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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

MORTGAGE GUARANTY INSURANCE CORPORATION

NAIC Group Code 0105 (Current) 0105 (Prior) NAIC Company Code 29858 Employer's ID Number 39-1324718

Organized under the Laws of Wisconsin, State of Domicile or Port of Entry WI

Country of Domicile United States of America

Incorporated/Organized 02/20/1979 Commenced Business 03/26/1979

Statutory Home Office 250 East Kilbourn Avenue (Street and Number), Milwaukee, WI, US 53202 (City or Town, State, Country and Zip Code)

Main Administrative Office 250 East Kilbourn Avenue (Street and Number)
Milwaukee, WI, US 53202 (City or Town, State, Country and Zip Code), 800-558-9900 (Area Code) (Telephone Number)

Mail Address P.O. Box 756 (Street and Number or P.O. Box), Milwaukee, WI, US 53201 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 250 East Kilbourn Avenue (Street and Number)
Milwaukee, WI, US 53202 (City or Town, State, Country and Zip Code), 800-558-9900 (Area Code) (Telephone Number)

Internet Website Address www.MGIC.com

Statutory Statement Contact Heidi Ann Heyrman (Name), 800-558-9900-2646 (Area Code) (Telephone Number)
govreg_alerts@mgic.com (E-mail Address), 414-347-6959 (FAX Number)

OFFICERS

President & Chief Operating Officer	Salvatore Antonino Miosi	Vice President & Controller	Julie Kay Sperber
Executive Vice President & Secretary	Paula Christine Maggio		

OTHER

Nathaniel Howe Colson, Executive Vice President	James Jeffrey Hughes, Executive Vice President	Timothy James Mattke, Chief Executive Officer
Steven Mark Thompson, Executive Vice President		

DIRECTORS OR TRUSTEES

Analisa Marie Allen	Daniel Allen Arrigoni	Charles Edward Chaplin
Curt Steven Culver	Jay Carter Hartzell	Timothy Arthur Holt
Jodeen Ann Kozlak	Michael Evans Lehman	Melissa Bates Lora
Timothy James Mattke	Gary Alan Poliner	Sheryl Lee Sculley
Mark Mansur Zandi		

State of Wisconsin
County of Milwaukee SS

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

Salvatore Antonino Miosi President & Chief Operating Officer	Paula Christine Maggio Executive Vice President & Secretary	Julie Kay Sperber Vice President & Controller

Subscribed and sworn to before me this 24th day of February, 2022

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

Cynthia Ibric
Notary Public
My commission expires November 15, 2023

CYNTHIA IBRIC NOTARY PUBLIC STATE OF WISCONSIN

ASSETS

	Current Year 1 Assets	Current Year 2 Nonadmitted Assets	Current Year 3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1. Bonds (Schedule D)	5,877,606,312		5,877,606,312	5,442,796,635
2. Stocks (Schedule D):				
2.1 Preferred stocks				
2.2 Common stocks	374,261,192	3,669,389	370,591,803	372,755,445
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 $ ..... encumbrances)	12,673,779		12,673,779	13,215,664
4.2 Properties held for the production of income (less $ ..... encumbrances)				
4.3 Properties held for sale (less $ ..... encumbrances)	1,506,656		1,506,656	1,092,000
5. Cash ($ 2,495,989 , Schedule E - Part 1), cash equivalents ($ 130,794,650 , Schedule E - Part 2) and short-term investments ($ 295,182 , Schedule DA)	133,585,821		133,585,821	158,588,816
6. Contract loans (including $ ..... premium notes)				
7. Derivatives (Schedule DB)				
8. Other invested assets (Schedule BA)	75,253	75,253		
9. Receivable for securities	520,000		520,000	
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)	6,400,229,013	3,744,642	6,396,484,371	5,988,448,560
13. Title plants less $ ..... charged off (for Title insurers only)				
14. Investment income due and accrued	46,825,408		46,825,408	43,742,483
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	55,719,482		55,719,482	55,537,248
15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)				
15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	36,269,541		36,269,541	659,417
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				83,304
18.2 Net deferred tax asset	173,599,485	144,963,911	28,635,574	75,034,349
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	2,611,692	850,910	1,760,782	2,215,521
21. Furniture and equipment, including health care delivery assets ($ .....)	36,817,182	36,817,182		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	4,321,235		4,321,235	4,724,168
24. Health care ($ .....) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	131,963,842	124,851,730	7,112,112	6,034,370
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,888,356,880	311,228,375	6,577,128,505	6,176,479,420
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	6,888,356,880	311,228,375	6,577,128,505	6,176,479,420
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501. Prepaid post retirement assets	115,204,042	115,204,042		
2502. Prepaid expenses	7,903,367	7,903,367		
2503. ILN expense premium	6,704,202		6,704,202	5,748,142
2598. Summary of remaining write-ins for Line 25 from overflow page	2,152,231	1,744,321	407,910	286,228
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	131,963,842	124,851,730	7,112,112	6,034,370

NOTE: We elected to use rounding in reporting amounts in this statement.

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	761,730,043	732,220,876
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	24,831	25,725
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	53,384,121	52,809,060
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	57,282,935	56,381,202
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	5,765,283	5,857,987
7.1	Current federal and foreign income taxes (including $ ..... on realized capital gains (losses))	17,844,892	
7.2	Net deferred tax liability		
8.	Borrowed money $ 155,000,000 and interest thereon $ 254,932	155,254,932	155,254,932
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $ ..... and including warranty reserves of $ ..... and accrued accident and health experience rating refunds including $ ..... for medical loss ratio rebate per the Public Health Service Act)	188,380,276	221,984,164
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	17,653,709	25,892,735
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)		
14.	Amounts withheld or retained by company for account of others	7,321,416	6,223,092
15.	Remittances and items not allocated	504,612	627,905
16.	Provision for reinsurance (including $ ..... certified) (Schedule F, Part 3, Column 78)		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	2,158,597	1,496,016
20.	Derivatives		
21.	Payable for securities		22,770,000
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	4,092,727,820	3,558,898,538
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	5,360,033,467	4,840,442,232
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	5,360,033,467	4,840,442,232
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock	5,000,000	5,000,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	1,289,320,525	1,289,320,525
35.	Unassigned funds (surplus)	110,356,454	229,298,604
36.	Less treasury stock, at cost:		
	36.1 58,915 shares common (value included in Line 30 $ 2,945,750)	187,581,941	187,581,941
	36.2 ..... shares preferred (value included in Line 31 $ .....)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	1,217,095,038	1,336,037,188
38.	TOTALS (Page 2, Line 28, Col. 3)	6,577,128,505	6,176,479,420
	DETAILS OF WRITE-INS		
2501.	Contingency reserve per Wisconsin Administrative Code Section 3.09(14)	4,056,128,239	3,521,244,622
2502.	Accrual for premium refunds	37,300,000	30,100,000
2503.	Liability for pension benefits	(3,263,505)	6,792,017
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,563,086	761,899
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	4,092,727,820	3,558,898,538
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)		
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 thru 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	989,647,498	989,287,183
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	49,677,398	328,586,570
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	14,154,524	36,135,850
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	197,868,309	172,198,598
5.	Aggregate write-ins for underwriting deductions	554,093,063	558,504,390
6.	Total underwriting deductions (Lines 2 through 5)	815,793,294	1,095,425,408
7.	Net income of protected cells		
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	173,854,204	(106,138,225)
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	149,710,833	144,615,579
10.	Net realized capital gains or (losses) less capital gains tax of $ 181,602 (Exhibit of Capital Gains (Losses))	(4,561,580)	(689,210,489)
11.	Net investment gain (loss) (Lines 9 + 10)	145,149,253	(544,594,910)
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ 67,387 amount charged off $)	(67,387)	(111,724)
13.	Finance and service charges not included in premiums		
14.	Aggregate write-ins for miscellaneous income	5,737	7,827
15.	Total other income (Lines 12 through 14)	(61,650)	(103,897)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	318,941,807	(650,837,032)
17.	Dividends to policyholders		
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	318,941,807	(650,837,032)
19.	Federal and foreign income taxes incurred	29,368,504	(8,324,410)
20.	Net income (Line 18 minus Line 19)(to Line 22)	289,573,303	(642,512,622)
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	1,336,037,188	1,618,868,454
22.	Net income (from Line 20)	289,573,303	(642,512,622)
23.	Net transfers (to) from Protected Cell accounts		
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ 10,147	11,936,858	769,966,710
25.	Change in net unrealized foreign exchange capital gain (loss)		
26.	Change in net deferred income tax	(38,956,278)	(45,463,023)
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	(20,668,376)	149,763,554
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)		
29.	Change in surplus notes		
30.	Surplus (contributed to) withdrawn from protected cells		
31.	Cumulative effect of changes in accounting principles	15,175,463	
32.	Capital changes:		
	32.1 Paid in		
	32.2 Transferred from surplus (Stock Dividend)		
	32.3 Transferred to surplus		
33.	Surplus adjustments:		
	33.1 Paid in		(463,911,214)
	33.2 Transferred to capital (Stock Dividend)		
	33.3 Transferred from capital		
34.	Net remittances from or (to) Home Office		
35.	Dividends to stockholders	(408,911,559)	(65,589,497)
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)		
37.	Aggregate write-ins for gains and losses in surplus	32,908,439	14,914,826
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	(118,942,150)	(282,831,266)
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	1,217,095,038	1,336,037,188
	DETAILS OF WRITE-INS		
0501.	Contingency reserve contribution per Wisconsin Administrative Code Section Insurance 3.09(14)	554,093,063	588,874,646
0502.	Contingency reserve withdrawal		(30,370,256)
0503.			
0598.	Summary of remaining write-ins for Line 5 from overflow page		
0599.	Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)	554,093,063	558,504,390
1401.	Other revenue	5,737	7,827
1402.			
1403.			
1498.	Summary of remaining write-ins for Line 14 from overflow page		
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	5,737	7,827
3701.	SSAP 92 & SSAP 102 net funded status adjustments	32,908,439	14,914,826
3702.			
3703.			
3798.	Summary of remaining write-ins for Line 37 from overflow page		
3799.	Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	32,908,439	14,914,826

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	954,822,350	926,732,086
2.	Net investment income	190,374,905	193,103,207
3.	Miscellaneous income	(61,650)	(103,897)
4.	Total (Lines 1 through 3)	1,145,135,605	1,119,731,396
5.	Benefit and loss related payments	54,818,089	95,338,311
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	205,943,494	196,533,669
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ 1,623,349 tax on capital gains (losses)	(1,962,731)	(14,173,647)
10.	Total (Lines 5 through 9)	258,798,852	277,698,333
11.	Net cash from operations (Line 4 minus Line 10)	886,336,753	842,033,063
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	658,780,716	839,223,270
	12.2 Stocks		5,204,707
	12.3 Mortgage loans		
	12.4 Real estate	3,927,551	13,141,488
	12.5 Other invested assets		
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(9,861)	68,499
	12.7 Miscellaneous proceeds	(520,000)	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	662,178,406	857,637,964
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,136,380,745	1,424,749,952
	13.2 Stocks		8,817,758
	13.3 Mortgage loans		
	13.4 Real estate	4,342,207	6,982,201
	13.5 Other invested assets		
	13.6 Miscellaneous applications	22,770,000	(22,594,713)
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,163,492,952	1,417,955,198
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)	(501,314,546)	(560,317,234)
	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		(175,459,527)
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders	400,000,000	48,218,657
	16.6 Other cash provided (applied)	(10,025,202)	(4,067,078)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(410,025,202)	(227,745,262)
	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)	(25,002,995)	53,970,567
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	158,588,816	104,618,249
	19.2 End of period (Line 18 plus Line 19.1)	133,585,821	158,588,816

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

20.0001. Line 9 Federal and foreign income taxes paid - Dissolution of subsidiary		65,555,516
20.0002. Line 12.1 Bonds - Capital contributed to subsidiary		41,182,242
20.0003. Line 12.1 Bonds - Return of capital/ dividend to Parent		305,822,527
20.0004. Line 12.2 Stocks - Dividend to Parent	8,911,559	
20.0005. Line 12.2 Stocks - Dissolution of subsidiary		307,468,372
20.0006. Line 13.1 Bonds - Dissolution of subsidiary		241,091,754
20.0007. Line 13.2 Stocks - Capital contributed to subsidiary		41,182,242
20.0008. Line 16.2 Capital and paid in surplus - Return of capital to Parent		(288,451,687)

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

20.0009. Line 16.5 Dividends to stockholders - Dividend to Parent	8,911,559	17,370,840

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1	3 Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire				
2.	Allied lines				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril				
5.	Commercial multiple peril				
6.	Mortgage guaranty	956,043,610	221,984,164	188,380,276	989,647,498
8.	Ocean marine				
9.	Inland marine				
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake				
13.	Group accident and health				
14.	Credit accident and health (group and individual)				
15.	Other accident and health				
16.	Workers' compensation				
17.1	Other liability - occurrence				
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence				
18.2	Products liability - claims-made				
19.1, 19.2	Private passenger auto liability				
19.3, 19.4	Commercial auto liability				
21.	Auto physical damage				
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft				
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - nonproportional assumed property				
32.	Reinsurance - nonproportional assumed liability				
33.	Reinsurance - nonproportional assumed financial lines				
34.	Aggregate write-ins for other lines of business				
35.	TOTALS	956,043,610	221,984,164	188,380,276	989,647,498
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)				

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

	Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire					
2.	Allied lines					
3.	Farmowners multiple peril					
4.	Homeowners multiple peril					
5.	Commercial multiple peril					
6.	Mortgage guaranty	1,189,009	187,191,267			188,380,276
8.	Ocean marine					
9.	Inland marine					
10.	Financial guaranty					
11.1	Medical professional liability - occurrence					
11.2	Medical professional liability - claims-made					
12.	Earthquake					
13.	Group accident and health					
14.	Credit accident and health (group and individual)					
15.	Other accident and health					
16.	Workers' compensation					
17.1	Other liability - occurrence					
17.2	Other liability - claims-made					
17.3	Excess workers' compensation					
18.1	Products liability - occurrence					
18.2	Products liability - claims-made					
19.1, 19.2	Private passenger auto liability					
19.3, 19.4	Commercial auto liability					
21.	Auto physical damage					
22.	Aircraft (all perils)					
23.	Fidelity					
24.	Surety					
26.	Burglary and theft					
27.	Boiler and machinery					
28.	Credit					
29.	International					
30.	Warranty					
31.	Reinsurance - nonproportional assumed property					
32.	Reinsurance - nonproportional assumed liability					
33.	Reinsurance - nonproportional assumed financial lines					
34.	Aggregate write-ins for other lines of business					
35.	TOTALS	1,189,009	187,191,267			188,380,276
36.	Accrued retrospective premiums based on experience					
37.	Earned but unbilled premiums					
38.	Balance (Sum of Line 35 through 37)					188,380,276
	DETAILS OF WRITE-INS					
3401.						
3402.						
3403.						
3498.	Summary of remaining write-ins for Line 34 from overflow page					
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)					

(a) State here basis of computation used in each case One year - monthly pro rata; more than one year - per Wisconsin Administrative Code Section 3.09(13)(b); monthly policies as coverage is provided.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

	Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	 5 To Non-Affiliates	6 Net Premiums Written Cols. 1+2+3-4-5
1.	Fire						
2.	Allied lines						
3.	Farmowners multiple peril						
4.	Homeowners multiple peril						
5.	Commercial multiple peril						
6.	Mortgage guaranty	1,118,379,521	661,151	35,214		163,032,276	956,043,610
8.	Ocean marine						
9.	Inland marine						
10.	Financial guaranty						
11.1	Medical professional liability - occurrence						
11.2	Medical professional liability - claims-made						
12.	Earthquake						
13.	Group accident and health						
14.	Credit accident and health (group and individual)						
15.	Other accident and health						
16.	Workers' compensation						
17.1	Other liability - occurrence						
17.2	Other liability - claims-made						
17.3	Excess workers' compensation						
18.1	Products liability - occurrence						
18.2	Products liability - claims-made						
19.1, 19.2	Private passenger auto liability						
19.3, 19.4	Commercial auto liability						
21.	Auto physical damage						
22.	Aircraft (all perils)						
23.	Fidelity						
24.	Surety						
26.	Burglary and theft						
27.	Boiler and machinery						
28.	Credit						
29.	International						
30.	Warranty						
31.	Reinsurance - nonproportional assumed property	XXX					
32.	Reinsurance - nonproportional assumed liability	XXX					
33.	Reinsurance - nonproportional assumed financial lines	XXX					
34.	Aggregate write-ins for other lines of business						
35.	TOTALS	1,118,379,521	661,151	35,214		163,032,276	956,043,610
	DETAILS OF WRITE-INS						
3401.							
3402.							
3403.							
3498.	Summary of remaining write-ins for Line 34 from overflow page						
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)						

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

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

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

	Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 -3)	5 Net Losses Unpaid Current Year (Part 2A , Col. 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire								
2.	Allied lines								
3.	Farmowners multiple peril								
4.	Homeowners multiple peril								
5.	Commercial multiple peril								
6.	Mortgage guaranty	57,072,944	55,927	36,960,640	20,168,231	761,730,043	732,220,876	49,677,398	5.0
8.	Ocean marine								
9.	Inland marine								
10.	Financial guaranty								
11.1	Medical professional liability - occurrence								
11.2	Medical professional liability - claims-made								
12.	Earthquake								
13.	Group accident and health								
14.	Credit accident and health (group and individual)								
15.	Other accident and health								
16.	Workers' compensation								
17.1	Other liability - occurrence								
17.2	Other liability - claims-made								
17.3	Excess workers' compensation								
18.1	Products liability - occurrence								
18.2	Products liability - claims-made								
19.1, 19.2	Private passenger auto liability								
19.3, 19.4	Commercial auto liability								
21.	Auto physical damage								
22.	Aircraft (all perils)								
23.	Fidelity								
24.	Surety								
26.	Burglary and theft								
27.	Boiler and machinery								
28.	Credit								
29.	International								
30.	Warranty								
31.	Reinsurance - nonproportional assumed property	XXX							
32.	Reinsurance - nonproportional assumed liability	XXX							
33.	Reinsurance - nonproportional assumed financial lines	XXX							
34.	Aggregate write-ins for other lines of business								
35.	TOTALS	57,072,944	55,927	36,960,640	20,168,231	761,730,043	732,220,876	49,677,398	5.0
	DETAILS OF WRITE-INS								
3401.									
3402.									
3403.									
3498.	Summary of remaining write-ins for Line 34 from overflow page								
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)								

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

		Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
	Line of Business	Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire									
2.	Allied lines									
3.	Farmowners multiple peril									
4.	Homeowners multiple peril									
5.	Commercial multiple peril									
6.	Mortgage guaranty	797,675,980	1,483,316	64,904,161	734,255,135	27,425,000	49,908		761,730,043	53,384,121
8.	Ocean marine									
9.	Inland marine									
10.	Financial guaranty									
11.1	Medical professional liability - occurrence									
11.2	Medical professional liability - claims-made									
12.	Earthquake									
13.	Group accident and health								(a)	
14.	Credit accident and health (group and individual)									
15.	Other accident and health								(a)	
16.	Workers' compensation									
17.1	Other liability - occurrence									
17.2	Other liability - claims-made									
17.3	Excess workers' compensation									
18.1	Products liability - occurrence									
18.2	Products liability - claims-made									
19.1, 19.2	Private passenger auto liability									
19.3, 19.4	Commercial auto liability									
21.	Auto physical damage									
22.	Aircraft (all perils)									
23.	Fidelity									
24.	Surety									
26.	Burglary and theft									
27.	Boiler and machinery									
28.	Credit									
29.	International									
30.	Warranty									
31.	Reinsurance - nonproportional assumed property	XXX				XXX				
32.	Reinsurance - nonproportional assumed liability	XXX				XXX				
33.	Reinsurance - nonproportional assumed financial lines	XXX				XXX				
34.	Aggregate write-ins for other lines of business									
35.	TOTALS	797,675,980	1,483,316	64,904,161	734,255,135	27,425,000	49,908		761,730,043	53,384,121
	DETAILS OF WRITE-INS									
3401.										
3402.										
3403.										
3498.	Summary of remaining write-ins for Line 34 from overflow page									
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)									

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

	1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1. Claim adjustment services:				
1.1 Direct	1,144,214			1,144,214
1.2 Reinsurance assumed	(14,467)			(14,467)
1.3 Reinsurance ceded	275,575			275,575
1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	854,172			854,172
2. Commission and brokerage:				
2.1 Direct excluding contingent				
2.2 Reinsurance assumed, excluding contingent		142,393		142,393
2.3 Reinsurance ceded, excluding contingent		53,426,473		53,426,473
2.4 Contingent - direct				
2.5 Contingent - reinsurance assumed				
2.6 Contingent - reinsurance ceded				
2.7 Policy and membership fees				
2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)		(53,284,080)		(53,284,080)
3. Allowances to managers and agents			2,193,000	2,193,000
4. Advertising	845	768,490		769,335
5. Boards, bureaus and associations	14,612	1,612,740		1,627,352
6. Surveys and underwriting reports		531,009		531,009
7. Audit of assureds' records				
8. Salary and related items:				
8.1 Salaries	5,181,381	114,025,032		119,206,413
8.2 Payroll taxes	333,324	6,259,756		6,593,080
9. Employee relations and welfare	1,145,834	22,865,314		24,011,148
10. Insurance		2,569,724		2,569,724
11. Directors' fees		3,732,228		3,732,228
12. Travel and travel items	8,437	2,503,363		2,511,800
13. Rent and rent items	54,046	6,903,323		6,957,369
14. Equipment	9	2,358,900		2,358,909
15. Cost or depreciation of EDP equipment and software	19,988	15,709,895		15,729,883
16. Printing and stationery	9,329	690,118		699,447
17. Postage, telephone and telegraph, exchange and express	24,187	2,023,113	84,159	2,131,459
18. Legal and auditing	6,280,934	3,373,853	1,397,993	11,052,780
19. Totals (Lines 3 to 18)	13,072,926	185,926,858	3,675,152	202,674,936
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of $		21,621,119		21,621,119
20.2 Insurance department licenses and fees		722,537		722,537
20.3 Gross guaranty association assessments				
20.4 All other (excluding federal and foreign income and real estate)		744,722		744,722
20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)		23,088,378		23,088,378
21. Real estate expenses			5,544,970	5,544,970
22. Real estate taxes			815,970	815,970
23. Reimbursements by uninsured plans				
24. Aggregate write-ins for miscellaneous expenses	227,426	42,137,153		42,364,579
25. Total expenses incurred	14,154,524	197,868,309	10,036,092	(a) 222,058,925
26. Less unpaid expenses - current year	53,384,121	61,991,961	650,598	116,026,680
27. Add unpaid expenses - prior year	52,809,060	61,539,259	616,901	114,965,220
28. Amounts receivable relating to uninsured plans, prior year				
29. Amounts receivable relating to uninsured plans, current year				
30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	13,579,463	197,415,607	10,002,395	220,997,465
DETAILS OF WRITE-INS				
2401. Outside services hired	227,426	39,595,527		39,822,953
2402. Contributions		1,011,466		1,011,466
2403. Other		1,530,160		1,530,160
2498. Summary of remaining write-ins for Line 24 from overflow page				
2499. Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	227,426	42,137,153		42,364,579

(a) Includes management fees of $ (934,844) to affiliates and $ 2,193,000 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 197,377	100,142
1.1	Bonds exempt from U.S. tax	(a) 33,784,901	33,635,452
1.2	Other bonds (unaffiliated)	(a) 118,473,853	121,786,334
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	154,893	154,893
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)	
4.	Real estate	(d) 6,902,825	6,902,825
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 73,050	69,378
7	Derivative instruments	(f)	
8.	Other invested assets	641,404	641,404
9.	Aggregate write-ins for investment income		
10.	Total gross investment income	160,228,303	163,290,428
11.	Investment expenses		(g) 10,036,092
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h) 3,001,618
14.	Depreciation on real estate and other invested assets		(i) 541,885
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		13,579,595
17.	Net investment income (Line 10 minus Line 16)		149,710,833
	DETAILS OF WRITE-INS		
0901.			
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 1,935,192 accrual of discount less $ 45,648,492 amortization of premium and less $ 1,391,625 paid for accrued interest on purchases.

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

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

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

(e) Includes $ 3,059 accrual of discount less $ 22,448 amortization of premium and less $ 300 paid for accrued interest on purchases.

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

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

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

(i) Includes $ 541,885 depreciation on real estate and $ ..... depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	14,612		14,612		
1.1	Bonds exempt from U.S. tax	(652,974)		(652,974)		
1.2	Other bonds (unaffiliated)	1,512,444		1,512,444	48,867	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)					
2.21	Common stocks of affiliates	(5,244,749)		(5,244,749)	11,898,683	
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(9,316)		(9,316)	(545)	
7.	Derivative instruments					
8.	Other invested assets					
9.	Aggregate write-ins for capital gains (losses)		5	5		
10.	Total capital gains (losses)	(4,379,983)	5	(4,379,978)	11,947,005	
	DETAILS OF WRITE-INS					
0901.	Money Market Fund Gain Distribution		5	5		
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		5	5		

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	3,669,389	3,763,371	93,982
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	75,253	75,253	
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)	3,744,642	3,838,624	93,982
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			
	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		13,918,226	13,918,226
18.2	Net deferred tax asset	144,963,911	141,565,545	(3,398,366)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	850,910	1,490,636	639,726
21.	Furniture and equipment, including health care delivery assets	36,817,182	36,755,713	(61,469)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	124,851,730	92,991,255	(31,860,475)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	311,228,375	290,559,999	(20,668,376)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	311,228,375	290,559,999	(20,668,376)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Prepaid post retirement assets	115,204,042	90,309,710	(24,894,332)
2502.	Prepaid expenses	7,903,367	2,681,545	(5,221,822)
2503.	Overfunded pension plan asset	1,744,321		(1,744,321)
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	124,851,730	92,991,255	(31,860,475)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Mortgage Guaranty Insurance Corporation ("MGIC") are presented on the basis of accounting practices prescribed or permitted by the Office of the Commissioner of Insurance of the State of Wisconsin ("OCI"). The OCI recognizes only statutory accounting practices prescribed or permitted by the State of Wisconsin for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Wisconsin insurance law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* ("NAIC SAP") has been adopted as a component of prescribed practices by the OCI. The OCI has adopted certain prescribed accounting practices that differ from those found in NAIC SAP. Specifically, Wisconsin domiciled companies record changes in the contingency reserve through the income statement as an underwriting deduction. In NAIC SAP, changes in the contingency reserve are recorded directly to unassigned surplus. The OCI has the right to permit other specific practices that deviate from prescribed practices. A reconciliation of net income and capital and surplus between the NAIC SAP and practices permitted by the OCI is shown below:

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) MGIC state basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	$ 289,573,303	$ (642,512,622)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
Change in contingency reserve	00	4	5	(554,093,063)	(558,504,390)
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 843,666,366	$ (84,008,232)
SURPLUS					
(5) MGIC state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 1,217,095,038	$ 1,336,037,188
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,217,095,038	$ 1,336,037,188

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 and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from those estimates.

We have established an estimated allowance for uncollectible premiums which is based on analysis of historic trends. As of December 31, 2021 and 2020, the allowance for uncollectible premiums was approximately $1.2 million and $1.1 million, respectively. The "Uncollected premiums and agents' balances in the course of collection" are reported net of the allowance on Page 2 of this statement.

C. Accounting Policy

(1) Short-term investments are stated at either fair value or amortized cost, with amortization using the modified scientific method.

(2) Generally, bonds are stated at amortized cost and are amortized using the modified scientific method in accordance with SSAP No. 26, Bonds ("SSAP No. 26R"). We do not own any mandatory convertible securities or SVO-identified investments identified in SSAP No. 26R.

(3) Common Stocks are carried at cost, amounts that approximate fair value, with the exception of investments in stocks of subsidiaries that are carried on the equity basis (see 1.C.7.).

(4) We own no preferred stock.

(5) We own no mortgage loans.

(6) Loan-backed securities are measured using the retrospective or prospective method and stated at amortized cost or fair value in accordance with their NAIC designation.

(7) We own 100% of the common stock of MGIC Assurance Corporation ("MAC"), MGIC Reinsurance Corporation of Vermont ("MRCV"), and MGIC Indemnity Corporation ("MIC"), property and casualty insurance companies. These assets are valued on the equity basis.

(8) We have a 100% interest in MGIC Mortgage and Consumer Asset I LLC ("MMCA I"). This asset is valued on the equity basis.

(9) We own no derivative instruments.

(10) We utilize anticipated investment income as a factor in the premium deficiency calculation performed in accordance with SSAP No. 58, Mortgage Guaranty Insurance.

(11) Case reserves and loss adjustment expenses ("LAE") reserves are established when notices of delinquency on insured mortgage loans are received. Such loans are referred to as being in our delinquency inventory. For reporting purposes, we consider a loan delinquent when it is two or more payments past due and has not become current or resulted in a claim payment. Consistent with industry standards for mortgage insurers, we do not establish case reserves for future claims on insured loans which are not currently delinquent. Case reserves are established by estimating the number of loans in our delinquency inventory that will result in a claim payment, which is referred to as the claim rate, and further estimating the amount of the claim payment, which is referred to as claim severity. Our case reserve estimates are primarily established based upon historical experience, including rescissions of policies, curtailments of claims, and loan modification activity. Adjustments to reserve estimates are reflected in the financial statements in the years in which the adjustments are made. The liability for reinsurance assumed is based on information provided by the ceding companies.

Incurred but not reported ("IBNR") reserves are established for delinquencies estimated to have occurred prior to the close of an accounting period but have not yet been reported to us. Consistent with reserves for reported delinquencies, IBNR reserves are also established using estimated claim rates and claim severities.

LAE reserves are established for the estimated costs of settling claims, including legal and other expenses and general expenses of administering the claims settlement process.

Our loss reserve estimates are also affected by any agreements we enter into regarding our claims paying practices, such as the settlement agreements discussed in Note 14.G.

Loss reserves are ceded to reinsurers under our reinsurance agreements.

Estimation of losses is inherently judgmental. The conditions that affect the claim rate and claim severity include the current and future state of the domestic economy, including unemployment and the current and future strength of local housing markets; exposure on insured loans; the amount of time between delinquency and claim filing (all else being equal, the longer the period between delinquency and claim filing, the greater the severity); and curtailments and rescissions. The actual amount of the claim payments may be substantially different than our loss reserve estimates. Our estimates could be adversely affected by several factors, including a deterioration of regional or national economic conditions, including unemployment and the continued impact of the COVID-19 pandemic, leading to a reduction in borrowers' income and thus their ability to make mortgage payments, the impact of past and future government initiatives and actions taken by Fannie Mae and Freddie Mac ("the GSEs") (including mortgage forbearance programs and foreclosure moratoriums), and a drop in housing values which may affect borrower willingness to continue to make mortgage payments when the value of the home is below the mortgage balance. Loss reserves in future periods will also be dependent on the number of loans reported to us as delinquent.

Changes to our estimates could result in a material impact to our results of operations and financial position, even in a stable economic environment. Given the uncertainty surrounding the long-term impact of COVID-19, it is difficult to predict the ultimate effect of the COVID-19 related delinquencies and forbearances on our loss incidence.

(12) We routinely review our capitalization policy in regards to the useful life of our assets.

(13) We do not have any pharmaceutical rebate receivables.

D. Going Concern
Based upon its evaluation of relevant conditions and events, management does not have substantial doubt about our ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors
Insurance regulations require companies that write or reinsure mortgage guaranty insurance to maintain a contingency reserve. Wisconsin domiciled companies' annual contribution to the contingency reserve is calculated as the greater of a) fifty percent of earned premium or b) one-seventh of the result of the minimum policyholder position calculation provided under Wisconsin Administrative Code Section Insurance 3.09(14). Further under Wisconsin Administrative Code Section Insurance 3.09 (8), a contingency reserve shall be established and maintained by the original insurer or by the assuming insurer so that the aggregate of reserves shall be equal to or greater than the required reserve.

During the second quarter of 2021, we proposed a change in accounting related to our method for establishing contingency reserves for insurance linked note ("ILN") transactions to the OCI. Through December 31, 2020, we reported and calculated the contributions to our contingency reserve on gross earned premium, without regard to any ceded reinsurance to non-affiliates. In the case of ILN transactions, the ceded risk is fully collateralized by the reinsurer in a trust account, which is approved by the OCI. Effective June 30, 2021, our contingency reserve no longer included premiums earned on the ceded risk related to ILN transactions. The OCI confirmed that a contingency reserve does not need to be established for premiums earned, and reduced for losses incurred, on the ceded risk related to ILN transactions. This change in the accounting method for establishing contingency reserves shall be considered a change in accounting principle in accordance with SSAP No. 3, Accounting Changes and Corrections of Errors ("SSAP No. 3"). In accordance with SSAP No. 3, the cumulative effect of changes in accounting principles shall be reported as adjustments to unassigned funds (surplus) in the period of the change of the accounting principle. The cumulative effect is the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at that date if the new accounting principle has been applied retroactively for all prior periods.

As of December 31, 2020, we reported contingency reserves of approximately $19.2 million related to ceded premiums on ILN transactions. Effective January 1, 2021, we have reduced our contingency reserve by $19.2 million. The cumulative effect adjustment reported on page 4, Statement of Income, is an increase to capital and surplus of approximately $15.2 million after consideration of the income tax effect of $4.0 million.

3. Business Combinations and Goodwill – not applicable
4. Discontinued Operations – not applicable
5. Investments
   A. Mortgage Loans, including Mezzanine Real Estate Loans – not applicable
   B. Debt Restructuring – not applicable
   C. Reverse Mortgages – not applicable
   D. Loan-Backed Securities
      (1) Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from investment banker surveys or internal estimates.
      (2) We did not recognize any other-than-temporary impairments ("OTTI") in the current reporting period.
      (3) We do not currently hold any securities for which an OTTI has been recognized.
      (4) All impaired securities for which an other-than-temporary impairment has not been recognized in earnings as a realized loss:
         a. The aggregate amount of unrealized losses:

1.	Less than 12 months	$ 3,459,525
2.	12 months or longer	$ 192,466

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

1.	Less than 12 months	$396,331,281
2.	12 months or longer	$ 28,405,386

      (5) All loan-backed and structured securities in an unrealized loss position were reviewed for potential other-than-temporary impairments; however, we have the intent and ability to hold these securities long enough to recover our cost basis. Cash flow analysis and credit research were used to support the conclusion that impairments are not other-than-temporary. We believe the gross unrealized losses are primarily attributable to changes in market yields between the time of purchase and the year-end fair value measurement date.
   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 - Our investments in real estate are for either our own use or as settlements of claims. There were no impairment losses on real estate owned for our use or as settlement of claims.
   K. Low-Income Housing Tax Credits ("LIHTC") – not applicable

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	-	-	-	-	-	-	-
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-
i. FHLB capital stock	3,100,000	-	-	-	3,100,000	3,100,000	-
j. On deposit with states	3,067,320	-	-	-	3,067,320	3,229,062	(161,742)
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged collateral to FHLB (including assets backing funding agreements)	169,181,005	-	-	-	169,181,005	162,870,868	6,310,137
m Pledged as collateral not captured in other categories	3,067,137	-	-	-	3,067,137	3,066,946	191
n. Other restricted assets	-	-	-	-	-	-	-
o. Total Restricted Assets	$178,415,462	$ -	$ -	$ -	$178,415,462	$ 172,266,876	$ 6,148,586

	Current Year			
	8	9	Percentage	
			10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0%	0%
b. Collateral held under security lending agreements	-	-	0%	0%
c. Subject to repurchase agreements	-	-	0%	0%
d. Subject to reverse repurchase agreements	-	-	0%	0%
e. Subject to dollar repurchase agreements	-	-	0%	0%
f. Subject to dollar reverse repurchase agreements	-	-	0%	0%
g. Placed under option contracts	-	-	0%	0%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	0%	0%
i. FHLB capital stock	-	3,100,000	0.05%	0.05%
j. On deposit with states	-	3,067,320	0.04%	0.05%
k. On deposit with other regulatory bodies	-	-	0%	0%
l. Pledged collateral to FHLB (including assets backing funding agreements)	-	169,181,005	2.46%	2.57%
m Pledged as collateral not captured in other categories	-	3,067,137	0.04%	0.05%
n. Other restricted assets	-	-	0.00%	0.00%
o. Total Restricted Assets	$ -	$178,415,462	2.59%	2.72%

(a) Subset of column 1
(b) Subset of column 3
(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

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

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year					6	7	8	9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Premium deposits for Home Re Insurance-Linked Securities transactions	$ 3,067,137	$ -	$ -	$ -	$ 3,067,137	$ 3,066,946	$ 191	$ 3,067,137	0.04%	0.05%
Total (c)	$ 3,067,137	$ -	$ -	$ -	$ 3,067,137	$ 3,066,946	$ 191	$ 3,067,137	0.04%	0.05%

(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

During 2021, the number of long-term bonds sold that generated investment income because of a prepayment penalty and/or acceleration fee are listed in the table below.

	General Account	Protected Cell
(1) Number of CUSIPs	25	-
(2) Aggregate Amout of Investment Income	$ 5,023,550	$ -

R. Reporting Entity's Share of Cash Pool by Asset Type – not applicable

6. Joint Ventures, Partnerships and Limited Liability Companies

We have no investments in joint ventures, partnerships or limited liability companies that exceed 10% of admitted assets.

7. Investment Income – not applicable

8. Derivative Instruments – not applicable
9. Income Taxes

A. The components of the net deferred tax asset/(liability) as of December 31 are as follows:

1.

	12/31/2021			12/31/2020			Change		
	(1) Ordinary	(2) Capital	(3) Total	(4) Ordinary	(5) Capital	(6) Total	(7) Ordinary	(8) Capital	(9) Total
(a) Gross Deferred Tax Assets	$ 176,595,806	$ 2	$ 176,595,808	$ 220,008,616	$ 10,144	$ 220,018,760	$ (43,412,810)	$ (10,142)	$ (43,422,952)
(b) Statutory Valuation Allowance Adjustments	-	-	-	-	-	-	-	-	-
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 176,595,806	$ 2	$ 176,595,808	$ 220,008,616	$ 10,144	$ 220,018,760	$ (43,412,810)	$ (10,142)	$ (43,422,952)
(d) Deferred Tax Assets Nonadmitted	144,963,911	-	144,963,911	141,565,545	-	141,565,545	3,398,366	-	3,398,366
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$ 31,631,895	$ 2	$ 31,631,897	$ 78,443,071	$ 10,144	$ 78,453,215	$ (46,811,176)	$ (10,142)	$ (46,821,318)
(f) Deferred Tax Liabilities	2,185,755	810,568	2,996,323	2,520,893	897,973	3,418,866	(335,138)	(87,405)	(422,543)
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 29,446,140	$ (810,566)	$ 28,635,574	$ 75,922,178	$ (887,829)	$ 75,034,349	$ (46,476,038)	$ 77,263	$ (46,398,775)

2. The components of the admitted deferred tax assets are as follows:

	12/31/2021			12/31/2020			Change		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total	(7) (Col 1 - 4) Ordinary	(8) (Col 2 - 5) Capital	(9) (Col 7 + 8) Total
Admission Calculation Components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	$ 16,393,490	$ 2	$ 16,393,492	$ 9,283,780	$ -	$ 9,283,780	$ 7,109,710	$ 2	$ 7,109,712
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	12,242,082	-	12,242,082	65,740,425	10,144	65,750,569	(53,498,343)	(10,144)	(53,508,487)
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	12,242,082	-	12,242,082	65,740,425	10,144	65,750,569	(53,498,343)	(10,144)	(53,508,487)
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	xxx	xxx	178,010,995	xxx	xxx	188,843,556	xxx	xxx	(10,832,561)
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities	2,996,323	-	2,996,323	3,418,866	-	3,418,866	(422,543)	-	(422,543)
(d) Deferred Tax Assets Admitted as the result of applicaton of SSAP No. 101 Total (2(a) + 2(b) + 2(c))	$ 31,631,895	$ 2	$ 31,631,897	$ 78,443,071	$ 10,144	$ 78,453,215	$ (46,811,176)	$ (10,142)	$ (46,821,318)

3.

	2021	2020
(a) Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount	261%	268%
(b) Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above	$ 5,242,868,205	$ 4,780,201,664

4. We did not assume the benefit of future tax planning strategies in our valuation of gross deferred tax assets as of December 31, 2021 or 2020.

	12/31/2021		12/31/2020		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col 1 - 3) Ordinary	(6) (Col 2 - 4) Capital
Impact of Tax Planning Strategies						
Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage						
1. Adjusted Gross DTAs Amount From Note 9A1(c)	$ 176,595,806	$ 2	$ 220,008,616	$ 10,144	$ (43,412,810)	$ (10,142)
2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	$ 31,631,895	$ 2	$ 78,443,071	$ 10,144	$ (46,811,176)	$ (10,142)
4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

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

B. Not applicable

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

	(1) 12/31/2021	(2) 12/31/2020	(3) (Col 1 - 2) Change
1. Current Income Tax:			
(a) Federal	$ 29,368,504	$ (8,324,410)	$ 37,692,914
(b) Foreign	-	-	-
(c) Subtotal	$ 29,368,504	$ (8,324,410)	$ 37,692,914
(d) Federal income tax on net capital gains	181,602	828,418	(646,816)
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 29,550,106	$ (7,495,992)	$ 37,046,098
2. Deferred Tax Assets:			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 4,988,508	$ 4,641,717	$ 346,791
(2) Unearned premium reserve	8,162,750	9,559,962	(1,397,212)
(3) Policyholder reserves	-	-	-
(4) Investments	-	-	-
(5) Deferred acquisition costs	-	-	-
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	-	-	-
(8) Compensation and benefits accrual	8,952,322	11,763,701	(2,811,379)
(9) Pension accrual	-	-	-
(10) Receivables - nonadmitted	-	2,922,828	(2,922,828)
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other (including items <5% of total ordinary tax assets)	154,492,226	191,120,408	(36,628,182)
(99) Subtotal	$ 176,595,806	$ 220,008,616	$ (43,412,810)
(b) Statutory valuation allowance adjustment	-	-	-
(c) Nonadmitted	144,963,911	141,565,545	3,398,366
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 31,631,895	$ 78,443,071	$ (46,811,176)
(e) Capital:			
(1) Investments	2	10,144	(10,142)
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	-	-	-
(4) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	$ 2	$ 10,144	$ (10,142)
(f) Statutory valuation allowance adjustment	-	-	-
(g) Nonadmitted	-	-	-
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 2	$ 10,144	$ (10,142)
(i) Admitted deferred tax assets (2d + 2h)	$ 31,631,897	$ 78,453,215	$ (46,821,318)
3. Deferred Tax Liabilities:			
(a) Ordinary			
(1) Investments	$ -	$ -	$ -
(2) Fixed assets	-	-	-
(3) Deferred and uncollected premium	-	-	-
(4) Policyholder reserves	-	-	-
(5) Other (including items <5% of total ordinary tax liablities)	2,185,755	2,520,893	(335,138)
(99) Subtotal	$ 2,185,755	$ 2,520,893	$ (335,138)
(b) Capital			
(1) Investments	810,568	897,973	(87,405)
(2) Real Estate	-	-	-
(3) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 810,568	$ 897,973	$ (87,405)
(c) Deferred tax liabilities (3a99 + 3b99)	$ 2,996,323	$ 3,418,866	$ (422,543)
4. Net deferred tax assets/(liabilities) (2i - 3c)	$ 28,635,574	$ 75,034,349	$ (46,398,775)

Note to Table 9.C: The Other Ordinary Deferred Tax Assets on Line 2(a)(13) include $148,580,903 and $187,334,878 related to the contingency reserve for December 31, 2021 and 2020, respectively.

D. The reconciliation of federal income taxes incurred at the federal tax rate of 21% to reported federal income taxes incurred is as follows:

	12/31/2021	12/31/2020
Provision computed at statutory rate	$ 67,015,916	$ (136,501,808)
Tax exempt investment income	(5,094,956)	(5,077,328)
Change in nonadmitted assets	(3,626,153)	27,601,449
Benefit plans	6,910,772	3,132,113
Investment in affiliates	1,101,397	145,388,653
Compensation plans	3,751,278	1,665,856
Other	(1,551,870)	1,758,096
Totals	$ 68,506,384	$ 37,967,031
Federal and foreign income taxes incurred (incl. capital gain tax)	$ 29,550,106	$ (7,495,992)
Change in net deferred income taxes	38,956,278	45,463,023
Total statutory income taxes	$ 68,506,384	$ 37,967,031

E. The amount of federal income taxes incurred and available for recoupment in the event of future net losses – for current year $29,112,140; for first preceding year $4,861,593.

F. Our Federal Income Tax return is consolidated with the following entities ("MGIC Group"):

MGIC Investment Corporation	MGIC Insurance Services Corporation
MGIC Credit Assurance Corporation	CMI Investors 2, L.P.
MGIC Assurance Corporation	CMI Investors 5, L.P.
MGIC Indemnity Corporation	CMI Investors 8, L.P.
MGIC Reinsurance Corporation of Vermont	CMI Investors 9, L.P.
MGIC Investor Services Corporation	

The method of allocation between the companies is subject to written agreement. Allocation is based upon separate return calculations with current credit for losses that were utilized or could have been utilized by the MGIC Group. Inter-company tax balances are settled quarterly. Tax and loss bonds are assumed to be purchased and held to the extent allowable. As of December 31, 2021, we owned tax and loss bonds of $426 million.

G. Not applicable

H. Repatriation Transition Tax (RTT) – not applicable

I. Alternative Minimum Tax (AMT) Credit

As of December 31, 2020, we had utilized all of our AMT credit carryforward.

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

B. We had the following transactions with our Parent, MGIC Investment Corporation ("Investment") and subsidiaries:

(1) During 2021 and 2020, we paid the following dividends to Investment:

Date Paid	Amount	Date Paid	Amount
1/1/2021	$ 8,911,559	3/2/2020	$ 320,000,000
8/2/2021	150,000,000	3/20/2020	70,000,000
11/18/2021	250,000,000	9/29/2020	139,500,711
	$ 408,911,559		$ 529,500,711

Except as described below, the dividends paid in 2021 consisted of cash. Dividends paid in 2020 consisted of cash and investment securities. The dividends paid in 2020 were reported on our financial statements as returns of capital of $463.9 million and dividends of $65.6 million.

Effective January 1, 2021, we distributed to Investment, as a dividend, our investment in MGIC Credit Assurance Corporation ("MCAC") of $8.9 million. In connection with the distribution, we have recognized cumulative unrealized losses of $5.2 million in 2021 related to MCAC that had been recorded in surplus as of December 31, 2020. All appropriate regulatory approvals were received for this distribution. In September 2020, we distributed to Investment, as a dividend, our ownership in $132,500,000 par value of Investment's 9% Debentures. The book value of this investment was $139,500,711 at the distribution date. Our investment in the 9% Debentures was reported as a non-admitted asset, so the dividend of this security to Investment had no impact on our policyholder's surplus.

(2) We did not contribute capital to any of our subsidiaries in 2021. During 2020, we contributed capital to MAC of $50 million on February 19, 2020.

(3) Our subsidiary, MGIC Reinsurance Corporation of Wisconsin ("MRCW"), merged with us effective September 1, 2020. As of August 31, 2020, we reported an investment in MRCW of $251.5 million, which consisted of $1.0 billion of contributed capital less cumulative unrealized losses of $753.5 million. We received cash, bond investments and accrued interest thereon totaling approximately $248.2 million. In addition, net other assets were merged with us, principally deferred tax assets, of approximately $64.4 million. We recorded a realized loss on dissolution of MRCW of $692.3 million in 2020. We received approval from the OCI for this merger and dissolution.

(4) During 2021, we received cash from Investment of $265,330; MAC of $934,821; MIC of $796,896; MCAC of $17,000; and MRCV of $2,660 for inter-company tax settlements. During 2020, we received cash from Investment of $15,837,480; MAC of $1,548,518; MIC of $773,376; MCAC of $204,167; and MRCV of $4,102 for inter-company tax settlements. Also, during 2020, we paid cash to MRCW of $4,162,000 for inter-company tax settlements prior to its merger with us.

(5) Prior to our distribution of the 9% Debentures to Investment as a dividend, we received investment income of $11,872,175 in 2020.

C. Transactions with a related party who is not reported on Schedule Y – not applicable

D. We have a reinsurance agreement with MIC. Reinsurance balances are settled quarterly, the month following the end of each quarter. As of December 31, 2021 and 2020, the reinsurance balances due to us from MIC were $22,694 and $298,218, respectively.

In addition to reinsurance balances, we reported net receivable balances from affiliates of $2,162,638 and $3,228,152 as of December 31, 2021 and 2020, respectively. These balances are settled monthly.

E. We are the owner of two buildings in Milwaukee, Wisconsin. The buildings are occupied and used as common office space by most of our affiliates. We provide administrative services via cost sharing agreements to various subsidiaries and affiliates, such as cash collection, payroll, accounting, personnel and data processing.

F. Not applicable

G. All our outstanding shares are owned by our Parent, Investment, a holding company domiciled in the State of Wisconsin.

H. Not applicable

I. Not applicable

J. Not applicable

K. Not applicable

L. Not applicable

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No 97 8a Entities		-	-	-
Total SSAP No 97 8a Entities	XXX	-	-	-
b. SSAP No 97 8b(ii) Entities		-	-	-
Total SSAP No 97 8b(ii) Entities	XXX	-	-	-
c. SSAP No 97 8b(iii) Entities				
MGIC Mortgage and Consumer Asset I LLC	100%	$75,253	-	$75,253
Total SSAP No 97 8b(iii) Entities	XXX	$75,253	-	$75,253
d. SSAP No 97 8b(iv) Entities		-	-	-
Total SSAP No 97 8b(iv) Entities	XXX	-	-	-
e. Total SSAP No 97 8b Entities (except 8bi entities) (b+c+d)	XXX	$75,253	-	$75,253
f. Aggregate Total (a+e)	XXX	$75,253	-	$75,253

(2) NAIC Filing Response Information – not applicable

N. Investment in Insurance SCAs

(1) Wisconsin domiciled companies record changes in the contingency reserve through the income statement as an underwriting deduction. In NAIC SAP, changes in the contingency reserve are recorded directly to unassigned surplus.

(2) The monetary effect on net income and surplus as a result of using an accounting practice that differed from NAIC SAP, the amount of the investment in the insurance SCA per audited statutory equity and amount of the investment if the insurance SCA had completed statutory financial statements in accordance with the AP&P Manual.

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements*
MIC	$ (937,531)	$ (1,642,634)	$ 106,367,262	$ 108,009,896
MAC	(4,919,570)	-	261,124,541	261,124,541

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

(3) Not applicable

O. SCA and SSAP No. 48 Entity Loss Tracking – not applicable

11. Debt

A. Not applicable

B. FHLB (Federal Home Loan Bank) Agreements

(1) We are a member of the Federal Home Loan Bank (FHLB) of Chicago. Through our membership, we have conducted business activity (borrowings) with the FHLB. It is part of our strategy to utilize these funds to improve spread lending liquidity.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	-	-	-
(c) Activity Stock	3,100,000	3,100,000	-
(d) Excess Stock	-	-	-
(e) Aggregate Total (a+b+c+d)	$ 3,100,000	$ 3,100,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 155,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	-	-	-
(c) Activity Stock	3,100,000	3,100,000	-
(d) Excess Stock	-	-	-
(e) Aggregate Total (a+b+c+d)	$ 3,100,000	$ 3,100,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 155,000,000	XXX	XXX

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Protected Cell Accounts Total Collateral Pledged (Lines 2+3)	$ 167,321,725	$ 169,181,005	$ 155,000,000
2. Current Year General Account Total Collateral Pledged	167,321,725	169,181,005	155,000,000
3. Current Year Protected Cell Accounts Total Collateral Pledged	-	-	-
4. Prior Year-end Total General and Protected Cell Accounts Total Collateral Pledged	163,871,796	162,870,868	155,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Protected Cell Accounts Maximum Collateral Pledged (Lines 2+3)	$ 167,321,725	$ 169,181,005	$ 155,000,000
2. Current Year General Account Maximum Collateral Pledged	167,321,725	169,181,005	155,000,000
3. Current Year Protected Cell Accounts Maximum Collateral	-	-	-
4. Prior Year-end Total General and Protected Cell Accounts Maximum Collateral Pledged	166,204,944	167,555,206	155,000,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

	1 Total 2+3	2 General Account	3 Protected Cell Account	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ 155,000,000	$ 155,000,000	$ -	XXX
(b) Funding Agreements	-	-	-	-
(c) Other	-	-	-	XXX
(d) Aggregate Total (a+b+c)	$ 155,000,000	$ 155,000,000	$ -	$ -
2. Prior Year-end				
(a) Debt	$ 155,000,000	$ 155,000,000	$ -	XXX
(b) Funding Agreements	-	-	-	-
(c) Other	-	-	-	XXX
(d) Aggregate Total (a+b+c)	$ 155,000,000	$ 155,000,000	$ -	$ -

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Protected Cell Account
1. Debt	$ 155,000,000	$ 155,000,000	$ -
2. Funding Agreements	-	-	-
3. Other	-	-	-
4. Aggregate Total (1+2+3)	$ 155,000,000	$ 155,000,000	$ -

c. FHLB – Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	YES
2. Funding Agreements	
3. Other	

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

A. Deferred Compensation - Investment has an omnibus incentive plan that was adopted in April 2020. The plan provides for the award of stock options, stock appreciation rights, restricted stock and restricted stock units, as well as cash incentive awards. The vesting provisions of options, restricted stock and restricted stock units are determined at the time of grant.

Defined Benefit Plan - Investment sponsors a defined benefit pension plan and a supplemental executive retirement plan (the "Pension Benefit Plans") and a postretirement medical plan (the "Postretirement Benefit Plan") covering substantially all employees. The pension expense allocated to us during 2021 and 2020 was $9,887,665 and $11,379,281, respectively. The supplemental executive retirement (benefit) expense allocated to us during 2021 and 2020 was ($157,480) and $3,944,460, respectively. The postretirement medical benefit allocated to us during 2021 and 2020 was $7,033,390 and $4,782,628, respectively.

A summary of assets, obligations and assumptions of the Pension Benefit and Postretirement Benefit Plans are as follows as of December 31, 2021 and 2020:

(1) Change in benefit obligation

a. Pension Benefits

	Overfunded		Underfunded	
	2021	2020	2021	2020
1. Benefit obligation at beginning year			$ 423,713,014	$ 413,350,074
2. Service cost			7,568,925	7,341,800
3. Interest cost			11,276,205	13,035,885
4. Contribution by plan participants			-	-
5. Actuarial (gain) loss			(10,018,028)	36,196,006
7. Benefits paid			(40,844,545)	(46,212,618)
8. Plan amendments			2,001	1,867
9. Business combinations, divestitures, curtailments, settlements and special termination benefits			-	-
10. Benefit obligation at end of year			$ 391,697,572	$ 423,713,014

b. Postretirement Benefits

	Overfunded		Underfunded	
	2021	2020	2021	2020
1. Benefit obligation at beginning year	$ 28,713,937	$ 27,495,951		
2. Service cost	1,507,693	1,262,740		
3. Interest cost	648,710	832,511		
4. Contribution by plan participants	455,962	424,665		
5. Actuarial (gain) loss	(3,574,183)	659,535		
7. Benefits paid	(2,117,011)	(1,961,465)		
8. Plan amendments	-	-		
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	-	-		
10. Benefit obligation at end of year	$ 25,635,108	$ 28,713,937		

c. Special or Contractual Benefits Per SSAP No. 11 - Not applicable

(2) Change in plan assets

	Pension Benefits		Postretirement Benefits	
	2021	2020	2021	2020
a. Fair value of plan assets at beginning of year	$ 411,245,457	$ 402,691,337	$ 119,023,647	$ 99,589,735
b. Actual return on plan assets	13,991,377	42,314,345	23,772,836	21,408,828
d. Reporting entity contribution	7,162,517	12,452,393	-	-
e. Plan participants' contributions	-	-	455,962	424,665
f. Benefits paid	(40,844,545)	(46,212,618)	(2,413,295)	(2,399,581)
g. Business combinations, divestitures and settlements		-	-	-
h. Fair value of plan assets at end of year	$ 391,554,806	$ 411,245,457	$ 140,839,150	$ 119,023,647

(3) Funded status

	Pension Benefits		Postretirement Benefits	
	2021	2020	2021	2020
a. Components				
1. Prepaid benefit costs	$ 90,100,898	$ 93,312,836	$ 69,064,094	$ 62,066,423
2. Overfunded plan assets	$ (88,356,577)	$ (93,312,836)	$ 46,139,948	$ 28,243,287
3. Accrued benefit costs	$ 5,150,596	$ 5,675,540	$ -	$ -
4. Liability for pension benefits	$ (3,263,509)	$ 6,792,017	$ -	$ -
b. Assets and liabilities recognized				
1. Assets (nonadmitted)	$ 1,744,321	$ -	$ 115,204,042	$ 90,309,710
2. Liabilities recognized	$ 1,887,087	$ 12,467,557	$ -	$ -
c. Unrecognized liabilities	$ -	$ -	$ -	$ -

Note 1: The defined benefit pension plan for 2021 was overfunded. (3)a.2. above represents the contra asset amount. The SERP's accrued benefit cost of $5,150,596 reported on (3)a.3. is offset by a contra liability reported on (3)a.4.

Note 2: The defined benefit pension plan for 2020 was underfunded. (3)a.2. above represents the contra asset amount. The underfunded amount of $10,357,461 for the defined benefit pension plan is included in (3)a.4. and (3)b.2. above. Such amount is offset by a contra liability of $3,565,444 to the SERP's accrued benefit cost of $5,675,540.

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2021	2020	2021	2020
a. Service cost	$ 7,568,925	$ 7,341,800	$ 1,507,693	$ 1,262,740
b. Interest cost	11,276,205	13,035,885	648,710	832,511
c. Expected return on plan assets	(20,657,063)	(22,138,927)	(8,863,006)	(7,407,427)
d. Transition asset or obligation	-	-	-	-
e. Gains and losses	5,652,166	6,764,809	(1,820,009)	(918,138)
f. Prior service cost or credit	(99,385)	(108,591)	1,232,657	1,428,821
g. Gain or loss recognized due to a settlement or curtailment	6,108,663	10,428,765	-	-
h. Total net periodic benefit cost	$ 9,849,511	$ 15,323,741	$ (7,293,955)	$ (4,801,493)

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

	Pension Benefits		Postretirement Benefits	
	2021	2020	2021	2020
a. Items not yet recognized as a component of net periodic cost - prior year	$ 100,104,853	$ 101,167,381	$ (28,243,287)	$ (14,390,738)
b. Net transition asset or obligation recognized	-	-	-	-
c. Net prior service cost or (credit) arising during the period	2,001	1,867	-	-
d. Net prior service (cost) or credit recognized	99,385	108,591	(1,232,657)	(1,428,821)
e. Net (gain) and loss arising during the period	(3,352,342)	16,020,588	(18,484,013)	(13,341,866)
f. Net gain and (loss) recognized	(11,760,829)	(17,193,574)	1,820,009	918,138
g. Items not yet recognized as a component of net periodic cost - current year	$ 85,093,068	$ 100,104,853	$ (46,139,948)	$ (28,243,287)

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

	Pension Benefits		Postretirement Benefits	
	2021	2020	2021	2020
a. Net transition asset or obligation	$ -	$ -	$ -	$ -
b. Net prior service cost or (credit)	$ (264,248)	$ (365,634)	$ 2,460,502	$ 3,693,159
c. Net recognized (gains) and losses	$ 85,357,316	$ 100,470,487	$ (48,600,450)	$ (31,936,446)

(7) Weighted-average assumptions used to determine net periodic benefit cost under the Pension Benefit Plans as of December 31:

	2021	2020
a. Weighted average discount rate	2.80	3.30
b. Expected long-term rate of return on plan assets	5.25	5.75
c. Rate of compensation increase	3.00	3.00

Weighted-average assumptions used to determine projected benefit obligations under the Pension Benefit Plans as of December 31:

d. Weighted average discount rate	3.05	2.75
e. Rate of compensation increase	3.00	3.00
f. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	2.80	2.50

(8) The amount of the accumulated benefit obligation for Pension Benefit Plans was $390,746,757 for the current year and $423,304,556 for the prior year.

(9) For measurement purposes, a 5.75% health care trend rate was used for pre-65 benefits for 2021 for the Postretirement Benefits plan. In 2022, the rate is assumed to be 6.50%, decreasing to 5.00% by 2028 and remaining at this level beyond.

(10) The following estimated future payments under both the Pension Benefit and Postretirement Benefit Plans, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:

Years	Amount
a. 2022	$ 30,518,712
b. 2023	30,911,575
c. 2024	30,246,737
d. 2025	30,467,614
e. 2026	30,923,249
f. 2027 through 2031	141,570,599

(11) We do not have any regulatory contribution requirements for 2022. We currently intend to make a voluntary contribution of approximately $6.5 million to the pension plan in 2022.
(12) Not applicable
(13) Not applicable
(14) Not applicable
(15) Not applicable
(16) The decrease in our Pension Benefits obligation in 2021 compared to 2020 was primarily due to an increase in the discount rate used to calculate the obligation.
(17) Not applicable
(18) Not applicable

B. The Pension Benefit Plan has implemented a strategy to reduce risk through the use of a targeted funded ratio. The liability driven component is key to the asset allocation. The liability driven component seeks to align the duration of the fixed income asset allocation with the expected duration of the plan liabilities or benefit payments. Overall asset allocation is dynamic and specifies target allocation weights and ranges based on the funded status.

An improvement in funded status results in the de-risking of the portfolio, allocating more funds to fixed income and less to equity. A decline in funded status would result in a higher allocation to equity. The maximum equity allocation is 40%.

The equity investments use combinations of mutual funds and pooled equity account structures focused on the following strategies:

Strategy	Objective	Investment types
Return seeking growth	Funded ratio improvement over the long term	• Global quality growth • Global low volatility
Return seeking bridge	Downside protection in the event of a declining equity market	• Enduring asset • Durable company

The fixed income objective is to preserve capital and to provide monthly cash flows for the payment of plan liabilities. Fixed income investments can include government, government agency, corporate, mortgage-backed, asset-backed, and municipal securities, and other classes of bonds. The duration of the fixed income portfolio has an objective of being within one year of the duration of the accumulated benefit obligation. The fixed income investments have an objective of a weighted average credit of A3/A-/A- by Moody's, S&P, and Fitch, respectively.

The Postretirement Benefit Plan portfolio is designed to achieve the following objectives over each market cycle and for at least 5 years:

- Total return should exceed growth in the Consumer Price Index by 5.75% annually
- Achieve competitive investment results

The primary focus in developing asset allocation ranges for the portfolio is the assessment of the portfolio's investment objectives and the level of risk that is acceptable to obtain those objectives. To achieve these objectives the minimum and maximum allocation ranges for fixed income securities and equity securities are:

	Minimum	Maximum
Equities (long only)	70%	100%
Real estate	0%	15%
Commodities	0%	10%
Fixed income/Cash	0%	10%

Given the long-term nature of the Postretirement Benefit Plan and the lack of any immediate need for significant cash flow, it is anticipated that the equity investments will consist of growth stocks and will typically be at the higher end of the allocation ranges above.

The Postretirement Benefit Plan portfolio includes investments in international mutual funds as indicated below. The investment in international mutual funds is limited to a maximum of 30% of the equity range. The allocation as of December 31, 2021 included 2% that was primarily invested in equity securities of emerging market countries and another 18% was invested in securities of companies primarily based in Europe and the Pacific Basin.

The year-end asset allocations of the plans are as follows:

	Pension Benefits		Postretirement Benefits	
	12/31/2021	12/31/2020	12/31/2021	12/31/2020
Equity securities	21%	21%	100%	100%
Debt securities	79%	79%	0%	0%
Total	100%	100%	100%	100%

C. In accordance with fair value guidance, we applied the following fair value hierarchy in order to measure fair value of our benefit plan assets:

Level 1 – Quoted prices for identical instruments in active markets that we can access. Financial assets using Level 1 inputs include equity securities, mutual funds, money market funds and certain U.S. Treasury securities.

Level 2 – Quoted prices for similar instruments in active markets; quoted prices for identical or similar instruments in markets that are not active; and inputs, other than quoted prices, that are observable in the marketplace for the instrument. The observable inputs are used in valuation models to calculate the fair value of the instruments. Financial assets using Level 2 inputs include certain municipal, corporate and foreign bonds, obligations of U.S. government corporations and agencies and pooled equity accounts.

To determine the fair value of securities in Level 1 and Level 2 of the fair value hierarchy, independent pricing sources have been used. One price is provided per security based on observable market data. To ensure securities are appropriately classified in the fair value hierarchy, we review the pricing techniques and methodologies of the independent pricing sources and believe that their policies adequately consider market activity, either based on specific transactions for the issue valued or based on modeling of securities with similar credit quality, duration, yield and structure that were recently traded. A variety of inputs are used by the independent pricing sources including benchmark yields, reported trades, non-binding broker/dealer quotes, issuer spreads, two sided markets, benchmark securities, bids, offers and reference data including market research publications. Inputs may be weighted differently for any security, and not all inputs are used for each security evaluation. Market indicators, industry and economic events are also considered. This information is evaluated using a multidimensional pricing model. In addition, on a quarterly basis, we perform quality controls over values received from the pricing source (the "Trustee") which include comparing values to other independent pricing sources. In addition, we review annually the Trustee's auditor's report on internal controls in order to determine that their controls around valuing securities are operating effectively. We have not made any adjustments to the prices obtained from the independent sources.

(1) Fair Value Measurements of Plan Assets at Reporting Date

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
Domestic Mutual Funds	$ 4,070,531	$ -	$ -	$ 4,070,531
Corporate Bonds	-	221,033,964	-	221,033,964
U.S. Government Securities	32,947,431	-	-	32,947,431
Municipal Bonds	-	20,092,690	-	20,092,690
Foreign Bonds	-	34,102,551	-	34,102,551
Pooled Equity Accounts	-	79,307,639	-	79,307,639
Domestic Mutual Funds - Postretirement	112,770,439	-	-	112,770,439
International Mutual Funds - Postretirement	28,068,711	-	-	28,068,711
Total Benefit Plan Assets	$ 177,857,112	$ 354,536,844	$ -	$ 532,393,956

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy – Not applicable

D. In selecting the expected long-term rate of return on assets, we considered the average rate of earnings expected on the classes of funds invested or to be invested to provide for the benefits of these plans. This included considering the trusts' targeted asset allocation for the year and the expected returns likely to be earned over the next 20 years.

E. Defined Contribution Plans - Investment has a profit sharing and 401(k) savings plan covering substantially all employees. The cost allocated to us for these plans during 2021 and 2020 was $7,582,764 and $7,583,622, respectively.

F. Multiemployer Plans – not applicable

G. Consolidated/Holding Company Plans - See A. above

H. Postemployment Benefits and Compensated Absences
We have accrued postemployment benefits in accordance with NAIC SAP.

I. Impact of Medicare Modernization Act on Post Retirement Benefits – not applicable

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

A. As of December 31, 2021, we had 100,000 shares of $50 par value common capital stock authorized and issued, and 41,085 shares outstanding.

B. We have no preferred stock outstanding.

C. The maximum amount of dividends which can be paid by State of Wisconsin insurance companies to shareholders is subject to restrictions relating to statutory surplus and income.

D. In 2021 and 2020, we paid a total of $408.9 million and $529.5 million to Investment, respectively. All the dividends paid in 2021 and 2020 were extraordinary. See Note 10 above for the details related to these dividend payments.

E. Within the limitations of C. above, there are no restrictions placed on the portion of our profits that may be paid as ordinary dividends to shareholders.

F. The substantial majority of our new insurance written has been for loans purchased by Fannie Mae and Freddie Mac ("the GSEs"). The current private mortgage insurer eligibility reequipments ("PMIERs") of the GSEs include financial requirements, as well as business, quality control and certain transactional approval requirements. The financial requirements of the PMIERs require a mortgage insurer's "Available Assets" (generally only the most liquid assets of an insurer) to equal or exceed its "Minimum Required Assets" (which are based on an insurer's book of risk in force, calculated from tables of factors with several risk dimensions). Based on our application of the PMIERs, as of December 31, 2021, our Available Assets are in excess of our Minimum Required Assets; and we are in compliance with the financial requirements of the PMIERs and eligible to insure loans purchased by the GSEs.

The insurance laws of 16 jurisdictions, including Wisconsin, our domiciliary state, require a mortgage insurer to maintain a minimum amount of statutory capital relative to the risk in force (or a similar measure) in order for the mortgage insurer to continue to write new business. We refer to these requirements as the "State Capital Requirements" and, together with the GSE Financial Requirements, the "Financial Requirements." While they vary among jurisdictions, the most common State Capital Requirements allow for a maximum risk-to-capital ratio of 25 to 1. A risk-to-capital ratio will increase if (i) the percentage decrease in capital exceeds the percentage decrease in insured risk, or (ii) the percentage increase in capital is less than the percentage increase in insured risk. Wisconsin does not regulate capital by using a risk-to-capital measure but instead requires a minimum policyholder position ("MPP"). The "policyholder position" of a mortgage insurer is its net worth or surplus, contingency reserve and a portion of the reserves for unearned premiums.

On December 31, 2021, our risk-to-capital ratio was 9.5 to 1, below the maximum allowed by the jurisdictions with State Capital Requirements and our policyholder position was $3.4 billion above the required MPP of $1.9 billion. The calculation of our risk-to-capital ratio and MPP reflect credit for the risk ceded under our reinsurance transactions. It is possible that under the revised State Capital Requirements discussed below, we will not be allowed full credit for the risk ceded to the reinsurers. If we are not allowed an agreed level of credit under either the State Capital Requirements or the financial requirements of the PMIERs, we may terminate the reinsurance agreements, without penalty. At this time, we expect to continue to comply with the current State Capital Requirements.

The NAIC has previously announced plans to revise the State Capital Requirements that are provided for in its Mortgage Guaranty Insurance Model Act. In December 2019, a working group of state regulators released an exposure draft of a revised Mortgage Guaranty Insurance Model Act and a risk-based capital framework to establish capital requirements for mortgage insurers, although no date has been established by which the NAIC must propose revisions to the capital requirements and certain items have not yet been completely addressed by the framework, including the treatment of ceded risk and minimum capital floors.

G. We have not made any advances to surplus.

H. We hold no stock for special purposes.

I. We have no special surplus funds.

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was $77,293,876 and $65,357,019 as of December 31, 2021 and 2020, respectively.

K. Surplus Notes – not applicable

L. We have not undergone a quasi-reorganization.

M. We have not undergone a quasi-reorganization.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments – not applicable

B. Assessments – not applicable

C. Gain Contingencies – not applicable

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits – not applicable

E. Product Warranties – not applicable

F. Joint and Several Liabilities – not applicable

G. All Other Contingencies
Before paying an insurance claim, generally we review the loan and servicing files to determine the appropriateness of the claim amount. When reviewing the files, we may determine that we have the right to rescind coverage or deny a claim on the loan (both referred to as "rescissions"). In addition, our insurance policies generally provide that we can reduce a claim if the servicer did not comply with its obligations under our insurance policy (such reduction referred to as a "curtailment"). In recent years, an immaterial percentage of claims received in a quarter have been resolved by rescissions. In 2021 and 2020, curtailments reduced our average claim paid by approximately 4.4% and 3.6%, respectively. The COVID-19-related foreclosure moratoriums and forbearance plans have decreased our claims paid activity beginning in the second quarter of 2020. It is difficult to predict the level of curtailments once the foreclosure moratoriums and forbearance plans end. Our loss reserving methodology incorporates our estimates of future rescissions, curtailments, and reversals of rescissions and curtailments. A variance between ultimate actual rescission, curtailment, and reversal rates and our estimates, as a result of the outcome of litigation, settlements or other factors, could materially affect our losses.

When the insured disputes our right to rescind coverage or curtail claims, we generally engage in discussions in an attempt to settle the dispute. If we are unable to reach a settlement, the outcome of a dispute ultimately may be determined by legal proceedings. Under SSAP 5R, until a loss associated with settlement discussions or legal proceedings becomes probable and can be reasonably estimated, we consider our claim payment or rescission resolved for financial reporting purposes and do not accrue an estimated loss. When we determine that a loss is probable and can be reasonably estimated, we record our best estimate of our probable loss, including recording a probable loss of $6.3 million in 2021. In those cases, until settlement negotiations or legal proceedings are concluded (including the receipt of any necessary GSE approvals), it is possible that we will record an additional loss. We are currently involved in discussions and/or proceedings with respect to our claims paying practices. Although it is possible that, if not resolved by negotiation, we will not prevail on all matters, we are unable to make a reasonable estimate or range of estimates of the potential liability. We estimate the maximum exposure where a loss is reasonably possible to be approximately $27 million more than the amount of probable loss we have recorded. This estimate of maximum exposure is based upon currently available information; is subject to significant judgment, numerous assumptions and known and unknown uncertainties;

will include an amount for matters for which we have recorded a probable loss until such matters are concluded; will include different matters from time to time; and does not include interest or consequential or exemplary damages.

Mortgage insurers, us included, have in the past been involved in litigation and regulatory actions related to alleged violations of the anti-referral fee provisions of the Real Estate Settlement Procedures Act and the notice provisions of the Fair Credit Reporting Act ("FCRA"). While these proceedings in the aggregate did not result in material liability for us, there can be no assurance that the outcome of future proceedings, if any, under these laws would not have a material adverse effect on us. To the extent that we are construed to make independent credit decisions in connection with our contract underwriting activities, we also could be subject to increased regulatory requirements under the Equal Credit Opportunity Act, FCRA, and other laws. Under relevant laws, examination may also be made of whether a mortgage insurer's underwriting decisions have a disparate impact on persons belonging to a protected class in violation of the law.

In addition to the matters described above, we are involved in other disputes and legal proceedings in the ordinary course of business. In our opinion, based on the facts known at this time, the ultimate resolution of these ordinary course disputes and legal proceedings will not have a material adverse effect on our financial position or results of operations.

15. Leases
    A. Lessee Operating Leases
        (1) We lease certain data processing equipment and autos under operating leases that expire during the next four years. Generally, all rental payments are fixed. Total rental expense under operating leases was $1.2 million and $1.8 million for 2021 and 2020, respectively.
        (2) On December 31, 2021, the minimum aggregate operating lease commitments outstanding are as follows:

Year ending December 31	Operating Leases
1. 2022	$ 771,067
2. 2023	416,269
3. 2024	210,993
4. 2025	44,377
5. 2026	-
6. Total	$ 1,442,706

        (3) Sale-leaseback transactions – not applicable
    B. Lessor Leases– not applicable
16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk – not applicable
17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities – not applicable
18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans – not applicable
19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators – not applicable
20. Fair Value Measurement
    A. Assets and Liabilities Measured and Reported at Fair Value
        (1) Fair Value Measurements at Reporting Date

We applied the following fair value hierarchy in order to measure fair value for assets and liabilities:

Level 1 – Quoted prices for identical instruments in active markets that we can access.

Level 2 – Quoted prices for similar instruments in active markets that we can access; quoted prices for identical or similar instruments in markets that are not active; and inputs, other than quoted prices, that are observable in the marketplace for the instrument. The observable inputs are used in valuation models to calculate the fair value of the instruments.

Level 3 – Valuations derived from valuation techniques in which one or more significant inputs or value drivers are unobservable. The inputs used to derive the fair value of Level 3 securities reflect our own assumptions about the assumptions a market participant would use in pricing an asset or liability.

Fair value measurements at reporting date:

	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash equivalents - Money market mututal funds	$ 87,727,844	$ -	$ -	$ -	$ 87,727,844
Real estate acquired through claim settlement	-	-	1,506,656	-	1,506,656
Total assets at fair value	$ 87,727,844	$ -	$ 1,506,656	$ -	$ 89,234,500
b. Liabilities at fair value	$ -	$ -	$ -	$ -	$ -
Total liabilities at fair value	$ -	$ -	$ -	$ -	$ -

        (2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Beginning Balance at 01/01/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2021
a. Assets										
Real estate acquired through claim settlement	$ 1,092,000	$ -	$ -	$ 384,912	$ -	$ 4,900,481	$ -	$ (4,870,737)	$ -	$ 1,506,656
Total Assets	$ 1,092,000	$ -	$ -	$ 384,912	$ -	$ 4,900,481	$ -	$ (4,870,737)	$ -	$ 1,506,656
b. Liabilities	-	-	-	-	-	-	-	-	-	-
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

        (3) Policy on Transfers Into and Out of Level 3
        At the end of each reporting period, we evaluate whether or not any event has occurred, or circumstances have changed that would cause a security to be transferred into or out of Level 3. During 2021, there were no transfers into or out of Level 3.
        (4) Inputs and Techniques Used for Level 2 and 3 Fair Values
        We use independent pricing sources to determine the fair value of a substantial majority of our financial instruments, which primarily consist of assets in our bond portfolio, but also includes cash and cash equivalents and restricted cash and cash equivalents. A variety of inputs are used; in approximate order of priority, they are: benchmark yields, reported trades, broker/dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers, and reference data including market research publications. Market indicators, industry and economic events are also considered. This information is evaluated using a multidimensional pricing model. This model combines all inputs to arrive at a value assigned to each security. Quality controls are performed by the independent pricing sources throughout this process, which include reviewing tolerance reports, trading information, data changes, and directional moves compared to market moves.

On a quarterly basis, we perform quality controls over values received from the pricing sources which also include reviewing tolerance reports, data changes, and directional moves compared to market moves. We have not made any adjustments to the prices obtained from the independent pricing sources.

To determine the fair value of financial instruments in Level 1 and 2 of the fair value hierarchy, independent pricing sources, as described above, have been used. One price is provided per security based on observable market data. To ensure securities are appropriately classified in the fair value hierarchy, we review the pricing techniques and methodologies of the independent pricing sources and believe that their policies adequately consider market activity, either based on specific transactions for the issue valued or based on modeling of securities with similar credit quality, duration, yield and structure that were recently traded.

Our non-financial assets that are classified as Level 3 securities consist of real estate acquired through claim settlement. The fair value of real estate acquired is the lower of our acquisition cost or a percentage of the appraised value. The percentage applied to the appraised value is based upon our historical sales experience adjusted for current trends.

B. Other Fair Value Disclosures – not applicable

C. Aggregate Fair Value for All Financial Instruments

The following tables set forth the aggregate fair values, admitted asset values and level of fair value amounts for financial instruments held as of December 31, 2021 and 2020:

December 31, 2021	Aggregate Fair Value	Admitted Asset Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 6,069,245,591	$ 5,877,606,312	$ 443,319,287	$ 5,625,926,304	$ -	$ -	$ -
Common stocks	3,100,000	3,100,000	-	3,100,000	-	-	-
Short-term investments	295,147	295,182	-	295,147	-	-	-
Cash equivalents	130,793,540	130,794,650	130,793,540	-	-	-	-

December 31, 2020	Aggregate Fair Value	Admitted Asset Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 5,773,487,240	$ 5,442,796,635	$ 279,433,952	$ 5,494,053,288	$ -	$ -	$ -
Common stocks	3,100,000	3,100,000	-	3,100,000	-	-	-
Short-term investments	1,259,322	1,258,985	-	1,259,322	-	-	-
Cash equivalents	158,911,890	158,911,890	158,911,890	-	-	-	-

Our common stocks are comprised solely of FHLB stock which must be held in connection with our FHLB membership. The fair value of the common stock, which can only be redeemed or sold at par value to the security issuer, is most readily determined by transactions of identical or similar securities of the issuer at par value, which falls within the Level 2 fair value hierarchy. See Note 20A(4) for information on the determination of the fair value of Level 1 and Level 2 financial instruments.

D. Not Practicable to Estimate Fair Value – not applicable

21. Other Items

A. Unusual or Infrequent Items – not applicable

B. Troubled Debt Restructuring: Debtors – not applicable

C. Other Disclosures

The COVID-19 pandemic had a material impact on our 2020 financial results. While uncertain, the impact of the COVID-19 pandemic on our future financial results, business, liquidity and/or financial condition may also be material. The magnitude of the impact will be influenced by various factors, including the length and severity of the pandemic in the United States, efforts to reduce the transmission of COVID-19, the level of unemployment, and the impact of government initiatives and actions taken by the GSEs (including mortgage forbearance and modification programs) to mitigate the economic harm caused by COVID-19.

D. Business Interruption Insurance Recoveries – not applicable

E. State Transferable and Non-transferable Tax Credits

As of December 31, 2021, we reported no unused amount of state transferable and non-transferable tax credits.

F. Subprime-Mortgage-Related Risk Exposure

(1) Subprime Mortgage Exposures

We are a direct writer of private mortgage guaranty insurance coverage on residential mortgage loans in the United States. We have exposure to insurance on subprime mortgages.

The subprime exposure we write is affected by our underwriting guidelines that limit the risk factors associated with an insured loan and by higher premium rates on coverage. We believe that mortgage credit risk is materially affected by the following underwriting factors:

- the borrower's credit strength, including the borrower's credit history, debt-to-income ratios;
- cash reserves, the willingness of a borrower with sufficient resources to make mortgage payments when the mortgage balance exceeds the value of the home; and
- the loan product, which includes the LTV, the type of loan instrument (including whether the instrument provides for fixed or variable payments and the amortization schedule), the type of property, the purpose of the loan, and the borrower's documentation for the loan.

For the purposes of this disclosure, we define a subprime loan as a mortgage loan with a FICO credit score less than 575. A pool policy's FICO credit score is determined by averaging the valid FICO scores of the loans within each policy.

(2) Direct exposure through investments in subprime mortgage loans – not applicable

(3) Direct exposure through other investments – not applicable

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage

Our private mortgage guaranty insurance business faces significant direct and indirect exposure to subprime mortgage risk. If the homeowner defaults, private mortgage insurance reduces and, in some instances, eliminates the loss to the insured lending institution. We have direct exposure in providing mortgage insurance coverage on subprime mortgage loans, and we have indirect exposure to the extent our insurance on other mortgage loans is affected by conditions in the housing and mortgage markets that result from the performance of subprime mortgages, whether or not insured under mortgage insurance coverage.

Our reserving process does not segregate prime loans from subprime loans, as defined in this disclosure, when establishing loss reserves. However, we can summarize loss statistics, including losses paid and loss reserves, for subprime loans.

Subprime net losses paid, net losses incurred and net reserves according to our definitions described in 21.F.(1) were as follows:

	Losses Paid in the Current Year	Losses Incurred in the Current Year	Case Reserves at End of Current Period	IBNR Reserves at End of Current Period
a. Mortgage Guaranty Coverage	$ 3,096,145	$ 1,837,586	$ 27,276,321	$ 976,337
b. Financial Guaranty Coverage	-	-	-	-
c. Other	-	-	-	-
d. Total	$ 3,096,145	$ 1,837,586	$ 27,276,321	$ 976,337

G. Insurance-Linked Securities (ILS) Contracts

We have aggregate excess of loss reinsurance transactions ("Home Re Transactions") with unaffiliated special purpose insurers ("Home Re Entities"). For the reinsurance coverage periods, we retain the first layer of the respective aggregate losses paid, and a Home Re special purpose entity will then provide second layer coverage up to the outstanding reinsurance coverage amount. We retain losses paid in excess of the outstanding reinsurance coverage amount. Subject to certain conditions, the reinsurance coverage decreases over a period of either 10 or 12.5 years, depending on the transaction, as the underlying covered mortgages amortize or are repaid, or mortgage insurance losses are paid. We have rights to terminate the Home Re Transactions under certain circumstances.

In February 2021, we entered into a fourth fully collateralized reinsurance transaction with Home Re 2021-1 Ltd. ("Home Re 2021-1"), that provides for up to $398.8 million of aggregate excess-of-loss reinsurance coverage on a portfolio of mortgage insurance policies having insurance coverage in force dates

from August 1, 2020 through December 31, 2020. For the reinsurance coverage period, we retain the first layer of $211.2 million of aggregate losses, and Home Re 2021-1 will then provide second layer coverage up to the outstanding reinsurance coverage amount. We retain losses in excess of the outstanding reinsurance coverage amount. We have rights to terminate the reinsurance transaction, which includes an option to terminate on or after January 25, 2028.

In August 2021, we entered into a fifth fully collateralized reinsurance transaction with Home Re 2021-2 Ltd. ("Home Re 2021-2"), that provides for up to $398.4 million of aggregate excess-of-loss reinsurance coverage on a portfolio of mortgage insurance policies having insurance coverage in force dates from January 1, 2021 through May 28, 2021. For the reinsurance coverage period, we retain the first layer of $190.2 million of aggregate losses, and Home Re 2021-2 will then provide second layer coverage up to the outstanding reinsurance coverage amount. We retain losses in excess of the outstanding reinsurance coverage amount. We have rights to terminate the reinsurance transaction, which includes an option to terminate on or after July 25, 2028.

The Home Re entities financed their coverage by issuing mortgage insurance-linked notes ("ILNs") to unaffiliated investors in an aggregate amount equal to the initial reinsurance coverage amounts. The Home Re 2018-1, Home Re 2019-1 and Home Re 2020-1 ILNs each have 10-year legal maturities and the Home Re 2021-1 and Home Re 2021-2 ILNs have a 12.5-year legal maturity. Each ILN is non-recourse to any assets of ours or our affiliates. The proceeds of the ILNs, which were deposited into reinsurance trusts for the benefit of us, will be the source of reinsurance claim payments to us and principal repayments on the ILNs. The reinsurance premiums ceded to each Home Re Entity are composed of coverage, initial expense and supplemental premiums. The coverage premiums are generally calculated as the difference between the amount of interest payable by the Home Re entity on the remaining reinsurance coverage levels, and the investment income collected on the collateral assets held in the reinsurance trust account and used to collateralize the Home Re Entity's reinsurance obligation to us. The amount of monthly reinsurance coverage premium ceded will fluctuate due the changes in the reference rate and changes in money market rates that affect investment income collected on the assets in the reinsurance trust.

When a "Trigger Event" is in effect, payment of principal on the related notes will be suspended and the reinsurance coverage available to us under the transactions will not be reduced by such principal payments. As of December 31, 2021, a "Trigger Event" has occurred on our Home Re 2018-1 and Home Re 2019-1 ILN transactions because the reinsured principal balance of loans that were reported 60 or more days delinquent exceeded a percentage of the total reinsured principal balance of loans specified under each transaction. A "Trigger Event" has also occurred on the Home Re 2021-2 ILN transaction because the credit enhancement of the most senior tranches is less than the target credit enhancement.

ILS Contracts Outstanding as of December 31, 2021:

	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Management of Risk Related To:		
(1) Directly Written Insurance Risks		
a. ILS Contracts as Issuer		$ -
b. ILS Contracts as Ceding Issuer	5	$1,447,060,000
c. ILS Contracts as Counterparty		$ -
(2) Assumed Insurance Risks		
a. ILS Contracts as Issuer		$ -
b. ILS Contracts as Ceding Issuer		$ -
c. ILS Contracts as Counterparty		$ -

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

22. Events Subsequent

We have considered subsequent events through February 24, 2022.

We have executed an agreement with a group of unaffiliated reinsurers for a Quota Share Reinsurance ("QSR") transaction with an effective date of January 1, 2022 with a similar structure to our existing QSR transactions that will cover most of our new insurance written ("NIW") in 2022 (with an additional 15% quota share) and 2023 (with a 15% quota share). Generally, we will receive an annual profit commission provided the loss ratio on the loans covered under the transaction remains below 62%.

23. Reinsurance

In addition to the Home Re Transactions discussed above, we utilize QSR transactions to manage our exposure to losses. The purpose of ceded reinsurance is to protect us, at a cost, against losses arising from our mortgage guaranty insurance policies covered by the agreement and to manage our capital requirements under PMIERs.

We entered into a QSR agreement with a group of unaffiliated reinsurers with an effective date of January 1, 2021. The QSR Agreement provides coverage on eligible NIW in 2021 ("2021 QSR Transaction"). Under the 2021 QSR Transaction we will cede losses and premiums on or after the effective date through December 31, 2032, at which time the agreement expires. Early termination of the agreement can be elected by us effective December 31, 2023 and bi-annually thereafter, for a fee.

The structure of the 2021 QSR Transaction is a 12.5% quota share for all policies covered, with a 20% ceding commission as well as a profit commission. Generally, under the 2021 QSR Transaction we will receive an annual profit commission provided the annual loss ratio on the loans covered under the transaction remains below 57.5%. Under the 2021 QSR Transaction, we have the option, for a fee, to reduce the quota share percentage from the original quota share percentage to 10.5% or 8.0%. We can elect to reduce the quota share percentage beginning on July 1, 2022, and bi-annually thereafter.

The QSR Agreement also provides coverage on eligible NIW in 2022 ("2022 QSR Transaction"). Under the 2022 QSR Transaction, we will cede losses and premiums on or after the effective date through December 31, 2033 for eligible 2022 NIW, at which time the agreement expires. Early termination of the agreement can be elected by us effective December 31, 2024, and bi-annually thereafter, for a fee.

The structure of the 2022 QSR Transaction is a 15.0% quota share for all policies covered, with a 20% ceding commission as well as a profit commission. Generally, under the 2022 QSR Transaction, we will receive a profit commission provided the annual loss ratio on the loans covered under the transaction remains below 57.5%. Under the 2022 QSR Transaction, we have the option, for a fee, to reduce the quota share percentage from the original quota share percentage to 12.5% or 10.0%. We can elect to reduce the quota share percentage beginning on July 1, 2023, and bi-annually thereafter.

Under specified scenarios for no fee, early termination of the 2021 QSR Transaction and 2022 QSR Transaction can be elected by us upon prior written notice, including if we will receive less than 90% of the full credit amount under the PMIERs, full financial statement credit or full credit under applicable regulatory capital requirements for the risk ceded in any required calculation period.

Our quota share reinsurance transactions typically have annual loss ratio caps of 300% and lifetime loss ratio caps of 200%.

We terminated our 2017 and 2018 QSR Transactions effective December 31, 2021 and incurred a termination fee of $5 million. The termination fee is reported as ceded premium earned. Amounts recoverable from reinsurers of $36.3 million reported on line 16.1 of our Annual Statement of Assets includes $36.0 million due from the reinsurers participating in the 2017 and 2018 QSR Transactions for loss and LAE reserves incurred at the time of termination.

A. Unsecured Reinsurance Recoverables
We have no unsecured reinsurance recoverables outstanding as of December 31, 2021 in excess of 3% of our policyholders' surplus.

B. Reinsurance Recoverable in Dispute
We have no reinsurance recoverable on paid and unpaid losses (including IBNR) in dispute.

C. Reinsurance Assumed and Ceded

(1) The maximum amount of return commission which would have been due reinsurers if all reinsurance contracts had been canceled as of December 31, 2021 with the return of unearned premium reserve is as follows:

	ASSUMED REINSURANCE		CEDED REINSURANCE		NET	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 66,906	$ 13,381	$ -	$ -	$ 66,906	$ 13,381
b. All Other	-	-	-	-	-	-
c. Total	$ 66,906	$ 13,381	$ -	$ -	$ 66,906	$ 13,381

d. Direct Unearned Premium Reserve $ 188,313,584

(2)

REINSURANCE

	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ -	$ -	$ -	$ -
b. Sliding Scale Adjustments	-	-	-	-
c. Other Profit Commission Arrangements	-	-	(45,707,365)	45,707,365
d. Total	$ -	$ -	$ (45,707,365)	$ 45,707,365

(3) Not applicable

D. Uncollectible Reinsurance – not applicable

E. Commutation of Ceded Reinsurance

We have reported in our operations in the current year as a result of commutation of reinsurance with the companies listed below, amounts that are reflected as:

(1) Losses incurred	$ -
(2) Loss adjustment expenses incurred	-
(3) Premiums earned	(5,000,000)
(4) Other	-

(5) Company	Amount
Aspen Re	$ (175,000)
Axis Reinsurance Company	(470,000)
Everest Reinsurance Company	(1,015,000)
General Reinsurance Corporation	(180,000)
Greenlight Reinsurance Limited	(80,000)
Hamilton Re Ltd	(60,000)
Harco National Insurance Company	(105,000)
Liberty Mutual Insurance Company	(135,000)
Markel Global Reinsurance Co	(480,000)
Partner Reinsurance Company of the US	(825,000)
Renaissance Reinsurance Ltd	(815,000)
RLI	(75,000)
Third Point Reinsurance Company, Ltd	(210,000)
Transatlantic Reinsurance Company	(375,000)

In a commutation, the reinsurance agreement is cancelled, with no future premium ceded and funds for any incurred but unpaid losses transferred to us. The transferred funds result in an increase in our investment portfolio (including cash and cash equivalents) and a decrease in net losses paid (reduction in losses incurred). In addition, there is a decrease in the ceded loss reserves (increase in losses incurred), and thus there is minimal net impact to losses incurred. The decrease in premiums earned reported above relates to the termination fee paid to a group of nonaffiliated reinsurers The above commutations also resulted in a decrease to losses and loss adjustment expenses paid of approximately $36 million.

F. Retroactive Reinsurance – not applicable

G. Reinsurance Accounted for as a Deposit – not applicable

H. Disclosures for the Transfer of Property and Casualty Run-off Agreements – not applicable

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation – not applicable

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation – not applicable

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination – not applicable

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2020 were $785 million. As of December 31, 2021, $69 million has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $656 million as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been $60 million of favorable prior year development from December 31, 2020 to December 31, 2021. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. Our estimate of premiums to be refunded on expected claim payments is accrued for separately. Changes in the liability affect premiums written and earned.

B. Not applicable

26. Inter-company Pooling Arrangements – not applicable

27. Structured Settlements – not applicable

28. Health Care Receivables – not applicable

29. Participating Policies – not applicable

30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	$0
2. Date of the most recent evaluation of this liability	02/11/2022
3. Was anticipated investment income utilized in the calculation	Yes [X] No [ ]

31. High Deductibles – not applicable

32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses – not applicable

33. Asbestos/Environmental Reserves – not applicable

34. Subscriber Savings Accounts – not applicable

35. Multiple Peril Crop Insurance – not applicable

36. Financial Guaranty Insurance – not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Wisconsin

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000876437

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

2.2 If yes, date of change: 04/29/2021

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

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. 12/31/2016

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). 05/10/2018

3.4 By what department or departments?
Office of the Commissioner of Insurance of the State of Wisconsin .....

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

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

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

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

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

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

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

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

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

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

7.2 If yes,
7.21 State the percentage of foreign control; ..... %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

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

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

PricewaterhouseCoopers LLP, 833 E. Michigan Street, Milwaukee, WI 53202 .....

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

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

.....

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

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

.....

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

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

.....

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

Marc Oberholtzer, PricewaterhouseCoopers LLP, Two Commerce Square, Suite 1800, 2001 Market Street, Philadelphia, PA 19103 .....

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

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

12.12 Number of parcels involved .....

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

12.2 If, yes provide explanation:

.....

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

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

.....

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

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

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

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

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

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

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

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

e. Accountability for adherence to the code.

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

.....

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

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

.....

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

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

.....

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers $
- 20.12 To stockholders not officers $
- 20.13 Trustees, supreme or grand (Fraternal Only) $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers $
- 20.22 To stockholders not officers $
- 20.23 Trustees, supreme or grand (Fraternal Only) $

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others $
- 21.22 Borrowed from others $
- 21.23 Leased from others $
- 21.24 Other $

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $
- 22.22 Amount paid as expenses $
- 22.23 Other amounts paid $

23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03) Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
We do not have a security lending program.

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

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

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

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

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

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

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $
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 $ 3,100,000
26.28 On deposit with states $ 3,067,320
26.29 On deposit with other regulatory bodies $
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 3,067,137
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 169,181,005
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]

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

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

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

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

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60603

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Wellington Management Company, LLP	U
Goldman Sachs Asset Management, LP	U
Nate Abramowski	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 [X] No [ ]

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106595	Wellington Management Company, LLP	549300YHP12TEZNLCX41	SEC	NO
46502	Goldman Sachs Asset Management, LP	CF5M58QA35CFPUX70H17	SEC	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 [X]

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	5,917,901,163	6,109,540,498	191,639,335
31.2 Preferred stocks			
31.3 Totals	5,917,901,163	6,109,540,498	191,639,335

31.4 Describe the sources or methods utilized in determining the fair values:
Fair values are determined using market prices provided by independent third-party pricing sources.

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

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

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

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

33.2 If no, list exceptions:

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

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

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

   Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

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

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

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

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

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 2,332,251

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

1 Name	2 Amount Paid

39.1 Amount of payments for legal expenses, if any? $ 7,623,005

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

1 Name	2 Amount Paid
Bartlit Beck Herman Palenchar & Scott LLP	6,186,443

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 542,693

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

1 Name	2 Amount Paid
Capstone National Parters, LLC	270,000
Liebe Consulting, LLC	182,000

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [ ] No [X]

1.2 If yes, indicate premium earned on U. S. business only. $

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

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	989,647,498	989,287,183
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	1,003,519,271	1,007,039,825
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

3.21 Participating policies $
3.22 Non-participating policies $

4. For mutual reporting Entities and Reciprocal Exchanges Only:
4.1 Does the reporting entity issue assessable policies? Yes [ ] No [ ]
4.2 Does the reporting entity issue non-assessable policies? Yes [ ] No [ ]
4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders? %
4.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums. $

5. For Reciprocal Exchanges Only:
5.1 Does the Exchange appoint local agents? Yes [ ] No [ ]
5.2 If yes, is the commission paid:
5.21 Out of Attorney's-in-fact compensation Yes [ ] No [ ] N/A [ ]
5.22 As a direct expense of the exchange Yes [ ] No [ ] N/A [ ]
5.3 What expenses of the Exchange are not paid out of the compensation of the Attorney-in-fact?

5.4 Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred? Yes [ ] No [ ]

5.5 If yes, give full information

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

6.1 What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?
Not applicable. We are a monoline mortgage guaranty insurer.

6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process.
Not applicable. We are a monoline mortgage guaranty insurer.

