ 100.00		3,950	3,950.00	3,950	3,876			74			3,950				106	11/19/2026
02376C-BJ-3	AAdvantage Loyalty IP Ltd. Term Loan		10/20/2023	Redemption @ 100.00		16,000	16,000.00	15,840	15,880				16		15,896		104	104	1,366	03/10/2028
BL3570-81-1	AADVANTAGE LOYALTY IP TL 1L		10/20/2023	Redemption @ 100.00		92,500	92,500.00	91,575	91,807				90		91,897		603	603	7,896	04/20/2028
BL3200-39-3	ABC SUPPLY CO INC TL B 1L USD TSFR3M		12/29/2023	Redemption @ 100.00		1,815	1,814.81	1,808					1		1,809		6	6	55	01/15/2027
BL3786-57-3	ABG Intermediate Holdings 2 LLC, Term Lo		12/29/2023	Redemption @ 100.00		6,150	6,150.00	6,150	5,994			156			6,150				315	12/08/2028
00488P-AP-0	Acrisure, LLC, Incremental TL		01/31/2023	Various		8							1		1		8	8	580	02/15/2027
00488P-AL-9	Acrisure, LLC, 2020 Term Loan (First Lien)		12/29/2023	Various		2,652	2,594.94	2,550	2,383			181	11		2,575		78	78	(297)	02/15/2027
BL3470-81-4	ADEVINTA ASA TL B 1L	D	12/29/2023	Various		130,355	130,425.29	130,262					4		130,266		89	89	2,486	06/26/2028
00687M-AC-5	Adient Term Loan B		07/27/2023	Various		128,685	128,050.00	127,730	126,489			1,315	22		127,826		859	859	5,374	03/31/2028
BL3591-89-0	ADIENT US LLC TL B		06/30/2023	Various		167,506	167,506.30	158,293	159,073				390		159,463		8,044	8,044	4,322	04/10/2028
00709L-AJ-6	ADMI Corp. (aka Aspen Dental) Term Loan		02/01/2023	RBC									3		3		(3)	(3)	(84)	12/23/2027
BL3756-03-0	ADVANTAGE SALES & MARKETING TL B 1L		04/11/2023	Various		425,393	496,202.54	477,595	408,499			70,943	1,041		480,482		(55,089)	(55,089)	22,997	10/28/2027
BL3570-23-3	AGGREKO TL 1L	D	12/29/2023	Redemption @ 100.00		1,519	1,518.99	1,496					3		1,499		20	20	42	08/17/2026
00847Y-AE-2	Agility Health, Inc.		12/29/2023	Redemption @ 100.00		1,875	1,874.99	1,861					1		1,862		13	13	62	03/11/2030
BL3684-52-1	AHP HEALTH PARTNERS		12/29/2023	Redemption @ 100.00		2,500	2,500.00	2,488	2,452			38	1		2,491		9	9	133	08/24/2028
BL3679-56-2	AIR CANADA	A	12/29/2023	Redemption @ 100.00		4,750	4,750.00	4,703	4,685			27	4		4,716		34	34	253	08/11/2028
BL3679-56-2	Air Canada Term Loan B		12/29/2023	Redemption @ 100.00		2,450	2,450.00	2,426	2,416			14	2		2,432		18	18	130	08/11/2028
88023H-AG-5	ALIGHT SOLUTIONS TL B 1L TSFR1M		12/29/2023	Redemption @ 100.00		3,219	3,218.68	3,102	3,126				3		3,128		90	90	38	08/31/2028

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
01881U-AE-5	ALLIANT HOLDINGS I, L.P.		02/14/2023	Redemption @ 100.00		492,268	492,268.04	489,807	485,253	5,405	82		5,487		490,740		1,528	1,528	3,340	05/09/2025
01881U-AJ-4	Alliant Holdings Intermediate, LLC, Term		12/14/2023	Redemption @ 100.00		360,438	360,437.50	359,987	351,812	8,257	72		8,329		360,141		296	296	31,898	11/05/2027
57776D-AE-3	Amentum Government Services Holdings LLC		12/29/2023	Redemption @ 100.00		1,350	1,350.00	1,343	1,312	32	1		33		1,345		5	5	75	02/10/2029
02474R-AH-6	American Builders & Contractors Supply C		12/29/2023	Redemption @ 100.00		4,569	4,568.53	4,527	4,524	15	4		19		4,544		25	25	201	01/15/2027
03234T-AZ-1	AmWINS Group, Inc.		12/29/2023	Redemption @ 100.00		1,600	1,600.00	1,584			1		1		1,585		15	15	58	02/19/2028
03234T-AZ-1	AMWINS GROUP, INC.		12/29/2023	Redemption @ 100.00		2,631	2,630.67	2,604			4		4		2,609		22	22	119	02/19/2028
03234T-AZ-1	AMWINS TL B 1L TSFR1M		03/31/2023	Redemption @ 100.00		625	625.00	619							619		6	6	5	02/19/2028
BL3676-11-3	Anticimex International AB Term Loan		12/01/2023	Redemption @ 100.00							1		1		1		(1)	(1)		07/07/2028
00186X-AL-7	API GROUP DE TL B TSFR1M		12/29/2023	Redemption @ 100.00		795	794.54	791	793						793		2	2	9	01/03/2029
00186X-AB-9	API GROUP INC TL B 1L		01/09/2023	Redemption @ 100.00		39,583	39,583.33	39,385	39,286	189	1		190		39,477		107	107	7	10/01/2026
BL3755-44-6	APPLOVIN CORP TL B 1L		12/29/2023	Redemption @ 100.00		9,023	9,022.56	8,909	8,549	369	11		380		8,929		94	94	458	10/25/2028
00213N-AM-4	APX GROUP, INC.		01/18/2023	Citi Bank															6,944	06/30/2028
BL4298-50-3	ARAMARK TL B 1L TSFR1M		12/29/2023	Redemption @ 100.00		564	563.91	565							565		(1)	(1)		06/22/2030
BL3560-31-7	ARCHES BUYER INC TL 1L		07/31/2023	Redemption @ 100.00		2,519	2,518.89	2,516	2,325	192			192		2,517		2	2	99	12/06/2027
04009D-AB-0	Aretec Initial Term Loan (First Lien)		09/29/2023	Redemption @ 100.00		1,535	1,534.53	1,520	1,497	28	2		30		1,527		8	8	71	10/01/2025
04538F-AD-1	ASPLUNDH TREE EXPERT LLC TL B 1L		12/29/2023	Redemption @ 100.00		2,554	2,557.56	2,545			1		1		2,546		9	9	64	09/07/2027
BL3503-03-6	ASURION LLC TL B8 1L		12/29/2023	Redemption @ 100.00		767	767.25	727			5		5		732		35	35	28	12/23/2026
04649V-AW-0	Asurion New B-7 Term Loan		04/01/2023	Various				(28,261)		28,261			28,261							11/03/2024
04649V-BC-3	Asurion T/L B11		12/29/2023	Redemption @ 100.00		7,006	7,006.28	6,989	6,998		1		1		6,999		8	8	336	08/19/2028
04649V-AY-6	ASURION, LLC		12/29/2023	Redemption @ 100.00		9,648	9,648.24	9,576	8,424	1,164	8		1,172		9,597		52	52	489	07/31/2027
04651B-AB-5	AT Home Group Inc Term Loan B		11/10/2022	BZW SECS															1,294	06/24/2028
BL3839-13-3	Athenahealth, Inc. Term Loan B		12/06/2022	JP Morgan															376	01/26/2029
BL4120-80-6	ATLAS AIR TL B 1L TSFR1M		12/29/2023	Redemption @ 100.00		3,188	3,187.50	3,092			7		7		3,099		89	89	154	03/17/2030
BL3786-57-3	AUTHENTIC BRANDS TL 1L SOFR		12/29/2023	Redemption @ 100.00		1,392	1,392.41	1,395							1,395		(3)	(3)	13	12/21/2028
BL3657-98-0	AVANTOR INC TL B5		12/29/2023	Redemption @ 100.00		169,321	169,320.66	169,109	168,286	863	17		880		169,166		155	155	5,861	11/08/2027
05350N-AL-8	AVANTOR, INC.		12/29/2023	Redemption @ 100.00		460,806	460,806.20	460,806	457,991	2,816			2,816		460,806				15,949	11/08/2027
73179Y-AL-1	AVIENT CORPORATION T/L B 1LIEN		08/16/2023	Redemption @ 100.00		109,088	109,087.56	105,815	105,950		297		297		106,247		2,841	2,841	6,920	08/29/2029
BL3870-01-3	AVIS BUDGET TL C SOFR		12/08/2023	Redemption @ 100.00		89,104	89,104.17	86,877	87,118		295		295		87,413		1,691	1,691	7,245	03/16/2029
05400K-AJ-9	AVOLON TL B6 1L TSFR1M		09/29/2023	Redemption @ 100.00		888	887.81	860	871		1		1		871		17	17	17	06/22/2028
05400K-AF-7	AVOLON TLB BORROWER 1 US TL B4 1L	D	12/29/2023	Redemption @ 100.00		458	457.92	433	435		4		4		438		20	20	20	02/12/2027
90347B-AK-4	Axalta Coating System U.S. Holdings, Inc	C	12/29/2023	Redemption @ 100.00		14,362	14,362.06	14,218	14,232		6		6		14,238		124	124	159	12/20/2029
BGH866-B0-7	AXALTA COATING SYSTEMS 1L TLB CL	C	04/26/2023	Various							1		1		1		(1)	(1)		12/07/2029
90347B-AJ-7	AXALTA COATING SYSTEMS DUTCH HOLDING B B		08/18/2023	Redemption @ 100.00		604,302	604,301.89	598,259	598,483	10	537		547		598,805		5,497	5,497	38,327	12/20/2029
BL4064-63-2	Axalta Coating Systems Dutch Holding, Ter	C	06/30/2023	Redemption @ 100.00		37,588	37,587.50	37,212	37,234	2	(8)		(6)		37,228		359	359	506	12/20/2029
90347B-AJ-7	AXALTA COATING SYSTEMS U.S. HOLDINGS INC	C	03/31/2023	Redemption @ 100.00		23,544	23,544.23	23,309	23,309		14		14		23,323		221	221		12/07/2029
90347B-AK-4	AXALTA COATING TL B4 1L TSFR1M		12/29/2023	Redemption @ 100.00		10,850	10,849.89	10,850							10,850				106	12/20/2029
BL3159-33-4	B&G FOODS INC TL B 1L		11/17/2023	Redemption @ 100.00		34,688	34,687.63	34,514	32,662	1,931	6		1,937		34,600		88	88	585	10/10/2026
BL3684-41-4	BALLY'S CORP TL B 1L		12/29/2023	Various		4,750	4,750.00	4,703	4,302	409	4		413		4,715		35	35	215	10/02/2028
BL3289-71-9	Banjay Entertainment S.A.S. Facility B		04/25/2023	Redemption @ 100.00		442,085	442,085.44	439,875	439,875	898	191		1,089		440,964		1,121	1,121	14,586	03/01/2025
BL4373-32-2	BARNES GROUP TL B 1L TSFR1M+300BP		12/29/2023	Redemption @ 100.00		875	875.00	868							869		6	6	22	09/03/2030
BL3838-87-9	Bausch Health Term Loan B	C	04/03/2023	Various		926					186		186		186		740	740	976	01/27/2027