6.3 What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
Not applicable. We are a monoline mortgage guaranty insurer.

6.4 Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence? Yes [ ] No [X]

6.5 If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss.
Not applicable. We are a monoline mortgage guaranty insurer

7.1 Has this reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss ratio cap, an aggregate limit or any similar provisions)? Yes [X] No [ ]

7.2 If yes, indicate the number of reinsurance contracts containing such provisions: 6

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

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

8.2 If yes, give full information

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

11.1 Has the reporting entity guaranteed policies issued by any other entity and now in force? Yes [ ] No [X]

11.2 If yes, give full information

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

12.11 Unpaid losses $

12.12 Unpaid underwriting expenses (including loss adjustment expenses) $

12.2 Of the amount on Line 15.3, Page 2, state the amount which is secured by letters of credit, collateral, and other funds $

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

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

12.41 From %

12.42 To %

12.5 Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves , including unpaid losses under loss deductible features of commercial policies? Yes [ ] No [X]

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

12.61 Letters of credit $

12.62 Collateral and other funds $

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): $ 845,857

13.2 Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision? Yes [ ] No [X]

13.3 State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount.

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

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

14.3 If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts? Yes [ ] No [ ]

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

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

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

15.2 If yes, give full information

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

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

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

* Disclose type of coverage:

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

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

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

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

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

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

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

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

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

18.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

18.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $ .....

18.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

18.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $ .....

19. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

19.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

FIVE-YEAR HISTORICAL DATA

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

		1 2021	2 2020	3 2019	4 2018	5 2017
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)					
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)					
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)					
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	1,119,075,886	1,103,519,014	1,121,080,594	1,099,216,244	1,111,580,191
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
6.	Total (Line 35)	1,119,075,886	1,103,519,014	1,121,080,594	1,099,216,244	1,111,580,191
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)					
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)					
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)					
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	956,043,610	915,058,619	979,602,677	872,652,190	866,261,976
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
12.	Total (Line 35)	956,043,610	915,058,619	979,602,677	872,652,190	866,261,976
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	173,854,204	(106,138,225)	124,924,574	186,055,559	189,735,223
14.	Net investment gain or (loss) (Line 11)	145,149,253	(544,594,910)	151,391,050	122,270,444	111,040,080
15.	Total other income (Line 15)	(61,650)	(103,897)	110,952	(31,616)	(18,956)
16.	Dividends to policyholders (Line 17)					
17.	Federal and foreign income taxes incurred (Line 19)	29,368,504	(8,324,410)	3,188,376	(16,681,418)	29,068,678
18.	Net income (Line 20)	289,573,303	(642,512,622)	273,238,200	324,975,805	271,687,669
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	6,577,128,505	6,176,479,420	5,701,025,039	4,974,334,147	4,756,229,109
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	55,719,482	55,537,248	55,980,586	55,677,381	50,246,554
	20.2 Deferred and not yet due (Line 15.2)					
	20.3 Accrued retrospective premiums (Line 15.3)					
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	5,360,033,467	4,840,442,232	4,082,156,585	3,292,999,126	3,135,817,335
22.	Losses (Page 3, Line 1)	761,730,043	732,220,876	499,597,122	511,571,070	755,988,877
23.	Loss adjustment expenses (Page 3, Line 3)	53,384,121	52,809,060	34,073,164	20,024,313	21,127,030
24.	Unearned premiums (Page 3, Line 9)	188,380,276	221,984,164	296,212,728	299,536,467	287,642,748
25.	Capital paid up (Page 3, Lines 30 & 31)	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000
26.	Surplus as regards policyholders (Page 3, Line 37)	1,217,095,038	1,336,037,188	1,618,868,454	1,681,335,021	1,620,411,774
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	886,336,753	842,033,063	761,168,070	505,218,200	427,144,566
	Risk-Based Capital Analysis					
28.	Total adjusted capital					
29.	Authorized control level risk-based capital					
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line divided by Page 2, Line 12, Col. 3) x100.0					
30.	Bonds (Line 1)	91.9	90.9	87.6	88.3	88.0
31.	Stocks (Lines 2.1 & 2.2)	5.8	6.2	10.1	8.7	7.1
32.	Mortgage loans on real estate (Lines 3.1 and 3.2)					
33.	Real estate (Lines 4.1, 4.2 & 4.3)	0.2	0.2	0.4	0.6	0.6
34.	Cash, cash equivalents and short-term investments (Line 5)	2.1	2.6	1.9	2.5	4.2
35.	Contract loans (Line 6)					
36.	Derivatives (Line 7)					
37.	Other invested assets (Line 8)					
38.	Receivables for securities (Line 9)	0.0				
39.	Securities lending reinvested collateral assets (Line 10)					
40.	Aggregate write-ins for invested assets (Line 11)					
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)			141,526,467	144,107,640	146,531,875
43.	Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)					
44.	Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	371,161,192	373,418,816	558,414,552	406,273,537	314,802,971
45.	Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)					
46.	Affiliated mortgage loans on real estate					
47.	All other affiliated					
48.	Total of above Lines 42 to 47	371,161,192	373,418,816	699,941,019	550,381,177	461,334,846
49.	Total Investment in Parent included in Lines 42 to 47 above					
50.	Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	30.5	27.9	43.2	32.7	28.5

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2021	2 2020	3 2019	4 2018	5 2017
Capital and Surplus Accounts (Page 4)					
51. Net unrealized capital gains (losses) (Line 24)	11,936,858	769,966,710	2,267,444	56,948,339	2,262,956
52. Dividends to stockholders (Line 35)	(408,911,559)	(65,589,497)	(280,000,000)	(146,767,830)	
53. Change in surplus as regards policyholders for the year (Line 38)	(118,942,150)	(282,831,266)	(62,466,567)	60,923,247	115,682,587
Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)					
55. Property lines (Lines 1, 2, 9, 12, 21 & 26)					
56. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)					
57. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	57,128,871	100,353,188	227,206,394	337,114,532	509,900,036
58. Nonproportional reinsurance lines (Lines 31, 32 & 33)					
59. Total (Line 35)	57,128,871	100,353,188	227,206,394	337,114,532	509,900,036
Net Losses Paid (Page 9, Part 2, Col. 4)					
60. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)					
61. Property lines (Lines 1, 2, 9, 12, 21 & 26)					
62. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)					
63. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	20,168,231	95,962,816	94,009,746	264,177,687	409,137,877
64. Nonproportional reinsurance lines (Lines 31, 32 & 33)					
65. Total (Line 35)	20,168,231	95,962,816	94,009,746	264,177,687	409,137,877
Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0					
66. Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67. Losses incurred (Line 2)	5.0	33.2	8.3	2.3	3.8
68. Loss expenses incurred (Line 3)	1.4	3.7	3.4	1.6	1.5
69. Other underwriting expenses incurred (Line 4)	20.0	17.4	19.0	18.2	14.0
70. Net underwriting gain (loss) (Line 8)	17.6	(10.7)	12.7	21.6	23.1
Other Percentages					
71. Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	78.7	79.9	75.8	73.5	67.8
72. Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	6.4	36.9	11.7	3.9	5.4
73. Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)	78.6	68.5	60.5	51.9	53.5
One Year Loss Development ($000 omitted)					
74. Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	(67,375)	9,190	(83,775)	(141,059)	(196,519)
75. Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100.0)	(5.0)	0.6	(5.0)	(8.7)	(13.1)
Two Year Loss Development ($000 omitted)					
76. Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	(69,791)	(53,184)	(176,900)	(283,679)	(241,950)
77. Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	(4.3)	(3.2)	(10.9)	(18.9)	(15.4)

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

If no, please explain:

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0105 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2021 NAIC Company Code 29858

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty	1,118,379,521	1,151,932,662		188,313,584	57,072,944	59,975,419	825,100,980	1,210,175	1,144,214	22,462,037		23,088,378
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence												
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	1,118,379,521	1,151,932,662		188,313,584	57,072,944	59,975,419	825,100,980	1,210,175	1,144,214	22,462,037		23,088,378
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

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

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

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
39-0916088	18740	MGIC Indemnity Corporation	WI	661	25	1,241	1,266		48	67				
0399999. Affiliates - U.S. Non-Pool - Other				661	25	1,241	1,266		48	67				
0499999. Total - U.S. Non-Pool				661	25	1,241	1,266		48	67				
0799999. Total - Other (Non-U.S.)														
0899999. Total - Affiliates				661	25	1,241	1,266		48	67				
04-2443980		Massachusetts Housing	MA	35		276	276							
0999999. Total Other U.S. Unaffiliated Insurers				35		276	276							
1299999. Total - Pools and Associations														
9999999 Totals				696	25	1,517	1,542		48	67				

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

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

NONE

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
0499999. Total Authorized - Affiliates - U.S. Non-Pool																			
0799999. Total Authorized - Affiliates - Other (Non-U.S.)																			
0899999. Total Authorized - Affiliates																			
51-0434766	20370	AXIS REINSURANCE COMPANY	NY		7,418	3,311	91	2,566	71					6,039		3,875	(2,804)	4,968	
46-4176609	15353	CUMIS MORTGAGE REINSURANCE COMPANY	WI		10,085			809	22					831		4,538	(2,446)	(1,261)	
22-2005057	26921	EVEREST REINSURANCE COMPANY	DE		19,924	7,150	197	8,531	235					16,113		10,335	(7,760)	13,538	
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE		858	1,364	37							1,401		503	(390)	1,288	
13-6108721	26433	HARCO NATIIONAL INSURANCE COMPANY	IL		439	697	19							716		242	(162)	636	
95-2769232	27847	INSURANCE COMPANY OF THE WEST (ICW)	CA		791			239	7					246		407	(253)	92	
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA		4,784	900	25	3,040	84					4,049		1,963	(1,586)	3,672	
06-1481194	10829	MARKEL GLOBAL REINSURANCE CO	DE		7,152	3,415	94	3,462	95					7,066		3,769	(3,002)	6,299	
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY		6,375	5,704	157	4,389	121					10,371		3,309	(3,115)	10,177	
37-0915434	13056	RLI	IL		313	498	14							512		173	(115)	454	
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY		5,571	2,661	73	2,499	69					5,302		2,646	(2,023)	4,679	
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	NJ		2,202	1		704	19					724		1,087	(677)	314	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					65,912	25,701	707	26,239	723					53,370		32,847	(24,333)	44,856	
AA-3194168		ASPEN BERMUDA LIMITED	BMU		311			40	1					41		222	(137)	(44)	
AA-1120337		ASPEN RE	GBR		2,628	1,257	35	1,319	36					2,647		1,364	(1,102)	2,385	
AA-3190686		PARTNER REINSURANCE COMPANY LTD	BMU		12,413	6		3,860	106					3,972		6,246	(3,894)	1,620	
AA-3190339		RENAISSANCE REINSURANCE LTD	BMU		8,657	5,689	159	11,345	311					17,504		4,620	(4,709)	17,593	
1299999. Total Authorized - Other Non-U.S. Insurers					24,009	6,952	194	16,564	454					24,164		12,452	(9,842)	21,554	
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					89,921	32,653	901	42,803	1,177					77,534		45,299	(34,175)	66,410	
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool																			
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)																			
2299999. Total Unauthorized - Affiliates																			
AA-3191352		ASCOT REINSURANCE COMPANY LIMITED	BMU		4,979	2		2,204	61					2,267		2,560	(1,775)	1,482	
AA-3770280		GREENLIGHT REINSURANCE LIMITED	CYM		1,381	578	16	466	13					1,073		770	(558)	861	
AA-3191190		HAMILTON RE LTD	BMU		286	455	12							467		168	(130)	429	
AA-3191378		HOME RE 2018-1 LTD	BMU		7,165											476		(476)	
AA-3191397		HOME RE 2019-1 LTD	BMU		7,246											488		(488)	
AA-3191440		HOME RE 2020-1 LTD	BMU		15,713											848		(848)	
AA-3191444		HOME RE 2021-1 LTD	BMU		9,329											644		(644)	
AA-3191468		HOME RE 2021-2 LTD	BMU		5,048											720		(720)	
AA-1780078		PARTNER REINSURANCE EUROPE SE	IRL		4,984	118	7	13,504	370					13,999		2,599	(3,136)	14,536	
AA-1460023		RENAISSANCE REINSURANCE EUROPE AG	CHE		12,642	7		4,142	114					4,263		6,494	(4,232)	2,001	
AA-3191179		SIRIUS POINT BERMUDA REINSURANCE COMPANY LTD	BMU		4,338	1,480	41	1,785	49					3,355		2,295	(1,701)	2,761	
2699999. Total Unauthorized - Other Non-U.S. Insurers					73,111	2,640	76	22,101	607					25,424		18,062	(11,532)	18,894	
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					73,111	2,640	76	22,101	607					25,424		18,062	(11,532)	18,894	
3299999. Total Certified - Affiliates - U.S. Non-Pool																			
3599999. Total Certified - Affiliates - Other (Non-U.S.)																			
3699999. Total Certified - Affiliates																			
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)																			
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool																			
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)																			
5099999. Total Reciprocal Jurisdiction - Affiliates																			

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)																			
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					163,032	35,293	977	64,904	1,784					102,958		63,361	(45,707)	85,304	
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)																			
9999999 Totals					163,032	35,293	977	64,904	1,784					102,958		63,361	(45,707)	85,304	

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX											XXX		
0899999. Total Authorized - Affiliates				XXX											XXX		
51-0434766	AXIS REINSURANCE COMPANY				19,718	6,039			6,039	7,247	1,071	6,176	6,176		3	296	
46-4176609	CUMIS MORTGAGE REINSURANCE COMPANY				24,371	831			831	997	997				3		
22-2005057	EVEREST REINSURANCE COMPANY				67,589	16,113			16,113	19,336	2,575	16,761	16,761		3	805	
13-2673100	GENERAL REINSURANCE CORPORATION				5,079	1,401			1,401	1,681	113	1,568	1,568		2	64	
13-6108721	HARCO NATIIONAL INSURANCE COMPANY				2,078	716			716	859	80	779	779		4	39	
95-2769232	INSURANCE COMPANY OF THE WEST (ICW)				2,913	246			246	295	154	141	141		3	7	
04-1543470	LIBERTY MUTUAL INSURANCE COMPANY				13,923	4,049			4,049	4,859	377	4,482	4,482		3	215	
06-1481194	MARKEL GLOBAL REINSURANCE CO				23,953	7,066			7,066	8,479	767	7,712	7,712		3	370	
13-3031176	PARTNER REINSURANCE COMPANY OF THE US				18,709	10,371			10,371	12,445	194	12,251	12,251		3	588	
37-0915434	RLI				1,578	512			512	614	58	556	556		3	27	
13-5616275	TRANSATLANTIC REINSURANCE COMPANY				14,704	5,302			5,302	6,362	623	5,739	5,739		3	275	
13-5459190	UNITED STATES FIRE INSURANCE COMPANY				6,511	724			724	869	410	459	459		5	23	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX	201,126	53,370			53,370	64,044	7,419	56,625	56,625		XXX	2,709	
AA-3194168	ASPEN BERMUDA LIMITED				1,325	41			41	49	49				4		
AA-1120337	ASPEN RE				6,762	2,647			2,647	3,176	262	2,914	2,914		4	146	
AA-3190686	PARTNER REINSURANCE COMPANY LTD				40,471	3,972			3,972	4,766	2,352	2,414	2,414		3	116	
AA-3190339	RENAISSANCE REINSURANCE LTD				29,119	17,504			17,504	21,005	(89)	21,094	21,094		3	1,013	
1299999. Total Authorized - Other Non-U.S. Insurers				XXX	77,677	24,164			24,164	28,997	2,574	26,423	26,423		XXX	1,274	
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)				XXX	278,803	77,534			77,534	93,041	9,993	83,047	83,047		XXX	3,984	
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX											XXX		
2299999. Total Unauthorized - Affiliates				XXX											XXX		
AA-3191352	ASCOT REINSURANCE COMPANY LIMITED				18,575	2,267			2,267	2,720	785	1,935	1,935		3	93	
AA-3770280	GREENLIGHT REINSURANCE LIMITED				7,842	1,073			1,073	1,288	212	1,076	1,076		4	54	
AA-3191190	HAMILTON RE LTD				739	467			467	560	38	522	522		4	26	
AA-3191378	HOME RE 2018-1 LTD				218,343										6		
AA-3191397	HOME RE 2019-1 LTD				208,146										6		
AA-3191440	HOME RE 2020-1 LTD				251,387										6		
AA-3191444	HOME RE 2021-1 LTD				398,848										6		
AA-3191468	HOME RE 2021-2 LTD				398,432										6		
AA-1780078	PARTNER REINSURANCE EUROPE SE				16,440	13,999			13,999	16,799	(537)	17,336	16,440	896	3	789	43
AA-1460023	RENAISSANCE REINSURANCE EUROPE AG				32,071	4,263			4,263	5,116	2,262	2,854	2,854		3	137	
AA-3191179	SIRIUS POINT BERMUDA REINSURANCE COMPANY LTD				14,455	3,355			3,355	4,026	594	3,432	3,432		4	172	
2699999. Total Unauthorized - Other Non-U.S. Insurers				XXX	1,565,278	25,424			25,424	30,509	3,354	27,155	26,259	896	XXX	1,270	43
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)				XXX	1,565,278	25,424			25,424	30,509	3,354	27,155	26,259	896	XXX	1,270	43
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX											XXX		

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
3699999. Total Certified - Affiliates				XXX											XXX		
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX											XXX		
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX											XXX		
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX											XXX		
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX											XXX		
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)				XXX	1,844,081	102,958			102,958	123,550	13,347	110,202	109,306	896	XXX	5,254	43
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9999999 Totals				XXX	1,844,081	102,958			102,958	123,550	13,347	110,202	109,306	896	XXX	5,254	43

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
0499999. Total Authorized - Affiliates - U.S. Non-Pool																	XXX	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)																	XXX	
0899999. Total Authorized - Affiliates																	XXX	
51-0434766	AXIS REINSURANCE COMPANY	3,402						3,402			3,402						YES	
46-4176609	CUMIS MORTGAGE REINSURANCE COMPANY																YES	
22-2005057	EVEREST REINSURANCE COMPANY	7,347						7,347			7,347						YES	
13-2673100	GENERAL REINSURANCE CORPORATION	1,401						1,401			1,401						YES	
13-6108721	HARCO NATIONAL INSURANCE COMPANY	716						716			716						YES	
95-2769232	INSURANCE COMPANY OF THE WEST (ICW)																YES	
04-1543470	LIBERTY MUTUAL INSURANCE COMPANY	925						925			925						YES	
06-1481194	MARKEL GLOBAL REINSURANCE CO	3,509						3,509			3,509						YES	
13-3031176	PARTNER REINSURANCE COMPANY OF THE US	5,861						5,861			5,861						YES	
37-0915434	RLI	512						512			512						YES	
13-5616275	TRANSATLANTIC REINSURANCE COMPANY	2,734						2,734			2,734						YES	
13-5459190	UNITED STATES FIRE INSURANCE COMPANY	1						1			1						YES	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		26,408						26,408			26,408						XXX	
AA-3194168	ASPEN BERMUDA LIMITED																YES	
AA-1120337	ASPEN RE	1,292						1,292			1,292						YES	
AA-3190686	PARTNER REINSURANCE COMPANY LTD	6						6			6						YES	
AA-3190339	RENAISSANCE REINSURANCE LTD	5,848						5,848			5,848						YES	
1299999. Total Authorized - Other Non-U.S. Insurers		7,146						7,146			7,146						XXX	
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		33,554						33,554			33,554						XXX	
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool																	XXX	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)																	XXX	
2299999. Total Unauthorized - Affiliates																	XXX	
AA-3191352	ASCOT REINSURANCE COMPANY LIMITED	2						2			2						YES	
AA-3770280	GREENLIGHT REINSURANCE LIMITED	594						594			594						YES	
AA-3191190	HAMILTON RE LTD	467						467			467						YES	
AA-3191378	HOME RE 2018-1 LTD																YES	
AA-3191397	HOME RE 2019-1 LTD																YES	
AA-3191440	HOME RE 2020-1 LTD																YES	
AA-3191444	HOME RE 2021-1 LTD																YES	
AA-3191468	HOME RE 2021-2 LTD																YES	
AA-1780078	PARTNER REINSURANCE EUROPE SE	125						125			125						YES	
AA-1460023	RENAISSANCE REINSURANCE EUROPE AG	7						7			7						YES	
AA-3191179	SIRIUS POINT BERMUDA REINSURANCE COMPANY LTD	1,521						1,521			1,521						YES	
2699999. Total Unauthorized - Other Non-U.S. Insurers		2,716						2,716			2,716						XXX	
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		2,716						2,716			2,716						XXX	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
3299999. Total Certified - Affiliates - U.S. Non-Pool																	XXX	
3599999. Total Certified - Affiliates - Other (Non-U.S.)																	XXX	
3699999. Total Certified - Affiliates																	XXX	
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)																	XXX	
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool																	XXX	
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)																	XXX	
5099999. Total Reciprocal Jurisdiction - Affiliates																	XXX	
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)																	XXX	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		36,270						36,270			36,270						XXX	
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)																	XXX	
9999999 Totals		36,270						36,270			36,270						XXX	

SCHEDULE F - PART 3 (Continued)

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

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0899999. Total Authorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
51-0434766	AXIS REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
46-4176609	CUMIS MORTGAGE REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2005057	EVEREST REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2673100	GENERAL REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-6108721	HARCO NATIIONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-2769232	INSURANCE COMPANY OF THE WEST (ICW)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1543470	LIBERTY MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1481194	MARKEL GLOBAL REINSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3031176	PARTNER REINSURANCE COMPANY OF THE US	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
37-0915434	RLI	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5616275	TRANSATLANTIC REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5459190	UNITED STATES FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194168	ASPEN BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120337	ASPEN RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190686	PARTNER REINSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190339	RENAISSANCE REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1299999. Total Authorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2299999. Total Unauthorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191352	ASCOT REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770280	GREENLIGHT REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191190	HAMILTON RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191378	HOME RE 2018-1 LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191397	HOME RE 2019-1 LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191440	HOME RE 2020-1 LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191444	HOME RE 2021-1 LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191468	HOME RE 2021-2 LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780078	PARTNER REINSURANCE EUROPE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460023	RENAISSANCE REINSURANCE EUROPE AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191179	SIRIUS POINT BERMUDA REINSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2699999. Total Unauthorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX				XXX	XXX								

SCHEDULE F - PART 3 (Continued)

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

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX				XXX	XXX								
3699999. Total Certified - Affiliates				XXX				XXX	XXX								
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX				XXX	XXX								
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)				XXX				XXX	XXX								
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX				XXX	XXX								
9999999 Totals				XXX				XXX	XXX								

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
0499999. Total Authorized - Affiliates - U.S. Non-Pool			XXX	XXX				XXX	XXX	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)			XXX	XXX				XXX	XXX	
0899999. Total Authorized - Affiliates			XXX	XXX				XXX	XXX	
51-0434766	AXIS REINSURANCE COMPANY		XXX	XXX				XXX	XXX	
46-4176609	CUMIS MORTGAGE REINSURANCE COMPANY		XXX	XXX				XXX	XXX	
22-2005057	EVEREST REINSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-2673100	GENERAL REINSURANCE CORPORATION		XXX	XXX				XXX	XXX	
13-6108721	HARCO NATIIONAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
95-2769232	INSURANCE COMPANY OF THE WEST (ICW)		XXX	XXX				XXX	XXX	
04-1543470	LIBERTY MUTUAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
06-1481194	MARKEL GLOBAL REINSURANCE CO		XXX	XXX				XXX	XXX	
13-3031176	PARTNER REINSURANCE COMPANY OF THE US		XXX	XXX				XXX	XXX	
37-0915434	RLI		XXX	XXX				XXX	XXX	
13-5616275	TRANSATLANTIC REINSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-5459190	UNITED STATES FIRE INSURANCE COMPANY		XXX	XXX				XXX	XXX	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers			XXX	XXX				XXX	XXX	
AA-3194168	ASPEN BERMUDA LIMITED		XXX	XXX				XXX	XXX	
AA-1120337	ASPEN RE		XXX	XXX				XXX	XXX	
AA-3190686	PARTNER REINSURANCE COMPANY LTD		XXX	XXX				XXX	XXX	
AA-3190339	RENAISSANCE REINSURANCE LTD		XXX	XXX				XXX	XXX	
1299999. Total Authorized - Other Non-U.S. Insurers			XXX	XXX				XXX	XXX	
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)			XXX	XXX				XXX	XXX	
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					XXX	XXX	XXX		XXX	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					XXX	XXX	XXX		XXX	
2299999. Total Unauthorized - Affiliates					XXX	XXX	XXX		XXX	
AA-3191352	ASCOT REINSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-3770280	GREENLIGHT REINSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-3191190	HAMILTON RE LTD				XXX	XXX	XXX		XXX	
AA-3191378	HOME RE 2018-1 LTD				XXX	XXX	XXX		XXX	
AA-3191397	HOME RE 2019-1 LTD				XXX	XXX	XXX		XXX	
AA-3191440	HOME RE 2020-1 LTD				XXX	XXX	XXX		XXX	
AA-3191444	HOME RE 2021-1 LTD				XXX	XXX	XXX		XXX	
AA-3191468	HOME RE 2021-2 LTD				XXX	XXX	XXX		XXX	
AA-1780078	PARTNER REINSURANCE EUROPE SE				XXX	XXX	XXX		XXX	
AA-1460023	RENAISSANCE REINSURANCE EUROPE AG				XXX	XXX	XXX		XXX	
AA-3191179	SIRIUS POINT BERMUDA REINSURANCE COMPANY LTD				XXX	XXX	XXX		XXX	
2699999. Total Unauthorized - Other Non-U.S. Insurers					XXX	XXX	XXX		XXX	
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					XXX	XXX	XXX		XXX	

SCHEDULE F - PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
3299999. Total Certified - Affiliates - U.S. Non-Pool		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3599999. Total Certified - Affiliates - Other (Non-U.S.)		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3699999. Total Certified - Affiliates		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool			XXX	XXX				XXX	XXX	
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)			XXX	XXX				XXX	XXX	
5099999. Total Reciprocal Jurisdiction - Affiliates			XXX	XXX				XXX	XXX	
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)			XXX	XXX				XXX	XXX	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)										
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)										
9999999 Totals										

SCHEDULE F - PART 4

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

1 Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
Total				

NONE

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

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

	1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1.	EVEREST REINSURANCE COMPANY	20.000	19,924
2.	HOME RE 2020-1	20.000	15,713
3.	RENAISSANCE REINSURANCE EUROPE AG	20.000	12,642
4.	PARTNER REINSURANCE COMPANY LTD	20.000	12,413
5.	CUMIS MORTGAGE REINSURANCE COMPANY	20.000	10,085

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

	1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated
6.	RENAISSANCE REINSURNACE LTD	17,504	8,657	Yes [ ] No [X]
7.	EVEREST REINSURANCE COMPANY	16,113	19,924	Yes [ ] No [X]
8.	PARTNER REINSURANCE EUROPE SE	13,999	4,984	Yes [ ] No [X]
9.	PARTNER REINSURANCE OF THE US	10,371	6,375	Yes [ ] No [X]
10.	MARKEL GLOBAL REINSURANCE CO	7,066	7,152	Yes [ ] No [X]

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

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12)	6,396,484,371		6,396,484,371
2. Premiums and considerations (Line 15)	55,719,482		55,719,482
3. Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	36,269,541	(36,269,541)	
4. Funds held by or deposited with reinsured companies (Line 16.2)			
5. Other assets	88,655,111	85,304,172	173,959,283
6. Net amount recoverable from reinsurers			
7. Protected cell assets (Line 27)			
8. Totals (Line 28)	6,577,128,505	49,034,631	6,626,163,136
LIABILITIES (Page 3)			
9. Losses and loss adjustment expenses (Lines 1 through 3)	815,138,995	66,688,340	881,827,335
10. Taxes, expenses, and other obligations (Lines 4 through 8)	236,148,042		236,148,042
11. Unearned premiums (Line 9)	188,380,276		188,380,276
12. Advance premiums (Line 10)			
13. Dividends declared and unpaid (Line 11.1 and 11.2)			
14. Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	17,653,709	(17,653,709)	
15. Funds held by company under reinsurance treaties (Line 13)			
16. Amounts withheld or retained by company for account of others (Line 14)	7,321,416		7,321,416
17. Provision for reinsurance (Line 16)			
18. Other liabilities	4,095,391,029		4,095,391,029
19. Total liabilities excluding protected cell business (Line 26)	5,360,033,467	49,034,631	5,409,068,098
20. Protected cell liabilities (Line 27)			
21. Surplus as regards policyholders (Line 37)	1,217,095,038	XXX	1,217,095,038
22. Totals (Line 38)	6,577,128,505	49,034,631	6,626,163,136

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

If yes, give full explanation:

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	5,631		568		1,236		1,093	7,435	XXX
2. 2012	1,066,236	162,185	904,051	1,079,901	182,122	9,027	1,355	16,296		26,274	921,747	XXX
3. 2013	950,541	137,602	812,939	600,873	107,001	6,138	1,186	11,220		22,573	510,044	XXX
4. 2014	959,073	227,535	731,538	443,078	86,526	4,093	829	9,384		21,004	369,200	XXX
5. 2015	1,015,419	213,964	801,455	308,521	68,139	4,369	1,090	8,359		26,408	252,020	XXX
6. 2016	1,055,338	246,944	808,394	223,104	62,279	3,380	1,119	8,356		17,996	171,442	XXX
7. 2017	1,063,122	241,658	821,464	146,019	50,963	2,468	976	9,236		14,126	105,784	XXX
8. 2018	1,088,443	227,685	860,758	86,784	44,535	1,449	818	11,088		8,611	53,968	XXX
9. 2019	1,152,892	169,966	982,926	40,738	18,630	510	469	6,020		5,968	28,169	XXX
10. 2020	1,177,749	188,462	989,287	12,296	24,537	158	667	5,019		413	(7,731)	XXX
11. 2021	1,152,680	163,032	989,648	588	6,045	1	165	138			(5,483)	XXX
12. Totals	XXX	XXX	XXX	2,947,533	650,777	32,161	8,674	86,352		144,466	2,406,595	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	52,368				1,452	1			2,083		172	55,902	XXX
2. 2012	7,612				211				303			8,126	XXX
3. 2013	8,251				229				328			8,808	XXX
4. 2014	10,962	3			304				436			11,699	XXX
5. 2015	11,753	257			326	6			464			12,280	XXX
6. 2016	20,733	368			575	10			823		47	21,753	XXX
7. 2017	35,383	91			981	14			1,406		516	37,665	XXX
8. 2018	54,527	761			1,511	16			2,163		531	57,424	XXX
9. 2019	102,064	3,941			2,827	106			4,050		2,174	104,894	XXX
10. 2020	374,381	39,551	8,300		10,375	1,085			14,860		1,293	367,280	XXX
11. 2021	121,125	19,932	19,175		3,179	546	527		5,755		2,880	129,283	XXX
12. Totals	799,159	64,904	27,475		21,970	1,784	527		32,671		7,613	815,114	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	52,368	3,534
2. 2012	1,113,350	183,477	929,873	104.4	113.1	102.9				7,612	514
3. 2013	627,039	108,187	518,852	66.0	78.6	63.8				8,251	557
4. 2014	468,257	87,358	380,899	48.8	38.4	52.1				10,959	740
5. 2015	333,792	69,492	264,300	32.9	32.5	33.0				11,496	784
6. 2016	256,971	63,776	193,195	24.3	25.8	23.9				20,365	1,388
7. 2017	195,493	52,044	143,449	18.4	21.5	17.5				35,292	2,373
8. 2018	157,522	46,130	111,392	14.5	20.3	12.9				53,766	3,658
9. 2019	156,209	23,146	133,063	13.5	13.6	13.5				98,123	6,771
10. 2020	425,389	65,840	359,549	36.1	34.9	36.3				343,130	24,150
11. 2021	150,488	26,688	123,800	13.1	16.4	12.5				120,368	8,915
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	761,730	53,384

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements which will reconcile Part 1 with Parts 2 and 4.

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	2,157,417	2,409,699	2,540,065	2,530,076	2,527,375	2,501,099	2,494,434	2,514,275	2,529,997	2,523,327	(6,670)	9,052
2. 2012	1,238,608	971,119	929,641	932,323	926,580	916,047	912,607	913,040	914,455	913,274	(1,181)	234
3. 2013	XXX	743,398	587,771	545,649	529,233	516,700	509,224	507,628	508,838	507,304	(1,534)	(324)
4. 2014	XXX	XXX	492,507	456,479	403,870	382,031	372,983	370,815	372,655	371,079	(1,576)	264
5. 2015	XXX	XXX	XXX	369,478	325,486	276,178	260,210	256,550	258,476	255,477	(2,999)	(1,073)
6. 2016	XXX	XXX	XXX	XXX	318,405	242,375	197,812	187,040	190,853	184,016	(6,837)	(3,024)
7. 2017	XXX	XXX	XXX	XXX	XXX	231,105	177,206	139,287	143,904	132,807	(11,097)	(6,480)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	164,613	116,679	116,727	98,141	(18,586)	(18,538)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	172,895	151,494	122,993	(28,501)	(49,902)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	328,064	339,670	11,606	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	117,907	XXX	XXX
										12. Totals	(67,375)	(69,791)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021		
1. Prior	000	1,046,391	1,583,880	1,941,916	2,181,875	2,317,060	2,399,818	2,445,196	2,463,309	2,469,508	XXX	XXX
2. 2012	113,583	519,136	725,923	811,450	860,949	886,736	897,751	902,254	904,451	905,451	XXX	XXX
3. 2013	XXX	62,872	257,369	381,002	445,851	477,344	491,506	495,874	497,817	498,824	XXX	XXX
4. 2014	XXX	XXX	27,633	141,835	276,624	331,321	350,209	356,024	358,408	359,816	XXX	XXX
5. 2015	XXX	XXX	XXX	13,997	108,788	198,509	229,834	237,429	241,532	243,661	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	12,057	80,199	139,880	151,841	160,317	163,086	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	9,083	54,621	74,710	90,589	96,548	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	5,110	9,400	33,106	42,880	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(7,679)	11,035	22,149	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,637	(12,750)	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(5,621)	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	209,490	125,625	83,750	41,875						
2. 2012	109,517	47,847								
3. 2013	XXX	66,577	38,700							
4. 2014	XXX	XXX	48,668	49,000						
5. 2015	XXX	XXX	XXX	41,752	13,000					
6. 2016	XXX	XXX	XXX	XXX	34,851	12,000				
7. 2017	XXX	XXX	XXX	XXX	XXX	18,802	9,000			
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	16,917	6,000		
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,953	3,000	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,747	8,300
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,702

Schedule P - Part 1A - Homeowners/Farmowners

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 1E - Commercial Multiple Peril

N O N E

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

N O N E

Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made

N O N E

Schedule P - Part 1G - Special Liability (Ocean Marine, Aircraft (all perils), Boiler and Machinery)

N O N E

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

N O N E

Schedule P - Part 1H - Section 2 - Other Liability - Claims-Made

N O N E

Schedule P - Part 1I - Special Property (Fire, Allied Lines...)

N O N E

Schedule P - Part 1J - Auto Physical Damage

N O N E

Schedule P - Part 1K - Fidelity/Surety

N O N E

Schedule P - Part 1L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 1M - International

N O N E

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

N O N E

Schedule P - Part 1O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 1P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

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

N O N E

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

N O N E

SCHEDULE P - PART 1S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	47,102	6,609	1,064	198	8,669		4,860	50,028	XXX
2. 2020	1,177,749	188,462	989,287	12,296	24,537	158	667	5,019		413	(7,731)	XXX
3. 2021	1,152,680	163,032	989,648	588	6,045	1	165	138			(5,483)	XXX
4. Totals	XXX	XXX	XXX	59,986	37,191	1,223	1,030	13,826		5,273	36,814	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	303,653	5,421			8,416	153			12,056		3,440	318,551	174
2. 2020	374,381	39,551	8,300		10,375	1,085			14,860		1,293	367,280	34
3. 2021	121,125	19,932	19,175		3,179	546	527		5,755		2,880	129,283	4
4. Totals	799,159	64,904	27,475		21,970	1,784	527		32,671		7,613	815,114	212

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	298,232	20,319
2. 2020	425,389	65,840	359,549	36.1	34.9	36.3				343,130	24,150
3. 2021	150,488	26,688	123,800	13.1	16.4	12.5				120,368	8,915
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	761,730	53,384

Schedule P - Part 1T - Warranty

N O N E

Schedule P - Part 2A - Homeowners/Farmowners

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 2E - Commercial Multiple Peril

N O N E

Schedule P - Part 2F - Section 1 - Medical Professional Liability - Occurrence

N O N E

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

N O N E

Schedule P - Part 2G - Special Liability (Ocean Marine, Aircraft (all perils), Boiler and Machinery)

N O N E

Schedule P - Part 2H - Section 1 - Other Liability - Occurrence

N O N E

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

N O N E

Schedule P - Part 2I - Special Property

N O N E

Schedule P - Part 2J - Auto Physical Damage

N O N E

Schedule P - Part 2K - Fidelity/Surety

N O N E

Schedule P - Part 2L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 2M - International

N O N E

Schedule P - Part 2N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 2O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 2P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

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

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

NONE

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

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

NONE

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	513,160	522,350	443,369	(78,981)	(69,791)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	328,064	339,670	11,606	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	117,907	XXX	XXX
										4. Totals	(67,375)	(69,791)

SCHEDULE P - PART 2T - WARRANTY

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

NONE

Schedule P - Part 3A - Homeowners/Farmowners

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 3E - Commercial Multiple Peril

N O N E

Schedule P - Part 3F - Section 1 - Medical Professional Liability - Occurrence

N O N E

Schedule P - Part 3F - Section 2 - Medical Professional Liability - Claims-Made

N O N E

Schedule P - Part 3G - Special Liability

N O N E

Schedule P - Part 3H - Section 1 - Other Liability - Occurrence

N O N E

Schedule P - Part 3H - Section 2 - Other Liability - Claims-Made

N O N E

Schedule P - Part 3I - Special Property

N O N E

Schedule P - Part 3J - Auto Physical Damage

N O N E

Schedule P - Part 3K - Fidelity/Surety

N O N E

Schedule P - Part 3L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 3M - International

N O N E

Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

SCHEDULE P - PART 3R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021		
1. Prior	000											
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

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

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

NONE

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	95,515	136,874	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,637	(12,750)	XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(5,621)	XXX	XXX

SCHEDULE P - PART 3T - WARRANTY

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

NONE

Schedule P - Part 4A - Homeowners/Farmowners

N O N E

Schedule P - Part 4B - Private Passenger Auto Liability/Medical

N O N E

Schedule P - Part 4C - Commercial Auto/Truck Liability/Medical

N O N E

Schedule P - Part 4D - Workers' Compensation (Excluding Excess Workers' Compensation)

N O N E

Schedule P - Part 4E - Commercial Multiple Peril

N O N E

Schedule P - Part 4F - Section 1 - Medical Professional Liability - Occurrence

N O N E

Schedule P - Part 4F - Section 2 - Medical Professional Liability - Claims-Made

N O N E

Schedule P - Part 4G - Special Liability

N O N E

Schedule P - Part 4H - Section 1 - Other Liability - Occurrence

N O N E

Schedule P - Part 4H - Section 2 - Other Liability - Claims-Made

N O N E

Schedule P - Part 4I - Special Property

N O N E

Schedule P - Part 4J - Auto Physical Damage

N O N E

Schedule P - Part 4K - Fidelity/Surety

N O N E

Schedule P - Part 4L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 4M - International

N O N E

Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

SCHEDULE P - PART 4R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

NONE

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

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

NONE

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

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,953	3,000	
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,747	8,300
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,702

SCHEDULE P - PART 4T - WARRANTY

NONE

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

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 5T - Warranty - Section 1

N O N E

Schedule P - Part 5T - Warranty - Section 2

N O N E

Schedule P - Part 5T - Warranty - Section 3

N O N E

Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical - Section 1

N O N E

Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical - Section 2

N O N E

Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers' Compensation)-Section 1

N O N E

Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers' Compensation)-Section 2

N O N E

Schedule P - Part 6E - Commercial Multiple Peril - Section 1

N O N E

Schedule P - Part 6E - Commercial Multiple Peril - Section 2

N O N E

Schedule P - Part 6H - Other Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 6H - Other Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 6H - Other Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 6H - Other Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 6M - International - Section 1

N O N E

Schedule P - Part 6M - International - Section 2

N O N E

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 1

N O N E

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 2

N O N E

Schedule P - Part 6O - Reinsurance B - Nonproportional Liability - Section 1

N O N E

Schedule P - Part 6O - Reinsurance B - Nonproportional Assumed Liability - Section 2

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 7B - Section 1 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 2 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 3 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 4 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 5 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 6 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 7 - Reinsurance Loss Sensitive Contracts

N O N E

SCHEDULE P INTERROGATORIES

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

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

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

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

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

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

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

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

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

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as " Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement? ..... Yes [X] No [ ]

3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this Statement? ..... Yes [X] No [ ]

4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10? ..... Yes [ ] No [X]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33. Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5. What were the net premiums in force at the end of the year for:

(in thousands of dollars)

5.1 Fidelity ....

5.2 Surety ....

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

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

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

7.2 (An extended statement may be attached.)

.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 2 Direct Premiums Written	3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
1. Alabama AL	L	12,319,616	12,738,258		401,493	2,114,311	8,686,915		
2. Alaska AK	L	3,693,143	3,782,261			576,725	1,233,436		
3. Arizona AZ	L	26,168,302	26,422,643		302,850	2,429,241	7,766,191		
4. Arkansas AR	L	4,213,188	4,213,037		286,035	1,210,442	3,206,984		
5. California CA	L	88,531,838	95,275,930		1,085,539	3,134,467	34,460,275		
6. Colorado CO	L	21,588,201	22,575,711		122,289	2,051,731	6,475,298		
7. Connecticut CT	L	15,825,827	16,144,410		1,911,733	(6,837,678)	17,817,408		
8. Delaware DE	L	5,943,631	6,352,810		420,543	(924,940)	5,302,671		
9. District of Columbia DC	L	3,448,815	3,584,887		114,792	397,338	5,190,140		
10. Florida FL	L	87,147,389	88,608,232		6,667,996	8,646,701	91,956,696		
11. Georgia GA	L	38,964,050	40,060,783		1,188,344	7,951,901	33,344,051		
12. Hawaii HI	L	4,348,564	4,624,210		393,436	(496,957)	4,541,845		
13. Idaho ID	L	7,296,039	7,415,651		(9,675)	(477,049)	2,877,038		
14. Illinois IL	L	48,910,165	50,126,643		5,348,032	16,821,008	62,211,363		
15. Indiana IN	L	19,221,366	19,701,042		1,189,301	(443,129)	11,507,878		
16. Iowa IA	L	13,569,353	13,812,572		784,326	1,716,792	5,883,575		
17. Kansas KS	L	8,912,673	9,028,883		330,999	198,849	3,994,232		
18. Kentucky KY	L	9,898,579	10,205,055		304,379	(396,139)	4,431,849		
19. Louisiana LA	L	11,726,556	12,258,904		1,100,590	4,975,201	8,346,934		
20. Maine ME	L	5,298,780	5,350,014		274,896	(1,417,367)	3,744,945		
21. Maryland MD	L	32,385,664	33,698,975		3,194,245	(918,442)	32,867,036		
22. Massachusetts MA	L	20,297,241	21,864,091		1,250,926	(7,669,694)	19,814,785		
23. Michigan MI	L	36,206,285	36,907,033		669,032	1,627,593	16,622,961		
24. Minnesota MN	L	31,961,950	32,837,431		450,249	5,988,618	22,277,548		
25. Mississippi MS	L	8,739,458	8,862,907		477,682	2,168,445	6,119,761		
26. Missouri MO	L	22,443,865	22,908,110		445,470	3,299,059	13,540,726		
27. Montana MT	L	4,820,713	5,003,192		107,560	(54,107)	2,323,717		
28. Nebraska NE	L	8,976,872	9,010,314		109,182	688,408	4,355,605		
29. Nevada NV	L	12,314,877	12,716,707		261,428	(174,799)	5,554,142		
30. New Hampshire NH	L	6,191,570	6,344,557		78,601	(1,525,571)	3,353,297		
31. New Jersey NJ	L	32,872,842	33,567,062		3,472,839	(4,686,213)	47,384,634		
32. New Mexico NM	L	6,367,992	6,588,031		393,585	1,450,316	2,902,674		
33. New York NY	L	38,298,301	38,521,659		6,698,463	(248,629)	97,793,448		
34. North Carolina NC	L	38,737,499	40,065,203		492,011	5,025,988	22,031,764		
35. North Dakota ND	L	6,274,727	6,314,373		254,659	355,769	2,940,595		
36. Ohio OH	L	44,325,970	46,204,064		2,133,584	(334,026)	22,155,237		
37. Oklahoma OK	L	5,072,200	4,795,938		295,022	910,511	2,020,990		
38. Oregon OR	L	20,932,855	21,225,436		74,710	(126,313)	4,055,975		
39. Pennsylvania PA	L	55,646,794	57,143,221		2,367,439	(5,967,106)	33,874,091		
40. Rhode Island RI	L	3,040,068	3,099,599		364,950	(1,698,206)	3,730,281		
41. South Carolina SC	L	19,054,234	19,527,835		552,695	2,561,422	13,800,202		
42. South Dakota SD	L	3,649,207	3,739,172		24,144	(110,306)	1,219,207		
43. Tennessee TN	L	16,380,828	17,175,694		385,758	1,618,060	8,971,272		
44. Texas TX	L	82,574,008	83,477,810		1,596,756	14,444,486	36,261,065		
45. Utah UT	L	10,246,310	11,075,659		172,154	432,172	2,429,265		
46. Vermont VT	L	2,897,728	2,932,839		89,479	(920,535)	1,907,292		
47. Virginia VA	L	37,999,364	39,997,353		967,635	(3,044,563)	24,231,861		
48. Washington WA	L	28,949,306	29,709,695		485,740	582,677	6,421,188		
49. West Virginia WV	L	6,041,142	5,979,611		114,578	340,866	2,849,172		
50. Wisconsin WI	L	27,779,565	28,319,206		836,074	2,660,940	15,927,768		
51. Wyoming WY	L	3,220,781	3,280,488		(8,533)	(362,651)	1,579,338		
52. American Samoa AS	N								
53. Guam GU	L	884,972	935,200			(4,409)	43,185		
54. Puerto Rico PR	L	5,768,258	5,822,261		6,046,929	2,434,211	20,761,174		
55. U.S. Virgin Islands VI	N								
56. Northern Mariana Islands MP	N								
57. Canada CAN	N								
58. Aggregate other alien OT	XXX								
59. Totals	XXX	1,118,379,521	1,151,932,662		57,072,944	59,975,419	825,100,980		
DETAILS OF WRITE-INS									
58001.	XXX								
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX								
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX								

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 53
R - Registered - Non-domiciled RRGs
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)
Q - Qualified - Qualified or accredited reinsurer.
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile
N - None of the above - Not allowed to write business in the state 4

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

NOTE: Primary premiums are allocated by state based on the location of the insured property. Pool premiums are allocated based on the location of the insured.

SCHEDULE T - PART 2

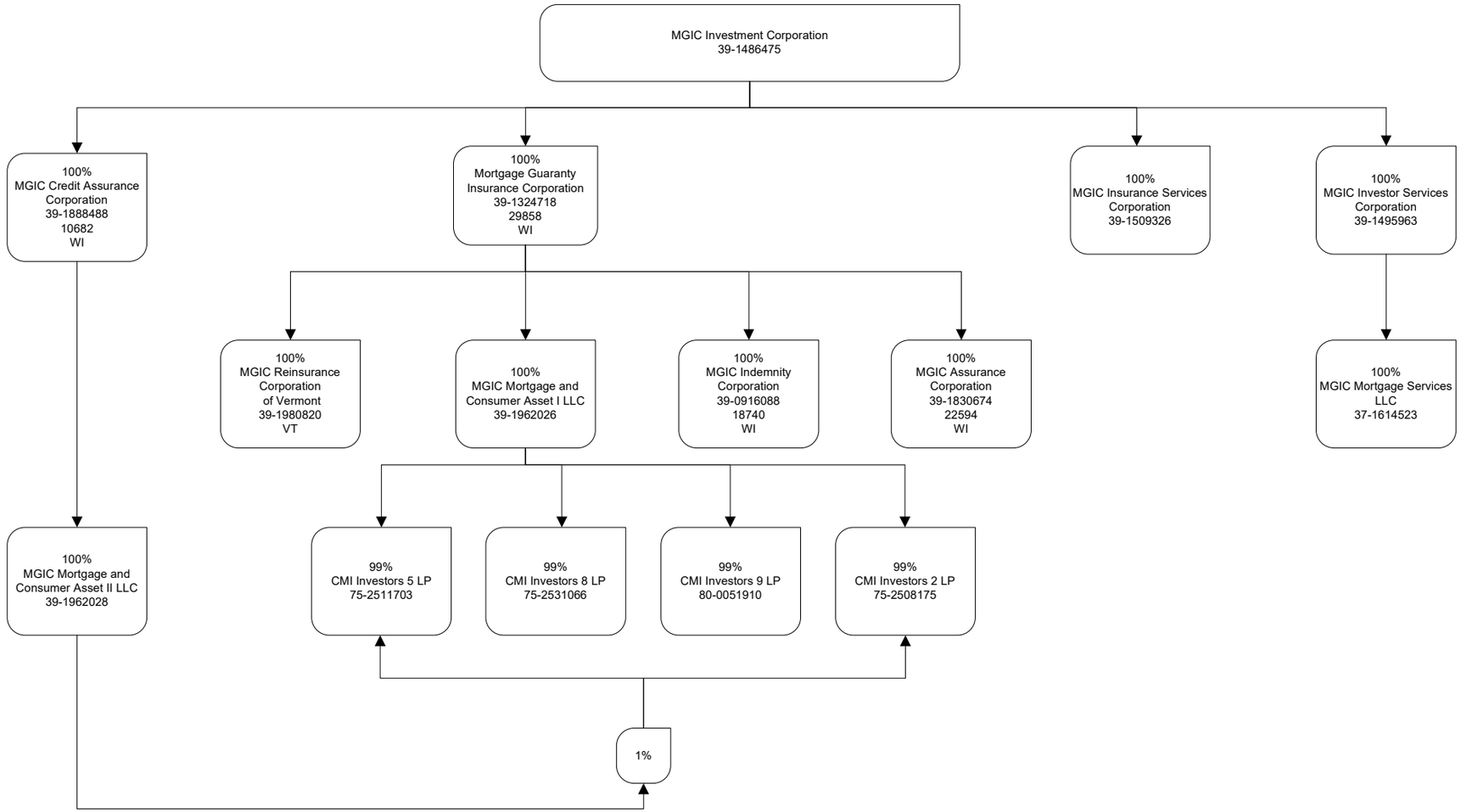
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

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

NONE

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0105	MGIC Group	00000	39-1486475		876437	New York Stock Exchange	MGIC Investment Corporation	WI	UDP		Ownership	100.000		NO	
0105	MGIC Group	29858	39-1324718				Mortgage Guaranty Insurance Corporation	WI	RE	MGIC Investment Corporation	Ownership	100.000	MGIC Investment Corporation	NO	
0105	MGIC Group	00000	39-1509326				MGIC Insurance Services Corporation	WI	NIA	MGIC Investment Corporation	Ownership	100.000	MGIC Investment Corporation	NO	
0105	MGIC Group	00000	39-1495963				MGIC Investor Services Corporation	WI	NIA	MGIC Investment Corporation	Ownership	100.000	MGIC Investment Corporation	NO	
0105	MGIC Group	18740	39-0916088				MGIC Indemnity Corporation	WI	DS	Mortgage Guaranty Insurance Corporation	Ownership	100.000	MGIC Investment Corporation	NO	
0105	MGIC Group	10682	39-1888488				MGIC Credit Assurance Corporation	WI	IA	MGIC Investment Corporation	Ownership	100.000	MGIC Investment Corporation	NO	
0105	MGIC Group	22594	39-1830674				MGIC Assurance Corporation	WI	DS	Mortgage Guaranty Insurance Corporation	Ownership	100.000	MGIC Investment Corporation	NO	
0105	MGIC Group	00000	39-1980820				MGIC Reinsurance Corporation of Vermont	VT	DS	Mortgage Guaranty Insurance Corporation	Ownership	100.000	MGIC Investment Corporation	NO	
0105	MGIC Group	00000	39-1962026				MGIC Mortgage and Consumer Asset I LLC	DE	DS	Mortgage Guaranty Insurance Corporation	Ownership	100.000	MGIC Investment Corporation	NO	
0105	MGIC Group	00000	37-1614523				MGIC Mortgage Services LLC	WI	NIA	MGIC Investor Services Corporation	Ownership	100.000	MGIC Investment Corporation	NO	
0105	MGIC Group	00000	39-1962028				MGIC Mortgage and Consumer Asset II LLC	DE	NIA	MGIC Credit Assurance Corporation	Ownership	100.000	MGIC Investment Corporation	NO	
0105	MGIC Group	00000	75-2511703				CMI Investors 5 LP	DE	DS	MGIC Mortgage and Consumer Asset I LLC	Ownership	99.000	MGIC Investment Corporation	YES	
0105	MGIC Group	00000	75-2511703				CMI Investors 5 LP	DE	NIA	MGIC Mortgage and Consumer Asset II LLC	Ownership	1.000	MGIC Investment Corporation	YES	
0105	MGIC Group	00000	75-2531066				CMI Investors 8 LP	DE	DS	MGIC Mortgage and Consumer Asset I LLC	Ownership	99.000	MGIC Investment Corporation	YES	
0105	MGIC Group	00000	75-2531066				CMI Investors 8 LP	DE	NIA	MGIC Mortgage and Consumer Asset II LLC	Ownership	1.000	MGIC Investment Corporation	YES	
0105	MGIC Group	00000	80-0051910				CMI Investors 9 LP	DE	DS	MGIC Mortgage and Consumer Asset I LLC	Ownership	99.000	MGIC Investment Corporation	YES	
0105	MGIC Group	00000	80-0051910				CMI Investors 9 LP	DE	NIA	MGIC Mortgage and Consumer Asset II LLC	Ownership	1.000	MGIC Investment Corporation	YES	
0105	MGIC Group	00000	75-2508175				CMI Investors 2 LP	DE	DS	MGIC Mortgage and Consumer Asset I LLC	Ownership	99.000	MGIC Investment Corporation	YES	
0105	MGIC Group	00000	75-2508175				CMI Investors 2 LP	DE	NIA	MGIC Mortgage and Consumer Asset II LLC	Ownership	1.000	MGIC Investment Corporation	YES	

Asterisk	Explanation

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
29858	39-1324718	Mortgage Guaranty Insurance Corporation	(408,911,559)								(408,911,559)	(1,369,535)
22594	39-1830674	MGIC Assurance Corporation										
10682	39-1888488	MGIC Credit Assurance Corporation										
	39-1980820	MGIC Reinsurance Corporation of Vermont										
18740	39-0916088	MGIC Indemnity Corporation										1,369,535
	39-1486475	MGIC Investment Corporation	408,911,559								408,911,559	
9999999 Control Totals									XXX			

SCHEDULE Y

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

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Mortgage Guaranty Insurance Corporation	MGIC Investment Corporation	100.000	NO	MGIC Investment Corporation	MGIC Group	100.000	NO
MGIC Credit Assurance Corpoation	MGIC Investment Corporation	100.000	NO	MGIC Investment Corporation	MGIC Group	100.000	NO
MGIC Indemnity Corpoation	Mortgage Guaranty Insurance Corporation	100.000	NO	MGIC Investment Corporation	MGIC Group	100.000	NO
MGIC Assurance Corporation	Mortgage Guaranty Insurance Corporation	100.000	NO	MGIC Investment Corporation	MGIC Group	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

	MARCH FILING	
11.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
12.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
15.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
16.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
17.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	NO
18.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
19.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
20.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
21.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
22.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
23.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
24.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
25.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
27.	Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
28.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
29.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
30.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
31.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
32.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
33.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	NO
34.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	NO
35.	Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	NO
36.	Will the Mortgage Guaranty Insurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
	AUGUST FILING	
37.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

3. Mortgage insurers are not required to file this report.
4. Mortgage insurers are not required to file this report.
11.
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Bar Codes:

11. SIS Stockholder Information Supplement [Document Identifier 420]

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

12. Financial Guaranty Insurance Exhibit [Document Identifier 240]

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

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

2 9 8 5 8 2 0 2 1 3 6 0 0 0 0 0 0

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

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

15. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

17. Reinsurance Summary Supplemental Filing [Document Identifier 401]

2985820214010000000

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

2985820213650000000

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

2985820214000000000

22. Bail Bond Supplement [Document Identifier 500]

2985820215000000000

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

2985820215050000000

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

2985820212240000000

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

2985820212250000000

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

2985820212260000000

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

2985820215550000000

28. Credit Insurance Experience Exhibit [Document Identifier 230]

2985820212300000000

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

2985820213060000000

30. Accident and Health Policy Experience Exhibit [Document Identifier 210]

2985820212100000000

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

2985820212160000000

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

2985820212170000000

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

2985820215500000000

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

2985820212900000000

35. Private Flood Insurance Supplement [Document Identifier 560]

2985820215600000000

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year 1 Assets	Current Year 2 Nonadmitted Assets	Current Year 3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
2504. Overfunded pension plan asset	1,744,321	1,744,321		
2505. Cash surrender value of split dollar life plan	284,326		284,326	284,326
2506. Miscellaneous receivables	123,584		123,584	1,902
2597. Summary of remaining write-ins for Line 25 from overflow page	2,152,231	1,744,321	407,910	286,228

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Checks pending escheatment	2,563,086	761,899
2597. Summary of remaining write-ins for Line 25 from overflow page	2,563,086	761,899

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

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
5804. CFCRE Comm Mortgage Trust	B	Collateral pledged for FHLB Advance			2,076,168	2,045,913
5805. Comm Mortgage Trust	B	Collateral pledged for FHLB Advance			1,124,164	1,109,777
5806. Comm Mortgage Trust	B	Collateral pledged for FHLB Advance			5,127,924	5,046,845
5807. Comm Mortgage Trust	B	Collateral pledged for FHLB Advance			2,732,756	2,663,142
5808. Comm Mortgage Trust	B	Collateral pledged for FHLB Advance			781,584	767,361
5809. Comm Mortgage Trust	B	Collateral pledged for FHLB Advance			4,581,953	4,536,906
5810. Comm Mortgage Trust	B	Collateral pledged for FHLB Advance			9,618,508	9,435,006
5811. Csail Commercial Mortgage Trus	B	Collateral pledged for FHLB Advance			1,606,992	1,581,155
5812. Citigroup Comm Mortgage Trust	B	Collateral pledged for FHLB Advance			2,179,995	2,133,356
5813. Citigroup Commercial Mtg Trust	B	Collateral pledged for FHLB Advance			815,168	800,517
5814. Deutsche Bank Comm Mtg Trust	B	Collateral pledged for FHLB Advance			354,847	349,323
5815. Freddie Mac	B	Collateral pledged for FHLB Advance			3,320,833	3,244,302
5816. Freddie Mac	B	Collateral pledged for FHLB Advance			2,086,990	2,067,709
5817. Fannie Mae	B	Collateral pledged for FHLB Advance			2,436,285	2,370,675
5818. Fannie Mae	B	Collateral pledged for FHLB Advance			2,099,289	2,073,929
5819. Fannie Mae	B	Collateral pledged for FHLB Advance			999,744	991,289
5820. Fannie Mae	B	Collateral pledged for FHLB Advance			367,126	368,852
5821. Government National Mortgage A	B	Collateral pledged for FHLB Advance			892,782	922,353
5822. Government National Mortgage A	B	Collateral pledged for FHLB Advance			1,625,218	1,694,071
5823. Government National Mortgage A	B	Collateral pledged for FHLB Advance			2,353,700	2,312,534
5824. Government National Mortgage A	B	Collateral pledged for FHLB Advance			1,394,828	1,423,405
5825. Government National Mortgage A	B	Collateral pledged for FHLB Advance			14,185,246	14,027,680
5826. Government National Mortgage A	B	Collateral pledged for FHLB Advance			11,457,673	11,373,978
5827. Government National Mortgage A	B	Collateral pledged for FHLB Advance			848,718	835,049
5828. Government National Mortgage A	B	Collateral pledged for FHLB Advance			75,796	74,528
5829. Government National Mortgage A	B	Collateral pledged for FHLB Advance			12,821	12,612
5830. Government National Mortgage A	B	Collateral pledged for FHLB Advance			137,563	134,786
5831. Government National Mortgage A	B	Collateral pledged for FHLB Advance			1,930,437	1,900,112
5832. Government National Mortgage A	B	Collateral pledged for FHLB Advance			792,460	780,205
5833. Government National Mortgage A	B	Collateral pledged for FHLB Advance			1,668,407	1,638,997
5834. Government National Mortgage A	B	Collateral pledged for FHLB Advance			1,472,784	1,450,644
5835. Government National Mortgage A	B	Collateral pledged for FHLB Advance			1,532,503	1,511,448
5836. Government National Mortgage A	B	Collateral pledged for FHLB Advance			837,200	816,257
5837. Government National Mortgage A	B	Collateral pledged for FHLB Advance			393,979	385,175
5838. Government National Mortgage A	B	Collateral pledged for FHLB Advance			3,680,651	3,734,005
5839. Government National Mortgage A	B	Collateral pledged for FHLB Advance			1,739,564	1,719,083
5840. Government National Mortgage A	B	Collateral pledged for FHLB Advance			986,616	1,000,491
5841. Government National Mortgage A	B	Collateral pledged for FHLB Advance			1,193,026	1,262,627
5842. Government National Mortgage A	B	Collateral pledged for FHLB Advance			2,407,030	2,541,311
5843. JP Morgan Comm Mtg	B	Collateral pledged for FHLB Advance			322,124	314,120
5844. JPMBB Comm Mtg Sec Trust	B	Collateral pledged for FHLB Advance			2,075,686	2,023,943
5845. Morgan Stanley BAML Trust	B	Collateral pledged for FHLB Advance			1,653,771	1,624,925
5846. Morgan Stanley BAML Trust	B	Collateral pledged for FHLB Advance			4,370,376	4,266,116
5847. Northern Trust	ST	Collateral pledged for FHLB Advance			17,409,664	17,409,664
5848. UBS Commercial Mtg Trust	B	Collateral pledged for FHLB Advance			1,117,089	1,090,781
5849. Wells Fargo Comm Mtg Trust	B	Collateral pledged for FHLB Advance			8,015,838	7,881,263
5850. Wells Fargo Commercial Mortgag	B	Collateral pledged for FHLB Advance			1,280,517	1,254,178
5851. Wells Fargo Commercial Mortgag	B	Collateral pledged for FHLB Advance			6,757,344	6,600,429
5852. Wells Fargo Comm Mtg Trust	B	Collateral pledged for FHLB Advance			648,601	637,255
5853. Wells Fargo Comm Mtg Trust	B	Collateral pledged for FHLB Advance			1,093,093	1,072,905
5854. Wells Fargo Commercial Mortgag	B	Collateral pledged for FHLB Advance			980,384	961,197
5855. Wells Fargo Commercial Mortgag	B	Collateral pledged for FHLB Advance			1,560,051	1,510,907
5856. Wells Fargo Commercial Mortgag	B	Collateral pledged for FHLB Advance			3,703,860	3,622,501
5857. Bank	B	Collateral pledged for FHLB Advance			1,097,897	1,075,941
5858. Freddie Mac	B	Collateral pledged for FHLB Advance			3,534,611	3,495,620
5859. Government National Mortgage A	B	Collateral pledged for FHLB Advance			1,261,883	1,243,013
5860. Morgan Stanley BAML Trust	B	Collateral pledged for FHLB Advance			1,107,386	1,083,103
5861. Wells Fargo Commercial Mortgag	B	Collateral pledged for FHLB Advance			2,666,100	2,614,308
5862. Government National Mortgage A	B	Collateral pledged for FHLB Advance			2,635,073	2,622,139
5863. Government National Mortgage A	B	Collateral pledged for FHLB Advance			2,247,388	2,244,809
5864. Goldman Sachs	ST	Collateral pledged for reinsurance			1,510,144	1,510,144
5865. Goldman Sachs	ST	Collateral pledged for reinsurance			1,556,993	1,556,993
5866.						
5897. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX			162,535,201	160,853,662

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	544,583,852	8.509	544,583,852		544,583,852	8.514
1.02 All other governments	13,194,436	0.206	13,194,436		13,194,436	0.206
1.03 U.S. states, territories and possessions, etc. guaranteed	94,805,652	1.481	94,805,652		94,805,652	1.482
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	293,874,315	4.592	293,874,315		293,874,315	4.594
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	2,035,003,053	31.796	2,035,003,053		2,035,003,053	31.814
1.06 Industrial and miscellaneous	2,896,145,004	45.251	2,896,145,004		2,896,145,004	45.277
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans		0.000				0.000
1.11 Total long-term bonds	5,877,606,312	91.834	5,877,606,312		5,877,606,312	91.888
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	3,100,000	0.048	3,100,000		3,100,000	0.048
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	371,161,192	5.799	367,491,803		367,491,803	5.745
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	374,261,192	5.848	370,591,803		370,591,803	5.794
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	12,673,779	0.198	12,673,779		12,673,779	0.198
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale	1,506,656	0.024	1,506,656		1,506,656	0.024
5.04 Total real estate	14,180,435	0.222	14,180,435		14,180,435	0.222
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	2,495,989	0.039	2,495,989		2,495,989	0.039
6.02 Cash equivalents (Schedule E, Part 2)	130,794,650	2.044	130,794,650		130,794,650	2.045
6.03 Short-term investments (Schedule DA)	295,182	0.005	295,182		295,182	0.005
6.04 Total cash, cash equivalents and short-term investments	133,585,821	2.087	133,585,821		133,585,821	2.088
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	75,253	0.001				0.000
10. Receivables for securities	520,000	0.008	520,000		520,000	0.008
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	6,400,229,013	100.000	6,396,484,371		6,396,484,371	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		14,307,664
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	4,775,185	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	125,296	4,900,481
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		943,186
5.	Deduct amounts received on disposals, Part 3, Column 15		4,870,737
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	193,850	
	7.2 Totals, Part 3, Column 10	364,424	558,274
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	541,885	
	8.2 Totals, Part 3, Column 9		541,885
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		14,180,435
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		14,180,435

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	
7.	Deduct amounts received on disposals, Part 3, Column	
8.	Deduct amortization of premium and mortgage interest points and commitment fees	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 13	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 10	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 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		75,253
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
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 end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		75,253
12.	Deduct total nonadmitted amounts		75,253
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		5,819,315,451
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,153,953,702
3.	Accrual of discount		1,935,192
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	6,653,934	
	4.4. Part 4, Column 11	5,293,616	11,947,550
5.	Total gain (loss) on disposals, Part 4, Column 19		(4,370,667)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		690,288,782
7.	Deduct amortization of premium		45,648,492
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
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, Note 5Q, Line 2		5,023,550
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		6,251,867,504
12.	Deduct total nonadmitted amounts		3,669,389
13.	Statement value at end of current period (Line 11 minus Line 12)		6,248,198,115

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	544,583,852	544,239,622	545,261,215	537,814,234
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries	13,194,436	13,095,819	13,192,737	13,210,000
	4. Totals	557,778,288	557,335,441	558,453,952	551,024,234
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	94,805,652	103,507,259	100,115,136	89,084,363
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	293,874,315	307,997,428	307,790,307	275,050,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	2,035,003,053	2,136,941,336	2,101,272,490	1,962,731,108
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	2,257,891,903	2,317,239,029	2,338,458,842	2,170,224,370
	9. Canada	54,965,653	55,784,119	55,563,653	51,375,000
	10. Other Countries	583,287,448	590,440,979	585,536,062	581,085,660
	11. Totals	2,896,145,004	2,963,464,127	2,979,558,557	2,802,685,030
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	5,877,606,312	6,069,245,591	6,047,190,442	5,680,574,735
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	3,100,000	3,100,000	3,100,000	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	3,100,000	3,100,000	3,100,000	
Parent, Subsidiaries and Affiliates	24. Totals	371,161,192	371,161,192	230,599,804	
	25. Total Common Stocks	374,261,192	374,261,192	233,699,804	
	26. Total Stocks	374,261,192	374,261,192	233,699,804	
	27. Total Bonds and Stocks	6,251,867,504	6,443,506,783	6,280,890,246	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	68,604,463	59,737,179	444,721,763	11,186,635	333,481	XXX	584,583,521	9.9	415,637,430	7.6	584,583,521	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	68,604,463	59,737,179	444,721,763	11,186,635	333,481	XXX	584,583,521	9.9	415,637,430	7.6	584,583,521	
2. All Other Governments												
2.1 NAIC 1			13,194,436			XXX	13,194,436	0.2	3,930,622	0.1		13,194,436
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals			13,194,436			XXX	13,194,436	0.2	3,930,622	0.1		13,194,436
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	4,215,712	37,522,610	36,458,985	3,318,263		XXX	81,515,570	1.4	82,923,431	1.5	81,515,570	
3.2 NAIC 2		4,353,091	8,936,991			XXX	13,290,082	0.2	13,418,800	0.2	13,290,082	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	4,215,712	41,875,701	45,395,976	3,318,263		XXX	94,805,652	1.6	96,342,231	1.8	94,805,652	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	11,774,790	131,766,443	68,890,949	63,411,156	9,100,000	XXX	284,943,338	4.8	251,712,579	4.6	284,943,338	
4.2 NAIC 2				3,330,000		XXX	3,330,000	0.1	3,330,000	0.1	3,330,000	
4.3 NAIC 3	5,600,977					XXX	5,600,977	0.1	12,151,971	0.2	5,600,977	
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	17,375,767	131,766,443	68,890,949	66,741,156	9,100,000	XXX	293,874,315	5.0	267,194,550	4.9	293,874,315	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	38,262,760	891,463,460	485,382,569	545,907,366	56,810,448	XXX	2,017,826,603	34.1	1,806,158,984	33.2	2,017,826,603	
5.2 NAIC 2		8,035,275	4,191,179	5,245,178		XXX	17,471,632	0.3	12,194,111	0.2	17,471,632	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	38,262,760	899,498,735	489,573,748	551,152,544	56,810,448	XXX	2,035,298,235	34.4	1,818,353,095	33.4	2,035,298,235	

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	225,352,106	979,365,566	435,882,200	64,076,422	934,862	XXX	1,705,611,156	28.8	1,692,985,497	31.1	1,071,164,506	634,446,650
6.2 NAIC 2	91,008,801	533,458,699	539,360,714	24,640,647	2,064,987	XXX	1,190,533,848	20.1	1,148,748,396	21.1	935,372,339	255,161,509
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX			863,798	0.0		
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	316,360,907	1,512,824,265	975,242,914	88,717,069	2,999,849	XXX	2,896,145,004	48.9	2,842,597,691	52.2	2,006,536,845	889,608,159
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 348,209,831	2,099,855,258	1,484,530,902	687,899,842	67,178,791		4,687,674,624	79.2	XXX	XXX	4,040,033,538	647,641,086
11.2 NAIC 2	(d) 91,008,801	545,847,065	552,488,884	33,215,825	2,064,987		1,224,625,562	20.7	XXX	XXX	969,464,053	255,161,509
11.3 NAIC 3	(d) 5,600,977						5,600,977	0.1	XXX	XXX	5,600,977	
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	444,819,609	2,645,702,323	2,037,019,786	721,115,667	69,243,778		(b) 5,917,901,163	100.0	XXX	XXX	5,015,098,568	902,802,595
11.8 Line 11.7 as a % of Col. 7	7.5	44.7	34.4	12.2	1.2		100.0	XXX	XXX	XXX	84.7	15.3
12. Total Bonds Prior Year												
12.1 NAIC 1	294,636,806	1,836,215,564	1,555,818,505	533,843,618	32,834,050		XXX	XXX	4,253,348,543	78.1	3,688,421,475	564,927,068
12.2 NAIC 2	90,599,416	594,505,658	441,733,218	47,859,748	2,993,267		XXX	XXX	1,177,691,307	21.6	960,197,691	217,493,616
12.3 NAIC 3	6,719,603	5,432,368					XXX	XXX	12,151,971	0.2	12,151,971	
12.4 NAIC 4	131,564	575,268	156,966				XXX	XXX	863,798	0.0		863,798
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	392,087,389	2,436,728,858	1,997,708,689	581,703,366	35,827,317		XXX	XXX	(b) 5,444,055,619	100.0	4,660,771,137	783,284,482
12.8 Line 12.7 as a % of Col. 9	7.2	44.8	36.7	10.7	0.7		XXX	XXX	100.0	XXX	85.6	14.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	291,886,061	1,709,772,679	1,284,515,622	687,615,248	66,243,928		4,040,033,538	68.3	3,688,421,475	67.8	4,040,033,538	XXX
13.2 NAIC 2	83,987,794	403,253,890	456,519,013	23,638,369	2,064,987		969,464,053	16.4	960,197,691	17.6	969,464,053	XXX
13.3 NAIC 3	5,600,977						5,600,977	0.1	12,151,971	0.2	5,600,977	XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	381,474,832	2,113,026,569	1,741,034,635	711,253,617	68,308,915		5,015,098,568	84.7	4,660,771,137	85.6	5,015,098,568	XXX
13.8 Line 13.7 as a % of Col. 7	7.6	42.1	34.7	14.2	1.4		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	6.4	35.7	29.4	12.0	1.2		84.7	XXX	XXX	XXX	84.7	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	56,323,770	390,082,579	200,015,280	284,594	934,863		647,641,086	10.9	564,927,068	10.4	XXX	647,641,086
14.2 NAIC 2	7,021,007	142,593,175	95,969,871	9,577,456			255,161,509	4.3	217,493,616	4.0	XXX	255,161,509
14.3 NAIC 3											XXX	
14.4 NAIC 4									863,798	0.0	XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	63,344,777	532,675,754	295,985,151	9,862,050	934,863		902,802,595	15.3	783,284,482	14.4	XXX	902,802,595
14.8 Line 14.7 as a % of Col. 7	7.0	59.0	32.8	1.1	0.1		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.1	9.0	5.0	0.2	0.0		15.3	XXX	XXX	XXX	XXX	15.3

(a) Includes $ ..... freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ ..... current year of bonds with Z designations and $ 712,233 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ ..... current year, $ ..... prior year of bonds with 5GI designations and $ ..... current year, $ ..... prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 40,294,851 ; NAIC 2 $ ..... ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	41,644,597	14,127,478	426,271,240	1,293,748		XXX	483,337,063	8.2	279,306,500	5.1	483,337,063	
1.02 Residential Mortgage-Backed Securities	26,959,866	45,609,701	18,450,523	9,892,887	333,481	XXX	101,246,458	1.7	136,330,930	2.5	101,246,458	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	68,604,463	59,737,179	444,721,763	11,186,635	333,481	XXX	584,583,521	9.9	415,637,430	7.6	584,583,521	
2. All Other Governments												
2.01 Issuer Obligations			13,194,436			XXX	13,194,436	0.2	3,930,622	0.1		13,194,436
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals			13,194,436			XXX	13,194,436	0.2	3,930,622	0.1		13,194,436
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	4,215,712	41,875,701	45,395,976	3,318,263		XXX	94,805,652	1.6	96,342,231	1.8	94,805,652	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	4,215,712	41,875,701	45,395,976	3,318,263		XXX	94,805,652	1.6	96,342,231	1.8	94,805,652	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	17,375,767	131,766,443	68,890,949	66,741,156	9,100,000	XXX	293,874,315	5.0	267,194,550	4.9	293,874,315	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	17,375,767	131,766,443	68,890,949	66,741,156	9,100,000	XXX	293,874,315	5.0	267,194,550	4.9	293,874,315	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	24,822,118	862,532,341	469,272,928	543,700,820	55,920,000	XXX	1,956,248,207	33.1	1,718,162,042	31.6	1,956,248,207	
5.02 Residential Mortgage-Backed Securities	13,440,642	36,966,394	20,300,820	7,451,724	890,448	XXX	79,050,028	1.3	100,191,053	1.8	79,050,028	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	38,262,760	899,498,735	489,573,748	551,152,544	56,810,448	XXX	2,035,298,235	34.4	1,818,353,095	33.4	2,035,298,235	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	227,838,703	1,010,912,887	823,489,517	88,432,475	2,064,987	XXX	2,152,738,569	36.4	2,059,979,396	37.8	1,656,518,579	496,219,990
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities	33,938,811	239,897,980	41,453,908			XXX	315,290,699	5.3	312,509,429	5.7	310,228,708	5,061,991
6.04 Other Loan-Backed and Structured Securities	54,583,393	262,013,398	110,299,489	284,594	934,862	XXX	428,115,736	7.2	470,108,866	8.6	39,789,558	388,326,178
6.05 Totals	316,360,907	1,512,824,265	975,242,914	88,717,069	2,999,849	XXX	2,896,145,004	48.9	2,842,597,691	52.2	2,006,536,845	889,608,159
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	315,896,897	2,061,214,850	1,846,515,046	703,486,462	67,084,987	XXX	4,994,198,242	84.4	XXX	XXX	4,484,783,816	509,414,426
11.02 Residential Mortgage-Backed Securities	40,400,508	82,576,095	38,751,343	17,344,611	1,223,929	XXX	180,296,486	3.0	XXX	XXX	180,296,486	
11.03 Commercial Mortgage-Backed Securities	33,938,811	239,897,980	41,453,908			XXX	315,290,699	5.3	XXX	XXX	310,228,708	5,061,991
11.04 Other Loan-Backed and Structured Securities	54,583,393	262,013,398	110,299,489	284,594	934,862	XXX	428,115,736	7.2	XXX	XXX	39,789,558	388,326,178
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	444,819,609	2,645,702,323	2,037,019,786	721,115,667	69,243,778		5,917,901,163	100.0	XXX	XXX	5,015,098,568	902,802,595
11.09 Line 11.08 as a % of Col. 7	7.5	44.7	34.4	12.2	1.2		100.0	XXX	XXX	XXX	84.7	15.3
12. Total Bonds Prior Year												
12.01 Issuer Obligations	219,677,634	1,905,556,849	1,721,913,768	544,416,031	33,351,059	XXX	XXX	XXX	4,424,915,341	81.3	4,004,715,110	420,200,231
12.02 Residential Mortgage-Backed Securities	45,579,912	104,211,114	59,632,586	25,672,278	1,426,093	XXX	XXX	XXX	236,521,983	4.3	236,521,983	
12.03 Commercial Mortgage-Backed Securities	3,992,393	202,079,472	102,486,708	3,950,856		XXX	XXX	XXX	312,509,429	5.7	307,436,829	5,072,600
12.04 Other Loan-Backed and Structured Securities	122,837,450	224,881,423	113,675,627	7,664,201	1,050,165	XXX	XXX	XXX	470,108,866	8.6	112,097,216	358,011,650
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	392,087,389	2,436,728,858	1,997,708,689	581,703,366	35,827,317		XXX	XXX	5,444,055,619	100.0	4,660,771,138	783,284,481
12.09 Line 12.08 as a % of Col. 9	7.2	44.8	36.7	10.7	0.7		XXX	XXX	100.0	XXX	85.6	14.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	283,442,665	1,774,799,205	1,665,547,953	693,909,007	67,084,987	XXX	4,484,783,817	75.8	4,004,715,110	73.6	4,484,783,817	XXX
13.02 Residential Mortgage-Backed Securities	40,400,508	82,576,096	38,751,344	17,344,610	1,223,928	XXX	180,296,486	3.0	236,521,983	4.3	180,296,486	XXX
13.03 Commercial Mortgage-Backed Securities	33,938,811	239,897,980	36,391,917			XXX	310,228,708	5.2	307,436,829	5.6	310,228,708	XXX
13.04 Other Loan-Backed and Structured Securities	23,692,848	15,753,288	343,421			XXX	39,789,557	0.7	112,097,216	2.1	39,789,557	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	381,474,832	2,113,026,569	1,741,034,635	711,253,617	68,308,915		5,015,098,568	84.7	4,660,771,138	85.6	5,015,098,568	XXX
13.09 Line 13.08 as a % of Col. 7	7.6	42.1	34.7	14.2	1.4		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	6.4	35.7	29.4	12.0	1.2		84.7	XXX	XXX	XXX	84.7	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	32,454,232	286,415,645	180,967,093	9,577,455		XXX	509,414,425	8.6	420,200,231	7.7	XXX	509,414,425
14.02 Residential Mortgage-Backed Securities		(1)	(1)	1	1	XXX					XXX	
14.03 Commercial Mortgage-Backed Securities			5,061,991			XXX	5,061,991	0.1	5,072,600	0.1	XXX	5,061,991
14.04 Other Loan-Backed and Structured Securities	30,890,545	246,260,110	109,956,068	284,594	934,862	XXX	388,326,179	6.6	358,011,650	6.6	XXX	388,326,179
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	63,344,777	532,675,754	295,985,151	9,862,050	934,863		902,802,595	15.3	783,284,481	14.4	XXX	902,802,595
14.09 Line 14.08 as a % of Col. 7	7.0	59.0	32.8	1.1	0.1		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.1	9.0	5.0	0.2	0.0		15.3	XXX	XXX	XXX	XXX	15.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,258,985	1,258,985			
2. Cost of short-term investments acquired	17,088,638	17,088,638			
3. Accrual of discount	2,767	2,767			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	2,593	2,593			
6. Deduct consideration received on disposals	18,035,353	18,035,353			
7. Deduct amortization of premium	22,448	22,448			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	295,182	295,182			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	295,182	295,182			

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	158,911,890		158,911,890	
2. Cost of cash equivalents acquired	1,634,491,063	39,999,378	1,594,491,685	
3. Accrual of discount	292	292		
4. Unrealized valuation increase (decrease)	(546)		(546)	
5. Total gain (loss) on disposals	(11,909)		(11,909)	
6. Deduct consideration received on disposals	1,662,596,140		1,662,596,140	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	130,794,650	39,999,670	90,794,980	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	130,794,650	39,999,670	90,794,980	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
250 East Kilbourn Ave		Milwaukee	WI	01/31/1997		24,413,088		12,142,927	12,142,927	511,789			(511,789)		6,330,271	5,818,482
5151 West State Street		Milwaukee	WI	01/31/1997	10/29/1993	1,210,847		530,852	1,000,000	30,096			(30,096)		572,554	542,458
0299999. Property occupied by the reporting entity - Administrative						25,623,935		12,673,779	13,142,927	541,885			(541,885)		6,902,825	6,360,940
0399999. Total Property occupied by the reporting entity						25,623,935		12,673,779	13,142,927	541,885			(541,885)		6,902,825	6,360,940
448 W Briarcliff Rd		Bolingbrook	IL	11/18/2021	11/20/2021	205,090		172,000	172,000		33,090		(33,090)			7,536
1571 Village Field Drive		Richmond	VA	11/30/2021	11/20/2021	343,280		288,400	288,400		54,880		(54,880)			11,200
13 Hickory Ct		Yorkville	IL	11/05/2021	11/20/2021	198,448		198,400	198,400		48		(48)			
736 Avenue F.		Billings	MT	09/17/2021	09/20/2021	199,217		199,217	199,217							1,553
712 Ravenswood Avenue		Pittsburgh	PA	11/26/2021	11/20/2021	107,039		107,039	107,039							82
4811 Lanier Avenue		Baltimore	MD	08/16/2021	08/20/2021	180,244		152,000	152,000		28,244		(28,244)			19,130
1524 Rankin Road		Greensboro	NC	06/18/2021	06/20/2021	113,275		108,000	108,000		5,275		(5,275)			45,320
2208 7Th Avenue S		Saint Cloud	MN	09/20/2021	09/20/2021	353,913		281,600	281,600		72,313		(72,313)			3,441
0599999. Properties held for sale						1,700,506		1,506,656	1,506,656		193,850		(193,850)			88,262
0699999 - Totals						27,324,441		14,180,435	14,649,583	541,885	193,850		(735,735)		6,902,825	6,449,202

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
448 W Briarcliff Rd	Bolingbrook	IL	11/18/2021	Self Help Credit Union	205,090		172,000	
1019 Crown River Pkwy	Mcdonough	GA	10/26/2019	Fannie Mae				(5,043)
510 Wauregan Road	Danielson	CT	06/04/2021	PHH Mortgage Services Corp	226,534		156,000	1,323
2437 Antler Point Dr	Henderson	NV	09/23/2020	Fannie Mae				53,908
16821 Mohican Dr	Lockport	IL	09/01/2020	Fannie Mae				(70)
5105 San Jorge Ave NW	Albuquerque	NM	09/16/2021	Fannie Mae	359,632		337,600	
31128 Sunrise Trail	Stacy	MN	11/03/2020	Freddie Mac				8,569
1571 Village Field Drive	Richmond	VA	11/30/2021	SN Servicing Corporation	343,280		288,400	
40440 Aster Pl	Palmdale	CA	01/06/2021	Freddie Mac	451,712		384,000	5,203
13 Hickory Ct	Yorkville	IL	11/05/2021	Freddie Mac	198,448		198,400	
2702 W. 39th St.	Lorain	OH	07/28/2021	Freddie Mac	100,659		110,400	12,271
2873 Hatteras Way	Naples	FL	02/25/2021	Freddie Mac	479,220		440,000	5,417
742 Pine Ridge Ave	Mount Shasta	CA	05/14/2021	Freddie Mac	341,125		308,000	976
11128 Monarch St	Spring Hill	FL	02/15/2021	Freddie Mac	123,917		124,000	1,930
13425 Hilldale Rd	Valley Center	CA	03/23/2020	Fannie Mae				(105)
42 Colony Park Cir	Galveston	TX	02/05/2021	Freddie Mac	343,396		304,000	989
1991 Marsh Point Drive	Frisco	TX	08/25/2020	Fannie Mae				(2,056)
736 Avenue F.	Billings	MT	09/17/2021	Freddie Mac	187,009		199,217	12,208
2020 Blue Ridge Ln	Odenville	AL	03/11/2021	Freddie Mac	258,062		263,499	5,436
414 Oak Street	Mount Horeb	WI	07/02/2020	Fannie Mae				(850)
2694 South Erin Way	San Bernardino	CA	01/28/2021	21st Mortgage Corp	418,130		344,000	9,690
712 Ravenswood Avenue	Pittsburgh	PA	11/26/2021	Northwest Bank	107,039		107,039	
4811 Lanier Avenue	Baltimore	MD	08/16/2021	Dovenmuehle Mortgage, Inc	180,208		152,000	37
1524 Rankin Road	Greensboro	NC	06/18/2021	Rushmore Loan Management Services, LLC	113,275		108,000	
2208 7th Avenue S	Saint Cloud	MN	09/20/2021	Freddie Mac	338,449		281,600	15,463
0199999. Acquired by Purchase					4,775,185		4,278,155	125,296
0399999 - Totals					4,775,185		4,278,155	125,296

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
1019 Crown River Pkwy	Mcdonough	GA	05/26/2020	Rodrigo S Ferreira and Sithara B Thukalan												5,043	5,043		
510 Wauregan Road	Danielson	CT	08/11/2021	Thomas Roudabush	227,857				71,857		(71,857)		156,000	190,650		34,650	34,650	2,765	7,338
2437 Antler Point Dr	Henderson	NV	12/24/2020	Kalezic Family Trust												(53,908)	(53,908)		
16821 Mohican Dr	Lockport	IL	02/19/2021	Piotr & Lucia Stoch	375,794		328,000						328,000	395,250		67,320	67,320		26,744
5105 San Jorge Ave Nw	Albuquerque	NM	11/17/2021	Thom Lange	359,632				22,032		(22,032)		337,600	409,107		71,507	71,507	71	11,774
31128 Sunrise Trail	Stacy	MN	12/02/2020	Shad and Wenda Seibert												(8,569)	(8,569)		
40440 Aster Pl	Palmdale	CA	03/19/2021	Doorsteps Now LLC	456,914				72,914		(72,914)		384,000	479,400		95,400	95,400		9,679
2702 W. 39Th St.	Lorain	OH	12/20/2021	Teresa Brooks- Fields and Tony Fields	112,930				2,530		(2,530)		110,400	148,800		38,400	38,400		13,008
2873 Hatteras Way	Naples	FL	05/12/2021	2873 Hatteras Way, LLC	484,637				44,637		(44,637)		440,000	517,313		77,313	77,313	820	34,312
742 Pine Ridge Ave	Mount Shasta	CA	10/06/2021	Nikki Singh	342,100				34,100		(34,100)		308,000	404,200		96,200	96,200		6,217
121 Lejeune Way	Annapolis	MD	04/02/2021	Alex B Eichenmuller and Andrew R Leidig	452,647		324,000						324,000	388,647		64,647	64,647	1,696	18,598
11128 Monarch St	Spring Hill	FL	06/15/2021	Isvier Noa Ortega	125,848				1,839		(1,839)		124,000	172,050		48,041	48,041		21,367
13425 Hilldale Rd	Valley Center	CA	06/16/2020	Crescencio Resendiz Nieto , Jose Luis Resendiz Sal												105	105		
42 Colony Park Cir	Galveston	TX	05/10/2021	RM Patrick and Michelle Patrick	344,385				40,385		(40,385)		304,000	360,020		56,020	56,020	82	51,675
1991 Marsh Point Drive	Frisco	TX	10/15/2020	Richard Leon and Patricia Sue Shepard												2,056	2,056		
2020 Blue Ridge Ln	Odenville	AL	05/13/2021	Josh and Linda Wise	263,499								263,499	329,000		65,501	65,501		26,158
414 Oak Street	Mount Horeb	WI	08/25/2020	Robert Fisher, Ellen Smith												850	850		
2694 South Erin Way	San Bernardino	CA	04/14/2021	Jaime Giovanni Rivera and Aron Martinez	427,820				74,130		(74,130)		344,000	465,300		111,610	111,610	1,515	45,115
3921 Glenwood Way	Chino Hills	CA	02/17/2021	Antonio and Ivette Cisneros	551,305		440,000						440,000	611,000		171,000	171,000	256	59,647
0199999. Property Disposed					4,525,368		1,092,000		364,424		(364,424)		3,863,499	4,870,737		943,186	943,186	7,205	331,632
0399999 - Totals					4,525,368		1,092,000		364,424		(364,424)		3,863,499	4,870,737		943,186	943,186	7,205	331,632

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	MGIC Mortgage and Consumer Asset I LLC	0	Milwaukee	WI	MGIC Mortgage and Consumer Asset I LLC		04/01/1999		57,304,542	75,253	75,253						641,404		
2299999. Joint Venture Interests - Real Estate - Affiliated									57,304,542	75,253	75,253						641,404		XXX
4899999. Total - Unaffiliated																			XXX
4999999. Total - Affiliated									57,304,542	75,253	75,253						641,404		XXX
5099999 - Totals									57,304,542	75,253	75,253						641,404		XXX

1.