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 Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
07368R-AF-8	Beacon Roofing Supply Term Loan B	12/29/2023	Redemption @ 100.00		4,499	4,498.64	4,476	4,453	28	2		30		4,483		15	15	205	05/19/2028	
08078U-AH-6	Belron Finance US LLC	12/29/2023	Redemption @ 100.00		2,250	2,250.00	2,239			1		1		2,240		10	10	53	04/06/2029	
BL3197-18-5	BELRON FINANCE US LLC TL B 1L USD	12/29/2023	Redemption @ 100.00		750	750.00	748	745	4			4		749		1	1	34	10/30/2026	
BL3583-47-5	Belron Term Loan B	12/29/2023	Redemption @ 100.00		3,950	3,950.00	3,911	3,904	15	4		19		3,923		27	27	185	03/31/2028	
08511L-AX-6	Berlin Packaging L.L.C. TLB	12/29/2023	Redemption @ 100.00		3,000	3,000.00	2,970	2,880	96	3		99		2,979		21	21	164	03/11/2028	
08511L-AU-2	Berlin Packaging Tranche B-4 Initial Ter	12/29/2023	Redemption @ 100.00		4,499	4,499.32	4,477	4,273	210	2		212		4,485		15	15	229	03/11/2028	
BL3562-44-6	BERRY GLOBAL INC TL Z 1L	08/18/2023	Redemption @ 100.00		52,320	52,319.88	52,058	51,844	277	30		307		52,151		168	168	1,893	07/01/2026	
08579J-BG-6	Berry Global Term Z Loan	08/18/2023	Redemption @ 100.00		15,584	15,584.42	15,584	15,443	142			142		15,584				564	07/01/2026	
08579J-BH-4	BERRY GLOBAL TL 1L TSFR1M	12/29/2023	Redemption @ 100.00		2,285	2,284.90	2,273	2,278						2,278		6	6	27	07/01/2029	
08579J-BH-4	Berry Global, Inc.	12/29/2023	Redemption @ 100.00		401	401.35	401	401						401				5	07/01/2029	
BL3654-37-5	BINGO INDUSTRIES LTD TL 1L	12/29/2023	Redemption @ 100.00		2,500	2,500.00	2,500	2,315	185			185		2,500				136	07/14/2028	
BL3604-49-5	Birkenstock GmbH & Co. KG Term Loan (USD)	12/29/2023	Redemption @ 100.00		116,258	116,257.50	115,676	113,060	2,742	67		2,809		115,870		388	388	9,261	04/28/2028	
BL4118-89-1	BL Aretec Group T1L 9.1048% 03-08-30 - B	12/29/2023	Redemption @ 100.00		1,375	1,375.00	1,355	685						1,359		16	16	21	03/08/2030	
44908X-AT-5	BL Hyland TL 1L	09/19/2023	Redemption @ 100.00		122,756	122,756.41	122,450	120,946	1,661	71		1,732		122,678		78	78	7,555	07/01/2024	
BL3646-39-7	BL Indigo Merger TLB	12/29/2023	Redemption @ 100.00		23,535	23,535.09	23,513	23,449	68	1		69		23,519		16	16	1,137	07/03/2028	
82666K-AB-4	BL INT LOGIC GRP	02/02/2023	Citi Bank							80		80		80		(80)	(80)	140	03/25/2028	
BL3899-41-8	BL Mks Instr T1L3.5000% 04-08-29 - BL Mk	09/29/2023	Redemption @ 100.00		7,125	7,125.00	7,125	7,027	98			98		7,125				282	09/17/2029	
BL3878-43-8	BL Novolex TLB 4.7500% 03-30-29 - BL Nov	12/29/2023	Redemption @ 100.00		4,450	4,450.00	4,339	4,229	121	10		131		4,360		90	90	257	03/30/2029	
72165N-BH-1	BL Pilot Travel TB1L	06/05/2023	Redemption @ 100.00		15,000	15,000.00	14,925	14,809	131	2		133		14,942		58	58	214	07/29/2028	
09238F-AK-7	Blackhawk Network Holdings Inc Term Loan	01/30/2023	Citi Bank															7,422	06/15/2025	
BL3911-85-8	BLACKSTONE MORTGAGE TL B4 1L TSFR1M	12/29/2023	Redemption @ 100.00		884	883.84	846			1		1		848		36	36	19	05/09/2029	
10524M-AN-7	Brand Energy & Infrastructure Services,	01/01/2023	Various															456	06/21/2024	
BL2687-21-0	BROOKFIELD RETAIL HOLD TL B	12/01/2023	Redemption @ 100.00							2		2		2		(2)	(2)	79	08/27/2025	
11565H-AB-2	Brown Group Holdings Term Loan B	12/29/2023	Redemption @ 100.00		10,633	10,632.64	10,553	10,421	149	7		156		10,578		55	55	503	06/07/2028	
12685L-AG-5	CABLE ONE INC	12/29/2023	Redemption @ 100.00		2,757	2,756.88	2,750	2,685	66	1		67		2,752		5	5	121	05/03/2028	
12685L-AG-5	Cable One, Inc. Incremental Term B-4 Loa	12/29/2023	Redemption @ 100.00		7,200	7,200.00	7,164	7,013	160	3		163		7,176		24	24	315	05/03/2028	
BL4117-08-3	CAESARS ENTERTAINMENT TL B 1L TSFR1M	12/29/2023	Redemption @ 100.00		4,500	4,500.00	4,455			3		3		4,459		41	41	193	02/06/2030	
12768E-AG-1	Caesars Entertainment, Inc., Term Loan B	12/29/2023	Redemption @ 100.00		3,225	3,225.00	3,193			2		2		3,196		29	29	93	02/06/2030	
12769L-AB-5	Caesars Term B Loan	02/06/2023	Redemption @ 100.00		676,779	676,778.55	671,703	673,895		144		144		674,039		2,740	2,740	5,117	12/23/2024	
BL3287-76-2	CALPINE CONSTRUCTION FIN TL 1L USD	06/30/2023	Redemption @ 100.00		2,089	2,088.78	2,018	2,033		10		10		2,043		46	46	53	01/15/2025	
BL4364-66-9	CALPINE CONSTRUCTION FINANCE TL B TSFR1M	12/29/2023	Redemption @ 100.00		1,237	1,236.95	1,195	1,213		1		1		1,215		22	22	38	07/31/2030	
13134M-BS-1	CALPINE CORP	12/29/2023	Redemption @ 100.00		2,500	2,500.00	2,488	2,465	29	1		30		2,495		5	5	109	08/12/2026	
BL3567-66-8	CANADA GOOSE HOLDINGS INC.	11/08/2023	Redemption @ 100.00		259,420	263,978.50	265,133	255,993	8,881	(164)		8,717		264,710		(5,290)	(5,290)	20,325	10/07/2027	
BL4373-22-3	Carnival Corporation	12/29/2023	Redemption @ 100.00		725	725.00	721							722		3	3	12	08/02/2027	
BL3751-62-7	CARNIVAL CORPORATION	12/29/2023	Redemption @ 100.00		8,525	8,524.57	8,482	7,958	532	4		536		8,493		32	32	448	10/18/2028	
BL3625-63-1	Carnival Corporation Initial Advance (US	08/08/2023	Redemption @ 100.00		628,126	628,126.07	626,556	600,532	26,554	250		26,804		627,336		790	790	30,593	06/30/2025	
14855N-AB-2	CASTLELAKE AVIATION ONE DESIGNATED ACTIV	12/15/2023	Redemption @ 100.00		4,760	4,760.04	4,712	4,712	11	6		17		4,728		32	32	235	10/22/2026	
BL3554-49-2	CATALANT PHARMA SOLUTION TL B 1L	12/29/2023	Redemption @ 100.00		4,914	4,914.46	4,902	4,827	81	1		82		4,909		6	6	217	02/22/2028	
14880B-AH-4	CATALANT PHARMA SOLUTIONS, INC.	12/29/2023	Redemption @ 100.00		2,005	2,005.02	2,000	1,969	32			32		2,001		4	4	82	02/22/2028	
12511B-AC-6	CCC INTELLIGENT SOLUTIONS HOLDINGS INC.	12/29/2023	Redemption @ 100.00		3,550	3,550.00	3,541	3,515	28	1		29		3,544		6	6	161	09/17/2028	
BL3196-91-4	CHARTER COMMU OPER TL B2 1L	12/29/2023	Redemption @ 100.00		8,856	8,855.72	8,922	8,636	248	(4)		244		8,880		(24)	(24)	292	02/01/2027	

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 Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
16117L-BX-6	Charter Communications Operating, LLC Te		12/29/2023	Redemption @ 100.00		7,120	7,119.52	7,086	7,094		4		4		7,098		21	21	235	02/01/2027
17178H-AM-4	CIENA CORP TL B 1L USD		07/31/2023	Redemption @ 100.00		1,856	1,856.24	1,854	1,844	11			11		1,855		1	1	40	10/24/2030
17178H-AN-2	Ciena Corporation, Term Loan B		07/31/2023	Redemption @ 100.00		2,675	2,675.00	2,675							2,675				83	01/18/2030
172442-AS-4	Cinemark USA, Inc. Additional Term Loan		05/26/2023	Redemption @ 100.00		441,860	441,860.47	429,157	423,802	8,360	1,713		10,073		433,875		7,986	7,986	12,906	03/31/2025
BL3545-93-8	CITADEL SECURITIES LP TL B 1L		07/28/2023	Redemption @ 100.00		544,472	544,472.36	541,750	542,226		255		255		542,481		1,991	1,991	23,411	02/02/2028
BL4368-85-0	CITADEL TL B 1L TSFR1M		12/29/2023	Redemption @ 100.00		2,668	2,668.21	2,648							2,649		20	20	31	07/29/2030
BL4265-57-7	Clarios Global LP		12/29/2023	Redemption @ 100.00		1,888	1,887.50	1,878			1		1		1,879		9	9	110	04/17/2030
BL3561-54-7	Clarios Term Loan 1st lien		05/04/2023	Redemption @ 100.00		414,043	414,042.92	414,043	404,901	9,142			9,142		414,043				11,315	04/30/2026
BL4265-57-7	CLARIOS TL B 1L TSFR1M+375BP		12/29/2023	Redemption @ 100.00		500	500.00	498							498		2	2	29	05/06/2030
18449E-AF-7	CLEAN HARBORS, INC.		12/29/2023	Redemption @ 100.00		10,500	10,500.00	10,500	10,436	64			64		10,500				459	10/08/2028
18449E-AF-7	CLEAN HARBORS, INC.		12/29/2023	Redemption @ 100.00		2,750	2,750.00	2,736	2,733	5	1		6		2,740		10	10	120	10/08/2028
BL3765-76-7	COBHAM ULTRA US CO-BORROWER LLC, Term Lo	C	12/29/2023	Redemption @ 100.00		5,267	5,266.96	5,254	5,109	146	1		147		5,256		11	11	258	11/17/2028
19257P-AB-0	COHU INC TL B		03/09/2023	SECURITIES, INC.		(206)					(1,885)		(1,885)		(1,885)		1,679	1,679	943	10/01/2025
20337E-AQ-4	COMMSCOPE INC TL B		11/07/2023	Various		486,673	532,125.00	526,804	500,331	29,372	510		29,882		530,213		(43,541)	(43,541)	28,934	04/06/2026
BL4264-54-7	COPELAND TL B 1L TSFR1M		12/29/2023	Redemption @ 100.00		1,272	1,272.36	1,260			1		1		1,261		12	12	53	05/31/2030
40416V-AE-5	CORE & MAIN LP TL B 1L USD		10/27/2023	Redemption @ 100.00		5,000	5,000.00	4,975	4,940	40	2		42		4,982		18	18	192	06/09/2028
BL3977-32-1	Corporation Service Company		12/29/2023	Redemption @ 100.00		39,050	39,050.00	37,879	37,893		99		99		37,992		1,058	1,058	1,803	08/31/2029
22207E-BG-8	COTY INC TL B		07/26/2023	Redemption @ 100.00		381,376	381,376.04	365,826	368,541		3,186		3,186		371,727		9,649	9,649	17,145	04/07/2025
BL3706-64-7	COVANTA HOLDING CORP TL B 1L		12/29/2023	Redemption @ 100.00		3,721	3,721.24	3,712	3,690	23	1		24		3,714		7	7	173	11/30/2028
22282G-AD-9	Covanta Holding Corp, Term Loan C		07/27/2023	Various		211,839	212,367.34	211,836	210,586	1,328	45		1,373		211,959		(120)	(120)	7,947	11/17/2028
22282G-AC-1	Covanta Holding Corp, Term Loan B		07/27/2023	BZW SECS		15,988	16,027.87	15,988	15,893	100	3		103		15,997		(9)	(9)	2,089	11/17/2028
BL4295-09-5	COVANTA TL B 1L TSFR1M		12/29/2023	Redemption @ 100.00		465	465.12	460							461		4	4	19	11/30/2028
22362K-AB-7	COWEN INC TL B 1L		03/01/2023	Redemption @ 100.00		294,000	294,000.00	292,530	292,899		34		34		292,933		1,067	1,067	3,885	03/24/2028
22704N-AE-2	CROCS TL B 1L TSFR1M		12/29/2023	Redemption @ 100.00		76,271	76,271.19	76,271							76,271				1,575	02/20/2029
22704N-AE-2	Crocs, Inc.		12/29/2023	Redemption @ 100.00		126,661	126,660.76	126,027	126,165		22		22		126,186		475	475	2,808	02/20/2029
BL3813-47-6	Crocs, Inc. Term Loan B		06/30/2023	Redemption @ 100.00		174,159	174,158.54	173,288	170,458	2,936	43		2,979		173,437		722	722	11,553	01/26/2029
BL3169-06-9	CSC HOLDINGS LLC TL B 1L		11/10/2023	Various		779,679	862,504.27	866,317	767,629	96,596	(339)		96,257		863,886		(84,207)	(84,207)	40,368	04/15/2027
64072U-AE-2	CSC Holdings, LLC March 2017 Refinancing		04/17/2023	Redemption @ 100.00		490,333	493,472.59	487,921	465,098	24,822	406		25,228		490,325		8	8	14,763	07/17/2025
BL3296-81-3	CUSHMAN & WAKEFIELD TL B 1L		08/24/2023	Redemption @ 100.00		216,602	216,602.42	215,790	24,941	562	66		628		216,129		473	473	5,406	08/21/2025
BL4113-35-5	CUSHMAN & WAKEFIELD TL B TSFR1M		12/29/2023	Redemption @ 100.00		218,744	219,281.77	218,459	218,721		19		19		218,740		3	3	2,985	01/31/2030
23918V-AY-0	DAVITA INC TL B 1L USD		12/29/2023	Redemption @ 100.00		8,891	8,891.21	8,847	8,650	206	4		210		8,860		32	32	222	08/12/2026
24022K-AB-5	DCert Buyer, Inc. Initial Term Loan (Fir		01/01/2023	Jefferies & Co., Inc.															1,392	10/16/2026
BL3706-89-4	DIAMOND (BC) B.V.	C	07/05/2023	Redemption @ 100.00		445,500	445,500.00	443,273	429,908	13,746	163		13,909		443,816		1,684	1,684	23,067	09/29/2028
BL3706-89-4	DIAMOND (BC) B.V.	C	12/06/2022	Citi Bank															8,068	09/06/2024
BL3674-59-7	DIRECTV FINANCING LLC TL 1L		12/29/2023	Redemption @ 100.00		79,045	79,044.52	78,254	76,789	1,651	82		1,733		78,522		523	523	4,799	08/02/2027
BL3887-72-8	DOOSAN BOBCAT TL B 1L	D	12/29/2023	Redemption @ 100.00		38,294	38,294.12	37,720	37,653	122	60		182		37,835		459	459	2,151	04/20/2029
BL3776-60-8	DOTDASH MEREDITH TL B 1L SOFR		10/02/2023	Redemption @ 100.00		3,000	3,000.00	2,985	2,580	407	1		408		2,988		12	12	128	12/01/2028
BL3769-85-0	DRIVEN HOLDINGS LLC TL B 1L		12/29/2023	Redemption @ 100.00		1,011	1,011.39	989			2		2		990		21	21	36	12/17/2028
26483N-AN-0	DUN & BRADSTREET CORP TL B		06/27/2023	Redemption @ 100.00		5,009	5,009.46	4,971	4,955	34	2		36		4,991		18	18	149	02/06/2026
26483N-AT-7	Dun & Bradstreet Corporation, The		12/27/2023	Redemption @ 100.00		3,769	3,768.84	3,755	3,761		1		1		3,762		7	7	92	02/06/2026

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
26483N-AT-7	DUN & BRADSTREET TL B TSFR1M	12/27/2023	Redemption @ 100.00		1,241	1,240.62	1,216	1,232			1	1		1,233		8	8	30	02/06/2026	
26826Y-AB-8	E2open, LLC Initial Term Loan	11/30/2023	Redemption @ 100.00		2,103	2,103.05	2,100	2,072	29			29		2,101		2	2	104	02/04/2028	
BL3565-49-8	EG Group Limited Term Loan (First Lien)	01/30/2023	Various		28					35		35		35		(6)	(6)	4,632	03/11/2026	
28414B-AF-3	ELANCO ANIMAL HEALTH INC TL B 1L	12/29/2023	Redemption @ 100.00		7,472	7,471.85	7,472	7,162	309			309		7,472				318	08/01/2027	
28414B-AF-3	Elanco Animal Health Incorporated Term L	11/30/2023	Various		877,323	889,451.41	886,032	852,619	34,292	509		34,801		887,420		(10,098)	(10,098)	53,902	08/01/2027	
72766T-AD-1	Element Solutions Inc (Macdermid, Incorp	09/29/2023	Various		737,875	738,549.62	738,550	736,393	2,157			2,157		738,550		(675)	(675)	41,855	01/31/2026	
72766T-AD-1	ELEMENT SOLUTIONS INC TL B 1L USD	12/18/2023	Redemption @ 100.00		239,723	239,723.41	238,525	239,023	207	154		361		239,384		339	339	15,215	01/31/2026	
BL3837-63-2	EMBECTA TL B SOFR	12/29/2023	Redemption @ 100.00		2,382	2,382.46	2,368	2,266	103		1	104		2,371		12	12	127	03/30/2029	
BL4264-54-7	Emerald Debt Merger Sub L.L.C.	12/29/2023	Redemption @ 100.00		751	751.38	744			1		1		744		7	7	34	05/04/2030	
29279U-AB-2	Endurance Initial Term Loan	01/06/2023	JP Morgan															190	02/10/2028	
BL3500-53-7	ENERGIZER HOLDINGS INC TL 1L	12/28/2023	Redemption @ 100.00		31,486	31,486.15	31,466	30,840	630		1	631		31,471		15	15	915	12/22/2027	
BL4031-97-9	ENTAIN TL B2 1L TSFR1M	12/29/2023	Redemption @ 100.00		3,751	3,751.30	3,704			4		4		3,709		43	43	153	10/31/2029	
29362L-AM-6	Entegris T/L (3/23)	10/31/2023	Redemption @ 100.00		185,741	185,740.92	183,884			114		114		184,205		1,536	1,536	5,563	07/06/2029	
29362L-AL-8	Entegris, Inc. Term Loan B	04/03/2023	Redemption @ 100.00		619,462	625,000.00	618,750	619,203		245		245		619,448		14	14	25,625	12/17/2028	
BL3755-64-4	EP Purchaser, LLC, Term Loan B	12/29/2023	Redemption @ 100.00		1,900	1,900.00	1,891	1,879	13		1	14		1,893		7	7	104	10/29/2028	
BL3235-60-5	EW SCRIPPS CO	12/29/2023	Redemption @ 100.00		4,975	4,975.00	4,950	4,880	82	2		84		4,965		10	10	250	05/01/2026	
30233P-AH-3	EyeCare Partners, LLC, Incremental Term	02/28/2023	Redemption @ 100.00		320,305	387,075.00	386,302	324,562	61,885	26		61,911		386,473		(66,168)	(66,168)	6,291	10/14/2027	
31732F-AR-7	Filtration Group Corporation, 2021 Incre	12/29/2023	Redemption @ 100.00		2,950	2,950.00	2,943	2,891	53		1	54		2,944		6	6	157	10/21/2028	
BL3657-50-1	FIRST STUDENT BIDCO INC STRIP	12/11/2023	Various		95,716	97,306.28	96,941	87,677	9,323	87		9,410		97,088		(1,371)	(1,371)	5,765	07/21/2028	
BL3657-52-7	FIRST STUDENT BIDCO INC STRIP	12/27/2023	Various		78,296	78,893.44	78,598	71,086	7,559	57		7,616		78,702		(406)	(406)	5,099	07/21/2028	
33718F-AD-2	First Student Bidco Inc. Term Loan B	10/02/2023	Redemption @ 100.00		2,088	2,088.14	2,078	1,882	198		1	199		2,080		8	8	44	07/21/2028	
33718F-AB-6	First Student Bidco Inc. Term Loan C	12/27/2023	Redemption @ 100.00		14,476	14,476.47	14,404	13,044	1,374	10		1,384		14,429		48	48	956	07/21/2028	
33903R-AY-5	FleetCor Technologies Operating Company	12/29/2023	Redemption @ 100.00		12,358	12,357.95	12,265	12,215	70	8		78		12,294		64	64	530	04/28/2028	
98975V-AM-8	Fluidra, S.A. Term Loan B	12/29/2023	Redemption @ 100.00		2,450	2,450.00	2,444	2,322	123		1	124		2,445		5	5	107	01/19/2029	
BL3998-61-6	FLUTTER ENTERTAINMENT TL B 1L SOFR	12/29/2023	Various		59,359	59,354.58	58,019	58,065		213		213		58,278		1,081	1,081	4,679	07/22/2028	
BL4275-99-8	FOCUS FINANCIAL TL B6 1L TSFR1M+350BP	12/29/2023	Redemption @ 100.00		375	375.00	368							368		7	7	9	06/30/2028	
BL4294-59-3	FORTREA TL B 1L TSFR1M+375BPS	12/29/2023	Redemption @ 100.00		750	750.00	739			1		1		739		11	11	24	06/12/2030	
31774B-AF-1	FORTRESS INVESTMENT GROUP TL B TSFR1M	12/29/2023	Redemption @ 100.00		2,430	2,430.36	2,427	2,429						2,429		2	2	23	06/27/2029	
BL4417-55-8	FORWARD AIR TL B 1L TSFR1M	11/07/2023	Adjustment		190,000	200,000.00	192,000			702		702		192,702		(2,702)	(2,702)		09/20/2030	
35100D-AT-3	FOUR SEASONS HOTELS TL B TSFR1M	09/29/2023	Redemption @ 100.00		313	312.50	313							313		(1)	(1)	3	11/30/2029	
35100D-AS-5	FOUR SEASONS HOTELS TL TSFR1M	06/30/2023	Redemption @ 100.00		626	625.00	627							627		(1)	(1)	4	11/30/2029	
BL2762-71-6	FRANKLIN SQUARE HOLDINGS LP TL B	12/29/2023	Redemption @ 100.00		3,000	3,000.40	2,985	2,970	24	1		25		2,996		4	4	137	08/01/2025	
BL3284-00-9	FRONERI US INC TL B 1L USD	12/29/2023	Redemption @ 100.00		2,385	2,384.86	2,376				1	1		2,377		8	8	52	01/29/2027	
BL4423-10-1	Fugue Finance LLC	11/30/2023	Redemption @ 100.00		1,026	1,025.63	1,005					1		1,008		18	18	17	01/31/2028	
BL4112-85-2	Fugue Finance LLC, Term Loan	05/31/2023	Redemption @ 100.00		1,801	1,800.63	1,765			3		3		1,767		33	33	58	01/31/2028	
BL3557-86-7	GATES GLOBAL LLC TL 1L TSFR1M	12/29/2023	Redemption @ 100.00		1,093	1,092.55	1,094							1,094		(1)	(1)	14	03/31/2027	
BL3089-54-9	GENESEE & WYOMING INC TL 1L USD	12/29/2023	Redemption @ 100.00		5,330	5,329.96	5,310	5,295	19	2		21		5,316		14	14	233	12/30/2026	
BL4114-22-1	GFL ENVIRONMENTAL TL B TSFR1M	06/29/2023	Various		260,072	260,071.56	260,397			(11)		(11)		260,385		(314)	(314)	2,269	05/31/2027	
BL4420-22-2	GFL ENVIRONMENTAL TL B TSFR1M	12/29/2023	Redemption @ 100.00		850	849.82	851							851		(1)	(1)	16	05/31/2027	
BL3708-14-8	GIP II BLUE HOLDING, L.P.	10/06/2023	Redemption @ 100.00		236,050	236,049.99	232,509	233,137			245	245		233,382		2,668	2,668	9,839	09/29/2028	
38017B-AT-3	Go Daddy Operating Company, LLC (GD Fina	07/26/2023	Various		492,623	491,303.59	487,037	488,727				223		488,949		3,674	3,674	23,426	10/21/2029	