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

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	U.S. Tax And Loss Bond	@			1.A	6,000,000	100.0000	6,000,000	6,000,000	6,000,000					0.000	0.000	N/A			04/08/2019	04/08/2029
000000-00-0	U.S. Tax And Loss Bond	@			1.A	41,000,000	100.0000	41,000,000	41,000,000	41,000,000					0.000	0.000	N/A			04/11/2019	04/11/2029
000000-00-0	U.S. Tax And Loss Bond	@			1.A	27,000,000	100.0000	27,000,000	27,000,000	27,000,000					0.000	0.000	N/A			06/17/2019	06/17/2029
000000-00-0	U.S. Tax And Loss Bond	@			1.A	46,271,240	100.0000	46,271,240	46,271,240	46,271,240					0.000	0.000	N/A			09/16/2019	09/16/2029
000000-00-0	U.S. Tax And Loss Bond	@			1.A	50,000,000	100.0000	50,000,000	50,000,000	50,000,000					0.000	0.000	N/A			12/16/2019	12/16/2029
000000-00-0	U.S. Tax And Loss Bond	@			1.A	66,000,000	100.0000	66,000,000	66,000,000	66,000,000					0.000	0.000	N/A			07/15/2020	07/15/2030
000000-00-0	U.S. Tax And Loss Bond	@			1.A	21,000,000	100.0000	21,000,000	21,000,000	21,000,000					0.000	0.000	N/A			09/15/2020	09/15/2030
000000-00-0	U.S. Tax And Loss Bond	@			1.A	8,000,000	100.0000	8,000,000	8,000,000	8,000,000					0.000	0.000	N/A			12/15/2020	12/15/2030
000000-00-0	U.S. Tax And Loss Bond	@			1.A	33,000,000	100.0000	33,000,000	33,000,000	33,000,000					0.000	0.000	N/A			04/15/2021	04/15/2031
000000-00-0	U.S. Tax And Loss Bond	@			1.A	47,000,000	100.0000	47,000,000	47,000,000	47,000,000					0.000	0.000	N/A			06/15/2021	06/15/2031
000000-00-0	U.S. Tax And Loss Bond	@			1.A	37,000,000	100.0000	37,000,000	37,000,000	37,000,000					0.000	0.000	N/A			09/15/2021	09/15/2031
000000-00-0	U.S. Tax And Loss Bond	@			1.A	44,000,000	100.0000	44,000,000	44,000,000	44,000,000					0.000	0.000	N/A			12/15/2021	12/15/2031
912810-SQ-2	U.S. Treasury Bond	O			1.A	1,292,226	87.5940	1,305,148	1,490,000	1,293,749		1,523			1.125	1.974	FA	6,331		10/28/2021	08/15/2040
912828-TY-6	U.S. Treasury Bond	SD			1.A	1,644,229	101.0700	1,662,606	1,645,000	1,644,928		82			1.625	1.630	MN	3,471	26,731	12/03/2012	11/15/2022
912828-Z8-6	U.S. Treasury Bond				1.A	2,377,008	101.0430	2,356,323	2,332,000	2,362,594		(14,414)			1.375	0.204	FA	12,112	16,033	06/18/2021	02/15/2023
91282C-CU-3	U.S. Treasury Note				1.A	4,012,853	99.1290	3,988,947	4,024,000	4,014,343		1,490			0.125	0.270	FA	1,709		09/29/2021	08/31/2023
91282C-DD-0	U.S. Treasury Note				1.A	7,749,223	99.4220	7,735,024	7,780,000	7,750,540		1,317			0.375	0.583	AO	4,997		12/10/2021	10/31/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						443,346,779	XXX	443,319,288	443,542,240	443,337,394		(10,002)			XXX	XXX	XXX	28,620	42,764	XXX	XXX
36176M-W8-2	Government National Mortgage A GN 770471	CF		4	1.A	904,527	111.6180	922,353	826,347	892,782		(2,684)			4.500	2.889	MON	3,099	37,186	12/15/2011	07/15/2041
36176M-WG-4	Government National Mortgage A GN 770447	CF		4	1.A	1,646,734	112.6080	1,694,071	1,504,403	1,625,218		(4,815)			4.500	2.888	MON	5,642	67,698	12/15/2011	06/15/2041
36176X-KT-5	Government National Mortgage A GN 779106	CF		4	1.A	2,377,652	106.2730	2,312,534	2,176,030	2,353,700		(6,880)			3.500	1.696	MON	6,347	76,161	10/09/2012	04/15/2042
36177M-JD-5	Government National Mortgage A GN 792959	CF		4	1.A	1,412,697	110.0700	1,423,405	1,293,179	1,394,828		(3,771)			4.000	2.525	MON	4,311	51,727	05/30/2012	02/15/2042
36177W-C9-9	Government National Mortgage A GN AA0096			4	1.A	886,117	108.8500	882,934	811,149	880,532		(519)			4.000	1.278	MON	2,704	32,446	05/30/2012	05/15/2042
36179M-NH-9	Government National Mortgage A G2 MA0392			4	1.A	17,161,271	107.1480	16,869,718	15,744,285	17,075,934		12,337			3.500	0.137	MON	45,921	551,050	10/09/2012	09/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461	CF		4	1.A	14,312,629	104.9310	14,027,680	13,368,480	14,185,246		(33,246)			3.000	1.803	MON	33,421	401,054	10/15/2012	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462	CF		4	1.A	11,580,761	107.1460	11,373,978	10,615,421	11,457,673		(33,714)			3.500	1.892	MON	30,962	371,540	10/09/2012	10/20/2042
36179N-BA-5	Government National Mortgage A G2 MA0933	CF		4	1.A	850,022	104.9310	835,049	795,807	848,718		(992)			3.000	1.705	MON	1,990	23,874	12/17/2020	04/20/2043
36179Q-3H-2	Government National Mortgage A G2 MA2600	CF		4	1.A	75,888	104.8990	74,528	71,048	75,796		(54)			3.000	1.539	MON	178	2,132	12/17/2020	02/20/2045
36179Q-L4-1	Government National Mortgage A G2 MA2147	CF		4	1.A	12,840	104.9130	12,612	12,021	12,821		(14)			3.000	1.804	MON	30	361	12/17/2020	08/20/2044
36179Q-YR-6	Government National Mortgage A G2 MA2520	CF		4	1.A	137,731	104.5290	134,786	128,946	137,563		(97)			3.000	1.530	MON	322	3,868	12/17/2020	01/20/2045
36179R-7K-9	Government National Mortgage A G2 MA3598	CF		4	1.A	1,932,658	106.3040	1,900,112	1,787,429	1,930,437		(2,221)			4.000	2.169	MON	5,958	35,749	06/09/2021	04/20/2046
36179R-F8-7	Government National Mortgage A G2 MA2891	CF		4	1.A	793,379	105.0390	780,205	742,777	792,460		(514)			3.000	1.488	MON	1,857	22,283	12/17/2020	06/20/2045
36179S-2R-7	Government National Mortgage A MA4384	CF		4	1.A	1,670,708	107.7050	1,638,997	1,521,748	1,668,407		(2,301)			4.500	2.181	MON	5,707	57,066	02/09/2021	04/20/2047
36179S-LR-6	Government National Mortgage A G2 MA3936			4	1.A	5,031,021	104.4230	5,024,126	4,811,317	5,023,868		(690)			3.000	0.313	MON	12,028	144,340	09/14/2016	09/20/2046
36179T-4R-3	Government National Mortgage A G2 MA5332			4	1.A	984,602	107.1010	965,927	901,883	982,507		(903)			5.000	(1.723)	MON	3,758	44,764	08/12/2020	07/20/2048
36179T-AL-9	Government National Mortgage A G2 MA4511	CF		4	1.A	1,474,432	106.4500	1,450,644	1,362,750	1,472,784		(1,648)			4.000	1.939	MON	4,543	40,883	03/03/2021	06/20/2047
36179T-CY-9	Government National Mortgage A G2 MA4587	CF		4	1.A	1,534,213	106.5900	1,511,448	1,418,003	1,532,503		(1,710)			4.000	1.922	MON	4,727	42,540	03/03/2021	07/20/2047
36179T-Z7-3	Government National Mortgage A G2 MA5266			4	1.A	967,874	106.9520	948,463	886,814	964,343		(1,383)			5.000	(1.295)	MON	3,695	44,044	07/08/2020	06/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468			4	1.A	908,769	106.9380	891,958	834,092	907,227		(608)			5.000	(1.278)	MON	3,475	41,424	06/19/2020	09/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530			4	1.A	515,636	106.9160	504,983	472,315	514,450		(540)			5.000	(2.356)	MON	1,968	23,394	08/12/2020	10/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596			4	1.A	2,343,260	105.8080	2,308,675	2,181,939	2,339,582		(1,537)			4.500	(1.335)	MON	8,182	97,331	08/06/2020	11/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653	CF		4	1.A	3,869,599	106.7110	3,797,399	3,558,573	3,855,045		(7,447)			5.000	(1.970)	MON	14,827	133,021	09/21/2021	12/20/2048
36179U-KY-7	Government National Mortgage A G2 MA5711			4	1.A	78,564	105.7670	77,343	73,125	78,413		(68)			4.500	(1.636)	MON	274	3,258	08/06/2020	01/20/2049
36179U-KZ-4	Government National Mortgage A G2 MA5712	CF		4	1.A	838,180	106.4230	816,257	766,993	837,200		(980)			5.000	2.040	MON	3,196	28,762	03/18/2021	01/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764			4	1.A	1,213,766	105.6680	1,197,063	1,132,851	1,212,113		(697)			4.500	(1.171)	MON	4,248	50,526	08/06/2020	02/20/2049
36179U-PB-2	Government National Mortgage A MA5818			4	1.A	433,357	105.7650	426,611	403,358	432,571		(330)			4.500	(1.252)	MON	1,513	17,994	08/06/2020	03/20/2049
36179U-PC-0	Government National Mortgage A G2 MA5819	CF		4	1.A	394,428	106.7180	385,175	360,929	393,979		(449)			5.000	2.195	MON	1,504	13,535	03/18/2021	03/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877			4	1.A	623,875	105.6620	613,562	580,687	622,729		(501)			4.500	(1.340)	MON	2,178	25,901	08/06/2020	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878			4	1.A	2,634,576	106.7100	2,589,252	2,426,434	2,624,307		(4,561)			5.000	(1.791)	MON	10,110	120,146	07/08/2020	04/20/2049
36179U-SV-5	Government National Mortgage A MA5932			4	1.A	601,489	105.7540	592,063	559,850	600,421		(145)			4.500	(1.120)	MON	2,099	24,986	08/06/2020	05/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987			4	1.A	217,089	105.7820	213,743	202,061	216,719		(143)			4.500	(0.874)	MON	758	9,027	08/06/2020	06/20/2049
36179U-V7-4	Government National Mortgage A G2 MA6038	CF		4	1.A	2,247,925	103.6370	2,244,809	2,166,022	2,247,388		(536)			3.000	2.034	MON	5,415	5,415	11/17/2021	07/20/2049
36179U-YY-2	Government National Mortgage A G2 MA6127			4	1.A	1,841,487	104.7890	1,867,802	1,782,444	1,838,632		(697)			3.000	0.645	MON	4,456	53,473	09/10/2019	09/20/2034

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36179W-QA-9	Government National Mortgage A G2 MA7649	CF		4	1.A	2,635,560	102.5920	2,622,139	2,555,888	2,635,073		(486)			2.500	1.965	MON	5,325	10,650	10/13/2021	10/20/2051
36202C-6G-3	Government National Mortgage A G2 2671			4	1.A	74,229	111.4010	85,003	76,303	75,102		(16)			6.000	6.600	MON	382	4,578	01/23/2001	11/20/2028
36202F-Q7-4	Government National Mortgage A G2 4978	CF		4	1.A	3,728,531	110.2870	3,734,005	3,385,726	3,680,651		(13,363)			4.500	2.637	MON	12,696	152,358	05/30/2012	03/20/2041
36209R-YC-1	Government National Mortgage A GN 479607			4	1.A	528,494	109.5940	529,513	483,160	525,590		629			4.000	0.595	MON	1,611	19,326	05/30/2012	10/15/2041
3620A9-3Z-2	Government National Mortgage A GN 723616			4	1.A	700,846	115.1360	724,361	629,135	694,623		2,007			5.000	1.379	MON	2,621	31,457	12/15/2011	01/15/2040
3620AC-4G-6	Government National Mortgage A GN 726323			4	1.A	345,525	115.4840	358,198	310,171	341,827		(16)			5.000	1.876	MON	1,292	15,509	12/15/2011	09/15/2039
3620AR-UQ-2	Government National Mortgage A GN 737791			4	1.A	1,459,993	113.5380	1,511,028	1,330,858	1,441,863		(9,697)			4.500	2.654	MON	4,991	59,889	12/15/2011	12/15/2040
36210A-5T-0	Government National Mortgage A GN 486958			4	1.A	10,061	109.8260	11,130	10,134	10,083		10			6.500	6.691	MON	55	659	01/26/2001	02/15/2029
36210E-FB-0	Government National Mortgage A GN 489862			4	1.A	914,590	109.9670	919,476	836,137	907,356		(169)			4.000	1.641	MON	2,787	33,445	05/30/2012	11/15/2041
36210X-RM-1	Government National Mortgage A GN 505492			4	1.A	10,145	107.1340	10,714	10,000	10,040		(28)			8.000	7.933	MON	67	800	08/08/2000	04/15/2030
36212H-C2-4	Government National Mortgage A GN 533889			4	1.A	8,647	100.3950	8,557	8,523	8,557		(47)			8.000	7.942	MON	57	682	08/08/2000	06/15/2030
36213E-ZT-6	Government National Mortgage A GN 552554			4	1.A	508,450	110.0470	511,536	464,835	504,765		676			4.000	1.462	MON	1,549	18,593	05/30/2012	12/15/2041
36225A-U2-4	Government National Mortgage A GN 780601			4	1.A	56,126	109.5040	60,899	55,614	55,793		(10)			7.000	6.796	MON	324	3,893	01/25/2001	07/15/2027
3622AA-GA-6	Government National Mortgage A G2 784793	CF		4	1.A	1,742,341	106.6200	1,719,083	1,612,346	1,739,564		(2,777)			3.500	1.754	MON	4,703	32,919	04/29/2021	12/20/2047
36230N-XW-0	Government National Mortgage A GN 754293	CF		4	1.A	998,580	109.5920	1,000,491	912,922	986,616		(2,729)			4.000	2.374	MON	3,043	36,517	05/30/2012	11/15/2041
36241K-Z6-8	Government National Mortgage A GN 782565	CF		4	1.A	1,213,546	115.4410	1,262,627	1,093,746	1,193,026		(4,496)			5.000	3.055	MON	4,557	54,687	05/30/2012	02/15/2039
36296U-QL-7	Government National Mortgage A GN 701659	CF		4	1.A	2,469,016	114.7330	2,541,309	2,214,986	2,407,033		(17,624)			5.000	3.549	MON	9,227	110,747	12/15/2011	02/15/2039
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						101,914,436	XXX	100,920,334	94,271,994	101,246,458		(153,194)			XXX	XXX	XXX	296,690	3,285,668	XXX	XXX
0599999. Total - U.S. Government Bonds						545,261,215	XXX	544,239,622	537,814,234	544,583,852		(163,196)			XXX	XXX	XXX	325,310	3,328,432	XXX	XXX
00388W-AJ-0	Abu Dhabi National Energ		D	2	1.D FE	9,262,262	98.8750	9,170,656	9,275,000	9,263,405		1,143			2.000	2.021	AO	31,947	92,750	04/22/2021	04/29/2028
085209-AG-9	Govt Of Bermuda		D	1	1.F FE	3,930,475	99.7500	3,925,163	3,935,000	3,931,031		410			2.375	2.388	FA	34,008	93,456	08/17/2020	08/20/2030
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						13,192,737	XXX	13,095,819	13,210,000	13,194,436		1,553			XXX	XXX	XXX	65,955	186,206	XXX	XXX
1099999. Total - All Other Government Bonds						13,192,737	XXX	13,095,819	13,210,000	13,194,436		1,553			XXX	XXX	XXX	65,955	186,206	XXX	XXX
13062T-4B-7	California St Unrefunded Balance			2	1.C FE	4,969	100.3870	5,019	5,000	4,989		2			5.250	5.300	AO	66	263	05/07/2007	04/01/2027
20772J-D6-6	Connecticut St Taxable-Ser B Ser B			2	1.D FE	11,361,000	114.6210	11,462,130	10,000,000	10,520,460		(139,788)			5.000	3.390	JD	22,222	500,000	05/13/2015	06/15/2031
25476F-QL-5	DIST OF COLUMBIA Ser A			2	1.B FE	7,189,438	114.7360	7,171,000	6,250,000	6,606,882		(97,366)			5.000	3.221	JD	26,042	312,500	06/05/2015	06/01/2031
25476F-QM-3	DIST OF COLUMBIA Ser A			2	1.B FE	2,864,325	114.5900	2,864,748	2,500,000	2,638,608		(37,774)			5.000	3.271	JD	10,417	125,000	06/05/2015	06/01/2032
25476F-QN-1	DIST OF COLUMBIA Ser A			2	1.B FE	3,683,208	114.4810	3,691,996	3,225,000	3,399,533		(47,523)			5.000	3.311	JD	13,438	161,250	06/05/2015	06/01/2033
452152-GC-9	Illinois St Taxable BABs			1	1.F FE	2,290,580	110.3520	2,207,044	2,000,000	2,133,241		(64,047)			6.875	3.367	JJ	68,750	137,500	06/20/2019	07/01/2025
452152-P2-1	Illinois St Ser C			2	2.B FE	9,250,879	120.1300	10,096,960	8,405,000	8,936,991		(80,135)			5.000	3.780	MN	70,042	420,250	10/18/2017	11/01/2029
452152-Q4-6	Illinois St Ser D				2.B FE	4,543,835	115.5710	4,796,201	4,150,000	4,353,091		(48,583)			5.000	3.620	MN	34,583	207,500	10/26/2017	11/01/2025
57582P-WH-9	Massachusetts St BABs-Ser D				1.B FE	1,656,523	118.8380	1,788,516	1,505,000	1,598,628		(9,419)			4.500	3.631	FA	28,219	67,725	03/05/2015	08/01/2031
57582R-HK-5	Massachusetts State Ser A Ref Ser A Ref			2	1.B FE	3,655,290	118.9740	3,569,217	3,000,000	3,307,823		(63,731)			5.000	2.571	JJ	75,000	150,000	03/04/2016	07/01/2031
57582R-HL-3	Massachusetts State Ser A Ref Ser A Ref			2	1.B FE	3,634,140	118.8030	3,564,093	3,000,000	3,298,443		(61,670)			5.000	2.641	JJ	75,000	150,000	03/04/2016	07/01/2032
57582R-L8-7	Massachusetts State Ser A Ref Taxable Ref Ser E			1	1.B FE	1,000,000	97.9020	979,015	1,000,000	1,000,000					1.870	1.870	MN	3,117	17,038	11/19/2020	11/01/2033
57582R-L9-5	Massachusetts State Ser A Ref Taxable Ref Ser E			1	1.B FE	1,230,000	97.8610	1,203,687	1,230,000	1,230,000					1.970	1.970	MN	4,039	22,077	11/19/2020	11/01/2034
57582R-QJ-8	Massachusetts State Ser A Ref Ser F			2	1.B FE	12,016,000	123.3510	12,335,070	10,000,000	11,238,906		(193,755)			5.000	2.690	MN	83,333	500,000	10/18/2017	11/01/2038
594610-7N-1	Michigan St Txbl-Sch Ln-Ser B				1.C FE	2,708,075	102.9060	2,572,653	2,500,000	2,522,134		(23,591)			3.700	2.713	JD	7,708	92,500	04/04/2013	12/01/2022
605581-FC-6	Mississippi St			1	1.C FE	10,000,000	112.1290	11,212,910	10,000,000	10,000,000					3.429	3.429	AO	85,725	342,900	02/04/2015	10/01/2029
605581-FD-4	Mississippi St			1	1.C FE	5,000,000	113.8500	5,692,490	5,000,000	5,000,000					3.529	3.529	AO	44,113	176,450	02/04/2015	10/01/2030
605581-JR-9	Mississippi St Ref-Ser A			2	1.C FE	6,615,675	124.0760	6,824,169	5,500,000	6,162,663		(105,167)			5.000	2.721	AO	68,750	275,000	06/16/2017	10/01/2033
646039-YK-7	New Jersey St COVID 19 Emergency Bonds				1.G FE	5,745,941	118.2430	5,734,805	4,850,000	5,572,474		(157,111)			5.000	1.500	JD	20,208	247,215	11/19/2020	06/01/2026
68607L-XP-7	Oregon St Taxable-Pension				1.B FE	1,114,404	104.7800	989,498	944,363	971,878		(15,581)			5.762	2.607	JD	4,535	54,414	08/19/2014	06/01/2023
74514L-D2-0	Puerto Rico Cmwlth Ref Public Impt Ser A			2	1.F FE	721,271	100.7070	699,912	695,000	701,847		(13,392)			5.000	3.000	JJ	17,375	34,750	07/13/2020	07/01/2035
882722-VP-3	Texas St BABs Ser A				1.A FE	3,764,583	122.1390	3,981,731	3,260,000	3,542,061		(28,940)			4.631	3.424	AO	37,741	150,970	04/03/2013	04/01/2033
93974E-TE-6	Washington St Taxable Ser T				1.B FE	65,000	99.0700	64,395	65,000	65,000					0.210	0.210	FA	50		07/30/2021	08/01/2023
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						100,115,136	XXX	103,507,259	89,084,363	94,805,652		(1,187,571)			XXX	XXX	XXX	800,473	4,145,302	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						100,115,136	XXX	103,507,259	89,084,363	94,805,652		(1,187,571)			XXX	XXX	XXX	800,473	4,145,302	XXX	XXX
022555-XB-7	Alvord CA Unif Sch Dist Taxable Ref			2	1.C FE	1,035,000	100.8180	1,043,467	1,035,000	1,035,000					2.297	2.297	FA	9,906	20,736	08/28/2020	08/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
022555-XC-5	Alvord CA Unif Sch Dist Taxable Ref			2	1.C FE	1,380,000	100.8220	1,391,342	1,380,000	1,380,000					2.377	2.377	FA	13,668	28,611	08/28/2020	08/01/2034
022555-XD-3	Alvord CA Unif Sch Dist Taxable Ref			2	1.C FE	1,180,000	100.5460	1,186,445	1,180,000	1,180,000					2.427	2.427	FA	11,933	24,979	08/28/2020	08/01/2035
03254C-GF-1	Anaheim CA City Sch Dist Txbl Ref Ser B				1.D FE	1,000,000	101.8160	1,018,158	1,000,000	1,000,000					3.605	3.605	FA	15,021	36,050	03/07/2014	08/01/2022
03254C-GG-9	Anaheim CA City Sch Dist TXBL REF SER B				1.D FE	1,000,000	104.7640	1,047,638	1,000,000	1,000,000					3.825	3.825	FA	15,938	38,250	03/07/2014	08/01/2023
034286-FM-1	Andover MA				1.A FE	1,500,000	100.1620	1,502,427	1,500,000	1,500,000					2.073	2.073	MN	1,296		12/09/2021	11/01/2031
034286-FN-9	Andover MA			2	1.A FE	2,130,000	100.2210	2,134,707	2,130,000	2,130,000					2.173	2.173	MN	1,929		12/09/2021	11/01/2032
034286-FP-4	Andover MA			2	1.A FE	1,850,000	100.6310	1,861,674	1,850,000	1,850,000					2.323	2.323	MN	1,791		12/09/2021	11/01/2033
034286-FQ-2	Andover MA			2	1.A FE	2,250,000	100.6200	2,263,948	2,250,000	2,250,000					2.423	2.423	MN	2,272		12/09/2021	11/01/2034
038663-GU-8	Arapahoe Cnty CO Sch Dist			2	1.C FE	2,979,574	119.5540	3,090,463	2,585,000	2,804,118		(40,643)			5.000	3.126	JD	10,771	129,250	05/05/2017	12/01/2036
038663-GV-6	Arapahoe Cnty CO Sch Dist			2	1.C FE	2,298,200	119.2890	2,385,770	2,000,000	2,165,751		(30,708)			5.000	3.166	JD	8,333	100,000	05/05/2017	12/01/2037
038663-GW-4	Arapahoe Cnty CO Sch Dist			2	1.C FE	1,961,634	119.0240	2,041,260	1,715,000	1,852,280		(25,388)			5.000	3.226	JD	7,146	85,750	05/05/2017	12/01/2038
108151-VU-2	Bridgeport Conn Taxable Pension Bds				1.F FE	28,835,352	122.5320	28,421,205	23,195,000	28,221,120		(359,723)			7.640	2.461	JJ	817,134	603,942	10/01/2021	01/15/2030
108152-KF-5	Bridgeport CT Taxable Ref Series B				1.F FE	7,190,000	99.0490	7,121,594	7,190,000	7,190,000					2.479	2.479	JJ	69,811		07/21/2021	07/01/2030
12343E-CU-2	Butler Cnty KS Ref & Sch Bldg			2	1.D FE	2,740,634	123.8010	2,847,421	2,300,000	2,560,758		(41,909)			5.000	2.820	MS	38,333	115,000	06/21/2017	09/01/2033
167486-ZR-3	CHICAGO IL Taxable Ser B AGM Cr			1	1.F FE	4,949,604	136.6110	4,842,856	3,545,000	4,739,952		(115,224)			7.375	3.029	JJ	130,722	261,444	02/25/2020	01/01/2033
167501-UQ-6	Chicago Boe Cab-B-1 Cap Apprec-Sch Reform-B-1				3.A FE	4,952,020	99.3810	5,729,320	5,765,000	5,600,977		168,610			0.000	3.195	MAT			10/06/2017	12/01/2022
167560-TA-9	Chicago Il Met Wtr Reclamation Ref-Ser A			2	1.C FE	8,622,600	120.0860	8,406,048	7,000,000	7,818,135		(154,773)			5.000	2.460	JD	29,167	350,000	06/08/2016	12/01/2031
181059-TF-3	Clark Cnty Nev Sch Dist Ref-Bldg-Ser C			2	1.E FE	9,828,226	116.0280	9,647,695	8,315,000	8,963,383		(152,669)			5.000	2.898	JD	18,478	415,750	12/01/2015	06/15/2029
199507-2V-5	Columbus Ohio City Sch Dist Ref-Txbl-Sch Facs Constr				1.C FE	5,118,840	107.7490	4,848,683	4,500,000	4,647,273		(73,423)			5.000	3.223	JD	18,750	225,000	11/07/2014	12/01/2023
199507-2W-3	Columbus Ohio City Sch Dist Ref-Txbl-Sch Facs Constr				1.C FE	6,277,590	110.9050	6,099,792	5,500,000	5,754,145		(81,732)			5.000	3.323	JD	22,917	275,000	11/07/2014	12/01/2024
240853-EN-7	DeKalb Kane La Salle Cntys Taxable Ref Kishwaukee College			2	1.D FE	1,000,000	101.7980	1,017,979	1,000,000	1,000,000					2.447	2.447	FA	10,196	24,470	02/07/2020	02/01/2029
240853-EP-2	DeKalb Kane La Salle Cntys Taxable Ref Kishwaukee College			2	1.D FE	1,000,000	101.9860	1,019,857	1,000,000	1,000,000					2.527	2.527	FA	10,529	25,270	02/07/2020	02/01/2030
240853-EQ-0	DeKalb Kane La Salle Cntys Taxable Ref Kishwaukee College			2	1.D FE	1,000,000	102.3950	1,023,945	1,000,000	1,000,000					2.627	2.627	FA	10,946	26,270	02/07/2020	02/01/2031
240853-ES-6	DeKalb Kane La Salle Cntys Taxable Ref Kishwaukee College			2	1.D FE	535,000	103.3410	552,873	535,000	535,000					2.847	2.847	FA	6,346	15,231	02/07/2020	02/01/2033
240853-ET-4	DeKalb Kane La Salle Cntys Taxable Ref Kishwaukee College			2	1.D FE	1,000,000	103.4740	1,034,743	1,000,000	1,000,000					2.927	2.927	FA	12,196	29,270	02/07/2020	02/01/2034
249174-VM-2	Denver Colorado City&Cty Schol Dist No 1			2	1.B FE	16,515,940	119.7130	16,759,848	14,000,000	15,343,735		(250,983)			5.000	2.891	JD	58,333	700,000	01/19/2017	12/01/2033
358232-6Z-4	Fresno CA Unif Sch Dist Taxable Ref			2	1.D FE	1,110,000	97.8180	1,085,782	1,110,000	1,110,000					1.917	1.917	FA	8,866	17,791	09/17/2020	08/01/2031
358232-7A-8	Fresno CA Unif Sch Dist Taxable Ref			2	1.D FE	1,275,000	97.4400	1,242,356	1,275,000	1,275,000					2.017	2.017	FA	10,715	21,502	09/17/2020	08/01/2032
358232-7B-6	Fresno CA Unif Sch Dist Taxable Ref			2	1.D FE	1,450,000	97.4340	1,412,794	1,450,000	1,450,000					2.117	2.117	FA	12,790	25,666	09/17/2020	08/01/2033
358232-7C-4	Fresno CA Unif Sch Dist Taxable Ref			2	1.D FE	1,635,000	97.3750	1,592,088	1,635,000	1,635,000					2.217	2.217	FA	15,103	30,307	09/17/2020	08/01/2034
358232-7D-2	Fresno CA Unif Sch Dist Taxable Ref			2	1.D FE	1,840,000	96.8120	1,781,341	1,840,000	1,840,000					2.267	2.267	FA	17,380	34,877	09/17/2020	08/01/2035
358232-7E-0	Fresno CA Unif Sch Dist Taxable Ref			2	1.D FE	7,480,000	99.5250	7,444,477	7,480,000	7,480,000					2.763	2.763	FA	86,114	172,801	09/17/2020	08/01/2040
406792-2T-7	Hamden Conn Txbl			2	2.B FE	3,330,000	110.7610	3,688,338	3,330,000	3,330,000					4.930	4.930	FA	62,019	164,169	02/25/2015	08/15/2035
414018-5L-1	Harris Cnty Tex Flood Ctl Dist Taxable-Ref-Contract Tax-Ser B				1.A FE	2,500,000	105.4630	2,636,570	2,500,000	2,500,000					3.211	3.211	AO	20,069	80,275	05/08/2014	10/01/2024
416415-GX-9	Hartford CT Ref-Ser A			2	1.D FE	2,668,815	114.3850	2,728,085	2,385,000	2,496,256		(29,337)			5.000	3.570	JJ	59,625	119,250	07/08/2015	07/01/2029
442331-QM-9	Houston Tx Ref-Taxable-Pension Oblig-A				1.D FE	14,756,898	126.1410	14,853,138	11,775,000	13,451,407		(156,878)			6.290	3.475	MS	246,883	740,648	03/16/2015	03/01/2032
44236P-LX-4	Houston Tx Cmnty Clg Taxable Ref Ser B			2	1.B FE	3,325,000	95.6090	3,179,013	3,325,000	3,325,000					1.759	1.759	FA	22,095	29,893	01/22/2021	02/15/2033
44236P-LY-2	Houston Tx Cmnty Clg Taxable Ref Ser B			2	1.B FE	3,270,000	95.3370	3,117,530	3,270,000	3,270,000					1.859	1.859	FA	22,965	31,070	01/22/2021	02/15/2034
44236P-LZ-9	Houston Tx Cmnty Clg Taxable Ref Ser B			2	1.B FE	1,695,000	95.1180	1,612,243	1,695,000	1,695,000					1.959	1.959	FA	12,544	16,971	01/22/2021	02/15/2035
483836-TC-6	Kane Cook & DuPage Cntys Ill Taxable-Ref-Ser B			2	1.C FE	1,700,000	104.7210	1,780,259	1,700,000	1,700,000					3.800	3.800	JJ	32,300	64,600	01/29/2015	01/01/2027
484026-NB-1	Kane Cnty IL Sch Dist 304 Geneva IL Ref			2	1.B FE	2,561,050	120.4710	2,560,009	2,125,000	2,374,347		(46,274)			5.000	2.490	JJ	53,125	106,250	09/14/2017	01/01/2029
484026-NC-9	Kane Cnty IL Sch Dist 304 Geneva IL Ref			2	1.B FE	1,674,568	120.0860	1,681,200	1,400,000	1,557,318		(29,107)			5.000	2.589	JJ	35,000	70,000	09/14/2017	01/01/2030
484080-SL-1	Kane McHenry Cook&DeKalb Cnty			2	1.C FE	6,836,940	113.2530	6,795,198	6,000,000	6,301,418		(94,205)			5.000	3.230	JJ	150,000	300,000	09/23/2015	01/01/2028
488764-XB-2	Kendall Kane & Will Cntys Ill Ref			2	1.F FE	12,947,000	116.3900	12,802,867	11,000,000	11,870,153		(197,780)			5.000	2.931	FA	229,167	550,000	02/11/2016	02/01/2031
488764-XC-0	Kendall Kane & Will Cntys Ill Ref			2	1.F FE	2,394,340	116.3030	2,326,050	2,000,000	2,179,961		(41,185)			5.000	2.660	FA	41,667	100,000	06/20/2016	02/01/2032