E14.13

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
38017B-AQ-9	Go Daddy Tranche B-4 Term Loan		07/26/2023	Various		534,296	534,535.18	534,535	528,858	5,677			5,677		534,535		(239)	(239)	22,319	08/10/2027	
38017B-AT-3	GODADDY TL B5 1L		12/29/2023	Redemption @ 100.00		5,237	5,236.88	5,132	5,134		9		9		5,143		94	94	261	11/09/2029	
BL4285-78-1	GOLDEN ENTERTAINMENT TL B 1L TSFR1M		12/29/2023	Redemption @ 100.00		1,012	1,011.92	1,004							1,005		7	7	37	05/28/2030	
BL2450-34-6	GOLDEN ENTERTAINMENT, INC.		07/26/2023	Redemption @ 100.00		212,963	212,962.96	212,963	212,164	799			799		212,963				7,733	10/21/2024	
38101J-AC-0	Golden Entertainment, Inc. Term B Facili		07/26/2023	Redemption @ 100.00		335,168	335,168.39	335,168	333,912	1,257			1,257		335,168				12,170	10/21/2024	
BL3640-70-5	GRAY TELEVISION INC TL D 1L		12/29/2023	Redemption @ 100.00		5,505	5,505.00	5,491	5,334	159	1		160		5,494		11	11	272	12/01/2028	
07014Q-AN-1	Great Outdoors Group (Huntsman Holdings		12/29/2023	Redemption @ 100.00		2,121	2,121.47	2,111	2,114		1		1		2,115		7	7	65	03/06/2028	
07014Q-AN-1	GREAT OUTDOORS GROUP LLC TL B1 1L		12/29/2023	Redemption @ 100.00		6,773	6,772.83	6,773	6,493	279			279		6,773				388	03/06/2028	
07014Q-AM-3	Great Outdoors Group Term B-1 Loan		03/31/2023	Redemption @ 100.00		707	707.16	704	(9,774)	10,479			10,479		705		3	3	15	03/06/2028	
BL2957-51-4	GREENHILL & CO INC TL B 1L		08/31/2023	Redemption @ 100.00		362,500	362,500.01	360,688	352,078	9,961	242		10,203		362,280		220	220	20,261	04/12/2024	
BL4374-08-0	GREYSTAR REAL ESTATE TL 1L TSFR1M+375BP		12/29/2023	Redemption @ 100.00		875	875.00	862					1		863		12	12	26	08/21/2030	
BL3202-84-5	GRIFOLS WORLDWIDE OPERAT TL B	D	12/29/2023	Redemption @ 100.00		1,688	1,688.31	1,604	1,610		16		16		1,626		62	62	111	11/15/2027	
BL2794-44-6	GRIZZLY ACQUISITIONS INC TL B	A	06/30/2023	Redemption @ 100.00		1,250	1,250.00	953	1,102		20		20		1,122		128	128	35	10/01/2025	
BL2681-87-4	H.B. FULLER CO TL B		02/15/2023	Redemption @ 100.00		222,430	222,429.58	223,186	222,198	436	(14)		422		222,621		(191)	(191)	2,259	10/20/2024	
410346-AX-8	Hanesbrands Inc.		12/29/2023	Redemption @ 100.00		4,388	4,387.50	4,344			4		4		4,347		40	40	211	02/14/2030	
BL4200-17-8	HANESBRANDS TL B 1L TSFR1M		12/29/2023	Redemption @ 100.00		1,125	1,125.00	1,125							1,125				46	03/08/2030	
41151P-AP-0	Harbor Freight Tools USA, Inc. Initial L		10/31/2023	Redemption @ 100.00		13,188	13,187.74	13,197	12,969	225	(1)		224		13,194		(6)	(6)	805	10/19/2027	
421300-AL-8	Hayward Industries, Inc. Term Loan		12/29/2023	Redemption @ 100.00		7,350	7,350.00	7,313	7,015	306	3		309		7,324		26	26	351	05/30/2028	
BL4121-97-8	HB FULLER TL B 1L TSFR1M		12/29/2023	Redemption @ 100.00		1,313	1,313.28	1,313							1,313				25	02/15/2030	
BL4371-43-3	HB FULLER TL B 1L TSFR1M		09/29/2023	Redemption @ 100.00		813	813.28	813							813				7	02/15/2030	
BL3638-70-9	HERTZ CORP/THE TL B STRIP		12/29/2023	Various		3,188	3,155.36	3,140	3,087	56	1		57		3,144		43	43	3,672	06/14/2028	
BL3638-72-5	HERTZ CORP/THE TL C EXIT 1L STRIP		03/01/2023	BZW SECS															(85)	06/14/2028	
43117L-AG-8	Hightower Holding Term Loan B		12/29/2023	Redemption @ 100.00		2,082	2,081.90	2,061	1,901	164	2		166		2,068		14	14	123	04/08/2028	
BL3621-29-1	HILTON GRAND VAC BORROWER TL B 1L		12/29/2023	Redemption @ 100.00		6,520	6,520.12	6,488	6,478	17	2		19		6,497		23	23	215	08/02/2028	
44055U-AD-7	Horizon Incremental Term B-2 Loan		10/06/2023	Redemption @ 100.00		402,825	402,825.00	401,818	402,072		112		112		402,183		642	642	21,230	03/15/2028	
44108H-AJ-0	Hostess Brands, LLC,2019 Refinancing Ter		06/30/2023	Redemption @ 100.00		36,603	36,603.08	36,466	36,450	62	17		79		36,530		73	73	1,730	08/03/2025	
BL4302-98-2	Hostess Brands, LLC,Term Loan		11/07/2023	Redemption @ 100.00		366,657	366,657.48	365,283	365,935	622	219		841		365,969		689	689	28,343	06/21/2030	
44332E-AW-6	Hub International Limited		12/29/2023	Redemption @ 100.00		1,826	1,826.08	1,815	1,820						1,821		5	5	59	06/08/2030	
44332E-AP-1	Hub International Limited Initial Term L		06/20/2023	Redemption @ 100.00		191,833	191,833.02	190,634	189,516	1,560	152		1,712		191,227		606	606	9,657	04/25/2025	
44332E-AP-1	HUB INTERNATIONAL LTD TL B		01/01/2023	Bank of America Securities																1,679	04/25/2025
BL3568-59-1	HUDSON RIVER TRADING LLC TL B 1L		12/29/2023	Redemption @ 100.00		3,515	3,514.57	3,462	3,318	155	7		162		3,480		35	35	174	03/20/2028	
BL3573-84-9	ICON Luxembourg S.A.R.L. Term Loan B		12/29/2023	Redemption @ 100.00		94,461	94,461.28	94,374	94,094	298	3		301		94,395		66	66	4,565	07/03/2028	
BL3573-84-9	ICON LUXEMBOURG SARL TL B STRIP	D	12/29/2023	Redemption @ 100.00		156,775	156,774.84	157,167	156,168	941	(39)		902		157,070		(295)	(295)	7,577	07/03/2028	
BL3788-28-0	ICU Medical, Inc. Term Loan A		02/01/2023	FUNB FUNDS II															1,726	09/10/2026	
BL3290-93-1	IHEARTCOMMUNICATIONS INC TL B 1L USD		11/21/2023	Various		528,000	600,000.00	588,000	548,814	40,711	3,103		43,814		592,628		(64,628)	(64,628)	39,439	05/01/2026	
45173J-AQ-7	II-VI Incorporated, Term Loan B		12/29/2023	Redemption @ 100.00		76,718	76,717.63	75,950	75,739	267	67		334		76,073		644	644	3,348	11/30/2028	
BL3789-60-1	II-VI TL B 1L BRIDGE		12/29/2023	Redemption @ 100.00		65,094	65,093.75	64,443	64,264	241	65		306		64,570		524	524	2,841	07/02/2029	
BL4434-36-3	IMTT TL B 1L TSFR1M		12/29/2023	Redemption @ 100.00		500	500.00	490							490		10	10	7	10/05/2030	
BL3303-39-5	INEOS ENTERPRISES HOLDIN TL B 1L USD		06/30/2023	Redemption @ 100.00		2,049	2,049.30	2,029	1,961	78	1		79		2,040		10	10	72	08/28/2026	
45673N-AE-0	INEOS STYROLUTION US HOLDIN	D	12/29/2023	Redemption @ 100.00		3,299	3,299.48	3,168	3,154	38	16		54		3,208		91	91	145	01/29/2027	
BL2552-41-4	INEOS US FINANCE LLC TL B		02/16/2023	Redemption @ 100.00		947,537	947,536.52	947,537	946,693	843			843		947,537				8,215	04/01/2024	

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 Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
BL3763-95-2	INEOS US FINANCE LLC TL B 1L BKL TSFR3M	09/29/2023	Redemption @ 100.00		1,515	1,515.16	1,489			1		1		1,490		26	26	26	11/08/2028	
BL3541-34-1	INEOS US PETROCHEM LLC TL B	12/29/2023	Redemption @ 100.00		3,939	3,939.37	3,944	3,864	79	(1)		78		3,942		(3)	(3)	213	01/29/2026	
BL3752-87-2	INFORMATICA LLC TL B 1L	12/29/2023	Redemption @ 100.00		1,773	1,772.79	1,768							1,769		4	4	39	10/27/2028	
365556-AU-3	Ingersoll-Rand Services Company, 2020 Sp	12/29/2023	Redemption @ 100.00		1,233,550	1,233,550.22	1,211,963	1,217,201		2,441		2,441		1,219,643		13,908	13,908	51,290	03/01/2027	
BL3294-34-7	INGERSOLL-RAND SERVICES TL B 1L USD	12/29/2023	Various		222,673	223,228.86	222,671							222,671		2	2	44	03/01/2027	
BL3540-87-1	INGRAM MICRO INC TL B 1L	06/30/2023	Redemption @ 100.00		56,813	56,812.50	56,244	56,391		13		13		56,405		408	408	1,244	06/30/2028	
45258F-AB-6	Ingram Micro Inc. Initial Term Loan (eff	03/31/2023	Redemption @ 100.00		563	562.50	557	(1,572)	2,130			2,130		558		4	4	12	06/30/2028	
45258F-AB-6	Ingram Micro Term Loan B	06/30/2023	Redemption @ 100.00		66,300	66,300.00	65,637	65,140	638	49		687		65,826		474	474	2,816	03/30/2028	
44988L-AH-0	INSPIRE BRANDS TL B 1L SOFR	12/29/2023	Redemption @ 100.00		254	253.83	252							252		2	2	2	12/15/2027	
BL3786-44-1	Installed Building Products, Inc. Term L	08/14/2023	Redemption @ 100.00		519,750	519,750.00	517,151	510,654	6,869	230		7,099		517,754		1,996	1,996	23,372	12/09/2028	
45783D-AB-5	INSTANT BRANDS HOLDINGS INC.	11/03/2022	STATE STREET IRELAND															847	04/12/2028	
45784Q-AB-5	Insulet Corporation Term Loan B	12/29/2023	Redemption @ 100.00		2,400	2,400.00	2,394	2,363	33			33		2,396		4	4	93	05/04/2028	
BL3608-45-4	INSULET CORPORATION TL B 1L	12/29/2023	Redemption @ 100.00		4,030	4,030.24	3,990	3,967	26	4		30		3,998		33	33	210	05/04/2028	
BL3836-72-5	INTELSAT TL EXIT 1L SOFR	11/18/2022	Bank of America Securities															2,807	02/01/2029	
BL4263-65-5	INTERNET BRANDS TL B 1L TSFR1M+425BP	12/29/2023	Redemption @ 100.00		1,730	1,730.46	1,722	1,729						1,729		1	1	76	05/03/2028	
BL4114-26-2	Intrado Corporation (West Corp/Olympus M	12/28/2023	Redemption @ 100.00		800	800.00	784					2		786		14	14	56	01/24/2030	
44988L-AG-2	IRB Holding Corp. (aka Arby's / Buffalo	03/31/2023	Redemption @ 100.00		1,866	1,865.58	1,866	1,866						1,866		13	13	12/15/2027		
44988L-AH-0	IRB HOLDING T/L B (1/22)	12/29/2023	Redemption @ 100.00		5,597	5,596.73	5,597	5,597						5,597				206	12/15/2027	
46284N-AQ-2	Iron Mountain Informatio.Incremental Ter	12/29/2023	Redemption @ 100.00		7,895	7,894.74	7,826			8		8		7,834		61	61	156	01/02/2026	
BL3542-33-1	JANE STREET GROUP LLC TL B 1L	12/29/2023	Redemption @ 100.00		4,296	4,295.68	4,263	4,163	106	3		109		4,273		23	23	226	01/26/2028	
47102D-AK-5	JANUS TL B 1L TSFR1M	12/29/2023	Redemption @ 100.00		375	375.00	371							371		4	4	5	08/03/2030	
BL3556-13-3	Jazz Pharmaceuticals Term Loan	12/29/2023	Redemption @ 100.00		4,200	4,200.00	4,179	4,157	26	2		28		4,186		14	14	224	05/05/2028	
BL3676-23-8	JELD-WEN INC TL B 1L	12/29/2023	Redemption @ 100.00		1,718	1,717.56	1,696			1		1		1,697		20	20	43	07/28/2028	
72584D-AF-1	KFC Holding Co. 2021 Term B Loan	12/29/2023	Redemption @ 100.00		8,232	8,231.64	8,211	8,216		2		2		8,218		14	14	345	03/15/2028	
48254E-AB-7	KKR Apple Bidco, LLC Term Loan	12/29/2023	Redemption @ 100.00		6,500	6,500.00	6,484	6,401	85	1		86		6,488		12	12	316	09/22/2028	
50179J-AB-4	LBM Acquisition, LLC Initial Term Loan (	02/01/2023	Various		90					2		2		2		88	88	2,931	12/17/2027
52729K-AP-1	LEVEL 3 PARENT LLC TL B 1L USD	08/17/2023	Barclays Bank		731,339	779,028.06	777,080	744,946	33,232	133		33,365		778,310		(46,972)	(46,972)	33,756	03/01/2027	
BL3898-65-9	LIGHT & WONDER TL TSFR1M	12/29/2023	Redemption @ 100.00		3,395	3,394.83	3,382			1		1		3,383		12	12	94	04/14/2029	
53803H-AM-2	LIVE NATION ENTERTAINMEN TSFR3M	12/29/2023	Redemption @ 100.00		1,042	1,041.67	1,043							1,043		(1)	(1)	7	10/19/2026	
56085U-AB-9	MajorDrive Holdings IV LLC Term Loan B	01/06/2023	Various							1		1		1		(1)	(1)	890	06/01/2028	
57723C-AR-0	MATTRESS FIRM, INC.	12/01/2023	Various		2					5		5		5		(4)	(4)	(3,175)	09/25/2028	
BL3842-50-9	McAfee Corp. Term Loan B	12/29/2023	Redemption @ 100.00		5,100	5,100.00	5,075	4,735	342	2		344		5,079		21	21	278	02/02/2030	
58404B-AD-7	Medallion Midland Acquisition, LLC	09/29/2023	Redemption @ 100.00		6,749	6,749.31	6,716	6,675	46	2		48		6,723		26	26	301	10/13/2028	
BL3722-03-2	MEDICAL SOLUTIONS, L.L.C.	12/29/2023	Redemption @ 100.00		3,037	3,037.04	3,022	2,839	185	1		186		3,026		11	11	142	10/05/2028	
58503U-AC-7	MEDLINE BORROWER, LP	12/29/2023	Redemption @ 100.00		5,550	5,550.00	5,550	5,267	283			283		5,550				286	09/30/2028	
BL3665-12-4	MEDLINE TL B TSFR1M	12/29/2023	Redemption @ 100.00		381	380.71	380							380				5	10/23/2028	
BL2802-51-2	MESSER INDUSTRIES USA TL B	11/16/2023	Redemption @ 100.00		527,270	527,269.70	525,292	521,997	3,787	403		4,190		526,187		1,083	1,083	44,615	03/02/2026	
45567Y-AJ-4	MH SUB I Amendment No. 2 Initial Term Lo	03/31/2023	Redemption @ 100.00		1,166	1,165.80	1,161	1,131	33			33		1,164		2	2	2,912	09/13/2024	
45567Y-AL-9	MH SUB I LLC	03/31/2023	Redemption @ 100.00		278	278.48	278	270	8			8		278					09/13/2024	
BL2501-03-1	MH SUB I LLC TL	03/31/2023	Redemption @ 100.00		651	651.04	648	632	19			19		650		1	1	14	09/13/2024	
45567Y-AN-5	MH Sub I, LLC (Micro Holding Corp.)	12/29/2023	Redemption @ 100.00		2,745	2,745.02	2,735	2,741						2,741		4	4	140	04/25/2028	

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
60662W-AS-1	Mitchell International, Inc, Initial Ter		01/01/2023	Citi Bank															3,853	10/15/2028
BL3899-41-8	MKS INSTRUMENTS TL B		09/29/2023	Redemption @ 100.00		5,250	5,250.00	5,053	4,161		915		915		5,076		174	174	207	08/17/2029
55314N-AW-4	MKS INSTRUMENTS TL B TSFR1M		12/29/2023	Redemption @ 100.00		1,750	1,750.00	1,684	1,694		2		2		1,696		54	54	24	08/17/2029
55328H-AK-7	MPH Acquisition Holdings LLC Term Loan B		01/06/2023	Various							10		10		10		(10)	(10)	4,999	08/17/2028
BL3689-83-5	MPH ACQUISITION HOLDINGS TL B 1L		12/29/2023	Various		285,473	303,473.28	300,439	257,952	43,066	288		43,354		301,306		(15,833)	(15,833)	14,015	09/01/2028
63108E-AB-4	NASCAR HOLDINGS INC TL B 1L		12/29/2023	Redemption @ 100.00		143,298	143,297.88	142,581	142,851	56	50		106		142,957		341	341	4,950	10/19/2026
63108E-AB-4	NASCAR Holdings, LLC Initial Term Loan		12/29/2023	Redemption @ 100.00		176,401	176,401.25	175,519	175,775		80		80		175,855		547	547	6,074	10/19/2026
63939W-AG-8	NAVICURE INC TL 1L USD		12/29/2023	Redemption @ 100.00		1,519	1,518.99	1,519	1,490	29			29		1,519				86	10/22/2026
62910P-AF-0	NFP Corp. Closing Date Term Loan		12/29/2023	Redemption @ 100.00		5,814	5,814.49	5,742	5,552	208	8		216		5,768		46	46	301	02/16/2027
BL4376-44-0	NORTHRIVER MIDSTREAM TL B TSFR1M	A	10/02/2023	Redemption @ 100.00		595	595.31	594	543						543		52	52	6	08/16/2030
BL3692-17-7	Nortonlifelock Inc. Term Loan B		12/29/2023	Redemption @ 100.00		220,067	220,067.07	220,067	215,987	4,080			4,080		220,067				5,445	01/28/2029
BL3692-17-7	NORTONLIFELOCK TL B SOFR		12/29/2023	Various		54,324	54,375.74	54,104	53,368	747	19		766		54,134		191	191	1,795	09/12/2028
BL3878-43-8	NOVOLEX TL 1L		12/29/2023	Redemption @ 100.00		2,500	2,500.00	2,438	2,376	68	6		74		2,449		51	51	145	04/13/2029
68371Y-AN-3	Open Text Corporation		12/29/2023	Redemption @ 100.00		17,006	17,006.28	16,496	16,496		48		48		16,545		462	462	672	11/07/2029
BL4377-93-5	OPEN TEXT TL B 1L TSFR1M	A	12/29/2023	Redemption @ 100.00		21,384	21,384.41	20,743			16		16		20,811		574	574	268	01/31/2030
BL4048-83-3	OPEN TEXT TL B SOFR	A	06/30/2023	Various		4,119	4,125.00	4,001			5		5		4,006		113	113	1,575	01/31/2030
BL3757-58-2	OPTION CARE HEALTH INC TL B 1L		12/29/2023	Redemption @ 100.00		4,010	4,010.04	3,975	3,976	2	3		5		3,981		29	29	195	10/27/2028
BL3583-62-4	ORGANON & CO TL B 1L		03/30/2023	Redemption @ 100.00		62,894	62,893.54	62,579	60,422	2,227	11		2,238		62,660		234	234	1,248	06/02/2028
68621X-AE-3	Organon Term Loan (USD)		03/30/2023	Redemption @ 100.00		39,167	39,166.67	38,971	38,726	288	7		295		39,021		146	146	777	04/08/2028
68764J-AD-3	Oryx Midstream Services Permian Basin LL		12/29/2023	Redemption @ 100.00		3,599	3,599.38	3,597	3,342						3,598		2	2	159	10/05/2028
68764J-AB-7	ORYX MIDSTREAM SERVICES PERMIAN BASIN LL		03/30/2023	Redemption @ 100.00		857	857.03	857	(3,570)	4,427			4,427		857				15	09/29/2028
BL3712-21-5	ORYX MIDSTREAM SERVICES PERMIAN BASIN LL		12/29/2023	Redemption @ 100.00		3,277	3,276.88	3,261	3,242	21	2		23		3,265		12	12	164	10/05/2028
BL3870-75-7	OWENS & MINOR DISTRIBUTION TL B SOFR		12/29/2023	Redemption @ 100.00		152,718	152,717.62	150,427	150,670		270		270		150,939		1,779	1,779	9,760	03/29/2029
76173F-AY-3	PACTIV EVERGREEN INC.		11/10/2023	Redemption @ 100.00		3,125	3,125.00	3,109	3,079	34	1		35		3,114		11	11	161	09/24/2028
71911K-AC-8	Parexel International Corporation Term L		02/01/2023	Various		50					11		11		11		39	39	3,546	08/11/2028
BL3684-98-4	PAREXEL TL 1L		12/29/2023	Redemption @ 100.00		2,500	2,500.00	2,488	2,425	65	1		66		2,491		9	9	137	11/15/2028
BL3903-04-6	PENN NATIONAL GAMING TL B TSFR1M		12/29/2023	Redemption @ 100.00		1,765	1,764.50	1,756			1		1		1,756		8	8	58	05/03/2029
71360H-AB-3	Peraton Term B Loan 1st lien		12/29/2023	Redemption @ 100.00		2,362	2,361.99	2,350	2,302	51	1		52		2,354		8	8	132	02/01/2028
71601H-AB-2	Petco Initial Term Loan 1st lien		07/27/2023	Various		166,622	167,025.00	166,607	161,927	4,786	35		4,821		166,748		(126)	(126)	8,224	03/03/2028
BL3549-96-3	PETSMART INC TL B 1L USD		10/27/2023	Redemption @ 100.00		5,038	5,037.80	4,808	4,829		18		18		4,847		191	191	173	02/11/2028
72814C-AF-5	Playtika Holding Corp. Term B-1 Loan		06/30/2023	Redemption @ 100.00		3,400	3,400.00	3,383	3,276	111	1		112		3,388		12	12	98	03/13/2028
BL3646-39-7	PRA HEALTH SCIENCE INC TL B 1L STRIP		12/29/2023	Redemption @ 100.00		39,061	39,060.54	39,158	38,957	187	(10)		177		39,134		(74)	(74)	1,888	07/03/2028
74101Y-AB-4	PRESIDIO HOLDING INC TL B 1L USD		12/29/2023	Redemption @ 100.00		750	749.96	748	735	14			14		749		1	1	40	01/22/2027
BL3706-50-6	PRETIUM PKG HOLDINGS, INC.		12/19/2022	Various															2,231	09/22/2028
03765V-AK-6	PRIME SECURITY SERVICES BOR		10/13/2023	Redemption @ 100.00		877,900	877,900.10	869,121	869,209	3,989	969		4,958		874,166		3,734	3,734	67,517	09/23/2026
74345H-AB-7	Proofpoint Term Loan		12/06/2022	CITIBANK NA															474	06/09/2028
BL4262-65-7	Qualtrics Acquireco, LLC		12/29/2023	Redemption @ 100.00		1,200	1,200.00	1,188			1		1		1,189		11	11	52	04/14/2030
BL4262-65-7	QUALTRICS TL B 1L TSFR1M		12/29/2023	Redemption @ 100.00		313	312.50	309							310		3	3	14	06/28/2030
74834Y-AH-5	QUEST SOFTWARE US HOLDINGS INC.		12/01/2023	Redemption @ 100.00							1		1		1		(1)	(1)		05/16/2025
74839X-AF-6	QUIKRETE Holdings Initial Loan (First Lie		12/29/2023	Redemption @ 100.00		4,557	4,556.96	4,517	4,500	28	4		32		4,532		25	25	218	02/01/2027
74839X-AH-2	QUIKRETE Holdings, Inc.		12/29/2023	Redemption @ 100.00		2,250	2,250.00	2,233	2,237						2,237		13	13	40	03/19/2029

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 Identification	Description	For re ig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74839X-AG-4	QUIKRETE Holdings, Inc. Cov-Lite Term Lo		06/30/2023	Redemption @ 100.00		2,250	2,250.00	2,233	2,230	5	1		6		2,236		14	14	66	03/19/2029
BL2517-05-2	QUINTILES IMS INC TL B2 1L		11/28/2023	Redemption @ 100.00		223,413	223,413.18	223,413	222,669	744			744		223,413				14,234	01/17/2025
BL3639-12-9	Raptor Acquisition Corp. Term Loan B		12/29/2023	Redemption @ 100.00		1,000	1,000.00	995	980	17	1		18		997		3	3	57	11/01/2026
BL3644-73-1	RE/MAX LLC TL B 1L		12/29/2023	Redemption @ 100.00		2,500	2,500.00	2,494	2,324	171	1		172		2,496		4	4	118	07/21/2028
BL3558-02-2	REALPAGE INC TL B		12/29/2023	Redemption @ 100.00		3,750	3,750.00	3,731	3,559	175	2		177		3,736		14	14	216	04/24/2028
75605V-AD-4	RealPage, Inc. Initial Term Loan (First		01/04/2023	MORGAN SECURITIES-FIXED INC															1,896	04/24/2028
BL4205-64-9	RED VENTURES TL B 1L TSFR1M		09/29/2023	Redemption @ 100.00		1,000	1,000.00	993							993		7	7	22	03/03/2030
76171J-AB-7	REYNOLDS CONSUMER PRODUC TL 1L USD		12/21/2023	Redemption @ 100.00		41,313	41,317.44	41,106			27		27		41,133		180	180	1,375	02/04/2027
BL3909-02-7	RH TL B2 1L TSFR1M		12/29/2023	Redemption @ 100.00		2,015	2,015.12	1,975			2		2		1,976		39	39	39	10/20/2028
78249L-AD-2	Russell Investments 2025 term loan		04/12/2023	Redemption @ 100.00		7,367	7,367.19	7,294	7,082	241	6		247		7,328		39	39	153	05/30/2025
BL3577-62-6	RYAN SPECIALTY GROUP TL B 1L		12/29/2023	Redemption @ 100.00		5,584	5,583.76	5,430	5,445		18		18		5,463		121	121	281	09/01/2027
78350U-AE-5	RYAN SPECIALTY GROUP, LLC TERM LOAN (EFF		03/31/2023	Redemption @ 100.00		1,185	1,184.71	1,185	(2,674)	3,859			3,859		1,185				23	07/23/2027
78350U-AE-5	RYAN SPECIALTY GROUP, LLC TERM LOAN (EFF		12/29/2023	Redemption @ 100.00		3,554	3,554.14	3,554	3,554				3,554		3,554				100	07/23/2027
BL3657-97-2	SABRE GLBL INC TL B 1L STRIP		05/09/2023	Various		105,989	133,232.91	132,900	120,909	12,050	24		12,074		132,983		(26,994)	(26,994)	4,574	12/17/2027
BL3660-98-4	SABRE GLBL INC TL B 1L STRIP		05/09/2023	Various		168,954	212,381.14	211,850	192,736	19,208	39		19,247		211,983		(43,030)	(43,030)	6,217	12/17/2027
BL3860-89-9	SABRE TL B SOFR		05/24/2023	Redemption @ 100.00		9,420	9,420.09	9,326	8,584	765	5		770		9,354		66	66	273	06/30/2028
BL4297-03-4	SAMSONITE TL B TSFR1M	C	12/29/2023	Redemption @ 100.00		750	750.00	746							746		4	4	23	06/21/2030
BL2678-59-9	SBA SENIOR FINANCE II LLC TL B		12/29/2023	Redemption @ 100.00		5,195	5,194.80	5,029	5,058		37		37		5,095		99	99	219	04/11/2025
80862Q-AD-3	Science Applications International Corpo		12/29/2023	Redemption @ 100.00		70,574	70,573.95	70,398	70,456		34		34		70,490		84	84	4,480	10/31/2025
BL3843-39-0	SCIENTIFIC GAMES LOTTERY TL B SOFR		12/29/2023	Redemption @ 100.00		5,000	5,000.00	4,988		229	1		230		4,990		10	10	249	04/04/2029
81527C-AL-1	Sedgwick Claims Management Services, Inc		04/01/2023	Various				(15,467)		15,467			15,467							12/31/2025
BL4201-74-7	Sedgwick Claims Management Services, Inc		12/29/2023	Redemption @ 100.00		7,393	7,393.42	7,292	7,332		6		6		7,338		56	56	332	02/16/2028
BL4368-86-8	SELECT MEDICAL TL B 1L TSFR1M + 300BP		12/29/2023	Redemption @ 100.00		2,484	2,483.62	2,471	2,480						2,480		3	3	60	03/06/2027
BL3676-45-1	SITEL WORLDWIDE CORP TL B 1L		12/29/2023	Redemption @ 100.00		2,284	2,284.26	2,276			1		1		2,276		8	8	95	07/27/2028
BL3447-31-7	SKYMILES IP LTD TL B 1L		10/20/2023	Redemption @ 100.00		105,000	105,000.00	112,088	110,803		(516)		(516)		110,287		(5,287)	(5,287)	5,606	10/20/2027
BL4201-69-7	SOTERA HEALTH TL 1L TSFR1M+375BPS		12/29/2023	Redemption @ 100.00		1,500	1,500.00	1,483			3		3		1,486		14	14	76	12/11/2026
BL4050-60-7	SPIRIT AEROSYSTEMS TL B 1L SOFR		12/29/2023	Redemption @ 100.00		5,000	5,000.00	4,850	4,852		23		23		4,875		125	125	216	01/15/2027
78466Y-AN-8	SRS Distribution Inc. Term Loan B		10/31/2023	Redemption @ 100.00		5,068	5,067.72	5,047	4,835	216	1		217		5,053		15	15	197	06/02/2028
78466D-BF-0	SS&C Technologies Holdings Inc Term B-5		12/29/2023	Redemption @ 100.00		16,334	16,334.26	16,171	16,028	209	27		236		16,264		70	70	698	04/16/2025
BL3880-56-6	SS&C TECHNOLOGIES TL B6 1L		11/30/2023	Redemption @ 100.00		41,220	41,219.51	40,189	40,293		128		128		40,421		799	799	2,544	03/22/2029
BL3880-58-2	SS&C TECHNOLOGIES TL B7 1L		11/30/2023	Redemption @ 100.00		8,632	8,632.03	8,416	8,438		23		23		8,461		171	171	459	03/22/2029
BL3683-98-6	STANDARD INDUSTRIES INC		12/22/2023	Redemption @ 100.00		3,750	3,750.00	3,713	3,719		3		3		3,722		28	28	170	09/22/2028
BL3683-98-6	Standard Industries Inc, Term Loan B		12/29/2023	Redemption @ 100.00		10,650	10,650.00	10,544	10,563		9		9		10,572		78	78	491	08/06/2028
BL2690-19-8	STARS GROUP HOLDINGS BV TL B	A	12/07/2023	Redemption @ 100.00		419,688	419,688.27	419,688	413,217	6,472			6,472		419,688				29,097	07/21/2026
BL3720-22-6	STARWOOD PROPERTY MORTGAGE, L.L.C.		12/29/2023	Redemption @ 100.00		1,750	1,750.00	1,746	1,724	23	1		24		1,747		3	3	91	07/26/2026
BL3096-03-1	STARWOOD PROPERTY TRUST INC TL B 1L		12/29/2023	Redemption @ 100.00		1,500	1,500.00	1,496	1,474	24			24		1,498		2	2	71	07/27/2026
85769E-AZ-4	Station Casinos LLC Term B-1 Facility Lo		12/29/2023	Redemption @ 100.00		4,599	4,599.16	4,553	4,482	84	5		89		4,570		29	29	209	02/08/2027
85769E-AZ-4	STATION CASINOS LLC TL B 1L USD		12/29/2023	Redemption @ 100.00		2,932	2,932.08	2,928	2,857	73			73		2,930		2	2	151	02/08/2027
BL3572-54-4	Sunshine Luxembourg VII SARL Term Loan B		12/29/2023	Redemption @ 100.00		4,750	4,750.00	4,750	4,542	208			208		4,750				264	10/01/2026
86880N-AX-1	Surgery Center Holdings, Inc. 2021 New T		07/27/2023	BZW SECS		400,089	399,569.29	398,071	394,031	4,418	198		4,616		398,647		1,442	1,442	23,478	08/31/2026