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
517845-AT-0	Las Vegas Vly Nv Wtr Dist Ref Wtr Impt Ser A			2	1.C FE	2,363,140	117.9580	2,359,152	2,000,000	2,171,148		(35,822)			5.000	2.920	JD	8,333	100,000	03/11/2016	06/01/2034
517845-AU-7	Las Vegas Vly Nv Wtr Dist Ref Wtr Impt Ser A			2	1.C FE	1,765,140	117.9100	1,768,650	1,500,000	1,625,127		(26,154)			5.000	2.970	JD	6,250	75,000	03/11/2016	06/01/2035
517845-AV-5	Las Vegas Vly Nv Wtr Dist Ref Wtr Impt Ser A			2	1.C FE	1,989,744	117.8630	1,997,769	1,695,000	1,834,209		(29,074)			5.000	3.000	JD	7,063	84,750	03/11/2016	06/01/2036
54438C-YT-3	Los Angeles Calif Cmnty Taxable Ref			1	1.B FE	10,190,000	100.2990	10,220,417	10,190,000	10,190,000					2.825	2.825	FA	119,945	208,704	10/30/2020	08/01/2039
544646-XY-3	Los Angeles Calif Uni Sch Dist Build Americaz Bonds-Taxable				1.E FE	2,391,940	120.6360	2,412,718	2,000,000	2,219,860		(31,036)			5.755	3.748	JJ	57,550	115,100	12/01/2015	07/01/2029
544646-XZ-0	Los Angeles Calif Uni Sch Dist BABs-Taxable-Kry				1.E FE	2,229,740	130.1650	2,264,862	1,740,000	2,076,654		(24,827)			5.750	3.590	JJ	50,025	100,050	02/26/2015	07/01/2034
544646-ZR-6	Los Angeles Calif Uni Sch Dist BABs				1.E FE	4,575,084	139.2690	4,540,153	3,260,000	4,152,652		(68,537)			6.758	3.610	JJ	110,155	220,311	02/26/2015	07/01/2034
554885-N5-8	Macomb Cnty Michigan Taxable Ref			2	1.B FE	5,510,000	99.7720	5,497,415	5,510,000	5,510,000					1.969	1.969	MN	18,082	109,697	10/09/2020	11/01/2031
59333F-RK-8	Miami-Dade Cnty Fl REMK-5-7-15			2	1.C FE	2,731,734	115.3220	2,710,072	2,350,000	2,495,442		(38,742)			5.000	3.120	JJ	58,750	117,500	04/24/2015	07/01/2030
59333F-RL-6	Miami-Dade Cnty Fl Remk-5-7-15			2	1.C FE	2,857,247	115.2470	2,846,601	2,470,000	2,617,816		(39,321)			5.000	3.180	JJ	61,750	123,500	04/24/2015	07/01/2031
59333F-RM-4	Miami-Dade Cnty Fl Remk-5-7-15			2	1.C FE	11,056,892	115.1720	11,062,271	9,605,000	10,160,226		(147,499)			5.000	3.240	JJ	240,125	480,250	04/24/2015	07/01/2032
642713-7Y-1	New Britain Ct Ser C			2	1.C FE	3,338,280	118.9170	3,567,498	3,000,000	3,190,377		(32,955)			5.000	3.640	MS	50,000	150,000	02/10/2017	03/01/2034
645020-8K-7	New Haven CT				1.F FE	725,000	103.6430	751,414	725,000	725,000					2.679	2.679	FA	8,093	19,423	12/05/2019	08/01/2025
645020-8L-5	New Haven CT				1.F FE	400,000	103.9350	415,740	400,000	400,000					2.739	2.739	FA	4,565	10,956	12/05/2019	08/01/2026
645020-8R-2	New Haven CT				1.F FE	345,000	104.0850	359,093	345,000	345,000					3.157	3.157	FA	4,538	10,892	12/05/2019	08/01/2031
64966L-Q9-5	New York NY Ser F-1			2	1.C FE	6,774,392	114.4440	6,797,980	5,940,000	6,257,570		(86,432)			5.000	3.330	JD	24,750	297,000	06/03/2015	06/01/2034
670386-SS-1	Nueces County TX Taxable Ref Ser B				1.C FE	25,000	99.0380	24,759	25,000	25,000					0.516	0.516	FA	49	28	05/05/2021	02/15/2024
68587F-AT-1	Oregon Edu Dists Pensn Obligs Taxable Series A				1.C FE	40,000	99.4470	39,779	40,000	40,000					0.312	0.312	JD		45	07/23/2021	06/30/2023
68608D-CF-9	Oregon State Local Govts Ltd Tax-Pension Oblig-Ser B				1.C FE	11,916,850	119.2540	12,330,884	10,340,000	11,301,980		(139,878)			6.850	4.001	JD	59,024	708,290	11/20/2018	06/01/2028
720424-ZD-5	Pierce Cnty Wash Sch Dist			2	1.B FE	6,429,335	117.3780	6,455,790	5,500,000	5,895,188		(93,623)			5.000	3.040	JD	22,917	275,000	10/22/2015	12/01/2033
725208-7X-4	Pittsburgh Pa Taxable-Pension				1.D FE	7,149,993	100.9600	6,158,554	6,100,000	6,137,906		(229,989)			6.600	2.735	MS	134,200	402,600	05/16/2017	03/01/2022
736688-MM-1	Portland OR Cmnty College Dist Taxable Ref			2	1.B FE	1,000,000	99.2460	992,459	1,000,000	1,000,000					1.788	1.788	JD	795	17,781	12/04/2020	06/15/2032
736688-MN-9	Portland OR Cmnty College Dist Taxable Ref			2	1.B FE	1,000,000	99.8020	998,015	1,000,000	1,000,000					1.888	1.888	JD	839	18,775	12/04/2020	06/15/2033
755638-ZF-3	Reading Pennsylvania Sch Dist Ref			2	1.E FE	1,823,390	119.5270	1,912,430	1,600,000	1,729,858		(22,733)			5.000	3.278	MS	26,667	80,000	07/31/2017	03/01/2036
755638-ZG-1	Reading Pennsylvania Sch Dist Ref			2	1.E FE	1,306,343	119.4190	1,373,313	1,150,000	1,240,959		(15,902)			5.000	3.320	MS	19,167	57,500	07/28/2017	03/01/2037
796711-G4-5	San Bernardino City CA Sch Dis Taxable Ser G			2	1.E FE	1,410,000	101.2640	1,427,827	1,410,000	1,410,000					2.732	2.732	FA	16,051	32,850	09/11/2020	08/01/2037
796711-J3-4	San Bernardino City CA Sch Dis Taxable Ref Ser B			2	1.E FE	1,900,000	101.6510	1,931,373	1,900,000	1,900,000					2.722	2.722	FA	21,549	44,104	09/11/2020	08/01/2037
798186-Q3-9	San Jose CA Unif Sch Dist Taxable Ref			2	1.B FE	5,990,000	93.6210	5,607,922	5,990,000	5,990,000					2.306	2.306	FA	57,554	73,285	01/08/2021	08/01/2039
799055-RJ-9	San Mateo CA Foster Sch Dist Taxable Ref			2	1.B FE	6,355,000	101.7180	6,464,192	6,355,000	6,355,000					3.059	3.059	FA	81,000	194,399	04/29/2020	08/01/2044
802385-SC-9	Santa Monica CA Cmnty College Raxable Ref			2	1.C FE	2,745,000	99.2440	2,724,237	2,745,000	2,745,000					2.804	2.804	FA	32,071	46,823	12/03/2020	08/01/2044
810827-XD-2	Scranton Sch Dist-E Ref-Ser E			2	1.E FE	1,144,090	121.5500	1,215,500	1,000,000	1,090,663		(13,669)			5.000	3.300	JD	4,167	50,000	11/01/2017	12/01/2031
810827-XH-3	Scranton Sch Dist-E Ref-Ser E			2	1.E FE	846,450	120.1240	900,930	750,000	810,878		(9,124)			5.000	3.470	JD	3,125	37,500	11/01/2017	12/01/2035
938429-U8-8	Washington Cnty Ore Sch Dist Conv CABs-Ser D			2	1.B FE	2,860,698	121.2280	3,182,234	2,625,000	2,843,315		(35,951)			5.000	3.320	JD	5,833	131,250	04/27/2017	06/15/2035
981306-A5-2	Worcester Ma Taxable Ref Ser B				1.D FE	25,000	99.7170	24,929	25,000	25,000					0.275	0.275	MN	3	50	02/25/2021	11/15/2022
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						307,790,307	XXX	307,997,428	275,050,000	293,874,315		(2,874,599)			XXX	XXX	XXX	3,807,274	10,599,756	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						307,790,307	XXX	307,997,428	275,050,000	293,874,315		(2,874,599)			XXX	XXX	XXX	3,807,274	10,599,756	XXX	XXX
010268-CK-4	Alabama Federal Aid Hwy Fin Txbl-Ser B			1	1.C FE	90,000	99.3820	89,444	90,000	90,000					0.449	0.449	MS	86		10/07/2021	09/01/2023
010604-CD-6	Alabama St Port Auth Docks Fac AMT-Ref-Ser A			2	2.A FE	1,894,888	119.8400	2,037,272	1,700,000	1,815,271		(17,707)			5.000	3.680	AO	21,250	85,000	02/24/2017	10/01/2031
010604-CE-4	Alabama St Port Auth Docks Fac AMT-Ref-Ser A			2	2.A FE	1,109,100	119.6510	1,196,513	1,000,000	1,064,613		(9,905)			5.000	3.740	AO	12,500	50,000	02/24/2017	10/01/2032
03255L-JH-3	Anaheim CA Public Fing Auth Txble Working Cap Finance			1	1.F FE	1,220,000	98.2600	1,198,774	1,220,000	1,220,000					2.114	2.114	JJ	13,540		06/11/2021	07/01/2031
03255L-JJ-9	Anaheim CA Public Fing Auth Txble Working Cap Finance			1	1.F FE	3,115,000	98.9430	3,082,065	3,115,000	3,115,000					2.314	2.314	JJ	37,843		06/11/2021	07/01/2032
03255L-JK-6	Anaheim CA Public Fing Auth Txble Working Cap Finance			1	1.F FE	4,210,000	98.5670	4,149,654	4,210,000	4,210,000					2.414	2.414	JJ	53,355		06/11/2021	07/01/2033
03255L-JL-4	Anaheim CA Public Fing Auth Txble Working Cap Finance			1	1.F FE	4,310,000	97.9630	4,222,205	4,310,000	4,310,000					2.514	2.514	JJ	56,886		06/11/2021	07/01/2034
03255L-JM-2	Anaheim CA Public Fing Auth Txble Working Cap Finance			1	1.F FE	3,170,000	97.8980	3,103,379	3,170,000	3,170,000					2.614	2.614	JJ	43,504		06/11/2021	07/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03255L-JN-0	Anaheim CA Public Fing Auth Txble Working Cap Finance			1	1.F FE	3,285,000	97.7970	3,212,625	3,285,000	3,285,000					2.714	2.714	JJ	46,806		06/11/2021	07/01/2036
03255L-JP-5	Anaheim CA Public Fing Auth Txble Working Cap Finance			1	1.F FE	3,410,000	97.3110	3,318,312	3,410,000	3,410,000					2.784	2.784	JJ	49,841		06/11/2021	07/01/2037
03255L-JQ-3	Anaheim CA Public Fing Auth Txble Working Cap Finance			1	1.F FE	3,540,000	97.0580	3,435,839	3,540,000	3,540,000					2.864	2.864	JJ	53,227		06/11/2021	07/01/2038
03255L-JR-1	Anaheim CA Public Fing Auth Txble Working Cap Finance			1	1.F FE	3,680,000	96.6940	3,558,321	3,680,000	3,680,000					2.914	2.914	JJ	56,298		06/11/2021	07/01/2039
03255L-JS-9	Anaheim CA Public Fing Auth Txble Working Cap Finance			1	1.F FE	5,075,000	96.1090	4,877,517	5,075,000	5,075,000					2.964	2.964	JJ	78,972		06/11/2021	07/01/2040
039063-AR-3	Arcadia CA Pension Oblig Taxable			2	1.A FE	4,635,000	102.9050	4,769,661	4,635,000	4,635,000					3.173	3.173	JD	12,256	154,831	10/28/2020	12/01/2040
04048P-LL-2	Arizona Brd of Regents COPS Taxable Ser B			1	1.E FE	40,000	99.5600	39,824	40,000	40,000					0.492	0.492	JD	16	108	05/05/2021	06/01/2023
04048P-LM-0	Arizona Brd of Regents COPS Taxable Ser B			1	1.E FE	25,000	99.1130	24,778	25,000	25,000					0.769	0.769	JD	16	106	05/05/2021	06/01/2024
041806-FG-0	Arlington Tex Hgr Edu Fin Rev Ref-Harmony Public Schools			2	1.A FE	2,817,150	111.9620	2,799,050	2,500,000	2,614,518		(34,182)			5.000	3.440	FA	47,222	125,000	06/22/2015	02/15/2031
041806-FH-8	Arlington Tex Hgr Edu Fin Rev Ref-Harmony Public Schools			2	1.A FE	2,245,000	111.8310	2,236,626	2,000,000	2,088,599		(26,419)			5.000	3.490	FA	37,778	100,000	06/22/2015	02/15/2032
041806-P6-1	Arlington Tex Hgr Edu Fin Rev Variable Txbl Ref Ser A			2	1.A FE	9,516,685	104.6720	9,436,154	9,015,000	9,436,867		(79,818)			3.000	1.182	FA	136,728		06/04/2021	08/15/2044
047870-SN-1	Atlanta GA Water & Wastewater Taxable Ref			2	1.D FE	6,900,000	99.8780	6,891,554	6,900,000	6,900,000					2.257	2.257	MN	25,956	156,598	10/15/2020	11/01/2035
052398-FN-9	Austin Texas Arpt Sys Revenue AMT-Ser B			2	1.F FE	741,156	118.6990	771,546	650,000	698,995		(9,128)			5.000	3.311	MN	4,153	32,500	01/13/2017	11/15/2032
052398-FP-4	Austin Texas Arpt Sys Revenue AMT-Ser B			2	1.F FE	641,202	118.6360	670,291	565,000	606,011		(7,627)			5.000	3.371	MN	3,610	28,250	01/13/2017	11/15/2033
052414-PK-9	Austin Tex Elec Util Ref-Ser A			2	1.C FE	1,742,580	116.1030	1,741,550	1,500,000	1,599,198		(23,733)			5.000	3.170	MN	9,583	75,000	05/13/2015	11/15/2028
052414-PL-7	Austin Tex Elec Util Ref-Ser A			2	1.C FE	3,698,273	116.0620	3,725,584	3,210,000	3,410,265		(47,797)			5.000	3.270	MN	20,508	160,500	05/13/2015	11/15/2029
052451-AZ-4	Austin TX Rental Car Spl Fac Taxable Ref			1	1.F FE	1,500,000	98.4690	1,477,032	1,500,000	1,500,000					1.710	1.710	MN	3,278	18,026	02/10/2021	11/15/2029
052451-BA-8	Austin TX Rental Car Spl Fac Taxable Ref			1	1.F FE	1,250,000	98.8620	1,235,780	1,250,000	1,250,000					1.860	1.860	MN	2,971	16,340	02/10/2021	11/15/2030
052451-BB-6	Austin TX Rental Car Spl Fac Taxable Ref			1	1.F FE	2,000,000	99.2410	1,984,818	2,000,000	2,000,000					1.960	1.960	MN	5,009	27,549	02/10/2021	11/15/2031
052451-BH-3	Austin TX Rental Car Spl Fac Taxable Ref			1	1.F FE	5,700,000	102.5150	5,843,349	5,700,000	5,700,000					2.858	2.858	MN	20,816	114,487	02/10/2021	11/15/2042
059231-Y5-3	Baltimore MD Rev Taxable Ref Water Proj Ser B			1	1.D FE	4,385,000	101.1980	4,437,524	4,385,000	4,385,000					2.814	2.814	JJ	61,697	71,637	11/19/2020	07/01/2040
072024-WS-7	Bay Area Ca Toll Auth Toll Bri Txbl-Ref-SF Bay Toll Bridge			1	1.C FE	6,915,000	103.0260	7,124,269	6,915,000	6,915,000					2.574	2.574	AO	44,498	177,992	09/20/2019	04/01/2031
088632-CY-8	Bi State Dev Agy MO IL Transit Taxable Ref Ser B				1.C FE	1,305,000	99.6110	1,299,922	1,305,000	1,305,000					2.020	2.020	AO	6,590	31,487	07/08/2020	10/01/2030
088632-CZ-5	Bi State Dev Agy MO IL Transit Taxable Ref Ser B			2	1.C FE	5,000,000	99.9710	4,998,550	5,000,000	5,000,000					2.150	2.150	AO	26,875	128,403	07/08/2020	10/01/2031
088632-DA-9	Bi State Dev Agy MO IL Transit Taxable Ref Ser B			2	1.C FE	11,785,000	100.1930	11,807,733	11,785,000	11,785,000					2.250	2.250	AO	66,291	316,722	07/08/2020	10/01/2032
088632-DB-7	Bi State Dev Agy MO IL Transit Taxable Ref Ser B			2	1.C FE	5,070,000	100.4100	5,090,792	5,070,000	5,070,000					2.350	2.350	AO	29,786	142,312	07/08/2020	10/01/2033
090929-GL-8	Birmingham AL Spl Care Facs Ref-Childrens Hospital of AL			2	1.E FE	15,258,889	113.4650	15,357,542	13,535,000	14,210,744		(183,497)			5.000	3.438	JD	56,396	676,750	12/01/2015	06/01/2031
114894-WB-0	Broward Cnty Fla Arpt Sys AMT-Ser A			2	1.F FE	4,550,840	114.8150	4,592,608	4,000,000	4,230,420		(56,809)			5.000	3.351	AO	50,000	200,000	10/30/2015	10/01/2030
114894-WC-8	Broward Cnty Fla Arpt Sys AMT-Ser A			2	1.F FE	3,501,745	114.5770	3,546,149	3,095,000	3,265,472		(41,960)			5.000	3.421	AO	38,688	154,750	10/30/2015	10/01/2031
114894-WD-6	Broward Cnty Fla Arpt Sys AMT-Ser A			2	1.F FE	4,504,240	114.5770	4,583,068	4,000,000	4,211,681		(52,029)			5.000	3.481	AO	50,000	200,000	10/30/2015	10/01/2032
114894-WE-4	Broward Cnty Fla Arpt Sys AMT-Ser A			2	1.F FE	6,769,270	114.5370	6,918,035	6,040,000	6,346,651		(75,265)			5.000	3.541	AO	75,500	302,000	10/30/2015	10/01/2033
114894-ZU-5	Broward Cnty Fla Arpt Sys TXBL Ref Ser C			1	1.E FE	1,925,425	103.6800	1,918,076	1,850,000	1,912,152		(7,169)			3.034	2.553	AO	14,032	56,129	02/13/2020	10/01/2033
115065-ZA-5	Broward Cnty Fl Sch Brd Cops COPs-Ser A			2	1.E FE	9,509,920	117.7630	9,421,064	8,000,000	8,721,297		(148,188)			5.000	2.851	JJ	200,000	400,000	03/23/2016	07/01/2030
13034A-M9-8	California St Infra & Econ Dev Taxable Ref Ser A			1	1.A FE	6,170,000	98.1600	6,056,460	6,170,000	6,170,000					2.716	2.716	AO	41,894	132,200	12/03/2020	10/01/2040
130536-QW-8	California St Pollution Cont Ref-AMT-Ser B2-Waste Mgmt				1.G FE	4,000,000	108.4770	4,339,068	4,000,000	4,000,000					3.125	3.125	MN	20,833	125,000	10/30/2015	11/01/2040
13077D-MS-8	California State Univ Rev Taxable Ser D			1	1.D FE	2,500,000	96.3810	2,409,528	2,500,000	2,500,000					1.940	1.940	MN	8,083	54,428	08/27/2020	11/01/2031
13077D-MT-6	California State Univ Rev Taxable Ser D			1	1.D FE	18,000,000	96.8000	17,424,018	18,000,000	18,000,000					2.090	2.090	MN	62,700	422,180	08/27/2020	11/01/2032
13077D-MU-3	California State Univ Rev Taxable Ser D			1	1.D FE	3,245,000	96.7330	3,138,986	3,245,000	3,245,000					2.190	2.190	MN	11,844	79,751	08/27/2020	11/01/2033
13077D-MY-5	California State Univ Rev Taxable Ser D			1	1.D FE	2,723,264	97.2040	2,643,960	2,720,000	2,723,060		(204)			2.570	2.556	MN	11,651	78,448	12/03/2020	11/01/2037
13077D-MZ-2	California State Univ Rev Taxable Ser D			1	1.D FE	2,250,743	97.7390	2,199,130	2,250,000	2,250,743					2.670	2.666	MN	10,013	67,418	12/03/2020	11/01/2038
13080S-KT-0	California Stwd Cmntys Dev Aut Ref Insd Enloe Med Ctr			2	1.D FE	2,333,000	116.8170	2,336,340	2,000,000	2,146,684		(32,880)			5.000	3.091	FA	37,778	100,000	10/22/2015	08/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13080S-KU-7	California Stwd Cmntys Dev Aut Enloe Med Ctr			2	1.D FE	2,899,575	116.6680	2,916,688	2,500,000	2,676,350		(39,459)			5.000	3.161	FA	47,222	125,000	10/22/2015	08/15/2031
13080S-KW-3	California Stwd Cmntys Dev Aut			2	1.D FE	3,448,350	116.5950	3,497,844	3,000,000	3,198,475		(44,285)			5.000	3.271	FA	56,667	150,000	10/22/2015	08/15/2033
13080S-ZU-1	California Stwd Cmntys Dev Aut Taxable Green Bond			1	1.E FE	1,725,000	98.7520	1,703,469	1,725,000	1,725,000					2.177	2.177	FA	15,647	19,298	01/15/2021	02/01/2033
13080S-ZW-7	California Stwd Cmntys Dev Aut Taxable Green Bond			1	1.E FE	3,540,323	98.8210	3,577,320	3,620,000	3,543,854		3,531			2.377	2.565	FA	35,853	44,219	04/01/2021	02/01/2035
14574A-AL-8	Carson CA Pension Oblig Taxable			2	1.D FE	13,415,000	105.0460	14,091,934	13,415,000	13,415,000					3.496	3.496	JJ	216,256	504,163	06/11/2020	01/15/2038
14574A-AM-6	Carson CA Pension Oblig Taxable			2	1.D FE	1,764,209	104.5190	1,776,821	1,700,000	1,758,855		(5,354)			3.696	3.204	JJ	28,973	31,416	02/23/2021	01/15/2044
155498-JE-9	Central TX Regl Mobility Auth Taxable Ref Ser C Sr Lien				1.G FE	1,250,000	100.8620	1,260,776	1,250,000	1,250,000					2.085	2.085	JJ	13,031	20,126	08/26/2020	01/01/2028
155498-JF-6	Central TX Regl Mobility Auth Taxable Ref Ser C Sr Lien				1.G FE	1,500,000	100.8410	1,512,612	1,500,000	1,500,000					2.185	2.185	JJ	16,388	25,310	08/26/2020	01/01/2029
155498-JG-4	Central TX Regl Mobility Auth Taxable Ref Ser C Sr Lien				1.G FE	1,500,000	100.7380	1,511,064	1,500,000	1,500,000					2.255	2.255	JJ	16,913	26,120	08/26/2020	01/01/2030
167562-NS-2	Chicago Midway Arpt Rev AMT-Ref-2nd Lien-Ser A			2	1.G FE	2,884,825	108.6060	2,715,153	2,500,000	2,607,739		(51,687)			5.000	2.770	JJ	62,500	125,000	04/08/2016	01/01/2029
167562-QH-3	Chicago Midway Arpt Rev AMT-Ref-Ser A			2	1.F FE	3,548,520	115.3660	3,460,974	3,000,000	3,246,859		(57,527)			5.000	2.811	JJ	75,000	150,000	05/26/2016	01/01/2030
167593-QJ-4	Chicago Ill O'Hare Intl Arpt Ref-AMT-A			2	1.F FE	15,436,367	112.4580	15,631,662	13,900,000	14,456,212		(172,626)			5.000	3.581	JJ	347,500	695,000	10/08/2015	01/01/2028
167723-GX-7	Chicago Il Transit Auth Capita Ref-5337 State of Good Repair				2.B FE	1,274,235	114.6990	1,244,488	1,085,000	1,172,467		(24,232)			5.000	2.521	JD	4,521	54,250	07/19/2017	06/01/2025
167723-GY-5	Chicago Il Transit Auth Capita Ref-5337 State of Good Repair				2.B FE	1,971,602	118.4340	1,977,853	1,670,000	1,830,217		(33,751)			5.000	2.681	JD	6,958	83,500	07/19/2017	06/01/2026
167725-AF-7	Chicago Il Transit Auth Sales Sales & Transfer Tax Recpt Rev				1.C FE	15,927,550	140.8420	17,344,668	12,315,000	14,893,605		(173,124)			6.899	4.503	JD	70,801	849,612	03/23/2015	12/01/2040
16772P-CP-9	Chicago IL Transit Auth Rev Taxable Ref Ser B			1	1.C FE	6,635,000	104.7910	6,952,876	6,635,000	6,635,000					2.952	2.952	JD	16,322	195,865	08/28/2020	12/01/2028
17131R-BG-0	Chula Vista CA Pension Oblig Taxable			1	1.C FE	6,936,205	93.2050	6,570,981	7,050,000	6,939,436		3,232			2.805	2.910	JD	16,479	152,709	04/05/2021	06/01/2041
17131R-BH-8	Chula Vista CA Pension Oblig Taxable			1	1.C FE	3,365,000	92.7520	3,121,101	3,365,000	3,365,000					2.905	2.905	JD	8,146	75,487	02/12/2021	06/01/2045
178860-BR-2	Civicventures AK Ref			2	1.E FE	2,394,483	109.7500	2,304,744	2,100,000	2,219,224		(30,120)			5.000	3.340	MS	35,000	105,000	08/14/2015	09/01/2028
178860-BS-0	Civicventures AK Ref			2	1.E FE	2,859,595	109.3810	2,756,399	2,520,000	2,657,726		(34,746)			5.000	3.400	MS	42,000	126,000	08/14/2015	09/01/2029
178860-BT-8	Civicventures AK Ref			2	1.E FE	2,561,536	109.0500	2,475,440	2,270,000	2,388,473		(29,840)			5.000	3.470	MS	37,833	113,500	08/14/2015	09/01/2030
181008-BC-6	Clark Cnty NV Poll Control Rev Ref Nevada Pwr Company				1.F FE	1,775,000	101.5060	1,801,735	1,775,000	1,775,000					1.650	1.650	JD	2,441	29,288	05/13/2020	01/01/2036
191855-BK-0	Coconino Cnty AZ Poll Control AMT Ref NV Power Co Ser A				1.F FE	1,305,000	101.6220	1,326,164	1,305,000	1,305,000					1.875	1.875	JD	2,039	24,469	05/13/2020	09/01/2032
19645T-AL-1	Colorado St Dept of Trans Cert of Participation			2	1.D FE	1,210,629	117.6130	1,234,932	1,050,000	1,131,462		(16,800)			5.000	3.120	JD	2,333	52,500	12/15/2016	06/15/2029
19648A-Z8-1	Colorado St Hlth Facs Auth Rev Ref-Ser B-Parkview Med Cntr			2	2.A FE	2,011,124	113.5360	2,094,747	1,845,000	1,912,271		(16,768)			5.000	3.921	MS	30,750	92,250	06/12/2015	09/01/2030
19954K-AL-5	Columbus Ohio Regl Arpt Rev Taxable			2	1.F FE	950,000	110.0590	1,045,563	950,000	950,000					3.689	3.689	JD	1,558	35,046	04/18/2019	12/15/2031
20281P-BE-1	Commonwealth Fing Auth PA Rev Taxable-Ser C				1.E FE	3,375,598	108.7500	3,289,672	3,025,000	3,131,125		(40,143)			5.197	3.703	JD	13,101	157,209	03/25/2015	06/01/2026
20281P-CS-9	Commonwealth Fing Auth PA Rev BABs				1.E FE	1,489,550	106.0670	1,315,236	1,240,000	1,283,819		(15,233)			5.653	3.106	JD	5,841	70,097	04/23/2013	06/01/2024
20281P-MC-3	Commonwealth Fing Auth PA Rev Taxable Ref Ser B			2	1.E FE	3,010,000	104.4870	3,145,050	3,010,000	3,010,000					2.938	2.938	JD	7,369	88,434	01/10/2020	06/01/2032
20281P-MR-0	Commonwealth Fing Auth PA Rev Taxable Ref Ser C			2	1.E FE	3,000,000	104.4870	3,134,601	3,000,000	3,000,000					2.938	2.938	JD	7,345	88,140	01/10/2020	06/01/2032
20281P-NE-8	Commonwealth Fing Auth PA Rev Taxable Ser A			1	1.E FE	4,320,000	102.3970	4,423,550	4,320,000	4,320,000					2.991	2.991	JD	10,768	56,709	06/17/2021	06/01/2042
20282E-AJ-5	Commonwealth Fing Auth PA Tobacco Master Settlement				1.E FE	2,121,169	124.5040	2,334,441	1,875,000	2,038,568		(22,402)			5.000	3.471	JD	7,813	93,750	02/14/2018	06/01/2028
20282E-AK-2	Commonwealth Fing Auth PA Tobacco Master Settlement			2	1.E FE	1,347,612	123.5530	1,482,634	1,200,000	1,298,229		(13,408)			5.000	3.561	JD	5,000	60,000	02/14/2018	06/01/2029
20282E-AL-0	Commonwealth Fing Auth PA Tobacco Master Settlement			2	1.E FE	1,117,530	122.8290	1,228,288	1,000,000	1,078,289		(10,662)			5.000	3.621	JD	4,167	50,000	02/14/2018	06/01/2030
207758-KH-5	Connecticut St Spl Tax Oblig BABs				1.D FE	2,743,718	120.3910	2,708,791	2,250,000	2,507,515		(38,074)			5.740	3.591	JD	10,763	129,150	02/11/2015	12/01/2029
207758-UE-1	Connecticut St Spl Tax Oblig Ser A			2	1.D FE	3,773,348	115.1500	3,742,375	3,250,000	3,460,084		(54,629)			5.000	3.081	FA	67,708	162,500	10/15/2015	08/01/2032
207758-UG-6	Connecticut St Spl Tax Oblig Ser A			2	1.D FE	4,606,660	115.0730	4,602,936	4,000,000	4,244,245		(63,364)			5.000	3.184	FA	83,333	200,000	10/16/2015	08/01/2034
215615-DZ-5	Cook Cnty IL High Sch Dist 212 Ser C			2	1.C FE	3,033,577	112.7850	2,943,675	2,610,000	2,768,070		(51,333)			5.000	2.821	JD	10,875	130,500	06/02/2016	12/01/2031
215615-EA-9	Cook Cnty IL High Sch Dist 212 Ser C			2	1.C FE	3,179,341	112.6300	3,091,688	2,745,000	2,907,294		(52,653)			5.000	2.871	JD	11,438	137,250	06/02/2016	12/01/2032
215615-EB-7	Cook Cnty IL High Sch Dist 212 Ser C			2	1.C FE	3,329,838	112.5060	3,245,801	2,885,000	3,051,428		(53,942)			5.000	2.921	JD	12,021	144,250	06/02/2016	12/01/2033
215615-EC-5	Cook Cnty IL High Sch Dist 212 Ser C			2	1.C FE	3,237,729	112.3830	3,163,570	2,815,000	2,973,357		(51,277)			5.000	2.971	JD	11,729	140,750	06/02/2016	12/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
231266-ML-8	Curators Of The Univ Of Missou Taxable Ref Ser A			1	1.B FE	380,422	101.1500	374,255	370,000	377,830		(2,592)			1.466	0.306	MN	904	2,712	05/25/2021	11/01/2023
235036-6V-7	Dallas Fort Worth TEX Intl TXBL-Ref-Ser C			1	1.E FE	4,981,050	99.6440	4,982,200	5,000,000	4,981,115		65			2.516	2.553	MN	20,967		12/16/2021	11/01/2033
235036-6Y-1	Dallas Fort Worth TEX Intl Taxable Ref Ser C			1	1.E FE	24,000,000	100.1340	24,032,208	24,000,000	24,000,000					2.896	2.896	MN	115,840	695,040	07/31/2020	11/01/2036
235036-7X-2	Dallas Fort Worth TEX Intl Txbl-Ref-Dallas Fort Worth Int			1	1.E FE	220,000	99.6250	219,174	220,000	220,000					0.632	0.632	MN	197		10/28/2021	11/01/2023
235241-VT-0	Dallas Tx Area Rapid Transit S Taxable Ref			1	1.C FE	4,064,920	100.9190	4,036,768	4,000,000	4,058,431		(5,778)			2.578	2.395	JD	8,593	106,844	11/05/2020	12/01/2035
246343-LD-7	Delaware River Pa Jt Toll Brid			2	1.E FE	1,137,450	120.9030	1,209,025	1,000,000	1,079,074		(12,863)			5.000	3.411	JJ	25,000	50,000	02/15/2017	07/01/2033
249218-AJ-7	Denver Co Public Sch Cops Taxable				1.D FE	2,306,533	114.4310	2,159,817	1,887,445	2,033,758		(25,141)			6.220	3.553	JD	5,218	117,399	03/26/2013	12/15/2026
249218-AZ-1	Denver Co Public Sch Cops Taxable-Ref-Ser B				1.D FE	16,208,046	108.8890	17,612,747	16,175,000	16,191,311		(2,986)			3.448	3.426	JD	24,787	557,714	12/01/2015	12/15/2026
254764-JT-1	District Of Columbia Hosp Reve Ref Childrens Holpital			2	1.E FE	3,692,238	116.4510	3,755,545	3,225,000	3,426,778		(45,951)			5.000	3.331	JJ	74,354	161,250	08/14/2015	07/15/2029
254764-JU-8	District Of Columbia Hosp Reve Ref Childrens Hospital			2	1.E FE	1,706,070	116.3650	1,745,468	1,500,000	1,589,192		(20,271)			5.000	3.411	JJ	34,583	75,000	08/14/2015	07/15/2030
254845-LX-6	Dist Of Columbia Wtr & Swr Aut Sub Lien Ser B			2	1.C FE	13,553,784	116.0570	13,410,352	11,555,000	12,376,497		(204,317)			5.000	2.980	AO	144,438	577,750	10/07/2015	10/01/2031
254845-LY-4	Dist Of Columbia Wtr & Swr Aut Sub Lien Ser B			2	1.C FE	6,420,370	116.0160	6,380,902	5,500,000	5,878,916		(94,108)			5.000	3.040	AO	68,750	275,000	10/07/2015	10/01/2032
260888-AE-2	Downey CA Pension Oblig Taxable			1	1.C FE	900,000	97.2510	875,258	900,000	900,000					1.367	1.367	JD	1,025	9,501	02/10/2021	06/01/2027
260888-AF-9	Downey CA Pension Oblig Taxable			1	1.C FE	800,000	97.0740	776,589	800,000	800,000					1.567	1.567	JD	1,045	9,681	02/10/2021	06/01/2028
260888-AG-7	Downey CA Pension Oblig Taxable			1	1.C FE	600,000	97.2410	583,444	600,000	600,000					1.750	1.750	JD	875	8,108	02/10/2021	06/01/2029
260888-AH-5	Downey CA Pension Oblig Taxable			1	1.C FE	650,000	97.0770	631,001	650,000	650,000					1.850	1.850	JD	1,002	9,286	02/10/2021	06/01/2030
260888-AP-7	Downey CA Pension Oblig Taxable			1	1.C FE	5,780,000	99.5150	5,751,990	5,780,000	5,780,000					2.845	2.845	JD	13,703	126,985	02/10/2021	06/01/2040
260888-AQ-5	Downey CA Pension Oblig Taxable			1	1.C FE	2,385,000	98.6890	2,353,740	2,385,000	2,385,000					2.995	2.995	JD	5,953	55,160	02/10/2021	06/01/2044
282659-BK-6	El Cajon CA Taxable Rev Pension Oblig			1	1.C FE	2,780,000	101.8660	2,831,872	2,780,000	2,780,000					3.284	3.284	AO	22,824	61,878	01/14/2021	04/01/2043
283299-AR-6	El Monte Ca Taxable			2	1.G FE	15,749,034	105.0970	16,426,724	15,630,000	15,733,893		(10,112)			3.616	3.525	FA	235,492	632,689	06/12/2020	08/01/2040
283484-EE-9	El Paso Cnty CO Sch Dist 49 Ser B			2	1.D FE	1,417,704	118.9880	1,475,447	1,240,000	1,336,706		(17,704)			5.000	3.281	JD	2,756	62,000	02/08/2017	12/15/2030
283484-EG-4	El Paso Cnty CO Sch Dist 49 Ser B			2	1.D FE	1,131,650	118.8280	1,188,283	1,000,000	1,071,845		(13,102)			5.000	3.411	JD	2,222	50,000	02/08/2017	12/15/2032
283484-EH-2	El Paso Cnty CO Sch Dist 49 Ser B			2	1.D FE	1,413,519	118.8810	1,491,962	1,255,000	1,341,620		(15,768)			5.000	3.471	JD	2,789	62,750	02/08/2017	12/15/2033
283484-EJ-8	El Paso Cnty CO Sch Dist 49 Ser B			2	1.D FE	1,120,130	118.7220	1,187,221	1,000,000	1,065,742		(11,942)			5.000	3.541	JD	2,222	50,000	02/08/2017	12/15/2034
287254-DA-1	Elk Grove CA Fin Auth Spl Tax			2	1.C FE	2,447,261	115.6600	2,567,648	2,220,000	2,312,595		(23,161)			5.000	3.770	MS	37,000	111,000	07/15/2015	09/01/2033
29270C-V3-6	Energy Northwest Wash Elec Rev Ref-Columbia Generating-Ser A			2	1.C FE	7,290,360	122.6240	7,357,446	6,000,000	6,739,857		(123,664)			5.000	2.581	JJ	150,000	300,000	04/12/2017	07/01/2029
3135G0-4T-7	Fannie Mae				1.A	12,327,000	100.0690	12,335,518	12,327,000	12,327,000					0.240	0.270	FMAN	2,709	29,040	06/25/2020	05/27/2022
34061U-EN-4	Florida St Dev Fin Corp Eductn Taxable Ref NOVA SE Univ Proj			1	1.G FE	11,660,000	103.2400	12,037,819	11,660,000	11,660,000					3.631	3.631	AO	105,844	423,375	06/18/2020	04/01/2035
341271-AE-4	Florida St Brd Of Admin Fin Co Taxable Ser A			1	1.C FE	16,310,000	99.7500	16,269,258	16,310,000	16,310,000					1.705	1.705	JJ	139,043	220,151	09/03/2020	07/01/2027
342816-S2-2	Florida St Muni Pwr Agy Txble Sub All Pwr Supply Proj			1	1.G FE	4,695,000	99.7550	4,683,483	4,695,000	4,695,000					1.425	1.425	AO	16,726	28,620	04/16/2021	10/01/2026
345105-KA-7	Foothill Eastern Corridor Agy Taxable Ref Series B Sr Lien			1	1.F FE	5,550,000	98.8750	5,487,585	5,550,000	5,550,000					2.962	2.962	JJ	75,803	71,236	01/27/2021	01/15/2046
353174-JH-9	Franklin Cnty Ohio Conven Facs Ref Ser B			1	1.C FE	6,415,000	101.3300	6,500,339	6,415,000	6,415,000					2.372	2.372	JD	12,680	181,329	09/02/2020	12/01/2033
353174-JK-2	Franklin Cnty Ohio Conven Facs Ref Ser B			1	1.C FE	17,430,000	101.4020	17,674,403	17,430,000	17,430,000					2.572	2.572	JD	37,358	534,224	09/02/2020	12/01/2035
353187-CH-8	Franklin Cnty Oh Hosp Facs Rev Franklin Co-Hosp Facs Rev			2	1.B FE	2,277,700	114.1310	2,282,612	2,000,000	2,104,919		(28,951)			5.000	3.341	MN	12,778	100,000	06/04/2015	05/15/2029
353187-CJ-4	Franklin Cnty Oh Hosp Facs Rev Franklin Co-Hosp Facs Rev			2	1.B FE	3,957,625	114.0230	3,990,805	3,500,000	3,673,355		(47,742)			5.000	3.431	MN	22,361	175,000	06/04/2015	05/15/2030
353187-CK-1	Franklin Cnty Oh Hosp Facs Rev Franklin Co-Hosp Facs Rev			2	1.B FE	2,250,760	113.9160	2,278,310	2,000,000	2,095,159		(26,173)			5.000	3.491	MN	12,778	100,000	06/04/2015	05/15/2031
353187-CL-9	Franklin Cnty Oh Hosp Facs Rev Franklin Co-Hosp Facs Rev			2	1.B FE	8,009,116	113.7370	8,126,487	7,145,000	7,473,396		(90,224)			5.000	3.541	MN	45,649	357,250	06/04/2015	05/15/2032
38122N-B5-0	Golden St Tob Securitization Txbl-Ref-Enh Tobacco Settle			1	1.D FE	2,215,000	100.5950	2,228,188	2,215,000	2,215,000					2.746	2.746	JD	5,069	9,124	09/30/2021	06/01/2034
38122N-D4-1	Golden St Tob Securitization TXBL-Ref-Ser A-1			1	1.G FE	19,643,415	101.2530	19,784,875	19,540,000	19,643,046		(369)			3.487	3.424	JD	30,283		12/16/2021	06/01/2036
38611T-DJ-3	Grand Parkway Transprtn Corp Taxable Ref Tier Toll Rev			1	1.C FE	1,735,000	102.1480	1,772,261	1,735,000	1,735,000					3.006	3.006	AO	13,039	52,154	02/12/2020	10/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
387883-YN-5	Grant Cnty WA Public Util Taxable-Priest Rapids HydroEle			1	1.C FE	1,825,000	102.9610	1,879,036	1,825,000	1,825,000					2.478	2.478	JJ	22,612	45,224	01/08/2020	01/01/2030
39081H-CV-2	Great Lakes MI Wtr Auth Rev Taxable Ref Ser A			1	1.E FE	4,465,000	105.5180	4,711,365	4,465,000	4,465,000					3.056	3.056	JJ	68,225	142,136	06/05/2020	07/01/2039
39081J-AN-8	Great Lakes MI Wtr Auth Rev Ref-Senior Lien-Ser C			2	1.E FE	15,771,059	118.4410	16,096,145	13,590,000	14,684,006		(223,401)			5.000	3.071	JJ	339,750	679,500	10/14/2016	07/01/2033
414008-CQ-3	Harris Cnty TX Cultural Edu Taxable Ref Baylor Coll of Med			1	1.F FE	2,700,000	102.5430	2,768,658	2,700,000	2,700,000					2.513	2.513	MN	8,670	70,113	10/20/2020	11/15/2027
414008-CR-1	Harris Cnty TX Cultural Edu Taxable Ref Baylor Coll of Med			1	1.F FE	1,300,000	103.2070	1,341,692	1,300,000	1,300,000					2.694	2.694	MN	4,475	36,189	10/20/2020	11/15/2028
414009-JU-5	Harris Cnty TX Cultural Edu Texas Childrens Hospital			2	1.C FE	3,584,088	114.8950	3,573,228	3,110,000	3,300,400		(47,053)			5.000	3.251	AO	38,875	155,500	05/14/2015	10/01/2028
414009-JV-3	Harris Cnty TX Cultural Edu Texas Childrens Hospital			2	1.C FE	8,382,720	114.8950	8,433,278	7,340,000	7,760,133		(103,557)			5.000	3.361	AO	91,750	367,000	05/14/2015	10/01/2029
419794-F8-0	Hawaii State Arpts Sys Revenue Taxable Ref Ser E			1	1.E FE	1,795,000	100.7710	1,808,830	1,795,000	1,795,000					2.130	2.130	JJ	19,117	26,551	10/08/2020	07/01/2028
419794-F9-8	Hawaii State Arpts Sys Revenue Taxable Ref Ser E			1	1.E FE	2,280,000	101.1180	2,305,490	2,280,000	2,280,000					2.230	2.230	JJ	25,422	35,308	10/08/2020	07/01/2029
419794-G2-2	Hawaii State Arpts Sys Revenue Taxable Ref Ser E			1	1.E FE	3,000,000	101.5880	3,047,646	3,000,000	3,000,000					2.330	2.330	JJ	34,950	48,542	10/08/2020	07/01/2030
420514-AH-4	Hawthorne CA Pension Oblig Taxable				1.F FE	3,000,000	103.3460	3,100,386	3,000,000	3,000,000					2.488	2.488	JD	6,220	74,640	09/25/2019	06/01/2026
420514-AJ-0	Hawthorne CA Pension Oblig Taxable				1.F FE	3,075,000	103.9200	3,195,525	3,075,000	3,075,000					2.599	2.599	JD	6,660	79,919	09/25/2019	06/01/2027
420514-AK-7	Hawthorne CA Pension Oblig Taxable				1.F FE	1,000,000	104.4500	1,044,497	1,000,000	1,000,000					2.699	2.699	JD	2,249	26,990	09/25/2019	06/01/2028
420514-AL-5	Hawthorne CA Pension Oblig Taxable				1.F FE	1,230,000	105.1590	1,293,452	1,230,000	1,230,000					2.799	2.799	JD	2,869	34,428	09/25/2019	06/01/2029
420514-AM-3	Hawthorne CA Pension Oblig Taxable			2	1.F FE	1,320,000	105.5030	1,392,637	1,320,000	1,320,000					2.899	2.899	JD	3,189	38,267	09/25/2019	06/01/2030
420514-AN-1	Hawthorne CA Pension Oblig Taxable			2	1.F FE	1,500,000	105.7980	1,586,970	1,500,000	1,500,000					2.999	2.999	JD	3,749	44,985	09/25/2019	06/01/2031
420514-AP-6	Hawthorne CA Pension Oblig Taxable			2	1.F FE	1,750,000	106.2070	1,858,619	1,750,000	1,750,000					3.099	3.099	JD	4,519	54,233	09/25/2019	06/01/2032
432342-DQ-3	Hillsborough Cnty FL Sol Wst AMT-Ref-Ser A			2	1.D FE	9,091,524	116.9710	9,123,707	7,800,000	8,463,037		(130,504)			5.000	3.031	MS	130,000	390,000	11/02/2016	09/01/2032
432342-DR-1	Hillsborough Cnty FL Sol Wst AMT-Ref-Ser A			2	1.D FE	6,612,399	116.7730	6,656,055	5,700,000	6,169,052		(92,165)			5.000	3.091	MS	95,000	285,000	11/02/2016	09/01/2033
438701-Z5-6	Honolulu City & Cnty HI Wstwtr Taxable Ref Ser A			1	1.C FE	2,705,000	97.8670	2,647,308	2,705,000	2,705,000					1.623	1.623	JJ	21,951	22,195	12/16/2020	07/01/2031
438701-Z6-4	Honolulu City & Cnty HI Wstwtr Taxable Ref Ser A			1	1.C FE	1,200,000	98.2440	1,178,929	1,200,000	1,200,000					1.753	1.753	JJ	10,518	10,635	12/16/2020	07/01/2032
438701-Z7-2	Honolulu City & Cnty HI Wstwtr Taxable Ref Ser A			1	1.C FE	1,350,000	98.5120	1,329,909	1,350,000	1,350,000					1.873	1.873	JJ	12,643	12,783	12/16/2020	07/01/2033
438701-Z8-0	Honolulu City & Cnty HI Wstwtr Taxable Ref Ser A			1	1.C FE	1,250,000	98.5320	1,231,650	1,250,000	1,250,000					1.973	1.973	JJ	12,331	12,468	12/16/2020	07/01/2034
438701-Z9-8	Honolulu City & Cnty HI Wstwtr Taxable Ref Ser A			1	1.C FE	1,000,000	98.8460	988,460	1,000,000	1,000,000					2.073	2.073	JJ	10,365	10,480	12/16/2020	07/01/2035
43923E-AB-9	Hoover AL Brd of Educ Pub Sch Taxable Ref Warrants				1.B FE	35,000	99.8190	34,937	35,000	35,000					0.321	0.321	FA	42	33	04/13/2021	02/15/2023
43923E-AC-7	Hoover AL Brd of Educ Pub Sch Taxable Ref Warrants				1.B FE	50,000	99.3890	49,695	50,000	50,000					0.555	0.555	FA	105	82	04/13/2021	02/15/2024
442349-EP-7	Houston TX Arpt Sys Revenue Taxable Ref Sub Ser C				1.F FE	14,190,000	99.9120	14,177,513	14,190,000	14,190,000					1.816	1.816	JJ	128,845	179,667	09/18/2020	07/01/2027
442349-ER-3	Houston TX Arpt Sys Revenue Taxable Ref Sub Ser C				1.F FE	6,910,000	100.3910	6,937,025	6,910,000	6,910,000					2.235	2.235	JJ	77,219	107,678	09/18/2020	07/01/2029
442435-4Y-6	Houston Tex Util Sys Rev Taxable-1st Lien-Ser B				1.C FE	2,223,536	101.0300	2,146,885	2,125,000	2,131,069		(16,151)			3.228	2.447	MN	8,765	68,595	12/01/2015	05/15/2022
44244C-GS-0	Houston TX Utility Sys Revenue Ref-First Lien-Ser B			2	1.C FE	18,245,550	119.5620	17,934,360	15,000,000	16,592,654		(302,453)			5.000	2.661	MN	95,833	750,000	02/10/2016	11/15/2034
44420R-AV-2	Hudson Ny Yards Infra Ref Ser A			2	1.D FE	3,554,700	119.8790	3,596,358	3,000,000	3,311,220		(55,744)			5.000	2.811	FA	56,667	150,000	05/24/2017	02/15/2033
44420R-AW-0	Hudson Ny Yards Infra Ref Ser A			2	1.D FE	6,191,430	119.7680	6,287,831	5,250,000	5,778,858		(94,551)			5.000	2.871	FA	99,167	262,500	05/24/2017	02/15/2034
44420R-AX-8	Hudson Ny Yards Infra Ref Ser A			2	1.D FE	5,250,820	119.6030	5,346,241	4,470,000	4,909,089		(78,382)			5.000	2.921	FA	84,433	223,500	05/24/2017	02/15/2035
446201-AB-1	Huntington Beach CA Pension Oblig			1	1.B FE	30,000	99.4390	29,832	30,000	30,000					0.381	0.381	JD	5	81	03/18/2021	06/15/2023
447168-KJ-3	Huntsville AL Wtr Sys Revenue Warrants			2	1.B FE	1,706,334	115.0540	1,610,757	1,400,000	1,519,598		(34,149)			5.000	2.320	MN	11,667	70,000	03/18/2016	11/01/2030
45203H-4Z-2	Illinois State Fin Auth Rev OSF Hlthcare Sys-Ser A			2	1.G FE	2,119,097	115.3180	2,242,933	1,945,000	2,019,656		(17,539)			5.000	3.921	MN	12,426	97,250	09/17/2015	11/15/2031
45203H-5A-6	Illinois State Fin Auth Rev OSF Hlthcare Sys-Ser A			2	1.G FE	3,798,060	115.2360	4,033,246	3,500,000	3,627,988		(30,032)			5.000	3.971	MN	22,361	175,000	09/17/2015	11/15/2032
45203H-8R-6	Illinois State Fin Auth Rev DePaul University			2	1.F FE	1,161,910	118.1410	1,181,414	1,000,000	1,080,039		(15,393)			5.000	3.170	AO	12,500	50,000	03/23/2016	10/01/2033
45204F-DU-6	Illinois St Fin Auth Revenue TXBL Ref OSF Healthcare Sys			1	1.F FE	2,000,000	100.6060	2,012,114	2,000,000	2,000,000					2.280	2.280	MN	5,827	45,600	09/18/2020	05/15/2027
45204F-DV-4	Illinois St Fin Auth Revenue TXBL Ref OSF Healthcare Sys			1	1.F FE	2,750,000	100.9730	2,776,766	2,750,000	2,750,000					2.509	2.509	MN	8,816	68,998	09/18/2020	05/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
452252-FH-7	Illinois St Toll Highway Auth BABs-Direct Payment-Taxable				1.D FE	3,822,227	136.3620	3,940,859	2,890,000	3,545,745		(45,017)			6.184	3.735	JJ	89,359	178,718	02/26/2015	01/01/2034
452252-KJ-7	Illinois St Toll Highway Auth Ser A			2	1.D FE	1,131,930	114.9100	1,149,098	1,000,000	1,051,680		(13,673)			5.000	3.421	JJ	25,000	50,000	07/10/2015	01/01/2030
452252-KK-4	Illinois St Toll Highway Auth Ser A			2	1.D FE	1,715,436	114.8720	1,757,548	1,530,000	1,602,891		(19,234)			5.000	3.541	JJ	38,250	76,500	07/10/2015	01/01/2031
452252-KL-2	Illinois St Toll Highway Auth Ser A			2	1.D FE	1,842,671	114.7980	1,894,160	1,650,000	1,725,844		(19,990)			5.000	3.591	JJ	41,250	82,500	07/10/2015	01/01/2032
452252-KM-0	Illinois St Toll Highway Auth Ser A			2	1.D FE	2,885,571	114.7230	2,971,323	2,590,000	2,706,451		(30,673)			5.000	3.621	JJ	64,750	129,500	07/10/2015	01/01/2033
452252-KW-8	Illinois St Toll Highway Auth Ser B			2	1.D FE	1,165,640	116.5280	1,165,283	1,000,000	1,072,129		(16,700)			5.000	3.070	JJ	25,000	50,000	12/17/2015	01/01/2030
452252-KX-6	Illinois St Toll Highway Auth Ser B			2	1.D FE	1,566,027	116.4430	1,571,975	1,350,000	1,444,227		(21,784)			5.000	3.130	JJ	33,750	67,500	12/17/2015	01/01/2031
45506D-TK-1	Indiana St Fin Auth Revenue Gr Ref-Stadium Proj-Ser A			2	1.B FE	8,693,550	115.8310	8,687,318	7,500,000	7,966,736		(120,513)			5.250	3.391	FA	164,063	393,750	05/08/2015	02/01/2031
45506D-TL-9	Indiana St Fin Auth Revenue Gr Ref-Stadium Proj-Ser A			2	1.B FE	5,900,500	115.8620	5,793,090	5,000,000	5,365,318		(94,996)			5.250	3.081	FA	109,375	262,500	12/01/2015	02/01/2032
45528U-RV-5	Indianapolis In Local Public I AMT-Ref-Indianapolis Airport			2	1.F FE	9,549,007	111.9840	9,580,240	8,555,000	8,915,824		(112,161)			5.000	3.507	JJ	213,875	427,750	12/01/2015	01/01/2030
45528U-RW-3	Indianapolis In Local Public I AMT-Ref-Indianapolis Airport			2	1.F FE	6,106,958	111.6700	6,141,823	5,500,000	5,720,768		(68,531)			5.000	3.577	JJ	137,500	275,000	12/01/2015	01/01/2031
457074-BN-1	Inglewood CA Taxable			2	1.C FE	3,520,000	104.3730	3,673,919	3,520,000	3,520,000					3.621	3.621	MS	42,486	127,459	06/03/2020	09/01/2040
46246K-K3-5	Iowa St Fin Auth Revenue BABs Taxable				1.A FE	3,336,718	123.3860	3,399,282	2,755,000	3,041,359		(38,515)			5.272	3.476	FA	60,518	145,244	04/03/2013	08/01/2030
46256Q-LX-2	Iowa St Brd Regents Hosp Rev Txble Univ IA Hospitals Ser B				1.D FE	405,000	99.8310	404,316	405,000	405,000					0.200	0.200	MS	270	68	07/28/2021	10/01/2022
47770V-BQ-2	JOBS Ohio Beverage Sys Taxable Ref Ser A			1	1.D FE	4,440,000	103.0930	4,577,329	4,440,000	4,440,000					2.833	2.833	JJ	62,893	125,785	01/24/2020	01/01/2038
48504N-BZ-1	Kansas City MO Indl Dev Auth AMT KC Intl Airport			2	1.F FE	2,379,276	117.3990	2,524,076	2,150,000	2,353,395		(22,022)			4.000	2.701	MS	28,667	72,144	10/15/2020	03/01/2034
48504N-CB-3	Kansas City MO Indl Dev Auth AMT KC Intl Airport			2	1.F FE	2,559,211	116.9040	2,735,547	2,340,000	2,534,611		(20,931)			4.000	2.851	MS	31,200	78,520	10/15/2020	03/01/2036
48504N-CD-9	Kansas City MO Indl Dev Auth AMT KC Intl Airport			2	1.F FE	6,401,429	116.4660	6,859,865	5,890,000	6,344,212		(48,678)			4.000	2.931	MS	78,533	197,642	10/15/2020	03/01/2038
485429-Z7-2	Kansas St Dev Fin Auth Revenue Taxable Ser H				1.E FE	16,850,000	130.1920	21,937,369	16,850,000	16,850,000					4.927	4.927	AO	175,264	830,200	08/13/2015	04/15/2045
49127K-CF-5	Kentucky St Econ Dev Auth Rev Taxable-Ref-Ser B			2	1.F FE	1,250,000	109.0410	1,363,008	1,250,000	1,250,000					4.021	4.021	JD	4,189	50,263	12/07/2017	12/01/2029
49127K-CG-3	Kentucky St Econ Dev Auth Rev Taxable-Ref-Ser B			2	1.F FE	1,000,000	109.5350	1,095,345	1,000,000	1,000,000					4.121	4.121	JD	3,434	41,210	12/07/2017	12/01/2030
492279-CU-6	Kern Cnty CA Pension Oblig Adj Ref Taxable				1.D FE	21,469,036	111.6740	20,994,656	18,800,000	21,096,356		(372,680)			4.185	1.809	MON	34,968	721,215	01/22/2021	08/15/2027
492436-BA-7	Kerrville Tex Health Facs Dev Ref-Peterson Regl Med Ctr			2	1.G FE	2,304,533	114.1790	2,392,040	2,095,000	2,182,035		(22,039)			5.000	3.762	FA	39,572	104,750	12/01/2015	08/15/2030
507686-RP-0	Lake Central IN Multi-Dist Sch Taxable Ref			2	1.B FE	2,000,000	98.8570	1,977,138	2,000,000	2,000,000					1.721	1.721	JJ	15,871	27,823	09/03/2020	07/15/2029
507686-RQ-8	Lake Central IN Multi-Dist Sch Taxable Ref			2	1.B FE	1,000,000	98.8230	988,231	1,000,000	1,000,000					1.801	1.801	JJ	8,305	14,558	09/03/2020	07/15/2030
507686-RR-6	Lake Central IN Multi-Dist Sch Taxable Ref			2	1.B FE	2,200,000	99.2500	2,183,491	2,200,000	2,200,000					1.921	1.921	JJ	19,487	34,162	09/03/2020	07/15/2031
507686-RS-4	Lake Central IN Multi-Dist Sch Taxable Ref			2	1.B FE	2,565,000	99.6900	2,557,041	2,565,000	2,565,000					2.051	2.051	JJ	24,258	42,525	09/03/2020	01/15/2033
516391-DQ-9	Lansing Michigan Wtr Lt Rev Taxable Ref Ser B			2	1.D FE	1,985,000	106.9500	2,122,963	1,985,000	1,985,000					2.940	2.940	JJ	29,180	58,359	12/13/2019	07/01/2032
516391-DR-7	Lansing Michigan Wtr Lt Rev Taxable Ref Ser B			2	1.D FE	3,675,000	107.2830	3,942,665	3,675,000	3,675,000					3.040	3.040	JJ	55,860	111,720	12/13/2019	07/01/2033
523470-FZ-0	Lee Cnty Fla Arpt Rev			2	1.F FE	5,600,980	115.6140	5,792,281	5,010,000	5,251,742		(59,235)			5.000	3.611	AO	62,625	250,500	06/03/2015	10/01/2032
523470-GA-4	Lee Cnty Fla Arpt Rev			2	1.F FE	4,345,926	115.6140	4,508,962	3,900,000	4,082,616		(44,705)			5.000	3.651	AO	48,750	195,000	06/03/2015	10/01/2033
542690-3N-0	Long Island Ny Pwr Auth Elec S Taxable-Gen-Ser B				1.F FE	2,050,000	108.8820	2,232,083	2,050,000	2,050,000					3.983	3.983	MS	27,217	81,652	12/04/2014	09/01/2025
542690-3P-5	Long Island Ny Pwr Auth Elec S Taxable-Gen-Ser B				1.F FE	4,009,030	111.2370	4,449,464	4,000,000	4,004,077		(779)			4.133	4.109	MS	55,107	165,320	12/05/2014	09/01/2026
542690-8D-7	Long Island Ny Pwr Auth Elec S Ref-Ser B			2	1.F FE	4,786,880	118.7170	4,748,664	4,000,000	4,398,512		(79,153)			5.000	2.711	MS	66,667	200,000	10/14/2016	09/01/2030
542690-8G-0	Long Island Ny Pwr Auth Elec S Ref-Ser B			2	1.F FE	5,237,690	118.5660	5,264,322	4,440,000	4,845,710		(80,173)			5.000	2.891	MS	74,000	222,000	10/14/2016	09/01/2033
542691-EY-2	Long Island Ny Pwr Auth Elec Taxable Ref Ser C			2	1.F FE	55,000	99.5760	54,767	55,000	55,000					0.359	0.359	MS	50		09/15/2021	03/01/2023
544445-TV-1	Los Angeles CA Dept of Arpts Taxable Ref Subordinate Ser C			1	1.D FE	1,285,000	97.0860	1,247,550	1,285,000	1,285,000					0.848	0.848	MN	1,392	8,112	01/28/2021	05/15/2026
544445-TW-9	Los Angeles CA Dept of Arpts Taxable Ref Subordinate Ser C			1	1.D FE	1,000,000	96.6430	966,427	1,000,000	1,000,000					1.101	1.101	MN	1,407	8,196	01/28/2021	05/15/2027
544445-TX-7	Los Angeles CA Dept of Arpts Taxable Ref Subordinate Ser C			1	1.D FE	1,150,000	96.0490	1,104,567	1,150,000	1,150,000					1.251	1.251	MN	1,838	10,710	01/28/2021	05/15/2028
544525-NX-2	LOS ANGELES CA DEPT OF WTR & P			1	1.C FE	59,380	106.6220	58,642	55,000	58,886		(494)			5.281	0.545	JJ	1,452		10/20/2021	07/01/2023
544587-2Q-0	Los Angeles Ca Muni Impt Corpl Taxable Ref Ser A			1	1.D FE	30,000	99.9170	29,975	30,000	30,000					0.319	0.319	MN	16	63	02/25/2021	11/01/2022
54473E-NT-7	Los Angeles Cnty CA Public Wks BABs-Recovery Zone Econ Dev				1.C FE	16,256,160	137.6860	16,522,344	12,000,000	14,533,095		(287,321)			7.488	4.144	FA	374,400	898,560	04/07/2015	08/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
546398-2Z-0	Louisiana St Public Facs Authr Ref-Ochsner Clinic Fndtn PJ			2	1.G FE	1,103,655	113.3090	1,133,088	1,000,000	1,040,636		(11,125)			5.000	3.706	MN	6,389	50,000	12/01/2015	05/15/2029
546398-3B-2	Louisiana St Public Facs Authr Ref-Ochsner Clinic Fndtn PJ			2	1.G FE	1,092,670	113.3090	1,133,088	1,000,000	1,036,464		(9,955)			5.000	3.836	MN	6,389	50,000	12/01/2015	05/15/2031
546398-3C-0	Louisiana St Public Facs Authr Ref-Ochsner Clinic Fndtn PJ			2	1.G FE	1,382,376	113.3090	1,439,022	1,270,000	1,314,280		(12,076)			5.000	3.886	MN	8,114	63,500	12/01/2015	05/15/2032
54651R-CD-9	Louisiana State Unclaimed Prop I 49 South Project			2	1.E FE	1,122,050	116.4100	1,164,100	1,000,000	1,049,731		(12,506)			5.000	3.540	MS	16,667	50,000	08/19/2015	09/01/2029
54651R-CE-7	Louisiana State Unclaimed Prop I 49 South Project			2	1.E FE	1,115,810	116.4100	1,164,100	1,000,000	1,047,283		(11,871)			5.000	3.610	MS	16,667	50,000	08/19/2015	09/01/2030
54651R-CP-2	Louisiana State Unclaimed Prop I 49 South Project				1.E FE	1,000,000	98.5230	985,225	1,000,000	1,000,000					0.586	0.586	MS	1,953	2,881	02/04/2021	09/01/2024
54651R-CS-6	Louisiana State Unclaimed Prop I 49 South Project				1.E FE	1,060,000	97.8680	1,037,399	1,060,000	1,060,000					1.343	1.343	MS	4,745	6,999	02/04/2021	09/01/2027
54651R-CT-4	Louisiana State Unclaimed Prop I 49 South Project				1.E FE	2,500,000	97.8080	2,445,205	2,500,000	2,500,000					1.543	1.543	MS	12,858	18,966	02/04/2021	09/01/2028
54651R-DD-8	Louisiana State Unclaimed Prop I 49 South Project				1.E FE	1,000,000	98.2200	982,198	1,000,000	1,000,000					0.859	0.859	MS	2,863	4,223	02/04/2021	09/01/2025
54651R-DF-3	Louisiana State Unclaimed Prop I 49 South Project				1.E FE	1,185,000	97.8680	1,159,733	1,185,000	1,185,000					1.343	1.343	MS	5,305	7,825	02/04/2021	09/01/2027
54651R-DG-1	Louisiana State Unclaimed Prop I 49 South Project				1.E FE	500,000	97.8080	489,041	500,000	500,000					1.543	1.543	MS	2,572	3,793	02/04/2021	09/01/2028
54651R-DH-9	Louisiana State Unclaimed Prop I 49 South Project				1.E FE	1,500,000	98.4080	1,476,114	1,500,000	1,500,000					1.779	1.779	MS	8,895	13,120	02/04/2021	09/01/2029
54651R-DN-6	Louisiana State Unclaimed Prop I 49 South Project			1	1.E FE	1,000,000	97.9800	979,795	1,000,000	1,000,000					2.179	2.179	MS	7,263	10,713	02/04/2021	09/01/2034
54651R-DP-1	Louisiana State Unclaimed Prop I 49 South Project			1	1.E FE	1,280,000	98.1350	1,256,133	1,280,000	1,280,000					2.279	2.279	MS	9,724	14,343	02/04/2021	09/01/2035
546850-CA-4	Louisville KY Regl Arpt Auth Taxable-Ref-Ser C			2	1.F FE	9,495,000	103.4470	9,822,302	9,495,000	9,495,000					3.933	3.933	JJ	186,719	373,438	06/11/2014	07/01/2026
54811B-PP-0	Lower Colorado River Tx Auth T Transmission Contract Rev			2	1.F FE	1,234,167	114.3820	1,258,203	1,100,000	1,150,915		(13,992)			5.000	3.531	MN	7,028	55,000	06/05/2015	05/15/2030
54811B-PQ-8	Lower Colorado River Tx Auth T Transmission Contract Rev			2	1.F FE	1,860,632	114.2740	1,902,667	1,665,000	1,739,484		(20,447)			5.000	3.579	MN	10,638	83,250	07/01/2015	05/15/2031
54811B-PR-6	Lower Colorado River Tx Auth T Transmission Contract Rev			2	1.F FE	889,792	114.2740	914,194	800,000	834,185		(9,372)			5.000	3.641	MN	5,111	40,000	06/05/2015	05/15/2032
54811B-QR-5	Lower Colorado River Tx Auth T Ref-LCRA Transmission Svcs			2	1.F FE	1,617,560	117.6610	1,559,004	1,325,000	1,463,013		(29,556)			5.000	2.471	MN	8,465	66,250	06/09/2016	05/15/2032
54811B-QS-3	Lower Colorado River Tx Auth T Ref-LCRA Transmission Svcs			2	1.F FE	2,431,800	117.5670	2,351,336	2,000,000	2,203,958		(43,621)			5.000	2.521	MN	12,778	100,000	06/09/2016	05/15/2033
56042R-K4-3	Maine Hlth and Hgr Educ Facs Taxable Ref Ser B			1	1.E FE	2,250,000	101.7700	2,289,825	2,250,000	2,250,000					2.485	2.485	JJ	34,479		05/06/2021	07/01/2033
56042R-K6-8	Maine Hlth and Hgr Educ Facs Taxable Ref Ser B			1	1.E FE	2,315,000	102.0900	2,363,377	2,315,000	2,315,000					2.635	2.635	JJ	37,617		05/06/2021	07/01/2035
562784-AL-2	Manhattan Beach CA Pension Ob Taxable			1	1.A FE	550,000	100.8840	554,864	550,000	550,000					2.241	2.241	JJ	7,840		04/29/2021	01/01/2031
562784-AM-0	Manhattan Beach CA Pension Ob Taxable			1	1.A FE	450,000	101.2450	455,604	450,000	450,000					2.341	2.341	JJ	6,701		04/29/2021	01/01/2032
562784-AP-3	Manhattan Beach CA Pension Ob Taxable			1	1.A FE	1,850,000	102.2100	1,890,892	1,850,000	1,850,000					2.591	2.591	JJ	30,491		04/29/2021	01/01/2034
562784-AQ-1	Manhattan Beach CA Pension Ob Taxable			1	1.A FE	1,000,000	102.3470	1,023,471	1,000,000	1,000,000					2.691	2.691	JJ	17,118		04/29/2021	01/01/2035
57420V-PB-3	Maryland St Econ Dev Corp Stud Ref-Univ MD Clg Park Projs			2	1.F FE	2,634,625	116.6110	2,641,230	2,265,000	2,439,237		(36,270)			5.000	3.121	JD	9,438	113,250	02/25/2016	06/01/2035
57421F-AA-5	Maryland St Dept of Transportn TAXABLE REF BDS 2021				1.F FE	89,886	99.2900	89,361	90,000	89,914		29			0.361	0.421	FA	135	141	06/16/2021	08/01/2023
57421F-AB-3	Maryland St Dept of Transportn Taxable Ref Ser A				1.F FE	75,000	98.4640	73,848	75,000	75,000					0.526	0.526	FA	164	171	02/11/2021	08/01/2024
574296-AV-1	Maryland St Stadium Auth Reven Baltimore City Public Schools			2	1.D FE	6,059,450	117.6040	5,880,215	5,000,000	5,492,784		(106,220)			5.000	2.580	MN	41,667	250,000	04/21/2016	05/01/2036
57563R-QX-0	Massachusetts Edl Fing Auth Taxable Ser A				1.C FE	1,000,000	101.8370	1,018,374	1,000,000	1,000,000					2.156	2.156	JJ	10,780	14,433	10/22/2020	07/01/2024
57563R-QZ-5	Massachusetts Edl Fing Auth Taxable Ser A				1.C FE	2,565,000	103.1100	2,644,779	2,565,000	2,565,000					2.562	2.562	JJ	32,858	43,993	10/22/2020	07/01/2026
57584X-DD-0	Massachusetts St Dev Fin Agy C Ref-Caregroup-Ser H-1			2	1.G FE	3,078,523	114.1270	3,104,265	2,720,000	2,861,450		(37,433)			5.000	3.411	JJ	68,000	136,000	08/21/2015	07/01/2029
57584X-DE-8	Massachusetts St Dev Fin Agy C Ref-Caregroup-Ser H-1			2	1.G FE	1,572,653	114.0160	1,590,525	1,395,000	1,465,190		(18,554)			5.000	3.461	JJ	34,875	69,750	08/21/2015	07/01/2030
57584X-DF-5	Massachusetts St Dev Fin Agy C Ref-Caregroup-Ser H-1			2	1.G FE	1,119,390	113.9050	1,139,050	1,000,000	1,047,291		(12,476)			5.000	3.551	JJ	25,000	50,000	08/21/2015	07/01/2031
57584X-ML-2	Massachusetts St Dev Fin Agy C Caregroup-Ser I			2	1.G FE	2,692,890	117.4100	2,641,727	2,250,000	2,461,929		(43,650)			5.000	2.760	JJ	56,250	112,500	04/28/2016	07/01/2030
57584X-MM-0	Massachusetts St Dev Fin Agy C Caregroup-Ser I			2	1.G FE	3,418,032	117.3270	3,361,416	2,865,000	3,129,900		(54,502)			5.000	2.799	JJ	71,625	143,250	05/04/2016	07/01/2031
57584X-MP-3	Massachusetts St Dev Fin Agy C Caregroup-Ser I			2	1.G FE	1,462,444	117.2830	1,454,308	1,240,000	1,346,945		(21,918)			5.000	2.940	JJ	31,000	62,000	04/28/2016	07/01/2033
575896-QK-4	Ma Port Auth-Ser B AMT-Ser B			2	1.C FE	1,148,800	114.1500	1,141,502	1,000,000	1,057,782		(15,350)			5.000	3.240	JJ	25,000	50,000	07/09/2015	07/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
576000-XN-8	Massachusetts St Sch Bldg Taxable Ref SubSer B			1	1.C FE	6,093,120	104.9220	6,295,314	6,000,000	6,075,844		(8,574)			3.066	2.884	AO	38,836	183,960	12/13/2019	10/15/2033
576000-ZW-6	Massachusetts St Sch Bldg Taxable Ref Senior Ser C			1	1.B FE	10,043,100	101.6480	10,164,750	10,000,000	10,038,526		(3,693)			2.950	2.898	MN	37,694	325,319	10/09/2020	05/15/2043
592098-S7-3	Metropolitan Govt Nashville Subordinate-Ser B			2	1.C FE	1,538,415	121.5270	1,567,702	1,290,000	1,439,248		(24,832)			5.000	2.721	JJ	32,250	64,500	10/26/2017	07/01/2034
592098-S8-1	Metropolitan Govt Nashville Subordinate-Ser B			2	1.C FE	1,780,440	121.5120	1,822,685	1,500,000	1,668,680		(28,010)			5.000	2.781	JJ	37,500	75,000	10/26/2017	07/01/2035
592098-S9-9	Metropolitan Govt Nashville Subordinate-Ser B			2	1.C FE	2,733,284	121.6460	2,810,018	2,310,000	2,564,791		(42,254)			5.000	2.821	JJ	57,750	115,500	10/26/2017	07/01/2036
592098-T2-3	Metropolitan Govt Nashville Subordinate-Ser B			2	1.C FE	2,360,920	121.4100	2,428,192	2,000,000	2,217,374		(36,014)			5.000	2.851	JJ	50,000	100,000	10/26/2017	07/01/2037
592190-MK-5	Met Nashville Tn Arpt Auth Arp AMT-Ser B			2	1.E FE	1,155,840	113.8680	1,138,680	1,000,000	1,062,559		(16,671)			5.000	3.100	JJ	25,000	50,000	12/09/2015	07/01/2030
592190-ML-3	Met Nashville Tn Arpt Auth Arp AMT-Ser B			2	1.E FE	1,438,125	113.6090	1,420,116	1,250,000	1,325,645		(20,131)			5.000	3.160	JJ	31,250	62,500	12/09/2015	07/01/2031
592190-MM-1	Met Nashville Tn Arpt Auth Arp AMT-Ser B			2	1.E FE	1,736,281	113.6090	1,721,181	1,515,000	1,604,100		(23,686)			5.000	3.210	JJ	37,875	75,750	12/09/2015	07/01/2032
59259N-ZM-8	Met Transprtn Auth Ny Dedicate BABs Metro Transit Auth-A2				1.C FE	12,735,536	124.3170	12,605,693	10,140,000	11,611,802		(183,218)			5.989	3.609	MN	77,597	607,285	03/13/2015	11/15/2030
59259Y-5T-2	Met Transprtn Auth NY Revenue			2	1.G FE	2,333,080	115.2490	2,304,970	2,000,000	2,138,234		(33,136)			5.000	3.091	MN	12,778	100,000	07/24/2015	11/15/2028
59259Y-5U-9	Met Transprtn Auth NY Revenue			2	1.G FE	4,635,680	114.8220	4,592,872	4,000,000	4,264,427		(63,262)			5.000	3.171	MN	25,556	200,000	07/24/2015	11/15/2029
59259Y-5V-7	Met Transprtn Auth NY Revenue			2	1.G FE	3,456,900	114.4550	3,433,656	3,000,000	3,190,441		(45,484)			5.000	3.241	MN	19,167	150,000	07/24/2015	11/15/2030
59259Y-5Y-1	Met Transprtn Auth NY Revenue			2	1.G FE	6,015,083	114.2650	5,998,918	5,250,000	5,569,533		(76,187)			5.000	3.311	MN	33,542	262,500	07/24/2015	11/15/2031
59259Y-CA-5	Met Transprtn Auth NY Revenue BABs				1.G FE	3,202,121	127.0490	3,290,567	2,590,000	2,978,959		(40,727)			6.548	4.282	MN	21,670	169,593	12/01/2015	11/15/2031
592647-BD-2	Met Washington Dc Arpts Auth A Ref-AMT-Ser B			2	1.D FE	11,159,700	114.5770	11,457,670	10,000,000	10,475,400		(116,435)			5.000	3.631	AO	125,000	500,000	07/01/2015	10/01/2031
59333M-U3-7	Miami-Dade Cnty Fl Sch Brd COPS-Ser D			2	1.E FE	11,380,000	115.8670	11,586,730	10,000,000	10,612,978		(137,801)			5.000	3.380	FA	208,333	500,000	12/16/2015	02/01/2031
59333M-V7-7	Miami-Dade Cnty Fl Sch Brd Ref-COPS-Ser C			2	1.E FE	5,991,725	115.6940	6,039,216	5,220,000	5,570,620		(79,088)			5.000	3.231	FA	108,750	261,000	03/03/2016	02/01/2033
59333N-V4-2	MIAMI-DADE CNTY FL SPL OBLIG Taxable Ref Subordinate Rev			1	1.E FE	7,000,000	98.4330	6,890,303	7,000,000	7,000,000					2.686	2.686	AO	47,005	137,881	12/10/2020	10/01/2035
59333N-V5-9	MIAMI-DADE CNTY FL SPL OBLIG Taxable Ref Subordinate Rev			1	1.E FE	15,770,000	98.2300	15,490,855	15,770,000	15,770,000					2.736	2.736	AO	107,867	316,409	12/10/2020	10/01/2036
59333P-Q9-2	Miami-Dade Cnty Fla Aviation Ref-AMT-Ser A			2	1.F FE	1,732,574	114.5770	1,798,854	1,570,000	1,636,805		(16,308)			5.000	3.771	AO	19,625	78,500	06/10/2015	10/01/2029
59333P-R3-4	Miami-Dade Cnty Fla Aviation Ref-AMT-Ser A			2	1.F FE	1,434,823	114.4180	1,504,598	1,315,000	1,364,433		(12,027)			5.000	3.911	AO	16,438	65,750	06/10/2015	10/01/2031
59333P-R4-2	Miami-Dade Cnty Fla Aviation Ref-AMT-Ser A			2	1.F FE	1,934,362	114.4180	2,036,642	1,780,000	1,843,771		(15,498)			5.000	3.961	AO	22,250	89,000	06/10/2015	10/01/2032
59333P-R5-9	Miami-Dade Cnty Fla Aviation Ref-AMT-Ser A			2	1.F FE	1,949,796	114.4180	2,059,526	1,800,000	1,861,954		(15,042)			5.000	4.001	AO	22,500	90,000	06/10/2015	10/01/2033
59333T-EB-2	Miami-Dade Cnty FL Public Facs Ref-Jackson Hlth Sys-Ser A			2	1.D FE	14,767,216	113.8990	15,268,188	13,405,000	13,932,527		(142,225)			5.000	3.761	JD	55,854	670,250	06/25/2015	06/01/2032
59333T-FF-2	Miami-Dade Cnty FL Public Facs Ref-Public Health Trust			2	1.D FE	7,607,986	121.0340	8,200,040	6,775,000	7,261,916		(80,270)			5.000	3.530	JD	28,229	338,750	04/27/2017	06/01/2037
59447P-6M-8	Michigan St Fin Auth Revenue Ref-Beaumont Hlth Credit Group			2	1.E FE	4,152,743	111.0800	4,143,280	3,730,000	3,868,134		(50,262)			5.000	3.488	FA	77,708	186,500	12/01/2015	08/01/2032
59447P-6N-6	Michigan St Fin Auth Revenue Ref-Beaumont Hlth Credit Group			2	1.E FE	2,479,841	111.0260	2,525,830	2,275,000	2,341,015		(23,873)			5.000	3.810	FA	47,396	113,750	07/22/2015	08/01/2033
594615-JD-9	Michigan St Bldg Auth Revenue Prerefunded Ref Facs Ser I			2	1.A	714,889	116.9130	765,778	655,000	700,941		(11,292)			5.000	3.025	AO	6,914	32,750	10/06/2020	04/15/2030
594615-JG-2	Michigan St Bldg Auth Revenue Unrefunded Ref Facs Ser I			2	1.D FE	15,434,385	115.8790	16,622,785	14,345,000	15,182,242		(204,213)			5.000	3.345	AO	151,419	717,250	10/06/2020	04/15/2030
604146-BC-3	Minnesota St Gen Fund Revenue Taxable-Approp-Ser B				1.B FE	1,165,000	101.1560	1,178,464	1,165,000	1,165,000					3.263	3.263	JD	3,168	38,014	01/28/2014	06/01/2022
604146-BF-6	Minnesota St Gen Fund Revenue Taxable-Approp-Ser B			2	1.B FE	1,845,000	104.7850	1,933,276	1,845,000	1,845,000					3.963	3.963	JD	6,093	73,117	01/28/2014	06/01/2025
604146-BG-4	Minnesota St Gen Fund Revenue Taxable-Approp-Ser B			2	1.B FE	1,720,000	104.9380	1,804,932	1,720,000	1,720,000					4.113	4.113	JD	5,895	70,744	01/28/2014	06/01/2026
60534T-Y4-1	Mississippi St Dev Bank Spl Ob Ref Ser A			2	1.E FE	1,885,392	116.2950	1,860,725	1,600,000	1,727,313		(27,719)			5.000	2.991	AO	20,000	80,000	10/30/2015	04/01/2028
605638-AP-0	Mississippi St Gaming Tax Rev Ser E			2	1.G FE	1,716,690	115.5470	1,733,204	1,500,000	1,590,565		(22,119)			5.000	3.290	AO	15,833	75,000	09/24/2015	10/15/2029
605638-AQ-8	Mississippi St Gaming Tax Rev Ser E			2	1.G FE	5,681,300	115.5080	5,775,400	5,000,000	5,285,466		(69,571)			5.000	3.380	AO	52,778	250,000	09/24/2015	10/15/2030
605638-AR-6	Mississippi St Gaming Tax Rev Ser E			2	1.G FE	6,715,360	115.4310	6,781,542	5,875,000	6,229,578		(86,598)			5.000	3.229	AO	62,014	293,750	12/01/2015	10/15/2031
605638-AS-4	Mississippi St Gaming Tax Rev Ser E			2	1.G FE	3,297,155	115.3490	3,356,656	2,910,000	3,073,364		(39,793)			5.000	3.406	AO	30,717	145,500	12/01/2015	10/15/2032
61075T-LZ-9	Monroe Cnty NY Indl Dev Corp Ref-Univ of Rochester-Ser A			2	1.D FE	1,156,960	114.9450	1,149,448	1,000,000	1,060,514		(16,105)			5.000	3.160	JJ	25,000	50,000	06/17/2015	07/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61075T-MA-3	Monroe Cnty NY Indl Dev Corp Ref-Univof Rochester-Ser A			2	1.D FE	1,149,550	114.8660	1,148,658	1,000,000	1,057,795		(15,353)			5.000	3.240	JJ	25,000	50,000	06/17/2015	07/01/2030
61204K-KV-2	Montana St Fac Fin Auth Rev			2	1.E FE	3,117,129	119.4960	3,142,755	2,630,000	2,890,981		(46,616)			5.000	2.901	FA	49,678	131,500	11/02/2016	02/15/2029
61204K-KW-0	Montana St Fac Fin Auth Rev Ref			2	1.E FE	2,107,618	119.2990	2,135,454	1,790,000	1,960,481		(30,376)			5.000	2.981	FA	33,811	89,500	11/02/2016	02/15/2030
612285-AN-6	Montebello CA Pension Oblig Taxable			2	1.C FE	2,790,000	108.2760	3,020,903	2,790,000	2,790,000					4.056	4.056	JD	9,430	113,162	05/28/2020	06/01/2039
61255Q-AR-7	Monterey Pk CA Pension Oblig Taxable Ser A			1	1.C FE	6,621,883	98.2060	6,476,699	6,595,000	6,620,342		(1,541)			3.021	2.974	JD	16,603	157,728	02/04/2021	06/01/2043
646066-7F-1	New Jersey St Eductnl Facs Aut Txbl Seton Hall Univ Ser D			1	1.F FE	3,445,000	104.3850	3,596,063	3,445,000	3,445,000					3.468	3.468	JJ	59,736	123,787	06/05/2020	07/01/2035
646066-7G-9	New Jersey St Eductnl Facs Aut Txbl Seton Hall Univ Ser D			1	1.F FE	2,250,000	105.3380	2,370,112	2,250,000	2,250,000					3.908	3.908	JJ	43,965	91,105	06/05/2020	07/01/2040
646080-UR-0	New Jersey St Hgr Edu Assistan AMT Ref Senior Ser A				1.B FE	1,805,968	108.4080	1,777,883	1,640,000	1,732,277		(46,827)			5.000	1.990	JD	6,833	82,000	05/21/2020	12/01/2023
646080-US-8	New Jersey St Hgr Edu Assistan AMT Ref Senior Ser A				1.B FE	2,866,914	112.4440	2,867,330	2,550,000	2,758,741		(68,757)			5.000	2.090	JD	10,625	127,500	05/21/2020	12/01/2024
646140-DG-5	New Jersey St Turnpike Auth Tu Taxable Ref Ser C			2	1.E FE	16,006,500	103.6030	15,540,420	15,000,000	15,746,977		(205,188)			3.223	1.750	JJ	241,725	500,908	09/17/2020	01/01/2035
646140-EA-7	New Jersey St Turnpike Auth Tu Taxable Ref Ser B			2	1.F FE	2,910,000	97.7980	2,845,933	2,910,000	2,910,000					2.782	2.782	JJ	40,478	33,057	01/22/2021	01/01/2040
647370-GS-8	New Mexico St Hosp Equip Presbyterian Health Care Serv			2	1.C FE	3,163,649	114.3110	3,183,553	2,785,000	2,933,085		(38,219)			5.000	3.411	FA	58,021	139,250	05/08/2015	08/01/2029
647370-GT-6	New Mexico St Hosp Equip Presbyterian Health Care Serv			2	1.C FE	3,388,560	114.3110	3,429,321	3,000,000	3,152,276		(39,237)			5.000	3.481	FA	62,500	150,000	05/08/2015	08/01/2030
647370-GU-3	New Mexico St Hosp Equip Presbyterian Health Care Serv			2	1.C FE	3,639,181	114.3110	3,697,951	3,235,000	3,393,631		(40,828)			5.000	3.531	FA	67,396	161,750	05/08/2015	08/01/2031
647370-GV-1	New Mexico St Hosp Equip Presbyterian Health Care Serv			2	1.C FE	2,910,648	114.3110	2,972,078	2,600,000	2,722,137		(31,393)			5.000	3.591	FA	54,167	130,000	05/08/2015	08/01/2032
64763H-FB-6	New Orleans LA Aviation Brd AMT-Ser B			2	1.F FE	7,022,833	112.4900	6,878,745	6,115,000	6,443,452		(102,896)			5.000	3.111	JJ	152,875	305,750	12/01/2015	01/01/2028
649451-CY-5	New York Convention Ctr Dev Ref-Hotel Unit Fee Secured			2	1.F FE	5,708,550	115.5650	5,778,260	5,000,000	5,297,225		(70,802)			5.000	3.349	MN	31,944	250,000	08/21/2015	11/15/2032
649451-DJ-7	New York Convention Ctr Dev Ref-Hotel Unit Fee Secured			2	1.F FE	8,580,579	115.6480	8,656,238	7,485,000	7,943,899		(109,447)			5.000	3.299	MN	47,821	374,250	08/21/2015	11/15/2031
64971P-KB-0	New York City Ny Indl Dev Agy Ref Yankee Stadium Proj			2	1.F FE	2,229,999	121.2480	2,261,273	1,865,000	2,187,786		(34,096)			4.000	1.830	MS	24,867	67,347	09/24/2020	03/01/2031
64971P-KC-8	New York City Ny Indl Dev Agy Ref Yankee Stadium Proj			2	1.F FE	1,339,909	120.4290	1,360,844	1,130,000	1,315,738		(19,525)			4.000	1.930	MS	15,067	40,806	09/24/2020	03/01/2032
64971Q-RB-1	New York NY City Transitional Taxable-Future Tax Secd				1.A FE	4,097,502	116.0370	4,409,387	3,800,000	3,988,174		(17,861)			4.200	3.542	MN	26,600	159,600	03/24/2015	11/01/2030
64971W-6C-9	New York City NY Transitional Taxable Sub Ser F2			1	1.A FE	9,227,070	105.6440	9,507,933	9,000,000	9,149,471		(32,293)			2.900	2.493	MN	43,500	261,000	07/17/2019	05/01/2026
64971W-A7-5	New York City NY Transitional Taxable-Sub-Ser E-2				1.A FE	3,032,220	105.1910	3,155,742	3,000,000	3,014,469		(3,310)			2.800	2.675	FA	35,000	84,000	04/12/2016	02/01/2026
64971X-QF-8	New York NY City Transitional Future Tax Sub Bonds Ser C1			2	1.A FE	631,428	120.3540	661,947	550,000	620,107		(7,051)			4.000	2.390	MN	3,667	22,000	05/14/2020	05/01/2036
64971X-QG-6	New York NY City Transitional Future Tax Sub Bonds Ser C1			2	1.A FE	1,731,766	119.9020	1,816,509	1,515,000	1,701,698		(18,730)			4.000	2.440	MN	10,100	60,600	05/14/2020	05/01/2037
64971X-QH-4	New York NY City Transitional Future Tax Sub Bonds Ser C1			2	1.A FE	615,125	119.6890	646,318	540,000	604,723		(6,480)			4.000	2.480	MN	3,600	21,600	05/14/2020	05/01/2038
64971X-UD-8	New York NY City Transitional Future Tax Subordinate Ser C			2	1.A FE	7,245,886	118.8040	7,419,304	6,245,000	7,131,718		(89,942)			4.000	2.220	MN	41,633	249,800	09/16/2020	05/01/2041
64972H-WT-5	New York NY City Transitional Fiscal 2015 Ser S2			2	1.C FE	2,326,100	115.4750	2,309,492	2,000,000	2,126,404		(33,306)			5.000	3.100	JJ	46,111	100,000	06/18/2015	07/15/2029
64972H-WU-2	New York NY City Transitional Fiscal 2015 Ser S2			2	1.C FE	4,762,849	115.5890	4,768,034	4,125,000	4,372,912		(65,189)			5.000	3.190	JJ	95,104	206,250	06/18/2015	07/15/2030
64972H-XT-4	New York NY City Transitional Fiscal 2015 Ser S2			2	1.C FE	5,740,700	115.3990	5,769,930	5,000,000	5,288,489		(75,739)			5.000	3.260	JJ	115,278	250,000	06/18/2015	07/15/2031
64989K-LJ-3	New York St Pwr Auth Revenue Taxable Ref Ser B			1	1.C FE	7,285,000	102.0180	7,431,975	7,285,000	7,285,000					2.818	2.818	MN	26,232	205,291	04/30/2020	11/15/2039
64990A-GD-1	New York St Dorm Auth Sales Ta Sales Tax-Ser A-Group B			2	1.B FE	18,430,200	121.0960	18,164,400	15,000,000	16,967,238		(352,051)			5.000	2.309	MS	220,833	750,000	09/06/2017	03/15/2031
64990B-NE-9	New York St Dorm Auth Rev N Shore Long Island Jewish Obl			2	1.G FE	11,019,861	113.4540	11,379,436	10,030,000	10,406,016		(104,023)			5.000	3.791	MN	83,583	501,500	06/05/2015	05/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64990B-NF-6	New York St Dorm Auth Rev N Shore Long Island Jewish Obl			2	1.G FE	4,824,532	113.3840	4,994,543	4,405,000	4,564,550		(44,101)			5.000	3.831	MN	36,708	220,250	06/05/2015	05/01/2033
64990F-A7-9	New York St Dorm Auth TXBL-REF-SER B			1	1.B FE	90,000	99.5180	89,566	90,000	90,000					0.307	0.307	MS	81	130	03/19/2021	03/15/2023
64990F-GB-4	New York St Dorm Auth Ref-Ser B			2	1.C FE	7,872,774	121.8050	8,008,646	6,575,000	7,358,582		(127,423)			5.000	2.701	FA	124,194	328,750	10/12/2017	02/15/2034
64990F-TN-4	New York St Dorm Auth Unrefunded Ser B Grp B			2	1.C FE	14,880,045	113.4450	15,655,382	13,800,000	14,524,219		(217,147)			5.000	3.219	FA	260,667	690,000	05/04/2020	02/15/2030
64990G-G9-7	New York St Dorm Auth Revenues School Districts Rev Ser A			2	1.D FE	3,168,568	125.7670	3,269,952	2,600,000	3,070,378		(64,033)			5.000	2.109	AO	32,500	167,556	05/15/2020	10/01/2032
64990G-H3-9	New York St Dorm Auth Revenues School Districts Rev Ser A			2	1.D FE	978,917	125.2520	1,014,541	810,000	949,874		(18,946)			5.000	2.229	AO	10,125	52,200	05/15/2020	10/01/2034
64990G-Y3-0	New York St Dorm Auth Revenues Taxable Ref			1	1.E FE	12,540,000	100.7690	12,636,408	12,540,000	12,540,000					2.462	2.462	JJ	154,367	290,725	07/15/2020	07/01/2032
64990G-Y4-8	New York St Dorm Auth Revenues Taxable Ref			1	1.E FE	5,920,000	100.7300	5,963,222	5,920,000	5,920,000					2.512	2.512	JJ	74,355	140,036	07/15/2020	07/01/2033
658203-5S-9	North Carolina St Muni Pwr Agy Prerefunded-Ser C			2	1.A	174,097	116.8720	181,152	155,000	167,545		(2,921)			5.000	2.845	JJ	3,875	7,750	09/18/2019	01/01/2030
658203-5T-7	North Carolina St Muni Pwr Agy Prerefunded-Ser C			2	1.A	1,431,969	116.8720	1,513,494	1,295,000	1,385,264		(20,866)			5.000	3.132	JJ	32,375	64,750	09/18/2019	01/01/2031
658203-5Y-6	North Carolina St Muni Pwr Agy Unrefunded-Ser C			2	1.F FE	7,671,440	115.4510	8,087,315	7,005,000	7,445,056		(101,277)			5.000	3.310	JJ	175,125	350,250	09/18/2019	01/01/2030
658203-5Z-3	North Carolina St Muni Pwr Agy Unrefunded-Ser C			2	1.F FE	1,009,067	115.2330	1,083,191	940,000	985,794		(10,443)			5.000	3.679	JJ	23,500	47,000	09/18/2019	01/01/2031
658203-X4-1	North Carolina St Muni Pwr Agy Ref-Ser A			2	1.F FE	3,064,232	115.2330	3,088,247	2,680,000	2,843,178		(37,507)			5.000	3.360	JJ	67,000	134,000	07/09/2015	01/01/2031
66285W-NJ-1	N Tx Tollway Auth Revenue Ref-Ser A			2	1.F FE	11,905,708	112.4580	11,920,548	10,600,000	11,051,802		(140,473)			5.000	3.491	JJ	265,000	530,000	04/09/2015	01/01/2032
66285W-SP-2	N Tx Tollway Auth Revenue Ref Ser A			2	1.E FE	1,783,980	116.1860	1,742,786	1,500,000	1,627,610		(29,790)			5.000	2.740	JJ	37,500	75,000	05/05/2016	01/01/2035
665304-HY-0	Northern KY Univ Gen Receipts Taxable Ser A			1	1.E FE	1,675,000	103.4270	1,732,399	1,675,000	1,675,000					2.538	2.538	MS	14,171	15,469	04/07/2021	09/01/2032
665304-HZ-7	Northern KY Univ Gen Receipts Taxable Ser A			1	1.E FE	2,000,000	103.5720	2,071,444	2,000,000	2,000,000					2.638	2.638	MS	17,587	19,199	04/07/2021	09/01/2033
665304-JA-0	Northern KY Univ Gen Receipts Taxable Ser A			1	1.E FE	1,545,000	103.5570	1,599,956	1,545,000	1,545,000					2.738	2.738	MS	14,101	15,393	04/07/2021	09/01/2034
665304-JB-8	Northern KY Univ Gen Receipts Taxable Ser A			1	1.E FE	2,500,000	103.4900	2,587,243	2,500,000	2,500,000					2.838	2.838	MS	23,650	25,818	04/07/2021	09/01/2035
665304-JC-6	Northern KY Univ Gen Receipts Taxable Ser A			1	1.E FE	2,250,000	103.4760	2,328,206	2,250,000	2,250,000					2.938	2.938	MS	22,035	24,055	04/07/2021	09/01/2036
665304-JD-4	Northern KY Univ Gen Receipts Taxable Ser A			1	1.E FE	1,000,000	103.8830	1,038,825	1,000,000	1,000,000					3.038	3.038	MS	10,127	11,055	04/07/2021	09/01/2037
665304-JE-2	Northern KY Univ Gen Receipts Taxable Ser A			1	1.E FE	1,400,000	103.6990	1,451,782	1,400,000	1,400,000					3.068	3.068	MS	14,317	15,630	04/07/2021	09/01/2038
67704L-AA-9	Oglethorpe Ga Pwr Corp First Mtg			1	2.A FE	6,633,639	127.9090	6,779,166	5,300,000	6,556,474		(77,165)			5.534	2.984	JJ	146,651	146,651	03/08/2021	01/01/2035
677561-KK-7	Ohio St Hosp Fac Revenue Ref-Cleveland Clinic Health			2	1.C FE	2,420,465	123.2080	2,488,796	2,020,000	2,266,152		(37,204)			5.000	2.781	JJ	50,500	101,000	08/09/2017	01/01/2033
67756A-2P-6	Ohio St Hgr Eductnl Fac Commis				1.C FE	3,157,808	100.0000	2,930,000	2,930,000	2,930,000		(27,817)			3.849	2.879	JJ	56,388	112,776	10/22/2012	01/01/2022
67756A-2Q-4	Ohio St Hgr Eductnl Fac Commis				1.C FE	3,536,836	103.2760	3,382,302	3,275,000	3,304,480		(28,593)			4.000	3.079	JJ	65,500	131,000	10/22/2012	01/01/2023
684100-AP-5	Orange Calif Pension Oblig Taxable Ref			1	1.C FE	8,300,000	102.0980	8,474,117	8,300,000	8,300,000					2.750	2.750	JD	19,021	162,311	03/04/2021	06/01/2035
684100-AQ-3	Orange Calif Pension Oblig Taxable Ref			1	1.C FE	6,960,000	101.8480	7,088,628	6,960,000	6,960,000					2.820	2.820	JD	16,356	139,571	03/04/2021	06/01/2036
684517-RX-5	Orange Cnty Fl Sch Brd Cops Ref-Ser C			2	1.C FE	9,903,860	118.0400	10,033,400	8,500,000	9,180,973		(136,188)			5.000	3.111	FA	177,083	425,000	03/16/2016	08/01/2034
696543-UA-3	Palm Beach Cnty FL Pub Impt TXBL-REF-SER B				1.B FE	239,830	98.2180	235,723	240,000	239,860		30			0.500	0.520	JD	100	707	05/13/2021	12/01/2024
696624-AW-5	Palm Desert CA Redev Agy Taxable-Ref-Ser B				1.C FE	3,484,533	103.8990	3,662,454	3,525,000	3,513,539		6,283			3.000	3.193	AO	26,438	105,750	01/19/2017	10/01/2023
700387-HQ-9	Park Creek CO Met Dist Rev Taxable Senior Ser B			2	1.F FE	435,000	109.7010	477,198	435,000	435,000					3.244	3.244	JD	1,176	14,111	12/13/2019	12/01/2031
700387-HR-7	Park Creek CO Met Dist Rev Taxable Senior Ser B			2	1.F FE	540,000	109.9370	593,660	540,000	540,000					3.344	3.344	JD	1,505	18,058	12/13/2019	12/01/2032
70869P-MP-9	Pennsylvania Economic Dev Fing Txbl State System Higher Educ			1	1.E FE	290,000	99.0990	287,388	290,000	290,000					0.739	0.739	JD	95	1,351	04/13/2021	06/15/2024
70917R-B5-3	Pennsylvania St Hgr Ed Facs BAB-Temple University			1	1.E FE	5,089,535	123.1400	5,011,794	4,070,000	5,061,356		(28,179)			6.141	2.811	AO	62,485	124,969	09/23/2021	04/01/2030
709193-LY-0	Pennsylvania St Indl Dev Auth Taxable-Ref-Econ Dev				1.E FE	9,790,000	102.2970	10,014,915	9,790,000	9,790,000					3.556	3.556	JJ	174,066	348,132	04/02/2015	07/01/2024
709224-3G-2	Pennsylvania St Turnpike Commi TXBL REF MOTOR LICENSE FUND			2	1.D FE	5,070,000	102.4750	5,195,503	5,070,000	5,070,000					2.890	2.890	JD	12,210	146,523	02/12/2020	12/01/2035
709224-A5-8	Pennsylvania St Turnpike Commi Ref-2nd Ser-Sub Mtr Lic Fund			2	1.D FE	421,019	122.9320	436,408	355,000	396,271		(6,321)			5.000	2.850	JD	1,479	17,750	11/01/2017	12/01/2030
709224-A9-0	Pennsylvania St Turnpike Commi Ref-2nd Ser-Sub Mtr Lic Fund			2	1.D FE	4,653,080	122.3940	4,895,740	4,000,000	4,410,080		(62,280)			5.000	3.090	JD	16,667	200,000	11/01/2017	12/01/2034
709224-HH-5	Pennsylvania St Turnpike Commi Ref-Ser A-1			2	1.E FE	1,689,810	115.1370	1,727,060	1,500,000	1,572,307		(19,611)			5.000	3.490	JD	6,250	75,000	05/15/2015	12/01/2030
709224-HJ-1	Pennsylvania St Turnpike Commi Ref-Ser A-1			2	1.E FE	3,358,110	115.0070	3,450,198	3,000,000	3,136,745		(37,022)			5.000	3.570	JD	12,500	150,000	05/15/2015	12/01/2031
709224-HK-8	Pennsylvania St Turnpike Commi Ref-Ser A-1			2	1.E FE	8,862,109	114.7210	9,126,048	7,955,000	8,301,999		(93,823)			5.000	3.630	JD	33,146	397,750	05/15/2015	12/01/2032
70922P-AN-2	Pennsylvania St Turnpike Commi				1.A FE	10,000,000	108.7030	10,870,290	10,000,000	10,000,000					3.229	3.229	JD	26,908	322,900	09/11/2014	12/01/2026
70922P-AP-7	Pennsylvania St Turnpike Commi				1.A FE	5,081,125	110.3380	5,516,915	5,000,000	5,043,605		(6,642)			3.329	3.166	JD	13,871	166,450	12/01/2015	12/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
709235-S2-2	Pennsylvania St Univ Taxable Ser D			1	1.C FE	61,272	100.8020	60,481	60,000	61,027		(245)			1.353	0.320	MS	271	406	08/05/2021	09/01/2023
709235-XZ-3	Pennsylvania St Univ Ref-Ser B			2	1.C FE	2,690,888	118.7100	2,581,947	2,175,000	2,426,012		(50,339)			5.000	2.371	MS	36,250	108,750	06/08/2016	09/01/2034
717794-AS-0	Philadelphia Pa Auth For Indl Ref-1st Ser 2015			2	1.E FE	2,322,271	113.4940	2,349,326	2,070,000	2,163,773		(26,817)			5.000	3.511	AO	25,875	103,500	06/24/2015	04/01/2030
717794-AU-5	Philadelphia Pa Auth For Indl Ref-1st Ser 2015			2	1.E FE	7,669,102	113.2410	7,807,967	6,895,000	7,183,662		(82,359)			5.000	3.621	AO	86,188	344,750	06/24/2015	04/01/2032
71781L-AM-1	Philadelphia Auth for Ind Dev Retirement Sys-Ser A				1.F FE	20,716,076	122.1730	20,316,198	16,629,000	19,591,499		(471,298)			6.350	2.931	AO	222,921	1,055,942	07/22/2019	04/15/2028
717901-BF-8	Philadelphia Pa Auth For Indl Ref Childrens Hospital of Phil			2	1.C FE	4,728,800	121.6770	4,867,084	4,000,000	4,426,351		(70,546)			5.000	2.890	JJ	100,000	200,000	05/25/2017	07/01/2033
717901-BG-6	Philadelphia Pa Auth For Indl Ref Childrens Hospital of Phil			2	1.C FE	5,882,450	121.6470	6,082,345	5,000,000	5,516,874		(85,356)			5.000	2.950	JJ	125,000	250,000	05/25/2017	07/01/2034
71883M-JD-7	Phoenix AZ Civic Impt Arpt Rev AMT-Ref-Senior Lien			2	1.E FE	9,607,550	106.5040	9,052,866	8,500,000	8,739,823		(153,917)			5.000	3.061	JJ	212,500	425,000	12/01/2015	07/01/2030
71883M-LA-0	Phoenix AZ Civic Impt Arpt Rev AMT-Ser A			2	1.E FE	867,232	120.6350	898,732	745,000	819,207		(12,226)			5.000	3.021	JJ	18,625	37,250	11/01/2017	07/01/2034
71884A-G5-2	Phoenix Ariz Civic Impt Corp Taxable Sub Excise Tax Rev			1	1.B FE	4,050,000	99.7110	4,038,312	4,050,000	4,050,000					2.564	2.564	JJ	51,921	88,266	08/05/2020	07/01/2040
72178J-AC-7	Pima Cnty AZ Pledged Rev Oblig Taxable				1.B FE	35,000	98.7580	34,565	35,000	35,000					0.520	0.520	MN	30	78	04/22/2021	05/01/2024
72178J-AL-7	Pima Cnty AZ Pledged Rev Oblig Taxable			2	1.B FE	8,800,000	99.3510	8,742,862	8,800,000	8,800,000					2.194	2.194	MN	32,179	82,592	04/22/2021	05/01/2032
72178J-AM-5	Pima Cnty AZ Pledged Rev Oblig Taxable			2	1.B FE	8,000,000	99.0190	7,921,520	8,000,000	8,000,000					2.264	2.264	MN	30,187	77,479	04/22/2021	05/01/2033
73358W-4V-3	Port Auth NY & NJ Txble Consolidated Nts Ser AAA				1.E FE	380,528	100.5330	376,998	375,000	379,380		(1,148)			1.086	0.305	JJ	2,036		08/05/2021	07/01/2023
73358W-YD-0	Port Auth NY & NJ Ref-AMT-193rd Series			2	1.E FE	7,724,017	115.5540	7,649,695	6,620,000	7,078,096		(112,523)			5.000	3.050	AO	69,878	331,000	10/09/2015	10/15/2028
73358W-YF-5	Port Auth NY & NJ Ref-AMT-193rd Series			2	1.E FE	2,321,058	115.1500	2,320,281	2,015,000	2,142,570		(31,216)			5.000	3.210	AO	21,269	100,750	10/09/2015	10/15/2030
73474T-AD-2	Port of Morrow OR Transmission Fac Rev Taxable				1.C FE	15,100,000	109.7250	16,568,445	15,100,000	15,100,000					3.521	3.521	MS	177,224	531,671	12/11/2014	09/01/2027
73474T-AJ-9	Port of Morrow OR TXBL-Bonneville Coop Proj #3			1	1.C FE	143,583	103.8020	140,132	135,000	141,242		(2,341)			3.097	0.307	MS	1,394	2,090	05/13/2021	09/01/2023
735000-TR-2	Port Oakland Calif Taxable Ref Ser R Senior Lien			1	1.E FE	2,010,000	100.0510	2,011,021	2,010,000	2,010,000					2.049	2.049	MN	6,864	37,524	11/20/2020	05/01/2029
735000-TS-0	Port Oakland Calif Taxable Ref Ser R Senior Lien			1	1.E FE	3,925,000	99.5250	3,906,360	3,925,000	3,925,000					2.099	2.099	MN	13,731	75,063	11/20/2020	05/01/2030
735389-WG-9	Port Of Seattle Wa Revenue AMT-Ref-Ser C			2	1.E FE	5,549,700	111.2570	5,562,850	5,000,000	5,184,189		(62,738)			5.000	3.580	AO	62,500	250,000	07/22/2015	04/01/2028
735389-WH-7	Port Of Seattle Wa Revenue AMT-Ref-Ser C			2	1.E FE	2,212,257	111.1990	2,229,546	2,005,000	2,074,612		(23,676)			5.000	3.660	AO	25,063	100,250	07/22/2015	04/01/2029
735389-WJ-3	Port Of Seattle Wa Revenue AMT-Ref-Ser C			2	1.E FE	2,198,580	111.1700	2,223,408	2,000,000	2,066,798		(22,698)			5.000	3.710	AO	25,000	100,000	07/22/2015	04/01/2030
735389-WK-0	Port Of Seattle Wa Revenue AMT-Ref-Ser C			2	1.E FE	3,830,435	111.0840	3,887,937	3,500,000	3,611,352		(37,796)			5.000	3.770	AO	43,750	175,000	07/22/2015	04/01/2031
74445M-AA-7	Public Fin Auth Wi Sol Wst Dis Amt Ref Waste Mgmt Ser A1				1.G FE	705,000	106.5100	750,894	705,000	705,000					2.625	2.625	MN	3,084	18,506	05/05/2016	11/01/2025
74445M-AB-5	Public Fin Auth Wi Sol Wst Dis Amt Ref Waste Mgmt Ser A-2			2	1.G FE	795,000	108.0490	858,988	795,000	795,000					2.875	2.875	MN	3,809	22,856	05/05/2016	05/01/2027
745181-C5-4	Puerto Rico Highway & Transprt Ref Ser CC				1.F FE	380,142	110.5340	386,870	350,000	377,243		(2,012)			5.250	4.320	JJ	9,188	18,375	07/14/2020	07/01/2032
751073-LE-5	Raleigh Durham NC Arpt Auth Re Amt Ref Ser A			2	1.D FE	1,437,488	119.5770	1,494,709	1,250,000	1,356,223		(17,972)			5.000	3.251	MN	10,417	62,500	03/03/2017	05/01/2031
751073-LF-2	Raleigh Durham NC Arpt Auth Re AMT Ref Ser A			2	1.D FE	1,769,527	119.7610	1,856,291	1,550,000	1,674,614		(21,023)			5.000	3.341	MN	12,917	77,500	03/03/2017	05/01/2032
751073-LG-0	Raleigh Durham NC Arpt Auth Re AMT Ref Ser A			2	1.D FE	3,005,816	119.7320	3,172,898	2,650,000	2,852,322		(34,047)			5.000	3.421	MN	22,083	132,500	03/03/2017	05/01/2033
759136-TG-9	Regl Transprtn Dist Colorado Fastracks Proj-Ser A			2	1.C FE	3,241,194	118.7040	3,222,808	2,715,000	2,988,238		(52,181)			5.000	2.760	MN	22,625	135,750	10/28/2016	11/01/2036
759911-2A-7	Regl Transprtn Auth II Ser A			2	1.C FE	3,814,437	117.6250	3,781,650	3,215,000	3,496,978		(59,098)			5.000	2.870	JD	13,396	160,750	03/31/2016	06/01/2033
759911-2D-1	Regl Transprtn Auth II Ser A			2	1.C FE	2,880,808	117.0580	2,879,627	2,460,000	2,658,784		(41,482)			5.000	3.030	JD	10,250	123,000	03/31/2016	06/01/2036
762232-BJ-4	Rhode Island Commerce Corp Rev Taxable-Tax Credit Fin-Ser A			1	1.D FE	5,735,000	107.1400	6,144,468	5,735,000	5,735,000					3.197	3.197	MN	30,558	183,348	04/12/2019	05/01/2027
762232-BK-1	Rhode Island Commerce Corp Rev Taxable-Tax Credit Fin-Ser A			1	1.D FE	2,915,000	108.2250	3,154,753	2,915,000	2,915,000					3.297	3.297	MN	16,018	96,108	04/12/2019	05/01/2028
762315-RC-5	Rhode Island St Student Ln Rev Taxable Ser A				1.C FE	860,357	112.1360	857,842	765,000	827,626		(20,628)			5.000	2.090	JD	3,188	38,250	05/22/2020	12/01/2024
762315-RL-5	Rhode Island St Student Ln Rev Taxable Ser B				1.C FE	1,240,000	101.2110	1,255,018	1,240,000	1,240,000					2.100	2.100	JD	2,170	26,040	05/22/2020	12/01/2022
762315-RM-3	Rhode Island St Student Ln Rev Taxable Ser B				1.C FE	1,500,000	101.9850	1,529,771	1,500,000	1,500,000					2.200	2.200	JD	2,750	33,000	05/22/2020	12/01/2023
762315-RN-1	Rhode Island St Student Ln Rev Taxable Ser B				1.C FE	1,290,000	102.3940	1,320,886	1,290,000	1,290,000					2.400	2.400	JD	2,580	30,960	05/22/2020	12/01/2024
769036-BQ-6	Riverside Ca Pensn Oblg Taxable Ser A			1	1.D FE	1,720,000	104.4630	1,796,765	1,720,000	1,720,000					2.773	2.773	JD	3,975	47,696	06/05/2020	06/01/2028
783186-UH-0	Rutgers NJ St Univ Taxable Ref Ser R			1	1.E FE	10,457,923	105.5040	10,729,736	10,170,000	10,418,636		(20,849)			2.888	2.615	MN	48,952	293,710	01/29/2020	05/01/2032
786091-AG-3	Sacramento Cnty Ca Pensn Oblg Taxable				1.G FE	9,165,329	117.2480	10,528,897	8,980,000	9,054,537		(20,873)			7.250	6.953	FA	271,271	651,050	12/01/2015	08/01/2025
792905-DE-8	Saint Paul Mn Hsg & Redev Auth Ref-HealthPartners Oblig Group			2	1.F FE	2,718,239	114.3870	2,785,333	2,435,000	2,545,355		(29,074)			5.000	3.610	JJ	60,875	121,750	05/29/2015	07/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
792905-DF-5	Saint Paul Mn Hsg & Redev Auth Ref-HealthPartners Oblig Group			2	1.F FE	13,931,564	114.2760	14,330,198	12,540,000	13,083,148		(142,904)			5.000	3.670	JJ	313,500	627,000	05/29/2015	07/01/2031
795576-FR-3	Salt Lake City Utah Arpt Rev AMT-Ser A			2	1.F FE	2,279,140	119.8050	2,396,098	2,000,000	2,160,236		(26,082)			5.000	3.391	JJ	50,000	100,000	02/09/2017	07/01/2032
79625G-DB-6	San Antonio TX Elec & Gas Rev Taxable Ref			1	1.D FE	3,250,000	98.6480	3,206,070	3,250,000	3,250,000					2.142	2.142	FA	29,006	51,438	10/20/2020	02/01/2034
79625G-DC-4	San Antonio TX Elec & Gas Rev Taxable Ref			1	1.D FE	5,585,000	98.6440	5,509,279	5,585,000	5,585,000					2.242	2.242	FA	52,173	92,520	10/20/2020	02/01/2035
79730W-BP-4	San Diego CA Redev Agency Taxable-Ref-Sub-Ser B				1.C FE	981,730	107.8040	1,078,038	1,000,000	990,350		1,876			3.250	3.476	MS	10,833	32,500	01/20/2017	09/01/2026
79730W-BQ-2	San Diego CA Redev Agency Taxable-Ref-Sub-Ser B			2	1.C FE	2,936,940	108.5920	3,257,748	3,000,000	2,963,283		5,746			3.375	3.616	MS	33,750	101,250	01/20/2017	09/01/2027
79730W-BR-0	San Diego CA Redev Agency Taxable-Ref-Sub-Ser B			2	1.C FE	2,449,575	109.2720	2,731,810	2,500,000	2,468,394		4,110			3.500	3.716	MS	29,167	87,500	01/20/2017	09/01/2028
79765R-TD-1	San Francisco Calif City & Cnt BABs Series DE			1	1.D FE	68,957	103.6510	67,373	65,000	67,455		(1,503)			4.900	0.347	MN	531	1,593	06/24/2021	11/01/2022
79770G-JG-2	San Francisco City & Cnty CA TXBL-Third Lien-Affordable Hou				1.C FE	1,260,000	101.6770	1,281,128	1,260,000	1,260,000					2.543	2.543	FA	1,424		12/01/2021	08/01/2030
79770G-JH-0	San Francisco City & Cnty CA TXBL-Third Lien-Affordable Hou				1.C FE	3,000,000	101.8040	3,054,132	3,000,000	3,000,000					2.643	2.643	FA	3,524		12/01/2021	08/01/2031
79771F-BG-1	San Francisco City & Cnty Wtr Taxable Ref Ser EFGH			1	1.D FE	1,110,000	99.4550	1,103,949	1,110,000	1,110,000					2.288	2.288	MN	4,233	26,102	10/08/2020	11/01/2033
79771F-BW-6	San Francisco City & Cnty Wtr Taxable Ref Ser EFGH			1	1.D FE	2,850,000	99.5220	2,836,388	2,850,000	2,850,000					2.188	2.188	MN	10,393	64,090	10/08/2020	11/01/2032
79771F-BX-4	San Francisco City & Cnty Wtr Taxable Ref Ser EFGH			1	1.D FE	2,915,000	99.4550	2,899,110	2,915,000	2,915,000					2.288	2.288	MN	11,116	68,548	10/08/2020	11/01/2033
798136-YF-8	San Jose Calif Arpt Rev Taxable Ref Ser C			1	1.F FE	5,000,000	102.5490	5,127,430	5,000,000	5,000,000					2.960	2.960	MS	49,333	59,200	03/25/2021	03/01/2036
798136-YG-6	San Jose Calif Arpt Rev Taxable Ref Ser C			1	1.F FE	5,000,000	102.5320	5,126,595	5,000,000	5,000,000					3.060	3.060	MS	51,000	61,200	03/25/2021	03/01/2037
798136-YJ-0	San Jose Calif Arpt Rev Taxable Ref Ser C			1	1.F FE	5,000,000	102.5130	5,125,670	5,000,000	5,000,000					3.140	3.140	MS	52,333	62,800	03/25/2021	03/01/2038
798136-YL-5	San Jose Calif Arpt Rev Taxable Ref Ser C			1	1.F FE	2,875,000	102.5060	2,947,053	2,875,000	2,875,000					3.240	3.240	MS	31,050	37,260	03/25/2021	03/01/2039
798170-AJ-5	San Jose CA Redev Agency Taxable-Ref-Ser A-T				1.C FE	6,825,000	106.5690	7,273,348	6,825,000	6,825,000					3.176	3.176	FA	90,318	216,762	12/08/2017	08/01/2026
798170-AM-8	San Jose CA Redev Agency Taxable-Ref-Ser A-T			2	1.C FE	5,466,444	106.1210	5,905,623	5,565,000	5,496,222		7,814			3.250	3.437	FA	75,359	180,863	12/08/2017	08/01/2029
801096-AR-9	Santa Ana CA Cmnty Redev Txbl-Ref-Tax Alloc Ser B				1.C FE	2,000,000	104.5910	2,091,828	2,000,000	2,000,000					3.567	3.567	MS	23,780	71,340	10/19/2018	09/01/2023
812631-MW-6	Seattle WA Drain & Wstwtr Rev Ref			2	1.B FE	4,314,495	112.7680	4,234,435	3,755,000	4,013,372		(57,293)			4.000	2.290	AO	37,550	150,200	06/15/2016	04/01/2034
825485-UJ-2	Shreveport LA Wtr & Swr Rev Ref			2	1.F FE	2,152,929	116.4260	2,142,229	1,840,000	1,974,227		(31,847)			5.000	3.010	JD	7,667	92,000	12/10/2015	12/01/2029
825485-UN-3	Shreveport LA Wtr & Swr Rev Ref			2	1.F FE	1,957,533	116.2980	1,977,068	1,700,000	1,811,075		(26,225)			5.000	3.210	JD	7,083	85,000	12/10/2015	12/01/2033
825485-UP-8	Shreveport LA Wtr & Swr Rev Ref			2	1.F FE	2,293,780	116.2650	2,325,296	2,000,000	2,126,882		(29,920)			5.000	3.260	JD	8,333	100,000	12/10/2015	12/01/2034
825485-UQ-6	Shreveport LA Wtr & Swr Rev Ref			2	1.F FE	1,142,320	116.2330	1,162,330	1,000,000	1,061,552		(14,497)			5.000	3.310	JD	4,167	50,000	12/10/2015	12/01/2035
837151-PP-8	South Carolina St Public Svc A Ref-Ser A			2	1.F FE	11,810,300	117.5400	11,754,020	10,000,000	10,842,302		(176,148)			5.000	2.951	JD	41,667	500,000	01/08/2016	12/01/2033
837151-WE-5	South Carolina St Public Svc A Unrefunded Taxable Oblig Ser E			1	1.F FE	2,467,365	102.6520	2,504,699	2,440,000	2,450,253		(10,888)			3.572	3.102	JD	7,263	87,157	06/01/2020	12/01/2022
837151-XF-1	South Carolina St Public Svc A Taxable Ref Ser B			1	1.F FE	5,555,000	101.2860	5,626,460	5,555,000	5,555,000					1.852	1.852	JD	8,573	102,879	10/27/2020	12/01/2026
83755V-ZT-4	South Dakota St Hlth & Eductnl Ref-Sanford Obligated Group			2	1.E FE	1,308,367	115.1850	1,324,622	1,150,000	1,216,834		(16,084)			5.000	3.370	MN	9,583	57,500	10/15/2015	11/01/2030
84247P-JA-0	Sthrn Ca Public Pwr Auth Reven Taxable-Apex Pwr Proj-Ser B			2	1.D FE	3,509,825	106.5110	3,727,889	3,500,000	3,502,715		(1,018)			3.758	3.725	JJ	65,765	131,530	03/14/2014	07/01/2025
84247P-JB-8	Sthrn Ca Public Pwr Auth Reven Taxable-Apex Pwr Proj-Ser B			2	1.D FE	3,003,895	107.0910	3,212,727	3,000,000	3,001,081		(404)			3.938	3.923	JJ	59,070	118,140	03/14/2014	07/01/2026
84247P-JC-6	Sthrn Ca Public Pwr Auth Reven Taxable-Apex Pwr Proj-Ser B			2	1.D FE	3,727,600	107.5960	3,948,788	3,670,000	3,688,415		(6,922)			4.108	3.895	JJ	75,382	150,764	12/01/2015	07/01/2027
85732G-WF-3	State Public Sch Bldg Auth PA				1.E FE	2,495,000	104.7670	2,613,947	2,495,000	2,495,000					3.046	3.046	AO	18,999	75,998	10/18/2019	04/01/2028
85732G-WH-9	State Public Sch Bldg Auth PA				1.E FE	4,955,000	105.4710	5,226,088	4,955,000	4,955,000					3.146	3.146	AO	38,971	155,884	10/18/2019	04/01/2030
85732P-CE-8	State Pub Sch-C-Qscb Taxable-Qualified Sch Constr			1	1.E FE	2,274,980	120.1230	2,402,466	2,000,000	2,193,184		(21,403)			5.088	3.637	MS	29,963	101,760	12/15/2017	09/15/2029
861403-AW-3	Stockton CA Redev Agency Tax Allocation Ref-Ser A			2	1.C FE	4,617,440	117.4350	4,697,412	4,000,000	4,316,555		(62,078)			5.000	3.161	MS	66,667	200,000	10/20/2016	09/01/2037
875301-HV-8	Tampa Hillsborough Cnty FL Exp Taxable Ref Rev Ser B			1	1.F FE	3,000,000	100.9540	3,028,629	3,000,000	3,000,000					2.492	2.492	JJ	37,380	60,431	08/27/2020	07/01/2034
875301-HW-6	Tampa Hillsborough Cnty FL Exp Taxable Ref Rev Ser B			1	1.F FE	1,750,000	101.2200	1,771,345	1,750,000	1,750,000					2.592	2.592	JJ	22,680	36,666	08/27/2020	07/01/2035
875301-HX-4	Tampa Hillsborough Cnty FL Exp Taxable Ref Rev Ser B			1	1.F FE	3,345,000	101.0700	3,380,802	3,345,000	3,345,000					2.642	2.642	JJ	44,187	71,436	08/27/2020	07/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87971L-AR-6	Tempe AZ COPs Taxable COPs			2	1.B FE	6,985,000	98.0130	6,846,194	6,985,000	6,985,000					2.321	2.321	JJ	72,054		07/08/2021	07/01/2034
87971L-AS-4	Tempe AZ COPs Taxable COPs			2	1.B FE	10,325,000	97.9500	10,113,348	10,325,000	10,325,000					2.421	2.421	JJ	111,097		07/08/2021	07/01/2035
87971L-AT-2	Tempe AZ COPs Taxable COPs			2	1.B FE	3,500,000	98.0860	3,432,993	3,500,000	3,500,000					2.521	2.521	JJ	39,216		07/08/2021	07/01/2036
882669-BZ-6	Texas St Public Fin Auth Rev Taxable TX Facs Commission				1.B FE	2,500,000	96.2650	2,406,628	2,500,000	2,500,000					1.620	1.620	FA	16,875	24,525	12/11/2020	02/01/2031
882669-CA-0	Texas St Public Fin Auth Rev Taxable TX Facs Commission			2	1.B FE	1,500,000	96.5810	1,448,717	1,500,000	1,500,000					1.780	1.780	FA	11,125	16,168	12/11/2020	02/01/2032
882669-CB-8	Texas St Public Fin Auth Rev Taxable TX Facs Commission			2	1.B FE	1,750,000	96.9250	1,696,184	1,750,000	1,750,000					1.940	1.940	FA	14,146	20,559	12/11/2020	02/01/2033
882669-CC-6	Texas St Public Fin Auth Rev Taxable TX Facs Commission			2	1.B FE	2,800,000	96.6480	2,706,155	2,800,000	2,800,000					2.040	2.040	FA	23,800	34,589	12/11/2020	02/01/2034
882669-CD-4	Texas St Public Fin Auth Rev Taxable TX Facs Commission			2	1.B FE	1,450,000	96.6250	1,401,057	1,450,000	1,450,000					2.140	2.140	FA	12,929	18,790	12/11/2020	02/01/2035
882806-HK-1	Texas St Tech Univ Revenues Taxable Ref				1.B FE	1,620,000	99.0170	1,604,075	1,620,000	1,620,000					1.553	1.553	FA	9,504	25,159	07/09/2020	02/15/2028
882806-HM-7	Texas St Tech Univ Revenues Taxable Ref			2	1.B FE	2,765,000	98.9200	2,735,149	2,765,000	2,765,000					1.753	1.753	FA	18,311	48,470	07/09/2020	02/15/2030
882806-HN-5	Texas St Tech Univ Revenues Taxable Ref			2	1.B FE	445,000	99.4070	442,363	445,000	445,000					1.853	1.853	FA	3,115	8,246	07/09/2020	02/15/2031
882806-HP-0	Texas St Tech Univ Revenues Taxable Ref			2	1.B FE	1,000,000	99.8420	998,420	1,000,000	1,000,000					1.953	1.953	FA	7,378	19,530	07/09/2020	02/15/2032
88283K-BL-1	Texas St Transprtn Turnpike Taxable Ref First Tier Ser C			2	1.F FE	9,360,816	100.0160	9,381,463	9,380,000	9,361,783		678			3.029	3.042	FA	107,334	284,120	07/17/2020	08/15/2041
88880L-AF-0	Tobacco Settlement Fing Auth Taxable Ref Class 1 Sr Bonds			1	1.F FE	3,900,000	100.0560	3,902,172	3,900,000	3,900,000					1.497	1.497	JD	4,865	58,383	10/22/2020	06/01/2024
88880L-AG-8	Tobacco Settlement Fing Auth Taxable Ref Class 1 Sr Bonds			1	1.F FE	2,275,000	99.5370	2,264,455	2,275,000	2,275,000					1.647	1.647	JD	3,122	37,469	10/22/2020	06/01/2025
891371-AQ-9	Torrance CA JT Pwrs Fing Taxable			1	1.C FE	18,450,000	107.0910	19,758,345	18,450,000	18,450,000					3.703	3.703	AO	170,801	643,350	10/15/2020	10/01/2039
898735-UH-6	Tucson Ariz CTFS Participation Taxable COPs Ser A			1	1.E FE	175,000	98.3970	172,195	175,000	175,000					0.459	0.459	JJ	665		02/18/2021	07/01/2024
898735-UW-3	Tucson Ariz CTFS Participation Taxable COPs Ser A			1	1.E FE	9,720,000	100.0060	9,720,544	9,720,000	9,720,000					2.856	2.856	JJ	229,794		02/18/2021	07/01/2047
91412G-VD-4	University Calif Revs Taxable-Ser AN				1.C FE	1,820,000	108.2730	1,970,570	1,820,000	1,820,000					3.738	3.738	MN	8,693	68,032	04/04/2014	05/15/2025
91428L-NR-3	Univ of Hawaii HI Revenue Taxable Ref Ser C			1	1.D FE	15,780,000	102.5120	16,176,425	15,780,000	15,780,000					3.203	3.203	AO	126,358	467,526	10/15/2020	10/01/2040
914440-LB-6	Univ Of Massachusetts Ma Bldg Build America Bonds			1	1.C FE	146,523	108.9330	141,613	130,000	143,565		(2,958)			4.350	0.626	MN	943	2,828	05/13/2021	11/01/2024
914713-K6-8	University North Carolina NC Taxable-Ref				1.A FE	2,177,679	116.3280	2,442,894	2,100,000	2,156,181		(3,850)			3.847	3.563	JD	6,732	80,787	12/01/2015	12/01/2034
914716-U6-0	Univ of NC at Charlotte Taxable Ref			1	1.E FE	5,115,000	102.4830	5,242,011	5,115,000	5,115,000					3.020	3.020	AO	38,618	83,244	02/26/2021	04/01/2041
916856-HF-7	Uptown Dev Auth TX Contrct Rev Taxable Ser B			2	1.F FE	1,000,000	103.8390	1,038,391	1,000,000	1,000,000					2.981	2.981	MS	9,937	15,319	02/04/2021	09/01/2035
917567-FV-6	Utah St Transit Auth Sales Tax Taxable Ref Ser B			1	1.C FE	9,030,000	101.3970	9,156,104	9,030,000	9,030,000					2.970	2.970	JD	11,920	292,775	10/29/2020	12/15/2039
92778L-BK-5	Virginia St Cmwlth Univ Health Taxable-Gen-Ser A				1.D FE	2,285,000	105.6200	2,413,415	2,285,000	2,285,000					3.858	3.858	JJ	44,078	88,155	01/30/2014	01/01/2024
92778V-KH-0	Virginia St College Bldg Auth Taxable Ref 21st Century			1	1.B FE	6,485,000	97.6630	6,333,420	6,485,000	6,485,000					2.065	2.065	FA	55,798	132,055	07/17/2020	02/01/2033
928075-GW-4	Virginia Port Auth Comwlth			2	1.B FE	2,249,940	115.4050	2,308,096	2,000,000	2,097,347		(25,705)			5.000	3.510	JJ	50,000	100,000	06/09/2015	07/01/2031
92817T-FH-4	Virginia State Public Sch Auth	0			1.A FE	1,605,190	107.4570	1,445,290	1,345,000	1,409,754		(39,895)			5.000	1.900	FA	28,021	67,250	11/22/2016	08/01/2023
93978H-PW-9	Washington St Health Care Facs Cent WA Hlth Svcs Assn Ref			2	2.A FE	1,659,735	113.3120	1,699,683	1,500,000	1,561,908		(16,266)			5.000	3.731	JJ	37,500	75,000	04/23/2015	07/01/2029
93978H-PX-7	Washington St Health Care Facs Cent WA Hlth Svcs Assn Ref			2	2.A FE	1,650,405	112.9780	1,694,664	1,500,000	1,558,412		(15,323)			5.000	3.801	JJ	37,500	75,000	04/23/2015	07/01/2030
944514-TF-5	Wayne Cnty MI Arpt Auth Rev AMT-Ref-Ser F			2	1.F FE	9,548,248	115.8480	10,038,247	8,665,000	9,046,769		(88,893)			5.000	3.778	JD	36,104	433,250	09/24/2015	12/01/2029
958638-ZM-3	Western Mich Univ Revs Taxable Ref Ser B			2	1.D FE	750,000	101.2390	759,296	750,000	750,000					2.257	2.257	MN	2,163	12,884	01/22/2021	11/15/2035
958638-ZN-1	Western Mich Univ Revs Taxable Ref Ser B			2	1.D FE	850,000	101.0650	859,054	850,000	850,000					2.307	2.307	MN	2,506	14,925	01/22/2021	11/15/2036
958638-ZP-6	Western Mich Univ Revs Taxable Ref Ser B			2	1.D FE	3,465,000	103.2620	3,578,042	3,465,000	3,465,000					2.878	2.878	MN	12,742	75,900	01/22/2021	11/15/2043
958644-AB-2	Western MI Univ Stryker Taxable Ref AGM CR				1.C FE	2,485,102	116.3740	2,513,672	2,160,000	2,425,874		(32,263)			4.750	2.600	MN	13,110	102,600	02/07/2020	11/15/2028
958697-KB-9	Wstrn Mn Muni Pwr Agy Ref-Ser A			2	1.D FE	4,988,601	116.1000	5,085,189	4,380,000	4,639,894		(59,678)			5.000	3.401	JJ	109,500	219,000	07/07/2015	01/01/2033
976595-FF-0	Wisconsin Ctr Dist Tax Rev CABs Sr Dedicated Ser C				1.F FE	886,811	88.6420	952,897	1,075,000	907,553		19,879			0.000	2.653	MAT			10/30/2020	12/15/2028
976595-FH-6	Wisconsin Ctr Dist Tax Rev CABs Sr Dedicated Ser C				1.F FE	838,233	83.6400	915,856	1,095,000	859,278		20,170			0.000	3.063	MAT			10/30/2020	12/15/2030
977100-HD-1	Wisconsin St Gen Fund Annual A Taxable Ref Ser A			1	1.C FE	12,490,000	102.4560	12,796,804	12,490,000	12,490,000					2.429	2.429	MN	50,564	303,382	01/28/2020	05/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
977100-HE-9	Wisconsin St Gen Fund Annual A Taxable Ref Ser A			1	1.C FE	3,515,000	102.7960	3,613,276	3,515,000	3,515,000					2.499	2.499	MN	14,640	87,840	01/29/2020	05/01/2032
977123-X6-0	Wisconsin St Transn Rev Bond Txbl-Ref-Series 1			1	1.A FE	15,039	98.8260	14,824	15,000	15,032		(8)			0.624	0.539	JJ	47	47	05/13/2021	07/01/2024
982674-KU-6	Wyandotte Cnty Kans City KS Impt-Ser A			2	1.F FE	1,311,979	115.3430	1,291,840	1,120,000	1,199,952		(20,392)			5.000	2.930	MS	18,667	56,000	01/14/2016	09/01/2032
982674-KW-2	Wyandotte Cnty Kans City KS Impt-Ser A			2	1.F FE	2,667,218	115.3060	2,652,029	2,300,000	2,453,473		(39,025)			5.000	3.060	MS	38,333	115,000	01/14/2016	09/01/2034
982674-KX-0	Wyandotte Cnty Kans City KS Impt-Ser A			2	1.F FE	4,976,869	115.2250	4,971,956	4,315,000	4,592,145		(70,354)			5.000	3.130	MS	71,907	215,750	01/14/2016	09/01/2035
982674-NL-3	Wyandotte Cnty Kans City KS Taxable Ref Ser B			2	1.F FE	1,380,000	99.7320	1,376,300	1,380,000	1,380,000					2.181	2.181	MS	10,033	28,920	08/20/2020	09/01/2031
982674-NM-1	Wyandotte Cnty Kans City KS Taxable Ref Ser B			2	1.F FE	3,000,000	99.9780	2,999,349	3,000,000	3,000,000					2.311	2.311	MS	23,110	66,634	08/20/2020	09/01/2032
98851W-AM-5	Yuma AZ Pledged Revenue Taxable			2	1.D FE	1,000,000	100.3420	1,003,424	1,000,000	1,000,000					2.312	2.312	JJ	10,661	9,376	01/13/2021	07/15/2032
98851W-AN-3	Yuma AZ Pledged Revenue Taxable			2	1.D FE	1,000,000	100.6620	1,006,624	1,000,000	1,000,000					2.412	2.412	JJ	11,122	9,782	01/13/2021	07/15/2033
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,021,709,236	XXX	2,056,712,290	1,887,213,445	1,955,953,025		(13,704,467)			XXX	XXX	XXX	20,781,996	66,802,935	XXX	XXX
3131XL-ET-0	Freddie Mac FR ZL4646	CF		4	1.A	3,325,822	105.7190	3,244,302	3,068,810	3,320,833		(5,191)			3.000	1.405	MON	7,672	92,064	12/29/2020	01/01/2043
3132D5-3L-4	Freddie Mac FR SB8003			4	1.A	1,370,154	105.7170	1,392,351	1,317,060	1,367,569		(475)			3.500	0.771	MON	3,841	46,097	09/10/2019	08/01/2034
3132D5-6F-4	Freddie Mac SB8070			4	1.A	3,329,780	104.0970	3,301,135	3,171,219	3,324,632		(4,436)			2.500	0.401	MON	6,607	79,281	12/15/2020	10/01/2035
3132DM-C6-0	Freddie Mac SD0093	CF		4	1.A	2,089,901	109.4190	2,067,709	1,889,709	2,086,990		(2,911)			5.000	2.298	MON	7,874	70,864	03/12/2021	10/01/2049
3133KY-VT-3	Freddie Mac FR RB5126	CF		4	1.A	3,536,094	103.2960	3,495,620	3,384,075	3,534,611		(1,483)			2.500	1.515	MON	7,050	21,150	09/21/2021	09/01/2041
3133L7-2W-6	Freddie Mac RC1689			4	1.A	4,106,772	105.1070	4,070,090	3,872,315	4,095,400		(10,334)			2.500	1.193	MON	8,067	96,808	12/15/2020	12/01/2035
3133L7-4L-8	Freddie Mac RC1727			4	1.A	2,326,197	102.5150	2,282,693	2,226,692	2,321,681		(4,066)			2.000	0.948	MON	3,711	44,534	12/15/2020	12/01/2035
3136AX-C4-5	Fannie Mae 2017-69 HA			4	1.A	7,827,358	103.0400	7,839,012	7,607,744	7,814,387		(4,165)			3.000	2.398	MON	19,019	228,232	08/31/2017	06/25/2046
3137AU-RC-5	Freddie Mac Series 4114 Class EA			4	1.A	1,290,657	100.5280	1,377,545	1,370,306	1,301,796		4,703			1.250	3.004	MON	1,427	17,129	01/08/2019	07/15/2031
3137F1-XN-3	Freddie Mac Series 4698 Class HP			4	1.A	6,801,188	103.3910	6,892,354	6,666,300	6,793,345		(4,740)			3.000	2.655	MON	16,666	199,989	07/26/2017	05/15/2046
3137FL-6V-1	FHLMC Multifamily Structured Series KW08 Class A2			4	1.A	21,675,781	111.4610	22,292,120	20,000,000	21,227,913		(178,240)			3.600	1.813	MON	60,000	720,000	06/27/2019	01/25/2029
3137FN-5Y-2	Freddie Mac Series 4904 Class CA			4	1.A	11,133,965	104.2550	11,385,367	10,920,671	11,130,299		(1,402)			3.000	2.655	MON	27,302	327,620	12/17/2019	08/15/2057
3138WH-WD-0	Federal National Mtg Assoc AS7843			4	1.A	2,822,819	104.7830	2,799,483	2,671,701	2,818,294		(3,904)			3.000	0.007	MON	6,679	80,151	12/15/2020	09/01/2036
3140X7-EZ-8	Fannie Mae FM3751	CF		4	1.A	2,441,669	106.2020	2,370,675	2,232,223	2,436,285		(4,090)			3.000	1.303	MON	5,581	66,967	12/16/2020	08/01/2043
3140X7-PU-7	Fannie Mae FM4034			4	1.A	2,014,177	104.1610	1,984,495	1,905,223	2,009,812		(3,871)			2.500	0.845	MON	3,969	47,631	12/15/2020	08/01/2035
3140X7-XN-4	Fannie Mae FM4284	CF		4	1.A	2,102,300	107.1740	2,073,929	1,935,101	2,099,289		(3,011)			4.000	2.240	MON	6,450	70,954	01/07/2021	06/01/2050
3140X8-V4-6	Fannie Mae FM5134	CF		4	1.A	1,000,992	106.6440	991,289	929,534	999,744		(1,248)			4.000	2.202	MON	3,098	34,083	01/08/2021	01/01/2049
31411V-S4-2	Fannie Mae			4	1.A	24	99.8850	24	24	24					5.500	5.067	MON		1	04/17/2007	03/01/2022
31418B-YV-2	Fannie Mae	CF		4	1.A	367,604	105.7020	368,853	348,956	367,124		(479)			3.000	1.574	MON	874	5,234	06/16/2021	02/01/2036
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						79,563,254	XXX	80,229,046	75,517,663	79,050,028		(229,343)			XXX	XXX	XXX	195,887	2,248,789	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						2,101,272,490	XXX	2,136,941,336	1,962,731,108	2,035,003,053		(13,933,810)			XXX	XXX	XXX	20,977,883	69,051,724	XXX	XXX
00115A-AE-9	Aep Transmission Co Llc			1	1.F FE	4,226,680	105.5550	4,464,989	4,230,000	4,228,125		327			3.100	3.109	JD	10,928	131,130	05/24/2017	12/01/2026
00138C-AN-8	AIG Global Funding				1.F FE	9,896,779	97.0960	9,617,319	9,905,000	9,898,847		1,618			0.900	0.917	MS	24,515	89,145	09/15/2020	09/22/2025
00138C-AQ-1	AIG Global Funding				1.F FE	299,670	99.0390	297,118	300,000	299,787		110			0.450	0.487	JD	86	1,350	12/03/2020	12/08/2023
00206R-DC-3	AT&T Inc			2	2.B FE	11,438,827	106.7540	11,582,842	10,850,000	11,017,638		(79,305)			4.450	3.643	AO	120,706	482,825	03/22/2016	04/01/2024
00206R-DD-1	AT&T Inc			2	2.B FE	1,098,252	106.8780	1,181,003	1,105,000	1,102,422		783			3.950	4.032	JJ	20,126	43,648	03/21/2016	01/15/2025
00206R-HR-6	AT&T Inc			1	2.B FE	8,724,974	104.9590	8,921,481	8,500,000	8,606,782		(46,977)			3.550	2.948	JD	25,146	301,750	06/05/2019	06/01/2024
00206R-MJ-8	AT&T Inc			1	2.B FE	775,496	99.5660	771,636	775,000	775,007		(489)			0.900	0.762	MS	1,860	3,526	07/01/2021	03/25/2024
002824-BE-9	Abbott Laboratories			1	1.F FE	2,206,744	104.7020	2,120,220	2,025,000	2,122,946		(55,661)			3.400	0.609	MN	5,929	68,850	06/25/2020	11/30/2023
00287Y-AQ-2	Abbvie Inc			1	2.B FE	381,822	106.3710	372,299	350,000	377,583		(4,239)			3.600	1.025	MN	1,645	6,300	07/01/2021	05/14/2025
00287Y-BC-2	Abbvie Inc			1	2.B FE	2,877,324	104.7060	2,762,155	2,638,000	2,772,908		(70,833)			3.750	0.855	MN	12,915	98,925	04/28/2021	11/14/2023
008117-AP-8	Aetna Inc			1	2.B FE	9,931,110	101.3010	9,902,173	9,775,000	9,792,094		(24,921)			2.750	2.467	MN	34,348	268,813	04/28/2021	11/15/2022
00914A-AJ-1	Air Lease Corp			1	2.B FE	1,250,052	103.1960	1,238,346	1,200,000	1,242,848		(7,204)			2.875	1.933	JJ	15,908	17,250	04/30/2021	01/15/2026
00914A-AL-6	Air Lease Corp			1	2.B FE	520,312	98.4310	516,761	525,000	521,484		1,172			0.700	1.020	FA	1,388	2,031	04/09/2021	02/15/2024
010392-FQ-6	Alabama Power Co			2	1.E FE	7,413,916	100.3190	7,443,685	7,420,000	7,419,697		1,233			2.450	2.467	MS	45,952	181,790	02/27/2017	03/30/2022
01400E-AA-1	Alcon Finance Corp			1	2.B FE	1,497,595	103.4060	1,556,266	1,505,000	1,499,846		1,006			2.750	2.828	MS	11,267	41,388	09/16/2019	09/23/2026
023135-AN-6	Amazon.Com Inc			1	1.E FE	8,347,298	107.2590	8,473,493	7,900,000	8,038,945		(48,957)			3.800	3.111	JD	21,681	300,200	02/06/2015	12/05/2024
025816-CC-1	American Express Co			2	1.G FE	269,485	104.8860	262,216	250,000	264,682		(4,803)			3.400	0.527	FA	3,046	4,250	04/23/2021	02/22/2024
03027X-BC-3	American Tower Corp			1	2.C FE	4,672,975	96.3860	4,530,123	4,700,000	4,676,870		2,468			2.100	2.164	JD	4,387	98,700	06/01/2020	06/15/2030
03040W-AU-9	American Water Capital C			1	2.A FE	12,547,209	107.8310	13,559,786	12,575,000	12,553,750		2,473			3.450	3.476	JD	36,153	433,838	05/06/2019	06/01/2029
03076C-AG-1	Ameriprise Financial Inc				1.G FE	17,198,384	106.7660	17,509,657	16,400,000	16,657,356		(87,196)			3.700	3.107	AO	128,102	606,800	12/01/2015	10/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03522A-AG-5	Anheuser-Busch Co Inbev			1	2.B FE	3,491,510	107.4160	3,947,542	3,675,000	3,557,210		25,715			3.650	4.518	FA	55,891	134,138	05/10/2019	02/01/2026
036752-AF-0	Anthem Inc			2	2.B FE	4,868,900	101.9500	5,097,520	5,000,000	4,971,643		29,981			2.950	3.586	JD	12,292	147,500	05/29/2018	12/01/2022
036752-AQ-6	Anthem Inc			1	2.B FE	549,857	99.5970	547,786	550,000	549,914		57			0.450	0.463	MS	729	1,224	03/08/2021	03/15/2023
037735-CW-5	Appalachian Power Co			2	2.A FE	7,306,172	106.7350	7,738,266	7,250,000	7,281,761		(5,687)			3.300	3.206	JD	19,938	239,250	06/05/2017	06/01/2027
037833-CU-2	Apple Inc			2	1.B FE	6,593,730	104.1710	6,875,286	6,600,000	6,597,747		911			2.850	2.865	MN	26,125	188,100	05/04/2017	05/11/2024
037833-DY-3	Apple Inc			1	1.B FE	13,911,114	94.3640	13,159,046	13,945,000	13,915,487		3,213			1.250	1.276	FA	63,430	174,313	08/13/2020	08/20/2030
04352E-AA-3	Ascension Health			1	1.B FE	21,378,942	103.8850	21,027,444	20,241,000	21,270,007		(108,935)			2.532	1.813	MN	65,486	512,502	03/25/2021	11/15/2029
045054-AL-7	Ashtead Capital Inc			1	2.C FE	4,410,000	106.7180	4,706,277	4,410,000	4,410,000					4.250	4.250	MN	31,238	187,425	10/28/2019	11/01/2029
045054-AP-8	Ashtead Capital Inc			1	2.C FE	11,603,682	97.4830	11,278,795	11,570,000	11,602,491		(1,191)			2.450	2.416	FA	109,449		08/04/2021	08/12/2031
04621X-AH-1	Assurant Inc			1	2.C FE	11,833,487	105.0280	12,472,016	11,875,000	11,859,523		8,424			4.200	4.279	MS	130,229	498,750	10/23/2018	09/27/2023
04685A-2S-9	Athene Global Funding				1.E FE	724,878	99.4120	720,738	725,000	724,917		40			0.950	0.956	JJ	3,310	3,444	04/09/2021	01/08/2024
04685A-2U-4	Athene Global Funding				1.F FE	1,091,187	98.2710	1,080,985	1,100,000	1,092,486		1,299			1.450	1.626	JJ	7,665	7,975	04/09/2021	01/08/2026
04685A-2X-8	Athene Global Funding				1.F FE	17,000,000	100.2000	17,033,966	17,000,000	17,000,000					0.750	0.710	FMAN	13,454	63,972	05/21/2021	05/24/2024
04685A-2Y-6	Athene Global Funding				1.F FE	5,690,000	99.1840	5,643,587	5,690,000	5,690,000					2.673	2.673	JD	10,140	76,047	06/02/2021	06/07/2031
049560-AT-2	Atmos Energy Corp			1	1.G FE	3,127,277	93.9370	3,203,238	3,410,000	3,146,691		19,414			1.500	2.458	JJ	23,586	25,575	03/29/2021	01/15/2031
053015-AG-8	Automatic Data Processng			1	1.D FE	11,081,433	99.7250	11,084,400	11,115,000	11,084,304		2,871			1.700	1.746	MN	24,144	95,002	05/11/2021	05/15/2028
05348E-AT-6	Avalonbay Communities			2	1.G FE	3,126,556	105.4880	3,139,311	2,976,000	3,017,419		(23,178)			4.200	3.355	JD	5,555	124,992	12/16/2016	12/15/2023
05348E-AU-3	Avalonbay Communities			2	1.G FE	5,634,821	105.8100	5,974,004	5,646,000	5,641,633		1,422			3.500	3.529	MN	25,250	197,610	12/16/2016	11/15/2024
05348E-AW-9	Avalonbay Communities			2	1.G FE	2,613,334	106.9740	2,784,528	2,603,000	2,607,770		(1,192)			3.500	3.447	MN	11,641	91,105	12/13/2016	11/15/2025
05369A-AD-3	Aviation Capital Group			2	2.B FE	7,718,345	105.4790	8,253,740	7,825,000	7,766,396		14,803			4.125	4.353	FA	134,492	322,781	07/25/2018	08/01/2025
054561-AC-9	Equitable Holdings Inc			1	2.B FE	3,284,771	103.4870	3,231,896	3,123,000	3,179,765		(45,458)			3.900	2.375	AO	24,021	121,797	08/23/2019	04/20/2023
05526D-BG-9	BAT Capital Corp			1	2.B FE	341,422	103.0450	334,897	325,000	338,852		(2,571)			2.789	1.117	MS	2,896	4,532	07/01/2021	09/06/2024
05531F-BE-2	Bb&T Corporation			2	1.G FE	7,779,254	107.5540	8,383,811	7,795,000	7,786,786		2,208			3.700	3.733	JD	20,830	288,415	05/31/2018	06/05/2025
05531F-BF-9	Bb&T Corporation			2	1.G FE	4,456,787	105.1240	4,283,795	4,075,000	4,286,558		(113,180)			3.750	0.907	JD	10,612	152,813	06/25/2020	12/06/2023
06051G-EU-9	Bank of America Corp				1.G FE	2,580,200	102.7440	2,491,530	2,425,000	2,488,279		(61,146)			3.300	0.745	JJ	37,790	80,025	06/25/2020	01/11/2023
06051G-FH-7	Bank of America Corp				2.A FE	9,978,300	107.2120	10,721,170	10,000,000	9,989,730		3,587			4.200	4.241	FA	145,833	420,000	10/17/2018	08/26/2024
06051G-GA-1	Bank of America Corp			2	1.G FE	9,439,800	106.5030	10,650,270	10,000,000	9,634,649		55,005			3.248	3.959	AO	63,156	324,800	04/05/2018	10/21/2027
06051G-GT-0	Bank of America Corp			1	1.G FE	854,277	104.0710	832,567	800,000	844,362		(9,915)			3.093	1.040	AO	6,186	12,372	07/01/2021	10/01/2025
06051G-HC-6	Bank of America Corp			1	1.F FE	8,738,323	102.0730	8,472,059	8,300,000	8,470,292		(174,614)			3.004	0.869	JD	7,618	249,332	06/16/2020	12/20/2023
06051G-JX-8	Bank of America Corp			2	1.F FE	315,000	100.0010	315,002	315,000	315,000					0.596	0.000	FMAN	167	867	05/24/2021	05/28/2024
06406F-AD-5	Bank Of Ny Mellon Corp			2	1.F FE	2,460,004	102.1750	2,401,120	2,350,000	2,404,374		(37,007)			2.200	0.604	FA	19,388	51,700	06/25/2020	08/16/2023
06406H-CQ-0	Bank Of New York Mellon			2	1.F FE	8,680,154	109.1990	8,544,814	7,825,000	8,158,843		(82,365)			3.950	2.758	MN	36,919	309,088	12/01/2015	11/18/2025
06769Q-AA-8	Barnabas Health Inc			1	1.D FE	2,187,607	110.1220	2,086,808	1,895,000	2,150,568		(37,039)			4.000	1.600	JJ	37,900	37,900	02/03/2021	07/01/2028
071813-CC-1	Baxter International Inc			1	2.B FE	525,000	99.6080	522,939	525,000	525,000					0.868	0.868	JD	380		11/16/2021	12/01/2023
07274N-AE-3	Bayer US Finance II LLC			2	2.B FE	10,032,188	104.5140	10,519,364	10,065,000	10,052,441		6,070			3.875	3.942	JD	17,334	390,019	06/18/2018	12/15/2023
084659-AD-3	Berkshire Hathaway Energy			1	1.G FE	3,860,802	105.8860	3,917,767	3,700,000	3,752,221		(17,369)			3.500	2.978	FA	53,958	129,500	03/02/2015	02/01/2025
084670-BS-6	Berkshire Hathaway Inc			1	1.C FE	466,047	107.0820	455,100	425,000	460,269		(5,778)			3.125	0.979	MS	3,911	6,641	04/30/2021	03/15/2026
09062X-AE-3	Biogen Inc				1.G FE	10,962,776	102.1410	11,235,499	11,000,000	10,992,922		9,753			3.625	3.719	MS	117,410	398,750	02/22/2019	09/15/2022
09778P-AD-7	Bon Secours Mercy			1	1.E FE	2,307,155	98.4060	2,268,249	2,305,000	2,306,594		(461)			1.350	1.329	JD	2,593	35,094	10/08/2020	06/01/2025
10103D-AB-2	Boston Medical Ctr Corp				2.B FE	4,185,000	108.7930	4,552,975	4,185,000	4,185,000					3.912	3.912	JJ	81,859	163,717	12/15/2017	07/01/2028
10112R-AX-2	Boston Properties Lp			1	2.A FE	12,680,538	107.1800	14,040,632	13,100,000	12,850,125		55,046			3.650	4.163	FA	199,229	478,150	10/11/2018	02/01/2026
101137-AN-7	Boston Scientific Corp			2	2.B FE	7,390,799	104.4690	7,365,065	7,050,000	7,119,152		(44,110)			4.125	3.449	AO	72,703	290,813	12/01/2015	10/01/2023
10115C-AC-8	Boston University			1	1.D FE	12,277,628	100.8170	12,249,229	12,150,000	12,265,997		(7,330)			2.577	2.492	AO	78,276	313,106	06/02/2020	10/01/2035
105340-AP-8	Brandywine Oper Partners			1	2.C FE	4,534,390	111.5750	4,596,878	4,120,000	4,450,889		(38,243)			4.550	3.331	AO	46,865	187,460	10/03/2019	10/01/2029
110122-DB-1	Bristol-Myers Squibb Co			1	1.F FE	3,906,763	105.3570	3,898,202	3,700,000	3,824,349		(56,831)			3.625	1.999	MN	17,138	134,125	07/17/2020	05/15/2024
11120V-AC-7	Brixmor Operating Part			2	2.C FE	4,439,962	108.3720	4,844,215	4,470,000	4,455,085		2,986			4.125	4.208	JD	8,195	184,388	06/02/2016	06/15/2026
11120V-AK-9	Brixmor Operating Part			1	2.C FE	12,472,510	99.5500	12,438,748	12,495,000	12,474,715		2,205			2.250	2.278	AO	70,284	160,873	04/20/2021	04/01/2028
125523-AF-7	Cigna Corp			1	2.A FE	647,834	104.0000	619,841	596,000	621,521		(17,375)			3.750	0.784	JJ	10,306	22,350	06/23/2020	07/15/2023
125523-CL-2	Cigna Corp			1	2.B FE	14,042,892	100.9110	14,107,386	13,980,000	14,032,358		(5,915)			2.400	2.348	MS	98,792	335,520	03/06/2020	03/15/2030
126408-HB-2	Csx Corp			1	2.A FE	2,819,571	105.2030	2,833,106	2,693,000	2,755,866		(25,870)			3.400	2.367	FA	38,151	91,562	06/26/2019	08/01/2024
126650-CX-6	Cvs Health Corp			2	2.B FE	19,053,291	112.3010	21,702,168	19,325,000	19,142,902		24,841			4.300	4.475	MS	221,593	830,975	03/06/2018	03/25/2028
141781-BP-8	Cargill Inc			1	1.F FE	398,068	99.0210	396,086	400,000	398,559		491			0.400	0.574	FA	662	800	04/09/2021	02/02/2024
14448C-AP-9	Carrier Global Corp			1	2.C FE	4,410,000	102.7960	4,533,282	4,410,000	4,410,000					2.493	2.493	FA	41,533	109,941	12/10/2020	02/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14912L-6C-0	Caterpillar Financial Se				1.F FE	7,264,965	105.0720	7,355,068	7,000,000	7,075,752		(29,677)			3.300	2.837	JD	14,117	231,000	12/01/2015	06/09/2024
14916R-AF-1	Catholic Health Initiati				2.A FE	3,201,481	104.5810	3,283,834	3,140,000	3,151,933		(7,164)			4.200	3.950	FA	54,950	131,880	02/06/2014	08/01/2023
14987B-AE-3	CC Holdings GS V LLC				2.B FE	7,965,840	103.4890	8,279,104	8,000,000	7,989,892		7,525			3.849	3.951	AO	65,005	307,920	09/07/2018	04/15/2023
161175-BK-9	Charter Comm Safari II LLC			1	2.C FE	5,112,048	109.5370	5,257,790	4,800,000	5,040,004		(35,949)			4.200	3.269	MS	59,360	201,600	12/13/2019	03/15/2028
16412X-AK-1	Cheniere Corpus Christi Holdin			1	2.C FE	8,235,000	97.7540	8,050,042	8,235,000	8,235,000					2.742	2.742	JD	627	79,031	08/17/2021	12/31/2039
16877E-AC-9	Childrens Hospital			1	1.D FE	100,000	98.5790	98,579	100,000	100,000					0.650	0.650	MN	108	159	07/14/2021	11/01/2023
172967-HT-1	Citigroup Inc				2.A FE	11,214,329	106.1090	11,459,740	10,800,000	10,922,776		(47,268)			3.750	3.264	JD	16,875	405,000	12/01/2015	06/16/2024
172967-LM-1	Citigroup Inc			1	2.A FE	7,654,685	101.2040	7,435,465	7,347,000	7,433,639		(153,176)			2.876	0.771	JJ	92,150	211,300	09/02/2020	07/24/2023
172967-MF-5	Citigroup Inc			1	1.G FE	8,350,000	104.4340	8,720,206	8,350,000	8,350,000					3.352	3.352	AO	52,091	279,892	04/16/2019	04/24/2025
172967-MT-5	Citigroup Inc			1	1.G FE	275,000	99.3660	273,257	275,000	275,000					0.776	0.776	AO	362	2,134	10/23/2020	10/30/2024
172967-ND-9	Citigroup Inc			1	1.F FE	325,000	99.7530	324,199	325,000	325,000					1.281	1.281	MN	671		10/27/2021	11/03/2025
20030N-CR-0	Comcast Corp			1	1.G FE	6,035,376	106.2600	6,062,116	5,705,000	5,901,714		(88,175)			3.700	2.074	AO	44,562	211,085	06/23/2020	04/15/2024
20030N-DK-4	Comcast Corp			1	1.G FE	8,407,492	107.5490	9,066,364	8,430,000	8,412,695		2,971			3.300	3.343	AO	69,548	278,190	03/24/2020	04/01/2027
200340-AS-6	Comerica Inc			2	2.A FE	7,999,280	104.0730	8,325,816	8,000,000	7,999,758		146			3.700	3.702	JJ	124,156	296,000	07/26/2018	07/31/2023
21688A-AQ-5	Cooperat Rabobank Ua/Ny				1.D FE	349,759	98.7030	345,459	350,000	349,836		78			0.375	0.398	JJ	616	656	01/05/2021	01/12/2024
224044-CG-0	Cox Communications Inc			2	2.B FE	10,049,053	106.1880	11,521,431	10,850,000	10,341,885		95,153			3.350	4.466	MS	107,023	363,475	10/09/2018	09/15/2026
224044-CH-8	Cox Communications Inc			2	2.B FE	1,742,498	104.2350	1,912,709	1,835,000	1,791,328		15,469			3.150	4.117	FA	21,837	57,803	09/10/2018	08/15/2024
224044-CJ-4	Cox Communications Inc			1	2.B FE	4,102,133	107.4890	4,347,914	4,045,000	4,085,588		(6,776)			3.500	3.295	FA	53,484	141,575	06/20/2019	08/15/2027
22550L-2D-2	Credit Suisse New York				1.E FE	3,165,813	100.2700	3,158,508	3,150,000	3,157,414		(5,471)			1.000	0.823	MN	4,900	31,500	06/16/2020	05/05/2023
22550L-2F-7	Credit Suisse New York				1.E FE	375,000	99.2990	372,371	375,000	375,000					0.520	0.520	FA	769		08/02/2021	08/09/2023
22822V-AT-8	Crown Castle Intl Corp			1	2.C FE	10,472,167	97.5470	10,232,649	10,490,000	10,474,625		1,533			2.250	2.268	JJ	108,834	255,694	06/04/2020	01/15/2031
233331-AW-7	DTE Energy Co				2.B FE	218,669	102.9450	211,038	205,000	215,029		(3,601)			2.529	0.727	AO	1,296	5,184	12/23/2020	10/01/2024
233331-BG-1	DTE Energy Co			1	2.B FE	499,395	98.0190	490,097	500,000	499,567		124			1.050	1.076	JD	438	5,250	08/03/2020	06/01/2025
251526-CM-9	Deutsche Bank NY				1.G FE	250,000	99.8330	249,583	250,000	250,000					0.962	0.962	MN	354		11/02/2021	11/08/2023
254010-AA-9	Dignity Health				2.A FE	6,003,818	101.7720	6,106,344	6,000,000	6,000,368		(431)			3.125	3.117	MN	31,250	187,500	10/16/2012	11/01/2022
254010-AD-3	Dignity Health				2.A FE	12,156,612	105.8660	12,735,620	12,030,000	12,071,889		(13,821)			3.812	3.681	MN	76,431	458,584	12/01/2015	11/01/2024
254687-CZ-7	Walt Disney Company/The			1	2.A FE	8,352,639	106.2840	8,529,315	8,025,000	8,206,966		(70,733)			3.700	2.738	MS	87,428	296,925	11/29/2019	09/15/2024
254687-DP-8	Walt Disney Company/The				2.A FE	2,569,108	131.2890	2,625,774	2,000,000	2,442,322		(61,715)			7.300	3.387	AO	24,739	146,000	11/29/2019	04/30/2028
254687-FN-1	Walt Disney Company/The			1	1.G FE	4,487,531	106.3980	4,777,284	4,490,000	4,488,363		473			3.350	3.362	MS	40,528	150,415	03/19/2020	03/24/2025
25470D-AR-0	Discovery Communications			2	2.C FE	9,587,300	108.7590	10,875,910	10,000,000	9,721,522		38,094			3.950	4.468	MS	110,819	395,000	04/05/2018	03/20/2028
25470D-BJ-7	Discovery Communications			1	2.C FE	11,988,032	107.0100	11,823,579	11,049,000	11,935,651		(52,381)			3.625	2.526	MN	51,178	200,263	06/25/2021	05/15/2030
257375-AE-5	Eastern Energy Gas			1	2.A FE	187,537	103.9890	181,980	175,000	183,289		(4,248)			3.550	0.538	MN	1,035	6,213	03/04/2021	11/01/2023
26078J-AB-6	Dowdupont Inc			1	2.A FE	4,276,160	105.7580	4,230,336	4,000,000	4,129,122		(69,931)			4.205	2.350	MN	21,492	168,200	11/13/2019	11/15/2023
26078J-AD-2	Dowdupont Inc			1	2.A FE	1,709,460	115.9160	1,738,739	1,500,000	1,664,712		(22,264)			4.725	2.891	MN	9,056	70,875	12/13/2019	11/15/2028
26441Y-AZ-0	Duke Realty Lp			2	2.A FE	2,371,400	106.1980	2,654,943	2,500,000	2,421,270		15,682			3.250	4.023	JD	226	81,250	09/04/2018	06/30/2026
26442C-AQ-7	Duke Energy Carolinas			1	1.F FE	10,591,760	101.6640	10,928,923	10,750,000	10,716,300		27,227			2.500	2.767	MS	79,132	268,750	03/06/2017	03/15/2023
26884A-BM-4	ERP Operating LP			1	1.G FE	12,571,572	102.6870	12,974,465	12,635,000	12,584,306		5,550			2.500	2.555	FA	119,331	315,875	08/20/2019	02/15/2030
278642-AS-2	Ebay Inc			2	2.A FE	8,816,570	102.2190	9,199,683	9,000,000	8,951,984		42,972			2.750	3.257	JJ	103,813	247,500	03/28/2019	01/30/2023
278642-AX-1	Ebay Inc			1	2.A FE	124,838	98.5120	123,140	125,000	124,858		20			1.400	1.427	MN	248	875	05/03/2021	05/10/2026
278865-BK-5	Ecolab Inc			1	1.G FE	224,845	100.1420	225,320	225,000	224,848		4			0.900	0.935	JD	90		12/06/2021	12/15/2023
29364W-BF-4	Entergy Louisiana LLC				1.F FE	199,964	99.2010	198,403	200,000	199,977		12			0.620	0.626	MN	152	1,216	11/17/2020	11/17/2023
29379V-BB-8	Enterprise Products Oper			2	2.A FE	5,695,986	105.0180	5,691,992	5,420,000	5,485,826		(33,480)			3.900	3.228	FA	79,855	211,380	02/10/2015	02/15/2024
29379V-BH-5	Enterprise Products Oper			2	2.A FE	4,359,031	107.3130	4,694,935	4,375,000	4,368,049		1,533			3.700	3.742	FA	61,153	161,875	05/04/2015	02/15/2026
29449W-AE-7	Equitable Financial Life				1.F FE	13,662,079	97.0080	13,270,694	13,680,000	13,665,497		3,417			1.000	1.027	JJ	65,360	67,640	01/06/2021	01/09/2026
29449W-AK-3	Equitable Financial Life				1.F FE	274,959	98.8180	271,750	275,000	274,961		2			1.100	1.105	MN	412		11/08/2021	11/12/2024
30034W-AB-2	Evergy Inc			1	2.B FE	7,022,829	102.4530	7,207,540	7,035,000	7,025,358		1,102			2.900	2.920	MS	60,071	204,015	09/05/2019	09/15/2029
30231G-BL-5	Exxon Mobil Corporation			1	1.D FE	4,075,289	101.1350	4,020,116	3,975,000	4,021,370		(35,801)			1.571	0.658	AO	13,183	62,447	06/25/2020	04/15/2023
302445-AE-1	Teledyne Flir LLC			1	2.C FE	11,245,584	100.3210	10,879,758	10,845,000	11,202,917		(38,868)			2.500	2.067	FA	112,969	269,619	12/17/2020	08/01/2030
313747-BB-2	Federal Realty Investment			1	2.A FE	13,708,782	97.9960	13,523,420	13,800,000	13,728,939		16,633			1.250	1.379	FA	65,167	144,708	10/08/2020	02/15/2026
31620M-BQ-8	Fidelity National Inform			1	2.B FE	349,794	98.4570	344,598	350,000	349,851		57			0.600	0.620	MS	700	1,044	02/23/2021	03/01/2024
31620M-BT-2	Fidelity National Inform			1	2.B FE	8,437,277	97.9040	8,312,084	8,490,000	8,441,227		3,950			2.250	2.320	MS	63,675	94,982	02/23/2021	03/01/2031
316773-CX-6	Fifth Third Bancorp			2	2.A FE	539,250	104.7770	523,884	500,000	529,512		(9,738)			3.650	0.648	JJ	7,908	9,125	04/30/2021	01/25/2024
337738-AQ-1	Fiserv Inc			1	2.B FE	601,557	104.5440	574,990	550,000	577,114		(16,121)			3.800	0.811	AO	5,225	20,900	06/23/2020	10/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
337738-AS-7	Fiserv Inc			1	2.B FE	397,849	103.4520	387,944	375,000	392,939		(4,910)			2.750	0.749	JJ	5,156	5,156	04/28/2021	07/01/2024
33829T-AA-4	Five Corners Funding Trust			1	1.G FE	2,371,025	106.0030	2,347,964	2,215,000	2,252,529		(19,106)			4.419	3.475	MN	12,507	97,881	02/23/2015	11/15/2023
33938E-AS-6	Flex Ltd				2.C FE	8,167,262	104.3090	8,261,273	7,920,000	7,984,968		(55,414)			5.000	4.243	FA	149,600	396,000	07/11/2018	02/15/2023
340711-AY-6	Florida Gas Transmission			1	2.B FE	15,965,660	100.4040	15,922,098	15,858,000	15,950,573		(10,024)			2.550	2.471	JJ	202,190	412,242	06/12/2020	07/01/2030
341081-FM-4	Florida Power & Light Co			2	1.D FE	5,562,472	105.7620	5,711,143	5,400,000	5,474,129		(20,456)			3.125	2.701	JD	14,063	168,750	06/19/2017	12/01/2025
35137L-AH-8	Fox Corp			1	2.B FE	1,720,000	114.2330	1,964,801	1,720,000	1,720,000					4.709	4.709	JJ	35,098	80,995	04/06/2020	01/25/2029
361448-BF-9	Gatx Corp			1	2.B FE	6,700,697	111.4340	7,482,793	6,715,000	6,703,658		1,100			4.000	4.024	JD	746	268,600	05/08/2020	06/30/2030
361582-AD-1	Geico Corp				1.D FE	5,927,350	109.5640	5,478,205	5,000,000	5,361,009		(227,365)			7.350	2.533	JJ	169,458	367,500	06/13/2019	07/15/2023
37331N-AH-4	Georgia-Pacific Llc			1	1.G FE	11,215,570	105.9250	11,439,932	10,800,000	10,983,215		(59,307)			3.600	2.988	MS	129,600	388,800	06/11/2019	03/01/2025
37331N-AM-3	Georgia-Pacific Llc			1	1.G FE	249,923	98.7090	246,772	250,000	249,947		22			0.625	0.634	MN	200	1,545	11/16/2020	05/15/2024
37334-KM-2	Georgia Power Company			1	2.A FE	258,823	101.7770	254,442	250,000	256,202		(2,621)			2.100	0.520	JJ	2,202	2,625	04/28/2021	07/30/2023
377372-AH-0	Glaxosmithkline Cap Inc				1.F FE	6,509,390	102.4380	6,725,022	6,565,000	6,557,471		6,031			2.800	2.897	MS	52,593	183,820	12/01/2015	03/18/2023
378272-AF-5	Glencore Funding Llc			1	2.A FE	933,669	103.9920	909,930	875,000	903,454		(19,735)			4.125	1.781	MN	3,108	36,094	06/16/2020	05/30/2023
378272-AX-6	Glencore Funding Llc			1	2.A FE	278,553	99.0190	272,301	275,000	278,157		(396)			1.625	1.296	MS	1,490	2,234	07/14/2021	09/01/2025
378272-BD-9	Glencore Funding Llc			1	2.A FE	274,711	98.1640	269,951	275,000	274,749		38			1.625	1.647	AO	794	2,234	04/21/2021	04/27/2026
38141G-WZ-3	GOLDMAN SACHS GROUP INC			1	2.A FE	8,348,219	111.1680	8,354,298	7,515,000	8,142,859		(89,537)			4.223	2.775	MN	52,893	317,358	08/28/2019	05/01/2029
38148L-AC-0	Goldman Sachs Group Inc			2	2.A FE	6,013,917	105.4110	6,166,514	5,850,000	5,902,770		(17,621)			3.500	3.163	JJ	89,863	204,750	01/30/2015	01/23/2025
38148L-AE-6	Goldman Sachs Group Inc			2	2.A FE	6,354,473	106.7630	6,806,116	6,375,000	6,367,166		2,128			3.750	3.789	MN	25,898	239,063	05/19/2015	05/22/2025
38937L-AA-9	Gray Oak Pipeline LLC			1	2.C FE	4,441,310	101.0800	4,487,943	4,440,000	4,440,750		(432)			2.000	1.990	MS	26,147	88,800	09/11/2020	09/15/2023
391399-AA-0	Great West Lifeco US Fl			1	1.F FE	694,533	97.1950	680,368	700,000	695,359		826			0.904	1.091	FA	2,443	4,181	04/30/2021	08/12/2025
40414L-AM-1	Hcp Inc			2	2.A FE	8,350,385	104.9530	8,684,894	8,275,000	8,299,706		(8,092)			3.400	3.290	FA	117,229	281,350	02/03/2015	02/01/2025
42250P-AA-1	Healthpeak Properties			1	2.A FE	1,212,700	105.0740	1,266,141	1,205,000	1,211,336		(711)			3.000	2.924	JJ	16,669	36,150	12/12/2019	01/15/2030
427866-BE-7	Hershey Company			1	1.F FE	4,335,050	97.9520	4,256,032	4,345,000	4,336,516		929			1.700	1.725	JD	6,155	73,865	05/27/2020	06/01/2030
42824C-BG-3	HP Enterprise Co			1	2.B FE	4,527,816	105.5310	4,379,516	4,150,000	4,348,743		(116,852)			4.450	1.529	AO	45,656	184,675	06/16/2020	10/02/2023
437076-BN-1	Home Depot Inc				1.F FE	9,361,264	103.1930	9,767,217	9,465,000	9,413,342		10,306			2.125	2.248	MS	59,222	201,131	09/06/2016	09/15/2026
438516-CC-8	Honeywell International			1	1.F FE	249,000	100.0010	249,003	249,000	249,000					0.483	0.483	FA	441	1,203	08/17/2020	08/19/2022
442851-AL-5	Howard University			1	2.C FE	1,915,000	102.8260	1,969,126	1,915,000	1,915,000					2.895	2.895	AO	13,860	55,439	01/31/2020	10/01/2029
442851-AM-3	Howard University			1	2.C FE	255,000	103.6840	264,395	255,000	255,000					2.945	2.945	AO	1,877	7,510	01/31/2020	10/01/2030
442851-AT-8	Howard University			1	2.C FE	780,000	101.4680	791,452	780,000	780,000					2.701	2.701	AO	5,267	21,068	07/08/2020	10/01/2029
442851-AV-3	Howard University			1	2.C FE	2,755,000	104.3420	2,874,628	2,755,000	2,755,000					2.901	2.901	AO	19,981	79,923	07/08/2020	10/01/2031
442851-AW-1	Howard University			1	2.C FE	1,275,000	105.6590	1,347,150	1,275,000	1,275,000					2.981	2.981	AO	9,502	38,008	07/08/2020	10/01/2032
442851-AY-7	Howard University			1	2.C FE	4,284,336	99.9990	4,199,962	4,200,000	4,279,355		(3,230)			3.476	3.334	AO	36,498	145,992	07/09/2020	10/01/2041
446150-AM-6	Huntington Bancshares			2	2.A FE	11,591,479	107.5980	12,508,314	11,625,000	11,607,692		4,703			4.000	4.048	MN	59,417	465,000	05/09/2018	05/15/2025
44891A-AW-7	Hyundai Capital America				2.A FE	7,995,680	103.8770	8,310,184	8,000,000	7,998,670		883			4.125	4.137	JD	21,083	330,000	06/04/2018	06/08/2023
44891A-BM-8	Hyundai Capital America				2.A FE	8,382,113	99.9270	8,383,900	8,390,000	8,385,469		2,605			1.250	1.282	MS	30,006	104,875	09/15/2020	09/18/2023
44891A-BY-2	Hyundai Capital America			1	2.A FE	249,550	98.2930	245,732	250,000	249,593		43			1.000	1.061	MS	722		09/14/2021	09/17/2024
452308-AT-6	Illinois Tool Works Inc			2	1.E FE	3,064,950	104.7350	3,142,050	3,000,000	3,027,316		(13,627)			3.500	3.008	MS	35,000	105,000	02/27/2019	03/01/2024
452327-AL-3	Illumina Inc			1	2.B FE	449,991	99.4950	447,727	450,000	449,994		3			0.550	0.551	MS	674	1,238	03/16/2021	03/23/2023
45685E-AJ-5	Voya Financial Inc				2.B FE	2,133,565	136.4510	2,285,561	1,675,000	2,064,987		(11,151)			5.700	4.067	JJ	44,025	95,475	01/30/2015	07/15/2043
458140-BB-5	Intel Corp			2	1.E FE	11,492,985	100.5450	11,562,652	11,500,000	11,499,469		1,457			2.350	2.363	MN	37,535	270,250	05/08/2017	05/11/2022
45866F-AM-6	Intercontinentalexchange			1	1.G FE	424,588	99.7720	424,032	425,000	424,786		146			0.700	0.735	JD	132	2,975	08/17/2020	06/15/2023
45866F-AN-4	Intercontinentalexchange			1	1.G FE	8,801,016	95.8840	8,476,154	8,840,000	8,805,058		2,963			1.850	1.891	MS	48,153	174,897	08/17/2020	09/15/2032
459200-JQ-5	Ibm Corp				1.G FE	1,483,710	100.1420	1,502,130	1,500,000	1,499,588		5,778			2.500	2.894	JJ	16,042	37,500	03/06/2019	01/27/2022
459200-KA-8	Ibm Corp			1	1.G FE	1,877,138	108.6220	1,900,878	1,750,000	1,852,139		(12,409)			3.500	2.624	MN	7,826	61,250	12/12/2019	05/15/2029
459506-AM-3	Intl Flavor & Fragrances			2	2.B FE	575,000	100.0050	575,028	575,000	575,000					0.697	0.697	MS	1,180	2,004	05/14/2021	09/15/2022
46124H-AA-4	Intuit Inc			1	1.G FE	624,850	99.6970	623,104	625,000	624,924		49			0.650	0.658	JJ	1,873	4,243	06/25/2020	07/15/2023
465685-AJ-4	Itc Holdings Corp			2	2.B FE	7,237,060	104.8660	7,256,706	6,920,000	7,004,671		(36,662)			3.650	3.071	JD	11,226	252,580	12/01/2015	06/15/2024
46625H-KC-3	Jpmorgan Chase & Co			2	1.F FE	17,303,836	105.0400	18,014,343	17,150,000	17,199,533		(16,481)			3.125	3.018	JJ	235,217	535,938	01/30/2015	01/23/2025
46625H-RL-6	Jpmorgan Chase & Co			2	1.F FE	2,422,153	102.2770	2,352,362	2,300,000	2,354,732		(44,803)			2.700	0.724	MN	7,418	62,100	06/25/2020	05/18/2023
46647P-AE-6	JPMorgan Chase & Co			1	1.F FE	10,171,910	100.6410	9,862,769	9,800,000	9,863,834		(203,032)			2.776	0.689	AO	49,875	272,048	06/23/2020	04/25/2023
46647P-CK-0	JPMorgan Chase & Co			1	1.F FE	275,256	99.0460	272,377	275,000	275,214		(42)			0.969	0.937	JD	59	1,332	07/01/2021	06/23/2025
46849L-TE-1	Jackson Natl Life Global				1.F FE	12,213,875	100.2250	12,252,518	12,225,000	12,224,675		3,821			3.300	3.332	FA	168,094	403,425	01/29/2019	02/01/2022
476556-DB-8	Jersey Central Pwr & Lt			1	2.B FE	11,488,706	106.3310	11,217,963	10,550,000	10,789,542		(113,696)			4.700	3.514	AO	123,963	495,850	12/01/2015	04/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478111-AB-3	Johns Hopkins Health Sys				1.D FE	4,524,646	102.4200	4,624,272	4,515,000	4,516,478		(1,045)			2.767	2.742	MN	15,963	124,930	05/03/2013	05/15/2023
478111-AD-9	Johns Hopkins Health Sys			1	1.D FE	3,400,000	99.2600	3,374,837	3,400,000	3,400,000					2.420	2.420	JJ	41,140	82,280	01/23/2020	01/01/2030
478115-AE-8	Johns Hopkins University			1	1.C FE	13,290,000	100.2320	13,320,780	13,290,000	13,290,000					1.972	1.972	JJ	131,039	262,079	03/09/2020	07/01/2030
48305Q-AF-0	Kaiser Foundation Hospit			1	1.D FE	10,565,000	100.8310	10,652,827	10,565,000	10,565,000					2.810	2.810	JD	24,740	136,893	06/08/2021	06/01/2041
49271V-AG-5	Keurig Dr Pepper Inc			1	2.B FE	510,230	104.2670	486,926	467,000	487,037		(15,108)			4.057	0.770	MN	1,895	18,946	06/16/2020	05/25/2023
49271V-AL-4	Keurig Dr Pepper Inc			1	2.B FE	550,154	99.3200	546,262	550,000	550,036		(118)			0.750	0.718	MS	1,215	2,063	04/28/2021	03/15/2024
49326E-EH-2	Keycorp				2.A FE	9,993,400	109.4200	10,942,030	10,000,000	9,996,161		908			4.150	4.161	AO	71,472	415,000	10/22/2018	10/29/2025
49326E-EJ-8	Keycorp				2.A FE	3,277,376	102.4840	3,361,462	3,280,000	3,277,946		237			2.550	2.559	AO	20,910	83,640	09/04/2019	10/01/2029
49327M-2Z-6	Key Bank Na				1.G FE	2,916,458	100.6030	2,892,348	2,875,000	2,893,355		(15,336)			1.250	0.709	MS	11,081	35,938	06/25/2020	03/10/2023
49327M-3A-0	Key Bank Na			1	1.G FE	350,000	99.6370	348,729	350,000	350,000					0.423	0.423	JJ	724	810	12/07/2020	01/03/2024
49338L-AE-3	Keysight Technologies			1	2.B FE	3,579,852	112.6180	3,654,467	3,245,000	3,489,962		(44,687)			4.600	2.968	AO	35,244	149,270	12/12/2019	04/06/2027
49338L-AF-0	Keysight Technologies			1	2.B FE	5,839,973	103.8530	6,070,208	5,845,000	5,840,974		450			3.000	3.010	AO	29,712	175,350	10/07/2019	10/30/2029
494550-BQ-8	Kinder Morgan Ener Part			2	2.B FE	1,047,234	103.3950	1,318,290	1,275,000	1,216,333		32,438			3.500	6.466	MS	14,875	44,625	12/01/2015	09/01/2023
49456B-AB-7	Kinder Morgan Inc			1	2.B FE	1,473,030	106.8740	1,389,363	1,300,000	1,389,960		(54,586)			5.625	1.296	MN	9,344	73,125	06/18/2020	11/15/2023
501044-CS-8	Kroger Co/The			1	2.A FE	8,502,870	103.8780	8,569,935	8,250,000	8,342,699		(64,264)			3.850	2.986	FA	132,344	312,813	04/28/2021	08/01/2023
502431-AK-5	L3 Harris Tech Inc			1	2.B FE	15,623,657	105.7920	15,784,181	14,920,000	15,326,665		(180,769)			3.950	2.642	MN	54,023	589,340	05/05/2020	05/28/2024
52532X-AH-8	Leidos Inc			1	2.C FE	4,489,484	96.2780	4,342,138	4,510,000	4,490,540		1,057			2.300	2.353	FA	39,187	51,865	06/23/2021	02/15/2031
53079E-BG-8	Liberty Mutual Group Inc			1	2.B FE	4,000,000	115.0070	4,600,292	4,000,000	4,000,000					4.569	4.569	FA	76,150	182,760	01/28/2019	02/01/2029
532457-BH-0	Eli Lilly & Co			2	1.F FE	1,386,319	104.3180	1,448,981	1,389,000	1,388,009		273			2.750	2.772	JD	3,183	38,198	02/24/2015	06/01/2025
532457-BQ-0	Eli Lilly & Co				1.F FE	3,105,304	100.7620	3,133,701	3,110,000	3,109,635		971			2.350	2.382	MN	9,339	73,085	05/04/2017	05/15/2022
539830-BE-8	Lockheed Martin Corp			2	1.G FE	1,690,152	104.7750	1,775,931	1,695,000	1,693,320		500			2.900	2.933	MS	16,385	49,155	02/12/2015	03/01/2025
548661-DX-2	Lowe's Companies Inc			1	2.A FE	3,242,696	95.9150	3,112,455	3,245,000	3,243,047		295			1.300	1.310	AO	8,906	41,365	10/07/2020	04/15/2028
55279H-AK-6	Manuf & Traders Trust Co			2	1.G FE	5,358,991	104.5000	5,606,398	5,365,000	5,362,950		624			2.900	2.913	FA	62,666	155,585	02/03/2015	02/06/2025
55279H-AQ-3	Manuf & Traders Trust Co				1.G FE	4,331,470	106.8560	4,333,007	4,055,000	4,262,625		(34,044)			3.400	2.421	FA	51,318	137,870	12/11/2019	08/17/2027
571748-AV-4	Marsh & Mclennan Cos Inc			1	2.A FE	1,317,648	105.4500	1,265,399	1,200,000	1,271,463		(32,547)			3.500	0.729	JD	3,267	42,000	07/28/2020	06/03/2024
571748-AX-0	Marsh & Mclennan Cos Inc			2	2.A FE	2,964,826	105.8810	3,155,242	2,980,000	2,974,589		1,575			3.500	3.561	MS	32,159	104,300	12/01/2015	03/10/2025
571748-BF-8	Marsh & Mclennan Cos Inc			2	1.G FE	4,027,784	105.7800	4,262,942	4,030,000	4,029,149		363			3.875	3.885	MS	45,981	156,163	01/08/2019	03/15/2024
57284P-AA-9	Marshfield Clinic Health			1	1.G FE	13,690,000	102.0900	13,976,121	13,690,000	13,690,000					2.703	2.703	FA	139,793	370,041	06/17/2020	02/15/2030
57629W-BV-1	MassMutual Global Funding				1.B FE	2,230,242	105.2710	2,210,689	2,100,000	2,135,657		(15,014)			3.600	2.822	AO	17,220	75,600	02/27/2015	04/09/2024
58013M-FJ-8	Mcdonald's Corp			1	2.A FE	10,168,000	103.2480	10,324,780	10,000,000	10,131,351		(15,963)			2.625	2.431	MS	87,500	262,500	08/27/2019	09/01/2029
585055-BS-4	Medtronic Inc				1.G FE	7,314,798	106.5100	7,487,667	7,030,000	7,134,732		(30,778)			3.500	3.008	MS	72,448	246,050	12/01/2015	03/15/2025
58506Y-AH-5	Medstar Health Inc				1.F FE	5,000,000	102.8370	5,141,840	5,000,000	5,000,000					2.899	2.899	FA	54,759	144,950	01/29/2015	08/15/2023
58506Y-AN-2	Medstar Health Inc				1.F FE	5,918,768	104.8680	6,375,950	6,080,000	5,985,188		12,123			3.499	3.764	FA	80,368	212,739	12/01/2015	08/15/2028
58933Y-AR-6	Merck & Co Inc			2	1.E FE	7,612,419	104.7550	7,987,546	7,625,000	7,620,713		1,303			2.750	2.769	FA	82,128	209,688	02/05/2015	02/10/2025
58989V-2A-1	Met Tower Global Funding				1.D FE	2,699,406	100.0430	2,701,172	2,700,000	2,699,841		297			0.550	0.561	JJ	6,930	14,850	07/06/2020	07/13/2022
58989V-2C-7	Met Tower Global Funding				1.D FE	325,842	99.1110	322,111	325,000	325,734		(108)			0.700	0.599	AO	543	1,125	08/30/2021	04/05/2024
59156R-BB-3	Metlife Inc				1.G FE	5,184,600	105.7960	5,289,795	5,000,000	5,066,943		(37,479)			4.368	3.570	MJSD	9,707	218,400	09/24/2018	09/15/2023
59217G-CT-4	Met Life Glob Funding I				1.D FE	4,046,679	105.1520	4,258,664	4,050,000	4,048,582		663			3.600	3.618	JJ	68,850	145,800	01/08/2019	01/11/2024
59217G-EH-8	Met Life Glob Funding I				1.D FE	2,040,248	100.2820	2,030,715	2,025,000	2,032,442		(5,149)			0.900	0.642	JD	1,164	18,225	06/23/2020	06/08/2023
59217G-EN-5	Met Life Glob Funding I				1.D FE	274,714	98.4780	270,815	275,000	274,768		54			0.550	0.585	JD	101	752	06/01/2021	06/07/2024
59260A-AA-6	Metropolitan Tower Life				1.F FE	3,571,533	112.4110	3,372,330	3,000,000	3,218,349		(101,066)			7.625	3.876	JJ	105,479	228,750	04/27/2018	01/15/2024
59523U-AQ-0	Mid-America Apartments			1	2.A FE	10,761,135	111.7310	11,150,764	9,980,000	10,580,828		(76,656)			3.950	2.985	MS	116,073	394,210	08/05/2019	03/15/2029
59524Q-AA-3	Mid-Atlantic Interstate				2.B FE	3,319,170	109.9180	3,649,274	3,320,000	3,319,447		75			4.100	4.103	MN	17,393	136,120	05/07/2018	05/15/2028
595620-AM-7	Midamerican Energy Co			1	1.E FE	11,093,182	105.6800	11,360,546	10,750,000	10,877,268		(47,482)			3.500	3.013	AO	79,431	376,250	03/06/2017	10/15/2024
617446-8R-3	Morgan Stanley			1	1.F FE	175,000	98.6000	172,549	175,000	175,000					0.864	0.864	AO	294	1,512	10/16/2020	10/21/2025
617446-8T-9	Morgan Stanley			1	1.G FE	350,000	99.8660	349,532	350,000	350,000					0.560	0.560	MN	278	1,944	11/09/2020	11/10/2023
61744Y-AN-8	Morgan Stanley			1	1.G FE	4,119,440	102.5390	4,101,552	4,000,000	4,038,108		(35,163)			3.125	2.210	JJ	54,861	125,000	08/22/2019	01/23/2023
61746B-CY-0	Morgan Stanley				1.G FE	3,033,913	119.2190	2,950,658	2,475,000	2,731,496		(50,096)			6.250	3.777	FA	61,016	154,688	12/01/2015	08/09/2026
61746B-DJ-2	Morgan Stanley			1	1.G FE	4,074,680	103.4360	4,137,436	4,000,000	4,022,454		(18,883)			3.750	3.248	FA	52,500	150,000	02/22/2019	02/25/2023
61747Y-EA-9	MORGAN STANLEY			1	1.F FE	398,560	98.7120	394,848	400,000	398,738		178			0.790	0.884	MN	272	1,571	07/01/2021	05/30/2025
61747Y-EB-7	MORGAN STANLEY			1	1.F FE	425,000	98.9990	420,747	425,000	425,000					0.791	0.791	JJ	1,503		07/15/2021	01/22/2025
61747Y-EG-6	MORGAN STANLEY			1	1.F FE	375,000	99.2320	372,120	375,000	375,000					1.164	1.164	AO	873		10/14/2021	10/21/2025
617482-4M-3	MORGAN STANLEY				2.A FE	6,086,583	103.3730	5,788,871	5,600,000	5,660,467		(70,505)			4.875	3.544	MN	45,500	273,000	12/01/2015	11/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61772B-AA-1	Morgan Stanley			1	1.F FE	526,449	99.6980	523,412	525,000	525,946		(503)			0.731	0.587	AO	917	1,738	04/28/2021	04/05/2024
620076-BU-2	Motorola Solutions Inc.			1	2.C FE	14,575,000	100.2910	14,617,413	14,575,000	14,575,000					2.750	2.750	MN	41,195	200,406	05/10/2021	05/24/2031
62928C-AA-0	NGPL Pipeco Llc			1	2.C FE	4,436,670	101.6900	4,515,036	4,440,000	4,437,070		400			3.250	3.258	JJ	90,989		05/03/2021	07/15/2031
62944T-AE-5	Nvr Inc			1	2.A FE	4,491,486	101.5700	4,442,659	4,374,000	4,391,572		(37,782)			3.950	3.054	MS	50,872	172,773	04/11/2019	09/15/2022
631103-AF-5	Nasdaq Inc			2	2.B FE	11,612,570	106.2480	11,846,652	11,150,000	11,276,173		(54,811)			4.250	3.703	JD	39,490	473,875	12/01/2015	06/01/2024
637432-NM-3	National Rural Util Coop			1	1.E FE	8,122,725	100.4690	8,163,114	8,125,000	8,124,850		473			2.400	2.406	AO	35,750	195,000	04/18/2017	04/25/2022
64952W-DP-5	New York Life Global Fdg				1.A FE	2,033,300	100.4450	2,008,894	2,000,000	2,015,686		(11,615)			1.100	0.513	MN	3,422	22,000	06/23/2020	05/05/2023
65339K-BM-1	Nextera Energy Capital			1	2.A FE	2,101,497	102.8230	2,169,561	2,110,000	2,103,221		764			2.750	2.796	MN	9,671	58,025	10/01/2019	11/01/2029
65339K-BR-0	Nextera Energy Capital			1	2.A FE	8,111,997	99.4950	8,073,995	8,115,000	8,112,492		268			2.250	2.254	JD	15,216	182,588	05/05/2020	06/01/2030
65339K-BU-3	Nextera Energy Capital				2.A FE	776,191	99.8050	773,487	775,000	775,757		(434)			0.650	0.566	MS	1,679	2,295	04/28/2021	03/01/2023
65339K-BW-9	Nextera Energy Capital			1	2.A FE	3,847,729	99.0310	3,812,694	3,850,000	3,847,907		179			1.900	1.909	JD	3,251	37,997	06/02/2021	06/15/2028
65364U-AB-2	Niagara Mohawk Power			1	2.A FE	3,711,423	101.7090	3,803,928	3,740,000	3,735,175		5,186			2.721	2.866	MN	9,328	101,765	03/06/2017	11/28/2022
65364U-AH-9	Niagara Mohawk Power			2	2.A FE	1,340,006	112.5600	1,519,565	1,350,000	1,342,457		435			4.278	4.336	AO	14,438	57,753	12/01/2015	10/01/2034
65364U-AK-2	Niagara Mohawk Power			2	2.A FE	13,707,055	104.6340	13,686,127	13,080,000	13,264,386		(70,042)			3.508	2.920	AO	114,712	458,846	02/11/2015	10/01/2024
654106-AC-7	Nike Inc			1	1.E FE	1,464,480	101.8390	1,527,587	1,500,000	1,491,814		5,964			2.250	2.670	MN	5,625	33,750	03/06/2017	05/01/2023
65473P-AK-1	Nisource Inc			1	2.B FE	872,830	97.3820	852,091	875,000	873,415		428			0.950	1.001	FA	3,140	8,243	08/12/2020	08/15/2025
664675-AG-0	Northeastern University				1.E FE	625,000	100.5030	628,143	625,000	625,000					3.941	3.941	MS	8,210	24,631	01/10/2014	03/01/2022
666807-BS-0	Northrop Grumman Corp			1	2.A FE	6,932,090	115.4890	8,038,048	6,960,000	6,936,500		2,285			4.400	4.449	MN	51,040	306,240	03/19/2020	05/01/2030
67555J-AA-4	Ochsner LSU Health System			1	2.B FE	8,190,000	97.9240	8,019,943	8,190,000	8,190,000					2.510	2.510	MN	26,267	61,671	07/20/2021	05/15/2031
677050-AC-0	Oglethorpe Power Corp			1	1.F FE	9,662,800	120.4070	9,777,065	8,120,000	9,270,923		(191,102)			6.191	3.310	JJ	251,355	502,709	11/26/2019	01/01/2031
681919-BD-7	Omnicom Group Inc			1	2.A FE	14,144,919	101.4480	14,375,167	14,170,000	14,146,062		1,143			2.600	2.620	FA	153,508	90,058	04/28/2021	08/01/2031
68233J-AR-5	Oncor Electric Delivery			2	1.F FE	5,945,181	100.5880	5,572,581	5,540,000	5,549,854		(58,444)			4.100	3.018	JD	18,928	227,140	12/01/2015	06/01/2022
68235P-AH-1	One Gas Inc			1	2.A FE	1,791,788	97.3570	1,752,424	1,800,000	1,793,038		755			2.000	2.050	MN	4,600	36,000	04/29/2020	05/15/2030
68389X-AP-0	Oracle Corp				2.A FE	5,015,050	101.4260	5,071,295	5,000,000	5,002,315		(2,886)			2.500	2.440	AO	26,389	125,000	05/11/2017	10/15/2022
68389X-BN-4	Oracle Corp			1	2.A FE	3,472,405	105.3640	3,455,939	3,280,000	3,424,536		(23,731)			3.250	2.407	MN	13,621	106,600	12/12/2019	11/15/2027
693475-AP-0	Pnc Financial Services			2	2.A FE	2,194,372	105.9600	2,278,149	2,150,000	2,163,315		(5,587)			3.900	3.611	AO	14,441	83,850	12/01/2015	04/29/2024
693475-AV-7	Pnc Financial Services			2	1.G FE	539,260	104.7250	523,624	500,000	529,485		(9,775)			3.500	0.498	JJ	7,681	8,750	04/30/2021	01/23/2024
69349L-AM-0	Pnc Bank Na			2	1.G FE	16,248,800	104.2350	15,843,644	15,200,000	15,404,087		(132,783)			3.800	2.869	JJ	250,293	577,600	01/30/2015	07/25/2023
6944PL-2C-2	Pacific Life GF II			1	1.D FE	74,998	99.3430	74,507	75,000	74,999		1			0.500	0.501	MS	102	375	11/23/2020	09/23/2023
6944PL-2E-8	Pacific Life GF II				1.D FE	1,049,864	99.5360	1,045,123	1,050,000	1,049,885		22			1.375	1.378	AO	3,088	7,219	04/30/2021	04/14/2026
70213H-AA-6	Partners Healthcare Syst			1	1.D FE	24,475,920	141.4590	24,048,098	17,000,000	24,085,774		(357,499)			6.259	2.901	JJ	532,015	1,064,030	11/24/2020	07/01/2037
70450Y-AB-9	Paypal Holdings Inc			1	1.G FE	1,010,168	101.4120	988,766	975,000	986,381		(15,470)			2.200	0.599	MS	5,660	21,450	06/16/2020	09/26/2022
70450Y-AC-7	Paypal Holdings Inc			1	1.G FE	263,760	103.5180	258,795	250,000	261,014		(2,746)			2.400	0.727	AO	1,500	3,000	04/28/2021	10/01/2024
70466W-AA-7	Peachtree Funding Trust				2.B FE	8,025,000	106.5390	8,549,763	8,025,000	8,025,000					3.976	3.976	FA	120,539	319,074	03/10/2015	02/15/2025
709599-AN-4	Penske Truck Leasing				2.B FE	6,603,087	103.3750	6,564,338	6,350,000	6,388,107		(35,225)			4.250	3.658	JJ	122,943	269,875	12/01/2015	01/17/2023
709599-BB-9	Penske Truck Leasing			2	2.B FE	12,748,939	105.0650	13,422,079	12,775,000	12,764,603		4,698			3.900	3.941	FA	207,594	498,225	05/07/2018	02/01/2024
713448-ER-5	Pepsico Inc			1	1.E FE	4,253,069	104.7710	4,478,939	4,275,000	4,258,285		2,948			2.625	2.706	MS	31,795	112,219	03/17/2020	03/19/2027
714046-AL-3	Perkinelmer Inc			1	2.B FE	199,876	98.5980	197,196	200,000	199,889		13			0.850	0.871	MS	524		09/08/2021	09/15/2024
718172-AT-6	Philip Morris Intl Inc				1.F FE	3,156,437	101.2630	3,134,102	3,095,000	3,099,433		(6,791)			2.500	2.274	FA	27,726	77,375	10/16/2012	08/22/2022
718172-BM-0	Philip Morris Intl Inc				1.F FE	5,754,828	105.8090	5,951,773	5,625,000	5,667,474		(14,052)			3.250	2.972	MN	25,898	182,813	12/01/2015	11/10/2024
718546-AY-0	Phillips 66				2.A FE	14,674,135	99.2740	14,583,409	14,690,000	14,679,535		4,841			0.900	0.934	FA	49,946	98,056	11/16/2020	02/15/2024
723787-AS-6	Pioneer Natural Resource			1	2.B FE	124,949	98.6600	123,325	125,000	124,965		16			0.750	0.764	JJ	432	432	01/14/2021	01/15/2024
723787-AU-1	Pioneer Natural Resource			1	2.B FE	74,996	99.6260	74,720	75,000	74,997		1			0.550	0.553	MN	53	203	05/10/2021	05/15/2023
731572-AA-1	Ralph Lauren Corp			1	1.G FE	1,015,790	100.6090	1,006,091	1,000,000	1,003,674		(8,055)			1.700	0.886	JD	756	17,000	06/25/2020	06/15/2022
737679-DD-9	Potomac Electric Power				1.F FE	4,256,823	100.6690	4,358,959	4,330,000	4,324,654		21,249			3.050	3.558	AO	33,016	132,065	09/05/2018	04/01/2022
74251V-AR-3	Principal Financial Grp			1	1.G FE	9,576,732	110.4600	10,620,681	9,615,000	9,585,535		3,412			3.700	3.748	MN	45,458	355,755	05/07/2019	05/15/2029
74256L-EJ-4	Principal Lfe Glb Fnd Ii				1.E FE	249,803	98.9710	247,427	250,000	249,870		64			0.500	0.526	JJ	601	729	12/01/2020	01/08/2024
743263-AE-5	Progress Energy Inc				2.B FE	4,149,116	139.4720	3,974,949	2,850,000	3,688,506		(74,826)			7.750	3.900	MS	73,625	220,875	02/11/2015	03/01/2031
74368C-AR-5	Protective Life Global				1.E FE	2,011,280	100.2310	2,004,622	2,000,000	2,005,521		(3,802)			1.082	0.888	JD	1,322	21,640	06/23/2020	06/09/2023
74368C-BA-1	Protective Life Global				1.E FE	500,000	98.6750	493,377	500,000	500,000					0.473	0.473	JJ	1,110	1,183	01/05/2021	01/12/2024
74368C-BC-7	Protective Life Global				1.E FE	276,540	99.5900	273,871	275,000	276,341		(199)			1.618	1.500	AO	939	2,262	04/30/2021	04/15/2026
743759-AQ-5	Providence Health System				1.D FE	7,893,871	116.8680	8,017,145	6,860,000	7,443,490		(73,308)			5.390	3.953	AO	92,439	369,754	02/12/2015	10/01/2030
744573-AT-3	Public Service Enterpris			2	2.B FE	225,000	99.6300	224,168	225,000	225,000					0.841	0.841	MN	279		11/04/2021	11/08/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75513E-BX-8	Raytheon Tech Corp			1	2.A FE	4,045,000	104.9850	4,246,635	4,045,000	4,045,000					3.150	3.150	JD	5,663	127,418	12/10/2020	12/15/2024
756109-AQ-7	Realty Income Corp			2	1.G FE	6,361,918	106.0960	6,392,296	6,025,000	6,118,359		(38,650)			3.875	3.169	JJ	107,655	233,469	02/03/2015	07/15/2024
756109-BK-9	Realty Income Corp			1	1.G FE	12,508,473	106.2740	13,422,457	12,630,000	12,510,657		2,184			3.100	3.236	JD	17,401	195,765	11/08/2021	12/15/2029
75951A-AJ-7	Reliance Stand Life II				1.E FE	10,563,200	104.3350	10,433,480	10,000,000	10,255,314		(144,533)			3.850	2.320	MS	109,083	385,000	11/01/2019	09/19/2023
760759-AQ-3	Republic Services Inc			2	2.B FE	11,651,328	104.9280	12,276,599	11,700,000	11,682,713		5,045			3.200	3.249	MS	110,240	374,400	03/04/2015	03/15/2025
760759-AY-6	Republic Services Inc			1	2.B FE	641,661	97.2350	632,029	650,000	642,939		1,278			0.875	1.163	MN	727	5,545	04/09/2021	11/15/2025
76169X-AB-0	Rexford Industrial Realt			1	2.B FE	6,386,403	94.5320	6,097,333	6,450,000	6,388,680		2,277			2.150	2.260	MS	54,700		08/04/2021	09/01/2031
76209P-AA-1	RGA Global Funding				1.E FE	7,381,529	100.4010	7,414,606	7,385,000	7,381,588		59			2.000	2.010	MN	12,719		11/22/2021	11/30/2026
771196-BE-1	Roche Holdings Inc			2	1.C FE	17,142,403	105.6280	17,175,113	16,260,000	16,518,060		(98,674)			3.350	2.688	MS	137,691	544,710	12/01/2015	09/30/2024
773903-AK-5	Rockwell Automation			1	1.F FE	174,916	99.3500	173,862	175,000	174,932		16			0.350	0.374	FA	228		08/03/2021	08/15/2023
785592-AV-8	Sabine Pass Liquefaction			2	2.C FE	11,640,120	114.7850	12,540,261	10,925,000	11,353,262		(95,067)			5.875	4.786	JD	1,783	641,844	10/23/2018	06/30/2026
79466L-AF-1	Salesforce.com Inc			2	1.F FE	6,968,258	111.0460	7,739,927	6,970,000	6,968,833		162			3.700	3.703	AO	57,309	257,890	04/05/2018	04/11/2028
80282K-AT-3	Santander Holdings Usa			2	2.A FE	11,335,215	100.4280	11,398,601	11,350,000	11,349,089		3,766			3.700	3.734	MS	108,487	419,950	03/07/2018	03/28/2022
808513-AL-9	Charles Schwab Corp			2	1.F FE	10,007,790	105.1510	10,567,625	10,050,000	10,035,138		4,376			3.000	3.049	MS	92,963	301,500	03/03/2015	03/10/2025
817826-AA-8	7-Eleven Inc			1	2.B FE	199,834	99.6280	199,256	200,000	199,908		74			0.625	0.667	FA	490	625	01/27/2021	02/10/2023
817826-AB-6	7-Eleven Inc			1	2.B FE	17,365,513	98.8750	17,184,423	17,380,000	17,369,756		4,243			0.800	0.828	FA	54,457	69,520	04/28/2021	02/10/2024
817826-AC-4	7-Eleven Inc			1	2.B FE	99,762	96.8840	96,884	100,000	99,804		42			0.950	0.999	FA	372	475	01/27/2021	02/10/2026
824348-AW-6	Sherwin-Williams Co			1	2.B FE	5,918,660	108.2550	5,954,031	5,500,000	5,812,147		(56,308)			3.450	2.279	JD	15,813	189,750	01/30/2020	06/01/2027
84132G-AA-7	SE Alaska Regl Health Con			1	1.G FE	7,855,000	97.3860	7,649,647	7,855,000	7,855,000					2.262	2.262	JJ	44,914		09/23/2021	07/01/2031
842587-CU-9	Southern Co			1	2.B FE	690,151	102.4180	665,716	650,000	671,288		(15,875)			2.950	0.483	JJ	9,588	19,175	10/21/2020	07/01/2023
845011-AC-9	Southwest Gas Corp			1	2.A FE	2,631,680	97.0590	2,557,507	2,635,000	2,632,163		302			2.200	2.214	JD	2,576	57,970	06/01/2020	06/15/2030
845743-BP-7	Southwestern Public Serv			2	1.G FE	4,451,145	104.0800	4,475,449	4,300,000	4,336,746		(18,044)			3.300	2.847	JD	6,307	141,900	02/10/2015	06/15/2024
857477-BF-9	State Street Corp			2	1.F FE	4,350,599	104.2300	4,497,529	4,315,000	4,344,093		(3,260)			3.031	2.934	MN	21,798	130,788	12/11/2019	11/01/2034
86944B-AD-5	Sutter Health			1	1.F FE	3,395,936	110.3930	3,532,563	3,200,000	3,346,358		(20,611)			3.695	2.904	FA	44,668	118,240	07/12/2019	08/15/2028
86944B-AF-0	Sutter Health			1	1.F FE	4,155,000	99.1380	4,119,188	4,155,000	4,155,000					1.321	1.321	FA	20,735	43,605	10/22/2020	08/15/2025
87165B-AD-5	Synchrony Financial			2	2.C FE	11,702,001	105.9320	11,864,429	11,200,000	11,345,876		(57,754)			4.250	3.673	FA	179,822	476,000	12/01/2015	08/15/2024
871829-BL-0	Sysco Corporation			1	2.B FE	16,480,750	124.9330	16,241,303	13,000,000	16,229,466		(251,284)			5.950	2.503	AO	193,375	386,750	04/20/2021	04/01/2030
87233Q-AC-2	TC Pipelines LP			1	2.B FE	15,693,786	109.6510	15,586,875	14,215,000	15,439,408		(222,735)			3.900	2.125	MN	55,439	554,385	11/06/2020	05/25/2027
879360-AD-7	Teledyne Technologies In			1	2.C FE	7,438,152	100.0390	7,457,885	7,455,000	7,439,911		1,760			2.250	2.285	AO	41,934	88,062	03/08/2021	04/01/2028
882384-AD-2	Texas Eastern Transmissi			2	1.G FE	4,859,647	106.8890	5,221,523	4,885,000	4,868,677		2,383			3.500	3.562	JJ	78,838	170,975	01/04/2018	01/15/2028
883203-CC-3	Textron Inc			1	2.B FE	11,353,336	98.3800	11,254,661	11,440,000	11,355,284		1,948			2.450	2.541	MS	82,527	39,200	12/15/2021	03/15/2031
883556-CS-9	Thermo Fisher Scientific			1	2.A FE	425,000	99.9060	424,601	425,000	425,000					1.215	1.215	AO	990		10/19/2021	10/18/2024
88731E-AF-7	Time Warner Entertainment				2.C FE	2,381,772	108.4420	1,962,804	1,810,000	1,907,675		(78,126)			8.375	3.736	MS	44,634	151,588	12/01/2015	03/15/2023
889184-AC-1	Toledo Hospital/The			1	2.C FE	5,578,743	112.1500	5,607,485	5,000,000	5,467,186		(58,602)			5.325	3.768	MN	34,021	266,250	02/12/2020	11/15/2028
889184-AD-9	Toledo Hospital/The			1	1.F FE	10,034,706	116.7760	10,061,420	8,616,000	9,751,757		(143,542)			5.750	3.569	MN	63,304	495,420	01/10/2020	11/15/2038
891027-AS-3	Torchmark Corp			2	2.A FE	6,287,095	113.4680	7,159,812	6,310,000	6,293,421		2,069			4.550	4.596	MS	84,536	287,105	09/25/2018	09/15/2028
896517-AB-5	Trinity Health Corp			1	1.D FE	8,070,000	98.2970	7,932,544	8,070,000	8,070,000					2.632	2.632	JD	17,700	183,492	01/12/2021	12/01/2040
89788M-AE-2	Truist Financial Corp			2	1.G FE	6,780,000	98.5540	6,681,975	6,780,000	6,780,000					1.887	1.887	JD	8,529	63,969	06/02/2021	06/07/2029
907818-EY-0	Union Pacific Corp			2	2.A FE	11,620,992	112.1800	13,068,982	11,650,000	11,630,979		2,438			3.950	3.978	MS	141,887	460,175	06/05/2018	09/10/2028
91159H-HG-8	Us Bancorp			2	1.F FE	3,717,741	105.5870	3,637,469	3,445,000	3,511,973		(32,266)			3.700	2.692	JJ	53,464	127,465	02/06/2015	01/30/2024
91159H-HK-9	Us Bancorp			2	1.F FE	5,283,432	106.2350	5,418,000	5,100,000	5,156,428		(20,429)			3.600	3.155	MS	56,100	183,600	12/01/2015	09/11/2024
91324P-BV-3	Unitedhealth Group Inc			1	1.G FE	2,949,261	100.1970	2,880,652	2,875,000	2,875,000		(8,597)			2.875	2.557	MS	24,338	82,656	10/11/2012	03/15/2022
91324P-BZ-4	Unitedhealth Group Inc			1	1.G FE	314,502	101.7220	320,425	315,000	314,938		54			2.750	2.768	FA	3,273	8,663	10/17/2012	02/15/2023
91324P-CN-0	Unitedhealth Group Inc				1.G FE	10,006,076	101.6080	9,901,729	9,745,000	9,774,181		(53,121)			3.350	2.785	JJ	150,533	326,458	02/13/2019	07/15/2022
91324P-DN-9	Unitedhealth Group Inc			1	1.F FE	195,815	108.7910	190,384	175,000	192,897		(2,918)			3.700	1.052	JD	288	6,475	04/30/2021	12/15/2025
91324P-EB-4	Unitedhealth Group Inc			1	1.F FE	249,740	99.2220	248,055	250,000	249,793		53			0.550	0.585	MN	176	672	05/17/2021	05/15/2024
91529Y-AN-6	UNUM Group			1	2.B FE	4,702,678	110.4710	5,214,236	4,720,000	4,706,469		1,527			4.000	4.045	JD	8,391	188,800	06/10/2019	06/15/2029
92343V-EA-8	Verizon Communications				2.A FE	2,318,444	117.7150	2,736,878	2,325,000	2,319,805		334			4.500	4.525	FA	40,978	104,625	08/01/2017	08/10/2033
92343V-FS-8	Verizon Communications			1	2.A FE	299,970	97.4170	292,252	300,000	299,977		6			0.850	0.852	MN	290	2,550	11/10/2020	11/20/2025
92343V-GF-5	Verizon Communications			1	2.A FE	650,873	99.6080	647,450	650,000	650,672		(201)			0.750	0.703	MS	1,341	2,438	04/28/2021	03/22/2024
92343V-GG-3	Verizon Communications			1	2.A FE	603,558	99.5460	597,278	600,000	603,082		(476)			1.450	1.322	MS	2,441	4,302	04/30/2021	03/20/2026
92343V-GH-1	Verizon Communications			1	2.A FE	14,278,572	100.2710	14,323,769	14,285,000	14,279,242		670			2.100	2.107	MS	82,496	149,993	03/11/2021	03/22/2028
92556H-AB-3	Viacom CBS Inc			1	2.B FE	7,098,720	119.2430	7,154,586	6,000,000	7,027,942		(70,778)			4.950	2.743	JJ	136,950	148,500	04/20/2021	01/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92556H-AD-9	Viacom CBS Inc			1	2.B FE	7,290,665	112.9270	6,843,352	6,060,000	7,189,030		(98,665)			4.200	2.144	MN	29,694	254,520	12/17/2020	05/19/2032
927804-FN-9	Virginia Elec & Power Co			2	2.A FE	9,626,483	101.7170	9,790,242	9,625,000	9,623,834		211			2.750	2.753	MS	77,936	264,688	12/01/2015	03/15/2023
92939U-AF-3	Wec Energy Group Inc			1	2.A FE	526,286	98.9920	519,707	525,000	525,983		(304)			0.800	0.711	MS	1,237	2,053	04/30/2021	03/15/2024
931427-AU-2	Walgreens Boots Alliance			1	2.B FE	324,948	99.9590	324,866	325,000	324,951		3			0.950	0.958	MN	377		11/02/2021	11/17/2023
94973V-AX-5	Anthem Inc				2.B FE	8,734,066	100.9440	8,655,957	8,575,000	8,583,918		(23,675)			3.125	2.840	MN	34,240	267,969	02/06/2015	05/15/2022
94974B-FN-5	Wells Fargo & Company				2.B FE	16,591,052	104.9010	16,233,399	15,475,000	15,712,634		(140,704)			4.125	3.146	FA	241,152	638,344	12/01/2015	08/15/2023
95000U-2K-8	Wells Fargo & Company			1	1.E FE	673,901	101.5320	659,961	650,000	669,806		(4,095)			2.164	1.164	FA	5,470	7,033	04/30/2021	02/11/2026
95000U-2R-3	Wells Fargo & Company			1	1.E FE	409,116	100.8550	403,420	400,000	406,198		(2,918)			1.654	0.555	JD	533	6,616	04/28/2021	06/02/2024
95000U-2T-9	Wells Fargo & Company			1	1.E FE	400,000	98.8900	395,560	400,000	400,000					0.805	0.805	MN	376	1,610	05/12/2021	05/19/2025
96949L-AA-3	Williams Companies Inc			2	2.B FE	13,495,680	100.0900	13,512,110	13,500,000	13,499,866		654			3.600	3.605	MS	143,100	486,000	02/26/2015	03/15/2022
96950F-AQ-7	Williams Companies Inc			2	2.B FE	7,307,277	106.2990	7,791,680	7,330,000	7,322,524		2,274			3.900	3.936	JJ	131,818	285,870	06/24/2014	01/15/2025
970648-AJ-0	Willis North America Inc			1	2.B FE	2,684,497	102.4630	2,767,534	2,701,000	2,687,637		1,520			2.950	3.022	MS	23,461	79,680	12/13/2019	09/15/2029
98389B-AZ-3	Xcel Energy			1	2.A FE	275,503	99.3370	273,176	275,000	275,317		(185)			0.500	0.432	AO	290	1,451	12/23/2020	10/15/2023
98956P-AU-6	Zimmer Biomet Holdings Inc			1	2.B FE	350,000	99.7360	349,077	350,000	350,000					1.450	1.450	MN	522		11/15/2021	11/22/2024
000000-00-0	First Hawaiian Bank	SSD			1.A FE	50,000	100.0000	50,000	50,000	50,000					1.250	1.250	APR	434	634	04/26/2018	04/26/2023
06368B-Q6-8	Bank Of Montreal		A	2	2.A FE	11,500,000	105.1820	12,095,884	11,500,000	11,500,000					4.338	4.338	AO	119,175	498,870	10/02/2018	10/05/2028
064159-MK-9	Bank Of Nova Scotia		A		1.F FE	9,990,900	104.9390	10,493,880	10,000,000	9,995,970		1,811			3.400	3.420	FA	132,222	340,000	02/06/2019	02/11/2024
11271L-AD-4	Brookfield Finance Inc		A	1	1.G FE	12,417,832	115.3900	12,294,751	10,655,000	12,067,346		(180,840)			4.850	2.753	MS	132,063	516,768	01/16/2020	03/29/2029
13607G-RK-2	Canadian Imperial Bank		A		1.F FE	949,468	100.1310	951,245	950,000	949,736		177			0.950	0.969	JD	201	9,025	06/17/2020	06/23/2023
29250N-BD-6	Enbridge Inc		A		2.A FE	125,000	100.0000	125,000	125,000	125,000					0.450	0.420	FMAN	70	408	02/16/2021	02/17/2023
67077M-AJ-7	Nutrien Ltd		A	2	2.B FE	2,962,908	101.2360	3,037,092	3,000,000	2,993,414		8,567			3.150	3.451	AO	23,625	94,500	04/11/2018	10/01/2022
867224-AC-1	Suncor Energy Inc		A	1	2.A FE	1,382,638	102.3120	1,355,629	1,325,000	1,352,417		(19,716)			2.800	1.271	MN	4,741	37,100	06/16/2020	05/15/2023
89352H-BA-6	Trans-Canada Pipelines		A	1	2.A FE	16,234,907	111.6540	15,430,638	13,820,000	15,981,770		(245,778)			4.100	1.985	AO	119,620	566,620	12/17/2020	04/15/2030
00131L-AB-1	Aia Group Ltd		D	2	1.E FE	3,925,009	104.1970	4,094,942	3,930,000	3,928,232		518			3.200	3.215	MS	38,427	125,760	03/04/2015	03/11/2025
00185A-AF-1	AON PLC		D	2	2.A FE	12,010,685	105.1120	12,613,488	12,000,000	11,975,391		7,059			3.500	3.569	JD	19,833	420,000	10/11/2018	06/14/2024
05523R-AD-9	BAE Systems PLC		D	1	2.B FE	16,305,215	106.8390	15,427,609	14,440,000	16,108,601		(190,895)			3.400	1.846	AO	103,647	490,960	12/17/2020	04/15/2030
05578Q-AD-5	Bpce Sa		D		2.B FE	4,855,260	107.7950	5,174,174	4,800,000	4,819,711		(5,657)			4.500	4.361	MS	63,600	216,000	12/01/2015	03/15/2025
09659W-2K-9	BNP Paribas		D	2	1.G FE	7,722,208	102.9700	7,279,965	7,070,000	7,653,818		(66,489)			3.052	1.937	JJ	100,696	215,776	12/17/2020	01/13/2031
09659W-2N-3	BNP Paribas		D	2	1.G FE	3,995,000	97.3560	3,889,372	3,995,000	3,995,000					1.323	1.323	JJ	24,665	26,427	01/06/2021	01/13/2027
111013-AL-2	Sky Plc		D		1.G FE	615,534	106.5020	660,315	620,000	618,474		526			3.750	3.847	MS	6,781	23,250	12/01/2015	09/16/2024
21685W-DD-6	Cooperatieve Rabobank Ua		D		1.D FE	4,097,200	100.3310	4,013,236	4,000,000	4,003,530		(33,827)			3.875	3.008	FA	61,569	155,000	02/22/2019	02/08/2022
22535W-AB-3	Credit Agricole London		D		1.G FE	13,926,602	109.8540	15,379,588	14,000,000	13,953,892		7,979			4.125	4.198	JJ	274,313	577,500	05/29/2018	01/10/2027
225401-AM-0	Credit Suisse Group Ag		D	1	2.A FE	2,795,000	102.1370	2,854,721	2,795,000	2,795,000					2.593	2.593	MS	22,145	72,474	09/04/2019	09/11/2025
23291K-AH-8	DH Europe Finance II		D	1	2.A FE	7,203,006	103.4170	7,456,387	7,210,000	7,204,382		635			2.600	2.611	MN	23,953	187,460	10/29/2019	11/15/2029
23636A-AW-1	Danske Bank A/S		D	2	1.E FE	950,000	99.8700	948,760	950,000	950,000					1.226	1.226	JD	291	11,647	06/16/2020	06/22/2024
23636A-BB-6	Danske Bank A/S		D	1	1.E FE	12,610,000	97.7600	12,327,486	12,610,000	12,610,000					1.549	1.549	MS	60,226		09/07/2021	09/10/2027
23636T-AD-2	Danone Sa		D	2	2.A FE	7,560,160	102.5320	8,202,576	8,000,000	7,829,660		88,078			2.589	3.802	MN	33,945	207,120	10/23/2018	11/02/2023
302154-BT-5	Export-Import Bank Korea		D		1.C FE	9,924,234	104.5540	10,455,420	10,000,000	9,973,572		8,138			2.875	2.966	JJ	127,778	287,500	12/01/2015	01/21/2025
404280-AL-3	Hsbc Holdings Plc		D		1.G FE	6,666,378	100.1240	5,757,119	5,750,000	5,753,962		(111,254)			4.875	2.896	JJ	130,034	280,313	10/15/2012	01/14/2022
44841C-AB-0	Hutch Whampoa Int 11 Ltd		D		1.F FE	11,871,731	100.0960	10,510,059	10,500,000	10,508,709		(265,555)			4.625	2.055	JJ	226,625	485,625	08/16/2016	01/13/2022
456837-AG-8	Ing Groep Nv		D		1.G FE	11,950,023	100.6540	12,269,698	12,190,000	12,171,722		74,603			3.150	3.786	MS	98,130	383,985	12/07/2018	03/29/2022
55608J-AR-9	Macquarie Group Ltd		D	2	2.A FE	12,715,000	97.3440	12,377,302	12,715,000	12,715,000					1.340	1.340	JJ	79,984	85,191	01/05/2021	01/12/2027
62954W-AE-5	Ntt Finance Corp		D	1	1.F FE	3,245,000	100.0230	3,245,759	3,245,000	3,245,000					2.065	2.065	AO	16,380	39,089	02/24/2021	04/03/2031
63861V-AD-9	Nationwide Bldg Society		D	2	2.A FE	2,350,000	100.8150	2,369,162	2,350,000	2,350,000					3.622	3.622	AO	15,368	85,117	04/17/2019	04/26/2023
63906Y-AA-6	Natwest Markets Plc		D		1.F FE	2,452,152	101.9050	2,445,708	2,400,000	2,425,031		(17,712)			2.375	1.611	MN	6,333	57,000	06/16/2020	05/21/2023
714264-AH-1	Pernod Ricard SA		D	1	2.A FE	2,828,418	101.9520	2,732,316	2,680,000	2,710,833		(56,417)			4.250	2.088	JJ	52,521	113,900	11/20/2019	07/15/2022
74977R-DE-1	Cooperatieve Rabobank Ua		D		1.G FE	5,983,800	104.9470	6,296,796	6,000,000	5,994,032		3,269			3.875	3.935	MS	61,354	232,500	09/19/2018	09/26/2023
80281L-AF-2	Santander Uk Group Hldgs		D	2	2.A FE	805,295	100.0420	775,329	775,000	775,483		(19,701)			3.571	1.009	JJ	13,146	27,675	06/23/2020	01/10/2023
80414L-2G-9	Saudi Arabian Oil Co		D	2	1.F FE	947,939	100.0000	950,000	950,000	948,689		679			1.250	1.324	MN	1,220	11,875	11/17/2020	11/24/2023
82620K-AK-9	Siemens Financieringsmat		D		1.E FE	11,534,576	102.0120	11,833,357	11,600,000	11,583,217		9,594			2.000	2.087	MS	68,311	232,000	09/06/2016	09/15/2023
853254-BY-5	Standard Chartered Plc		D	2	1.G FE	350,000	98.8710	346,048	350,000	350,000					0.991	0.991	JJ	1,628	1,715	01/07/2021	01/12/2025
853254-BZ-2	Standard Chartered Plc		D	2	1.G FE	9,705,000	96.8540	9,399,632	9,705,000	9,705,000					1.456	1.456	JJ	65,550	70,652	01/07/2021	01/14/2027
85771P-AX-0	Statoil Asa		D		1.D FE	681,529	105.3540	721,673	685,000	683,893		364			3.250	3.310	MN	3,154	22,263	12/01/2015	11/10/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86563V-AQ-2	Sumitomo Mitsui Tr Bk Ltd		D		1.F FE	1,924,153	99.6550	1,918,361	1,925,000	1,924,517		282			0.800	0.815	MS	4,663	15,229	09/09/2020	09/12/2023
902613-AA-6	UBS Group Ag		D	2	1.G FE	4,308,601	104.6210	4,388,834	4,195,000	4,287,073		(10,703)			3.126	2.804	FA	50,269	131,136	12/11/2019	08/13/2030
902613-AB-4	UBS Group Ag		D	2	1.G FE	1,325,000	99.6900	1,320,898	1,325,000	1,325,000					1.008	1.008	JJ	5,602	13,356	07/27/2020	07/30/2024
902674-YB-0	Ubs Ag London		D		1.D FE	399,692	98.5100	394,040	400,000	399,783		91			0.450	0.476	FA	710	900	02/02/2021	02/09/2024
92857W-BK-5	Vodafone Group Plc		D		2.B FE	13,288,411	112.6060	14,638,782	13,000,000	13,213,408		(28,599)			4.375	4.081	MN	48,969	568,733	04/10/2019	05/30/2028
984851-AF-2	Yara International ASA		D	2	2.B FE	19,326,175	113.6050	22,011,046	19,375,000	19,341,100		4,419			4.750	4.782	JD	76,693	920,313	05/24/2018	06/01/2028
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,174,880,645	XXX	2,215,340,733	2,116,441,000	2,152,738,569		(7,448,164)			XXX	XXX	XXX	17,873,771	64,015,497	XXX	XXX
05492J-AU-6	Barclays Comm Mtge Sec LLC Series 19-C5 Class ASB	CF		4	1.A	2,055,859	105.6050	2,006,493	1,900,000	2,036,762		(19,097)			2.990	1.440	MON	4,734	37,873	04/16/2021	11/15/2052
065402-BA-6	Bank Series 19-BN18 Class ASB	CF		4	1.A	1,104,727	107.5940	1,075,941	1,000,000	1,097,897		(6,829)			3.432	1.331	MON	2,860	11,440	08/24/2021	05/15/2062
065404-BF-1	Bank Series 2018-BN10 Class XA			4	1.A FE	2,543,821	3.8350	1,629,211		1,524,032		(293,874)			0.704	3.649	MON	24,968	332,461	01/29/2018	02/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA			4	1.A FE	6,542,339	5.9190	4,980,040		5,014,080		(888,423)			0.955	3.527	MON	67,032	854,518	07/25/2019	08/15/2061
06541W-AX-0	Bank Series 2017-BNK5 Class A5			4	1.A	3,042,188	107.5650	3,226,950	3,000,000	3,023,032		(4,523)			3.390	3.229	MON	8,475	101,700	07/06/2017	06/15/2060
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA			4	1.A FE	1,826,198	2.8680	1,300,585		1,250,452		(355,550)			0.598	2.857	MON	22,758	355,363	07/16/2019	04/10/2051
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA			4	1.A FE	1,959,014	5.6140	1,415,797		1,412,801		(326,941)			1.062	3.194	MON	22,324	282,779	07/22/2019	08/15/2052
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA			4	1.A FE	733,549	2.5290	443,920		435,506		(68,915)			0.497	3.334	MON	7,273	113,024	01/22/2018	01/15/2051
12514M-BC-8	CD Commercial Mortgage Trust Series 16-CD1 Class A4	CF		4	1.A	323,344	103.5000	310,499	300,000	318,834		(4,012)			2.724	1.298	MON	681	8,172	11/12/2020	08/10/2049
12515G-AD-9	CD Commercial Mortgage Trust Series 2017-CD3 Class A4			4	1.A	4,848,394	107.6450	4,963,520	4,611,000	4,741,453		(24,895)			3.631	3.014	MON	13,952	167,425	06/19/2017	02/10/2050
12515H-BA-2	CD Comm Mortgage Trust Series 17-CD5 Class AAB	CF		4	1.A	7,529,086	104.6120	7,218,207	6,900,000	7,357,345		(153,890)			3.220	0.913	MON	18,515	222,180	11/18/2020	08/15/2050
12532B-AB-3	CFCRE Comm Mortgage Trust Series 16-C7 Class ASB	CF		4	1.A	2,124,533	105.1020	2,045,913	1,946,602	2,076,168		(48,365)			3.644	0.876	MON	5,911	65,016	01/12/2021	12/10/2054
12591Y-BC-8	Comm Mortgage Trust Series 14-UBS3 Class A4	CF		4	1.A	1,155,555	105.1920	1,109,777	1,055,000	1,124,164		(29,437)			3.819	0.953	MON	3,358	40,290	12/03/2020	06/10/2047
12592X-BC-9	Comm Mortgage Trust Series 2015-CR22 Class A4			4	1.A	13,995,507	103.7690	14,086,642	13,575,000	13,720,133		(53,108)			3.048	2.636	MON	34,481	413,766	06/23/2016	03/10/2048
12592X-BD-7	Comm Mortgage Trust Series 15-CR22 Class A5	CF		4	1.A	5,243,852	105.1430	5,046,845	4,800,000	5,127,924		(105,834)			3.309	1.023	MON	13,236	158,832	11/24/2020	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA			4	1.A FE	2,173,182	2.0810	683,548		690,772		(67,843)			0.883	4.633	MON	24,178	312,602	12/01/2015	03/10/2048
12593J-BF-2	Comm Mortgage Trust Series 15-CR24 Class A5	CF		4	1.A	2,800,461	106.3480	2,663,142	2,504,167	2,732,756		(63,991)			3.696	1.033	MON	7,713	92,554	12/08/2020	08/10/2048
12593Q-BE-9	Comm Mortgage Trust Series 15-CR26 Class A4	CF		4	1.A	800,072	106.5780	767,361	720,000	781,584		(16,817)			3.630	1.180	MON	2,178	26,136	11/23/2020	10/10/2048
12624P-AE-5	Comm Mortgage Trust Series 2012-CR3 Class A3			4	1.A FM	15,725,997	100.5340	15,778,801	15,694,974	15,681,149		(5,628)			2.822	2.800	MON	36,909	442,912	12/01/2015	10/15/2045
12625F-AE-6	Comm Mortgage Trust Series 13-CR7 Class A4	CF		4	1.A	4,694,466	101.7480	4,536,906	4,458,976	4,581,953		(107,459)			3.213	0.772	MON	11,939	143,267	12/10/2020	03/10/2046
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA			4	1.A FE	1,613,766	2.0380	498,442		482,410		(130,366)			0.822	4.196	MON	16,761	216,155	03/10/2015	04/15/2050
12629N-AF-2	Comm Mortgage Trust Series 15-DC1 Class A5	CF		4	1.A	9,838,828	104.8330	9,435,006	9,000,000	9,618,508		(205,032)			3.350	0.993	MON	25,125	301,500	12/02/2020	02/10/2048
12634N-AT-5	Csail Commercial Mortgage Trus Series 15-C2 Class A4	CF		4	1.A	1,643,672	105.4100	1,581,155	1,500,000	1,606,992		(32,871)			3.504	1.213	MON	4,380	52,560	11/17/2020	06/15/2057
12635F-AT-1	Csail Commercial Mortgage Trus Series 2015-C3 Class A4			4	1.A	19,320,410	106.3360	18,608,748	17,500,000	18,249,809		(211,503)			3.718	2.400	MON	54,224	650,685	08/26/2016	08/15/2048
12636M-AE-8	Csail Commercial Mortgage Trus Series 2016-C6 Class A5			4	1.A	9,105,147	104.5960	9,246,322	8,840,000	8,954,851		(28,558)			3.090	2.739	MON	22,762	273,138	05/17/2016	01/15/2049
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA			4	1.A FE	3,516,533	2.8380	1,233,216		1,204,853		(136,594)			1.022	3.820	MON	37,020	520,851	04/06/2015	04/10/2048
17323Y-AD-1	Citigroup Comm Mortgage Trust Series 15-GC31 Class A4	CF		4	1.A	2,236,094	106.6680	2,133,356	2,000,000	2,179,995		(52,610)			3.762	1.026	MON	6,270	75,240	12/03/2020	06/10/2048
17324D-AU-8	Citigroup Commercial Mtg Trust Series 15-P1 Class A5	CF		4	1.A	835,273	106.7360	800,517	750,000	815,168		(18,242)			3.717	1.169	MON	2,323	27,878	11/20/2020	09/15/2048
200474-BC-7	COMM Mortgage Trust Series 2015-LC19 Class A4			4	1.A	7,507,688	104.4520	7,520,508	7,200,000	7,310,783		(37,257)			3.183	2.631	MON	19,098	229,176	05/16/2016	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA			4	1.A FE	9,264,332	2.7970	3,003,404		2,992,327		(755,169)			1.112	4.323	MON	99,554	1,263,026	12/01/2015	02/10/2048
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA			4	1.A FE	1,278,230	1.2320	930,896		876,462		(277,163)			0.198	3.416	MON	12,536	192,381	07/18/2019	10/15/2051
23312V-AD-8	Deutsche Bank Comm Mtg Trust Series 16-C3 Class ASB	CF		4	1.A	360,604	102.4570	349,323	340,946	354,847		(5,738)			2.756	0.740	MON	783	9,396	12/28/2020	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA			4	1.A FE	3,477,198	5.5440	1,650,032		1,601,789		(312,771)			1.443	3.694	MON	35,785	451,303	07/27/2016	08/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA			4	1.A FE	7,556,576	7.4040	3,868,356		3,641,638		(200,427)			1.900	4.125	MON	82,729	1,040,787	07/15/2016	07/10/2049