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 Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
BL3753-47-4	Synaptics Incorporated, Term Loan	12/29/2023	Redemption @ 100.00		1,600	1,600.00	1,596	1,564	33			33		1,597		3	3	76	10/20/2028	
BL3690-26-2	TABOOLA.COM LTD TL B 1L	10/19/2023	Redemption @ 100.00		129,532	129,532.10	127,589	125,646	2,307	166		2,473		128,120		1,413	1,413	6,658	09/01/2028	
87510E-AB-5	TAMKO Initial Term Loan	01/31/2023	JP Morgan															545	05/29/2026	
00216E-AH-2	TEKNIPLX	12/29/2023	Redemption @ 100.00		500	500.00	485			1		1		486		14	14		09/15/2028	
BL3928-25-8	TELEVISION UNIVISION TL B	12/29/2023	Redemption @ 100.00		506	506.33	506							506				5	06/10/2029	
BL3693-07-6	TEMPO ACQUISITION LLC TL B 1L SOFR	06/30/2023	Redemption @ 100.00		2,506	2,506.26	2,415	2,423		13		13		2,436		70	70	73	08/31/2028	
88023H-AF-7	Tempo Acquisition T/L (Alight Solutions)	06/30/2023	Redemption @ 100.00		2,369	2,369.07	2,363	2,365						2,365		4	4	16	08/31/2028	
88023H-AG-5	Tempo Acquisition T/L (Alight Solutions)	12/29/2023	Redemption @ 100.00		4,667	4,667.06	4,655	4,660						4,660		7	7	57	08/31/2028	
88023H-AD-2	Tempo Acquisition, LLC Extended Term Loa	03/31/2023	Redemption @ 100.00		2,369	2,369.06	2,363	384	1,980			1,980		2,365		4	4	45	11/02/2026	
BL3912-74-0	TERRAFORM POWER TL B 1L	03/10/2023	Redemption @ 100.00		397,501	397,501.25	391,539	392,053		159		159		392,212		5,290	5,290	5,743	05/21/2029	
BL3754-55-5	The Chamberlain Group, LLC, Term Loan B	02/01/2023	Various		56					2		2		2		54	54	2,182	10/22/2028	
BL3650-69-6	TK Elevator Midco GmbH, Facility B1 (USD)	12/06/2022	RBC															11,698	07/30/2027	
89334G-AX-2	TRANS UNION LLC	12/29/2023	Redemption @ 100.00		10,196	10,195.92	10,260	10,041	155			155		10,196				431	11/16/2026	
89334G-AX-2	Trans Union LLC 2019 Replacement Term B-	12/29/2023	Redemption @ 100.00		5,183	5,182.72	5,150	5,104	56	4		60		5,163		19	19	219	11/16/2026	
89364M-BR-4	TRANSDIGM INC TL F 1L USD	01/01/2023	Redemption @ 100.00															3	12/09/2025	
89364M-BR-4	TRANSDIGM INC TL F 1L USD	12/30/2022	Redemption @ 100.00															3	12/09/2025	
89364M-BW-3	TransDigm Inc.	02/24/2023	Redemption @ 100.00		68,760	68,760.48	67,815	68,134		18		18		68,152		609	609	894	12/09/2025	
89364M-BZ-6	TransDigm T/L (2/23)	12/29/2023	Redemption @ 100.00		3,100	3,100.19	3,058	3,075		2		2		3,076		24	24	131	08/10/2028	
89364M-BW-3	TRANSDIGM TL F **A&E** TSFR3M	02/24/2023	Redemption @ 100.00		70,403	70,403.43	69,699	69,909		11		11		69,920		483	483	764	12/09/2025	
BL4064-58-2	TRANSDIGM TL H TSFR1M	12/29/2023	Redemption @ 100.00		4,418	4,418.04	4,410	4,397	19			19		4,416		2	2	253	02/22/2027	
BL4124-50-1	TRANSDIGM TL I TSFR1M	12/29/2023	Redemption @ 100.00		3,676	3,675.51	3,639	3,652		2		2		3,654		22	22	156	08/24/2028	
BL3563-04-8	TRONOX FINANCE LLC TL B 1L	05/01/2023	Various				(1,698)	1,698				1,698							03/13/2028	
90351H-AD-0	U.S. FOODSERVICE TL 1L	12/29/2023	Redemption @ 100.00		55,437	55,436.86	54,605	54,768		113		113		54,881		556	556	2,423	09/13/2026	
BL4206-03-5	UBER TL B 1L TSFR1M	12/29/2023	Redemption @ 100.00		82,856	82,855.88	82,545			24		24		82,569		286	286	2,693	03/03/2030	
90266U-AJ-2	UFC HOLDINGS, LLC	12/29/2023	Redemption @ 100.00		12,429	12,428.99	12,413	12,282	135	2		137		12,419		10	10	571	04/29/2026	
90276D-AB-5	UGI Energy Services, LLC	03/31/2023	Redemption @ 100.00		555	555.20	552							552		3	3	4	08/07/2026	
BL4200-72-3	UGI TL B 1L TSFR1M+325BPS	12/29/2023	Redemption @ 100.00		4,000	4,000.00	3,980			1		1		3,981		19	19	154	02/22/2030	
90276D-AC-3	UGO Energy 2/23 T/L B	12/29/2023	Redemption @ 100.00		1,666	1,665.60	1,657			1		1		1,658		8	8	71	02/15/2030	
BL3604-09-9	UNITED AIRLINES INC TL B 1L	12/29/2023	Redemption @ 100.00		120,292	120,292.32	119,691	118,555	1,280	42		1,322		119,877		415	415	6,463	04/21/2028	
90932R-AJ-3	United AirLines Term Loan B	07/28/2023	Various		167,190	167,025.00	166,190	164,613	1,776	68		1,844		166,457		733	733	10,833	04/14/2028	
91335P-AJ-8	Univar Solutions USA Inc Term Loan B6	08/01/2023	Redemption @ 100.00		886,500	886,500.00	882,068	883,015		374		374		883,389		3,111	3,111	34,889	06/03/2028	
90351H-AE-8	US Foods Holding Corp. Cov-Lite TLB	06/30/2023	Redemption @ 100.00		34,364	34,363.89	34,321	34,145	182	2		184		34,328		36	36	654	11/17/2028	
90351N-AK-1	USI TL B 1L TSFR1M	12/29/2023	Redemption @ 100.00		500	500.00	499							499		1	1	4	09/27/2030	
90351N-AJ-4	USI, Inc.	12/29/2023	Redemption @ 100.00		12,329	12,329.26	12,166	12,205		4		4		12,209		120	120	1,483	11/14/2029	
90351N-AE-5	USI, Inc. (fka Compass Investors Inc.) 2	04/01/2023	Various				(57)	57				57							05/16/2024	
92537E-AC-2	VERTIV GROUP CORP TB 1L	09/29/2023	Redemption @ 100.00		1,535	1,534.52	1,527			1		1		1,528		7	7	33	03/02/2027	
BL4496-53-7	VERTIV TL B1 1L TSFR1M	12/29/2023	Redemption @ 100.00		1,184	1,183.66	1,178							1,179		5	5		03/02/2027	
BL3650-94-4	VICTORIA'S SECRET & CO TL B 1L	12/29/2023	Redemption @ 100.00		2,000	2,000.00	1,980	1,940	44	2		46		1,986		14	14	105	08/02/2028	
BL3833-59-9	VIRTU FINANCIAL TL B 1L SOFR	12/12/2023	Redemption @ 100.00		9,259	9,259.26	9,201			1		1		9,203		57	57	63	01/13/2029	
BL3574-63-1	VM CONSOLIDATED INC	12/29/2023	Redemption @ 100.00		50,697	50,696.50	50,443	50,316	162	18		180		50,497		200	200	1,699	03/24/2028	
92929L-AV-0	WARNER MUSIC GROUP CORP	04/01/2023	Various				(4,882)	4,882				4,882							01/20/2028	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V.	15 Total Foreign Exchange Change in B./A.C.V.						
BL3562-23-0	Watlow Term Loan B		02/07/2023	Various							8		8	8		(8)	(8)	1,883	03/02/2028	
BL3705-80-5	WAYNE FARMS TL B 1L		12/29/2023	Redemption @ 100.00		2,250	2,250.00	2,246	2,190	56			56	2,246	4	4	106	07/23/2029		
BL3574-61-5	WEX INC TL B 1L USD		12/29/2023	Redemption @ 100.00		5,584	5,583.75	5,556	5,543	20	2		22	5,565	19	19	254	03/31/2028		
BL3574-61-5	WEX Inc. Term Loan		12/29/2023	Redemption @ 100.00		8,550	8,550.00	8,507	8,487	31	4		35	8,522	28	28	389	03/19/2028		
BL4114-39-5	WhiteWater Whistler Holdings, LLC		09/29/2023	Redemption @ 100.00		600	600.00	597					597	597	3	3	29	01/25/2030		
BL4228-77-3	Windsor Holdings III, LLC		12/29/2023	Redemption @ 100.00		1,413	1,412.50	1,384				2	2	1,386	27	27	45	06/21/2030		
BL4202-44-8	WORLD WIDE TECHNOLOGY TL B 1L TSFR1M		12/29/2023	Redemption @ 100.00		750	750.00	748					748	748	2	2	25	03/01/2030		
92941P-AC-7	WW International Term Loan B		01/01/2023	BANK OF AMERICA N.A.							4		4	4	(4)	(4)	(1,398)	04/01/2028		
BL4285-42-7	WYNDHAM HOTELS & RESORTS TL B 1L TSFR1M		12/29/2023	Redemption @ 100.00		626	625.62	610	621		217		217	621	4	4	3,911	05/24/2030		
BL2702-67-0	WYNDHAM WORLDWIDE CORP TL		09/29/2023	Redemption @ 100.00		1,875	1,875.00	1,472	1,687		38		38	1,725	150	150	80	05/30/2025		
BL3844-20-8	Zacapa S.A R.L. First Lien Term Loan		12/29/2023	Redemption @ 100.00		1,661	1,660.60	1,652	1,592	61	1		62	1,654	7	7	94	02/10/2029		
98931Y-AC-7	ZEKELMAN INDUSTRIES INC TL 1L USD		12/29/2023	Redemption @ 100.00		1,861	1,860.64	1,861	1,813	47			47	1,861			81	01/24/2027		
98932T-AD-5	Zelis Cost Management Buyer, Inc.		12/29/2023	Redemption @ 100.00		4,692	4,691.85	4,658	4,633	31	3		34	4,667	25	25	250	03/30/2029		
BL3705-92-0	ZURN LLC		10/11/2023	Redemption @ 100.00		43,722	43,721.59	43,612	43,558	74	12		86	43,643	78	78	2,269	10/04/2028		
1909999999	Bonds - Unaffiliated Bank Loans				X X X	30,303,813	30,815,002	30,595,344	28,364,804	742,076	22,558		764,634	30,661,274		(357,454)	(357,454)	1,424,729	X X X	
2509999997	Subtotal - Bonds - Part 4				X X X	493,057,598	539,020,566	520,617,514	509,122,566	1,632,148	3,986,421		5,618,569	521,327,299		(28,364,979)	(28,364,979)	16,392,495	X X X	
2509999998	Summary Item from Part 5 for Bonds				X X X	48,852,428	50,846,127.38	49,208,757			71,147		71,147	49,279,903		(427,479)	(427,479)	841,917	X X X	
2509999999	Subtotal - Bonds				X X X	541,910,026	589,866,693.20	569,826,271	509,122,566	1,632,148	4,057,568		5,689,716	570,607,202		(28,792,458)	(28,792,458)	17,234,412	X X X	
464287-16-8	ISHARES:SEL DIV ETF		05/30/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	164,220,000	17,967,183		21,219,556	19,824,638	1,394,918			1,394,918	21,219,556		(3,252,373)	(3,252,373)	165,081		
5819999999	Common Stocks - Exchange Traded Funds				X X X	17,967,183	X X X	21,219,556	19,824,638	1,394,918			1,394,918	21,219,556		(3,252,373)	(3,252,373)	165,081	X X X	
5989999998	Summary Item from Part 5 for Common Stocks				X X X	27,287,050	X X X	24,450,889						24,450,889		2,836,160	2,836,160	40,062	X X X	
5989999999	Subtotal - Common Stocks				X X X	45,254,233	X X X	45,670,445	19,824,638	1,394,918			1,394,918	45,670,445		(416,213)	(416,213)	205,143	X X X	
5999999999	Subtotal - Preferred and Common Stocks				X X X	45,254,233	X X X	45,670,445	19,824,638	1,394,918			1,394,918	45,670,445		(416,213)	(416,213)	205,143	X X X	
6009999999	Totals					587,164,259	X X X	615,496,716	528,947,204	3,027,066	4,057,568		7,084,634	616,277,647		(29,208,671)	(29,208,671)	17,439,555	X X X	

E/14.19

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 Identification	Description	For re ig n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	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 B./A.C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-BJ-9	UNITED STATES TREASURY		02/17/2023	CITADEL	05/05/2023	GOLDMAN	8,740,000.000	7,463,141	7,715,781	7,511,398							204,383	204,383	17,565	4,165
91282C-FP-1	UNITED STATES TREASURY		02/24/2023	JP Morgan	08/10/2023	Jefferies & Co., Inc.	3,025,000.000	2,998,177	2,993,096	3,002,688							(9,592)	(9,592)	105,730	47,681
91282C-GR-6	UNITED STATES TREASURY		04/26/2023	DBC-FI	09/27/2023	Morgan Stanley	5,500,000.000	5,639,648	5,449,941	5,619,780							(169,839)	(169,839)	139,766	29,723
91282C-HB-0	UNITED STATES TREASURY		05/31/2023	SOCIETE GENERALE	09/28/2023	BNP PARIBAS SECURITIES BOND	3,000,000.000	2,963,086	2,901,563	2,966,975							(65,413)	(65,413)	41,372	6,206
0109999999	Bonds - U.S. Governments						20,265,000.000	19,064,052	19,060,381	19,100,841							(40,461)	(40,461)	304,433	87,775
302154-DW-6	EXPORT-IMPORT BANK OF KOREA	C	01/04/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	06/28/2023	GOLDMAN SACHS INTL	1,000,000.000	995,900	1,037,540	996,049							41,491	41,491	23,917	
0309999999	Bonds - All Other Governments						1,000,000.000	995,900	1,037,540	996,049							41,491	41,491	23,917	
13063D-3S-5	CALIFORNIA ST		05/16/2023	Wells Fargo Securities, LLC	08/08/2023	BARCLAYS CAPITAL INC	1,600,000.000	1,604,992	1,583,456	1,604,964							(21,508)	(21,508)	33,028	14,350
0509999999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,600,000.000	1,604,992	1,583,456	1,604,964							(21,508)	(21,508)	33,028	14,350
650035-8R-2	NEW YORK ST URBAN DEV CORP REV		01/04/2023	MORGAN STANLEY & COMPANY	06/27/2023	TORONTO DOMINION SECS USA INC	3,000,000.000	2,821,620	2,845,920	2,836,489							9,431	9,431	83,780	32,745
677561-LD-2	OHIO ST HOSP FAC REV		09/20/2023	US BANCORP INVESTMENTS INC.	10/13/2023	US BANCORP INVESTMENTS INC.	1,500,000.000	1,500,000	1,500,000	1,500,000									5,918	2,548
0909999999	Bonds - U.S. Special Rev. and Special Ass. Obligations						4,500,000.000	4,321,620	4,345,920	4,336,489							9,431	9,431	89,698	35,293
019736-AG-2	ALLISON TRANSMISSION INC		05/08/2023	PERSHING DIV OF DLJ SEC LNDING	10/19/2023	BANC OF AMERICA/FIXED INCOME	250,000.000	213,175	196,878	214,916							(18,038)	(18,038)	6,849	2,604
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		05/08/2023	Wells Fargo Securities, LLC	10/20/2023	PERSHING DIV OF DLJ SEC LNDING	150,000.000	137,063	131,828	138,180							(6,352)	(6,352)	4,650	1,917
025816-DC-0	AMERICAN EXPRESS CO		02/13/2023	BARCLAYS CAPITAL INC	03/30/2023	MARKETAXESS CORPORATION	2,200,000.000	2,198,262	2,212,496	2,198,329							14,167	14,167	14,074	
03027X-CC-2	AMERICAN TOWER CORP		05/22/2023	J P MORGAN SECURITIES	07/10/2023	MORGAN STANLEY & COMPANY	900,000.000	897,408	887,697	897,486							(9,789)	(9,789)	6,169	
031162-DP-2	AMGEN INC		02/15/2023	BANC OF AMERICA/FIXED INCOME	08/22/2023	JP MORGAN	2,000,000.000	1,996,520	1,972,750	1,996,814							(24,065)	(24,065)	49,211	
06051G-JQ-3	BANK OF AMERICA CORP		06/06/2023	U.S. Bank	09/15/2023	Citigroup (SSB)	1,100,000.000	992,278	989,164	1,002,630							(13,466)	(13,466)	9,524	4,357
097023-CU-7	BOEING CO		06/14/2023	Northern Trust Co	08/22/2023	JP MORGAN	1,500,000.000	1,484,240	1,470,785	1,484,976							(14,192)	(14,192)	23,730	9,450
20030N-ED-9	COMCAST CORP		05/01/2023	MORGAN STANLEY & COMPANY	06/27/2023	BMO CAPITAL MARKETS	2,000,000.000	1,995,680	1,975,540	1,995,820							(20,280)	(20,280)	12,639	
210385-AB-6	CONSTELLATION ENERGY GENERATION LLC		02/21/2023	BARCLAYS CAPITAL INC	11/08/2023	UBS SECURITIES LLC	2,100,000.000	2,099,706	2,087,463	2,099,771							(12,308)	(12,308)	83,627	
23345M-AA-5	DT MIDSTREAM INC		05/08/2023	GOLDMAN	10/19/2023	BANC OF AMERICA/FIXED INCOME	250,000.000	220,453	211,733	222,290							(10,557)	(10,557)	8,823	4,154
373334-KS-9	GEORGIA POWER CO		05/01/2023	MORGAN STANLEY & COMPANY	08/22/2023	JP MORGAN	2,400,000.000	2,396,976	2,316,234	2,397,164							(80,930)	(80,930)	34,100	

15

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 Identification	Description	Forfeign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A.C.V.	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
45174H-BG-1 571748-BU-5 67021C-AU-1 87164D-VJ-6 87264A-CZ-6	IHEARTCOMMUNICATIONS INC MARSH & MCLENNAN COMPANIES INC NSTAR ELECTRIC CO SYNOVUS BANK T-MOBILE USA INC		02/10/2023 09/06/2023 09/18/2023 02/08/2023 02/06/2023	CREDIT SUISSE SECURITIES BAML BANC OF AMERICA/FIXED INCOME J P MORGAN SECURITIES Wells Fargo Securities, LLC	10/23/2023 09/27/2023 11/08/2023 05/08/2023 09/15/2023	BARCLAYS CAPITAL INC Wells TORONTO DOMINION SECS USA INC DAIWA CAPITAL MARKETS AMERICA Jefferies	100,000,000 2,225,000,000 2,000,000,000 1,000,000,000 1,000,000,000	86,750 2,216,478 1,999,280 998,060 997,910	71,625 2,174,048 2,004,320 880,910 975,900	88,339 2,216,512 1,999,302 998,139 998,090		1,589 34 22 79 180		1,589 34 22 79 180			(16,714) (42,465) 5,018 (117,229) (22,190)	(16,714) (42,465) 5,018 (117,229) (22,190)	3,694 6,008 14,000 13,281 30,250	383 6,008 14,000 13,281 30,250
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)						21,175,000,000	20,930,239	20,569,371	20,948,758		18,520		18,520			(389,390)	(389,390)	320,629	22,865
00076V-BE-9 BL3295-54-2 19257P-AB-0 64072U-AM-4 BL4302-98-2 69338C-AH-4 BL3660-98-4 BL4266-14-6 91838L-AG-5	ABG Intermediate Holdings 2 LLC COGECO COMMUNICATIONS (USA) II L.P. COHU INC TL B CSC (Cablevision Systems) T/L (12/22) Hostess Brands, LLC, Term Loan PG&E TL B TSFR1M SABRE GLBL INC TL B 1L STRIP TITAN TL B TSFR1M VERITEXT TL B 1L TSFR1M		10/25/2023 04/21/2023 03/09/2023 04/17/2023 06/21/2023 10/18/2023 05/24/2023 04/28/2023 08/03/2023	Bank of America Merrill Lynch Not Available DEUTSCHE BANK SECURITIES, INC. CORPORATE ACTION J. P. MORGAN CHASE JP MORGAN SECURITIES LLC Goldman Sachs & Co. JP MORGAN SECURITIES LLC Not Available	12/12/2023 10/06/2023 03/09/2023 07/28/2023 11/07/2023 12/08/2023 05/24/2023 07/18/2023 08/07/2023	Redemption @ 100.00 Redemption @ 100.00 Redemption @ 100.00 Various Redemption @ 100.00 Redemption @ 100.00 Redemption @ 100.00 JP MORGAN SECURITIES LLC JEFFERIES LLC	375,000,003 400,000,000 58,571,490 492,238,913 500,077,700 175,000,000 5,239,270 150,000,000 150,000,000	369,949 399,500 57,693 489,100 500,078 175,219 4,165 147,750 148,500	374,185 400,000 58,571 454,186 500,078 175,000 5,239 148,688 149,813	370,458 399,622 57,693 489,295 500,078 175,214 4,165 147,773 148,504		509 122 195 (5) 23 4		509 122 195 (5) 23 4		3,727 378 879 (35,109) (214) 1,074 914 1,309	3,727 378 879 (35,109) (214) 1,074 914 1,309	27,195 12,079 879 14,122 15,046 930 688 152	27,195 12,079 879 14,122 15,046 930 688 152	
1909999999	Bonds - Unaffiliated Bank Loans						2,306,127,376	2,291,954	2,265,760	2,292,802		848		848			(27,042)	(27,042)	70,212	
2509999998	Subtotal - Bonds						50,846,127,376	49,208,757	48,862,428	49,279,903		71,147		71,147			(427,479)	(427,479)	841,917	160,283
4509999998	Subtotal - Preferred Stocks						X X X													
92204A-70-2	VANGUARD INFOTCH IDX ETF		05/30/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	59,290,000	24,450,889	27,287,050	24,450,889							2,836,160	2,836,160	40,062	
5819999999	Common Stocks - Exchange Traded Funds						X X X	24,450,889	27,287,050	24,450,889							2,836,160	2,836,160	40,062	
5999999999	Subtotal - Stocks						X X X	24,450,889	27,287,050	24,450,889							2,836,160	2,836,160	40,062	
6009999999	Totals						X X X	73,659,646	76,139,478	73,730,792		71,147		71,147			2,408,681	2,408,681	881,979	160,283