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36192K-AT-4	GS Mortgage Securities Corp II Series 2012-GC17 Class A4			4	1.A FM	513,479	99.9780	473,882	473,986	474,108		(2,792)			3.377	2.241	MON	1,334	16,007	10/11/2012	05/10/2045
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA			4	1.A FE	6,855,271	2.3580	2,203,818		2,286,742		(283,164)			0.956	4.194	MON	74,300	974,443	11/24/2014	11/10/2047
36252A-AC-0	Gs Mortgage Securities Trust Series 2015-GS1 Class A3			4	1.A	13,525,837	107.0020	13,231,892	12,366,000	12,867,471		(125,702)			3.734	2.609	MON	38,479	461,746	06/08/2016	11/10/2048
36252T-AR-6	GS Mortgage Securities Trust Series 2016-GS2 Class A4			4	1.A	8,286,204	104.6120	8,416,051	8,045,000	8,151,894		(25,677)			3.050	2.703	MON	20,448	245,373	05/17/2016	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA			4	1.A FE	2,148,197	6.2500	1,141,900		1,111,106		51,266			1.738	4.631	MON	26,458	330,168	05/18/2016	05/10/2049
36252W-AZ-1	GS Mortgage Securities Trust Series 2014-GC20 Class XA			4	1.A FE	2,031,045	1.8020	581,560		570,111		(117,475)			0.988	4.234	MON	26,605	344,404	04/04/2016	04/10/2047
36253P-AC-6	GS Mortgage Securities Trust Series 2017-GS6 Class A3			4	1.A	15,019,961	106.9580	15,508,954	14,500,000	14,792,492		(52,980)			3.433	3.018	MON	41,482	497,785	06/19/2017	05/10/2050
46590L-AT-9	JP Morgan Comm Mtg Series 2016-C2 Class A4	CF		4	1.A	16,264,190	104.7070	16,020,125	15,300,000	15,750,218		(105,774)			3.144	2.383	MON	40,085	481,017	11/12/2020	06/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA			4	1.A FE	2,872,262	6.7930	1,384,956		1,322,874		(237,982)			1.776	3.601	MON	30,173	377,405	07/11/2016	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA			4	1.A FE	1,563,898	5.5000	1,090,103		1,165,854		(178,922)			1.382	2.136	MON	23,151	302,673	07/18/2019	08/15/2049
46638U-AC-0	JP Morgan Chase Comm Mtg Series 12-C8 Class A3			4	1.A FM	10,255,600	100.7990	10,307,111	10,225,450	10,216,598		(5,866)			2.829	2.786	MON	24,107	289,288	12/01/2015	10/15/2045
46643T-BJ-0	JPMBB Commercial Mortgage Trst Series 2014-C26 Class A4			4	1.A	8,987,105	105.2500	8,843,008	8,401,924	8,608,962		(72,151)			3.494	2.571	MON	24,466	293,588	06/08/2016	01/15/2048
46645J-AD-4	JPMBB Comm Mtg Sec Trust Series 15-C33 Class A4	CF		4	1.A	2,128,158	107.4850	2,023,943	1,883,000	2,075,686		(49,593)			3.770	1.018	MON	5,915	70,983	12/08/2020	12/15/2048
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA			4	1.A FE	3,668,102	3.2270	1,844,137		1,771,754		(361,736)			0.754	3.784	MON	35,932	469,019	11/02/2016	12/15/2049
61691G-AS-9	Morgan Stanley BAML Trust Series 16-C32 Class A4	CF		4	1.A	1,115,625	108.3100	1,083,103	1,000,000	1,107,386		(8,239)			3.720	1.414	MON	3,100	12,400	08/11/2021	12/15/2049
61691J-AV-6	Morgan Stanley Capital I Trust Series 2017-H1 Class A5			4	1.A	3,876,432	107.7280	4,018,269	3,730,000	3,812,350		(14,938)			3.530	3.071	MON	10,972	131,669	06/19/2017	06/15/2050
61763U-AZ-5	MSBAM Stanley BAML Trust Series 2014-C17 Class A5			4	1.A	13,230,020	104.9080	12,721,434	12,126,334	12,471,655		(147,085)			3.741	2.470	MON	37,804	453,646	06/15/2016	08/15/2047
61764P-BU-5	Morgan Stanley BAML Trust Series 2014-C19 Class A4			4	1.A	19,688,203	104.9690	18,894,438	18,000,000	18,602,451		(213,976)			3.526	2.256	MON	52,890	634,680	08/26/2016	12/15/2047
61764R-BF-4	Morgan Stanley BAML Trust Series 15-C20 Class A4	CF		4	1.A	1,687,997	104.4970	1,624,925	1,555,000	1,653,771		(33,091)			3.249	1.004	MON	4,210	47,666	01/07/2021	02/15/2048
61765L-AU-4	Morgan Stanley BAML Trust Series 15-C24 Class A4	CF		4	1.A	4,472,500	106.6530	4,266,116	4,000,000	4,370,376		(102,124)			3.732	0.993	MON	12,440	136,840	01/08/2021	05/15/2048
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA			4	1.A FE	4,478,320	5.4390	2,487,107		2,449,398		(249,065)			1.523	3.783	MON	58,556	817,347	01/26/2018	05/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA			4	1.A FE	6,785,729	5.1980	3,123,408		3,245,155		(152,848)			1.496	3.986	MON	74,910	935,723	08/16/2016	08/15/2049
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA			4	1.A FE	3,139,638	7.6920	2,382,190		2,359,032		(463,914)			1.308	3.428	MON	33,761	425,372	07/17/2019	07/15/2052
90187L-AA-7	Park Avenue Trust Series 2017-245P Class A			4	1.A	5,106,836	105.8380	5,291,885	5,000,000	5,061,991		(10,600)			3.508	3.273	MON	14,617	175,400	07/06/2017	06/05/2037
90270Y-BF-5	UBS Barclays Comm Mtg Trust Series 2013-C5 Class A4			4	1.A	2,079,042	101.3850	2,078,384	2,050,000	2,053,126		(4,585)			3.185	2.969	MON	5,441	65,286	12/01/2015	03/10/2046
90276F-AU-8	UBS Commercial Mtg Trust Series 18-C10 Class ASB	CF		4	1.A	1,146,523	109.0780	1,090,781	1,000,000	1,117,089		(29,434)			4.213	1.023	MON	3,510	38,615	01/12/2021	05/15/2051
92938V-AW-5	Wf-Rbs Commercial Mortgage Tru Series 2014-C19 Class XA			4	1.A FE	1,677,599	1.6040	424,229		439,564		(90,397)			1.004	7.078	MON	22,151	285,379	04/04/2016	03/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA			4	1.C FE	1,561,284	2.0400	499,695		482,390		(64,287)			0.845	4.774	MON	17,271	223,468	12/01/2015	11/15/2047
94988H-AC-5	Wells Fargo Comm Mtg Trust Series 2012-LC5 Class A3			4	1.A FM	4,534,620	100.7560	4,521,810	4,487,868	4,486,509		(6,534)			2.918	2.784	MON	10,913	130,956	12/01/2015	10/15/2045
94989A-AU-9	Wells Fargo Comm Mtg Trust Series 14-LC18 Class A5	CF		4	1.A	8,207,324	105.0840	7,881,263	7,500,000	8,015,838		(174,489)			3.405	0.998	MON	21,281	255,375	12/03/2020	12/15/2047
94989H-AQ-3	Wells Fargo Commercial Mortgag Series 15-NXS1 Class A5	CF		4	1.A	1,307,859	104.5150	1,254,178	1,200,000	1,280,517		(25,842)			3.148	0.923	MON	3,148	37,776	12/08/2020	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA			4	1.A FE	2,567,153	2.8030	895,765		907,002		(30,996)			1.091	4.310	MON	29,052	367,661	04/21/2015	05/15/2048

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94989J-AZ-9	Wells Fargo Commercial Mortgag Series 15-C28 Class A4	CF		4	1.A	6,911,771	105.8070	6,600,429	6,238,196	6,757,344		(148,150)			3.540	0.929	MON	18,403	206,082	05/18/2021	05/15/2048
94989K-AV-5	Wells Fargo Comm Mtg Trust Series 15-C29 Class A4	CF		4	1.A	664,477	106.2090	637,255	600,000	648,601		(14,227)			3.637	1.159	MON	1,819	21,822	11/17/2020	06/15/2048
94989T-AZ-7	Wells Fargo Comm Mtg Trust Series 15-LC22 Class A4	CF		4	1.A	1,121,563	107.2910	1,072,905	1,000,000	1,093,093		(25,518)			3.839	1.165	MON	3,199	38,390	11/17/2020	09/15/2058
94989Y-AZ-6	Wells Fargo Commercial Mortgag Series 16-C32 Class A4	CF		4	1.A	991,723	106.8000	961,197	900,000	980,384		(11,339)			3.560	1.211	MON	2,670	16,020	06/04/2021	01/15/2059
95000F-AT-3	Wells Fargo Commercial Mortgag Series 16-C35 Class A4	CF		4	1.A	1,584,408	104.2010	1,510,907	1,450,000	1,560,051		(24,290)			2.931	1.159	MON	3,542	42,500	12/28/2020	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA			4	1.A FE	7,545,280	6.9200	3,622,101		3,606,278		(319,759)			1.888	4.062	MON	82,369	1,090,006	07/18/2016	07/15/2048
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA			4	1.A FE	7,905,900	6.5310	3,773,924		3,665,745		(690,301)			1.720	3.758	MON	82,859	1,032,099	08/05/2016	08/15/2049
95000K-BB-0	Wells Fargo Commercial Mortgag Series 16-NXS6 Class A4	CF		4	1.A	2,680,176	104.5720	2,614,308	2,500,000	2,666,100		(14,075)			2.918	1.377	MON	6,079	24,317	08/09/2021	11/15/2049
95000L-AZ-6	Wells Fargo Commercial Mortgag Series 16-C33 Class A4	CF		4	1.A	3,782,343	106.3880	3,622,501	3,405,000	3,703,860		(71,751)			3.426	1.201	MON	9,721	116,655	11/24/2020	03/15/2059
96221T-AH-0	Wf-Rbs Commercial Mortgage Tru Series 2014-LC14 Class XA			4	1.A FE	3,523,851	2.0910	954,390		908,544		(66,483)			1.248	7.042	MON	47,504	606,511	02/26/2015	03/15/2047
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						376,270,000	XXX	319,129,716	258,534,423	315,290,699		(9,826,617)			XXX	XXX	XXX	1,839,952	23,009,946	XXX	XXX
00432M-CU-1	Access to Lns Student Ln Corp Series 10-I Class A3			4	1.A FE	240,013	99.8370	238,245	238,633	239,764		(230)			0.924	0.732	JAJO	416	2,373	12/15/2020	04/25/2037
02588Q-AB-4	American Express Credit Accoun Series 19-1 Class A			4	1.A FE	2,614,559	100.5330	2,628,948	2,615,000	2,614,968		146			2.870	2.893	MON	3,336	75,051	02/07/2019	10/15/2024
10620N-CG-1	Brazos Higher Ed Auth Inc Series 11-1 Class A2			4	1.A FE	1,240,802	100.3340	1,246,979	1,242,825	1,241,412		426			0.978	1.062	FMAN	1,249	12,222	09/02/2020	02/25/2030
10620X-AA-4	Brazos Education Funding Series 15-1 Class A			4	1.A FE	907,963	100.7800	915,330	908,247	908,007		34			1.102	1.127	MON	194	10,124	08/18/2020	10/25/2056
12530M-AE-5	CF Hippolyta Issuer LLC Series 21-1A Class A1			4	1.D FE	6,118,623	98.1420	6,006,105	6,119,786	6,118,850		228			1.530	1.542	MON	4,161	69,444	03/10/2021	03/15/2061
12596E-AC-8	Cnh Equipment Trust Series 18-B Class A3			4	1.A FE	1,268,194	100.8420	1,269,112	1,258,510	1,259,452		(2,279)			3.190	2.841	MON	1,784	40,146	03/13/2019	11/15/2023
14314X-AD-1	CarMax Auto Owner Trust Series 18-2 Class A4			4	1.A FE	4,235,050	100.6340	4,261,893	4,235,064	4,235,060		4			3.160	3.181	MON	5,948	133,828	04/18/2018	07/17/2023
14315E-AD-2	CarMax Auto Owner Trust Series 18-4 Class A4			4	1.A FE	5,100,781	102.1470	5,107,335	5,000,000	5,015,351		(31,162)			3.480	2.856	MON	7,733	174,000	03/06/2019	02/15/2024
14316H-AD-4	CarMax Auto Owner Trust Series 20-4 Class A4			4	1.A FE	5,529,965	98.8440	5,466,057	5,530,000	5,529,975		9			0.630	0.631	MON	1,548	34,839	10/14/2020	06/15/2026
29374A-AB-0	Enterprise Fleet Financing LLC Series 19-1 Class A2			4	1.A FE	976,939	100.2890	979,767	976,947	976,945		2			2.980	2.999	MON	890	29,113	03/12/2019	10/20/2024
34528H-AA-2	Ford Credit Auto Owner Trust 2018-2 A			2,4	1.A FE	2,397,958	103.9090	2,310,925	2,224,000	2,350,353		(34,807)			3.470	1.795	MON	3,430	77,173	08/13/2020	01/15/2030
34528Q-GD-0	Ford Credit Floorplan Master O Series 18-2 Class A			4	1.A FE	1,182,995	102.8900	1,157,509	1,125,000	1,161,751		(19,577)			3.170	0.453	MON	1,585	22,718	07/15/2021	03/15/2025
34528Q-GW-8	Ford Credit Floorplan Master O Series 19-2 Class A			4	1.A FE	1,893,965	104.2150	1,823,770	1,750,000	1,840,955		(39,239)			3.060	0.770	MON	2,380	53,550	08/20/2020	04/15/2026
34528Q-HA-5	Ford Credit Floorplan Master O Series 19-3 Class A1			4	1.A FE	718,156	101.1900	708,328	700,000	709,882		(8,275)			2.230	0.227	MON	694	9,106	05/26/2021	09/15/2024
34528Q-HF-4	Ford Credit Floorplan Master O Series 19-4 Class A			4	1.A FE	826,171	103.2080	799,863	775,000	810,213		(12,837)			2.440	0.744	MON	840	18,910	11/17/2020	09/15/2026
34528Q-HQ-0	Ford Credit Floorplan Master O Series 20-2 Class A			4	1.A FE	506,250	98.4780	492,392	500,000	504,999		(1,251)			1.060	0.787	MON	236	4,858	01/19/2021	09/15/2027
34532R-AA-4	Ford Credit Auto Owner Trust Series 2018-1 Class A			2,4	1.A FE	10,596,819	105.3760	10,980,210	10,420,000	10,544,689		(40,411)			3.190	2.785	MON	14,773	332,394	11/05/2020	07/15/2031
34533F-AE-1	Ford Credit Auto Owner Trust 2019-A A4			4	1.A FE	526,543	101.8370	509,184	500,000	511,574		(9,838)			2.850	0.855	MON	633	14,250	06/18/2020	08/15/2024
361886-CD-4	GMF Floorplan Owner Rev Trust Series 19-2 Class A			4	1.A FE	537,168	103.6250	518,127	500,000	524,898		(10,752)			2.900	0.707	MON	644	14,500	11/06/2020	04/15/2026
429827-AY-4	Higher Education Funding Series 14-1 Class A			4	1.A FE	791,864	100.3140	790,400	787,925	790,902		(979)			1.228	0.982	FMAN	994	9,751	11/18/2020	05/25/2034
43815N-AD-6	Honda Auto Receivables Owner 19-3			4	1.A FE	1,237,828	101.1680	1,214,020	1,200,000	1,227,429		(6,399)			1.850	0.291	MON	987	22,200	06/18/2020	08/15/2025
44891V-AC-5	Hyundai Auto Lease Securtiztn Series 21-B Class A3			4	1.A FE	274,959	99.3740	273,279	275,000	274,970		11			0.330	0.338	MON	40	451	06/08/2021	06/17/2024
44933L-AC-7	Hyundai Auto Rec Trust Series 21-A Class A3			4	1.A FE	149,984	99.2540	148,880	150,000	149,989		4			0.380	0.385	MON	25	359	04/20/2021	09/15/2025

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63940A-AB-4	Navient Student Loan Trust Series 17-4A Class A2			4	1.A FE	122,683	100.1030	123,105	122,978	122,804		101			0.602	0.766	MON	14	751	10/22/2020	09/27/2066
64033U-AA-8	Nelnet Student Loan Trust 16-1A			4	1.A FE	1,454,765	99.8310	1,467,202	1,469,692	1,455,238		325			0.902	0.949	MON	257	13,410	07/06/2020	09/25/2065
65341K-BQ-8	NextGear Floorplan Mster Trust Series 21-1A Class A			4	1.A FE	649,857	98.4900	640,188	650,000	649,878		21			0.850	0.859	MON	246	2,225	07/13/2021	07/15/2026
65478N-AD-7	Nissan Auto Rec Owners Trust Series 18-C Class A3			4	1.A FE	3,446,184	100.4740	3,463,182	3,446,844	3,446,786		122			3.220	3.250	MON	4,933	110,988	12/04/2018	06/15/2023
65479K-AD-2	Nissan Auto Rec Owners Trust Series 19-A Class A3			4	1.A FE	3,948,856	100.7070	3,977,377	3,949,454	3,949,372		118			2.900	2.924	MON	5,090	114,534	02/05/2019	10/16/2023
78442D-AP-6	SLC Student Loan Trust Series 05-3 Class A3			4	1.A FE	288,806	99.7760	290,463	291,116	289,546		664			0.323	0.762	MJSD	44	822	11/17/2020	06/15/2029
784424-AD-5	SLC Student Loan Trust Series 07-1 Class A4			4	1.C FE	204,287	98.8820	207,315	209,660	205,203		689			0.218	0.828	FMAN	60	498	08/05/2020	05/15/2029
78442G-PQ-3	Slm Student Loan Trust Series 05-5 Class A4			4	1.A FE	334,156	99.6870	336,211	337,266	334,866		479			0.264	0.532	JAJO	168	1,103	08/14/2020	10/25/2028
85236K-AC-6	Stack Infrastructure Issuer Series 19-2A Class A2			4	1.G FE	4,085,000	102.0820	4,170,033	4,085,000	4,085,000					3.080	3.100	MON	2,097	125,469	11/13/2019	10/25/2044
85236K-AE-2	Stack Infrastructure Issuer Series 21-1A Class A2			4	1.G FE	9,065,000	99.3710	9,007,990	9,065,000	9,065,000					1.877	1.884	MON	2,836	131,866	03/12/2021	03/26/2046
88161F-AC-0	Tesla Auto Lease Trust Series 21-A Class A3			4	1.A FE	199,994	99.3870	198,774	200,000	199,995		2			0.560	0.562	MON	34	809	03/25/2021	03/20/2025
88161F-AD-8	Tesla Auto Lease Trust Sereis 21-A Class A4			4	1.A FE	249,999	99.2120	248,030	250,000	250,000					0.660	0.661	MON	50	1,192	03/25/2021	03/20/2025
89231A-AE-1	Toyota Auto Receivables Series 18C Class A4			4	1.A FE	1,152,766	101.1110	1,112,218	1,100,000	1,112,965		(27,290)			3.130	0.635	MON	1,530	34,430	07/13/2020	02/15/2024
89238E-AC-0	Toyota Lease Owner Trust Series 21-A Class A3			4	1.A FE	299,965	99.5020	298,505	300,000	299,976		11			0.390	0.396	MON	36	777	04/13/2021	04/22/2024
89238J-AC-9	Toyota Auto Receivables Owners Series 21-D Class A3			4	1.A FE	399,991	99.3850	397,541	400,000	399,992					0.710	0.712	MON	126	237	11/09/2021	04/15/2026
89239C-AC-3	Toyota Lease Owner Trust Series 21-B Class A3			4	1.A FE	249,997	99.1510	247,877	250,000	249,997					0.420	0.421	MON	32	403	07/27/2021	10/21/2024
00176A-BB-0	American Money Management Corp Series 12-11A Class BR2		D	4	1.C FE	3,004,200	100.0000	2,999,988	3,000,000	3,003,512		(688)			1.732	1.709	JAJO	9,091	54,529	01/21/2021	04/30/2031
01750C-AA-1	Allegro CLO Ltd Series 18-1A Class A		D	4	1.A FE	7,005,600	100.0610	7,004,235	7,000,000	7,004,494		(1,106)			1.224	1.207	JAJO	21,898	68,121	02/09/2021	06/13/2031
03764D-AH-4	Apid 2013-12A A Series 13-12A Class AR		D	4	1.A FE	10,497,900	99.8900	10,488,440	10,500,000	10,499,032		337			1.204	1.209	JAJO	27,385	135,926	07/25/2018	04/15/2031
04016D-AS-4	Ares CLO Ltd Series 16-41A Class AR2		D	4	1.A FE	7,915,000	100.0000	7,914,992	7,915,000	7,915,000					1.194	1.195	JAJO	20,472	54,916	02/17/2021	04/15/2034
056162-AN-0	Babson CLO Ltd Series 15-1A Class AR		D	4	1.A FE	12,998,211	99.9470	13,048,133	13,055,000	13,030,669		9,751			1.122	1.199	JAJO	29,689	156,327	08/09/2018	01/20/2031
06759F-AB-2	Babson CLO Ltd Series 15-2A Class AR		D	4	1.A FE	4,660,027	100.0490	4,652,265	4,650,000	4,654,088		(1,737)			1.322	1.285	JAJO	12,461	65,111	07/05/2018	10/20/2030
06759M-AG-6	Babson CLO Ltd Series 16-1A Class B1R		D	4	1.C FE	5,640,000	100.6870	5,678,747	5,640,000	5,640,000					1.724	1.728	JAJO	18,365	102,572	07/25/2018	07/23/2030
08181B-AS-8	Benefit Street Partners CLO Series 16-9A Class BR		D	4	1.C FE	11,775,000	100.3340	11,814,352	11,775,000	11,775,000					1.882	1.886	JAJO	44,925	231,733	07/16/2018	07/20/2031
12548M-BF-1	CIFC Funding Ltd Series 15-1A Class ARR		D	4	1.A FE	1,503,300	99.9740	1,499,604	1,500,000	1,502,431		(869)			1.238	1.176	JAJO	3,663	14,687	01/22/2021	01/22/2031
12548R-AB-0	CIFC Funding Ltd Series 14-2A Class A1		D	4	1.A FE	1,891,512	100.0000	1,889,996	1,890,000	1,891,078		(434)			1.174	1.150	JAJO	4,191	17,527	01/25/2021	04/24/2030
12549Q-BE-4	Cifc Funding Ltd 2014-3A		D	4	1.C FE	7,036,000	100.1450	7,040,208	7,030,000	7,035,375		(625)			1.928	1.915	JAJO	26,735	126,377	01/21/2021	10/22/2031
12551Y-AC-7	CIFC Funding Ltd Series 18-3A Class B		D	4	1.C FE	14,075,000	100.2360	14,108,161	14,075,000	14,075,000					1.722	1.726	JAJO	50,501	254,909	06/15/2018	07/18/2031
14310G-AS-9	Carlyle Global Market Strategi Series 13-3A Class A2R		D	4	1.C FE	3,248,375	99.8670	3,245,661	3,250,000	3,248,462		87			1.524	1.535	JAJO	10,730	12,675	08/26/2021	10/15/2030
14310K-AS-0	Carlyle Global Market Strat Series 13-4A Class A1RR		D	4	1.A FE	12,362,792	99.8740	12,347,178	12,362,792	12,362,792					1.124	1.125	JAJO	30,101	150,012	01/26/2018	01/15/2031
14317P-AC-7	Carlyle Global Market Strat Series 18-2A Class A2		D	4	1.C FE	19,000,000	100.0160	19,002,983	19,000,000	19,000,000					1.724	1.727	JAJO	70,961	346,133	07/30/2018	10/15/2031
26244M-AQ-5	Dryden Senior Loan Fund Series 16-45A Class BR		D	4	1.C FE	2,202,200	100.1500	2,203,302	2,200,000	2,201,872		(328)			1.824	1.809	JAJO	8,693	31,420	02/10/2021	10/15/2030
26249Q-AU-2	Dryden Senior Loan Fund Series 15-38A Class BR		D	4	1.C FE	19,700,000	100.6800	19,833,980	19,700,000	19,700,000					1.774	1.778	JAJO	75,710	368,872	07/27/2018	07/15/2030
26250U-AQ-8	Dryden Senior Loan Fund Series 13-26A Class AR		D	4	1.A FE	16,981,687	100.0160	17,010,505	17,007,868	16,990,079		2,460			1.024	1.053	JAJO	37,726	189,133	08/30/2018	04/15/2029
26251Y-AE-6	Dryden Senior Loan Fund Series 18-65A Class B		D	4	1.C FE	18,000,000	100.6740	18,121,284	18,000,000	18,000,000					1.722	1.726	JAJO	64,584	325,994	08/28/2018	07/18/2030
27830T-AE-5	Eaton Vance Cdo Ltd Series 14-1RA Class B		D	4	1.C FE	14,225,000	100.7130	14,326,353	14,225,000	14,225,000					1.774	1.777	JAJO	54,668	266,355	08/02/2018	07/15/2030
38137H-BU-1	Goldentree Loan Opportunities Series 15-11A Class AR2		D	4	1.A FE	9,935,000	100.0750	10,007,520	10,000,000	9,968,980		11,940			1.192	1.317	JAJO	24,839	127,519	02/07/2019	01/18/2031
48250M-AK-3	KKR Financial CLO Ltd Series 11 Class AR		D	4	1.A FE	2,646,328	99.9740	2,624,315	2,625,000	2,639,682		(1,640)			1.304	1.184	JAJO	7,415	36,643	01/23/2018	01/15/2031
48251B-AY-6	KKR Financial Clo Ltd Series 16 Class A2R2		D	4	1.C FE	4,535,000	100.0000	4,534,986	4,535,000	4,535,000					1.882	1.884	JAJO	17,302	3,560	08/31/2021	10/20/2034
48251T-AB-7	Kkr Financial Clo Ltd Series 20 Class B		D	4	1.C FE	11,322,175	99.8160	11,403,967	11,425,000	11,350,761		8,383			1.672	1.823	JAJO	39,803	202,710	07/11/2018	10/16/2030
48252Y-AE-9	KKR Financial Clo Ltd Series 23 Class B		D	4	1.C FE	5,808,410	100.0000	5,799,983	5,800,000	5,807,060		(1,349)			1.882	1.859	JAJO	22,129	84,969	01/21/2021	10/20/2031
50189P-AC-6	LCM Ltd Partnership Series 25a Class A		D	4	1.A FE	7,015,750	100.0220	7,001,533	7,000,000	7,005,572		(3,017)			1.342	1.300	JAJO	19,042	99,436	07/25/2018	07/20/2030
553205-AC-9	MP CLO III Ltd Series 13-1A Class AR		D	4	1.A FE	11,007,590	100.0000	10,999,978	11,000,000	11,005,791		(1,798)			1.382	1.365	JAJO	30,815	119,439	02/09/2021	10/20/2030
55818Y-BN-0	Madison Park Funding Ltd Series 15-17A Class AR2		D	4	1.A FE	20,000,000	99.9500	19,989,900	20,000,000	20,000,000					1.130	1.131	JAJO	45,180	162,049	02/02/2021	07/21/2030
675900-BM-8	Octagon Investment Partners Xx Series 14-1A Class A2R3		D	4	1.C FE	16,930,000	100.0000	16,929,932	16,930,000	16,930,000					1.556	1.551	FMAN	34,392	201,042	02/18/2021	02/14/2031
67592B-AN-8	Octagon Investment Partners Series 19-1A Class BR		D	2,4	1.C FE	10,000,000	100.0000	9,999,990	10,000,000	10,000,000					1.832	1.836	JAJO	8,140		12/06/2021	01/20/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75887N-AW-9	Regatta Vi Funding Ltd. Series 16-1A Class AR2		D	4	1.A FE	28,275,000	99.9460	28,259,732	28,275,000	28,275,000					1.292	1.293	JAJO	74,049	162,663	04/28/2021	04/20/2034
76761R-BA-6	Riserva CLO Ltd Series 16-3A Class BRR		D	4	1.C FE	6,780,000	100.0000	6,779,986	6,780,000	6,780,000					1.472	1.449	JAJO	20,796	60,608	03/01/2021	01/18/2034
87154E-BG-4	Symphony Clo Ltd Series 14-15A Class BR3		D	4	1.C FE	5,020,000	100.0000	5,019,990	5,020,000	5,020,000					1.672	1.675	JAJO	17,724	54,718	02/22/2021	01/17/2032
87165Y-AC-7	Symphony CLO Ltd Series 18-19A Class A		D	4	1.A FE	2,000,000	99.9720	1,999,448	2,000,000	2,000,000					1.082	1.084	JAJO	4,509	17,175	01/22/2021	04/16/2031
92332C-AA-7	Venture Cdo Ltd Series 18-34A Class A		D	4	1.A FE	17,385,000	99.9680	17,379,382	17,385,000	17,385,000					1.354	1.356	JAJO	50,994	251,493	09/19/2018	10/15/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						428,407,912	XXX	428,993,678	427,709,607	428,115,736		(222,563)			XXX	XXX	XXX	1,111,751	6,258,227	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,979,558,557	XXX	2,963,464,127	2,802,685,030	2,896,145,004		(17,497,344)			XXX	XXX	XXX	20,825,474	93,283,670	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						5,061,034,840	XXX	5,139,972,817	4,824,541,048	4,953,903,391		(25,223,250)			XXX	XXX	XXX	43,358,089	145,792,460	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						181,477,690	XXX	181,149,380	169,789,657	180,296,486		(382,537)			XXX	XXX	XXX	492,577	5,534,457	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						376,270,000	XXX	319,129,716	258,534,423	315,290,699		(9,826,617)			XXX	XXX	XXX	1,839,952	23,009,946	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						428,407,912	XXX	428,993,678	427,709,607	428,115,736		(222,563)			XXX	XXX	XXX	1,111,751	6,258,227	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						6,047,190,442	XXX	6,069,245,591	5,680,574,735	5,877,606,312		(35,654,967)			XXX	XXX	XXX	46,802,369	180,595,090	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 1,275,846,602	1B ...$ 290,757,174	1C ...$ 795,223,640	1D ...$ 503,377,988	1E ...$ 514,776,891	1F ...$ 747,701,264	1G ...$ 519,696,211
1B	2A ...$ 503,682,056	2B ...$ 521,292,624	2C ...$ 199,650,885				
1C	3A ...$ 5,600,977	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$				
1F	6 ...$						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

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

1A 1A ...$ ..... 1B ...$ ..... 1C ...$ ..... 1D ...$ ..... 1E ...$ ..... 1F ...$ ..... 1G ...$ .....
1B 2A ...$ ..... 2B ...$ ..... 2C ...$ .....
1C 3A ...$ ..... 3B ...$ ..... 3C ...$ .....
1D 4A ...$ ..... 4B ...$ ..... 4C ...$ .....
1E 5A ...$ ..... 5B ...$ ..... 5C ...$ .....
1F 6 .....$ .....