E151

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/ Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
									10 Number of Shares	11 % of Outstanding
000000-00-0	Dona Ana Title Company, Inc.	0	00000		8bii	1,476,669		1,476,669	21,000	100.000
000000-00-0	FA Digital Title, Inc	0	00000		8bii				1,000,000	100.000
000000-00-0	Faxxon Legal Information Services, Inc.	0	00000		8bii	485,284		485,284	2,090,000	100.000
C3344@-10-4	FCT Holdings Company Ltd.	0	00000		8bii	39,305,688		39,305,688	36,479,591.000	15.800
000000-00-0	First American Title Guaranty Company	0	51624		8bi	76,734,897			150,000.000	100.000
54624@-10-9	First American Title Ins. Co of Louisiana First American Vacation Ownership Title and Escrow Services, Inc.	0	51527		8bi	38,999,653			10,000.000	100.000
000000-00-0	Kentucky Land Title	0	00000		8bii	3,637,725		3,637,725	1,000.000	100.000
000000-00-0	Mid Valley Title & Escrow Co.	0	00000		8bii	29,175		29,175	20.000	100.000
59554@-10-4	NTC Holding Company	0	00000		8bi	4,218,329			3,695.000	61.190
000000-00-0	Ohio Bar Title Insurance Company	0	00000		8bii	5,001		5,001	2,500.000	100.000
677175-2#-7	Pacific Northwest Title Company of Kitsap County, Inc.	0	51330		8bi	1,107,134			2,000.000	100.000
000000-00-0	Title Reinsurance	0	00000		8bii	1,316,996		1,316,996	22,200.000	100.000
88845*-10-4		0	32336		8bi	1,813,375			41.000	17.000
1799999	Common Stocks - Other Affiliates					169,129,926		46,256,538	X X X	X X X
1899999	Total - Common Stocks					169,129,926		46,256,538	X X X	X X X
1999999	Totals					169,129,926		46,256,538	X X X	X X X

1. Total amount of goodwill nonadmitted \$ 0

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
000000-00-0	FCT Insurance Company Ltd	FCT Holdings Company Ltd			100.000
000000-00-0	First American International Title Services, Inc	FCT Holdings Company Ltd			100.000
000000-00-0	First Canadian Title Company Limited	FCT Holdings Company Ltd			100.000
000000-00-0	Mt. Shasta Title and Escrow Company	Mid Valley Title & Escrow Co.			64.520
0299999	Subtotal - Common Stocks			XXX	XXX
0399999	Total			XXX	XXX

E16.1

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1 Description	Codes		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest						20 Paid for Accrued Interest
	2 Code	3 Code					8 Unrealized Valuation Increase / (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other -Than- Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.			14 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	15 Non-Admitted Due And Accrued	16 Rate of	17 Effective Rate of	18 When Paid	19 Amount Received During Year	
CANADA HOUSING TRUST NO 1			06/23/2023	RBC DOMINION SECS	06/15/2024	10,662,788		115,015		82,069	10,731,154	10,545,002	14,546		2.900	5.130	JD	153,475	10,267
0219999999 Bonds - All Other Governments - Issuer Obligations						10,662,788		115,015		82,069	10,731,154	10,545,002	14,546		X X X	X X X	X X X	153,475	10,267
0309999999 Subtotals - All Other Governments						10,662,788		115,015		82,069	10,731,154	10,545,002	14,546		X X X	X X X	X X X	153,475	10,267
2419999999 Totals - Issuer Obligations						10,662,788		115,015		82,069	10,731,154	10,545,002	14,546		X X X	X X X	X X X	153,475	10,267
2459999999 Totals - Subtotal - SVO Identified Funds															X X X	X X X	X X X		
2469999999 Totals - Subtotal - Affiliated Bank Loans															X X X	X X X	X X X		
2509999999 Totals - Bonds						10,662,788		115,015		82,069	10,731,154	10,545,002	14,546		X X X	X X X	X X X	153,475	10,267
7109999999 Subtotals - Parent, Subsidiaries and Affiliates										X X X					X X X	X X X	X X X		
7709999999 TOTALS						10,662,788		115,015		82,069	X X X	10,545,002	14,546		X X X	X X X	X X X	153,475	10,267

E17

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
Line Number	1A \$	10,662,788	1B \$	1C \$	1D \$	1E \$	1F \$
1A	2A \$		2B \$	2C \$			1G \$
1C	3A \$		3B \$	3C \$			
1D	4A \$		4B \$	4C \$			
1E	5A \$		5B \$	5C \$			
1F	6 \$						

NONE **Schedule DB - Part A - Section 1**

NONE **Schedule DB - Part A - Section 2**

NONE **Schedule DB - Part B - Section 1**

NONE **Schedule DB - Part B - Section 2**

NONE **Schedule DB - Part D - Section 1**

NONE **Schedule DB - Part D - Section 2**

NONE **Schedule DB - Part E**

NONE **Schedule DL - Part 1**

NONE **Schedule DL - Part 2**

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
OPEN DEPOSITORIES						
Bank of America					437,253	
Bank of Montreal			950,459	46,605	11,618,547	
Bank of New York					956,453	
Bank of the West			1,062,287	44,288		
BMO Harris Bank			188,579	100,080	38,154,754	
Central Pacific Bank	SD				102,405	
Citibank			80,476	8,282	1,284,429	
Citibank					140	
City National Bank					1,645,549	
First American Trust			1,167	157	177,448,258	
First American Trust	SD				583,974	
First Hawaiian Bank					998,834	
First Interstate Bank	SD		75		50,150	
Flagstar Bank			761			
Frost National Bank					41,772	
Hana Bank					2,329,500	
IBK Bank					2,717,750	
JPMorgan Chase					9,310,739	
KB Bank					1,553,000	
PNC Bank					369,695	
Shin Han Bank					3,106,000	
Signature Bank			444,547			
Standard Chartered Bank			109,957	35,967	1,561,891	
Standard Chartered Bank			521,180	74,669	1,358,013	
Standard Chartered Bank	SD				2,329,500	
Toronto Dominion Bank			373,670	65,006	6,290,061	
US Bank			23,942	3,023	137,014	
Wells Fargo Bank					588,593	
Woori Bank					4,960,431	
0199998 Deposits in () depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories	X X X	X X X				X X X
0199999 Totals - Open Depositories	X X X	X X X	3,757,100	378,077	269,934,705	X X X
SUSPENDED DEPOSITORIES						
0299998 Deposits in () depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories	X X X	X X X				X X X
0299999 Totals - Suspended Depositories	X X X	X X X				X X X
0399999 Total Cash on Deposit	X X X	X X X	3,757,100	378,077	269,934,705	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X	1,034	X X X
0599999 Total Cash	X X X	X X X	3,757,100	378,077	269,935,739	X X X

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	335,092,716	4. April	221,484,006	7. July	325,026,335	10. October	237,297,377
2. February	220,192,084	5. May	271,954,466	8. August	349,132,909	11. November	253,798,255
3. March	207,857,074	6. June	310,453,444	9. September	203,655,710	12. December	269,935,739

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 & Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		12/22/2023		03/21/2024	29,652,333		26,075
001999999	Bonds - U.S. Governments - Issuer Obligations					29,652,333		26,075
010999999	Subtotals – U.S. Government Bonds					29,652,333		26,075
	CANADA (GOVERNMENT)		12/18/2023		03/14/2024	11,262,687		21,303
021999999	Bonds - All Other Governments - Issuer Obligations					11,262,687		21,303
030999999	Subtotals – All Other Governments Bonds					11,262,687		21,303
241999999	Total Bonds - Subtotals – Issuer Obligations					40,915,020		47,378
250999999	Total Bonds - Subtotals – Bonds					40,915,020		47,378
09248U-55-1	BLKRK LQ:TREAS INSTL		12/29/2023	5.230	X X X	12,326,879		34,523
09248U-55-1	BLKRK LQ:TREAS INSTL		12/29/2023	5.230	X X X	26,822,978		26,280
820999999	Exempt Money Market Mutual Funds – as Identified by SVO					39,149,857		60,803
NC8639-76-6	CIBC MELLON TR CO	SD	12/18/2023	0.050	X X X	271,607		
31607A-70-3	FIDELITY IMM:GOVT INSTL	SD	12/01/2023	5.270	X X X	2,519		111
233809-30-0	FIDELITY IMM:TRS O I	SD	11/02/2023	5.220	X X X	2		
31846V-20-3	FIRST AMER:GVT OBLG Y	SD	12/04/2023	4.970	X X X	3,706	16	185
999990-80-7	RTCS I - INST	SD	12/01/2023		X X X	2,200		86
9AMMF0-5B-2	U.S. BANK MONEY MARKET ACCOUNT FUND	SD	12/01/2023		X X X	11,158		
830999999	All Other Money Market Mutual Funds					291,192	16	382
860999999	Total Cash Equivalents					80,356,069	16	108,563

E28

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
Line Number							
1A	1A \$	29,652,333	1B \$	11,262,687	1C \$		1D \$
1B	2A \$		2B \$		2C \$		1E \$
1C	3A \$		3B \$		3C \$		1F \$
1D	4A \$		4B \$		4C \$		1G \$
1E	5A \$		5B \$		5C \$		
1F	6 \$						

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1		2		Deposits For the Benefit of All Policyholders		All Other Special Deposits	
	Type of Depo	Purpose of Deposit	3	4	5	6	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL	O	RSD FOR QUALIFICATION	106,978	98,378			
2. Alaska	AK	B	RSD FOR QUALIFICATION	787,722	747,144			
3. Arizona	AZ							
4. Arkansas	AR	B	RSD FOR QUALIFICATION	114,757	105,162			
5. California	CA	C	RSD FOR QUALIFICATION			583,975		583,975
6. Colorado	CO							
7. Connecticut	CT							
8. Delaware	DE							
9. District of Columbia	DC							
10. Florida	FL	B	RSD FOR QUALIFICATION	563,525	531,296			
11. Georgia	GA	B	RSD FOR QUALIFICATION	209,459	193,044			
12. Hawaii	HI	C	RSD FOR QUALIFICATION			102,405		102,405
13. Idaho	ID	B	RSD FOR QUALIFICATION	109,685	101,033			
14. Illinois	IL	B	RSD FOR QUALIFICATION	1,136,717	1,049,919			
15. Indiana	IN							
16. Iowa	IA							
17. Kansas	KS							
18. Kentucky	KY							
19. Louisiana	LA							
20. Maine	ME							
21. Maryland	MD							
22. Massachusetts	MA	B	RSD FOR QUALIFICATION	109,685	99,649			
23. Michigan	MI							
24. Minnesota	MN							
25. Mississippi	MS							
26. Missouri	MO							
27. Montana	MT	C	RSD FOR QUALIFICATION			50,150		50,150
28. Nebraska	NE	B	RSD FOR QUALIFICATION	553,359	510,879			
29. Nevada	NV	B	RSD FOR QUALIFICATION	210,222	213,314			
30. New Hampshire	NH							
31. New Jersey	NJ							
32. New Mexico	NM	B	RSD FOR QUALIFICATION	234,549	213,681			
33. New York	NY							
34. North Carolina	NC	B	RSD FOR QUALIFICATION	219,370	202,066			
35. North Dakota	ND							
36. Ohio	OH	B	RSD FOR QUALIFICATION	299,030	292,653			
37. Oklahoma	OK							
38. Oregon	OR	O	SD. RSD FOR QUALIFICATION	831,553	772,367			
39. Pennsylvania	PA							
40. Rhode Island	RI	O	RSD FOR QUALIFICATION	42,404	39,258			
41. South Carolina	SC	B	RSD FOR QUALIFICATION	259,256	238,805			
42. South Dakota	SD	B	RSD FOR QUALIFICATION	114,749	105,363			
43. Tennessee	TN							
44. Texas	TX							
45. Utah	UT							
46. Vermont	VT							
47. Virginia	VA	B	RSD FOR QUALIFICATION	460,702	425,034			
48. Washington	WA							
49. West Virginia	WV							
50. Wisconsin	WI							
51. Wyoming	WY							
52. American Samoa	AS							
53. Guam	GU	O	RSD FOR QUALIFICATION	68,515	64,263			
54. Puerto Rico	PR	B	RSD FOR QUALIFICATION	732,996	749,384			
55. U.S. Virgin Islands	VI	B	RSD FOR QUALIFICATION	139,599	128,625			
56. Northern Mariana Islands	MP							
57. Canada	CAN	O	RSD FOR QUALIFICATION	60,031,713	58,846,460			
58. Aggregate Other Alien and Other	OT	X X X	X X X	5,023,151	4,617,227	3,619,752		3,619,752
59. Total		X X X	X X X	72,359,696	70,345,004	4,356,282		4,356,282

DETAILS OF WRITE-INS							
5801. Chartis Insurance	O	PLEGGED AS COLLATERAL		5,023,151	4,617,227		
5802. South Korea	C	RSD FOR QUALIFICATION				2,329,500	2,329,500
5803. Hong Kong	C	RSD FOR QUALIFICATION				1,290,252	1,290,252
5898. Sum of remaining write-ins for Line 58 from overflow page	X X X	X X X					
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	X X X	X X X		5,023,151	4,617,227	3,619,752	3,619,752