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31338*-11-6	Federal Home Loan Bank Federal Home Loan Bank CL B-1	RF		31,000.000	3,100,000	100.000	3,100,000	3,100,000		154,893						01/27/2021	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					3,100,000	XXX	3,100,000	3,100,000		154,893						XXX	XXX
55282*-10-3	MGIC Assurance Corporation			350,000.000	261,124,541	100.000	261,124,541	198,447,305				3,577,793		3,577,793		11/30/2002	
619109-10-1	MGIC Indemnity Corporation			1,794.000	106,367,262	100.000	106,367,262	30,152,499				3,170,123		3,170,123		12/31/1998	
55287*-10-8	MGIC Reinsurance Corporation of Vermont			50.000	3,669,389	100.000	3,669,389	2,000,000				(93,982)		(93,982)		09/28/1999	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					371,161,192	XXX	371,161,192	230,599,804				6,653,934		6,653,934		XXX	XXX
9799999 - Total Common Stocks					374,261,192	XXX	374,261,192	233,699,804		154,893		6,653,934		6,653,934		XXX	XXX
9899999 - Total Preferred and Common Stocks					374,261,192	XXX	374,261,192	233,699,804		154,893		6,653,934		6,653,934		XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36179R-7K-9	Government National Mortgage A G2 MA3598 4.000% 04/20/46		06/09/2021	J.P. Morgan		1,932,658	1,787,429	2,582
36179S-2R-7	Government National Mortgage A MA4384 4.500% 04/20/47		02/09/2021	BNP Paribas		1,670,708	1,521,748	3,234
36179T-AL-9	Government National Mortgage A G2 MA4511 4.000% 06/20/47		03/03/2021	Citigroup Global Markets Inc.		1,474,432	1,362,750	2,574
36179T-CY-9	Government National Mortgage A G2 MA4587 4.000% 07/20/47		03/03/2021	Citigroup Global Markets Inc.		1,534,213	1,418,003	2,678
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		09/21/2021	Nomura Securities Intl		1,255,658	1,164,837	3,559
36179U-KZ-4	Government National Mortgage A G2 MA5712 5.000% 01/20/49		03/18/2021	Bank of America		838,180	766,993	1,917
36179U-PC-0	Government National Mortgage A G2 MA5819 5.000% 03/20/49		03/18/2021	Bank of America		394,428	360,929	902
36179U-V7-4	Government National Mortgage A G2 MA6038 3.000% 07/20/49		11/17/2021	Citigroup Global Markets Inc.		2,247,925	2,166,022	3,791
36179W-QA-9	Government National Mortgage A G2 MA7649 2.500% 10/20/51		10/13/2021	Morgan Stanley & Co., Inc.		2,635,560	2,555,888	3,550
3622AA-GA-6	Government National Mortgage A G2 784793 3.500% 12/20/47		04/29/2021	J.P. Morgan		1,742,341	1,612,346	314
000000-00-0	U.S. Tax And Loss Bond 0.000% 04/15/31		04/15/2021	Bureau of Public Debt		6,000,000	6,000,000	
000000-00-0	U.S. Tax And Loss Bond 0.000% 04/15/31		04/15/2021	Bureau of Public Debt		27,000,000	27,000,000	
000000-00-0	U.S. Tax And Loss Bond 0.000% 06/15/31		06/15/2021	Bureau of Public Debt		47,000,000	47,000,000	
000000-00-0	U.S. Tax And Loss Bond 0.000% 09/15/31		09/15/2021	Bureau of Public Debt		37,000,000	37,000,000	
000000-00-0	U.S. Tax And Loss Bond 0.000% 12/15/31		12/15/2021	Bureau of Public Debt		44,000,000	44,000,000	
912810-SQ-2	U.S. Treasury Bond 1.125% 08/15/40		10/28/2021	Societe Generale		1,292,226	1,490,000	3,416
912828-Z8-6	U.S. Treasury Bond 1.375% 02/15/23		06/18/2021	J.P. Morgan		2,377,008	2,332,000	11,161
91282C-CU-3	U.S. Treasury Note 0.125% 08/31/23		09/29/2021	Wells Fargo		4,012,853	4,024,000	417
91282C-DD-0	U.S. Treasury Note 0.375% 10/31/23		10/26/2021	Bank of America		3,891,793	3,900,000	40
91282C-DD-0	U.S. Treasury Note 0.375% 10/31/23		12/10/2021	Morgan Stanley & Co., Inc.		3,857,430	3,880,000	1,728
0599999. Subtotal - Bonds - U.S. Governments						192,157,413	191,342,945	41,863
00388W-AJ-0	Abu Dhabi National Energ 2.000% 04/29/28	D	04/20/2021	HSBC Securities Inc		7,889,111	7,905,000	
00388W-AJ-0	Abu Dhabi National Energ 2.000% 04/29/28	D	04/22/2021	Citibank		1,373,151	1,370,000	
1099999. Subtotal - Bonds - All Other Governments						9,262,262	9,275,000	
93974E-TE-6	Washington St Taxable Ser T 0.210% 08/01/23		07/30/2021	J.P. Morgan		65,000	65,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						65,000	65,000	
034286-FM-1	Andover MA 2.073% 11/01/31		12/09/2021	Stifel, Nicolaus & Co., Inc.		1,500,000	1,500,000	
034286-FN-9	Andover MA 2.173% 11/01/32		12/09/2021	Stifel, Nicolaus & Co., Inc.		2,130,000	2,130,000	
034286-FP-4	Andover MA 2.323% 11/01/33		12/09/2021	Stifel, Nicolaus & Co., Inc.		1,850,000	1,850,000	
034286-FQ-2	Andover MA 2.423% 11/01/34		12/09/2021	Stifel, Nicolaus & Co., Inc.		2,250,000	2,250,000	
108151-VU-2	Bridgeport Conn Taxable Pension Bds 7.640% 01/15/30		10/01/2021	Citigroup Global Markets Inc.		19,060,820	15,290,000	259,590
108152-KF-5	Bridgeport CT Taxable Ref Series B 2.479% 07/01/30		07/21/2021	Raymond James & Associates		7,190,000	7,190,000	
44236P-LX-4	Houston Tx Cmnty Clg Taxable Ref Ser B 1.759% 02/15/33		01/22/2021	Morgan Stanley & Co., Inc.		3,325,000	3,325,000	
44236P-LY-2	Houston Tx Cmnty Clg Taxable Ref Ser B 1.859% 02/15/34		01/22/2021	Morgan Stanley & Co., Inc.		3,270,000	3,270,000	
44236P-LZ-9	Houston Tx Cmnty Clg Taxable Ref Ser B 1.959% 02/15/35		01/22/2021	Morgan Stanley & Co., Inc.		1,695,000	1,695,000	
670386-SS-1	Nueces County TX Taxable Ref Ser B 0.516% 02/15/24		05/05/2021	UBS Securities, Inc.		25,000	25,000	
68587F-AT-1	Oregon Edu Dists Pensn Obligs Taxable Series A 0.312% 06/30/23		07/23/2021	Piper, Jaffray & Hopwood		40,000	40,000	
798186-Q3-9	San Jose CA Unif Sch Dist Taxable Ref 2.306% 08/01/39		01/08/2021	Stifel, Nicolaus & Co., Inc.		5,990,000	5,990,000	
981306-A5-2	Worcester Ma Taxable Ref Ser B 0.275% 11/15/22		02/25/2021	UBS Securities, Inc.		25,000	25,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						48,350,820	44,580,000	259,590
010268-CK-4	Alabama Federal Aid Hwy Fin Txbl-Ser B 0.449% 09/01/23		10/07/2021	Bank of America		90,000	90,000	
03255L-JH-3	Anaheim CA Public Fing Auth Txble Working Cap Finance 2.114% 07/01/31		06/11/2021	Goldman Sachs & Co.		1,220,000	1,220,000	
03255L-JJ-9	Anaheim CA Public Fing Auth Txble Working Cap Finance 2.314% 07/01/32		06/11/2021	Goldman Sachs & Co.		3,115,000	3,115,000	
03255L-JK-6	Anaheim CA Public Fing Auth Txble Working Cap Finance 2.414% 07/01/33		06/11/2021	Goldman Sachs & Co.		4,210,000	4,210,000	
03255L-JL-4	Anaheim CA Public Fing Auth Txble Working Cap Finance 2.514% 07/01/34		06/11/2021	Goldman Sachs & Co.		4,310,000	4,310,000	
03255L-JM-2	Anaheim CA Public Fing Auth Txble Working Cap Finance 2.614% 07/01/35		06/11/2021	Goldman Sachs & Co.		3,170,000	3,170,000	
03255L-JN-0	Anaheim CA Public Fing Auth Txble Working Cap Finance 2.714% 07/01/36		06/11/2021	Goldman Sachs & Co.		3,285,000	3,285,000	
03255L-JP-5	Anaheim CA Public Fing Auth Txble Working Cap Finance 2.784% 07/01/37		06/11/2021	Goldman Sachs & Co.		3,410,000	3,410,000	
03255L-JQ-3	Anaheim CA Public Fing Auth Txble Working Cap Finance 2.864% 07/01/38		06/11/2021	Goldman Sachs & Co.		3,540,000	3,540,000	
03255L-JR-1	Anaheim CA Public Fing Auth Txble Working Cap Finance 2.914% 07/01/39		06/11/2021	Goldman Sachs & Co.		3,680,000	3,680,000	
03255L-JS-9	Anaheim CA Public Fing Auth Txble Working Cap Finance 2.964% 07/01/40		06/11/2021	Goldman Sachs & Co.		5,075,000	5,075,000	
04048P-LL-2	Arizona Brd of Regents COPS Taxable Ser B 0.492% 06/01/23		05/05/2021	Citibank		40,000	40,000	
04048P-LM-0	Arizona Brd of Regents COPS Taxable Ser B 0.769% 06/01/24		05/05/2021	Citibank		25,000	25,000	
041806-P6-1	Arlington Tex Hgr Edu Fin Rev Variable Txbl Ref Ser A 3.000% 08/15/44		06/04/2021	DA Davidson and Co		9,516,685	9,015,000	
052451-AZ-4	Austin TX Rental Car Spl Fac Taxable Ref 1.710% 11/15/29		02/10/2021	Wells Fargo		1,500,000	1,500,000	
052451-BA-8	Austin TX Rental Car Spl Fac Taxable Ref 1.860% 11/15/30		02/10/2021	Wells Fargo		1,250,000	1,250,000	
052451-BB-6	Austin TX Rental Car Spl Fac Taxable Ref 1.960% 11/15/31		02/10/2021	Wells Fargo		2,000,000	2,000,000	
052451-BH-3	Austin TX Rental Car Spl Fac Taxable Ref 2.858% 11/15/42		02/10/2021	Wells Fargo		5,700,000	5,700,000	
13080S-ZU-1	California Stwd Cmntys Dev Aut Taxable Green Bond 2.177% 02/01/33		01/15/2021	RBC Capital Markets		1,725,000	1,725,000	
13080S-ZW-7	California Stwd Cmntys Dev Aut Taxable Green Bond 2.377% 02/01/35		01/15/2021	RBC Capital Markets		2,170,000	2,170,000	
13080S-ZW-7	California Stwd Cmntys Dev Aut Taxable Green Bond 2.377% 02/01/35		04/01/2021	Fidelity		1,370,323	1,450,000	6,702
14574A-AM-6	Carson CA Pension Oblig Taxable 3.696% 01/15/44		02/23/2021	Citigroup Global Markets Inc.		1,764,209	1,700,000	6,981
17131R-BG-0	Chula Vista CA Pension Oblig Taxable 2.805% 06/01/41		02/12/2021	Stifel, Nicolaus & Co., Inc.		5,000,000	5,000,000	
17131R-BG-0	Chula Vista CA Pension Oblig Taxable 2.805% 06/01/41		04/05/2021	Stifel, Nicolaus & Co., Inc.		1,936,205	2,050,000	7,028

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
17131R-BH-8	Chula Vista CA Pension Oblig Taxable 2.905% 06/01/45		02/12/2021	Stifel, Nicolaus & Co., Inc.		3,365,000	3,365,000	
20281P-NE-8	Commonwealth Fing Auth PA Rev Taxable Ser A 2.991% 06/01/42		06/17/2021	Piper, Jaffray & Hopwood		4,320,000	4,320,000	
231266-ML-8	Curators Of The Univ Of Missou Taxable Ref Ser A 1.466% 11/01/23		05/14/2021	Citibank		185,083	180,000	125
231266-ML-8	Curators Of The Univ Of Missou Taxable Ref Ser A 1.466% 11/01/23		05/25/2021	Citibank		195,339	190,000	201
235036-6V-7	Dallas Fort Worth TEX Intl TXBL-Ref-Ser C 2.516% 11/01/33		12/16/2021	Morgan Stanley & Co., Inc.		4,981,050	5,000,000	16,074
235036-7X-2	Dallas Fort Worth TEX Intl Txbl-Ref-Dallas Fort Worth Int 0.632% 11/01/23		10/28/2021	Barclays		220,000	220,000	
260888-AE-2	Downey CA Pension Oblig Taxable 1.367% 06/01/27		02/10/2021	Bank of America		900,000	900,000	
260888-AF-9	Downey CA Pension Oblig Taxable 1.567% 06/01/28		02/10/2021	Bank of America		800,000	800,000	
260888-AG-7	Downey CA Pension Oblig Taxable 1.750% 06/01/29		02/10/2021	Bank of America		600,000	600,000	
260888-AH-5	Downey CA Pension Oblig Taxable 1.850% 06/01/30		02/10/2021	Bank of America		650,000	650,000	
260888-AP-7	Downey CA Pension Oblig Taxable 2.845% 06/01/40		02/10/2021	Bank of America		5,780,000	5,780,000	
260888-AQ-5	Downey CA Pension Oblig Taxable 2.995% 06/01/44		02/10/2021	Bank of America		2,385,000	2,385,000	
282659-BK-6	El Cajon CA Taxable Rev Pension Oblig 3.284% 04/01/43		01/14/2021	Bank of America		2,780,000	2,780,000	
3132DM-C6-0	Freddie Mac SD0093 5.000% 10/01/49		03/12/2021	J.P. Morgan		2,089,901	1,889,709	3,937
3133KY-VT-3	Freddie Mac FR RB5126 2.500% 09/01/41		09/21/2021	Wells Fargo		3,536,094	3,384,075	5,170
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas		1,029,653	947,624	1,053
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas		1,072,647	987,477	1,097
3140X8-V4-6	Fannie Mae FM5134 4.000% 01/01/49		01/08/2021	J.P. Morgan		1,000,992	929,534	1,343
31418B-YV-2	Fannie Mae 3.000% 02/01/36		06/16/2021	Stephens & Company		367,604	348,956	494
342816-S2-2	Florida St Muni Pwr Agy Txble Sub All Pwr Supply Proj 1.425% 10/01/26		04/16/2021	Goldman Sachs & Co.		4,695,000	4,695,000	
345105-KA-7	Foothill Eastern Corridor Agy Taxable Ref Series B Sr Lien 2.962% 01/15/46		01/27/2021	Goldman Sachs & Co.		5,550,000	5,550,000	
38122N-B5-0	Golden St Tob Securitization Txbl-Ref-Enh Tobacco Settle 2.746% 06/01/34		09/30/2021	Jefferies & Co Inc.		2,215,000	2,215,000	
38122N-D4-1	Golden St Tob Securitization TXBL-Ref-Ser A-1 3.487% 06/01/36		12/08/2021	Jeffries & Co		13,040,000	13,040,000	
38122N-D4-1	Golden St Tob Securitization TXBL-Ref-Ser A-1 3.487% 06/01/36		12/16/2021	Jefferies & Co Inc.		6,603,415	6,500,000	1,259
43923E-AB-9	Hoover AL Brd of Educ Pub Sch Taxable Ref Warrants 0.321% 02/15/23		04/13/2021	Raymond James & Associates		35,000	35,000	
43923E-AC-7	Hoover AL Brd of Educ Pub Sch Taxable Ref Warrants 0.555% 02/15/24		04/13/2021	Raymond James & Associates		50,000	50,000	
446201-AB-1	Huntington Beach CA Pension Oblig 0.381% 06/15/23		03/18/2021	Stifel, Nicolaus & Co., Inc.		30,000	30,000	
46256Q-LX-2	Iowa St Brd Regents Hosp Rev Txble Univ IA Hospitals Ser B 0.200% 10/01/22		07/28/2021	J.P. Morgan		405,000	405,000	23
492279-CU-6	Kern Cnty CA Pension Oblig Adj Ref Taxable 4.185% 08/15/27		01/22/2021	Citigroup Global Markets Inc.		21,469,036	18,800,000	28,412
542691-EY-2	Long Island Ny Pwr Auth Elec Taxable Ref Ser C 0.359% 03/01/23		09/15/2021	Wells Fargo		55,000	55,000	
544445-TV-1	Los Angeles CA Dept of Arpts Taxable Ref Subordinate Ser C 0.848% 05/15/26		01/28/2021	Barnett Bank		1,285,000	1,285,000	
544445-TW-9	Los Angeles CA Dept of Arpts Taxable Ref Subordinate Ser C 1.101% 05/15/27		01/28/2021	Barnett Bank		1,000,000	1,000,000	
544445-TX-7	Los Angeles CA Dept of Arpts Taxable Ref Subordinate Ser C 1.251% 05/15/28		01/28/2021	Barnett Bank		1,150,000	1,150,000	
544525-NX-2	LOS ANGELES CA DEPT OF WTR & P 5.281% 07/01/23		10/20/2021	Morgan Stanley & Co., Inc.		59,380	55,000	896
544587-2Q-0	Los Angeles Ca Muni Impt Corpl Taxable Ref Ser A 0.319% 11/01/22		02/25/2021	Siebert Williams Shank & Co		30,000	30,000	
54651R-CP-2	Louisiana State Unclaimed Prop I 49 South Project 0.586% 09/01/24		02/04/2021	TD Securities		1,000,000	1,000,000	
54651R-CS-6	Louisiana State Unclaimed Prop I 49 South Project 1.343% 09/01/27		02/04/2021	TD Securities		1,060,000	1,060,000	
54651R-CT-4	Louisiana State Unclaimed Prop I 49 South Project 1.543% 09/01/28		02/04/2021	TD Securities		2,500,000	2,500,000	
54651R-DD-8	Louisiana State Unclaimed Prop I 49 South Project 0.859% 09/01/25		02/04/2021	TD Securities		1,000,000	1,000,000	
54651R-DF-3	Louisiana State Unclaimed Prop I 49 South Project 1.343% 09/01/27		02/04/2021	TD Securities		1,185,000	1,185,000	
54651R-DG-1	Louisiana State Unclaimed Prop I 49 South Project 1.543% 09/01/28		02/04/2021	TD Securities		500,000	500,000	
54651R-DH-9	Louisiana State Unclaimed Prop I 49 South Project 1.779% 09/01/29		02/04/2021	TD Securities		1,500,000	1,500,000	
54651R-DN-6	Louisiana State Unclaimed Prop I 49 South Project 2.179% 09/01/34		02/04/2021	TD Securities		1,000,000	1,000,000	
54651R-DP-1	Louisiana State Unclaimed Prop I 49 South Project 2.279% 09/01/35		02/04/2021	TD Securities		1,280,000	1,280,000	
56042R-K4-3	Maine Hlth and Hgr Educ Facs Taxable Ref Ser B 2.485% 07/01/33		05/06/2021	Raymond James & Associates		2,250,000	2,250,000	
56042R-K6-8	Maine Hlth and Hgr Educ Facs Taxable Ref Ser B 2.635% 07/01/35		05/06/2021	Raymond James & Associates		2,315,000	2,315,000	
562784-AL-2	Manhattan Beach CA Pension Ob Taxable 2.241% 01/01/31		04/29/2021	Bank of America		550,000	550,000	
562784-AM-0	Manhattan Beach CA Pension Ob Taxable 2.341% 01/01/32		04/29/2021	Bank of America		450,000	450,000	
562784-AP-3	Manhattan Beach CA Pension Ob Taxable 2.591% 01/01/34		04/29/2021	Bank of America		1,850,000	1,850,000	
562784-AQ-1	Manhattan Beach CA Pension Ob Taxable 2.691% 01/01/35		04/29/2021	Bank of America		1,000,000	1,000,000	
57421F-AA-5	Maryland St Dept of Transportn TAXABLE REF BDS 2021 0.361% 08/01/23		06/16/2021	Morgan Stanley & Co., Inc.		89,886	90,000	102
57421F-AB-3	Maryland St Dept of Transportn Taxable Ref Ser A 0.526% 08/01/24		02/11/2021	Citibank		75,000	75,000	
61255Q-AR-7	Monterey Pk CA Pension Oblig Taxable Ser A 3.021% 06/01/43		02/03/2021	Samuel A Ramirez & Co		493,063	490,000	
61255Q-AR-7	Monterey Pk CA Pension Oblig Taxable Ser A 3.021% 06/01/43		02/03/2021	Samuel A Ramirez & Co		1,916,906	1,905,000	
61255Q-AR-7	Monterey Pk CA Pension Oblig Taxable Ser A 3.021% 06/01/43		02/03/2021	Samuel A Ramirez & Co		1,785,000	1,785,000	
61255Q-AR-7	Monterey Pk CA Pension Oblig Taxable Ser A 3.021% 06/01/43		02/04/2021	Samuel A Ramirez & Co		899,466	895,000	
61255Q-AR-7	Monterey Pk CA Pension Oblig Taxable Ser A 3.021% 06/01/43		02/04/2021	Samuel A Ramirez & Co		1,527,448	1,520,000	
646140-EA-7	New Jersey St Turnpike Auth Tu Taxable Ref Ser B 2.782% 01/01/40		01/22/2021	Citigroup Global Markets Inc.		2,910,000	2,910,000	
64990F-A7-9	New York St Dorm Auth TXBL-REF-SER B 0.307% 03/15/23		03/19/2021	Morgan Stanley & Co., Inc.		90,000	90,000	
665304-HY-0	Northern KY Univ Gen Receipts Taxable Ser A 2.538% 09/01/32		04/07/2021	Morgan Stanley & Co., Inc.		1,675,000	1,675,000	
665304-HZ-7	Northern KY Univ Gen Receipts Taxable Ser A 2.638% 09/01/33		04/07/2021	Morgan Stanley & Co., Inc.		2,000,000	2,000,000	
665304-JA-0	Northern KY Univ Gen Receipts Taxable Ser A 2.738% 09/01/34		04/07/2021	Morgan Stanley & Co., Inc.		1,545,000	1,545,000	
665304-JB-8	Northern KY Univ Gen Receipts Taxable Ser A 2.838% 09/01/35		04/07/2021	Morgan Stanley & Co., Inc.		2,500,000	2,500,000	
665304-JC-6	Northern KY Univ Gen Receipts Taxable Ser A 2.938% 09/01/36		04/07/2021	Morgan Stanley & Co., Inc.		2,250,000	2,250,000	
665304-JD-4	Northern KY Univ Gen Receipts Taxable Ser A 3.038% 09/01/37		04/07/2021	Morgan Stanley & Co., Inc.		1,000,000	1,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
665304-JE-2	Northern KY Univ Gen Receipts Taxable Ser A 3.068% 09/01/38		04/07/2021	Morgan Stanley & Co., Inc.		1,400,000	1,400,000	
67704L-AA-9	Oglethorpe Ga Pwr Corp First Mtg 5.534% 01/01/35		03/08/2021	J.P. Morgan		6,633,639	5,300,000	56,216
684100-AP-5	Orange Calif Pension Oblig Taxable Ref 2.750% 06/01/35		03/04/2021	Stifel, Nicolaus & Co., Inc.		8,300,000	8,300,000	
684100-AQ-3	Orange Calif Pension Oblig Taxable Ref 2.820% 06/01/36		03/04/2021	Stifel, Nicolaus & Co., Inc.		6,960,000	6,960,000	
696543-UA-3	Palm Beach Cnty FL Pub Impt TXBL-REF-SER B 0.500% 12/01/24		05/13/2021	PNC Capital Markets		239,830	240,000	60
70869P-MP-9	Pennsylvania Economic Dev Fing Txbl State System Higher Educ 0.739% 06/15/24		04/13/2021	Barclays		290,000	290,000	
70917R-B5-3	Pennsylvania St Hgr Ed Facs BAB-Temple University 6.141% 04/01/30		09/23/2021	Barnett Bank		3,526,410	2,820,000	84,664
70917R-B5-3	Pennsylvania St Hgr Ed Facs BAB-Temple University 6.141% 04/01/30		09/23/2021	Goldman Sachs & Co.		1,563,125	1,250,000	37,528
709235-S2-2	Pennsylvania St Univ Taxable Ser D 1.353% 09/01/23		08/05/2021	Morgan Stanley & Co., Inc.		61,272	60,000	356
72178J-AC-7	Pima Cnty AZ Pledged Rev Oblig Taxable 0.520% 05/01/24		04/22/2021	J.P. Morgan		35,000	35,000	
72178J-AL-7	Pima Cnty AZ Pledged Rev Oblig Taxable 2.194% 05/01/32		04/22/2021	J.P. Morgan		8,800,000	8,800,000	
72178J-AM-5	Pima Cnty AZ Pledged Rev Oblig Taxable 2.264% 05/01/33		04/22/2021	J.P. Morgan		8,000,000	8,000,000	
73358W-4V-3	Port Auth NY & NJ Txble Consolidated Nts Ser AAA 1.086% 07/01/23		08/05/2021	Morgan Stanley & Co., Inc.		40,592	40,000	46
73358W-4V-3	Port Auth NY & NJ Txble Consolidated Nts Ser AAA 1.086% 07/01/23		08/05/2021	J.P. Morgan		142,066	140,000	160
73358W-4V-3	Port Auth NY & NJ Txble Consolidated Nts Ser AAA 1.086% 07/01/23		08/05/2021	J.P. Morgan		197,870	195,000	224
73474T-AJ-9	Port of Morrow OR TXBL-Bonneville Coop Proj #3 3.097% 09/01/23		05/13/2021	Citibank		143,583	135,000	883
79765R-TD-1	San Francisco Calif City & Cnt BABs Series DE 4.900% 11/01/22		06/24/2021	Citibank		68,957	65,000	504
79770G-JG-2	San Francisco City & Cnty CA TXBL-Third Lien-Affordable Hou 2.543% 08/01/30		12/01/2021	Citigroup Global Markets Inc.		1,260,000	1,260,000	
79770G-JH-0	San Francisco City & Cnty CA TXBL-Third Lien-Affordable Hou 2.643% 08/01/31		12/01/2021	Citigroup Global Markets Inc.		3,000,000	3,000,000	
798136-YF-8	San Jose Calif Arpt Rev Taxable Ref Ser C 2.960% 03/01/36		03/25/2021	Morgan Stanley & Co., Inc.		5,000,000	5,000,000	
798136-YG-6	San Jose Calif Arpt Rev Taxable Ref Ser C 3.060% 03/01/37		03/25/2021	Morgan Stanley & Co., Inc.		5,000,000	5,000,000	
798136-YJ-0	San Jose Calif Arpt Rev Taxable Ref Ser C 3.140% 03/01/38		03/25/2021	Morgan Stanley & Co., Inc.		5,000,000	5,000,000	
798136-YL-5	San Jose Calif Arpt Rev Taxable Ref Ser C 3.240% 03/01/39		03/25/2021	Morgan Stanley & Co., Inc.		2,875,000	2,875,000	
87971L-AR-6	Tempe AZ COPs Taxable COPs 2.321% 07/01/34		07/08/2021	RBC Capital Markets		6,985,000	6,985,000	
87971L-AS-4	Tempe AZ COPs Taxable COPs 2.421% 07/01/35		07/08/2021	RBC Capital Markets		10,325,000	10,325,000	
87971L-AT-2	Tempe AZ COPs Taxable COPs 2.521% 07/01/36		07/08/2021	RBC Capital Markets		3,500,000	3,500,000	
898735-UH-6	Tucson Ariz CTFS Participation Taxable COPs Ser A 0.459% 07/01/24		02/18/2021	First Horizon Bank		175,000	175,000	
898735-UW-3	Tucson Ariz CTFS Participation Taxable COPs Ser A 2.856% 07/01/47		02/18/2021	First Horizon Bank		9,720,000	9,720,000	
914440-LB-6	Univ Of Massachusetts Ma Bldg Build America Bonds 4.350% 11/01/24		05/13/2021	Barnett Bank		146,523	130,000	251
914716-U6-0	Univ of NC at Charlotte Taxable Ref 3.020% 04/01/41		02/26/2021	Bank of America		5,115,000	5,115,000	
916856-HF-7	Uptown Dev Auth TX Contrct Rev Taxable Ser B 2.981% 09/01/35		02/04/2021	UBS Securities, Inc.		1,000,000	1,000,000	
958638-ZM-3	Western Mich Univ Revs Taxable Ref Ser B 2.257% 11/15/35		01/22/2021	Bank of America		750,000	750,000	
958638-ZN-1	Western Mich Univ Revs Taxable Ref Ser B 2.307% 11/15/36		01/22/2021	Bank of America		850,000	850,000	
958638-ZP-6	Western Mich Univ Revs Taxable Ref Ser B 2.878% 11/15/43		01/22/2021	Bank of America		3,465,000	3,465,000	
977123-X6-0	Wisconsin St Transn Rev Bond Txbl-Ref-Series 1 0.624% 07/01/24		05/13/2021	Morgan Stanley & Co., Inc.		15,039	15,000	35
98851W-AM-5	Yuma AZ Pledged Revenue Taxable 2.312% 07/15/32		01/13/2021	Stifel, Nicolaus & Co., Inc.		1,000,000	1,000,000	
98851W-AN-3	Yuma AZ Pledged Revenue Taxable 2.412% 07/15/33		01/13/2021	Stifel, Nicolaus & Co., Inc.		1,000,000	1,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						315,813,291	309,647,375	261,824
00206R-MJ-8	AT&T Inc 0.900% 03/25/24		03/19/2021	Citibank		374,644	375,000	
00206R-MJ-8	AT&T Inc 0.900% 03/25/24		07/01/2021	Bank of America		400,852	400,000	1,030
00287Y-AQ-2	Abbvie Inc 3.600% 05/14/25		07/01/2021	Market Axess Corp		381,822	350,000	1,820
00287Y-BC-2	Abbvie Inc 3.750% 11/14/23		04/28/2021	J.P. Morgan		404,363	375,000	6,484
008117-AP-8	Aetna Inc 2.750% 11/15/22		04/28/2021	J.P. Morgan		257,425	250,000	3,151
00914A-AJ-1	Air Lease Corp 2.875% 01/15/26		04/09/2021	Market Axess Corp		832,960	800,000	5,622
00914A-AJ-1	Air Lease Corp 2.875% 01/15/26		04/30/2021	UBS Securities, Inc.		417,092	400,000	3,482
00914A-AL-6	Air Lease Corp 0.700% 02/15/24		04/09/2021	TD Securities		520,312	525,000	786
025816-CC-1	American Express Co 3.400% 02/22/24		04/23/2021	J.P. Morgan		269,485	250,000	1,535
036752-AQ-6	Anthem Inc 0.450% 03/15/23		03/08/2021	Citigroup Global Markets Inc.		549,857	550,000	
04352E-AA-3	Ascension Health 2.532% 11/15/29		01/25/2021	J.P. Morgan		10,066,870	9,316,000	47,176
04352E-AA-3	Ascension Health 2.532% 11/15/29		03/25/2021	Morgan Stanley & Co., Inc.		11,312,073	10,925,000	104,501
045054-AP-8	Ashtead Capital Inc 2.450% 08/12/31		08/03/2021	Cantor Fitzgerald & Co. Inc.		596,392	595,000	
045054-AP-8	Ashtead Capital Inc 2.450% 08/12/31		08/03/2021	Stifel, Nicolaus & Co., Inc.		200,504	200,000	
045054-AP-8	Ashtead Capital Inc 2.450% 08/12/31		08/03/2021	Stifel, Nicolaus & Co., Inc.		365,887	365,000	
045054-AP-8	Ashtead Capital Inc 2.450% 08/12/31		08/03/2021	Stifel, Nicolaus & Co., Inc.		200,314	200,000	
045054-AP-8	Ashtead Capital Inc 2.450% 08/12/31		08/03/2021	J.P. Morgan		2,079,683	2,085,000	
045054-AP-8	Ashtead Capital Inc 2.450% 08/12/31		08/03/2021	Deutsche Bank Sec		817,763	815,000	
045054-AP-8	Ashtead Capital Inc 2.450% 08/12/31		08/03/2021	Deutsche Bank Sec		597,017	595,000	
045054-AP-8	Ashtead Capital Inc 2.450% 08/12/31		08/03/2021	Deutsche Bank Sec		606,525	605,000	
045054-AP-8	Ashtead Capital Inc 2.450% 08/12/31		08/03/2021	Deutsche Bank Sec		1,213,049	1,210,000	
045054-AP-8	Ashtead Capital Inc 2.450% 08/12/31		08/03/2021	Deutsche Bank Sec		1,218,062	1,215,000	
045054-AP-8	Ashtead Capital Inc 2.450% 08/12/31		08/04/2021	Bank of America		1,192,288	1,185,000	
045054-AP-8	Ashtead Capital Inc 2.450% 08/12/31		08/04/2021	Barclays		765,236	760,000	
045054-AP-8	Ashtead Capital Inc 2.450% 08/12/31		08/04/2021	J.P. Morgan		1,750,962	1,740,000	
04685A-2S-9	Athene Global Funding 0.950% 01/08/24		01/04/2021	Morgan Stanley & Co., Inc.		349,878	350,000	
04685A-2S-9	Athene Global Funding 0.950% 01/08/24		04/09/2021	RBC Capital Markets		375,000	375,000	940

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
04685A-2U-4	Athene Global Funding 1.450% 01/08/26		01/04/2021	Morgan Stanley & Co., Inc.		324,906	325,000	
04685A-2U-4	Athene Global Funding 1.450% 01/08/26		04/09/2021	Suntrust Robinson Humphrey Inc		766,281	775,000	2,965
04685A-2X-8	Athene Global Funding 0.750% 05/24/24		05/21/2021	Deutsche Bank Sec		17,000,000	17,000,000	
04685A-2Y-6	Athene Global Funding 2.673% 06/07/31		06/02/2021	Deutsche Bank Sec		5,690,000	5,690,000	
049560-AT-2	Atmos Energy Corp 1.500% 01/15/31		03/29/2021	Bank of America		3,127,277	3,410,000	10,798
053015-AG-8	Automatic Data Processng 1.700% 05/15/28		05/11/2021	Barclays		11,081,433	11,115,000	
05492J-AU-6	Barclays Comm Mtge Sec LLC Series 19-C5 Class ASB 2.990% 11/15/52		04/16/2021	Barnett Bank		2,055,859	1,900,000	2,998
05526D-BG-9	BAT Capital Corp 2.789% 09/06/24		07/01/2021	SumRidge Partners		341,422	325,000	3,021
06051G-GT-0	Bank of America Corp 3.093% 10/01/25		04/09/2021	Morgan Stanley & Co., Inc.		507,899	475,000	490
06051G-GT-0	Bank of America Corp 3.093% 10/01/25		07/01/2021	Wells Fargo		346,379	325,000	2,653
06051G-JX-8	Bank of America Corp 0.596% 05/28/24		05/24/2021	Bank of America		315,000	315,000	
065402-BA-6	Bank Series 19-BN18 Class ASB 3.432% 05/15/62		08/24/2021	Morgan Stanley & Co., Inc.		1,104,727	1,000,000	2,383
06769Q-AA-8	Barnabas Health Inc 4.000% 07/01/28		02/03/2021	J.P. Morgan		2,187,607	1,895,000	7,159
071813-CC-1	Baxter International Inc 0.868% 12/01/23		11/16/2021	Citibank		525,000	525,000	
084670-BS-6	Berkshire Hathaway Inc 3.125% 03/15/26		04/30/2021	Susquehanna International Grp		466,047	425,000	1,808
11120V-AK-9	Brixmor Operating Part 2.250% 04/01/28		03/02/2021	Cantor Fitzgerald & Co. Inc.		586,340	585,000	
11120V-AK-9	Brixmor Operating Part 2.250% 04/01/28		03/02/2021	J.P. Morgan		1,726,834	1,730,000	
11120V-AK-9	Brixmor Operating Part 2.250% 04/01/28		03/02/2021	Wells Fargo		977,360	975,000	
11120V-AK-9	Brixmor Operating Part 2.250% 04/01/28		03/02/2021	J.P. Morgan		978,793	975,000	
11120V-AK-9	Brixmor Operating Part 2.250% 04/01/28		03/02/2021	Cantor Fitzgerald & Co. Inc.		440,449	440,000	
11120V-AK-9	Brixmor Operating Part 2.250% 04/01/28		04/20/2021	Jane Street Execution Services		7,762,735	7,790,000	22,883
12530M-AE-5	CF Hippolyta Issuer LLC Series 21-1A Class A1 1.530% 03/15/61		03/10/2021	Goldman Sachs & Co.		6,118,623	6,119,786	
12532B-AB-3	CFCRE Comm Mortgage Trust Series 16-C7 Class ASB 3.644% 12/10/54		01/12/2021	Credit Suisse Securities		2,124,533	1,946,602	2,561
141781-BP-8	Cargill Inc 0.400% 02/02/24		04/09/2021	Bank of America		398,068	400,000	316
16412X-AK-1	Cheniere Corpus Christi Holdin 2.742% 12/31/39		08/17/2021	Morgan Stanley & Co., Inc.		8,235,000	8,235,000	
16877E-AC-9	Childrens Hospital 0.650% 11/01/23		07/14/2021	Morgan Stanley & Co., Inc.		100,000	100,000	
172967-ND-9	Citigroup Inc 1.281% 11/03/25		10/27/2021	Citibank		325,000	325,000	
21688A-AQ-5	Cooperat Rabobank Ua/Ny 0.375% 01/12/24		01/05/2021	Morgan Stanley & Co., Inc.		349,759	350,000	
22550L-2F-7	Credit Suisse New York 0.520% 08/09/23		08/02/2021	Credit Suisse Securities		375,000	375,000	
251526-CM-9	Deutsche Bank NY 0.962% 11/08/23		11/02/2021	Deutsche Bank Sec		250,000	250,000	
25470D-BJ-7	Discovery Communications 3.625% 05/15/30		06/04/2021	Bank of America		1,080,717	1,005,000	2,328
25470D-BJ-7	Discovery Communications 3.625% 05/15/30		06/04/2021	Bank of America		811,882	755,000	1,749
25470D-BJ-7	Discovery Communications 3.625% 05/15/30		06/09/2021	Morgan Stanley & Co., Inc.		189,138	175,000	458
25470D-BJ-7	Discovery Communications 3.625% 05/15/30		06/09/2021	Deutsche Bank Sec		200,187	185,000	484
25470D-BJ-7	Discovery Communications 3.625% 05/15/30		06/09/2021	Susquehanna International Grp		1,145,902	1,060,000	2,775
25470D-BJ-7	Discovery Communications 3.625% 05/15/30		06/11/2021	BNP Paribas		1,485,812	1,366,000	4,126
25470D-BJ-7	Discovery Communications 3.625% 05/15/30		06/17/2021	BNP Paribas		3,400,675	3,127,000	11,335
25470D-BJ-7	Discovery Communications 3.625% 05/15/30		06/22/2021	BNP Paribas		3,106,725	2,855,000	11,212
25470D-BJ-7	Discovery Communications 3.625% 05/15/30		06/25/2021	J.P. Morgan		566,994	521,000	2,308
257375-AE-5	Eastern Energy Gas 3.550% 11/01/23		03/04/2021	J.P. Morgan		187,537	175,000	2,192
278642-AX-1	Ebay Inc 1.400% 05/10/26		05/03/2021	Citibank		124,838	125,000	
278865-BK-5	Ecolab Inc 0.900% 12/15/23		12/06/2021	J.P. Morgan		224,845	225,000	
29449W-AE-7	Equitable Financial Life 1.000% 01/09/26		01/06/2021	Credit Suisse Securities		13,662,079	13,680,000	
29449W-AK-3	Equitable Financial Life 1.100% 11/12/24		11/08/2021	Citibank		274,959	275,000	
31620M-BQ-8	Fidelity National Inform 0.600% 03/01/24		02/23/2021	J.P. Morgan		349,794	350,000	
31620M-BT-2	Fidelity National Inform 2.250% 03/01/31		02/23/2021	J.P. Morgan		8,437,277	8,490,000	
316773-CX-6	Fifth Third Bancorp 3.650% 01/25/24		04/30/2021	Bank of America		539,250	500,000	5,019
337738-AS-7	Fiserv Inc 2.750% 07/01/24		04/28/2021	RBC Capital Markets		397,849	375,000	3,409
34528Q-GD-0	Ford Credit Floorplan Master O Series 18-2 Class A 3.170% 03/15/25		07/15/2021	Bank of America		732,512	700,000	247
34528Q-HA-5	Ford Credit Floorplan Master O Series 19-3 Class A1 2.230% 09/15/24		05/26/2021	Bank of America		718,156	700,000	564
34528Q-HQ-0	Ford Credit Floorplan Master O Series 20-2 Class A 1.060% 09/15/27		01/19/2021	Bank of America		506,250	500,000	88
373334-KM-2	Georgia Power Company 2.100% 07/30/23		04/28/2021	Millennium Advisors		258,823	250,000	1,313
378272-AX-6	Glencore Funding Llc 1.625% 09/01/25		07/14/2021	Morgan Stanley & Co., Inc.		278,553	275,000	1,676
378272-BD-9	Glencore Funding Llc 1.625% 04/27/26		04/21/2021	Mizuho Securities USA Inc.		274,711	275,000	
391399-AA-0	Great West Lifeco US Fl 0.904% 08/12/25		04/30/2021	Wells Fargo		469,533	475,000	978
44891A-BY-2	Hyundai Capital America 1.000% 09/17/24		09/14/2021	Societe Generale		249,550	250,000	
44891V-AC-5	Hyundai Auto Lease Securtiztn Series 21-B Class A3 0.330% 06/17/24		06/08/2021	Bank of America		274,959	275,000	
44933L-AC-7	Hyundai Auto Rec Trust Series 21-A Class A3 0.380% 09/15/25		04/20/2021	Barclays		149,984	150,000	
452327-AL-3	Illumina Inc 0.550% 03/23/23		03/16/2021	Bank of America		449,991	450,000	
459506-AM-3	Intl Flavor & Fragrances 0.697% 09/15/22		05/14/2021	Tax Free Exchange		369,000	369,000	422
459506-AM-3	Intl Flavor & Fragrances 0.697% 09/15/22		05/14/2021	Tax Free Exchange		206,000	206,000	235
46647P-CK-0	JPMorgan Chase & Co 0.969% 06/23/25		07/01/2021	Credit Suisse Securities		275,256	275,000	96
483050-AF-0	Kaiser Foundation Hospit 2.810% 06/01/41		06/08/2021	Goldman Sachs & Co.		10,565,000	10,565,000	
49271V-AL-4	Keurig Dr Pepper Inc 0.750% 03/15/24		04/28/2021	J.P. Morgan		550,154	550,000	516
501044-CS-8	Kroger Co/The 3.850% 08/01/23		04/28/2021	Deutsche Bank Sec		267,360	250,000	2,380

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
52532X-AH-8	Leidos Inc 2.300% 02/15/31		06/23/2021	Tax Free Exchange		4,489,484	4,510,000	36,882
58989V-2C-7	Met Tower Global Funding 0.700% 04/05/24		08/30/2021	Stone & Youngberg LLC		325,842	325,000	910
59217G-EN-5	Met Life Glob Funding I 0.550% 06/07/24		06/01/2021	J.P. Morgan		274,714	275,000	
61691G-AS-9	Morgan Stanley BAML Trust Series 16-C32 Class A4 3.720% 12/15/49		08/11/2021	Barnett Bank		1,115,625	1,000,000	1,240
61747Y-EA-9	MORGAN STANLEY 0.790% 05/30/25		07/01/2021	J.P. Morgan		398,560	400,000	307
61747Y-EB-7	MORGAN STANLEY 0.791% 01/22/25		07/15/2021	Morgan Stanley & Co., Inc.		425,000	425,000	
61747Y-EG-6	MORGAN STANLEY 1.164% 10/21/25		10/14/2021	Morgan Stanley & Co., Inc.		375,000	375,000	
61764R-BF-4	Morgan Stanley BAML Trust Series 15-C20 Class A4 3.249% 02/15/48		01/07/2021	Bank of Montreal(BMO Cap Mkts)		1,149,208	1,055,000	952
61765L-AU-4	Morgan Stanley BAML Trust Series 15-C24 Class A4 3.732% 05/15/48		01/08/2021	Bank of America		4,472,500	4,000,000	4,561
61772B-AA-1	Morgan Stanley 0.731% 04/05/24		04/28/2021	Market Axess Corp		526,449	525,000	85
620076-BU-2	Motorola Solutions Inc. 2.750% 05/24/31		05/10/2021	Bank of America		14,575,000	14,575,000	
62928C-AA-0	NGPL Pipeco Llc 3.250% 07/15/31		05/03/2021	Wells Fargo		4,436,670	4,440,000	
65339K-BU-3	Nextera Energy Capital 0.650% 03/01/23		03/15/2021	Credit Suisse Securities		374,963	375,000	
65339K-BU-3	Nextera Energy Capital 0.650% 03/01/23		04/28/2021	J.P. Morgan		401,228	400,000	311
65339K-BW-9	Nextera Energy Capital 1.900% 06/15/28		06/02/2021	Credit Suisse Securities		3,847,729	3,850,000	
65341K-BQ-8	NextGear Floorplan Mster Trust Series 21-1A Class A 0.850% 07/15/26		07/13/2021	RBC Capital Markets		649,857	650,000	
67555J-AA-4	Ochsner LSU Health System 2.510% 05/15/31		07/20/2021	Citigroup Global Markets Inc.		8,190,000	8,190,000	
681919-BD-7	Omnicom Group Inc 2.600% 08/01/31		04/28/2021	Citibank		14,144,919	14,170,000	
693475-AV-7	Pnc Financial Services 3.500% 01/23/24		04/30/2021	SMBC Nikko Capital Mkrts		539,260	500,000	4,910
6944PL-2E-8	Pacific Life GF II 1.375% 04/14/26		04/07/2021	J.P. Morgan		649,656	650,000	
6944PL-2E-8	Pacific Life GF II 1.375% 04/14/26		04/30/2021	CLSA Americas LKLC		400,208	400,000	306
70450Y-AC-7	Paypal Holdings Inc 2.400% 10/01/24		04/28/2021	Market Axess Corp		263,760	250,000	483
714046-AL-3	Perkinelmer Inc 0.850% 09/15/24		09/08/2021	Bank of America		199,876	200,000	
723787-AS-6	Pioneer Natural Resource 0.750% 01/15/24		01/14/2021	Citibank		124,949	125,000	
723787-AU-1	Pioneer Natural Resource 0.550% 05/15/23		05/10/2021	Morgan Stanley & Co., Inc.		74,996	75,000	
74368C-BA-1	Protective Life Global 0.473% 01/12/24		01/05/2021	US Bank NA		500,000	500,000	
74368C-BC-7	Protective Life Global 1.618% 04/15/26		04/30/2021	Bank of America		276,540	275,000	272
744573-AT-3	Public Service Enterpris 0.841% 11/08/23		11/04/2021	J.P. Morgan		225,000	225,000	
756109-BK-9	Realty Income Corp 3.100% 12/15/29		11/08/2021	Tax Free Exchange		12,508,473	12,630,000	156,612
760759-AY-6	Republic Services Inc 0.875% 11/15/25		04/09/2021	J.P. Morgan		641,661	650,000	2,196
76169X-AB-0	Rexford Industrial Realt 2.150% 09/01/31		08/04/2021	J.P. Morgan		6,386,403	6,450,000	
76209P-AA-1	RGA Global Funding 2.000% 11/30/26		11/22/2021	Wells Fargo		7,381,529	7,385,000	
773903-AK-5	Rockwell Automation 0.350% 08/15/23		08/03/2021	Wells Fargo		174,916	175,000	
817826-AA-8	7-Eleven Inc 0.625% 02/10/23		01/27/2021	SMBC Nikko Capital Mkrts		199,834	200,000	
817826-AB-6	7-Eleven Inc 0.800% 02/10/24		01/27/2021	SMBC Nikko Capital Mkrts		16,691,135	16,705,000	
817826-AB-6	7-Eleven Inc 0.800% 02/10/24		01/27/2021	SMBC Nikko Capital Mkrts		199,834	200,000	
817826-AB-6	7-Eleven Inc 0.800% 02/10/24		04/28/2021	US Bank NA		474,544	475,000	844
817826-AC-4	7-Eleven Inc 0.950% 02/10/26		01/27/2021	SMBC Nikko Capital Mkrts		99,762	100,000	
84132G-AA-7	SE Alaska Regl Health Con 2.262% 07/01/31		09/23/2021	Bank of America		7,855,000	7,855,000	
85236K-AE-2	Stack Infrastructure Issuer Series 21-1A Class A2 1.877% 03/26/46		03/12/2021	Guggenheim Capital Markets		9,065,000	9,065,000	
871829-BL-0	Sysco Corporation 5.950% 04/01/30		04/20/2021	Citibank		16,480,750	13,000,000	45,121
879360-AD-7	Teledyne Technologies In 2.250% 04/01/28		03/08/2021	Bank of America		7,438,152	7,455,000	
88161F-AC-0	Tesla Auto Lease Trust Series 21-A Class A3 0.560% 03/20/25		03/25/2021	Credit Suisse Securities		199,994	200,000	
88161F-AD-8	Tesla Auto Lease Trust Sereis 21-A Class A4 0.660% 03/20/25		03/25/2021	Credit Suisse Securities		249,999	250,000	
883203-CC-3	Textron Inc 2.450% 03/15/31		03/01/2021	Credit Suisse Securities		1,417,536	1,440,000	20,384
883203-CC-3	Textron Inc 2.450% 03/15/31		12/15/2021	Jefferies & Co Inc.		9,935,800	10,000,000	62,611
883556-CS-9	Thermo Fisher Scientific 1.215% 10/18/24		10/19/2021	Mizuho Securities USA Inc.		425,000	425,000	
89238E-AC-0	Toyota Lease Owner Trust Series 21-A Class A3 0.390% 04/22/24		04/13/2021	J.P. Morgan		299,965	300,000	
89238J-AC-9	Toyota Auto Receivables Owners Series 21-D Class A3 0.710% 04/15/26		11/09/2021	RBC Capital Markets		399,991	400,000	
89239C-AC-3	Toyota Lease Owner Trust Series 21-B Class A3 0.420% 10/21/24		07/27/2021	MUFG Securities Americas Inc		249,997	250,000	
896517-AB-5	Trinity Health Corp 2.632% 12/01/40		01/12/2021	Goldman Sachs & Co.		8,070,000	8,070,000	
89788M-AE-2	Truist Financial Corp 1.887% 06/07/29		06/02/2021	Truist Securities		6,780,000	6,780,000	
90276F-AU-8	UBS Commercial Mtg Trust Series 18-C10 Class ASB 4.213% 05/15/51		01/12/2021	Credit Suisse Securities		1,146,523	1,000,000	1,521
91324P-DN-9	Unitedhealth Group Inc 3.700% 12/15/25		04/30/2021	J.P. Morgan		195,815	175,000	2,500
91324P-EB-4	Unitedhealth Group Inc 0.550% 05/15/24		05/17/2021	Citibank		249,740	250,000	
92343V-GF-5	Verizon Communications 0.750% 03/22/24		03/11/2021	Citibank		449,973	450,000	
92343V-GF-5	Verizon Communications 0.750% 03/22/24		04/28/2021	Market Axess Corp		200,900	200,000	158
92343V-GG-3	Verizon Communications 1.450% 03/20/26		04/30/2021	Jane Street Execution Services		603,558	600,000	1,015
92343V-GH-1	Verizon Communications 2.100% 03/22/28		03/11/2021	Morgan Stanley & Co., Inc.		14,278,572	14,285,000	
92556H-AB-3	Viacom CBS Inc 4.950% 01/15/31		04/20/2021	Goldman Sachs & Co.		7,098,720	6,000,000	80,025
92939U-AF-3	Wec Energy Group Inc 0.800% 03/15/24		04/30/2021	Jane Street Execution Services		526,286	525,000	525
931427-AU-2	Walgreens Boots Alliance 0.950% 11/17/23		11/02/2021	Bank of America		324,948	325,000	
94989J-AZ-9	Wells Fargo Commercial Mortgag Series 15-C28 Class A4 3.540% 05/15/48		05/18/2021	Barnett Bank		1,093,281	1,000,000	1,868
94989Y-AZ-6	Wells Fargo Commercial Mortgag Series 16-C32 Class A4 3.560% 01/15/59		06/04/2021	Morgan Stanley & Co., Inc.		991,723	900,000	623
95000K-BB-0	Wells Fargo Commercial Mortgag Series 16-NXS6 Class A4 2.918% 11/15/49		08/09/2021	Wells Fargo		2,680,176	2,500,000	2,026

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
95000U-2K-8	Wells Fargo & Company 2.164% 02/11/26		04/30/2021	Morgan Stanley & Co., Inc.		673,901	650,000	3,243
95000U-2R-3	Wells Fargo & Company 1.654% 06/02/24		04/28/2021	Bank of America		409,116	400,000	2,720
95000U-2T-9	Wells Fargo & Company 0.805% 05/19/25		05/12/2021	Wells Fargo		400,000	400,000	
98956P-AU-6	Zimmer Biomet Holdings Inc 1.450% 11/22/24		11/15/2021	Bank of America		350,000	350,000	
29250N-BD-6	Enbridge Inc 0.450% 02/17/23	A	02/16/2021	Deutsche Bank Sec		125,000	125,000	
00176A-BB-0	American Money Management Corp Series 12-11A Class BR2 1.732% 04/30/31	D	01/21/2021	Citigroup Global Markets Inc.		3,004,200	3,000,000	13,154
01750C-AA-1	Allegro CLO Ltd Series 18-1A Class A 1.224% 06/13/31	D	02/09/2021	Citigroup Global Markets Inc.		7,005,600	7,000,000	7,042
04016D-AS-4	Ares CLO Ltd Series 16-41A Class AR2 1.194% 04/15/34	D	02/17/2021	BNP Paribas		7,915,000	7,915,000	
09659W-2N-3	BNP Paribas 1.323% 01/13/27	D	01/06/2021	BNP Paribas		3,995,000	3,995,000	
12548M-BF-1	CIFC Funding Ltd Series 15-1A Class ARR 1.238% 01/22/31	D	01/22/2021	Societe Generale		1,503,300	1,500,000	222
12548R-AB-0	CIFC Funding Ltd Series 14-2A Class A1 1.174% 04/24/30	D	01/25/2021	Citigroup Global Markets Inc.		1,891,512	1,890,000	133
12549Q-BE-4	Cifc Funding Ltd 2014-3A 1.928% 10/22/31	D	01/21/2021	Morgan Stanley & Co., Inc.		3,006,000	3,000,000	506
14310G-AS-9	Carlyle Global Market Strategi Series 13-3A Class A2R 1.524% 10/15/30	D	08/26/2021	Goldman Sachs & Co.		3,248,375	3,250,000	6,338
23636A-BB-6	Danske Bank A/S 1.549% 09/10/27	D	09/07/2021	J.P. Morgan		5,545,000	5,545,000	
23636A-BB-6	Danske Bank A/S 1.549% 09/10/27	D	09/07/2021	J.P. Morgan		7,065,000	7,065,000	
26244M-AQ-5	Dryden Senior Loan Fund Series 16-45A Class BR 1.824% 10/15/30	D	02/10/2021	J.P. Morgan		2,202,200	2,200,000	3,322
48251B-AY-6	KKR Financial Clo Ltd Series 16 Class A2R2 1.882% 10/20/34	D	08/31/2021	Citigroup Global Markets Inc.		4,535,000	4,535,000	
48252Y-AE-9	KKR Financial Clo Ltd Series 23 Class B 1.882% 10/20/31	D	01/21/2021	J.P. Morgan		5,808,410	5,800,000	1,590
553205-AC-9	MP CLO III Ltd Series 13-1A Class AR 1.382% 10/20/30	D	02/09/2021	Barclays		11,007,590	11,000,000	9,909
55608J-AR-9	Macquarie Group Ltd 1.340% 01/12/27	D	01/05/2021	Goldman Sachs & Co.		12,715,000	12,715,000	
55818Y-BN-0	Madison Park Funding Ltd Series 15-17A Class AR2 1.130% 07/21/30	D	02/02/2021	J.P. Morgan		20,000,000	20,000,000	
62954W-AE-5	Ntt Finance Corp 2.065% 04/03/31	D	02/24/2021	Morgan Stanley & Co., Inc.		3,245,000	3,245,000	
67590Q-BM-8	Octagon Investment Partners Xx Series 14-1A Class A2R3 1.556% 02/14/31	D	02/18/2021	Nomura Securities Intl		16,930,000	16,930,000	7,877
67592B-AN-8	Octagon Investment Partners Series 19-1A Class BR 1.832% 01/20/35	D	12/06/2021	BNP Paribas		10,000,000	10,000,000	
75887N-AW-9	Regatta Vi Funding Ltd. Series 16-1A Class AR2 1.292% 04/20/34	D	04/28/2021	Nomura Securities Intl		28,275,000	28,275,000	
76761R-BA-6	Riserva CLO Ltd Series 16-3A Class BRR 1.472% 01/18/34	D	03/01/2021	Goldman Sachs & Co.		6,780,000	6,780,000	
853254-BY-5	Standard Chartered Plc 0.991% 01/12/25	D	01/07/2021	Commonwealth Bank of Australia		350,000	350,000	
853254-BZ-2	Standard Chartered Plc 1.456% 01/14/27	D	01/07/2021	Standard Chartered Bank		9,705,000	9,705,000	
87154E-BG-4	Symphony Clo Ltd Series 14-15A Class BR3 1.672% 01/17/32	D	02/22/2021	Mitsubishi UFJ Securities		5,020,000	5,020,000	
87165Y-AC-7	Symphony CLO Ltd Series 18-19A Class A 1.082% 04/16/31	D	01/22/2021	Wells Fargo		2,000,000	2,000,000	460
902674-YB-0	Ubs Ag London 0.450% 02/09/24	D	02/02/2021	UBS Securities, Inc.		399,681	400,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						559,489,266	551,116,388	778,236
8399997. Total - Bonds - Part 3						1,125,138,052	1,106,026,708	1,341,513
8399998. Total - Bonds - Part 5						28,815,650	27,978,278	50,112
8399999. Total - Bonds						1,153,953,702	1,134,004,986	1,391,625
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
9799997. Total - Common Stocks - Part 3							XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks							XXX	
9899999. Total - Preferred and Common Stocks							XXX	
9999999 - Totals						1,153,953,702	XXX	1,391,625

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36176M-W8-2	Government National Mortgage A GN 770471 4.500% 07/15/41		01/01/2021	Paydown		3,288	3,288	3,599	3,563		(275)		(275)		3,288				12	07/15/2041
36176M-W8-2	Government National Mortgage A GN 770471 4.500% 07/15/41		02/01/2021	Paydown		3,217	3,217	3,522	3,487		(269)		(269)		3,217				24	07/15/2041
36176M-W8-2	Government National Mortgage A GN 770471 4.500% 07/15/41		03/01/2021	Paydown		32,352	32,352	35,413	35,059		(2,706)		(2,706)		32,352				364	07/15/2041
36176M-W8-2	Government National Mortgage A GN 770471 4.500% 07/15/41		04/01/2021	Paydown		33,962	33,962	37,175	36,803		(2,841)		(2,841)		33,962				509	07/15/2041
36176M-W8-2	Government National Mortgage A GN 770471 4.500% 07/15/41		05/01/2021	Paydown		3,921	3,921	4,292	4,249		(328)		(328)		3,921				74	07/15/2041
36176M-W8-2	Government National Mortgage A GN 770471 4.500% 07/15/41		06/01/2021	Paydown		31,446	31,446	34,421	34,076		(2,630)		(2,630)		31,446				708	07/15/2041
36176M-W8-2	Government National Mortgage A GN 770471 4.500% 07/15/41		07/01/2021	Paydown		21,000	21,000	22,987	22,757		(1,757)		(1,757)		21,000				551	07/15/2041
36176M-W8-2	Government National Mortgage A GN 770471 4.500% 07/15/41		08/01/2021	Paydown		97,681	97,681	106,923	105,852		(8,171)		(8,171)		97,681				2,930	07/15/2041
36176M-W8-2	Government National Mortgage A GN 770471 4.500% 07/15/41		09/01/2021	Paydown		49,761	49,761	54,469	53,923		(4,162)		(4,162)		49,761				1,679	07/15/2041
36176M-W8-2	Government National Mortgage A GN 770471 4.500% 07/15/41		10/01/2021	Paydown		35,939	35,939	39,339	38,945		(3,006)		(3,006)		35,939				1,348	07/15/2041
36176M-W8-2	Government National Mortgage A GN 770471 4.500% 07/15/41		11/01/2021	Paydown		16,741	16,741	18,325	18,142		(1,400)		(1,400)		16,741				691	07/15/2041
36176M-W8-2	Government National Mortgage A GN 770471 4.500% 07/15/41		12/01/2021	Paydown		51,643	51,643	56,528	55,962		(4,320)		(4,320)		51,643				2,324	07/15/2041
36176M-WG-4	Government National Mortgage A GN 770447 4.500% 06/15/41		01/01/2021	Paydown		5,379	5,379	5,888	5,828		(449)		(449)		5,379				20	06/15/2041
36176M-WG-4	Government National Mortgage A GN 770447 4.500% 06/15/41		02/01/2021	Paydown		5,101	5,101	5,584	5,527		(426)		(426)		5,101				38	06/15/2041
36176M-WG-4	Government National Mortgage A GN 770447 4.500% 06/15/41		03/01/2021	Paydown		5,120	5,120	5,604	5,548		(428)		(428)		5,120				58	06/15/2041
36176M-WG-4	Government National Mortgage A GN 770447 4.500% 06/15/41		04/01/2021	Paydown		7,172	7,172	7,850	7,771		(599)		(599)		7,172				108	06/15/2041
36176M-WG-4	Government National Mortgage A GN 770447 4.500% 06/15/41		05/01/2021	Paydown		8,454	8,454	9,254	9,160		(706)		(706)		8,454				159	06/15/2041
36176M-WG-4	Government National Mortgage A GN 770447 4.500% 06/15/41		06/01/2021	Paydown		5,207	5,207	5,699	5,641		(435)		(435)		5,207				117	06/15/2041
36176M-WG-4	Government National Mortgage A GN 770447 4.500% 06/15/41		07/01/2021	Paydown		9,333	9,333	10,216	10,112		(779)		(779)		9,333				245	06/15/2041
36176M-WG-4	Government National Mortgage A GN 770447 4.500% 06/15/41		08/01/2021	Paydown		6,583	6,583	7,206	7,133		(550)		(550)		6,583				198	06/15/2041
36176M-WG-4	Government National Mortgage A GN 770447 4.500% 06/15/41		09/01/2021	Paydown		5,796	5,796	6,344	6,280		(484)		(484)		5,796				196	06/15/2041
36176M-WG-4	Government National Mortgage A GN 770447 4.500% 06/15/41		10/01/2021	Paydown		8,969	8,969	9,818	9,718		(749)		(749)		8,969				336	06/15/2041
36176M-WG-4	Government National Mortgage A GN 770447 4.500% 06/15/41		11/01/2021	Paydown		6,039	6,039	6,610	6,543		(504)		(504)		6,039				249	06/15/2041
36176M-WG-4	Government National Mortgage A GN 770447 4.500% 06/15/41		12/01/2021	Paydown		7,554	7,554	8,268	8,185		(631)		(631)		7,554				340	06/15/2041
36176X-KT-5	Government National Mortgage A GN 779106 3.500% 04/15/42		01/01/2021	Paydown		100,559	100,559	109,877	109,088		(8,529)		(8,529)		100,559				293	04/15/2042
36176X-KT-5	Government National Mortgage A GN 779106 3.500% 04/15/42		02/01/2021	Paydown		174,470	174,470	190,636	189,267		(14,797)		(14,797)		174,470				1,018	04/15/2042
36176X-KT-5	Government National Mortgage A GN 779106 3.500% 04/15/42		03/01/2021	Paydown		46,629	46,629	50,950	50,584		(3,955)		(3,955)		46,629				408	04/15/2042
36176X-KT-5	Government National Mortgage A GN 779106 3.500% 04/15/42		04/01/2021	Paydown		74,500	74,500	81,403	80,818		(6,318)		(6,318)		74,500				869	04/15/2042
36176X-KT-5	Government National Mortgage A GN 779106 3.500% 04/15/42		05/01/2021	Paydown		132,618	132,618	144,906	143,866		(11,247)		(11,247)		132,618				1,934	04/15/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36176X-KT-5	Government National Mortgage A GN 779106 3.500% 04/15/42		06/01/2021	Paydown		64,239	64,239	70,191	69,687		(5,448)		(5,448)		64,239				1,124	04/15/2042
36176X-KT-5	Government National Mortgage A GN 779106 3.500% 04/15/42		07/01/2021	Paydown		124,818	124,818	136,383	135,404		(10,586)		(10,586)		124,818				2,548	04/15/2042
36176X-KT-5	Government National Mortgage A GN 779106 3.500% 04/15/42		08/01/2021	Paydown		148,403	148,403	162,154	160,989		(12,586)		(12,586)		148,403				3,463	04/15/2042
36176X-KT-5	Government National Mortgage A GN 779106 3.500% 04/15/42		09/01/2021	Paydown		64,715	64,715	70,712	70,204		(5,489)		(5,489)		64,715				1,699	04/15/2042
36176X-KT-5	Government National Mortgage A GN 779106 3.500% 04/15/42		10/01/2021	Paydown		80,580	80,580	88,047	87,414		(6,834)		(6,834)		80,580				2,350	04/15/2042
36176X-KT-5	Government National Mortgage A GN 779106 3.500% 04/15/42		11/01/2021	Paydown		78,923	78,923	86,236	85,617		(6,694)		(6,694)		78,923				2,532	04/15/2042
36176X-KT-5	Government National Mortgage A GN 779106 3.500% 04/15/42		12/01/2021	Paydown		80,236	80,236	87,670	87,040		(6,805)		(6,805)		80,236				2,808	04/15/2042
36177M-JD-5	Government National Mortgage A GN 792959 4.000% 02/15/42		01/01/2021	Paydown		4,172	4,172	4,558	4,512		(340)		(340)		4,172				14	02/15/2042
36177M-JD-5	Government National Mortgage A GN 792959 4.000% 02/15/42		02/01/2021	Paydown		4,218	4,218	4,608	4,562		(344)		(344)		4,218				28	02/15/2042
36177M-JD-5	Government National Mortgage A GN 792959 4.000% 02/15/42		03/01/2021	Paydown		4,141	4,141	4,524	4,479		(338)		(338)		4,141				41	02/15/2042
36177M-JD-5	Government National Mortgage A GN 792959 4.000% 02/15/42		04/01/2021	Paydown		4,334	4,334	4,734	4,687		(353)		(353)		4,334				58	02/15/2042
36177M-JD-5	Government National Mortgage A GN 792959 4.000% 02/15/42		05/01/2021	Paydown		72,006	72,006	78,661	77,876		(5,870)		(5,870)		72,006				1,200	02/15/2042
36177M-JD-5	Government National Mortgage A GN 792959 4.000% 02/15/42		06/01/2021	Paydown		4,405	4,405	4,812	4,764		(359)		(359)		4,405				88	02/15/2042
36177M-JD-5	Government National Mortgage A GN 792959 4.000% 02/15/42		07/01/2021	Paydown		3,939	3,939	4,303	4,260		(321)		(321)		3,939				92	02/15/2042
36177M-JD-5	Government National Mortgage A GN 792959 4.000% 02/15/42		08/01/2021	Paydown		4,080	4,080	4,457	4,412		(333)		(333)		4,080				109	02/15/2042
36177M-JD-5	Government National Mortgage A GN 792959 4.000% 02/15/42		09/01/2021	Paydown		74,956	74,956	81,883	81,066		(6,110)		(6,110)		74,956				2,249	02/15/2042
36177M-JD-5	Government National Mortgage A GN 792959 4.000% 02/15/42		10/01/2021	Paydown		3,930	3,930	4,294	4,251		(320)		(320)		3,930				131	02/15/2042
36177M-JD-5	Government National Mortgage A GN 792959 4.000% 02/15/42		11/01/2021	Paydown		4,891	4,891	5,344	5,290		(399)		(399)		4,891				179	02/15/2042
36177M-JD-5	Government National Mortgage A GN 792959 4.000% 02/15/42		12/01/2021	Paydown		4,029	4,029	4,402	4,358		(328)		(328)		4,029				161	02/15/2042
36177W-C9-9	Government National Mortgage A GN AA0096 4.000% 05/15/42		01/01/2021	Paydown		2,868	2,868	3,133	3,115		(247)		(247)		2,868				10	05/15/2042
36177W-C9-9	Government National Mortgage A GN AA0096 4.000% 05/15/42		02/01/2021	Paydown		2,879	2,879	3,145	3,127		(248)		(248)		2,879				19	05/15/2042
36177W-C9-9	Government National Mortgage A GN AA0096 4.000% 05/15/42		03/01/2021	Paydown		2,894	2,894	3,161	3,143		(249)		(249)		2,894				29	05/15/2042
36177W-C9-9	Government National Mortgage A GN AA0096 4.000% 05/15/42		04/01/2021	Paydown		4,061	4,061	4,436	4,410		(350)		(350)		4,061				54	05/15/2042
36177W-C9-9	Government National Mortgage A GN AA0096 4.000% 05/15/42		05/01/2021	Paydown		92,764	92,764	101,338	100,758		(7,994)		(7,994)		92,764				1,546	05/15/2042
36177W-C9-9	Government National Mortgage A GN AA0096 4.000% 05/15/42		06/01/2021	Paydown		64,188	64,188	70,120	69,719		(5,531)		(5,531)		64,188				1,284	05/15/2042
36177W-C9-9	Government National Mortgage A GN AA0096 4.000% 05/15/42		07/01/2021	Paydown		2,572	2,572	2,809	2,793		(222)		(222)		2,572				60	05/15/2042
36177W-C9-9	Government National Mortgage A GN AA0096 4.000% 05/15/42		08/01/2021	Paydown		2,616	2,616	2,857	2,841		(225)		(225)		2,616				70	05/15/2042
36177W-C9-9	Government National Mortgage A GN AA0096 4.000% 05/15/42		09/01/2021	Paydown		65,406	65,406	71,451	71,043		(5,636)		(5,636)		65,406				1,962	05/15/2042
36177W-C9-9	Government National Mortgage A GN AA0096 4.000% 05/15/42		10/01/2021	Paydown		55,195	55,195	60,297	59,952		(4,757)		(4,757)		55,195				1,840	05/15/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36177W-C9-9	Government National Mortgage A GN AA0096 4.000% 05/15/42		11/01/2021	Paydown		2,313	2,313	2,527	2,512		(199)		(199)		2,313				85	05/15/2042
36177W-C9-9	Government National Mortgage A GN AA0096 4.000% 05/15/42		12/01/2021	Paydown		87,148	87,148	95,202	94,658		(7,510)		(7,510)		87,148				3,486	05/15/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		01/01/2021	Paydown		834,444	834,444	909,544	904,367		(69,923)		(69,923)		834,444				2,434	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		02/01/2021	Paydown		602,487	602,487	656,711	652,973		(50,486)		(50,486)		602,487				3,515	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		03/01/2021	Paydown		649,945	649,945	708,440	704,408		(54,463)		(54,463)		649,945				5,687	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		04/01/2021	Paydown		755,214	755,214	823,183	818,498		(63,284)		(63,284)		755,214				8,811	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		05/01/2021	Paydown		690,265	690,265	752,389	748,107		(57,842)		(57,842)		690,265				10,066	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		06/01/2021	Paydown		533,861	533,861	581,908	578,597		(44,736)		(44,736)		533,861				9,343	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		07/01/2021	Paydown		616,799	616,799	672,311	668,485		(51,685)		(51,685)		616,799				12,593	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		08/01/2021	Paydown		533,265	533,265	581,259	577,950		(44,686)		(44,686)		533,265				12,443	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		09/01/2021	Paydown		563,263	563,263	613,956	610,462		(47,199)		(47,199)		563,263				14,786	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		10/01/2021	Paydown		517,578	517,578	564,160	560,949		(43,371)		(43,371)		517,578				15,096	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		11/01/2021	Paydown		466,040	466,040	507,983	505,092		(39,052)		(39,052)		466,040				14,952	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		12/01/2021	Paydown		427,862	427,862	466,370	463,715		(35,853)		(35,853)		427,862				14,975	09/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		01/01/2021	Paydown		682,332	682,332	730,522	725,717		(43,385)		(43,385)		682,332				1,706	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		02/01/2021	Paydown		544,439	544,439	582,890	579,057		(34,617)		(34,617)		544,439				2,722	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		03/01/2021	Paydown		552,359	552,359	591,370	587,480		(35,121)		(35,121)		552,359				4,143	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		04/01/2021	Paydown		646,668	646,668	692,339	687,786		(41,117)		(41,117)		646,668				6,467	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		05/01/2021	Paydown		492,622	492,622	527,414	523,945		(31,323)		(31,323)		492,622				6,158	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		06/01/2021	Paydown		440,870	440,870	472,007	468,902		(28,032)		(28,032)		440,870				6,613	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		07/01/2021	Paydown		438,609	438,609	469,585	466,497		(27,888)		(27,888)		438,609				7,676	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		08/01/2021	Paydown		396,742	396,742	424,762	421,968		(25,226)		(25,226)		396,742				7,935	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		09/01/2021	Paydown		433,430	433,430	464,041	460,989		(27,559)		(27,559)		433,430				9,752	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		10/01/2021	Paydown		413,976	413,976	443,213	440,297		(26,322)		(26,322)		413,976				10,349	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		11/01/2021	Paydown		364,348	364,348	390,080	387,515		(23,166)		(23,166)		364,348				10,020	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		12/01/2021	Paydown		318,044	318,044	340,506	338,266		(20,222)		(20,222)		318,044				9,541	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		01/01/2021	Paydown		579,102	579,102	631,765	626,889		(47,787)		(47,787)		579,102				1,689	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		02/01/2021	Paydown		445,920	445,920	486,471	482,717		(36,797)		(36,797)		445,920				2,601	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		03/01/2021	Paydown		455,388	455,388	496,800	492,966		(37,578)		(37,578)		455,388				3,985	10/20/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		04/01/2021	Paydown		531,256	531,256	579,567	575,095		(43,838)		(43,838)		531,256				6,198	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		05/01/2021	Paydown		447,600	447,600	488,304	484,535		(36,935)		(36,935)		447,600				6,528	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		06/01/2021	Paydown		360,746	360,746	393,551	390,514		(29,768)		(29,768)		360,746				6,313	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		07/01/2021	Paydown		399,726	399,726	436,076	432,711		(32,985)		(32,985)		399,726				8,161	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		08/01/2021	Paydown		433,035	433,035	472,414	468,768		(35,733)		(35,733)		433,035				10,104	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		09/01/2021	Paydown		358,686	358,686	391,304	388,284		(29,598)		(29,598)		358,686				9,416	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		10/01/2021	Paydown		372,110	372,110	405,948	402,816		(30,706)		(30,706)		372,110				10,853	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		11/01/2021	Paydown		338,419	338,419	369,194	366,345		(27,926)		(27,926)		338,419				10,858	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		12/01/2021	Paydown		282,737	282,737	308,448	306,068		(23,331)		(23,331)		282,737				9,896	10/20/2042
36179N-BA-5	Government National Mortgage A G2 MA0933 3.000% 04/20/43		01/01/2021	Paydown		41,414	41,414	44,235	44,219		(2,805)		(2,805)		41,414				104	04/20/2043
36179N-BA-5	Government National Mortgage A G2 MA0933 3.000% 04/20/43		02/01/2021	Paydown		35,037	35,037	37,424	37,410		(2,373)		(2,373)		35,037				175	04/20/2043
36179N-BA-5	Government National Mortgage A G2 MA0933 3.000% 04/20/43		03/01/2021	Paydown		37,316	37,316	39,858	39,843		(2,528)		(2,528)		37,316				280	04/20/2043
36179N-BA-5	Government National Mortgage A G2 MA0933 3.000% 04/20/43		04/01/2021	Paydown		43,021	43,021	45,951	45,935		(2,914)		(2,914)		43,021				430	04/20/2043
36179N-BA-5	Government National Mortgage A G2 MA0933 3.000% 04/20/43		05/01/2021	Paydown		30,717	30,717	32,809	32,797		(2,081)		(2,081)		30,717				384	04/20/2043
36179N-BA-5	Government National Mortgage A G2 MA0933 3.000% 04/20/43		06/01/2021	Paydown		26,986	26,986	28,824	28,814		(1,828)		(1,828)		26,986				405	04/20/2043
36179N-BA-5	Government National Mortgage A G2 MA0933 3.000% 04/20/43		07/01/2021	Paydown		29,343	29,343	31,342	31,330		(1,987)		(1,987)		29,343				514	04/20/2043
36179N-BA-5	Government National Mortgage A G2 MA0933 3.000% 04/20/43		08/01/2021	Paydown		26,613	26,613	28,426	28,415		(1,803)		(1,803)		26,613				532	04/20/2043
36179N-BA-5	Government National Mortgage A G2 MA0933 3.000% 04/20/43		09/01/2021	Paydown		27,071	27,071	28,915	28,904		(1,834)		(1,834)		27,071				609	04/20/2043
36179N-BA-5	Government National Mortgage A G2 MA0933 3.000% 04/20/43		10/01/2021	Paydown		27,021	27,021	28,862	28,851		(1,830)		(1,830)		27,021				676	04/20/2043
36179N-BA-5	Government National Mortgage A G2 MA0933 3.000% 04/20/43		11/01/2021	Paydown		24,896	24,896	26,592	26,582		(1,686)		(1,686)		24,896				685	04/20/2043
36179N-BA-5	Government National Mortgage A G2 MA0933 3.000% 04/20/43		12/01/2021	Paydown		21,519	21,519	22,985	22,977		(1,458)		(1,458)		21,519				646	04/20/2043
36179Q-3H-2	Government National Mortgage A G2 MA2600 3.000% 02/20/45		01/01/2021	Paydown		5,573	5,573	5,952	5,950		(377)		(377)		5,573				14	02/20/2045
36179Q-3H-2	Government National Mortgage A G2 MA2600 3.000% 02/20/45		02/01/2021	Paydown		4,524	4,524	4,832	4,829		(306)		(306)		4,524				23	02/20/2045
36179Q-3H-2	Government National Mortgage A G2 MA2600 3.000% 02/20/45		03/01/2021	Paydown		5,052	5,052	5,397	5,394		(341)		(341)		5,052				38	02/20/2045
36179Q-3H-2	Government National Mortgage A G2 MA2600 3.000% 02/20/45		04/01/2021	Paydown		6,054	6,054	6,466	6,463		(409)		(409)		6,054				61	02/20/2045
36179Q-3H-2	Government National Mortgage A G2 MA2600 3.000% 02/20/45		05/01/2021	Paydown		4,479	4,479	4,785	4,782		(303)		(303)		4,479				56	02/20/2045
36179Q-3H-2	Government National Mortgage A G2 MA2600 3.000% 02/20/45		06/01/2021	Paydown		3,890	3,890	4,155	4,153		(263)		(263)		3,890				58	02/20/2045
36179Q-3H-2	Government National Mortgage A G2 MA2600 3.000% 02/20/45		07/01/2021	Paydown		3,806	3,806	4,066	4,063		(257)		(257)		3,806				67	02/20/2045
36179Q-3H-2	Government National Mortgage A G2 MA2600 3.000% 02/20/45		08/01/2021	Paydown		3,340	3,340	3,568	3,566		(226)		(226)		3,340				67	02/20/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179Q-3H-2	Government National Mortgage A G2 MA2600 3.000% 02/20/45		09/01/2021	Paydown		3,547	3,547	3,788	3,787		(240)		(240)		3,547				80	02/20/2045
36179Q-3H-2	Government National Mortgage A G2 MA2600 3.000% 02/20/45		10/01/2021	Paydown		3,127	3,127	3,340	3,339		(211)		(211)		3,127				78	02/20/2045
36179Q-3H-2	Government National Mortgage A G2 MA2600 3.000% 02/20/45		11/01/2021	Paydown		2,893	2,893	3,091	3,089		(196)		(196)		2,893				80	02/20/2045
36179Q-3H-2	Government National Mortgage A G2 MA2600 3.000% 02/20/45		12/01/2021	Paydown		2,286	2,286	2,441	2,440		(154)		(154)		2,286				69	02/20/2045
36179Q-L4-1	Government National Mortgage A G2 MA2147 3.000% 08/20/44		01/01/2021	Paydown		428	428	458	458		(29)		(29)		428				1	08/20/2044
36179Q-L4-1	Government National Mortgage A G2 MA2147 3.000% 08/20/44		02/01/2021	Paydown		363	363	387	387		(25)		(25)		363				2	08/20/2044
36179Q-L4-1	Government National Mortgage A G2 MA2147 3.000% 08/20/44		03/01/2021	Paydown		445	445	475	475		(30)		(30)		445				3	08/20/2044
36179Q-L4-1	Government National Mortgage A G2 MA2147 3.000% 08/20/44		04/01/2021	Paydown		450	450	480	480		(30)		(30)		450				4	08/20/2044
36179Q-L4-1	Government National Mortgage A G2 MA2147 3.000% 08/20/44		05/01/2021	Paydown		367	367	392	392		(25)		(25)		367				5	08/20/2044
36179Q-L4-1	Government National Mortgage A G2 MA2147 3.000% 08/20/44		06/01/2021	Paydown		353	353	377	377		(24)		(24)		353				5	08/20/2044
36179Q-L4-1	Government National Mortgage A G2 MA2147 3.000% 08/20/44		07/01/2021	Paydown		404	404	431	431		(27)		(27)		404				7	08/20/2044
36179Q-L4-1	Government National Mortgage A G2 MA2147 3.000% 08/20/44		08/01/2021	Paydown		279	279	298	297		(19)		(19)		279				6	08/20/2044
36179Q-L4-1	Government National Mortgage A G2 MA2147 3.000% 08/20/44		09/01/2021	Paydown		357	357	381	381		(24)		(24)		357				8	08/20/2044
36179Q-L4-1	Government National Mortgage A G2 MA2147 3.000% 08/20/44		10/01/2021	Paydown		273	273	292	292		(19)		(19)		273				7	08/20/2044
36179Q-L4-1	Government National Mortgage A G2 MA2147 3.000% 08/20/44		11/01/2021	Paydown		307	307	327	327		(21)		(21)		307				8	08/20/2044
36179Q-L4-1	Government National Mortgage A G2 MA2147 3.000% 08/20/44		12/01/2021	Paydown		510	510	545	545		(35)		(35)		510				15	08/20/2044
36179Q-YR-6	Government National Mortgage A G2 MA2520 3.000% 01/20/45		01/01/2021	Paydown		11,780	11,780	12,583	12,576		(796)		(796)		11,780				29	01/20/2045
36179Q-YR-6	Government National Mortgage A G2 MA2520 3.000% 01/20/45		02/01/2021	Paydown		8,575	8,575	9,160	9,155		(580)		(580)		8,575				43	01/20/2045
36179Q-YR-6	Government National Mortgage A G2 MA2520 3.000% 01/20/45		03/01/2021	Paydown		9,058	9,058	9,675	9,670		(612)		(612)		9,058				68	01/20/2045
36179Q-YR-6	Government National Mortgage A G2 MA2520 3.000% 01/20/45		04/01/2021	Paydown		9,570	9,570	10,222	10,217		(647)		(647)		9,570				96	01/20/2045
36179Q-YR-6	Government National Mortgage A G2 MA2520 3.000% 01/20/45		05/01/2021	Paydown		8,434	8,434	9,008	9,004		(570)		(570)		8,434				105	01/20/2045
36179Q-YR-6	Government National Mortgage A G2 MA2520 3.000% 01/20/45		06/01/2021	Paydown		5,581	5,581	5,961	5,958		(377)		(377)		5,581				84	01/20/2045
36179Q-YR-6	Government National Mortgage A G2 MA2520 3.000% 01/20/45		07/01/2021	Paydown		7,058	7,058	7,539	7,535		(477)		(477)		7,058				124	01/20/2045
36179Q-YR-6	Government National Mortgage A G2 MA2520 3.000% 01/20/45		08/01/2021	Paydown		5,558	5,558	5,937	5,934		(376)		(376)		5,558				111	01/20/2045
36179Q-YR-6	Government National Mortgage A G2 MA2520 3.000% 01/20/45		09/01/2021	Paydown		6,293	6,293	6,722	6,719		(425)		(425)		6,293				142	01/20/2045
36179Q-YR-6	Government National Mortgage A G2 MA2520 3.000% 01/20/45		10/01/2021	Paydown		5,782	5,782	6,176	6,173		(391)		(391)		5,782				145	01/20/2045
36179Q-YR-6	Government National Mortgage A G2 MA2520 3.000% 01/20/45		11/01/2021	Paydown		5,820	5,820	6,216	6,213		(393)		(393)		5,820				160	01/20/2045
36179Q-YR-6	Government National Mortgage A G2 MA2520 3.000% 01/20/45		12/01/2021	Paydown		3,770	3,770	4,027	4,024		(255)		(255)		3,770				113	01/20/2045
36179R-F8-7	Government National Mortgage A G2 MA2891 3.000% 06/20/45		01/01/2021	Paydown		64,910	64,910	69,332	69,297		(4,387)		(4,387)		64,910				162	06/20/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179R-F8-7	Government National Mortgage A G2 MA2891 3.000% 06/20/45		02/01/2021	Paydown		53,512	53,512	57,157	57,128		(3,616)		(3,616)		53,512				268	06/20/2045
36179R-F8-7	Government National Mortgage A G2 MA2891 3.000% 06/20/45		03/01/2021	Paydown		54,325	54,325	58,026	57,996		(3,671)		(3,671)		54,325				407	06/20/2045
36179R-F8-7	Government National Mortgage A G2 MA2891 3.000% 06/20/45		04/01/2021	Paydown		62,385	62,385	66,635	66,601		(4,216)		(4,216)		62,385				624	06/20/2045
36179R-F8-7	Government National Mortgage A G2 MA2891 3.000% 06/20/45		05/01/2021	Paydown		53,135	53,135	56,755	56,726		(3,591)		(3,591)		53,135				664	06/20/2045
36179R-F8-7	Government National Mortgage A G2 MA2891 3.000% 06/20/45		06/01/2021	Paydown		42,335	42,335	45,219	45,196		(2,861)		(2,861)		42,335				635	06/20/2045
36179R-F8-7	Government National Mortgage A G2 MA2891 3.000% 06/20/45		07/01/2021	Paydown		41,426	41,426	44,249	44,226		(2,800)		(2,800)		41,426				725	06/20/2045
36179R-F8-7	Government National Mortgage A G2 MA2891 3.000% 06/20/45		08/01/2021	Paydown		37,659	37,659	40,225	40,204		(2,545)		(2,545)		37,659				753	06/20/2045
36179R-F8-7	Government National Mortgage A G2 MA2891 3.000% 06/20/45		09/01/2021	Paydown		37,720	37,720	40,289	40,269		(2,549)		(2,549)		37,720				849	06/20/2045
36179R-F8-7	Government National Mortgage A G2 MA2891 3.000% 06/20/45		10/01/2021	Paydown		33,543	33,543	35,829	35,810		(2,267)		(2,267)		33,543				839	06/20/2045
36179R-F8-7	Government National Mortgage A G2 MA2891 3.000% 06/20/45		11/01/2021	Paydown		29,847	29,847	31,881	31,864		(2,017)		(2,017)		29,847				821	06/20/2045
36179R-F8-7	Government National Mortgage A G2 MA2891 3.000% 06/20/45		12/01/2021	Paydown		27,263	27,263	29,120	29,106		(1,842)		(1,842)		27,263				818	06/20/2045
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		01/01/2021	Paydown		431,292	431,292	450,986	450,407		(19,115)		(19,115)		431,292				1,078	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		02/01/2021	Paydown		357,508	357,508	373,833	373,353		(15,845)		(15,845)		357,508				1,788	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		03/01/2021	Paydown		372,395	372,395	389,400	388,899		(16,505)		(16,505)		372,395				2,793	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		04/01/2021	Paydown		418,466	418,466	437,575	437,013		(18,547)		(18,547)		418,466				4,185	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		05/01/2021	Paydown		354,815	354,815	371,017	370,540		(15,726)		(15,726)		354,815				4,435	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		06/01/2021	Paydown		282,459	282,459	295,358	294,978		(12,519)		(12,519)		282,459				4,237	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		07/01/2021	Paydown		307,419	307,419	321,457	321,044		(13,625)		(13,625)		307,419				5,380	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		08/01/2021	Paydown		289,716	289,716	302,946	302,557		(12,840)		(12,840)		289,716				5,794	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		09/01/2021	Paydown		264,414	264,414	276,488	276,133		(11,719)		(11,719)		264,414				5,949	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		10/01/2021	Paydown		257,332	257,332	269,082	268,737		(11,405)		(11,405)		257,332				6,433	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		11/01/2021	Paydown		228,714	228,714	239,158	238,851		(10,137)		(10,137)		228,714				6,290	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		12/01/2021	Paydown		208,285	208,285	217,797	217,517		(9,231)		(9,231)		208,285				6,249	09/20/2046
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		01/01/2021	Paydown		41,239	41,239	45,021	44,967		(3,728)		(3,728)		41,239				991	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		01/01/2021	Paydown		73,963	73,963	80,747	80,649		(6,686)		(6,686)		73,963				313	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		02/01/2021	Paydown		27,566	27,566	30,095	30,058		(2,492)		(2,492)		27,566				158	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		02/01/2021	Paydown		49,441	49,441	53,976	53,910		(4,469)		(4,469)		49,441				417	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		03/01/2021	Paydown		31,279	31,279	34,148	34,107		(2,828)		(2,828)		31,279				311	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		03/01/2021	Paydown		56,100	56,100	61,245	61,171		(5,071)		(5,071)		56,100				710	07/20/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		04/01/2021	Paydown		37,846	37,846	41,317	41,267		(3,421)		(3,421)		37,846				535	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		04/01/2021	Paydown		67,878	67,878	74,103	74,014		(6,136)		(6,136)		67,878				1,146	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		05/01/2021	Paydown		26,332	26,332	28,747	28,712		(2,380)		(2,380)		26,332				484	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		05/01/2021	Paydown		47,227	47,227	51,559	51,497		(4,269)		(4,269)		47,227				996	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		06/01/2021	Paydown		33,471	33,471	36,541	36,496		(3,026)		(3,026)		33,471				756	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		06/01/2021	Paydown		60,031	60,031	65,537	65,458		(5,427)		(5,427)		60,031				1,521	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		07/01/2021	Paydown		31,414	31,414	34,295	34,253		(2,840)		(2,840)		31,414				843	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		07/01/2021	Paydown		56,342	56,342	61,509	61,435		(5,093)		(5,093)		56,342				1,665	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		08/01/2021	Paydown		33,917	33,917	37,027	36,983		(3,066)		(3,066)		33,917				1,053	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		08/01/2021	Paydown		60,831	60,831	66,410	66,330		(5,499)		(5,499)		60,831				2,056	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		09/01/2021	Paydown		25,506	25,506	27,845	27,811		(2,306)		(2,306)		25,506				900	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		09/01/2021	Paydown		45,745	45,745	49,941	49,881		(4,135)		(4,135)		45,745				1,740	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		10/01/2021	Paydown		21,774	21,774	23,771	23,742		(1,968)		(1,968)		21,774				861	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		10/01/2021	Paydown		39,052	39,052	42,634	42,583		(3,530)		(3,530)		39,052				1,650	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		11/01/2021	Paydown		23,528	23,528	25,685	25,654		(2,127)		(2,127)		23,528				1,029	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		11/01/2021	Paydown		42,198	42,198	46,068	46,012		(3,815)		(3,815)		42,198				1,961	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		12/01/2021	Paydown		16,759	16,759	18,296	18,274		(1,515)		(1,515)		16,759				804	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		12/01/2021	Paydown		30,057	30,057	32,814	32,774		(2,717)		(2,717)		30,057				1,524	07/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		01/01/2021	Paydown		38,122	38,122	41,607	41,515		(3,392)		(3,392)		38,122				949	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		01/01/2021	Paydown		68,374	68,374	74,624	74,458		(6,084)		(6,084)		68,374				289	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		02/01/2021	Paydown		25,732	25,732	28,084	28,022		(2,290)		(2,290)		25,732				147	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		02/01/2021	Paydown		46,152	46,152	50,370	50,258		(4,107)		(4,107)		46,152				389	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		03/01/2021	Paydown		26,566	26,566	28,994	28,930		(2,364)		(2,364)		26,566				264	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		03/01/2021	Paydown		47,646	47,646	52,002	51,886		(4,240)		(4,240)		47,646				602	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		04/01/2021	Paydown		33,272	33,272	36,314	36,233		(2,961)		(2,961)		33,272				470	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		04/01/2021	Paydown		59,675	59,675	65,130	64,985		(5,310)		(5,310)		59,675				1,007	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		05/01/2021	Paydown		27,591	27,591	30,113	30,046		(2,455)		(2,455)		27,591				507	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		05/01/2021	Paydown		49,485	49,485	54,009	53,889		(4,403)		(4,403)		49,485				1,044	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		06/01/2021	Paydown		31,883	31,883	34,797	34,720		(2,837)		(2,837)		31,883				720	06/20/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		06/01/2021	Paydown		57,183	57,183	62,409	62,271		(5,088)		(5,088)		57,183				1,448	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		07/01/2021	Paydown		37,433	37,433	40,855	40,764		(3,331)		(3,331)		37,433				1,004	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		07/01/2021	Paydown		67,138	67,138	73,274	73,112		(5,974)		(5,974)		67,138				1,985	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		08/01/2021	Paydown		27,005	27,005	29,473	29,408		(2,403)		(2,403)		27,005				839	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		08/01/2021	Paydown		48,434	48,434	52,862	52,744		(4,310)		(4,310)		48,434				1,637	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		09/01/2021	Paydown		22,909	22,909	25,003	24,947		(2,038)		(2,038)		22,909				808	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		09/01/2021	Paydown		41,087	41,087	44,843	44,743		(3,656)		(3,656)		41,087				1,562	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		10/01/2021	Paydown		21,410	21,410	23,367	23,315		(1,905)		(1,905)		21,410				846	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		10/01/2021	Paydown		38,399	38,399	41,909	41,816		(3,417)		(3,417)		38,399				1,622	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		11/01/2021	Paydown		18,760	18,760	20,474	20,429		(1,669)		(1,669)		18,760				820	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		11/01/2021	Paydown		33,646	33,646	36,722	36,640		(2,994)		(2,994)		33,646				1,563	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		12/01/2021	Paydown		15,548	15,548	16,969	16,931		(1,383)		(1,383)		15,548				746	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		12/01/2021	Paydown		27,885	27,885	30,434	30,366		(2,481)		(2,481)		27,885				1,413	06/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		01/01/2021	Paydown		33,678	33,678	36,693	36,656		(2,978)		(2,978)		33,678				892	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		01/01/2021	Paydown		60,403	60,403	65,811	65,743		(5,340)		(5,340)		60,403				255	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		02/01/2021	Paydown		22,906	22,906	24,957	24,931		(2,025)		(2,025)		22,906				131	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		02/01/2021	Paydown		41,082	41,082	44,761	44,715		(3,632)		(3,632)		41,082				346	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		03/01/2021	Paydown		30,562	30,562	33,298	33,264		(2,702)		(2,702)		30,562				303	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		03/01/2021	Paydown		54,814	54,814	59,722	59,661		(4,846)		(4,846)		54,814				693	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		04/01/2021	Paydown		35,846	35,846	39,055	39,015		(3,169)		(3,169)		35,846				507	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		04/01/2021	Paydown		64,290	64,290	70,046	69,975		(5,684)		(5,684)		64,290				1,085	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		05/01/2021	Paydown		25,854	25,854	28,168	28,139		(2,286)		(2,286)		25,854				475	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		05/01/2021	Paydown		46,369	46,369	50,521	50,469		(4,100)		(4,100)		46,369				978	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		06/01/2021	Paydown		29,903	29,903	32,580	32,547		(2,644)		(2,644)		29,903				676	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		06/01/2021	Paydown		53,632	53,632	58,433	58,373		(4,742)		(4,742)		53,632				1,359	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		07/01/2021	Paydown		32,018	32,018	34,885	34,849		(2,831)		(2,831)		32,018				859	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		07/01/2021	Paydown		57,426	57,426	62,567	62,503		(5,077)		(5,077)		57,426				1,698	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		08/01/2021	Paydown		26,657	26,657	29,043	29,013		(2,357)		(2,357)		26,657				828	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		08/01/2021	Paydown		47,810	47,810	52,090	52,037		(4,227)		(4,227)		47,810				1,616	09/20/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		09/01/2021	Paydown		19,142	19,142	20,856	20,834		(1,692)		(1,692)		19,142				676	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		09/01/2021	Paydown		34,332	34,332	37,406	37,367		(3,035)		(3,035)		34,332				1,305	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		10/01/2021	Paydown		20,766	20,766	22,625	22,602		(1,836)		(1,836)		20,766				821	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		10/01/2021	Paydown		37,245	37,245	40,580	40,538		(3,293)		(3,293)		37,245				1,574	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		11/01/2021	Paydown		15,498	15,498	16,886	16,869		(1,370)		(1,370)		15,498				678	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		11/01/2021	Paydown		27,797	27,797	30,285	30,254		(2,458)		(2,458)		27,797				1,291	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		12/01/2021	Paydown		15,280	15,280	16,649	16,631		(1,351)		(1,351)		15,280				733	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		12/01/2021	Paydown		27,406	27,406	29,860	29,829		(2,423)		(2,423)		27,406				1,389	09/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		01/01/2021	Paydown		27,148	27,148	29,637	29,600		(2,453)		(2,453)		27,148				629	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		01/01/2021	Paydown		48,690	48,690	53,156	53,089		(4,399)		(4,399)		48,690				206	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		02/01/2021	Paydown		18,171	18,171	19,838	19,813		(1,642)		(1,642)		18,171				104	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		02/01/2021	Paydown		32,590	32,590	35,579	35,535		(2,945)		(2,945)		32,590				275	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		03/01/2021	Paydown		16,867	16,867	18,414	18,391		(1,524)		(1,524)		16,867				168	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		03/01/2021	Paydown		30,252	30,252	33,027	32,985		(2,733)		(2,733)		30,252				383	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		04/01/2021	Paydown		23,162	23,162	25,287	25,255		(2,093)		(2,093)		23,162				328	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		04/01/2021	Paydown		41,543	41,543	45,353	45,296		(3,753)		(3,753)		41,543				702	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		05/01/2021	Paydown		21,379	21,379	23,340	23,310		(1,932)		(1,932)		21,379				393	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		05/01/2021	Paydown		38,344	38,344	41,860	41,808		(3,464)		(3,464)		38,344				811	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		06/01/2021	Paydown		23,201	23,201	25,329	25,297		(2,096)		(2,096)		23,201				525	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		06/01/2021	Paydown		41,612	41,612	45,428	45,372		(3,760)		(3,760)		41,612				1,057	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		07/01/2021	Paydown		18,493	18,493	20,189	20,164		(1,671)		(1,671)		18,493				497	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		07/01/2021	Paydown		33,168	33,168	36,210	36,165		(2,997)		(2,997)		33,168				983	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		08/01/2021	Paydown		20,116	20,116	21,962	21,934		(1,818)		(1,818)		20,116				626	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		08/01/2021	Paydown		36,080	36,080	39,389	39,339		(3,260)		(3,260)		36,080				1,222	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		09/01/2021	Paydown		14,594	14,594	15,933	15,913		(1,319)		(1,319)		14,594				516	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		09/01/2021	Paydown		26,175	26,175	28,576	28,540		(2,365)		(2,365)		26,175				998	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		10/01/2021	Paydown		11,208	11,208	12,235	12,220		(1,013)		(1,013)		11,208				444	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		10/01/2021	Paydown		20,101	20,101	21,945	21,917		(1,816)		(1,816)		20,101				851	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		11/01/2021	Paydown		11,544	11,544	12,603	12,587		(1,043)		(1,043)		11,544				506	10/20/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		11/01/2021	Paydown		20,704	20,704	22,603	22,575		(1,871)		(1,871)		20,704				964	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		12/01/2021	Paydown		9,235	9,235	10,082	10,069		(834)		(834)		9,235				444	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		12/01/2021	Paydown		16,563	16,563	18,083	18,060		(1,497)		(1,497)		16,563				841	10/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		01/01/2021	Paydown		105,582	105,582	113,389	113,285		(7,703)		(7,703)		105,582				2,477	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		01/01/2021	Paydown		189,372	189,372	203,373	203,187		(13,815)		(13,815)		189,372				720	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		02/01/2021	Paydown		98,818	98,818	106,124	106,027		(7,209)		(7,209)		98,818				509	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		02/01/2021	Paydown		177,239	177,239	190,343	190,169		(12,930)		(12,930)		177,239				1,348	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		03/01/2021	Paydown		84,494	84,494	90,741	90,658		(6,164)		(6,164)		84,494				756	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		03/01/2021	Paydown		151,548	151,548	162,753	162,604		(11,056)		(11,056)		151,548				1,729	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		04/01/2021	Paydown		106,094	106,094	113,938	113,834		(7,740)		(7,740)		106,094				1,353	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		04/01/2021	Paydown		190,290	190,290	204,359	204,173		(13,882)		(13,882)		190,290				2,896	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		05/01/2021	Paydown		83,584	83,584	89,763	89,681		(6,098)		(6,098)		83,584				1,385	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		05/01/2021	Paydown		149,915	149,915	160,999	160,852		(10,937)		(10,937)		149,915				2,852	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		06/01/2021	Paydown		96,745	96,745	103,897	103,802		(7,058)		(7,058)		96,745				1,971	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		06/01/2021	Paydown		173,520	173,520	186,349	186,179		(12,659)		(12,659)		173,520				3,964	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		07/01/2021	Paydown		89,820	89,820	96,461	96,372		(6,553)		(6,553)		89,820				2,173	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		07/01/2021	Paydown		161,100	161,100	173,011	172,853		(11,753)		(11,753)		161,100				4,296	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		08/01/2021	Paydown		69,587	69,587	74,732	74,664		(5,077)		(5,077)		69,587				1,949	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		08/01/2021	Paydown		124,811	124,811	134,039	133,916		(9,105)		(9,105)		124,811				3,803	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		09/01/2021	Paydown		64,471	64,471	69,238	69,175		(4,703)		(4,703)		64,471				2,051	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		09/01/2021	Paydown		115,635	115,635	124,185	124,071		(8,436)		(8,436)		115,635				3,964	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		10/01/2021	Paydown		53,919	53,919	57,905	57,852		(3,934)		(3,934)		53,919				1,921	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		10/01/2021	Paydown		96,708	96,708	103,858	103,763		(7,055)		(7,055)		96,708				3,683	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		11/01/2021	Paydown		49,485	49,485	53,143	53,095		(3,610)		(3,610)		49,485				1,951	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		11/01/2021	Paydown		88,756	88,756	95,318	95,231		(6,475)		(6,475)		88,756				3,717	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		12/01/2021	Paydown		44,527	44,527	47,819	47,775		(3,248)		(3,248)		44,527				1,925	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		12/01/2021	Paydown		79,863	79,863	85,768	85,690		(5,826)		(5,826)		79,863				3,648	11/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		01/01/2021	Paydown		151,743	151,743	165,702	165,251		(13,509)		(13,509)		151,743				3,790	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		01/01/2021	Paydown		272,156	272,156	297,192	296,384		(24,228)		(24,228)		272,156				1,155	12/20/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		02/01/2021	Paydown		101,579	101,579	110,924	110,622		(9,043)		(9,043)		101,579				582	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		02/01/2021	Paydown		182,186	182,186	198,946	198,405		(16,219)		(16,219)		182,186				1,542	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		03/01/2021	Paydown		109,898	109,898	120,008	119,681		(9,783)		(9,783)		109,898				1,094	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		03/01/2021	Paydown		197,106	197,106	215,238	214,653		(17,547)		(17,547)		197,106				2,502	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		04/01/2021	Paydown		124,499	124,499	135,952	135,583		(11,083)		(11,083)		124,499				1,766	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		04/01/2021	Paydown		223,294	223,294	243,835	243,172		(19,878)		(19,878)		223,294				3,782	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		05/01/2021	Paydown		106,303	106,303	116,083	115,767		(9,464)		(9,464)		106,303				1,959	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		05/01/2021	Paydown		190,659	190,659	208,198	207,632		(16,973)		(16,973)		190,659				4,037	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		06/01/2021	Paydown		112,412	112,412	122,753	122,420		(10,007)		(10,007)		112,412				2,548	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		06/01/2021	Paydown		201,616	201,616	220,163	219,564		(17,949)		(17,949)		201,616				5,125	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		07/01/2021	Paydown		92,042	92,042	100,509	100,235		(8,194)		(8,194)		92,042				2,477	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		07/01/2021	Paydown		165,080	165,080	180,266	179,776		(14,696)		(14,696)		165,080				4,896	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		08/01/2021	Paydown		82,950	82,950	90,580	90,334		(7,384)		(7,384)		82,950				2,584	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		08/01/2021	Paydown		148,773	148,773	162,459	162,017		(13,244)		(13,244)		148,773				5,042	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		09/01/2021	Paydown		71,209	71,209	77,760	77,548		(6,339)		(6,339)		71,209				2,520	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		09/01/2021	Paydown		127,716	127,716	139,464	139,085		(11,370)		(11,370)		127,716				4,869	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		10/01/2021	Paydown		39,708	39,708	43,360	43,242		(3,535)		(3,535)		39,708				1,554	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		10/01/2021	Paydown		71,217	71,217	77,768	77,557		(6,340)		(6,340)		71,217				2,917	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		10/01/2021	Paydown		53,978	53,978	58,943	58,783		(4,805)		(4,805)		53,978				2,287	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		11/01/2021	Paydown		38,827	38,827	42,398	42,283		(3,456)		(3,456)		38,827				1,684	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		11/01/2021	Paydown		69,637	69,637	76,043	75,836		(6,199)		(6,199)		69,637				3,148	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		11/01/2021	Paydown		52,780	52,780	57,636	57,479		(4,699)		(4,699)		52,780				2,461	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		12/01/2021	Paydown		31,750	31,750	34,671	34,577		(2,827)		(2,827)		31,750				1,512	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		12/01/2021	Paydown		56,945	56,945	62,184	62,015		(5,069)		(5,069)		56,945				2,816	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		12/01/2021	Paydown		43,161	43,161	47,131	47,003		(3,842)		(3,842)		43,161				2,195	12/20/2048
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		01/01/2021	Paydown		4,105	4,105	4,411	4,406		(301)		(301)		4,105				91	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		01/01/2021	Paydown		7,365	7,365	7,912	7,904		(539)		(539)		7,365				28	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		02/01/2021	Paydown		3,918	3,918	4,210	4,205		(287)		(287)		3,918				20	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		02/01/2021	Paydown		7,029	7,029	7,552	7,544		(515)		(515)		7,029				54	01/20/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		03/01/2021	Paydown		3,379	3,379	3,631	3,627		(248)		(248)		3,379				30	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		03/01/2021	Paydown		6,062	6,062	6,513	6,506		(444)		(444)		6,062				69	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		04/01/2021	Paydown		3,673	3,673	3,946	3,942		(269)		(269)		3,673				47	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		04/01/2021	Paydown		6,588	6,588	7,078	7,071		(483)		(483)		6,588				100	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		05/01/2021	Paydown		3,312	3,312	3,559	3,555		(243)		(243)		3,312				55	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		05/01/2021	Paydown		5,942	5,942	6,384	6,377		(435)		(435)		5,942				113	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		06/01/2021	Paydown		3,317	3,317	3,564	3,560		(243)		(243)		3,317				68	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		06/01/2021	Paydown		5,951	5,951	6,393	6,387		(436)		(436)		5,951				136	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		07/01/2021	Paydown		2,935	2,935	3,153	3,150		(215)		(215)		2,935				71	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		07/01/2021	Paydown		5,264	5,264	5,656	5,650		(386)		(386)		5,264				141	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		08/01/2021	Paydown		2,466	2,466	2,649	2,647		(181)		(181)		2,466				69	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		08/01/2021	Paydown		4,424	4,424	4,753	4,748		(324)		(324)		4,424				135	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		09/01/2021	Paydown		2,301	2,301	2,472	2,469		(169)		(169)		2,301				73	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		09/01/2021	Paydown		4,128	4,128	4,435	4,430		(302)		(302)		4,128				142	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		10/01/2021	Paydown		1,892	1,892	2,033	2,031		(139)		(139)		1,892				67	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		10/01/2021	Paydown		3,394	3,394	3,647	3,643		(249)		(249)		3,394				129	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		11/01/2021	Paydown		1,731	1,731	1,859	1,857		(127)		(127)		1,731				68	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		11/01/2021	Paydown		3,104	3,104	3,335	3,332		(227)		(227)		3,104				130	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		12/01/2021	Paydown		1,567	1,567	1,683	1,681		(115)		(115)		1,567				68	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		12/01/2021	Paydown		2,810	2,810	3,019	3,016		(206)		(206)		2,810				128	01/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		01/01/2021	Paydown		55,241	55,241	59,186	59,140		(3,899)		(3,899)		55,241				1,300	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		01/01/2021	Paydown		99,095	99,095	106,173	106,089		(6,994)		(6,994)		99,095				377	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		02/01/2021	Paydown		55,948	55,948	59,944	59,896		(3,949)		(3,949)		55,948				288	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		02/01/2021	Paydown		100,363	100,363	107,532	107,447		(7,084)		(7,084)		100,363				764	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		03/01/2021	Paydown		44,527	44,527	47,707	47,670		(3,143)		(3,143)		44,527				399	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		03/01/2021	Paydown		79,876	79,876	85,581	85,514		(5,638)		(5,638)		79,876				911	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		04/01/2021	Paydown		51,667	51,667	55,357	55,314		(3,647)		(3,647)		51,667				659	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		04/01/2021	Paydown		92,685	92,685	99,305	99,226		(6,542)		(6,542)		92,685				1,411	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		05/01/2021	Paydown		44,120	44,120	47,272	47,235		(3,114)		(3,114)		44,120				731	02/20/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		05/01/2021	Paydown		79,147	79,147	84,800	84,733		(5,586)		(5,586)		79,147				1,506	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		06/01/2021	Paydown		50,457	50,457	54,061	54,019		(3,561)		(3,561)		50,457				1,028	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		06/01/2021	Paydown		90,514	90,514	96,979	96,903		(6,389)		(6,389)		90,514				2,068	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		07/01/2021	Paydown		44,276	44,276	47,439	47,401		(3,125)		(3,125)		44,276				1,071	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		07/01/2021	Paydown		79,426	79,426	85,100	85,033		(5,606)		(5,606)		79,426				2,118	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		08/01/2021	Paydown		37,721	37,721	40,415	40,383		(2,662)		(2,662)		37,721				1,056	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		08/01/2021	Paydown		67,667	67,667	72,500	72,443		(4,776)		(4,776)		67,667				2,062	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		09/01/2021	Paydown		32,258	32,258	34,562	34,535		(2,277)		(2,277)		32,258				1,026	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		09/01/2021	Paydown		57,867	57,867	62,000	61,952		(4,084)		(4,084)		57,867				1,984	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		10/01/2021	Paydown		25,922	25,922	27,773	27,751		(1,830)		(1,830)		25,922				923	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		10/01/2021	Paydown		46,500	46,500	49,822	49,782		(3,282)		(3,282)		46,500				1,771	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		11/01/2021	Paydown		30,907	30,907	33,114	33,088		(2,181)		(2,181)		30,907				1,218	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		11/01/2021	Paydown		55,443	55,443	59,403	59,357		(3,913)		(3,913)		55,443				2,322	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		12/01/2021	Paydown		24,332	24,332	26,070	26,050		(1,717)		(1,717)		24,332				1,052	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		12/01/2021	Paydown		43,649	43,649	46,767	46,730		(3,081)		(3,081)		43,649				1,994	02/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		01/01/2021	Paydown		18,779	18,779	20,176	20,155		(1,375)		(1,375)		18,779				455	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		01/01/2021	Paydown		33,688	33,688	36,194	36,155		(2,467)		(2,467)		33,688				128	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		02/01/2021	Paydown		16,725	16,725	17,969	17,951		(1,225)		(1,225)		16,725				86	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		02/01/2021	Paydown		30,003	30,003	32,235	32,201		(2,198)		(2,198)		30,003				228	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		03/01/2021	Paydown		16,194	16,194	17,399	17,381		(1,186)		(1,186)		16,194				145	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		03/01/2021	Paydown		29,051	29,051	31,212	31,179		(2,128)		(2,128)		29,051				331	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		04/01/2021	Paydown		17,730	17,730	19,049	19,029		(1,299)		(1,299)		17,730				226	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		04/01/2021	Paydown		31,806	31,806	34,171	34,135		(2,330)		(2,330)		31,806				484	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		05/01/2021	Paydown		18,362	18,362	19,728	19,707		(1,345)		(1,345)		18,362				304	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		05/01/2021	Paydown		32,940	32,940	35,390	35,352		(2,413)		(2,413)		32,940				627	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		06/01/2021	Paydown		17,880	17,880	19,209	19,189		(1,310)		(1,310)		17,880				364	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		06/01/2021	Paydown		32,074	32,074	34,459	34,423		(2,349)		(2,349)		32,074				733	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		07/01/2021	Paydown		16,258	16,258	17,468	17,449		(1,191)		(1,191)		16,258				393	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		07/01/2021	Paydown		29,166	29,166	31,335	31,302		(2,136)		(2,136)		29,166				778	03/20/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		08/01/2021	Paydown		12,610	12,610	13,548	13,534		(924)		(924)		12,610				353	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		08/01/2021	Paydown		22,622	22,622	24,304	24,279		(1,657)		(1,657)		22,622				689	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		09/01/2021	Paydown		10,261	10,261	11,025	11,013		(752)		(752)		10,261				326	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		09/01/2021	Paydown		18,408	18,408	19,777	19,756		(1,348)		(1,348)		18,408				631	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		10/01/2021	Paydown		10,302	10,302	11,068	11,056		(755)		(755)		10,302				367	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		10/01/2021	Paydown		18,480	18,480	19,855	19,834		(1,354)		(1,354)		18,480				704	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		11/01/2021	Paydown		10,085	10,085	10,835	10,824		(739)		(739)		10,085				397	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		11/01/2021	Paydown		18,092	18,092	19,437	19,417		(1,325)		(1,325)		18,092				758	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		12/01/2021	Paydown		8,961	8,961	9,627	9,617		(656)		(656)		8,961				387	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		12/01/2021	Paydown		16,075	16,075	17,270	17,252		(1,177)		(1,177)		16,075				734	03/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		01/01/2021	Paydown		26,356	26,356	28,317	28,287		(1,931)		(1,931)		26,356				660	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		01/01/2021	Paydown		47,280	47,280	50,797	50,744		(3,464)		(3,464)		47,280				180	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		02/01/2021	Paydown		25,946	25,946	27,876	27,847		(1,901)		(1,901)		25,946				133	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		02/01/2021	Paydown		46,544	46,544	50,006	49,954		(3,410)		(3,410)		46,544				354	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		03/01/2021	Paydown		24,283	24,283	26,090	26,063		(1,779)		(1,779)		24,283				217	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		03/01/2021	Paydown		43,562	43,562	46,802	46,753		(3,191)		(3,191)		43,562				497	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		04/01/2021	Paydown		27,615	27,615	29,669	29,638		(2,023)		(2,023)		27,615				352	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		04/01/2021	Paydown		49,539	49,539	53,223	53,168		(3,629)		(3,629)		49,539				754	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		05/01/2021	Paydown		26,652	26,652	28,634	28,605		(1,953)		(1,953)		26,652				441	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		05/01/2021	Paydown		47,811	47,811	51,367	51,314		(3,503)		(3,503)		47,811				910	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		06/01/2021	Paydown		23,711	23,711	25,475	25,448		(1,737)		(1,737)		23,711				483	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		06/01/2021	Paydown		42,535	42,535	45,699	45,651		(3,116)		(3,116)		42,535				972	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		07/01/2021	Paydown		24,421	24,421	26,237	26,210		(1,789)		(1,789)		24,421				591	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		07/01/2021	Paydown		43,808	43,808	47,066	47,017		(3,210)		(3,210)		43,808				1,168	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		08/01/2021	Paydown		17,395	17,395	18,689	18,670		(1,274)		(1,274)		17,395				487	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		08/01/2021	Paydown		31,205	31,205	33,526	33,491		(2,286)		(2,286)		31,205				951	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		09/01/2021	Paydown		17,423	17,423	18,719	18,700		(1,276)		(1,276)		17,423				554	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		09/01/2021	Paydown		31,255	31,255	33,580	33,545		(2,290)		(2,290)		31,255				1,072	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		10/01/2021	Paydown		13,838	13,838	14,867	14,852		(1,014)		(1,014)		13,838				493	04/20/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		10/01/2021	Paydown		24,824	24,824	26,670	26,643		(1,819)		(1,819)		24,824				945	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		11/01/2021	Paydown		12,954	12,954	13,918	13,903		(949)		(949)		12,954				511	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		11/01/2021	Paydown		23,239	23,239	24,967	24,941		(1,703)		(1,703)		23,239				973	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		12/01/2021	Paydown		12,593	12,593	13,529	13,515		(923)		(923)		12,593				544	04/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		12/01/2021	Paydown		22,590	22,590	24,270	24,245		(1,655)		(1,655)		22,590				1,032	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		01/01/2021	Paydown		127,472	127,472	138,406	138,106		(10,635)		(10,635)		127,472				190	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		01/01/2021	Paydown		228,625	228,625	248,237	247,699		(19,074)		(19,074)		228,625				967	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		02/01/2021	Paydown		84,090	84,090	91,303	91,105		(7,016)		(7,016)		84,090				481	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		02/01/2021	Paydown		150,818	150,818	163,756	163,401		(12,583)		(12,583)		150,818				1,273	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		03/01/2021	Paydown		94,277	94,277	102,364	102,142		(7,865)		(7,865)		94,277				936	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		03/01/2021	Paydown		169,089	169,089	183,594	183,196		(14,107)		(14,107)		169,089				2,140	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		04/01/2021	Paydown		107,014	107,014	116,194	115,942		(8,928)		(8,928)		107,014				1,514	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		04/01/2021	Paydown		191,934	191,934	208,398	207,947		(16,013)		(16,013)		191,934				3,241	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		05/01/2021	Paydown		112,616	112,616	122,276	122,011		(9,395)		(9,395)		112,616				2,070	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		05/01/2021	Paydown		201,980	201,980	219,306	218,831		(16,851)		(16,851)		201,980				4,267	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		06/01/2021	Paydown		162,249	162,249	176,167	175,785		(13,536)		(13,536)		162,249				3,669	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		06/01/2021	Paydown		290,999	290,999	315,961	315,277		(24,278)		(24,278)		290,999				7,392	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		07/01/2021	Paydown		108,477	108,477	117,782	117,527		(9,050)		(9,050)		108,477				2,917	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		07/01/2021	Paydown		194,557	194,557	211,247	210,789		(16,232)		(16,232)		194,557				5,769	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		08/01/2021	Paydown		80,699	80,699	87,621	87,431		(6,733)		(6,733)		80,699				2,513	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		08/01/2021	Paydown		144,736	144,736	157,152	156,811		(12,075)		(12,075)		144,736				4,904	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		09/01/2021	Paydown		55,339	55,339	60,086	59,956		(4,617)		(4,617)		55,339				1,958	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		09/01/2021	Paydown		99,252	99,252	107,766	107,532		(8,280)		(8,280)		99,252				3,781	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		10/01/2021	Paydown		78,459	78,459	85,189	85,004		(6,546)		(6,546)		78,459				3,106	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		10/01/2021	Paydown		140,718	140,718	152,789	152,458		(11,740)		(11,740)		140,718				5,958	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		11/01/2021	Paydown		60,172	60,172	65,333	65,192		(5,020)		(5,020)		60,172				2,637	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		11/01/2021	Paydown		107,920	107,920	117,178	116,924		(9,004)		(9,004)		107,920				5,025	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		12/01/2021	Paydown		52,724	52,724	57,247	57,123		(4,399)		(4,399)		52,724				2,534	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		12/01/2021	Paydown		94,563	94,563	102,674	102,452		(7,889)		(7,889)		94,563				4,802	04/20/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		01/01/2021	Paydown		22,576	22,576	24,255	24,218		(1,642)		(1,642)		22,576				2,819	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		01/01/2021	Paydown		40,498	40,498	43,510	43,444		(2,945)		(2,945)		40,498				154	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		02/01/2021	Paydown		26,538	26,538	28,512	28,468		(1,930)		(1,930)		26,538				136	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		02/01/2021	Paydown		47,606	47,606	51,146	51,068		(3,462)		(3,462)		47,606				362	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		03/01/2021	Paydown		18,755	18,755	20,150	20,119		(1,364)		(1,364)		18,755				168	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		03/01/2021	Paydown		33,644	33,644	36,147	36,091		(2,447)		(2,447)		33,644				383	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		04/01/2021	Paydown		23,667	23,667	25,428	25,388		(1,721)		(1,721)		23,667				301	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		04/01/2021	Paydown		42,456	42,456	45,614	45,544		(3,088)		(3,088)		42,456				645	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		05/01/2021	Paydown		21,824	21,824	23,448	23,412		(1,587)		(1,587)		21,824				361	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		05/01/2021	Paydown		39,150	39,150	42,062	41,998		(2,847)		(2,847)		39,150				744	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		06/01/2021	Paydown		24,977	24,977	26,834	26,793		(1,816)		(1,816)		24,977				508	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		06/01/2021	Paydown		44,805	44,805	48,138	48,064		(3,259)		(3,259)		44,805				1,023	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		07/01/2021	Paydown		24,076	24,076	25,866	25,827		(1,751)		(1,751)		24,076				582	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		07/01/2021	Paydown		43,189	43,189	46,401	46,330		(3,141)		(3,141)		43,189				1,151	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		08/01/2021	Paydown		16,526	16,526	17,755	17,727		(1,202)		(1,202)		16,526				463	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		08/01/2021	Paydown		29,645	29,645	31,850	31,801		(2,156)		(2,156)		29,645				903	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		09/01/2021	Paydown		15,427	15,427	16,575	16,549		(1,122)		(1,122)		15,427				491	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		09/01/2021	Paydown		27,675	27,675	29,733	29,688		(2,013)		(2,013)		27,675				948	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		10/01/2021	Paydown		13,368	13,368	14,363	14,340		(972)		(972)		13,368				476	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		10/01/2021	Paydown		23,981	23,981	25,765	25,725		(1,744)		(1,744)		23,981				913	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		11/01/2021	Paydown		14,027	14,027	15,070	15,047		(1,020)		(1,020)		14,027				553	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		11/01/2021	Paydown		25,162	25,162	27,033	26,992		(1,830)		(1,830)		25,162				1,053	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		12/01/2021	Paydown		12,663	12,663	13,604	13,584		(921)		(921)		12,663				1,124	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		12/01/2021	Paydown		22,715	22,715	24,405	24,367		(1,652)		(1,652)		22,715				1,037	05/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		01/01/2021	Paydown		7,346	7,346	7,892	7,884		(538)		(538)		7,346				203	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		01/01/2021	Paydown		13,178	13,178	14,158	14,143		(965)		(965)		13,178				50	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		02/01/2021	Paydown		8,740	8,740	9,390	9,380		(640)		(640)		8,740				45	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		02/01/2021	Paydown		15,678	15,678	16,844	16,827		(1,148)		(1,148)		15,678				119	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		03/01/2021	Paydown		6,353	6,353	6,826	6,818		(465)		(465)		6,353				57	06/20/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		03/01/2021	Paydown		11,397	11,397	12,244	12,232		(835)		(835)		11,397				130	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		04/01/2021	Paydown		7,156	7,156	7,688	7,680		(524)		(524)		7,156				91	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		04/01/2021	Paydown		12,837	12,837	13,792	13,777		(940)		(940)		12,837				195	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		05/01/2021	Paydown		7,067	7,067	7,592	7,584		(518)		(518)		7,067				117	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		05/01/2021	Paydown		12,677	12,677	13,620	13,605		(929)		(929)		12,677				241	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		06/01/2021	Paydown		8,427	8,427	9,053	9,044		(617)		(617)		8,427				171	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		06/01/2021	Paydown		15,116	15,116	16,241	16,224		(1,107)		(1,107)		15,116				345	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		07/01/2021	Paydown		7,716	7,716	8,290	8,281		(565)		(565)		7,716				186	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		07/01/2021	Paydown		13,842	13,842	14,871	14,856		(1,014)		(1,014)		13,842				368	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		08/01/2021	Paydown		6,920	6,920	7,435	7,427		(507)		(507)		6,920				193	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		08/01/2021	Paydown		12,414	12,414	13,337	13,323		(909)		(909)		12,414				378	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		09/01/2021	Paydown		5,637	5,637	6,057	6,050		(413)		(413)		5,637				179	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		09/01/2021	Paydown		10,113	10,113	10,865	10,854		(741)		(741)		10,113				346	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		10/01/2021	Paydown		4,390	4,390	4,716	4,711		(322)		(322)		4,390				156	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		10/01/2021	Paydown		7,874	7,874	8,460	8,451		(577)		(577)		7,874				299	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		11/01/2021	Paydown		4,260	4,260	4,577	4,572		(312)		(312)		4,260				168	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		11/01/2021	Paydown		7,642	7,642	8,211	8,202		(560)		(560)		7,642				320	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		12/01/2021	Paydown		4,414	4,414	4,742	4,737		(323)		(323)		4,414				190	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		12/01/2021	Paydown		7,918	7,918	8,506	8,498		(580)		(580)		7,918				361	06/20/2049
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		01/01/2021	Paydown		215,424	215,424	222,560	222,299		(6,875)		(6,875)		215,424				539	09/20/2034
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		02/01/2021	Paydown		196,240	196,240	202,741	202,503		(6,263)		(6,263)		196,240				981	09/20/2034
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		03/01/2021	Paydown		164,530	164,530	169,980	169,781		(5,251)		(5,251)		164,530				1,234	09/20/2034
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		04/01/2021	Paydown		184,099	184,099	190,197	189,975		(5,875)		(5,875)		184,099				1,841	09/20/2034
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		05/01/2021	Paydown		169,067	169,067	174,667	174,462		(5,396)		(5,396)		169,067				2,113	09/20/2034
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		06/01/2021	Paydown		127,961	127,961	132,200	132,045		(4,084)		(4,084)		127,961				1,919	09/20/2034
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		07/01/2021	Paydown		92,814	92,814	95,889	95,776		(2,962)		(2,962)		92,814				1,624	09/20/2034
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		08/01/2021	Paydown		147,150	147,150	152,024	151,846		(4,696)		(4,696)		147,150				2,943	09/20/2034
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		09/01/2021	Paydown		121,517	121,517	125,542	125,395		(3,878)		(3,878)		121,517				2,734	09/20/2034
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		10/01/2021	Paydown		93,580	93,580	96,680	96,566		(2,987)		(2,987)		93,580				2,340	09/20/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		11/01/2021	Paydown		97,122	97,122	100,339	100,221		(3,100)		(3,100)		97,122				2,671	09/20/2034
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		12/01/2021	Paydown		79,386	79,386	82,015	81,919		(2,534)		(2,534)		79,386				2,382	09/20/2034
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		01/01/2021	Paydown		2,999	2,999	2,918	2,953		47		47		2,999				15	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		02/01/2021	Paydown		1,061	1,061	1,032	1,044		16		16		1,061				11	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		03/01/2021	Paydown		2,400	2,400	2,334	2,362		37		37		2,400				36	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		04/01/2021	Paydown		2,176	2,176	2,117	2,143		34		34		2,176				44	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		05/01/2021	Paydown		1,372	1,372	1,334	1,350		21		21		1,372				34	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		06/01/2021	Paydown		1,993	1,993	1,939	1,962		31		31		1,993				60	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		07/01/2021	Paydown		1,881	1,881	1,830	1,852		29		29		1,881				66	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		08/01/2021	Paydown		1,028	1,028	1,000	1,012		16		16		1,028				41	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		09/01/2021	Paydown		1,618	1,618	1,574	1,593		25		25		1,618				73	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		10/01/2021	Paydown		1,430	1,430	1,391	1,408		22		22		1,430				72	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		11/01/2021	Paydown		1,875	1,875	1,824	1,846		29		29		1,875				103	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		12/01/2021	Paydown		2,268	2,268	2,206	2,233		35		35		2,268				136	11/20/2028
36202F-Q7-4	Government National Mortgage A G2 4978 4.500% 03/20/41		01/01/2021	Paydown		159,721	159,721	175,893	174,265		(14,543)		(14,543)		159,721				599	03/20/2041
36202F-Q7-4	Government National Mortgage A G2 4978 4.500% 03/20/41		02/01/2021	Paydown		131,482	131,482	144,794	143,454		(11,972)		(11,972)		131,482				986	03/20/2041
36202F-Q7-4	Government National Mortgage A G2 4978 4.500% 03/20/41		03/01/2021	Paydown		134,976	134,976	148,642	147,266		(12,290)		(12,290)		134,976				1,518	03/20/2041
36202F-Q7-4	Government National Mortgage A G2 4978 4.500% 03/20/41		04/01/2021	Paydown		167,151	167,151	184,075	182,370		(15,220)		(15,220)		167,151				2,507	03/20/2041
36202F-Q7-4	Government National Mortgage A G2 4978 4.500% 03/20/41		05/01/2021	Paydown		136,640	136,640	150,475	149,082		(12,442)		(12,442)		136,640				2,562	03/20/2041
36202F-Q7-4	Government National Mortgage A G2 4978 4.500% 03/20/41		06/01/2021	Paydown		139,453	139,453	153,573	152,151		(12,698)		(12,698)		139,453				3,138	03/20/2041
36202F-Q7-4	Government National Mortgage A G2 4978 4.500% 03/20/41		07/01/2021	Paydown		138,675	138,675	152,716	151,302		(12,627)		(12,627)		138,675				3,640	03/20/2041
36202F-Q7-4	Government National Mortgage A G2 4978 4.500% 03/20/41		08/01/2021	Paydown		110,558	110,558	121,752	120,625		(10,067)		(10,067)		110,558				3,317	03/20/2041
36202F-Q7-4	Government National Mortgage A G2 4978 4.500% 03/20/41		09/01/2021	Paydown		90,019	90,019	99,133	98,215		(8,197)		(8,197)		90,019				3,038	03/20/2041
36202F-Q7-4	Government National Mortgage A G2 4978 4.500% 03/20/41		10/01/2021	Paydown		104,695	104,695	115,296	114,228		(9,533)		(9,533)		104,695				3,926	03/20/2041
36202F-Q7-4	Government National Mortgage A G2 4978 4.500% 03/20/41		11/01/2021	Paydown		98,266	98,266	108,216	107,214		(8,948)		(8,948)		98,266				4,054	03/20/2041
36202F-Q7-4	Government National Mortgage A G2 4978 4.500% 03/20/41		12/01/2021	Paydown		92,526	92,526	101,895	100,951		(8,425)		(8,425)		92,526				4,164	03/20/2041
36209R-YC-1	Government National Mortgage A GN 479607 4.000% 10/15/41		01/01/2021	Paydown		24,226	24,226	26,499	26,322		(2,096)		(2,096)		24,226				81	10/15/2041
36209R-YC-1	Government National Mortgage A GN 479607 4.000% 10/15/41		02/01/2021	Paydown		22,985	22,985	25,142	24,974		(1,989)		(1,989)		22,985				153	10/15/2041
36209R-YC-1	Government National Mortgage A GN 479607 4.000% 10/15/41		03/01/2021	Paydown		23,092	23,092	25,259	25,090		(1,998)		(1,998)		23,092				231	10/15/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36209R-YC-1	Government National Mortgage A GN 479607 4.000% 10/15/41		04/01/2021	Paydown		9,925	9,925	10,857	10,784		(859)		(859)		9,925				132	10/15/2041
36209R-YC-1	Government National Mortgage A GN 479607 4.000% 10/15/41		05/01/2021	Paydown		24,142	24,142	26,408	26,231		(2,089)		(2,089)		24,142				402	10/15/2041
36209R-YC-1	Government National Mortgage A GN 479607 4.000% 10/15/41		06/01/2021	Paydown		15,515	15,515	16,971	16,857		(1,342)		(1,342)		15,515				310	10/15/2041
36209R-YC-1	Government National Mortgage A GN 479607 4.000% 10/15/41		07/01/2021	Paydown		16,347	16,347	17,881	17,761		(1,414)		(1,414)		16,347				381	10/15/2041
36209R-YC-1	Government National Mortgage A GN 479607 4.000% 10/15/41		08/01/2021	Paydown		17,254	17,254	18,873	18,747		(1,493)		(1,493)		17,254				460	10/15/2041
36209R-YC-1	Government National Mortgage A GN 479607 4.000% 10/15/41		09/01/2021	Paydown		19,287	19,287	21,097	20,956		(1,669)		(1,669)		19,287				579	10/15/2041
36209R-YC-1	Government National Mortgage A GN 479607 4.000% 10/15/41		10/01/2021	Paydown		16,572	16,572	18,127	18,006		(1,434)		(1,434)		16,572				552	10/15/2041
36209R-YC-1	Government National Mortgage A GN 479607 4.000% 10/15/41		11/01/2021	Paydown		10,272	10,272	11,236	11,161		(889)		(889)		10,272				377	10/15/2041
36209R-YC-1	Government National Mortgage A GN 479607 4.000% 10/15/41		12/01/2021	Paydown		6,980	6,980	7,635	7,584		(604)		(604)		6,980				279	10/15/2041
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		01/01/2021	Paydown		22,517	22,517	25,084	24,789		(2,272)		(2,272)		22,517				94	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		02/01/2021	Paydown		21,753	21,753	24,232	23,948		(2,195)		(2,195)		21,753				181	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		03/01/2021	Paydown		26,321	26,321	29,321	28,976		(2,656)		(2,656)		26,321				329	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		04/01/2021	Paydown		18,930	18,930	21,088	20,840		(1,910)		(1,910)		18,930				315	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		05/01/2021	Paydown		10,721	10,721	11,944	11,803		(1,082)		(1,082)		10,721				223	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		06/01/2021	Paydown		10,832	10,832	12,067	11,925		(1,093)		(1,093)		10,832				271	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		07/01/2021	Paydown		20,952	20,952	23,341	23,067		(2,114)		(2,114)		20,952				611	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		08/01/2021	Paydown		13,549	13,549	15,093	14,916		(1,367)		(1,367)		13,549				452	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		09/01/2021	Paydown		21,214	21,214	23,632	23,355		(2,141)		(2,141)		21,214				796	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		10/01/2021	Paydown		13,117	13,117	14,612	14,441		(1,324)		(1,324)		13,117				547	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		11/01/2021	Paydown		33,279	33,279	37,073	36,637		(3,358)		(3,358)		33,279				1,525	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		12/01/2021	Paydown		11,854	11,854	13,205	13,050		(1,196)		(1,196)		11,854				593	01/15/2040
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		01/01/2021	Paydown		6,459	6,459	7,195	7,118		(660)		(660)		6,459				27	09/15/2039
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		02/01/2021	Paydown		16,871	16,871	18,794	18,593		(1,723)		(1,723)		16,871				141	09/15/2039
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		03/01/2021	Paydown		12,899	12,899	14,370	14,217		(1,317)		(1,317)		12,899				161	09/15/2039
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		04/01/2021	Paydown		9,828	9,828	10,948	10,831		(1,004)		(1,004)		9,828				164	09/15/2039
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		05/01/2021	Paydown		5,913	5,913	6,587	6,517		(604)		(604)		5,913				123	09/15/2039
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		06/01/2021	Paydown		6,428	6,428	7,161	7,085		(656)		(656)		6,428				161	09/15/2039
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		07/01/2021	Paydown		5,692	5,692	6,341	6,273		(581)		(581)		5,692				166	09/15/2039
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		08/01/2021	Paydown		9,690	9,690	10,794	10,679		(989)		(989)		9,690				323	09/15/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		09/01/2021	Paydown		1,072	1,072	1,194	1,181		(109)		(109)		1,072				40	09/15/2039
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		10/01/2021	Paydown		6,208	6,208	6,915	6,841		(634)		(634)		6,208				259	09/15/2039
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		11/01/2021	Paydown		5,138	5,138	5,724	5,663		(525)		(525)		5,138				236	09/15/2039
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		12/01/2021	Paydown		5,889	5,889	6,560	6,490		(601)		(601)		5,889				294	09/15/2039
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		01/01/2021	Paydown		27,540	27,540	30,212	30,037		(2,498)		(2,498)		27,540				103	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		02/01/2021	Paydown		33,390	33,390	36,630	36,418		(3,028)		(3,028)		33,390				250	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		03/01/2021	Paydown		28,789	28,789	31,583	31,400		(2,611)		(2,611)		28,789				324	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		04/01/2021	Paydown		4,437	4,437	4,867	4,839		(402)		(402)		4,437				67	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		05/01/2021	Paydown		4,522	4,522	4,960	4,932		(410)		(410)		4,522				85	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		06/01/2021	Paydown		50,543	50,543	55,447	55,127		(4,584)		(4,584)		50,543				1,137	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		07/01/2021	Paydown		22,262	22,262	24,422	24,281		(2,019)		(2,019)		22,262				584	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		08/01/2021	Paydown		4,442	4,442	4,873	4,845		(403)		(403)		4,442				133	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		09/01/2021	Paydown		4,298	4,298	4,715	4,688		(390)		(390)		4,298				145	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		10/01/2021	Paydown		22,912	22,912	25,135	24,990		(2,078)		(2,078)		22,912				859	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		11/01/2021	Paydown		28,851	28,851	31,650	31,467		(2,617)		(2,617)		28,851				1,190	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		12/01/2021	Paydown		27,716	27,716	30,405	30,230		(2,514)		(2,514)		27,716				1,247	12/15/2040
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		01/01/2021	Paydown		117	117	116	116		1		1		117				1	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		02/01/2021	Paydown		118	118	117	117		1		1		118				1	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		03/01/2021	Paydown		118	118	117	117		1		1		118				2	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		04/01/2021	Paydown		153	153	152	152		1		1		153				3	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		05/01/2021	Paydown		121	121	120	120		1		1		121				3	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		06/01/2021	Paydown		120	120	119	120		1		1		120				4	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		07/01/2021	Paydown		154	154	153	153		1		1		154				6	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		08/01/2021	Paydown		1,557	1,557	1,546	1,548		9		9		1,557				67	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		09/01/2021	Paydown		102	102	101	101		1		1		102				5	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		10/01/2021	Paydown		102	102	101	101		1		1		102				6	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		11/01/2021	Paydown		103	103	102	102		1		1		103				6	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		12/01/2021	Paydown		104	104	103	103		1		1		104				7	02/15/2029
36210E-FB-0	Government National Mortgage A GN 489862 4.000% 11/15/41		01/01/2021	Paydown		3,548	3,548	3,881	3,851		(303)		(303)		3,548				12	11/15/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36210E-FB-0	Government National Mortgage A GN 489862 4.000% 11/15/41		02/01/2021	Paydown		18,183	18,183	19,889	19,736		(1,552)		(1,552)		18,183				121	11/15/2041
36210E-FB-0	Government National Mortgage A GN 489862 4.000% 11/15/41		03/01/2021	Paydown		20,229	20,229	22,127	21,956		(1,727)		(1,727)		20,229				202	11/15/2041
36210E-FB-0	Government National Mortgage A GN 489862 4.000% 11/15/41		04/01/2021	Paydown		18,867	18,867	20,637	20,478		(1,611)		(1,611)		18,867				252	11/15/2041
36210E-FB-0	Government National Mortgage A GN 489862 4.000% 11/15/41		05/01/2021	Paydown		30,041	30,041	32,860	32,606		(2,565)		(2,565)		30,041				501	11/15/2041
36210E-FB-0	Government National Mortgage A GN 489862 4.000% 11/15/41		06/01/2021	Paydown		3,387	3,387	3,704	3,676		(289)		(289)		3,387				68	11/15/2041
36210E-FB-0	Government National Mortgage A GN 489862 4.000% 11/15/41		07/01/2021	Paydown		31,086	31,086	34,002	33,740		(2,654)		(2,654)		31,086				725	11/15/2041
36210E-FB-0	Government National Mortgage A GN 489862 4.000% 11/15/41		08/01/2021	Paydown		15,793	15,793	17,274	17,141		(1,348)		(1,348)		15,793				421	11/15/2041
36210E-FB-0	Government National Mortgage A GN 489862 4.000% 11/15/41		09/01/2021	Paydown		18,579	18,579	20,323	20,166		(1,586)		(1,586)		18,579				557	11/15/2041
36210E-FB-0	Government National Mortgage A GN 489862 4.000% 11/15/41		10/01/2021	Paydown		22,492	22,492	24,602	24,412		(1,920)		(1,920)		22,492				750	11/15/2041
36210E-FB-0	Government National Mortgage A GN 489862 4.000% 11/15/41		11/01/2021	Paydown		32,042	32,042	35,048	34,777		(2,736)		(2,736)		32,042				1,175	11/15/2041
36210E-FB-0	Government National Mortgage A GN 489862 4.000% 11/15/41		12/01/2021	Paydown		3,537	3,537	3,869	3,839		(302)		(302)		3,537				141	11/15/2041
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		01/01/2021	Paydown		78	78	79	79		(1)		(1)		78				1	04/15/2030
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		02/01/2021	Paydown		75	75	76	75		(1)		(1)		75				1	04/15/2030
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		03/01/2021	Paydown		76	76	77	76		(1)		(1)		76				2	04/15/2030
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		04/01/2021	Paydown		76	76	77	77		(1)		(1)		76				2	04/15/2030
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		05/01/2021	Paydown		79	79	81	80		(1)		(1)		79				3	04/15/2030
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		06/01/2021	Paydown		77	77	78	78		(1)		(1)		77				3	04/15/2030
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		07/01/2021	Paydown		78	78	79	78		(1)		(1)		78				4	04/15/2030
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		08/01/2021	Paydown		78	78	80	79		(1)		(1)		78				4	04/15/2030
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		09/01/2021	Paydown		79	79	80	79		(1)		(1)		79				5	04/15/2030
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		10/01/2021	Paydown		80	80	81	80		(1)		(1)		80				5	04/15/2030
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		11/01/2021	Paydown		80	80	81	81		(1)		(1)		80				6	04/15/2030
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		12/01/2021	Paydown		86	86	87	86		(1)		(1)		86				7	04/15/2030
36212H-C2-4	Government National Mortgage A GN 533889 8.000% 06/15/30		01/01/2021	Paydown		55	55	56	55		(1)		(1)		55					06/15/2030
36212H-C2-4	Government National Mortgage A GN 533889 8.000% 06/15/30		02/01/2021	Paydown		55	55	56	56		(1)		(1)		55				1	06/15/2030
36212H-C2-4	Government National Mortgage A GN 533889 8.000% 06/15/30		03/01/2021	Paydown		56	56	56	56		(1)		(1)		56				1	06/15/2030
36212H-C2-4	Government National Mortgage A GN 533889 8.000% 06/15/30		04/01/2021	Paydown		56	56	57	57		(1)		(1)		56				1	06/15/2030
36212H-C2-4	Government National Mortgage A GN 533889 8.000% 06/15/30		05/01/2021	Paydown		56	56	57	57		(1)		(1)		56				2	06/15/2030
36212H-C2-4	Government National Mortgage A GN 533889 8.000% 06/15/30		06/01/2021	Paydown		57	57	58	57		(1)		(1)		57				2	06/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36212H-C2-4	Government National Mortgage A GN 533889 8.000% 06/15/30		07/01/2021	Paydown		57	57	58	58		(1)		(1)		57				3	06/15/2030
36212H-C2-4	Government National Mortgage A GN 533889 8.000% 06/15/30		08/01/2021	Paydown		58	58	59	58		(1)		(1)		58				3	06/15/2030
36212H-C2-4	Government National Mortgage A GN 533889 8.000% 06/15/30		09/01/2021	Paydown		58	58	59	59		(1)		(1)		58				4	06/15/2030
36212H-C2-4	Government National Mortgage A GN 533889 8.000% 06/15/30		10/01/2021	Paydown		59	59	59	59		(1)		(1)		59				4	06/15/2030
36212H-C2-4	Government National Mortgage A GN 533889 8.000% 06/15/30		11/01/2021	Paydown		59	59	60	59		(1)		(1)		59				4	06/15/2030
36212H-C2-4	Government National Mortgage A GN 533889 8.000% 06/15/30		12/01/2021	Paydown		59	59	60	60		(1)		(1)		59				5	06/15/2030
36213E-ZT-6	Government National Mortgage A GN 552554 4.000% 12/15/41		01/01/2021	Paydown		11,748	11,748	12,851	12,740		(992)		(992)		11,748				39	12/15/2041
36213E-ZT-6	Government National Mortgage A GN 552554 4.000% 12/15/41		02/01/2021	Paydown		14,188	14,188	15,519	15,386		(1,198)		(1,198)		14,188				95	12/15/2041
36213E-ZT-6	Government National Mortgage A GN 552554 4.000% 12/15/41		03/01/2021	Paydown		17,283	17,283	18,905	18,743		(1,460)		(1,460)		17,283				173	12/15/2041
36213E-ZT-6	Government National Mortgage A GN 552554 4.000% 12/15/41		04/01/2021	Paydown		1,778	1,778	1,944	1,928		(150)		(150)		1,778				24	12/15/2041
36213E-ZT-6	Government National Mortgage A GN 552554 4.000% 12/15/41		05/01/2021	Paydown		16,035	16,035	17,539	17,389		(1,354)		(1,354)		16,035				267	12/15/2041
36213E-ZT-6	Government National Mortgage A GN 552554 4.000% 12/15/41		06/01/2021	Paydown		1,625	1,625	1,777	1,762		(137)		(137)		1,625				33	12/15/2041
36213E-ZT-6	Government National Mortgage A GN 552554 4.000% 12/15/41		07/01/2021	Paydown		30,321	30,321	33,166	32,882		(2,561)		(2,561)		30,321				707	12/15/2041
36213E-ZT-6	Government National Mortgage A GN 552554 4.000% 12/15/41		08/01/2021	Paydown		14,354	14,354	15,700	15,566		(1,212)		(1,212)		14,354				383	12/15/2041
36213E-ZT-6	Government National Mortgage A GN 552554 4.000% 12/15/41		09/01/2021	Paydown		15,432	15,432	16,880	16,735		(1,303)		(1,303)		15,432				463	12/15/2041
36213E-ZT-6	Government National Mortgage A GN 552554 4.000% 12/15/41		10/01/2021	Paydown		1,505	1,505	1,646	1,632		(127)		(127)		1,505				50	12/15/2041
36213E-ZT-6	Government National Mortgage A GN 552554 4.000% 12/15/41		11/01/2021	Paydown		1,514	1,514	1,656	1,642		(128)		(128)		1,514				56	12/15/2041
36213E-ZT-6	Government National Mortgage A GN 552554 4.000% 12/15/41		12/01/2021	Paydown		1,525	1,525	1,668	1,654		(129)		(129)		1,525				61	12/15/2041
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		01/01/2021	Paydown		2,003	2,003	2,022	2,010		(7)		(7)		2,003				12	07/15/2027
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		02/01/2021	Paydown		2,835	2,835	2,861	2,844		(10)		(10)		2,835				33	07/15/2027
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		03/01/2021	Paydown		1,745	1,745	1,761	1,751		(6)		(6)		1,745				31	07/15/2027
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		04/01/2021	Paydown		2,218	2,218	2,238	2,225		(8)		(8)		2,218				52	07/15/2027
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		05/01/2021	Paydown		2,559	2,559	2,583	2,568		(9)		(9)		2,559				75	07/15/2027
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		06/01/2021	Paydown		2,065	2,065	2,084	2,072		(7)		(7)		2,065				72	07/15/2027
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		07/01/2021	Paydown		1,657	1,657	1,673	1,663		(6)		(6)		1,657				68	07/15/2027
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		08/01/2021	Paydown		1,954	1,954	1,972	1,961		(7)		(7)		1,954				91	07/15/2027
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		09/01/2021	Paydown		1,490	1,490	1,504	1,495		(5)		(5)		1,490				78	07/15/2027
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		10/01/2021	Paydown		1,790	1,790	1,807	1,796		(6)		(6)		1,790				104	07/15/2027
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		11/01/2021	Paydown		2,052	2,052	2,071	2,059		(7)		(7)		2,052				132	07/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		12/01/2021	Paydown		1,547	1,547	1,562	1,553		(5)		(5)		1,547				108	07/15/2027
36230N-XW-0	Government National Mortgage A GN 754293 4.000% 11/15/41		01/01/2021	Paydown		195,031	195,031	213,330	211,357		(16,327)		(16,327)		195,031				650	11/15/2041
36230N-XW-0	Government National Mortgage A GN 754293 4.000% 11/15/41		02/01/2021	Paydown		106,627	106,627	116,631	115,553		(8,926)		(8,926)		106,627				711	11/15/2041
36230N-XW-0	Government National Mortgage A GN 754293 4.000% 11/15/41		03/01/2021	Paydown		7,607	7,607	8,321	8,244		(637)		(637)		7,607				76	11/15/2041
36230N-XW-0	Government National Mortgage A GN 754293 4.000% 11/15/41		04/01/2021	Paydown		8,356	8,356	9,140	9,055		(699)		(699)		8,356				111	11/15/2041
36230N-XW-0	Government National Mortgage A GN 754293 4.000% 11/15/41		05/01/2021	Paydown		114,068	114,068	124,771	123,617		(9,549)		(9,549)		114,068				1,901	11/15/2041
36230N-XW-0	Government National Mortgage A GN 754293 4.000% 11/15/41		06/01/2021	Paydown		16,528	16,528	18,079	17,912		(1,384)		(1,384)		16,528				331	11/15/2041
36230N-XW-0	Government National Mortgage A GN 754293 4.000% 11/15/41		07/01/2021	Paydown		6,529	6,529	7,142	7,076		(547)		(547)		6,529				152	11/15/2041
36230N-XW-0	Government National Mortgage A GN 754293 4.000% 11/15/41		08/01/2021	Paydown		6,553	6,553	7,168	7,102		(549)		(549)		6,553				175	11/15/2041
36230N-XW-0	Government National Mortgage A GN 754293 4.000% 11/15/41		09/01/2021	Paydown		7,278	7,278	7,961	7,887		(609)		(609)		7,278				218	11/15/2041
36230N-XW-0	Government National Mortgage A GN 754293 4.000% 11/15/41		10/01/2021	Paydown		109,586	109,586	119,868	118,760		(9,174)		(9,174)		109,586				3,653	11/15/2041
36230N-XW-0	Government National Mortgage A GN 754293 4.000% 11/15/41		11/01/2021	Paydown		6,269	6,269	6,858	6,794		(525)		(525)		6,269				230	11/15/2041
36230N-XW-0	Government National Mortgage A GN 754293 4.000% 11/15/41		12/01/2021	Paydown		6,293	6,293	6,883	6,820		(527)		(527)		6,293				252	11/15/2041
36241K-Z6-8	Government National Mortgage A GN 782565 5.000% 02/15/39		01/01/2021	Paydown		32,068	32,068	35,580	35,110		(3,043)		(3,043)		32,068				134	02/15/2039
36241K-Z6-8	Government National Mortgage A GN 782565 5.000% 02/15/39		02/01/2021	Paydown		22,866	22,866	25,370	25,035		(2,170)		(2,170)		22,866				191	02/15/2039
36241K-Z6-8	Government National Mortgage A GN 782565 5.000% 02/15/39		03/01/2021	Paydown		41,158	41,158	45,666	45,063		(3,905)		(3,905)		41,158				514	02/15/2039
36241K-Z6-8	Government National Mortgage A GN 782565 5.000% 02/15/39		04/01/2021	Paydown		33,375	33,375	37,031	36,542		(3,167)		(3,167)		33,375				556	02/15/2039
36241K-Z6-8	Government National Mortgage A GN 782565 5.000% 02/15/39		05/01/2021	Paydown		21,274	21,274	23,604	23,292		(2,018)		(2,018)		21,274				443	02/15/2039
36241K-Z6-8	Government National Mortgage A GN 782565 5.000% 02/15/39		06/01/2021	Paydown		33,557	33,557	37,233	36,741		(3,184)		(3,184)		33,557				839	02/15/2039
36241K-Z6-8	Government National Mortgage A GN 782565 5.000% 02/15/39		07/01/2021	Paydown		31,685	31,685	35,156	34,691		(3,006)		(3,006)		31,685				924	02/15/2039
36241K-Z6-8	Government National Mortgage A GN 782565 5.000% 02/15/39		08/01/2021	Paydown		30,430	30,430	33,764	33,318		(2,887)		(2,887)		30,430				1,014	02/15/2039
36241K-Z6-8	Government National Mortgage A GN 782565 5.000% 02/15/39		09/01/2021	Paydown		27,624	27,624	30,649	30,245		(2,621)		(2,621)		27,624				1,036	02/15/2039
36241K-Z6-8	Government National Mortgage A GN 782565 5.000% 02/15/39		10/01/2021	Paydown		26,632	26,632	29,549	29,159		(2,527)		(2,527)		26,632				1,110	02/15/2039
36241K-Z6-8	Government National Mortgage A GN 782565 5.000% 02/15/39		11/01/2021	Paydown		23,913	23,913	26,532	26,182		(2,269)		(2,269)		23,913				1,096	02/15/2039
36241K-Z6-8	Government National Mortgage A GN 782565 5.000% 02/15/39		12/01/2021	Paydown		19,903	19,903	22,083	21,791		(1,888)		(1,888)		19,903				995	02/15/2039
36296U-QL-7	Government National Mortgage A GN 701659 5.000% 02/15/39		01/01/2021	Paydown		44,569	44,569	49,681	48,788		(4,219)		(4,219)		44,569				186	02/15/2039
36296U-QL-7	Government National Mortgage A GN 701659 5.000% 02/15/39		02/01/2021	Paydown		102,959	102,959	114,767	112,705		(9,746)		(9,746)		102,959				858	02/15/2039
36296U-QL-7	Government National Mortgage A GN 701659 5.000% 02/15/39		03/01/2021	Paydown		110,857	110,857	123,571	121,350		(10,494)		(10,494)		110,857				1,386	02/15/2039
36296U-QL-7	Government National Mortgage A GN 701659 5.000% 02/15/39		04/01/2021	Paydown		80,093	80,093	89,279	87,674		(7,581)		(7,581)		80,093				1,335	02/15/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36296U-QL-7	Government National Mortgage A GN 701659 5.000% 02/15/39		05/01/2021	Paydown		53,701	53,701	59,860	58,785		(5,083)		(5,083)		53,701				1,119	02/15/2039
36296U-QL-7	Government National Mortgage A GN 701659 5.000% 02/15/39		06/01/2021	Paydown		168,801	168,801	188,160	184,779		(15,978)		(15,978)		168,801				4,220	02/15/2039
36296U-QL-7	Government National Mortgage A GN 701659 5.000% 02/15/39		07/01/2021	Paydown		85,166	85,166	94,933	93,227		(8,062)		(8,062)		85,166				2,484	02/15/2039
36296U-QL-7	Government National Mortgage A GN 701659 5.000% 02/15/39		08/01/2021	Paydown		247,988	247,988	276,429	271,462		(23,474)		(23,474)		247,988				8,266	02/15/2039
36296U-QL-7	Government National Mortgage A GN 701659 5.000% 02/15/39		09/01/2021	Paydown		46,713	46,713	52,070	51,134		(4,422)		(4,422)		46,713				1,752	02/15/2039
36296U-QL-7	Government National Mortgage A GN 701659 5.000% 02/15/39		10/01/2021	Paydown		31,395	31,395	34,995	34,366		(2,972)		(2,972)		31,395				1,308	02/15/2039
36296U-QL-7	Government National Mortgage A GN 701659 5.000% 02/15/39		11/01/2021	Paydown		44,795	44,795	49,932	49,035		(4,240)		(4,240)		44,795				2,053	02/15/2039
36296U-QL-7	Government National Mortgage A GN 701659 5.000% 02/15/39		12/01/2021	Paydown		7,919	7,919	8,828	8,669		(750)		(750)		7,919				396	02/15/2039
000000-00-0	U.S. Tax And Loss Bond 0.000% 09/16/29		04/15/2021	Bureau of Public Debt		5,728,760	5,728,760	5,728,760	5,728,760						5,728,760					09/16/2029
912796-4W-6	Treasury Bill 0.135% 11/04/21		05/27/2021	Citibank		499,967	500,000	499,318	499,424		276		276		499,700		267	267		11/04/2021
912796-4W-6	Treasury Bill 0.135% 11/04/21		07/01/2021	Citibank		339,950	340,000	339,536	339,609		232		232		339,841		109	109		11/04/2021
912796-4W-6	Treasury Bill 0.135% 11/04/21		08/06/2021	J.P. Morgan		444,953	445,000	444,393	444,488		367		367		444,855		98	98		11/04/2021
912796-4W-6	Treasury Bill 0.135% 11/04/21		09/16/2021	J.P. Morgan		499,967	500,000	499,318	499,424		486		486		499,910		57	57		11/04/2021
912796-4W-6	Treasury Bill 0.135% 11/04/21		09/17/2021	J.P. Morgan		564,764	564,800	564,029	564,150		555		555		564,705		59	59		11/04/2021
912796-4W-6	Treasury Bill 0.135% 11/04/21		09/22/2021	J.P. Morgan		2,950,031	2,950,200	2,946,173	2,946,803		2,932		2,932		2,949,735		296	296		11/04/2021
912810-EL-8	U.S. Treasury Bond 8.000% 11/15/21		11/15/2021	Maturity		835,000	835,000	953,444	842,967		(7,967)		(7,967)		835,000				66,800	11/15/2021
912810-EL-8	U.S. Treasury Bond 8.000% 11/15/21		11/15/2021	Maturity		520,000	520,000	589,875	524,790		(4,790)		(4,790)		520,000				41,600	11/15/2021
0599999. Subtotal - Bonds - U.S. Governments						59,475,025	59,475,393	63,461,116	63,047,787		(3,573,684)		(3,573,684)		59,474,139		886	886	1,014,901	XXX
68607L-XP-7	Oregon St Taxable-Pension 5.762% 06/01/23		06/01/2021	Redemption 100.0000		395,939	395,939	467,231	414,008		(18,069)		(18,069)		395,939				11,407	06/01/2023
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						395,939	395,939	467,231	414,008		(18,069)		(18,069)		395,939				11,407	XXX
03254C-GE-4	Anaheim CA City Sch Dist Taxable Ref Ser B 3.324% 08/01/21		08/01/2021	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				33,240	08/01/2021
108151-VU-2	Bridgeport Conn Taxable Pension Bds 7.640% 01/15/30		01/15/2021	Redemption 100.0000		600,000	600,000	741,900	722,582		(122,582)		(122,582)		600,000				22,920	01/15/2030
167501-UK-9	Chicago Boe Cab-B-1 Cap Apprec-Sch Reform-B-1 0.000% 12/01/21		12/01/2021	Maturity		6,895,000	6,895,000	6,168,060	6,719,603		175,397		175,397		6,895,000					12/01/2021
442331-QM-9	Houston Tx Ref-Taxable-Pension Oblig-A 6.290% 03/01/32		03/01/2021	Redemption 100.0000		725,000	725,000	908,599	837,877		(112,877)		(112,877)		725,000				22,801	03/01/2032
476576-HS-5	Jersey City NJ Txbl-Ref-Ser B 3.139% 09/01/21		09/01/2021	Maturity		4,970,000	4,970,000	5,058,068	4,979,420		(9,420)		(9,420)		4,970,000				156,008	09/01/2021
64966H-HA-1	New York Ny Ser H-2 6.491% 03/01/21		03/01/2021	Maturity		3,250,000	3,250,000	4,083,452	3,269,958		(19,958)		(19,958)		3,250,000				105,479	03/01/2021
68608D-CF-9	Oregon State Local Govts Ltd Tax-Pension Oblig-Ser B 6.850% 06/01/28		06/01/2021	Redemption 100.0000		1,145,000	1,145,000	1,319,613	1,267,014		(122,014)		(122,014)		1,145,000				39,216	06/01/2028
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						18,585,000	18,585,000	19,279,692	18,796,454		(211,454)		(211,454)		18,585,000				379,664	XXX
069643-BH-6	Bartow Co Dev Auth Ref-GA Pwr Co PLT Bowen Proj 2.050% 09/01/29		11/19/2021	Redemption 100.0000		1,145,000	1,145,000	1,145,000	1,145,000						1,145,000				28,558	09/01/2029
13067W-HZ-8	California St Dept Of Wtr Reso Prerefunded-Taxable-Ser AO 2.437% 12/01/21		12/01/2021	Maturity		40,000	40,000	40,661	40,117		(117)		(117)		40,000				975	12/01/2021
20281P-CS-9	Commonwealth Fing Auth PA Rev BABs 5.653% 06/01/24		06/01/2021	Redemption 100.0000		385,000	385,000	462,481	403,335		(18,335)		(18,335)		385,000				10,882	06/01/2024
249218-AJ-7	Denver Co Public Sch Cops Taxable 6.220% 12/15/26		12/15/2021	Redemption 100.0000		285,059	285,059	348,353	310,953		(25,895)		(25,895)		285,059				17,731	12/15/2026
3131XL-ET-0	Freddie Mac FR ZL4646 3.000% 01/01/43		01/01/2021	Paydown		82,602	82,602	89,520	89,525		(6,923)		(6,923)		82,602				207	01/01/2043
3131XL-ET-0	Freddie Mac FR ZL4646 3.000% 01/01/43		02/01/2021	Paydown		60,034	60,034	65,062	65,066		(5,032)		(5,032)		60,034				300	01/01/2043
3131XL-ET-0	Freddie Mac FR ZL4646 3.000% 01/01/43		03/01/2021	Paydown		29,503	29,503	31,974	31,976		(2,473)		(2,473)		29,503				221	01/01/2043
3131XL-ET-0	Freddie Mac FR ZL4646 3.000% 01/01/43		04/01/2021	Paydown		67,745	67,745	73,418	73,423		(5,678)		(5,678)		67,745				677	01/01/2043
3131XL-ET-0	Freddie Mac FR ZL4646 3.000% 01/01/43		05/01/2021	Paydown		65,292	65,292	70,761	70,765		(5,473)		(5,473)		65,292				816	01/01/2043
3131XL-ET-0	Freddie Mac FR ZL4646 3.000% 01/01/43		06/01/2021	Paydown		71,904	71,904	77,926	77,931		(6,027)		(6,027)		71,904				1,079	01/01/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3131XL-ET-0	Freddie Mac FR ZL4646 3.000% 01/01/43		07/01/2021	Paydown		56,857	56,857	61,619	61,623		(4,766)		(4,766)		56,857				995	01/01/2043
3131XL-ET-0	Freddie Mac FR ZL4646 3.000% 01/01/43		08/01/2021	Paydown		49,928	49,928	54,110	54,113		(4,185)		(4,185)		49,928				999	01/01/2043
3131XL-ET-0	Freddie Mac FR ZL4646 3.000% 01/01/43		09/01/2021	Paydown		54,544	54,544	59,112	59,116		(4,572)		(4,572)		54,544				1,227	01/01/2043
3131XL-ET-0	Freddie Mac FR ZL4646 3.000% 01/01/43		10/01/2021	Paydown		90,367	90,367	97,935	97,941		(7,574)		(7,574)		90,367				2,259	01/01/2043
3131XL-ET-0	Freddie Mac FR ZL4646 3.000% 01/01/43		11/01/2021	Paydown		87,822	87,822	95,177	95,183		(7,361)		(7,361)		87,822				2,415	01/01/2043
3131XL-ET-0	Freddie Mac FR ZL4646 3.000% 01/01/43		12/01/2021	Paydown		35,634	35,634	38,618	38,621		(2,987)		(2,987)		35,634				1,069	01/01/2043
3132D5-3L-4	Freddie Mac FR SB8003 3.500% 08/01/34		01/01/2021	Paydown		178,874	178,874	186,085	185,799		(6,924)		(6,924)		178,874				522	08/01/2034
3132D5-3L-4	Freddie Mac FR SB8003 3.500% 08/01/34		02/01/2021	Paydown		128,474	128,474	133,653	133,448		(4,973)		(4,973)		128,474				749	08/01/2034
3132D5-3L-4	Freddie Mac FR SB8003 3.500% 08/01/34		03/01/2021	Paydown		99,421	99,421	103,428	103,269		(3,849)		(3,849)		99,421				870	08/01/2034
3132D5-3L-4	Freddie Mac FR SB8003 3.500% 08/01/34		04/01/2021	Paydown		99,882	99,882	103,908	103,748		(3,866)		(3,866)		99,882				1,165	08/01/2034
3132D5-3L-4	Freddie Mac FR SB8003 3.500% 08/01/34		05/01/2021	Paydown		91,177	91,177	94,853	94,707		(3,530)		(3,530)		91,177				1,330	08/01/2034
3132D5-3L-4	Freddie Mac FR SB8003 3.500% 08/01/34		06/01/2021	Paydown		80,105	80,105	83,334	83,205		(3,101)		(3,101)		80,105				1,402	08/01/2034
3132D5-3L-4	Freddie Mac FR SB8003 3.500% 08/01/34		07/01/2021	Paydown		127,275	127,275	132,406	132,202		(4,927)		(4,927)		127,275				2,599	08/01/2034
3132D5-3L-4	Freddie Mac FR SB8003 3.500% 08/01/34		08/01/2021	Paydown		97,042	97,042	100,954	100,799		(3,757)		(3,757)		97,042				2,264	08/01/2034
3132D5-3L-4	Freddie Mac FR SB8003 3.500% 08/01/34		09/01/2021	Paydown		82,382	82,382	85,703	85,571		(3,189)		(3,189)		82,382				2,163	08/01/2034
3132D5-3L-4	Freddie Mac FR SB8003 3.500% 08/01/34		10/01/2021	Paydown		78,546	78,546	81,712	81,586		(3,041)		(3,041)		78,546				2,291	08/01/2034
3132D5-3L-4	Freddie Mac FR SB8003 3.500% 08/01/34		11/01/2021	Paydown		78,271	78,271	81,426	81,301		(3,030)		(3,030)		78,271				2,511	08/01/2034
3132D5-3L-4	Freddie Mac FR SB8003 3.500% 08/01/34		12/01/2021	Paydown		80,481	80,481	83,725	83,597		(3,115)		(3,115)		80,481				2,817	08/01/2034
3132D5-6F-4	Freddie Mac SB8070 2.500% 10/01/35		01/01/2021	Paydown		99,195	99,195	104,155	104,133		(4,937)		(4,937)		99,195				207	10/01/2035
3132D5-6F-4	Freddie Mac SB8070 2.500% 10/01/35		02/01/2021	Paydown		68,754	68,754	72,191	72,176		(3,422)		(3,422)		68,754				286	10/01/2035
3132D5-6F-4	Freddie Mac SB8070 2.500% 10/01/35		03/01/2021	Paydown		171,946	171,946	180,543	180,504		(8,559)		(8,559)		171,946				1,075	10/01/2035
3132D5-6F-4	Freddie Mac SB8070 2.500% 10/01/35		04/01/2021	Paydown		263,408	263,408	276,578	276,519		(13,111)		(13,111)		263,408				2,195	10/01/2035
3132D5-6F-4	Freddie Mac SB8070 2.500% 10/01/35		05/01/2021	Paydown		138,674	138,674	145,608	145,577		(6,903)		(6,903)		138,674				1,445	10/01/2035
3132D5-6F-4	Freddie Mac SB8070 2.500% 10/01/35		06/01/2021	Paydown		108,622	108,622	114,053	114,029		(5,407)		(5,407)		108,622				1,358	10/01/2035
3132D5-6F-4	Freddie Mac SB8070 2.500% 10/01/35		07/01/2021	Paydown		111,548	111,548	117,126	117,101		(5,552)		(5,552)		111,548				1,627	10/01/2035
3132D5-6F-4	Freddie Mac SB8070 2.500% 10/01/35		08/01/2021	Paydown		97,725	97,725	102,611	102,589		(4,864)		(4,864)		97,725				1,629	10/01/2035
3132D5-6F-4	Freddie Mac SB8070 2.500% 10/01/35		09/01/2021	Paydown		188,178	188,178	197,587	197,544		(9,367)		(9,367)		188,178				3,528	10/01/2035
3132D5-6F-4	Freddie Mac SB8070 2.500% 10/01/35		10/01/2021	Paydown		148,642	148,642	156,074	156,041		(7,399)		(7,399)		148,642				3,097	10/01/2035
3132D5-6F-4	Freddie Mac SB8070 2.500% 10/01/35		11/01/2021	Paydown		155,210	155,210	162,970	162,935		(7,726)		(7,726)		155,210				3,557	10/01/2035
3132D5-6F-4	Freddie Mac SB8070 2.500% 10/01/35		12/01/2021	Paydown		139,498	139,498	146,473	146,442		(6,944)		(6,944)		139,498				3,487	10/01/2035
3132DV-LL-7	Federal Home Loan Mtg Corp SD7531 3.000% 12/01/50		01/01/2021	Paydown		59,055	59,055	63,788	63,756		(4,701)		(4,701)		59,055				148	12/01/2050
3132DV-LL-7	Federal Home Loan Mtg Corp SD7531 3.000% 12/01/50		02/01/2021	Paydown		69,087	69,087	74,625	74,587		(5,500)		(5,500)		69,087				345	12/01/2050
3132DV-LL-7	Federal Home Loan Mtg Corp SD7531 3.000% 12/01/50		03/01/2021	Paydown		92,299	92,299	99,698	99,647		(7,348)		(7,348)		92,299				692	12/01/2050
3132DV-LL-7	Federal Home Loan Mtg Corp SD7531 3.000% 12/01/50		04/01/2021	Paydown		113,544	113,544	122,645	122,584		(9,039)		(9,039)		113,544				1,135	12/01/2050
3132DV-LL-7	Federal Home Loan Mtg Corp SD7531 3.000% 12/01/50		04/07/2021	Citigroup Global Markets Inc.		5,688,250	5,363,902	5,793,852	5,790,933		3,128		3,128		5,794,061		(105,811)	(105,811)	57,215	12/01/2050
313378-JP-7	Federal Home Loan Bank 2.375% 09/10/21		09/10/2021	Maturity		5,000,000	5,000,000	5,121,700	5,021,767		(21,767)		(21,767)		5,000,000				118,750	09/10/2021
3133L7-2W-6	Freddie Mac RC1689 2.500% 12/01/35		01/01/2021	Paydown		21,682	21,682	22,995	22,989		(1,307)		(1,307)		21,682				45	12/01/2035
3133L7-2W-6	Freddie Mac RC1689 2.500% 12/01/35		02/01/2021	Paydown		27,216	27,216	28,864	28,857		(1,641)		(1,641)		27,216				113	12/01/2035
3133L7-2W-6	Freddie Mac RC1689 2.500% 12/01/35		03/01/2021	Paydown		52,473	52,473	55,650	55,636		(3,163)		(3,163)		52,473				328	12/01/2035
3133L7-2W-6	Freddie Mac RC1689 2.500% 12/01/35		04/01/2021	Paydown		20,889	20,889	22,154	22,148		(1,259)		(1,259)		20,889				174	12/01/2035
3133L7-2W-6	Freddie Mac RC1689 2.500% 12/01/35		05/01/2021	Paydown		64,344	64,344	68,240	68,223		(3,879)		(3,879)		64,344				670	12/01/2035
3133L7-2W-6	Freddie Mac RC1689 2.500% 12/01/35		06/01/2021	Paydown		21,352	21,352	22,645	22,639		(1,287)		(1,287)		21,352				267	12/01/2035
3133L7-2W-6	Freddie Mac RC1689 2.500% 12/01/35		07/01/2021	Paydown		49,914	49,914	52,936	52,922		(3,009)		(3,009)		49,914				728	12/01/2035
3133L7-2W-6	Freddie Mac RC1689 2.500% 12/01/35		08/01/2021	Paydown		67,278	67,278	71,351	71,333		(4,055)		(4,055)		67,278				1,121	12/01/2035
3133L7-2W-6	Freddie Mac RC1689 2.500% 12/01/35		09/01/2021	Paydown		41,669	41,669	44,192	44,180		(2,512)		(2,512)		41,669				781	12/01/2035
3133L7-2W-6	Freddie Mac RC1689 2.500% 12/01/35		10/01/2021	Paydown		56,563	56,563	59,988	59,973		(3,410)		(3,410)		56,563				1,178	12/01/2035
3133L7-2W-6	Freddie Mac RC1689 2.500% 12/01/35		11/01/2021	Paydown		95,169	95,169	100,932	100,906		(5,737)		(5,737)		95,169				2,181	12/01/2035
3133L7-2W-6	Freddie Mac RC1689 2.500% 12/01/35		12/01/2021	Paydown		38,729	38,729	41,073	41,063		(2,335)		(2,335)		38,729				968	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		01/01/2021	Paydown		13,425	13,425	14,025	14,023		(597)		(597)		13,425				22	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		02/01/2021	Paydown		18,443	18,443	19,267	19,264		(820)		(820)		18,443				61	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		03/01/2021	Paydown		30,588	30,588	31,955	31,949		(1,361)		(1,361)		30,588				153	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		04/01/2021	Paydown		48,701	48,701	50,877	50,867		(2,166)		(2,166)		48,701				325	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		05/01/2021	Paydown		32,796	32,796	34,262	34,255		(1,459)		(1,459)		32,796				273	12/01/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		06/01/2021	Paydown		52,384	52,384	54,725	54,714		(2,330)		(2,330)		52,384				524	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		07/01/2021	Paydown		48,662	48,662	50,836	50,826		(2,165)		(2,165)		48,662				568	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		08/01/2021	Paydown		70,113	70,113	73,246	73,232		(3,119)		(3,119)		70,113				935	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		09/01/2021	Paydown		41,428	41,428	43,279	43,271		(1,843)		(1,843)		41,428				621	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		10/01/2021	Paydown		51,576	51,576	53,881	53,870		(2,294)		(2,294)		51,576				860	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		11/01/2021	Paydown		39,049	39,049	40,794	40,786		(1,737)		(1,737)		39,049				716	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		12/01/2021	Paydown		49,143	49,143	51,339	51,329		(2,186)		(2,186)		49,143				983	12/01/2035
3135G0-4T-7	Fannie Mae 0.210% 05/27/22		04/14/2021	Nomura Securities Intl		901,812	900,000	900,000	900,000						900,000		1,812	1,812	830	05/27/2022
3135G0-4T-7	Fannie Mae 0.210% 05/27/22		05/11/2021	Barnett Bank		23,765,464	23,723,000	23,723,000	23,723,000						23,723,000		42,464	42,464	25,436	05/27/2022
3136AX-C4-5	Fannie Mae 2017-69 HA 3.000% 06/25/46		01/01/2021	Paydown		553,726	553,726	569,710	569,069		(15,344)		(15,344)		553,726				1,384	06/25/2046
3136AX-C4-5	Fannie Mae 2017-69 HA 3.000% 06/25/46		02/01/2021	Paydown		370,075	370,075	380,759	380,330		(10,255)		(10,255)		370,075				1,850	06/25/2046
3136AX-C4-5	Fannie Mae 2017-69 HA 3.000% 06/25/46		03/01/2021	Paydown		462,437	462,437	475,786	475,251		(12,814)		(12,814)		462,437				3,468	06/25/2046
3136AX-C4-5	Fannie Mae 2017-69 HA 3.000% 06/25/46		04/01/2021	Paydown		504,939	504,939	519,515	518,931		(13,992)		(13,992)		504,939				5,049	06/25/2046
3136AX-C4-5	Fannie Mae 2017-69 HA 3.000% 06/25/46		05/01/2021	Paydown		433,649	433,649	446,167	445,665		(12,016)		(12,016)		433,649				5,421	06/25/2046
3136AX-C4-5	Fannie Mae 2017-69 HA 3.000% 06/25/46		06/01/2021	Paydown		347,807	347,807	357,848	357,445		(9,638)		(9,638)		347,807				5,217	06/25/2046
3136AX-C4-5	Fannie Mae 2017-69 HA 3.000% 06/25/46		07/01/2021	Paydown		303,803	303,803	312,573	312,221		(8,418)		(8,418)		303,803				5,317	06/25/2046
3136AX-C4-5	Fannie Mae 2017-69 HA 3.000% 06/25/46		08/01/2021	Paydown		294,374	294,374	302,872	302,531		(8,157)		(8,157)		294,374				5,887	06/25/2046
3136AX-C4-5	Fannie Mae 2017-69 HA 3.000% 06/25/46		09/01/2021	Paydown		278,659	278,659	286,703	286,381		(7,722)		(7,722)		278,659				6,270	06/25/2046
3136AX-C4-5	Fannie Mae 2017-69 HA 3.000% 06/25/46		10/01/2021	Paydown		283,209	283,209	291,384	291,056		(7,848)		(7,848)		283,209				7,080	06/25/2046
3136AX-C4-5	Fannie Mae 2017-69 HA 3.000% 06/25/46		11/01/2021	Paydown		236,769	236,769	243,604	243,330		(6,561)		(6,561)		236,769				6,511	06/25/2046
3136AX-C4-5	Fannie Mae 2017-69 HA 3.000% 06/25/46		12/01/2021	Paydown		280,188	280,188	288,276	287,952		(7,764)		(7,764)		280,188				8,406	06/25/2046
3137AU-RC-5	Freddie Mac Series 4114 Class EA 1.250% 07/15/31		01/01/2021	Paydown		166,634	166,634	156,948	157,731		8,903		8,903		166,634				174	07/15/2031
3137AU-RC-5	Freddie Mac Series 4114 Class EA 1.250% 07/15/31		02/01/2021	Paydown		118,733	118,733	111,831	112,389		6,344		6,344		118,733				247	07/15/2031
3137AU-RC-5	Freddie Mac Series 4114 Class EA 1.250% 07/15/31		03/01/2021	Paydown		128,955	128,955	121,459	122,065		6,890		6,890		128,955				403	07/15/2031
3137AU-RC-5	Freddie Mac Series 4114 Class EA 1.250% 07/15/31		04/01/2021	Paydown		175,163	175,163	164,982	165,805		9,359		9,359		175,163				730	07/15/2031
3137AU-RC-5	Freddie Mac Series 4114 Class EA 1.250% 07/15/31		05/01/2021	Paydown		67,394	67,394	63,476	63,793		3,601		3,601		67,394				351	07/15/2031
3137AU-RC-5	Freddie Mac Series 4114 Class EA 1.250% 07/15/31		06/01/2021	Paydown		101,985	101,985	96,057	96,536		5,449		5,449		101,985				637	07/15/2031
3137AU-RC-5	Freddie Mac Series 4114 Class EA 1.250% 07/15/31		07/01/2021	Paydown		103,198	103,198	97,200	97,684		5,514		5,514		103,198				753	07/15/2031
3137AU-RC-5	Freddie Mac Series 4114 Class EA 1.250% 07/15/31		08/01/2021	Paydown		62,240	62,240	58,623	58,915		3,325		3,325		62,240				519	07/15/2031
3137AU-RC-5	Freddie Mac Series 4114 Class EA 1.250% 07/15/31		09/01/2021	Paydown		92,240	92,240	86,878	87,312		4,928		4,928		92,240				865	07/15/2031
3137AU-RC-5	Freddie Mac Series 4114 Class EA 1.250% 07/15/31		10/01/2021	Paydown		72,259	72,259	68,059	68,398		3,861		3,861		72,259				753	07/15/2031
3137AU-RC-5	Freddie Mac Series 4114 Class EA 1.250% 07/15/31		11/01/2021	Paydown		93,894	93,894	88,436	88,877		5,017		5,017		93,894				1,076	07/15/2031
3137AU-RC-5	Freddie Mac Series 4114 Class EA 1.250% 07/15/31		12/01/2021	Paydown		56,387	56,387	53,109	53,374		3,013		3,013		56,387				705	07/15/2031
3137F1-XN-3	Freddie Mac Series 4698 Class HP 3.000% 05/15/46		01/01/2021	Paydown		110,141	110,141	112,369	112,318		(2,177)		(2,177)		110,141				275	05/15/2046
3137F1-XN-3	Freddie Mac Series 4698 Class HP 3.000% 05/15/46		02/01/2021	Paydown		109,428	109,428	111,642	111,591		(2,163)		(2,163)		109,428				547	05/15/2046
3137F1-XN-3	Freddie Mac Series 4698 Class HP 3.000% 05/15/46		03/01/2021	Paydown		108,720	108,720	110,920	110,869		(2,149)		(2,149)		108,720				815	05/15/2046
3137F1-XN-3	Freddie Mac Series 4698 Class HP 3.000% 05/15/46		04/01/2021	Paydown		108,017	108,017	110,202	110,152		(2,135)		(2,135)		108,017				1,080	05/15/2046
3137F1-XN-3	Freddie Mac Series 4698 Class HP 3.000% 05/15/46		05/01/2021	Paydown		180,186	180,186	183,832	183,748		(3,562)		(3,562)		180,186				2,252	05/15/2046
3137F1-XN-3	Freddie Mac Series 4698 Class HP 3.000% 05/15/46		06/01/2021	Paydown		277,372	277,372	282,984	282,855		(5,483)		(5,483)		277,372				4,161	05/15/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137F1-XN-3	Freddie Mac Series 4698 Class HP 3.000% 05/15/46		07/01/2021	Paydown		122,636	122,636	125,118	125,061		(2,424)		(2,424)		122,636				2,146	05/15/2046
3137F1-XN-3	Freddie Mac Series 4698 Class HP 3.000% 05/15/46		08/01/2021	Paydown		253,659	253,659	258,792	258,674		(5,015)		(5,015)		253,659				5,073	05/15/2046
3137F1-XN-3	Freddie Mac Series 4698 Class HP 3.000% 05/15/46		09/01/2021	Paydown		267,872	267,872	273,292	273,167		(5,296)		(5,296)		267,872				6,027	05/15/2046
3137F1-XN-3	Freddie Mac Series 4698 Class HP 3.000% 05/15/46		10/01/2021	Paydown		154,922	154,922	158,056	157,984		(3,063)		(3,063)		154,922				3,873	05/15/2046
3137F1-XN-3	Freddie Mac Series 4698 Class HP 3.000% 05/15/46		11/01/2021	Paydown		109,445	109,445	111,660	111,609		(2,164)		(2,164)		109,445				3,010	05/15/2046
3137F1-XN-3	Freddie Mac Series 4698 Class HP 3.000% 05/15/46		12/01/2021	Paydown		157,154	157,154	160,334	160,261		(3,107)		(3,107)		157,154				4,715	05/15/2046
3137FN-5Y-2	Freddie Mac Series 4904 Class CA 3.000% 08/15/57		01/01/2021	Paydown		282,550	282,550	288,068	288,010		(5,460)		(5,460)		282,550				706	08/15/2057
3137FN-5Y-2	Freddie Mac Series 4904 Class CA 3.000% 08/15/57		02/01/2021	Paydown		242,419	242,419	247,153	247,103		(4,684)		(4,684)		242,419				1,212	08/15/2057
3137FN-5Y-2	Freddie Mac Series 4904 Class CA 3.000% 08/15/57		03/01/2021	Paydown		253,374	253,374	258,322	258,270		(4,896)		(4,896)		253,374				1,900	08/15/2057
3137FN-5Y-2	Freddie Mac Series 4904 Class CA 3.000% 08/15/57		04/01/2021	Paydown		302,251	302,251	308,155	308,092		(5,841)		(5,841)		302,251				3,023	08/15/2057
3137FN-5Y-2	Freddie Mac Series 4904 Class CA 3.000% 08/15/57		05/01/2021	Paydown		235,827	235,827	240,433	240,384		(4,557)		(4,557)		235,827				2,948	08/15/2057
3137FN-5Y-2	Freddie Mac Series 4904 Class CA 3.000% 08/15/57		06/01/2021	Paydown		549,188	549,188	559,914	559,801		(10,612)		(10,612)		549,188				8,238	08/15/2057
3137FN-5Y-2	Freddie Mac Series 4904 Class CA 3.000% 08/15/57		07/01/2021	Paydown		201,409	201,409	205,342	205,301		(3,892)		(3,892)		201,409				3,525	08/15/2057
3137FN-5Y-2	Freddie Mac Series 4904 Class CA 3.000% 08/15/57		08/01/2021	Paydown		332,552	332,552	339,047	338,978		(6,426)		(6,426)		332,552				6,651	08/15/2057
3137FN-5Y-2	Freddie Mac Series 4904 Class CA 3.000% 08/15/57		09/01/2021	Paydown		435,413	435,413	443,917	443,826		(8,414)		(8,414)		435,413				9,797	08/15/2057
3137FN-5Y-2	Freddie Mac Series 4904 Class CA 3.000% 08/15/57		10/01/2021	Paydown		461,545	461,545	470,559	470,464		(8,919)		(8,919)		461,545				11,539	08/15/2057
3137FN-5Y-2	Freddie Mac Series 4904 Class CA 3.000% 08/15/57		11/01/2021	Paydown		160,228	160,228	163,358	163,324		(3,096)		(3,096)		160,228				4,406	08/15/2057
3137FN-5Y-2	Freddie Mac Series 4904 Class CA 3.000% 08/15/57		12/01/2021	Paydown		191,611	191,611	195,354	195,314		(3,703)		(3,703)		191,611				5,748	08/15/2057
3138WH-WD-0	Federal National Mtg Assoc AS7843 3.000% 09/01/36		01/01/2021	Paydown		191,444	191,444	202,272	202,228		(10,784)		(10,784)		191,444				479	09/01/2036
3138WH-WD-0	Federal National Mtg Assoc AS7843 3.000% 09/01/36		02/01/2021	Paydown		116,230	116,230	122,804	122,777		(6,547)		(6,547)		116,230				581	09/01/2036
3138WH-WD-0	Federal National Mtg Assoc AS7843 3.000% 09/01/36		03/01/2021	Paydown		231,811	231,811	244,922	244,868		(13,058)		(13,058)		231,811				1,739	09/01/2036
3138WH-WD-0	Federal National Mtg Assoc AS7843 3.000% 09/01/36		04/01/2021	Paydown		220,941	220,941	233,438	233,387		(12,446)		(12,446)		220,941				2,209	09/01/2036
3138WH-WD-0	Federal National Mtg Assoc AS7843 3.000% 09/01/36		05/01/2021	Paydown		157,919	157,919	166,851	166,815		(8,896)		(8,896)		157,919				1,974	09/01/2036
3138WH-WD-0	Federal National Mtg Assoc AS7843 3.000% 09/01/36		06/01/2021	Paydown		165,883	165,883	175,266	175,227		(9,344)		(9,344)		165,883				2,488	09/01/2036
3138WH-WD-0	Federal National Mtg Assoc AS7843 3.000% 09/01/36		07/01/2021	Paydown		100,781	100,781	106,482	106,458		(5,677)		(5,677)		100,781				1,764	09/01/2036
3138WH-WD-0	Federal National Mtg Assoc AS7843 3.000% 09/01/36		08/01/2021	Paydown		123,416	123,416	130,396	130,368		(6,952)		(6,952)		123,416				2,468	09/01/2036
3138WH-WD-0	Federal National Mtg Assoc AS7843 3.000% 09/01/36		09/01/2021	Paydown		151,820	151,820	160,408	160,372		(8,552)		(8,552)		151,820				3,416	09/01/2036
3138WH-WD-0	Federal National Mtg Assoc AS7843 3.000% 09/01/36		10/01/2021	Paydown		123,186	123,186	130,154	130,126		(6,939)		(6,939)		123,186				3,080	09/01/2036
3138WH-WD-0	Federal National Mtg Assoc AS7843 3.000% 09/01/36		11/01/2021	Paydown		71,486	71,486	75,529	75,513		(4,027)		(4,027)		71,486				1,966	09/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138WH-WD-0	Federal National Mtg Assoc AS7843 3.000% 09/01/36		12/01/2021	Paydown		51,825	51,825	54,756	54,744		(2,919)		(2,919)		51,825				1,555	09/01/2036
31400B-ZE-1	Fannie Mae CA4340 3.000% 10/01/49		01/01/2021	Paydown		120,518	120,518	129,524	129,482		(8,965)		(8,965)		120,518				301	10/01/2049
31400B-ZE-1	Fannie Mae CA4340 3.000% 10/01/49		02/01/2021	Paydown		91,863	91,863	98,728	98,696		(6,833)		(6,833)		91,863				459	10/01/2049
31400B-ZE-1	Fannie Mae CA4340 3.000% 10/01/49		03/01/2021	Paydown		87,688	87,688	94,241	94,211		(6,523)		(6,523)		87,688				658	10/01/2049
31400B-ZE-1	Fannie Mae CA4340 3.000% 10/01/49		04/01/2021	Paydown		98,347	98,347	105,696	105,662		(7,316)		(7,316)		98,347				983	10/01/2049
31400B-ZE-1	Fannie Mae CA4340 3.000% 10/01/49		04/07/2021	Citigroup Global Markets Inc.		4,127,445	3,876,104	4,165,752	4,164,429		1,844		1,844		4,166,272		(38,827)	(38,827)	41,345	10/01/2049
3140X7-EZ-8	Fannie Mae FM3751 3.000% 08/01/43		01/01/2021	Paydown		53,309	53,309	58,311	58,280		(4,971)		(4,971)		53,309				133	08/01/2043
3140X7-EZ-8	Fannie Mae FM3751 3.000% 08/01/43		02/01/2021	Paydown		43,521	43,521	47,605	47,580		(4,058)		(4,058)		43,521				218	08/01/2043
3140X7-EZ-8	Fannie Mae FM3751 3.000% 08/01/43		03/01/2021	Paydown		43,367	43,367	47,436	47,411		(4,044)		(4,044)		43,367				325	08/01/2043
3140X7-EZ-8	Fannie Mae FM3751 3.000% 08/01/43		04/01/2021	Paydown		47,947	47,947	52,446	52,418		(4,471)		(4,471)		47,947				479	08/01/2043
3140X7-EZ-8	Fannie Mae FM3751 3.000% 08/01/43		05/01/2021	Paydown		47,291	47,291	51,728	51,701		(4,410)		(4,410)		47,291				591	08/01/2043
3140X7-EZ-8	Fannie Mae FM3751 3.000% 08/01/43		06/01/2021	Paydown		37,908	37,908	41,465	41,443		(3,535)		(3,535)		37,908				569	08/01/2043
3140X7-EZ-8	Fannie Mae FM3751 3.000% 08/01/43		07/01/2021	Paydown		47,456	47,456	51,909	51,881		(4,425)		(4,425)		47,456				830	08/01/2043
3140X7-EZ-8	Fannie Mae FM3751 3.000% 08/01/43		08/01/2021	Paydown		42,118	42,118	46,070	46,046		(3,927)		(3,927)		42,118				842	08/01/2043
3140X7-EZ-8	Fannie Mae FM3751 3.000% 08/01/43		09/01/2021	Paydown		46,801	46,801	51,193	51,166		(4,364)		(4,364)		46,801				1,053	08/01/2043
3140X7-EZ-8	Fannie Mae FM3751 3.000% 08/01/43		10/01/2021	Paydown		39,869	39,869	43,609	43,586		(3,718)		(3,718)		39,869				997	08/01/2043
3140X7-EZ-8	Fannie Mae FM3751 3.000% 08/01/43		11/01/2021	Paydown		41,922	41,922	45,856	45,831		(3,909)		(3,909)		41,922				1,153	08/01/2043
3140X7-EZ-8	Fannie Mae FM3751 3.000% 08/01/43		12/01/2021	Paydown		40,542	40,542	44,346	44,323		(3,781)		(3,781)		40,542				1,216	08/01/2043
3140X7-PU-7	Fannie Mae FM4034 2.500% 08/01/35		01/01/2021	Paydown		54,699	54,699	57,827	57,813		(3,114)		(3,114)		54,699				114	08/01/2035
3140X7-PU-7	Fannie Mae FM4034 2.500% 08/01/35		02/01/2021	Paydown		51,048	51,048	53,968	53,955		(2,906)		(2,906)		51,048				213	08/01/2035
3140X7-PU-7	Fannie Mae FM4034 2.500% 08/01/35		03/01/2021	Paydown		41,876	41,876	44,271	44,260		(2,384)		(2,384)		41,876				262	08/01/2035
3140X7-PU-7	Fannie Mae FM4034 2.500% 08/01/35		04/01/2021	Paydown		94,624	94,624	100,035	100,010		(5,387)		(5,387)		94,624				789	08/01/2035
3140X7-PU-7	Fannie Mae FM4034 2.500% 08/01/35		05/01/2021	Paydown		39,455	39,455	41,712	41,701		(2,246)		(2,246)		39,455				411	08/01/2035
3140X7-PU-7	Fannie Mae FM4034 2.500% 08/01/35		06/01/2021	Paydown		20,451	20,451	21,620	21,615		(1,164)		(1,164)		20,451				256	08/01/2035
3140X7-PU-7	Fannie Mae FM4034 2.500% 08/01/35		07/01/2021	Paydown		31,920	31,920	33,746	33,737		(1,817)		(1,817)		31,920				466	08/01/2035
3140X7-PU-7	Fannie Mae FM4034 2.500% 08/01/35		08/01/2021	Paydown		25,136	25,136	26,573	26,567		(1,431)		(1,431)		25,136				419	08/01/2035
3140X7-PU-7	Fannie Mae FM4034 2.500% 08/01/35		09/01/2021	Paydown		46,933	46,933	49,617	49,605		(2,672)		(2,672)		46,933				880	08/01/2035
3140X7-PU-7	Fannie Mae FM4034 2.500% 08/01/35		10/01/2021	Paydown		46,969	46,969	49,655	49,643		(2,674)		(2,674)		46,969				979	08/01/2035
3140X7-PU-7	Fannie Mae FM4034 2.500% 08/01/35		11/01/2021	Paydown		36,297	36,297	38,372	38,363		(2,066)		(2,066)		36,297				832	08/01/2035
3140X7-PU-7	Fannie Mae FM4034 2.500% 08/01/35		12/01/2021	Paydown		30,434	30,434	32,174	32,167		(1,733)		(1,733)		30,434				761	08/01/2035
31411V-S4-2	Fannie Mae 5.500% 03/01/22		01/01/2021	Paydown		99	99	99	99						99					03/01/2022
31411V-S4-2	Fannie Mae 5.500% 03/01/22		02/01/2021	Paydown		99	99	99	99						99				1	03/01/2022
31411V-S4-2	Fannie Mae 5.500% 03/01/22		03/01/2021	Paydown		100	100	100	100						100				1	03/01/2022
31411V-S4-2	Fannie Mae 5.500% 03/01/22		04/01/2021	Paydown		102	102	102	102						102				2	03/01/2022
31411V-S4-2	Fannie Mae 5.500% 03/01/22		05/01/2021	Paydown		101	101	102	101						101				2	03/01/2022
31411V-S4-2	Fannie Mae 5.500% 03/01/22		06/01/2021	Paydown		101	101	102	101						101				3	03/01/2022
31411V-S4-2	Fannie Mae 5.500% 03/01/22		07/01/2021	Paydown		171	171	172	171						171				5	03/01/2022
31411V-S4-2	Fannie Mae 5.500% 03/01/22		08/01/2021	Paydown		136	136	136	135						136				5	03/01/2022
31411V-S4-2	Fannie Mae 5.500% 03/01/22		09/01/2021	Paydown		53	53	53	53						53				2	03/01/2022
31411V-S4-2	Fannie Mae 5.500% 03/01/22		10/01/2021	Paydown		33	33	33	33						33				2	03/01/2022
31411V-S4-2	Fannie Mae 5.500% 03/01/22		11/01/2021	Paydown		31	31	31	31						31				2	03/01/2022
31411V-S4-2	Fannie Mae 5.500% 03/01/22		12/01/2021	Paydown		24	24	24	24						24				1	03/01/2022
544445-AR-0	Los Angeles CA Dept of Arpts AMT-Sub-Ser A 5.000% 05/15/32		10/15/2021	Call 121.0220		3,025,550	2,500,000	3,054,050	2,817,556		(43,907)		(43,907)		2,773,650		(273,650)	(273,650)	640,133	05/15/2032
544445-AU-3	Los Angeles CA Dept of Arpts AMT-Sub-Ser A 5.000% 05/15/35		10/15/2021	Call 121.0220		4,659,347	3,850,000	4,617,113	4,289,796		(60,469)		(60,469)		4,229,326		(379,326)	(379,326)	985,805	05/15/2035
631663-ND-9	Nassau Cnty Ny Interim Fin Aut Txbl-Ref-Sales Tax Secured 2.522% 11/15/21		03/08/2021	Call 101.5820		1,015,820	1,000,000	1,002,000	1,000,271		(56)		(56)		1,000,214		(214)	(214)	23,736	11/15/2021
64971Q-GW-7	New York NY City Transitional Taxable-Sub-Future Tax Secd 3.450% 05/01/21		05/01/2021	Maturity		6,000,000	6,000,000	6,436,440	6,018,699		(18,699)		(18,699)		6,000,000				103,500	05/01/2021
64971W-AD-2	New York City NY Transitional Txbl-Sub-Future Tax Secd 2.800% 11/01/21		11/01/2021	Maturity		1,000,000	1,000,000	983,500	998,002		1,998		1,998		1,000,000				28,000	11/01/2021
762243-2J-1	Rhode Island St Health & Ed Health Facs Tockwotton Home 8.375% 01/01/46		01/01/2021	Call 100.0000		3,000,000	3,000,000	3,165,930	3,000,000						3,000,000				125,625	01/01/2046
762315-RK-7	Rhode Island St Student Ln Rev Taxable Ser B 2.000% 12/01/21		12/01/2021	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				20,000	12/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
79766D-CY-3	San Francisco Calif City & Arpts Ref-Taxable-Second Ser H 3.946% 05/01/21		05/01/2021	Maturity		4,535,000	4,535,000	4,937,708	4,552,452		(17,452)		(17,452)		4,535,000				89,476	05/01/2021
3199999. Subtotal - Bonds - U.S. Special Revenues						84,981,617	83,010,935	86,955,332	85,229,526		(845,078)		(845,078)		84,384,452		(753,552)	(753,552)	2,595,024	XXX
001192-AJ-2	Agl Capital Corp 3.500% 09/15/21		06/15/2021	Call 100.0000		3,000,000	3,000,000	3,268,710	3,015,474		(15,474)		(15,474)		3,000,000				78,750	09/15/2021
00138C-AC-2	AIG Global Funding 2.700% 12/15/21		12/15/2021	Maturity		6,840,000	6,840,000	6,831,724	6,838,335		1,665		1,665		6,840,000				184,680	12/15/2021
00432M-CU-1	Access to Lns Student Ln Corp Series 10-I Class A3 0.924% 04/25/37		04/26/2021	Paydown		11,640	11,640	11,707	11,706		(66)		(66)		11,640				60	04/25/2037
00432M-CU-1	Access to Lns Student Ln Corp Series 10-I Class A3 0.924% 04/25/37		07/26/2021	Paydown		10,727	10,727	10,789	10,789		(61)		(61)		10,727				82	04/25/2037
00432M-CU-1	Access to Lns Student Ln Corp Series 10-I Class A3 0.924% 04/25/37		10/25/2021	Paydown		11,500	11,500	11,567	11,566		(66)		(66)		11,500				114	04/25/2037
00432M-CU-1	Access to Lns Student Ln Corp Series 10-I Class A3 1.022% 04/25/37		01/25/2021	Paydown		9,381	9,381	9,435	9,434		(54)		(54)		9,381				24	04/25/2037
02005A-GU-6	Ally Master Owner Trust Series 2018-2 Class A 3.290% 05/15/23		05/15/2021	Paydown		6,590,000	6,590,000	6,615,719	6,594,398		(4,398)		(4,398)		6,590,000				90,338	05/15/2023
026874-CU-9	AMERICAN INTL GROUP 4.875% 06/01/22		09/07/2021	Call 103.1560		3,311,308	3,210,000	3,403,178	3,298,350		(42,219)		(42,219)		3,256,131		(46,131)	(46,131)	221,281	06/01/2022
026874-CU-9	AMERICAN INTL GROUP 4.875% 06/01/22		09/07/2021	Call 103.1560		1,846,492	1,790,000	1,897,722	1,839,267		(23,543)		(23,543)		1,815,724		(25,724)	(25,724)	123,394	06/01/2022
031162-CP-3	Amgen Inc 2.650% 05/11/22		12/29/2021	Call 100.6910		10,119,446	10,050,000	9,777,344	9,948,936		73,329		73,329		10,022,265		27,735	27,735	371,281	05/11/2022
03523T-BX-5	Anheuser-Busch Inbev Wor 4.150% 01/23/25		06/29/2021	Call 111.4320		5,047,870	4,530,000	4,525,470	4,526,814		359		359		4,527,174		2,826	2,826	693,332	01/23/2025
05367A-AJ-2	Aviation Capital Group 2.875% 01/20/22		12/20/2021	Call 100.0000		1,500,000	1,500,000	1,454,400	1,485,593		13,241		13,241		1,498,833		1,167	1,167	61,094	01/20/2022
054561-AC-9	Equitable Holdings Inc 3.900% 04/20/23		02/07/2021	Call 107.5332		1,167,811	1,086,000	1,142,255	1,121,547		(1,590)		(1,590)		1,119,957		(33,957)	(33,957)	94,399	04/20/2023
054561-AC-9	Equitable Holdings Inc 3.900% 04/20/23		02/07/2021	Call 107.5332		651,651	606,000	637,391	625,836		(887)		(887)		624,949		(18,949)	(18,949)	52,676	04/20/2023
05565E-AF-2	Bmw Us Capital Llc 2.000% 04/11/21		04/11/2021	Maturity		6,000,000	6,000,000	5,841,310	5,988,121		11,879		11,879		6,000,000				60,000	04/11/2021
05586V-AC-6	BMW Vehicle Lease Trust Series 19-1 Class A3 2.840% 11/22/21		01/20/2021	Paydown		611,115	611,115	611,025	611,108		8		8		611,115				1,446	11/22/2021
05586V-AC-6	BMW Vehicle Lease Trust Series 19-1 Class A3 2.840% 11/22/21		02/20/2021	Paydown		486,027	486,027	485,954	486,020		6		6		486,027				2,301	11/22/2021
05586V-AC-6	BMW Vehicle Lease Trust Series 19-1 Class A3 2.840% 11/22/21		03/20/2021	Paydown		471,906	471,906	471,836	471,900		6		6		471,906				3,351	11/22/2021
05586V-AC-6	BMW Vehicle Lease Trust Series 19-1 Class A3 2.840% 11/22/21		04/20/2021	Paydown		403,659	403,659	403,599	403,654		5		5		403,659				3,821	11/22/2021
065404-BF-1	Bank Series 2018-BN10 Class XA 0.704% 02/15/61		01/01/2021	Paydown				1,665	1,190		(1,190)		(1,190)						17	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.704% 02/15/61		02/01/2021	Paydown				1,777	1,270		(1,270)		(1,270)						36	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.704% 02/15/61		03/01/2021	Paydown				2,426	1,733		(1,733)		(1,733)						74	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.704% 02/15/61		04/01/2021	Paydown				1,918	1,371		(1,371)		(1,371)						82	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.704% 02/15/61		05/01/2021	Paydown				2,098	1,499		(1,499)		(1,499)						111	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.704% 02/15/61		06/01/2021	Paydown				1,935	1,383		(1,383)		(1,383)						126	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.704% 02/15/61		07/01/2021	Paydown				2,114	1,511		(1,511)		(1,511)						158	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.704% 02/15/61		08/01/2021	Paydown				1,104	789		(789)		(789)						96	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.704% 02/15/61		09/01/2021	Paydown				24,584	17,569		(17,569)		(17,569)						2,439	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.704% 02/15/61		10/01/2021	Paydown				1,929	1,379		(1,379)		(1,379)						210	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.704% 02/15/61		11/01/2021	Paydown				1,323	945		(945)		(945)						160	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.704% 02/15/61		12/01/2021	Paydown				1,944	1,389		(1,389)		(1,389)						254	02/15/2061

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.955% 08/15/61		01/01/2021	Paydown				2,474	2,232		(2,232)		(2,232)						25	08/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.955% 08/15/61		02/01/2021	Paydown				2,483	2,240		(2,240)		(2,240)						51	08/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.955% 08/15/61		03/01/2021	Paydown				3,227	2,912		(2,912)		(2,912)						100	08/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.955% 08/15/61		04/01/2021	Paydown				2,505	2,260		(2,260)		(2,260)						107	08/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.955% 08/15/61		05/01/2021	Paydown				2,759	2,489		(2,489)		(2,489)						146	08/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.955% 08/15/61		06/01/2021	Paydown				2,735	2,467		(2,467)		(2,467)						176	08/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.955% 08/15/61		07/01/2021	Paydown				3,089	2,787		(2,787)		(2,787)						231	08/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.955% 08/15/61		08/01/2021	Paydown				2,989	2,696		(2,696)		(2,696)						258	08/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.955% 08/15/61		09/01/2021	Paydown				3,000	2,707		(2,707)		(2,707)						294	08/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.955% 08/15/61		10/01/2021	Paydown				613	553		(553)		(553)						67	08/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.955% 08/15/61		11/01/2021	Paydown				825	744		(744)		(744)						99	08/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.955% 08/15/61		12/01/2021	Paydown				634	572		(572)		(572)						83	08/15/2061
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.598% 04/10/51		01/01/2021	Paydown				1,304	1,147		(1,147)		(1,147)						17	04/10/2051
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.598% 04/10/51		02/01/2021	Paydown				1,338	1,177		(1,177)		(1,177)						35	04/10/2051
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.598% 04/10/51		03/01/2021	Paydown				1,831	1,611		(1,611)		(1,611)						72	04/10/2051
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.598% 04/10/51		04/01/2021	Paydown				1,513	1,330		(1,330)		(1,330)						84	04/10/2051
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.598% 04/10/51		05/01/2021	Paydown				1,669	1,468		(1,468)		(1,468)						115	04/10/2051
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.598% 04/10/51		06/01/2021	Paydown				1,526	1,342		(1,342)		(1,342)						130	04/10/2051
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.598% 04/10/51		07/01/2021	Paydown				1,682	1,479		(1,479)		(1,479)						165	04/10/2051
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.598% 04/10/51		08/01/2021	Paydown				1,539	1,354		(1,354)		(1,354)						176	04/10/2051
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.598% 04/10/51		09/01/2021	Paydown				1,546	1,359		(1,359)		(1,359)						202	04/10/2051
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.598% 04/10/51		10/01/2021	Paydown				1,701	1,496		(1,496)		(1,496)						244	04/10/2051
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.598% 04/10/51		11/01/2021	Paydown				37,204	32,718		(32,718)		(32,718)						6,490	04/10/2051
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.598% 04/10/51		12/01/2021	Paydown				73,779	64,883		(64,883)		(64,883)						14,357	04/10/2051
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.062% 08/15/52		01/01/2021	Paydown				458	407		(407)		(407)						5	08/15/2052
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.062% 08/15/52		02/01/2021	Paydown				460	409		(409)		(409)						11	08/15/2052
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.062% 08/15/52		03/01/2021	Paydown				572	508		(508)		(508)						20	08/15/2052
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.062% 08/15/52		04/01/2021	Paydown				464	412		(412)		(412)						22	08/15/2052
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.062% 08/15/52		05/01/2021	Paydown				502	446		(446)		(446)						29	08/15/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.062% 08/15/52		06/01/2021	Paydown				507	450		(450)		(450)						36	08/15/2052
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.062% 08/15/52		07/01/2021	Paydown				585	520		(520)		(520)						49	08/15/2052
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.062% 08/15/52		08/01/2021	Paydown				609	541		(541)		(541)						58	08/15/2052
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.062% 08/15/52		09/01/2021	Paydown				566	503		(503)		(503)						62	08/15/2052
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.062% 08/15/52		10/01/2021	Paydown				615	547		(547)		(547)						74	08/15/2052
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.062% 08/15/52		11/01/2021	Paydown				571	507		(507)		(507)						76	08/15/2052
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.062% 08/15/52		12/01/2021	Paydown				620	551		(551)		(551)						89	08/15/2052
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.497% 01/15/51		01/01/2021	Paydown				405	279		(279)		(279)						4	01/15/2051
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.497% 01/15/51		02/01/2021	Paydown				432	297		(297)		(297)						9	01/15/2051
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.497% 01/15/51		03/01/2021	Paydown				550	378		(378)		(378)						17	01/15/2051
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.497% 01/15/51		04/01/2021	Paydown				436	300		(300)		(300)						19	01/15/2051
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.497% 01/15/51		05/01/2021	Paydown				477	328		(328)		(328)						26	01/15/2051
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.497% 01/15/51		06/01/2021	Paydown				440	302		(302)		(302)						29	01/15/2051
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.497% 01/15/51		07/01/2021	Paydown				480	330		(330)		(330)						37	01/15/2051
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.497% 01/15/51		08/01/2021	Paydown				444	305		(305)		(305)						40	01/15/2051
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.497% 01/15/51		09/01/2021	Paydown				445	306		(306)		(306)						46	01/15/2051
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.497% 01/15/51		10/01/2021	Paydown				485	334		(334)		(334)						55	01/15/2051
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.497% 01/15/51		11/01/2021	Paydown				5,336	3,669		(3,669)		(3,669)						770	01/15/2051
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.497% 01/15/51		12/01/2021	Paydown				478	329		(329)		(329)						74	01/15/2051
10620N-CG-1	Brazos Higher Ed Auth Inc Series 11-1 Class A2 0.978% 02/25/30		02/25/2021	Paydown		131,251	131,251	131,037	131,057		194		194		131,251				338	02/25/2030
10620N-CG-1	Brazos Higher Ed Auth Inc Series 11-1 Class A2 0.978% 02/25/30		05/25/2021	Paydown		172,034	172,034	171,754	171,779		254		254		172,034				862	02/25/2030
10620N-CG-1	Brazos Higher Ed Auth Inc Series 11-1 Class A2 0.978% 02/25/30		08/25/2021	Paydown		163,011	163,011	162,745	162,770		241		241		163,011				1,212	02/25/2030
10620N-CG-1	Brazos Higher Ed Auth Inc Series 11-1 Class A2 0.978% 02/25/30		11/25/2021	Paydown		194,837	194,837	194,520	194,548		288		288		194,837				1,916	02/25/2030
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 1.102% 10/25/56		01/25/2021	Paydown		21,666	21,666	21,659	21,659		7		7		21,666				19	10/25/2056
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 1.102% 10/25/56		02/25/2021	Paydown		22,967	22,967	22,960	22,960		7		7		22,967				43	10/25/2056
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 1.102% 10/25/56		03/25/2021	Paydown		21,574	21,574	21,568	21,568		7		7		21,574				59	10/25/2056
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 1.102% 10/25/56		04/25/2021	Paydown		21,734	21,734	21,727	21,728		7		7		21,734				81	10/25/2056
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 1.102% 10/25/56		05/25/2021	Paydown		23,058	23,058	23,051	23,051		7		7		23,058				106	10/25/2056
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 1.102% 10/25/56		06/25/2021	Paydown		19,017	19,017	19,011	19,012		6		6		19,017				106	10/25/2056

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 1.102% 10/25/56		07/26/2021	Paydown		22,099	22,099	22,093	22,093		7		7		22,099				143	10/25/2056
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 1.102% 10/25/56		08/25/2021	Paydown		25,981	25,981	25,972	25,973		8		8		25,981				192	10/25/2056
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 1.102% 10/25/56		09/27/2021	Paydown		20,524	20,524	20,518	20,518		6		6		20,524				172	10/25/2056
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 1.102% 10/25/56		10/25/2021	Paydown		19,269	19,269	19,263	19,263		6		6		19,269				178	10/25/2056
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 1.102% 10/25/56		11/25/2021	Paydown		20,616	20,616	20,609	20,609		6		6		20,616				210	10/25/2056
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 1.102% 10/25/56		12/27/2021	Paydown		29,565	29,565	29,556	29,556		9		9		29,565				330	10/25/2056
12189L-AH-4	Burlington Northern Santa Fe 3.050% 03/15/22		12/15/2021	Call 100.0000		2,870,000	2,870,000	2,897,150	2,874,085		(4,085)		(4,085)		2,870,000				109,419	03/15/2022
125523-AF-7	Cigna Corp 3.750% 07/15/23		03/18/2021	Call 107.6792		348,881	324,000	352,178	347,320		(1,972)		(1,972)		345,347		(21,347)	(21,347)	33,082	07/15/2023
125523-AF-7	Cigna Corp 3.750% 07/15/23		03/18/2021	Call 107.6792		193,823	180,000	195,655	192,955		(1,096)		(1,096)		191,860		(11,860)	(11,860)	18,379	07/15/2023
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.883% 03/10/48		01/01/2021	Paydown				3,652	1,275		(1,275)		(1,275)						41	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.883% 03/10/48		02/01/2021	Paydown				3,666	1,280		(1,280)		(1,280)						82	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.883% 03/10/48		03/01/2021	Paydown				4,419	1,543		(1,543)		(1,543)						148	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.883% 03/10/48		04/01/2021	Paydown				3,696	1,290		(1,290)		(1,290)						172	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.883% 03/10/48		05/01/2021	Paydown				29,677	10,360		(10,360)		(10,360)						1,750	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.883% 03/10/48		06/01/2021	Paydown				3,649	1,274		(1,274)		(1,274)						262	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.883% 03/10/48		07/01/2021	Paydown				3,905	1,363		(1,363)		(1,363)						324	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.883% 03/10/48		08/01/2021	Paydown				3,677	1,284		(1,284)		(1,284)						353	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.883% 03/10/48		09/01/2021	Paydown				3,691	1,288		(1,288)		(1,288)						401	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.883% 03/10/48		10/01/2021	Paydown				3,945	1,377		(1,377)		(1,377)						473	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.883% 03/10/48		11/01/2021	Paydown				3,719	1,298		(1,298)		(1,298)						494	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.883% 03/10/48		12/01/2021	Paydown				3,973	1,387		(1,387)		(1,387)						571	03/10/2048
12596E-AC-8	Cnh Equipment Trust Series 18-B Class A3 3.190% 11/15/23		01/15/2021	Paydown		296,321	296,321	298,601	297,080		(758)		(758)		296,321				788	11/15/2023
12596E-AC-8	Cnh Equipment Trust Series 18-B Class A3 3.190% 11/15/23		02/15/2021	Paydown		292,457	292,457	294,708	293,206		(749)		(749)		292,457				1,555	11/15/2023
12596E-AC-8	Cnh Equipment Trust Series 18-B Class A3 3.190% 11/15/23		03/15/2021	Paydown		215,704	215,704	217,364	216,256		(552)		(552)		215,704				1,720	11/15/2023
12596E-AC-8	Cnh Equipment Trust Series 18-B Class A3 3.190% 11/15/23		04/15/2021	Paydown		470,091	470,091	473,708	471,294		(1,203)		(1,203)		470,091				4,999	11/15/2023
12596E-AC-8	Cnh Equipment Trust Series 18-B Class A3 3.190% 11/15/23		05/15/2021	Paydown		422,725	422,725	425,978	423,807		(1,082)		(1,082)		422,725				5,619	11/15/2023
12596E-AC-8	Cnh Equipment Trust Series 18-B Class A3 3.190% 11/15/23		06/15/2021	Paydown		349,833	349,833	352,525	350,728		(895)		(895)		349,833				5,580	11/15/2023
12596E-AC-8	Cnh Equipment Trust Series 18-B Class A3 3.190% 11/15/23		07/15/2021	Paydown		420,539	420,539	423,775	421,615		(1,076)		(1,076)		420,539				7,826	11/15/2023
12596E-AC-8	Cnh Equipment Trust Series 18-B Class A3 3.190% 11/15/23		08/15/2021	Paydown		340,016	340,016	342,632	340,886		(870)		(870)		340,016				7,231	11/15/2023
12596E-AC-8	Cnh Equipment Trust Series 18-B Class A3 3.190% 11/15/23		09/15/2021	Paydown		199,183	199,183	200,716	199,693		(510)		(510)		199,183				4,765	11/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12596E-AC-8	Cnh Equipment Trust Series 18-B Class A3 3.190% 11/15/23		10/15/2021	Paydown		143,498	143,498	144,602	143,865		(367)		(367)		143,498				3,815	11/15/2023
12596E-AC-8	Cnh Equipment Trust Series 18-B Class A3 3.190% 11/15/23		11/15/2021	Paydown		128,495	128,495	129,483	128,824		(329)		(329)		128,495				3,757	11/15/2023
12596E-AC-8	Cnh Equipment Trust Series 18-B Class A3 3.190% 11/15/23		12/15/2021	Paydown		128,918	128,918	129,910	129,248		(330)		(330)		128,918				4,113	11/15/2023
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.822% 04/15/50		01/01/2021	Paydown				2,522	958		(958)		(958)						26	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.822% 04/15/50		02/01/2021	Paydown				2,531	961		(961)		(961)						53	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.822% 04/15/50		03/01/2021	Paydown				3,109	1,180		(1,180)		(1,180)						97	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.822% 04/15/50		04/01/2021	Paydown				2,553	969		(969)		(969)						111	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.822% 04/15/50		05/01/2021	Paydown				2,751	1,045		(1,045)		(1,045)						148	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.822% 04/15/50		06/01/2021	Paydown				2,574	977		(977)		(977)						170	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.822% 04/15/50		07/01/2021	Paydown				2,771	1,052		(1,052)		(1,052)						212	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.822% 04/15/50		08/01/2021	Paydown				2,594	985		(985)		(985)						230	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.822% 04/15/50		09/01/2021	Paydown				2,604	989		(989)		(989)						263	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.822% 04/15/50		10/01/2021	Paydown				2,801	1,064		(1,064)		(1,064)						312	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.822% 04/15/50		11/01/2021	Paydown				2,625	997		(997)		(997)						324	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.822% 04/15/50		12/01/2021	Paydown				2,821	1,071		(1,071)		(1,071)						378	04/15/2050
126650-CV-0	Cvs Health Corp 3.700% 03/09/23		12/28/2021	Call 103.4300		85,847	83,000	89,322	88,041		(2,362)		(2,362)		85,679		(2,679)	(2,679)	6,848	03/09/2023
126650-CV-0	Cvs Health Corp 3.700% 03/09/23		12/28/2021	Call 103.4300		48,612	47,000	50,580	49,854		(1,337)		(1,337)		48,517		(1,517)	(1,517)	3,878	03/09/2023
14040H-BY-0	Capital One Financial Corporat 3.450% 04/30/21		03/30/2021	Call 100.0000		3,064,000	3,064,000	3,064,980	3,064,137		(101)		(101)		3,064,036		(36)	(36)	44,045	04/30/2021
14040H-BY-0	Capital One Financial Corporat 3.450% 04/30/21		03/30/2021	Call 100.0000		1,709,000	1,709,000	1,709,547	1,709,076		(56)		(56)		1,709,020		(20)	(20)	24,567	04/30/2021
14314A-AC-3	CarMax Auto Owner Trust Series 18-1 Class A3 2.480% 11/15/22		01/15/2021	Paydown		231,798	231,798	229,580	231,436		362		362		231,798				479	11/15/2022
14314A-AC-3	CarMax Auto Owner Trust Series 18-1 Class A3 2.480% 11/15/22		02/15/2021	Paydown		242,057	242,057	239,740	241,679		378		378		242,057				1,001	11/15/2022
14314A-AC-3	CarMax Auto Owner Trust Series 18-1 Class A3 2.480% 11/15/22		03/15/2021	Paydown		219,161	219,161	217,063	218,818		342		342		219,161				1,359	11/15/2022
14314A-AC-3	CarMax Auto Owner Trust Series 18-1 Class A3 2.480% 11/15/22		04/15/2021	Paydown		273,903	273,903	271,282	273,475		428		428		273,903				2,264	11/15/2022
14314A-AC-3	CarMax Auto Owner Trust Series 18-1 Class A3 2.480% 11/15/22		05/15/2021	Paydown		234,018	234,018	231,778	233,652		366		366		234,018				2,418	11/15/2022
14314A-AC-3	CarMax Auto Owner Trust Series 18-1 Class A3 2.480% 11/15/22		06/15/2021	Paydown		214,008	214,008	211,960	213,674		334		334		214,008				2,654	11/15/2022
14314A-AC-3	CarMax Auto Owner Trust Series 18-1 Class A3 2.480% 11/15/22		07/15/2021	Paydown		215,850	215,850	213,785	215,513		337		337		215,850				3,123	11/15/2022
14314A-AC-3	CarMax Auto Owner Trust Series 18-1 Class A3 2.480% 11/15/22		08/15/2021	Paydown		196,229	196,229	194,351	195,923		307		307		196,229				3,244	11/15/2022
14314A-AC-3	CarMax Auto Owner Trust Series 18-1 Class A3 2.480% 11/15/22		09/15/2021	Paydown		1,533	1,533	1,518	1,530		2		2		1,533				29	11/15/2022
14314X-AD-1	CarMax Auto Owner Trust Series 18-2 Class A4 3.160% 07/17/23		11/15/2021	Paydown		681,248	681,248	681,245	681,246		1		1		681,248				19,733	07/17/2023
14314X-AD-1	CarMax Auto Owner Trust Series 18-2 Class A4 3.160% 07/17/23		12/15/2021	Paydown		781,688	781,688	781,685	781,686		2		2		781,688				24,701	07/17/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
165183-BN-3	Chesapeake Funding Ii Llc Series 18-2A Class A1 3.230% 08/15/30		01/15/2021	Paydown		161,037	161,037	161,930	161,324		(288)		(288)		161,037				433	08/15/2030
165183-BN-3	Chesapeake Funding Ii Llc Series 18-2A Class A1 3.230% 08/15/30		02/15/2021	Paydown		168,048	168,048	168,980	168,348		(300)		(300)		168,048				905	08/15/2030
165183-BN-3	Chesapeake Funding Ii Llc Series 18-2A Class A1 3.230% 08/15/30		03/15/2021	Paydown		194,879	194,879	195,960	195,227		(348)		(348)		194,879				1,574	08/15/2030
165183-BN-3	Chesapeake Funding Ii Llc Series 18-2A Class A1 3.230% 08/15/30		04/15/2021	Paydown		203,960	203,960	205,091	204,324		(364)		(364)		203,960				2,196	08/15/2030
165183-BN-3	Chesapeake Funding Ii Llc Series 18-2A Class A1 3.230% 08/15/30		05/15/2021	Paydown		199,177	199,177	200,282	199,533		(356)		(356)		199,177				2,681	08/15/2030
165183-BN-3	Chesapeake Funding Ii Llc Series 18-2A Class A1 3.230% 08/15/30		06/15/2021	Paydown		212,914	212,914	214,095	213,294		(380)		(380)		212,914				3,439	08/15/2030
165183-BN-3	Chesapeake Funding Ii Llc Series 18-2A Class A1 3.230% 08/15/30		07/15/2021	Paydown		202,293	202,293	203,415	202,654		(361)		(361)		202,293				3,812	08/15/2030
165183-BN-3	Chesapeake Funding Ii Llc Series 18-2A Class A1 3.230% 08/15/30		08/15/2021	Paydown		210,420	210,420	211,587	210,796		(376)		(376)		210,420				4,531	08/15/2030
165183-BN-3	Chesapeake Funding Ii Llc Series 18-2A Class A1 3.230% 08/15/30		09/15/2021	Paydown		237,172	237,172	238,488	237,596		(424)		(424)		237,172				5,746	08/15/2030
165183-BN-3	Chesapeake Funding Ii Llc Series 18-2A Class A1 3.230% 08/15/30		10/15/2021	Paydown		1,845,376	1,845,376	1,855,612	1,848,671		(3,296)		(3,296)		1,845,376				49,671	08/15/2030
17308C-C4-6	Citigroup Inc 2.312% 11/04/22		11/04/2021	Call 100.0000		1,782,000	1,782,000	1,816,553	1,803,585		(21,585)		(21,585)		1,782,000				41,200	11/04/2022
17308C-C4-6	Citigroup Inc 2.312% 11/04/22		11/04/2021	Call 100.0000		993,000	993,000	1,012,254	1,005,028		(12,028)		(12,028)		993,000				22,958	11/04/2022
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 1.022% 04/10/48		01/01/2021	Paydown				5,161	1,969		(1,969)		(1,969)						55	04/10/2048
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 1.022% 04/10/48		02/01/2021	Paydown				5,180	1,976		(1,976)		(1,976)						111	04/10/2048
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 1.022% 04/10/48		03/01/2021	Paydown				6,374	2,431		(2,431)		(2,431)						204	04/10/2048
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 1.022% 04/10/48		04/01/2021	Paydown				5,223	1,993		(1,993)		(1,993)						230	04/10/2048
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 1.022% 04/10/48		05/01/2021	Paydown				5,633	2,149		(2,149)		(2,149)						308	04/10/2048
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 1.022% 04/10/48		06/01/2021	Paydown				5,264	2,008		(2,008)		(2,008)						352	04/10/2048
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 1.022% 04/10/48		07/01/2021	Paydown				5,672	2,164		(2,164)		(2,164)						440	04/10/2048
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 1.022% 04/10/48		08/01/2021	Paydown				5,304	2,023		(2,023)		(2,023)						475	04/10/2048
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 1.022% 04/10/48		09/01/2021	Paydown				5,168	1,972		(1,972)		(1,972)						525	04/10/2048
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 1.022% 04/10/48		10/01/2021	Paydown				5,731	2,186		(2,186)		(2,186)						643	04/10/2048
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 1.022% 04/10/48		11/01/2021	Paydown				74,354	28,364		(28,364)		(28,364)						10,230	04/10/2048
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 1.022% 04/10/48		12/01/2021	Paydown				5,635	2,150		(2,150)		(2,150)						835	04/10/2048
191216-BE-9	Coca-Cola Co/The 3.200% 11/01/23		03/08/2021	Call 107.4810		518,058	482,000	524,633	518,202		(2,315)		(2,315)		515,887		(33,887)	(33,887)	41,500	11/01/2023
191216-BE-9	Coca-Cola Co/The 3.200% 11/01/23		03/08/2021	Call 107.4810		288,049	268,000	291,705	288,129		(1,287)		(1,287)		286,842		(18,842)	(18,842)	23,075	11/01/2023
191216-CN-8	Coca-Cola Co/The 2.950% 03/25/25		05/20/2021	Call 108.3862		12,209,704	11,265,000	11,255,650	11,257,005		681		681		11,257,686		7,314	7,314	1,161,634	03/25/2025
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 1.112% 02/10/48		01/01/2021	Paydown				12,531	5,069		(5,069)		(5,069)						136	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 1.112% 02/10/48		02/01/2021	Paydown				12,517	5,063		(5,063)		(5,063)						271	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 1.112% 02/10/48		03/01/2021	Paydown				15,284	6,183		(6,183)		(6,183)						496	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 1.112% 02/10/48		04/01/2021	Paydown				12,685	5,131		(5,131)		(5,131)						566	02/10/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 1.112% 02/10/48		05/01/2021	Paydown				13,616	5,508		(5,508)		(5,508)						755	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 1.112% 02/10/48		06/01/2021	Paydown				12,786	5,172		(5,172)		(5,172)						864	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 1.112% 02/10/48		07/01/2021	Paydown				13,714	5,547		(5,547)		(5,547)						1,075	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 1.112% 02/10/48		08/01/2021	Paydown				12,887	5,213		(5,213)		(5,213)						1,167	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 1.112% 02/10/48		09/01/2021	Paydown				12,936	5,233		(5,233)		(5,233)						1,328	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 1.112% 02/10/48		10/01/2021	Paydown				95,758	38,735		(38,735)		(38,735)						10,866	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 1.112% 02/10/48		11/01/2021	Paydown				12,892	5,215		(5,215)		(5,215)						1,619	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 1.112% 02/10/48		12/01/2021	Paydown				13,801	5,583		(5,583)		(5,583)						1,882	02/10/2048
22546Q-AR-8	Credit Suisse New York 3.000% 10/29/21		10/29/2021	Maturity		10,675,000	10,675,000	11,002,402	10,718,060		(43,060)		(43,060)		10,675,000				320,250	10/29/2021
233050-AC-7	Deutsche Bank UBS Series 2011-LC1A Class A3 5.002% 11/10/46		01/01/2021	Redemption 100.0000		394,502	394,502	472,231	394,502						394,502				1,644	11/10/2046
233050-AC-7	Deutsche Bank UBS Series 2011-LC1A Class A3 5.002% 11/10/46		02/01/2021	Redemption 100.0000		286,191	286,191	342,579	286,191						286,191				2,386	11/10/2046
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.198% 10/15/51		01/01/2021	Paydown				337	305		(305)		(305)						3	10/15/2051
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.198% 10/15/51		02/01/2021	Paydown				339	306		(306)		(306)						7	10/15/2051
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.198% 10/15/51		03/01/2021	Paydown				441	398		(398)		(398)						13	10/15/2051
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.198% 10/15/51		04/01/2021	Paydown				342	309		(309)		(309)						16	10/15/2051
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.198% 10/15/51		05/01/2021	Paydown				377	341		(341)		(341)						21	10/15/2051
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.198% 10/15/51		06/01/2021	Paydown				346	312		(312)		(312)						25	10/15/2051
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.198% 10/15/51		07/01/2021	Paydown				381	343		(343)		(343)						31	10/15/2051
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.198% 10/15/51		08/01/2021	Paydown				349	315		(315)		(315)						34	10/15/2051
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.198% 10/15/51		09/01/2021	Paydown				420	379		(379)		(379)						48	10/15/2051
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.198% 10/15/51		10/01/2021	Paydown				492	444		(444)		(444)						61	10/15/2051
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.198% 10/15/51		11/01/2021	Paydown				537	485		(485)		(485)						76	10/15/2051
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.198% 10/15/51		12/01/2021	Paydown				596	538		(538)		(538)						90	10/15/2051
23312V-AD-8	Deutsche Bank Comm Mtg Trust Series 16-C3 Class ASB 2.756% 08/10/49		08/01/2021	Redemption 100.0000		9	9	9	9						9					08/10/2049
23312V-AD-8	Deutsche Bank Comm Mtg Trust Series 16-C3 Class ASB 2.756% 08/10/49		09/01/2021	Redemption 100.0000		5,779	5,779	6,113	6,112		(333)		(333)		5,779				119	08/10/2049
23312V-AD-8	Deutsche Bank Comm Mtg Trust Series 16-C3 Class ASB 2.756% 08/10/49		10/01/2021	Redemption 100.0000		6,199	6,199	6,556	6,556		(357)		(357)		6,199				142	08/10/2049
23312V-AD-8	Deutsche Bank Comm Mtg Trust Series 16-C3 Class ASB 2.756% 08/10/49		11/01/2021	Redemption 100.0000		5,824	5,824	6,160	6,160		(335)		(335)		5,824				147	08/10/2049
23312V-AD-8	Deutsche Bank Comm Mtg Trust Series 16-C3 Class ASB 2.756% 08/10/49		12/10/2021	Redemption 100.0000		6,243	6,243	6,603	6,602		(360)		(360)		6,243				176	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.443% 08/10/49		01/01/2021	Paydown				3,541	1,950		(1,950)		(1,950)						37	08/10/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.443% 08/10/49		02/01/2021	Paydown				3,554	1,957		(1,957)		(1,957)						74	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.443% 08/10/49		03/01/2021	Paydown				4,468	2,460		(2,460)		(2,460)						140	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.443% 08/10/49		04/01/2021	Paydown				3,697	2,036		(2,036)		(2,036)						158	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.443% 08/10/49		05/01/2021	Paydown				3,973	2,187		(2,187)		(2,187)						212	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.443% 08/10/49		06/01/2021	Paydown				3,726	2,052		(2,052)		(2,052)						241	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.443% 08/10/49		07/01/2021	Paydown				1,344	740		(740)		(740)						101	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.443% 08/10/49		08/01/2021	Paydown				35,938	19,787		(19,787)		(19,787)						3,112	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.443% 08/10/49		09/01/2021	Paydown				3,763	2,072		(2,072)		(2,072)						368	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.443% 08/10/49		10/01/2021	Paydown				4,036	2,222		(2,222)		(2,222)						437	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.443% 08/10/49		11/01/2021	Paydown				3,792	2,088		(2,088)		(2,088)						453	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.443% 08/10/49		12/01/2021	Paydown				4,065	2,238		(2,238)		(2,238)						528	08/10/2049
233851-BE-3	Daimler Finance Na Llc 2.875% 03/10/21		03/10/2021	Maturity		2,148,000	2,148,000	2,117,176	2,145,561		2,439		2,439		2,148,000				30,878	03/10/2021
233851-BE-3	Daimler Finance Na Llc 2.875% 03/10/21		03/10/2021	Maturity		3,852,000	3,852,000	3,796,724	3,847,626		4,374		4,374		3,852,000				55,373	03/10/2021
233851-CK-8	Daimler Finance Na Llc 2.200% 10/30/21		10/30/2021	Maturity		12,755,000	12,755,000	12,341,518	12,662,283		92,717		92,717		12,755,000				280,610	10/30/2021
25466A-AF-8	Discover Bank 3.200% 08/09/21		07/10/2021	Call 100.0000		7,125,000	7,125,000	7,263,616	7,137,364		(12,364)		(12,364)		7,125,000				209,633	08/09/2021
26442C-AK-0	Duke Energy Carolinas 3.900% 06/15/21		06/15/2021	Maturity		1,500,000	1,500,000	1,707,540	1,511,840		(11,840)		(11,840)		1,500,000				29,250	06/15/2021
26875P-AG-6	Eog Resources Inc 4.100% 02/01/21		02/01/2021	Maturity		1,790,000	1,790,000	1,882,489	1,792,518		(2,518)		(2,518)		1,790,000				36,695	02/01/2021
26875P-AG-6	Eog Resources Inc 4.100% 02/01/21		02/01/2021	Maturity		3,210,000	3,210,000	3,375,861	3,214,515		(4,515)		(4,515)		3,210,000				65,805	02/01/2021
29273R-AN-9	Energy Transfer Partners 4.650% 06/01/21		03/05/2021	Call 100.0000		8,700,000	8,700,000	9,462,729	8,718,157		(18,157)		(18,157)		8,700,000				105,633	06/01/2021
29374A-AB-0	Enterprise Fleet Financing LLC Series 19-1 Class A2 2.980% 10/20/24		01/20/2021	Paydown		310,428	310,428	310,425	310,427		1		1		310,428				771	10/20/2024
29374A-AB-0	Enterprise Fleet Financing LLC Series 19-1 Class A2 2.980% 10/20/24		02/20/2021	Paydown		281,848	281,848	281,846	281,847		1		1		281,848				1,400	10/20/2024
29374A-AB-0	Enterprise Fleet Financing LLC Series 19-1 Class A2 2.980% 10/20/24		03/20/2021	Paydown		271,200	271,200	271,198	271,199		1		1		271,200				2,020	10/20/2024
29374A-AB-0	Enterprise Fleet Financing LLC Series 19-1 Class A2 2.980% 10/20/24		04/20/2021	Paydown		329,801	329,801	329,798	329,799		1		1		329,801				3,276	10/20/2024
29374A-AB-0	Enterprise Fleet Financing LLC Series 19-1 Class A2 2.980% 10/20/24		05/20/2021	Paydown		286,487	286,487	286,484	286,486		1		1		286,487				3,557	10/20/2024
29374A-AB-0	Enterprise Fleet Financing LLC Series 19-1 Class A2 2.980% 10/20/24		06/20/2021	Paydown		269,859	269,859	269,857	269,858		1		1		269,859				4,021	10/20/2024
29374A-AB-0	Enterprise Fleet Financing LLC Series 19-1 Class A2 2.980% 10/20/24		07/20/2021	Paydown		308,797	308,797	308,794	308,796		1		1		308,797				5,368	10/20/2024
29374A-AB-0	Enterprise Fleet Financing LLC Series 19-1 Class A2 2.980% 10/20/24		08/20/2021	Paydown		290,652	290,652	290,649	290,651		1		1		290,652				5,774	10/20/2024
29374A-AB-0	Enterprise Fleet Financing LLC Series 19-1 Class A2 2.980% 10/20/24		09/20/2021	Paydown		395,271	395,271	395,268	395,269		2		2		395,271				8,834	10/20/2024
29374A-AB-0	Enterprise Fleet Financing LLC Series 19-1 Class A2 2.980% 10/20/24		10/20/2021	Paydown		344,534	344,534	344,532	344,533		1		1		344,534				8,556	10/20/2024
29374A-AB-0	Enterprise Fleet Financing LLC Series 19-1 Class A2 2.980% 10/20/24		11/20/2021	Paydown		366,370	366,370	366,367	366,369		1		1		366,370				10,008	10/20/2024
29374A-AB-0	Enterprise Fleet Financing LLC Series 19-1 Class A2 2.980% 10/20/24		12/20/2021	Paydown		305,018	305,018	305,016	305,017		1		1		305,018				9,090	10/20/2024
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.900% 07/10/49		01/01/2021	Paydown				10,712	5,446		(5,446)		(5,446)						121	07/10/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.900% 07/10/49		02/01/2021	Paydown				2,448	1,245		(1,245)		(1,245)						55	07/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.900% 07/10/49		03/01/2021	Paydown				579	294		(294)		(294)						20	07/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.900% 07/10/49		04/01/2021	Paydown				10,819	5,501		(5,501)		(5,501)						497	07/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.900% 07/10/49		05/01/2021	Paydown				11,914	6,058		(6,058)		(6,058)						681	07/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.900% 07/10/49		06/01/2021	Paydown				537,152	273,110		(273,110)		(273,110)						37,237	07/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.900% 07/10/49		07/01/2021	Paydown				11,748	5,973		(5,973)		(5,973)						943	07/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.900% 07/10/49		08/01/2021	Paydown				10,767	5,474		(5,474)		(5,474)						992	07/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.900% 07/10/49		09/01/2021	Paydown				10,812	5,497		(5,497)		(5,497)						1,124	07/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.900% 07/10/49		10/01/2021	Paydown				11,883	6,042		(6,042)		(6,042)						1,366	07/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.900% 07/10/49		11/01/2021	Paydown				10,907	5,546		(5,546)		(5,546)						1,383	07/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.900% 07/10/49		12/01/2021	Paydown				12,252	6,230		(6,230)		(6,230)						1,688	07/10/2049
294429-AM-7	Equifax Inc 3.600% 08/15/21		08/15/2021	Maturity		3,395,000	3,395,000	3,382,778	3,392,600		2,400		2,400		3,395,000				122,220	08/15/2021
302445-AE-1	Teledyne Flir LLC 2.500% 08/01/30		03/01/2021	Cantor Fitzgerald & Co. Inc.		3,315,143	3,230,000	3,377,256	3,376,847		(2,349)		(2,349)		3,374,498		(59,355)	(59,355)	47,104	08/01/2030
302445-AE-1	Teledyne Flir LLC 2.500% 08/01/30		03/02/2021	Citibank		1,460,640	1,420,000	1,484,738	1,484,558		(1,050)		(1,050)		1,483,508		(22,868)	(22,868)	20,807	08/01/2030
34528Q-FY-5	Ford Credit Floorplan Master O Series 18-1 Class A1 2.950% 05/15/23		05/15/2021	Paydown		20,000,000	20,000,000	20,006,250	20,001,080		(1,080)		(1,080)		20,000,000				245,833	05/15/2023
36192K-AT-4	GS Mortgage Securities Corp II Series 2012-GC17 Class A4 3.377% 05/10/45		01/01/2021	Redemption 100.0000		60,016	60,016	65,017	60,385		(369)		(369)		60,016				169	05/10/2045
36192K-AT-4	GS Mortgage Securities Corp II Series 2012-GC17 Class A4 3.377% 05/10/45		02/01/2021	Redemption 100.0000		10,426	10,426	11,294	10,490		(64)		(64)		10,426				59	05/10/2045
36192K-AT-4	GS Mortgage Securities Corp II Series 2012-GC17 Class A4 3.377% 05/10/45		03/01/2021	Redemption 100.0000		12,964	12,964	14,044	13,044		(80)		(80)		12,964				109	05/10/2045
36192K-AT-4	GS Mortgage Securities Corp II Series 2012-GC17 Class A4 3.377% 05/10/45		04/01/2021	Redemption 100.0000		427,011	427,011	462,590	429,636		(2,625)		(2,625)		427,011				4,807	05/10/2045
36192K-AT-4	GS Mortgage Securities Corp II Series 2012-GC17 Class A4 3.377% 05/10/45		05/01/2021	Redemption 100.0000		104,875	104,875	113,614	105,520		(645)		(645)		104,875				1,476	05/10/2045
36192K-AT-4	GS Mortgage Securities Corp II Series 2012-GC17 Class A4 3.377% 05/10/45		06/01/2021	Redemption 100.0000		1,237,110	1,237,110	1,340,187	1,244,715		(7,604)		(7,604)		1,237,110				20,889	05/10/2045
36192K-AT-4	GS Mortgage Securities Corp II Series 2012-GC17 Class A4 3.377% 05/10/45		07/01/2021	Redemption 100.0000		8,310	8,310	9,002	8,361		(51)		(51)		8,310				164	05/10/2045
36192K-AT-4	GS Mortgage Securities Corp II Series 2012-GC17 Class A4 3.377% 05/10/45		08/01/2021	Redemption 100.0000		7,807	7,807	8,458	7,855		(48)		(48)		7,807				176	05/10/2045
36192K-AT-4	GS Mortgage Securities Corp II Series 2012-GC17 Class A4 3.377% 05/10/45		09/01/2021	Redemption 100.0000		74,620	74,620	80,837	75,079		(459)		(459)		74,620				1,890	05/10/2045
36192K-AT-4	GS Mortgage Securities Corp II Series 2012-GC17 Class A4 3.377% 05/10/45		10/01/2021	Redemption 100.0000		122,796	122,796	133,027	123,551		(755)		(755)		122,796				3,456	05/10/2045
36192K-AT-4	GS Mortgage Securities Corp II Series 2012-GC17 Class A4 3.377% 05/10/45		11/01/2021	Redemption 100.0000		50,208	50,208	54,391	50,516		(309)		(309)		50,208				1,554	05/10/2045
36192K-AT-4	GS Mortgage Securities Corp II Series 2012-GC17 Class A4 3.377% 05/10/45		12/01/2021	Redemption 100.0000		230,974	230,974	250,219	232,394		(1,420)		(1,420)		230,974				7,800	05/10/2045
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.956% 11/10/47		01/01/2021	Paydown				13,576	5,089		(5,089)		(5,089)						148	11/10/2047
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.956% 11/10/47		02/01/2021	Paydown				52,681	19,749		(19,749)		(19,749)						1,150	11/10/2047
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.956% 11/10/47		03/01/2021	Paydown				16,305	6,113		(6,113)		(6,113)						534	11/10/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.956% 11/10/47		04/01/2021	Paydown				13,231	4,960		(4,960)		(4,960)						600	11/10/2047
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.956% 11/10/47		05/01/2021	Paydown				14,326	5,370		(5,370)		(5,370)						805	11/10/2047
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.956% 11/10/47		06/01/2021	Paydown				14,940	5,601		(5,601)		(5,601)						1,028	11/10/2047
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.956% 11/10/47		07/01/2021	Paydown				14,432	5,410		(5,410)		(5,410)						1,150	11/10/2047
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.956% 11/10/47		08/01/2021	Paydown				13,445	5,040		(5,040)		(5,040)						1,240	11/10/2047
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.956% 11/10/47		09/01/2021	Paydown				13,503	5,062		(5,062)		(5,062)						1,415	11/10/2047
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.956% 11/10/47		10/01/2021	Paydown				17,203	6,449		(6,449)		(6,449)						1,989	11/10/2047
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.956% 11/10/47		11/01/2021	Paydown				13,614	5,104		(5,104)		(5,104)						1,745	11/10/2047
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.956% 11/10/47		12/01/2021	Paydown				437,691	164,082		(164,082)		(164,082)						62,216	11/10/2047
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.738% 05/10/49		01/01/2021	Paydown				1,490	735		(735)		(735)						18	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.738% 05/10/49		02/01/2021	Paydown				1,797	886		(886)		(886)						45	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.738% 05/10/49		03/01/2021	Paydown				2,407	1,187		(1,187)		(1,187)						89	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.738% 05/10/49		04/01/2021	Paydown				1,853	914		(914)		(914)						94	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.738% 05/10/49		05/01/2021	Paydown				32,848	16,206		(16,206)		(16,206)						2,070	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.738% 05/10/49		06/01/2021	Paydown				1,869	922		(922)		(922)						143	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.738% 05/10/49		07/01/2021	Paydown				2,064	1,018		(1,018)		(1,018)						183	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.738% 05/10/49		08/01/2021	Paydown				1,886	930		(930)		(930)						193	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.738% 05/10/49		09/01/2021	Paydown				1,894	934		(934)		(934)						219	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.738% 05/10/49		10/01/2021	Paydown				2,088	1,030		(1,030)		(1,030)						267	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.738% 05/10/49		11/01/2021	Paydown				1,910	943		(943)		(943)						270	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.738% 05/10/49		12/01/2021	Paydown				2,104	1,038		(1,038)		(1,038)						323	05/10/2049
36252W-AZ-1	GS Mortgage Securities Trust Series 2014-GC20 Class XA 0.988% 04/10/47		01/01/2021	Paydown				40,202	13,610		(13,610)		(13,610)						540	04/10/2047
36252W-AZ-1	GS Mortgage Securities Trust Series 2014-GC20 Class XA 0.988% 04/10/47		02/01/2021	Paydown				5,367	1,817		(1,817)		(1,817)						144	04/10/2047
36252W-AZ-1	GS Mortgage Securities Trust Series 2014-GC20 Class XA 0.988% 04/10/47		03/01/2021	Paydown				6,765	2,290		(2,290)		(2,290)						272	04/10/2047
36252W-AZ-1	GS Mortgage Securities Trust Series 2014-GC20 Class XA 0.988% 04/10/47		04/01/2021	Paydown				91,729	31,054		(31,054)		(31,054)						5,110	04/10/2047
36252W-AZ-1	GS Mortgage Securities Trust Series 2014-GC20 Class XA 0.988% 04/10/47		05/01/2021	Paydown				5,778	1,956		(1,956)		(1,956)						398	04/10/2047
36252W-AZ-1	GS Mortgage Securities Trust Series 2014-GC20 Class XA 0.988% 04/10/47		06/01/2021	Paydown				5,358	1,814		(1,814)		(1,814)						451	04/10/2047
36252W-AZ-1	GS Mortgage Securities Trust Series 2014-GC20 Class XA 0.988% 04/10/47		07/01/2021	Paydown				5,824	1,972		(1,972)		(1,972)						567	04/10/2047
36252W-AZ-1	GS Mortgage Securities Trust Series 2014-GC20 Class XA 0.988% 04/10/47		08/01/2021	Paydown				5,406	1,830		(1,830)		(1,830)						609	04/10/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36252W-AZ-1	GS Mortgage Securities Trust Series 2014-GC20 Class XA 0.988% 04/10/47		09/01/2021	Paydown				4,832	1,636		(1,636)		(1,636)						619	04/10/2047
36252W-AZ-1	GS Mortgage Securities Trust Series 2014-GC20 Class XA 0.988% 04/10/47		10/01/2021	Paydown				5,578	1,888		(1,888)		(1,888)						787	04/10/2047
36252W-AZ-1	GS Mortgage Securities Trust Series 2014-GC20 Class XA 0.988% 04/10/47		11/01/2021	Paydown				5,176	1,752		(1,752)		(1,752)						810	04/10/2047
36252W-AZ-1	GS Mortgage Securities Trust Series 2014-GC20 Class XA 0.988% 04/10/47		12/01/2021	Paydown				5,623	1,904		(1,904)		(1,904)						954	04/10/2047
36256U-AD-0	GM Financial Auto Leasing Trst Series 19-1 Class A3 2.980% 12/20/21		01/20/2021	Paydown		207,756	207,756	207,723	207,753		3		3		207,756				516	12/20/2021
36256U-AD-0	GM Financial Auto Leasing Trst Series 19-1 Class A3 2.980% 12/20/21		02/20/2021	Paydown		237,509	237,509	237,472	237,506		3		3		237,509				1,180	12/20/2021
36256U-AD-0	GM Financial Auto Leasing Trst Series 19-1 Class A3 2.980% 12/20/21		03/20/2021	Paydown		204,012	204,012	203,980	204,009		3		3		204,012				1,520	12/20/2021
36256U-AD-0	GM Financial Auto Leasing Trst Series 19-1 Class A3 2.980% 12/20/21		04/20/2021	Paydown		76,058	76,058	76,046	76,057		1		1		76,058				756	12/20/2021
38013R-AD-7	GM Financial Sec Term Auto Series 18-2 Class A3 2.810% 12/16/22		01/16/2021	Paydown		686,557	686,557	686,468	686,545		12		12		686,557				1,608	12/16/2022
38013R-AD-7	GM Financial Sec Term Auto Series 18-2 Class A3 2.810% 12/16/22		02/16/2021	Paydown		639,698	639,698	639,615	639,686		12		12		639,698				2,996	12/16/2022
38013R-AD-7	GM Financial Sec Term Auto Series 18-2 Class A3 2.810% 12/16/22		03/16/2021	Paydown		564,170	564,170	564,097	564,160		10		10		564,170				3,963	12/16/2022
38013R-AD-7	GM Financial Sec Term Auto Series 18-2 Class A3 2.810% 12/16/22		04/16/2021	Paydown		693,198	693,198	693,108	693,185		13		13		693,198				6,493	12/16/2022
38013R-AD-7	GM Financial Sec Term Auto Series 18-2 Class A3 2.810% 12/16/22		05/16/2021	Paydown		633,373	633,373	633,291	633,362		11		11		633,373				7,416	12/16/2022
38013R-AD-7	GM Financial Sec Term Auto Series 18-2 Class A3 2.810% 12/16/22		06/16/2021	Paydown		589,235	589,235	589,159	589,224		11		11		589,235				8,279	12/16/2022
38013R-AD-7	GM Financial Sec Term Auto Series 18-2 Class A3 2.810% 12/16/22		07/16/2021	Paydown		579,270	579,270	579,195	579,260		10		10		579,270				9,495	12/16/2022
38013R-AD-7	GM Financial Sec Term Auto Series 18-2 Class A3 2.810% 12/16/22		08/16/2021	Paydown		555,763	555,763	555,691	555,753		10		10		555,763				10,411	12/16/2022
38013R-AD-7	GM Financial Sec Term Auto Series 18-2 Class A3 2.810% 12/16/22		09/16/2021	Paydown		513,413	513,413	513,346	513,403		9		9		513,413				10,820	12/16/2022
38013R-AD-7	GM Financial Sec Term Auto Series 18-2 Class A3 2.810% 12/16/22		10/16/2021	Paydown		465,905	465,905	465,844	465,896		8		8		465,905				10,910	12/16/2022
38013R-AD-7	GM Financial Sec Term Auto Series 18-2 Class A3 2.810% 12/16/22		11/16/2021	Paydown		331,329	331,329	331,286	331,323		6		6		331,329				8,534	12/16/2022
429827-AY-4	Higher Education Funding Series 14-1 Class A 1.228% 05/25/34		02/25/2021	Paydown		93,962	93,962	94,432	94,434		(472)		(472)		93,962				302	05/25/2034
429827-AY-4	Higher Education Funding Series 14-1 Class A 1.228% 05/25/34		05/25/2021	Paydown		95,153	95,153	95,628	95,630		(478)		(478)		95,153				597	05/25/2034
429827-AY-4	Higher Education Funding Series 14-1 Class A 1.228% 05/25/34		08/25/2021	Paydown		99,020	99,020	99,515	99,517		(497)		(497)		99,020				924	05/25/2034
429827-AY-4	Higher Education Funding Series 14-1 Class A 1.228% 05/25/34		11/25/2021	Paydown		99,181	99,181	99,677	99,679		(498)		(498)		99,181				1,227	05/25/2034
438516-CC-8	Honeywell International 0.483% 08/19/22		08/19/2021	Call 100.0000		368,000	368,000	368,000	368,000						368,000				1,777	08/19/2022
438516-CC-8	Honeywell International 0.483% 08/19/22		08/19/2021	Call 100.0000		658,000	658,000	658,000	658,000						658,000				3,178	08/19/2022
438516-CD-6	Honeywell International 0.388% 08/19/22		08/19/2021	Call 100.0000		304,000	304,000	304,000	304,000						304,000				962	08/19/2022
438516-CD-6	Honeywell International 0.388% 08/19/22		08/19/2021	Call 100.0000		546,000	546,000	546,000	546,000						546,000				1,728	08/19/2022
440452-AE-0	Hormel Foods Corp 4.125% 04/15/21		04/15/2021	Maturity		1,900,000	1,900,000	2,072,539	1,901,166		(1,166)		(1,166)		1,900,000				39,188	04/15/2021
44891K-AD-7	Hyundai Auto Receivables Trust Series 18-A Class A3 2.790% 07/15/22		01/15/2021	Paydown		433,272	433,272	433,207	433,267		5		5		433,272				1,007	07/15/2022
44891K-AD-7	Hyundai Auto Receivables Trust Series 18-A Class A3 2.790% 07/15/22		02/15/2021	Paydown		427,183	427,183	427,119	427,179		5		5		427,183				1,986	07/15/2022
44891K-AD-7	Hyundai Auto Receivables Trust Series 18-A Class A3 2.790% 07/15/22		03/15/2021	Paydown		380,145	380,145	380,088	380,141		4		4		380,145				2,652	07/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
44891K-AD-7	Hyundai Auto Receivables Trust Series 18-A Class A3 2.790% 07/15/22		04/15/2021	Paydown		443,806	443,806	443,739	443,801		5		5		443,806				4,127	07/15/2022
44891K-AD-7	Hyundai Auto Receivables Trust Series 18-A Class A3 2.790% 07/15/22		05/15/2021	Paydown		388,799	388,799	388,740	388,794		4		4		388,799				4,520	07/15/2022
44891K-AD-7	Hyundai Auto Receivables Trust Series 18-A Class A3 2.790% 07/15/22		06/15/2021	Paydown		361,519	361,519	361,464	361,515		4		4		361,519				5,043	07/15/2022
44891K-AD-7	Hyundai Auto Receivables Trust Series 18-A Class A3 2.790% 07/15/22		07/15/2021	Paydown		28,133	28,133	28,128	28,132						28,133				458	07/15/2022
44933A-AC-1	Hyundai Auto Rec Trust Series 18-B Class A3 3.200% 12/15/22		01/15/2021	Paydown		485,602	485,602	485,596	485,601		2		2		485,602				1,295	12/15/2022
44933A-AC-1	Hyundai Auto Rec Trust Series 18-B Class A3 3.200% 12/15/22		02/15/2021	Paydown		468,874	468,874	468,868	468,872		1		1		468,874				2,501	12/15/2022
44933A-AC-1	Hyundai Auto Rec Trust Series 18-B Class A3 3.200% 12/15/22		03/15/2021	Paydown		416,105	416,105	416,100	416,104		1		1		416,105				3,329	12/15/2022
44933A-AC-1	Hyundai Auto Rec Trust Series 18-B Class A3 3.200% 12/15/22		04/15/2021	Paydown		494,238	494,238	494,232	494,236		2		2		494,238				5,272	12/15/2022
44933A-AC-1	Hyundai Auto Rec Trust Series 18-B Class A3 3.200% 12/15/22		05/15/2021	Paydown		450,888	450,888	450,882	450,886		1		1		450,888				6,012	12/15/2022
44933A-AC-1	Hyundai Auto Rec Trust Series 18-B Class A3 3.200% 12/15/22		06/15/2021	Paydown		415,222	415,222	415,217	415,220		1		1		415,222				6,644	12/15/2022
44933A-AC-1	Hyundai Auto Rec Trust Series 18-B Class A3 3.200% 12/15/22		07/15/2021	Paydown		406,769	406,769	406,764	406,768		1		1		406,769				7,593	12/15/2022
44933A-AC-1	Hyundai Auto Rec Trust Series 18-B Class A3 3.200% 12/15/22		08/15/2021	Paydown		393,953	393,953	393,948	393,952		1		1		393,953				8,404	12/15/2022
44933A-AC-1	Hyundai Auto Rec Trust Series 18-B Class A3 3.200% 12/15/22		09/15/2021	Paydown		362,775	362,775	362,771	362,774		1		1		362,775				8,707	12/15/2022
44933A-AC-1	Hyundai Auto Rec Trust Series 18-B Class A3 3.200% 12/15/22		10/15/2021	Paydown		334,650	334,650	334,646	334,649		1		1		334,650				8,924	12/15/2022
44933A-AC-1	Hyundai Auto Rec Trust Series 18-B Class A3 3.200% 12/15/22		11/15/2021	Paydown		332,377	332,377	332,373	332,376		1		1		332,377				9,750	12/15/2022
44933A-AC-1	Hyundai Auto Rec Trust Series 18-B Class A3 3.200% 12/15/22		12/15/2021	Call 100.0000		199,979	199,979	199,977	199,979		1		1		199,979				6,399	12/15/2022
45866F-AR-5	Intercontinentalexchange 0.853% 06/15/23		09/27/2021	Call 100.0000		689,000	689,000	689,000	689,000						689,000				4,491	06/15/2023
45866F-AR-5	Intercontinentalexchange 0.853% 06/15/23		09/27/2021	Call 100.0000		1,236,000	1,236,000	1,236,000	1,236,000						1,236,000				8,056	06/15/2023
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.776% 08/15/49		01/01/2021	Paydown				3,477	1,889		(1,889)		(1,889)						37	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.776% 08/15/49		02/01/2021	Paydown				3,533	1,920		(1,920)		(1,920)						75	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.776% 08/15/49		03/01/2021	Paydown				4,449	2,418		(2,418)		(2,418)						141	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.776% 08/15/49		04/01/2021	Paydown				3,881	2,109		(2,109)		(2,109)						168	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.776% 08/15/49		05/01/2021	Paydown				4,497	2,444		(2,444)		(2,444)						242	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.776% 08/15/49		06/01/2021	Paydown				4,256	2,313		(2,313)		(2,313)						278	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.776% 08/15/49		07/01/2021	Paydown				4,702	2,555		(2,555)		(2,555)						357	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.776% 08/15/49		08/01/2021	Paydown				4,354	2,366		(2,366)		(2,366)						381	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.776% 08/15/49		09/01/2021	Paydown				4,371	2,376		(2,376)		(2,376)						432	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.776% 08/15/49		10/01/2021	Paydown				27,473	14,930		(14,930)		(14,930)						3,008	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.776% 08/15/49		11/01/2021	Paydown				4,387	2,384		(2,384)		(2,384)						530	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.776% 08/15/49		12/01/2021	Paydown				4,765	2,590		(2,590)		(2,590)						626	08/15/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.382% 08/15/49		01/01/2021	Paydown				1,617	1,391		(1,391)		(1,391)						24	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.382% 08/15/49		02/01/2021	Paydown				1,623	1,396		(1,396)		(1,396)						49	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.382% 08/15/49		03/01/2021	Paydown				2,004	1,723		(1,723)		(1,723)						90	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.382% 08/15/49		05/01/2021	Paydown				110	95		(95)		(95)						8	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.382% 08/15/49		06/01/2021	Paydown				237	204		(204)		(204)						22	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.382% 08/15/49		07/01/2021	Paydown				667	574		(574)		(574)						72	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.382% 08/15/49		08/01/2021	Paydown				1,496	1,286		(1,286)		(1,286)						187	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.382% 08/15/49		09/01/2021	Paydown				1,829	1,573		(1,573)		(1,573)						258	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.382% 08/15/49		10/01/2021	Paydown				34,001	29,237		(29,237)		(29,237)						5,528	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.382% 08/15/49		11/01/2021	Paydown				1,187	1,021		(1,021)		(1,021)						212	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.382% 08/15/49		12/01/2021	Paydown				40,407	34,745		(34,745)		(34,745)						7,826	08/15/2049
46625H-QJ-2	Jpmorgan Chase & Co 2.550% 03/01/21		02/18/2021	Call 100.0000		2,000,000	2,000,000	2,010,900	2,000,301		(301)		(301)		2,000,000				23,658	03/01/2021
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.754% 12/15/49		01/01/2021	Paydown				3,846	2,237		(2,237)		(2,237)						40	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.754% 12/15/49		02/01/2021	Paydown				3,860	2,245		(2,245)		(2,245)						79	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.754% 12/15/49		03/01/2021	Paydown				4,730	2,751		(2,751)		(2,751)						146	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.754% 12/15/49		04/01/2021	Paydown				57,255	33,302		(33,302)		(33,302)						2,441	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.754% 12/15/49		05/01/2021	Paydown				4,072	2,369		(2,369)		(2,369)						214	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.754% 12/15/49		06/01/2021	Paydown				3,821	2,222		(2,222)		(2,222)						244	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.754% 12/15/49		07/01/2021	Paydown				4,095	2,382		(2,382)		(2,382)						302	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.754% 12/15/49		08/01/2021	Paydown				3,660	2,129		(2,129)		(2,129)						312	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.754% 12/15/49		09/01/2021	Paydown				3,733	2,171		(2,171)		(2,171)						361	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.754% 12/15/49		10/01/2021	Paydown				2,578	1,499		(1,499)		(1,499)						275	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.754% 12/15/49		11/01/2021	Paydown				4,533	2,637		(2,637)		(2,637)						535	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.754% 12/15/49		12/01/2021	Paydown				4,582	2,665		(2,665)		(2,665)						586	12/15/2049
472319-AL-6	Jefferies Group LLC 5.125% 01/20/23		11/08/2021	Call 105.2240		641,867	610,000	666,132	655,905		(18,940)		(18,940)		636,965		(26,965)	(26,965)	72,508	01/20/2023
472319-AL-6	Jefferies Group LLC 5.125% 01/20/23		11/08/2021	Call 105.2240		357,762	340,000	371,287	365,586		(10,557)		(10,557)		355,029		(15,029)	(15,029)	40,414	01/20/2023
49271V-AG-5	Keurig Dr Pepper Inc 4.057% 05/25/23		03/16/2021	Call 107.7980		316,926	294,000	321,216	316,125		(1,939)		(1,939)		314,186		(20,186)	(20,186)	26,604	05/25/2023
49271V-AG-5	Keurig Dr Pepper Inc 4.057% 05/25/23		03/16/2021	Call 107.7980		176,789	164,000	179,181	176,342		(1,082)		(1,082)		175,260		(11,260)	(11,260)	14,840	05/25/2023
512807-AR-9	Lam Research Corp 2.800% 06/15/21		06/15/2021	Maturity		1,790,000	1,790,000	1,814,630	1,796,180		(6,180)		(6,180)		1,790,000				25,060	06/15/2021
512807-AR-9	Lam Research Corp 2.800% 06/15/21		06/15/2021	Maturity		3,210,000	3,210,000	3,254,170	3,221,083		(11,083)		(11,083)		3,210,000				44,940	06/15/2021
52532X-AG-0	Leidos Inc 2.300% 02/15/31		06/23/2021	Tax Free Exchange		4,489,484	4,510,000	4,488,217	4,488,608		876		876		4,489,484				73,475	02/15/2031
548661-CT-2	Lowe's Companies Inc 3.750% 04/15/21		04/15/2021	Maturity		1,325,000	1,325,000	1,338,833	1,325,254		(254)		(254)		1,325,000				24,844	04/15/2021
548661-CT-2	Lowe's Companies Inc 3.750% 04/15/21		04/15/2021	Maturity		2,375,000	2,375,000	2,399,795	2,375,454		(454)		(454)		2,375,000				44,531	04/15/2021
58772T-AC-4	Mercedes-Benz Auto Lease Trust Series 19-A Class A3 3.100% 11/15/21		01/15/2021	Paydown		798,886	798,886	798,863	798,884		2		2		798,886				2,064	11/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
58772T-AC-4	Mercedes-Benz Auto Lease Trust Series 19-A Class A3 3.100% 11/15/21		02/15/2021	Paydown		777,458	777,458	777,435	777,456		2		2		777,458				4,017	11/15/2021
58772T-AC-4	Mercedes-Benz Auto Lease Trust Series 19-A Class A3 3.100% 11/15/21		03/15/2021	Paydown		749,220	749,220	749,198	749,218		2		2		749,220				5,806	11/15/2021
58772T-AC-4	Mercedes-Benz Auto Lease Trust Series 19-A Class A3 3.100% 11/15/21		04/15/2021	Paydown		1,133,765	1,133,765	1,133,731	1,133,762		3		3		1,133,765				11,716	11/15/2021
59156R-BF-4	Metlife Inc 3.048% 12/15/22		07/23/2021	Call 103.3760		3,783,562	3,660,000	3,733,712	3,679,905		(5,560)		(5,560)		3,674,345		(14,345)	(14,345)	191,115	12/15/2022
61747W-AF-6	Morgan Stanley 5.750% 01/25/21		01/25/2021	Maturity		1,790,000	1,790,000	1,877,101	1,793,069		(3,069)		(3,069)		1,790,000				51,463	01/25/2021
61747W-AF-6	Morgan Stanley 5.750% 01/25/21		01/25/2021	Maturity		3,210,000	3,210,000	3,366,199	3,215,504		(5,504)		(5,504)		3,210,000				92,288	01/25/2021
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.523% 05/15/49		01/01/2021	Paydown				107,119	64,546		(64,546)		(64,546)						1,434	05/15/2049
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.523% 05/15/49		02/01/2021	Paydown				6,574	3,961		(3,961)		(3,961)						175	05/15/2049
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.523% 05/15/49		03/01/2021	Paydown				8,397	5,059		(5,059)		(5,059)						336	05/15/2049
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.523% 05/15/49		04/01/2021	Paydown				7,157	4,313		(4,313)		(4,313)						391	05/15/2049
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.523% 05/15/49		05/01/2021	Paydown				8,438	5,085		(5,085)		(5,085)						573	05/15/2049
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.523% 05/15/49		06/01/2021	Paydown				130,908	78,880		(78,880)		(78,880)						10,812	05/15/2049
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.523% 05/15/49		07/01/2021	Paydown				8,432	5,081		(5,081)		(5,081)						953	05/15/2049
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.523% 05/15/49		08/01/2021	Paydown				7,755	4,673		(4,673)		(4,673)						989	05/15/2049
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.523% 05/15/49		09/01/2021	Paydown				7,787	4,692		(4,692)		(4,692)						1,105	05/15/2049
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.523% 05/15/49		10/01/2021	Paydown				52,461	31,611		(31,611)		(31,611)						8,132	05/15/2049
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.523% 05/15/49		11/01/2021	Paydown				7,000	4,218		(4,218)		(4,218)						1,186	05/15/2049
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.523% 05/15/49		12/01/2021	Paydown				194,418	117,149		(117,149)		(117,149)						35,484	05/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.496% 08/15/49		01/01/2021	Paydown				11,934	5,976		(5,976)		(5,976)						133	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.496% 08/15/49		02/01/2021	Paydown				11,978	5,998		(5,998)		(5,998)						266	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.496% 08/15/49		03/01/2021	Paydown				14,297	7,159		(7,159)		(7,159)						477	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.496% 08/15/49		04/01/2021	Paydown				49,926	25,001		(25,001)		(25,001)						2,270	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.496% 08/15/49		05/01/2021	Paydown				12,815	6,417		(6,417)		(6,417)						724	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.496% 08/15/49		06/01/2021	Paydown				12,113	6,066		(6,066)		(6,066)						831	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.496% 08/15/49		07/01/2021	Paydown				12,904	6,462		(6,462)		(6,462)						1,028	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.496% 08/15/49		08/01/2021	Paydown				10,992	5,504		(5,504)		(5,504)						1,008	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.496% 08/15/49		09/01/2021	Paydown				13,746	6,883		(6,883)		(6,883)						1,426	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.496% 08/15/49		10/01/2021	Paydown				14,657	7,339		(7,339)		(7,339)						1,683	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.496% 08/15/49		11/01/2021	Paydown				13,850	6,935		(6,935)		(6,935)						1,757	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.496% 08/15/49		12/01/2021	Paydown				14,758	7,390		(7,390)		(7,390)						2,035	08/15/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.308% 07/15/52		01/01/2021	Paydown				1,408	1,266		(1,266)		(1,266)						15	07/15/2052
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.308% 07/15/52		02/01/2021	Paydown				1,413	1,271		(1,271)		(1,271)						31	07/15/2052
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.308% 07/15/52		03/01/2021	Paydown				1,851	1,665		(1,665)		(1,665)						60	07/15/2052
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.308% 07/15/52		04/01/2021	Paydown				1,427	1,283		(1,283)		(1,283)						64	07/15/2052
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.308% 07/15/52		05/01/2021	Paydown				1,576	1,417		(1,417)		(1,417)						87	07/15/2052
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.308% 07/15/52		06/01/2021	Paydown				1,470	1,322		(1,322)		(1,322)						99	07/15/2052
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.308% 07/15/52		07/01/2021	Paydown				1,845	1,659		(1,659)		(1,659)						144	07/15/2052
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.308% 07/15/52		08/01/2021	Paydown				1,679	1,509		(1,509)		(1,509)						151	07/15/2052
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.308% 07/15/52		09/01/2021	Paydown				1,686	1,516		(1,516)		(1,516)						172	07/15/2052
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.308% 07/15/52		10/01/2021	Paydown				1,866	1,678		(1,678)		(1,678)						210	07/15/2052
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.308% 07/15/52		11/01/2021	Paydown				1,824	1,640		(1,640)		(1,640)						227	07/15/2052
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.308% 07/15/52		12/01/2021	Paydown				1,903	1,711		(1,711)		(1,711)						258	07/15/2052
62854A-AN-4	Mylan Nv 3.950% 06/15/26		02/12/2021	Sea Port Group Securities, LLC		14,008,005	12,375,000	11,733,273	11,901,097		9,940		9,940		11,911,037		2,096,968	2,096,968	84,184	06/15/2026
638612-AK-7	Nationwide Financial Ser 5.375% 03/25/21		03/25/2021	Maturity		1,790,000	1,790,000	1,935,760	1,800,627		(10,627)		(10,627)		1,790,000				48,106	03/25/2021
638612-AK-7	Nationwide Financial Ser 5.375% 03/25/21		03/25/2021	Maturity		3,210,000	3,210,000	3,471,390	3,229,058		(19,058)		(19,058)		3,210,000				86,269	03/25/2021
63940A-AB-4	Navient Student Loan Trust Series 17-4A Class A2 0.602% 09/27/66		01/25/2021	Paydown		7,479	7,479	7,461	7,462		17		17		7,479				4	09/27/2066
63940A-AB-4	Navient Student Loan Trust Series 17-4A Class A2 0.602% 09/27/66		02/25/2021	Paydown		7,514	7,514	7,496	7,497		17		17		7,514				8	09/27/2066
63940A-AB-4	Navient Student Loan Trust Series 17-4A Class A2 0.602% 09/27/66		03/25/2021	Paydown		3,841	3,841	3,832	3,832		9		9		3,841				6	09/27/2066
63940A-AB-4	Navient Student Loan Trust Series 17-4A Class A2 0.602% 09/27/66		04/25/2021	Paydown		8,198	8,198	8,178	8,180		18		18		8,198				17	09/27/2066
63940A-AB-4	Navient Student Loan Trust Series 17-4A Class A2 0.602% 09/27/66		05/25/2021	Paydown		6,694	6,694	6,678	6,679		15		15		6,694				17	09/27/2066
63940A-AB-4	Navient Student Loan Trust Series 17-4A Class A2 0.602% 09/27/66		06/25/2021	Paydown		5,632	5,632	5,618	5,619		13		13		5,632				17	09/27/2066
63940A-AB-4	Navient Student Loan Trust Series 17-4A Class A2 0.602% 09/27/66		07/25/2021	Paydown		5,737	5,737	5,723	5,724		13		13		5,737				21	09/27/2066
63940A-AB-4	Navient Student Loan Trust Series 17-4A Class A2 0.602% 09/27/66		08/25/2021	Paydown		5,618	5,618	5,605	5,606		13		13		5,618				23	09/27/2066
63940A-AB-4	Navient Student Loan Trust Series 17-4A Class A2 0.602% 09/27/66		09/25/2021	Paydown		4,977	4,977	4,965	4,966		11		11		4,977				23	09/27/2066
63940A-AB-4	Navient Student Loan Trust Series 17-4A Class A2 0.602% 09/27/66		10/25/2021	Paydown		5,844	5,844	5,830	5,831		13		13		5,844				30	09/27/2066
63940A-AB-4	Navient Student Loan Trust Series 17-4A Class A2 0.602% 09/27/66		11/25/2021	Paydown		5,521	5,521	5,508	5,509		12		12		5,521				31	09/27/2066
63940A-AB-4	Navient Student Loan Trust Series 17-4A Class A2 0.602% 09/27/66		12/25/2021	Paydown		9,486	9,486	9,463	9,465		21		21		9,486				58	09/27/2066
64033U-AA-8	Nelnet Student Loan Trust 16-1A 0.902% 09/25/65		01/25/2021	Paydown		10,898	10,898	10,787	10,788		110		110		10,898				8	09/25/2065
64033U-AA-8	Nelnet Student Loan Trust 16-1A 0.902% 09/25/65		02/25/2021	Paydown		12,032	12,032	11,909	11,911		121		121		12,032				19	09/25/2065
64033U-AA-8	Nelnet Student Loan Trust 16-1A 0.902% 09/25/65		03/25/2021	Paydown		10,869	10,869	10,758	10,760		109		109		10,869				24	09/25/2065

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64033U-AA-8	Nelnet Student Loan Trust 16-1A 0.902% 09/25/65		04/25/2021	Paydown		19,982	19,982	19,779	19,781		201		201		19,982				61	09/25/2065
64033U-AA-8	Nelnet Student Loan Trust 16-1A 0.902% 09/25/65		05/25/2021	Paydown		17,535	17,535	17,357	17,359		176		176		17,535				66	09/25/2065
64033U-AA-8	Nelnet Student Loan Trust 16-1A 0.902% 09/25/65		06/25/2021	Paydown		17,056	17,056	16,883	16,885		172		172		17,056				78	09/25/2065
64033U-AA-8	Nelnet Student Loan Trust 16-1A 0.902% 09/25/65		07/25/2021	Paydown		14,952	14,952	14,801	14,802		150		150		14,952				80	09/25/2065
64033U-AA-8	Nelnet Student Loan Trust 16-1A 0.902% 09/25/65		08/25/2021	Paydown		17,100	17,100	16,927	16,929		172		172		17,100				104	09/25/2065
64033U-AA-8	Nelnet Student Loan Trust 16-1A 0.902% 09/25/65		09/25/2021	Paydown		16,672	16,672	16,503	16,504		168		168		16,672				115	09/25/2065
64033U-AA-8	Nelnet Student Loan Trust 16-1A 0.902% 09/25/65		10/25/2021	Paydown		30,393	30,393	30,085	30,088		306		306		30,393				230	09/25/2065
64033U-AA-8	Nelnet Student Loan Trust 16-1A 0.902% 09/25/65		11/25/2021	Paydown		24,473	24,473	24,224	24,227		246		246		24,473				204	09/25/2065
64033U-AA-8	Nelnet Student Loan Trust 16-1A 0.902% 09/25/65		12/25/2021	Paydown		28,297	28,297	28,010	28,013		285		285		28,297				258	09/25/2065
64952W-DF-7	New York Life Global Fdg 2.950% 01/28/21		01/28/2021	Maturity		5,325,000	5,325,000	5,320,634	5,324,835		165		165		5,325,000				78,544	01/28/2021
65478N-AD-7	Nissan Auto Rec Owners Trust Series 18-C Class A3 3.220% 06/15/23		01/15/2021	Paydown		1,126,916	1,126,916	1,126,700	1,126,857		59		59		1,126,916				3,024	06/15/2023
65478N-AD-7	Nissan Auto Rec Owners Trust Series 18-C Class A3 3.220% 06/15/23		02/15/2021	Paydown		1,075,138	1,075,138	1,074,932	1,075,082		56		56		1,075,138				5,770	06/15/2023
65478N-AD-7	Nissan Auto Rec Owners Trust Series 18-C Class A3 3.220% 06/15/23		03/15/2021	Paydown		936,074	936,074	935,895	936,025		49		49		936,074				7,535	06/15/2023
65478N-AD-7	Nissan Auto Rec Owners Trust Series 18-C Class A3 3.220% 06/15/23		04/15/2021	Paydown		1,217,432	1,217,432	1,217,199	1,217,369		64		64		1,217,432				13,067	06/15/2023
65478N-AD-7	Nissan Auto Rec Owners Trust Series 18-C Class A3 3.220% 06/15/23		05/15/2021	Paydown		1,025,738	1,025,738	1,025,542	1,025,685		54		54		1,025,738				13,762	06/15/2023
65478N-AD-7	Nissan Auto Rec Owners Trust Series 18-C Class A3 3.220% 06/15/23		06/15/2021	Paydown		978,220	978,220	978,033	978,169		51		51		978,220				15,749	06/15/2023
65478N-AD-7	Nissan Auto Rec Owners Trust Series 18-C Class A3 3.220% 06/15/23		07/15/2021	Paydown		998,767	998,767	998,575	998,715		52		52		998,767				18,760	06/15/2023
65478N-AD-7	Nissan Auto Rec Owners Trust Series 18-C Class A3 3.220% 06/15/23		08/15/2021	Paydown		914,184	914,184	914,009	914,136		48		48		914,184				19,624	06/15/2023
65478N-AD-7	Nissan Auto Rec Owners Trust Series 18-C Class A3 3.220% 06/15/23		09/15/2021	Paydown		894,046	894,046	893,874	893,999		47		47		894,046				21,591	06/15/2023
65478N-AD-7	Nissan Auto Rec Owners Trust Series 18-C Class A3 3.220% 06/15/23		10/15/2021	Paydown		805,230	805,230	805,076	805,188		42		42		805,230				21,607	06/15/2023
65478N-AD-7	Nissan Auto Rec Owners Trust Series 18-C Class A3 3.220% 06/15/23		11/15/2021	Paydown		765,743	765,743	765,596	765,703		40		40		765,743				22,602	06/15/2023
65478N-AD-7	Nissan Auto Rec Owners Trust Series 18-C Class A3 3.220% 06/15/23		12/15/2021	Paydown		763,170	763,170	763,023	763,130		40		40		763,170				24,574	06/15/2023
65479K-AD-2	Nissan Auto Rec Owners Trust Series 19-A Class A3 2.900% 10/16/23		01/15/2021	Paydown		878,894	878,894	878,761	878,850		44		44		878,894				2,124	10/16/2023
65479K-AD-2	Nissan Auto Rec Owners Trust Series 19-A Class A3 2.900% 10/16/23		02/15/2021	Paydown		839,654	839,654	839,527	839,612		43		43		839,654				4,058	10/16/2023
65479K-AD-2	Nissan Auto Rec Owners Trust Series 19-A Class A3 2.900% 10/16/23		03/15/2021	Paydown		761,356	761,356	761,241	761,317		39		39		761,356				5,520	10/16/2023
65479K-AD-2	Nissan Auto Rec Owners Trust Series 19-A Class A3 2.900% 10/16/23		04/15/2021	Paydown		924,484	924,484	924,344	924,437		47		47		924,484				8,937	10/16/2023
65479K-AD-2	Nissan Auto Rec Owners Trust Series 19-A Class A3 2.900% 10/16/23		05/15/2021	Paydown		819,096	819,096	818,972	819,054		41		41		819,096				9,897	10/16/2023
65479K-AD-2	Nissan Auto Rec Owners Trust Series 19-A Class A3 2.900% 10/16/23		06/15/2021	Paydown		766,011	766,011	765,895	765,972		39		39		766,011				11,107	10/16/2023
65479K-AD-2	Nissan Auto Rec Owners Trust Series 19-A Class A3 2.900% 10/16/23		07/15/2021	Paydown		775,056	775,056	774,938	775,017		39		39		775,056				13,111	10/16/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65479K-AD-2	Nissan Auto Rec Owners Trust Series 19-A Class A3 2.900% 10/16/23		08/15/2021	Paydown		723,981	723,981	723,871	723,944		37		37		723,981				13,997	10/16/2023
65479K-AD-2	Nissan Auto Rec Owners Trust Series 19-A Class A3 2.900% 10/16/23		09/15/2021	Paydown		688,920	688,920	688,816	688,885		35		35		688,920				14,984	10/16/2023
65479K-AD-2	Nissan Auto Rec Owners Trust Series 19-A Class A3 2.900% 10/16/23		10/15/2021	Paydown		635,499	635,499	635,402	635,467		32		32		635,499				15,358	10/16/2023
65479K-AD-2	Nissan Auto Rec Owners Trust Series 19-A Class A3 2.900% 10/16/23		11/15/2021	Paydown		606,794	606,794	606,702	606,763		31		31		606,794				16,131	10/16/2023
65479K-AD-2	Nissan Auto Rec Owners Trust Series 19-A Class A3 2.900% 10/16/23		12/15/2021	Paydown		601,072	601,072	600,981	601,041		30		30		601,072				17,431	10/16/2023
67079B-AA-8	Nutrition & Biosciences 0.697% 09/15/22		05/14/2021	Tax Free Exchange		369,000	369,000	369,000	369,000						369,000				1,700	09/15/2022
67079B-AA-8	Nutrition & Biosciences 0.697% 09/15/22		05/14/2021	Tax Free Exchange		206,000	206,000	206,000	206,000						206,000				949	09/15/2022
68235P-AH-1	One Gas Inc 2.000% 05/15/30		02/24/2021	Morgan Stanley & Co., Inc.		2,320,880	2,310,000	2,315,496	2,315,165		(80)		(80)		2,315,085		5,795	5,795	12,962	05/15/2030
68235P-AH-1	One Gas Inc 2.000% 05/15/30		02/24/2021	Mitsubishi UFJ Securities		532,496	530,000	530,652	530,614		(9)		(9)		530,604		1,892	1,892	2,974	05/15/2030
695114-CM-8	Pacificorp 3.850% 06/15/21		06/15/2021	Maturity		3,500,000	3,500,000	3,973,725	3,512,492		(12,492)		(12,492)		3,500,000				67,375	06/15/2021
74432Q-BZ-7	Prudential Financial Inc 3.500% 05/15/24		08/30/2021	Call 107.9820		1,403,766	1,300,000	1,310,979	1,304,758		(892)		(892)		1,303,866		(3,866)	(3,866)	139,787	05/15/2024
75513E-BW-0	Raytheon Tech Corp 2.500% 12/15/22		08/26/2021	Call 102.3742		558,963	546,000	562,479	561,917		(6,050)		(6,050)		555,867		(9,867)	(9,867)	22,480	12/15/2022
75513E-BW-0	Raytheon Tech Corp 2.500% 12/15/22		08/26/2021	Call 102.3742		1,002,243	979,000	1,008,548	1,007,539		(10,848)		(10,848)		996,691		(17,691)	(17,691)	40,307	12/15/2022
7591EP-AK-6	Regions Financial Corp 3.200% 02/08/21		01/22/2021	Call 100.0000		3,210,000	3,210,000	3,206,180	3,209,836		91		91		3,209,927		73	73	46,795	02/08/2021
7591EP-AK-6	Regions Financial Corp 3.200% 02/08/21		01/22/2021	Call 100.0000		1,790,000	1,790,000	1,787,870	1,789,909		51		51		1,789,959		41	41	26,094	02/08/2021
759351-AJ-8	Reinsurance Grp Of Amer 5.000% 06/01/21		06/01/2021	Maturity		600,000	600,000	622,542	603,698		(3,698)		(3,698)		600,000				15,000	06/01/2021
759351-AJ-8	Reinsurance Grp Of Amer 5.000% 06/01/21		06/01/2021	Maturity		1,075,000	1,075,000	1,115,388	1,081,626		(6,626)		(6,626)		1,075,000				26,875	06/01/2021
776743-AC-0	Roper Technologies Inc 2.800% 12/15/21		11/15/2021	Call 100.0000		1,252,000	1,252,000	1,221,489	1,242,446		8,725		8,725		1,251,172		828	828	32,135	12/15/2021
776743-AC-0	Roper Technologies Inc 2.800% 12/15/21		11/15/2021	Call 100.0000		698,000	698,000	680,990	692,674		4,865		4,865		697,538		462	462	17,915	12/15/2021
78442Q-AP-6	SLC Student Loan Trust Series 05-3 Class A3 0.323% 06/15/29		03/15/2021	Paydown		42,535	42,535	42,198	42,209		326		326		42,535				36	06/15/2029
78442Q-AP-6	SLC Student Loan Trust Series 05-3 Class A3 0.323% 06/15/29		06/15/2021	Paydown		58,902	58,902	58,434	58,450		452		452		58,902				95	06/15/2029
78442Q-AP-6	SLC Student Loan Trust Series 05-3 Class A3 0.323% 06/15/29		09/15/2021	Paydown		43,285	43,285	42,942	42,953		332		332		43,285				96	06/15/2029
78442Q-AP-6	SLC Student Loan Trust Series 05-3 Class A3 0.323% 06/15/29		12/15/2021	Paydown		48,588	48,588	48,203	48,215		373		373		48,588				137	06/15/2029
784424-AD-5	SLC Student Loan Trust Series 07-1 Class A4 0.218% 05/15/29		02/15/2021	Paydown		11,233	11,233	10,945	10,957		276		276		11,233				8	05/15/2029
784424-AD-5	SLC Student Loan Trust Series 07-1 Class A4 0.218% 05/15/29		05/17/2021	Paydown		12,930	12,930	12,598	12,612		317		317		12,930				18	05/15/2029
784424-AD-5	SLC Student Loan Trust Series 07-1 Class A4 0.218% 05/15/29		08/16/2021	Paydown		9,847	9,847	9,595	9,606		242		242		9,847				19	05/15/2029
784424-AD-5	SLC Student Loan Trust Series 07-1 Class A4 0.218% 05/15/29		11/15/2021	Paydown		9,034	9,034	8,802	8,812		222		222		9,034				21	05/15/2029
78442G-PQ-3	Slm Student Loan Trust Series 05-5 Class A4 0.264% 10/25/28		01/25/2021	Paydown		34,525	34,525	34,207	34,231		295		295		34,525				31	10/25/2028
78442G-PQ-3	Slm Student Loan Trust Series 05-5 Class A4 0.264% 10/25/28		04/26/2021	Paydown		40,465	40,465	40,092	40,120		345		345		40,465				73	10/25/2028
78442G-PQ-3	Slm Student Loan Trust Series 05-5 Class A4 0.264% 10/25/28		07/26/2021	Paydown		37,736	37,736	37,388	37,414		322		322		37,736				98	10/25/2028
78442G-PQ-3	Slm Student Loan Trust Series 05-5 Class A4 0.264% 10/25/28		10/25/2021	Paydown		33,669	33,669	33,358	33,381		287		287		33,669				110	10/25/2028
832696-AH-1	Jm Smucker Co 3.000% 03/15/22		07/26/2021	Call 101.7460		1,750,031	1,720,000	1,712,932	1,718,576		661		661		1,719,237		763	763	74,608	03/15/2022
842400-FR-9	Southern Cal Edison 3.875% 06/01/21		06/01/2021	Maturity		3,000,000	3,000,000	3,423,180	3,009,036		(9,036)		(9,036)		3,000,000				58,125	06/01/2021
85208N-AA-8	Sprint Spectrum Spec I 3.360% 03/20/23		03/20/2021	Redemption 100.0000		625,000	625,000	624,844	624,940		60		60		625,000				5,250	03/20/2023
85208N-AA-8	Sprint Spectrum Spec I 3.360% 03/20/23		06/20/2021	Redemption 100.0000		625,000	625,000	624,844	624,940		60		60		625,000				10,500	03/20/2023
85208N-AA-8	Sprint Spectrum Spec I 3.360% 03/20/23		08/20/2021	Call 100.0000		625,000	625,000	624,844	624,940		32		32		624,972		28	28	14,000	03/20/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
85572V-AA-8	Start Ltd Series 2019-2 Class A 3.536% 11/15/44		01/01/2021	Paydown		5,933	5,933	5,933	5,615	318			318		5,933				17	11/15/2044
85572V-AA-8	Start Ltd Series 2019-2 Class A 3.536% 11/15/44		02/01/2021	Paydown		5,933	5,933	5,933	5,615	318			318		5,933				35	11/15/2044
85572V-AA-8	Start Ltd Series 2019-2 Class A 3.536% 11/15/44		03/01/2021	Paydown		5,933	5,933	5,933	5,615	318			318		5,933				52	11/15/2044
85572V-AA-8	Start Ltd Series 2019-2 Class A 3.536% 11/15/44		04/01/2021	Paydown		5,933	5,933	5,933	5,615	318			318		5,933				70	11/15/2044
85572V-AA-8	Start Ltd Series 2019-2 Class A 3.536% 11/15/44		05/01/2021	Paydown		5,933	5,933	5,933	5,615	318			318		5,933				87	11/15/2044
85572V-AA-8	Start Ltd Series 2019-2 Class A 3.536% 11/15/44		06/01/2021	Paydown		5,933	5,933	5,933	5,615	318			318		5,933				105	11/15/2044
85572V-AA-8	Start Ltd Series 2019-2 Class A 3.536% 11/15/44		07/01/2021	Paydown		5,933	5,933	5,933	5,615	318			318		5,933				122	11/15/2044
85572V-AA-8	Start Ltd Series 2019-2 Class A 3.536% 11/15/44		08/01/2021	Paydown		5,933	5,933	5,933	5,615	318			318		5,933				140	11/15/2044
85572V-AA-8	Start Ltd Series 2019-2 Class A 3.536% 11/15/44		09/01/2021	Paydown		435,173	435,173	435,167	411,867	23,300	6		23,306		435,173				11,541	11/15/2044
85572V-AA-8	Start Ltd Series 2019-2 Class A 3.536% 11/15/44		10/01/2021	Paydown		430,041	430,041	430,035	407,010	23,023	5		23,028		430,041				12,672	11/15/2044
87165B-AC-7	Synchrony Financial 3.750% 08/15/21		06/15/2021	Call 100.0000		2,740,000	2,740,000	2,738,377	2,739,827		58		58		2,739,886		114	114	85,625	08/15/2021
90320W-AA-1	Upmc Health System Series 11 B 3.853% 12/15/21		04/15/2021	Call 102.3255		10,232,553	10,000,000	10,633,300	10,074,576		(22,174)		(22,174)		10,052,402		(52,402)	(52,402)	360,986	12/15/2021
92340L-AE-9	Vereit Operating Partner 3.100% 12/15/29		11/08/2021	Tax Free Exchange		12,521,103	12,630,000	12,483,745	12,497,387		11,086		11,086		12,508,473		12,630	12,630	352,377	12/15/2029
92343V-BR-4	Verizon Communications 5.150% 09/15/23		05/28/2021	Call 110.3160		345,289	313,000	357,562	350,209		(5,503)		(5,503)		344,706		(31,706)	(31,706)	43,618	09/15/2023
92343V-BR-4	Verizon Communications 5.150% 09/15/23		05/28/2021	Call 110.3160		619,976	562,000	642,012	628,809		(9,880)		(9,880)		618,929		(56,929)	(56,929)	78,316	09/15/2023
92343V-DQ-4	Verizon Communications 2.946% 03/15/22		05/10/2021	Call 102.3240		13,059,612	12,763,000	12,742,390	12,757,605		1,569		1,569		12,759,174		3,826	3,826	542,055	03/15/2022
927804-FK-5	Virginia Elec & Power Co 2.950% 01/15/22		11/22/2021	Call 100.0000		12,800,000	12,800,000	13,164,445	12,868,811		(68,811)		(68,811)		12,800,000				510,809	01/15/2022
92935J-BC-8	WF RBS Commercial Mtg Trust Series 2011-C2 Class A4 4.869% 02/15/44		01/01/2021	Redemption 100.0000		(896)					(1,374)		(1,374)		(1,374)		478	478	(620)	02/15/2044
92938V-AW-5	Wf-Rbs Commercial Mortgage Tru Series 2014-C19 Class XA 1.004% 03/15/47		01/01/2021	Paydown				4,290	1,355		(1,355)		(1,355)						57	03/15/2047
92938V-AW-5	Wf-Rbs Commercial Mortgage Tru Series 2014-C19 Class XA 1.004% 03/15/47		02/01/2021	Paydown				4,299	1,358		(1,358)		(1,358)						115	03/15/2047
92938V-AW-5	Wf-Rbs Commercial Mortgage Tru Series 2014-C19 Class XA 1.004% 03/15/47		03/01/2021	Paydown				5,275	1,666		(1,666)		(1,666)						211	03/15/2047
92938V-AW-5	Wf-Rbs Commercial Mortgage Tru Series 2014-C19 Class XA 1.004% 03/15/47		04/01/2021	Paydown				4,351	1,374		(1,374)		(1,374)						241	03/15/2047
92938V-AW-5	Wf-Rbs Commercial Mortgage Tru Series 2014-C19 Class XA 1.004% 03/15/47		05/01/2021	Paydown				4,684	1,480		(1,480)		(1,480)						322	03/15/2047
92938V-AW-5	Wf-Rbs Commercial Mortgage Tru Series 2014-C19 Class XA 1.004% 03/15/47		06/01/2021	Paydown				4,389	1,387		(1,387)		(1,387)						370	03/15/2047
92938V-AW-5	Wf-Rbs Commercial Mortgage Tru Series 2014-C19 Class XA 1.004% 03/15/47		07/01/2021	Paydown				4,721	1,491		(1,491)		(1,491)						460	03/15/2047
92938V-AW-5	Wf-Rbs Commercial Mortgage Tru Series 2014-C19 Class XA 1.004% 03/15/47		08/01/2021	Paydown				4,400	1,390		(1,390)		(1,390)						497	03/15/2047
92938V-AW-5	Wf-Rbs Commercial Mortgage Tru Series 2014-C19 Class XA 1.004% 03/15/47		09/01/2021	Paydown				4,444	1,404		(1,404)		(1,404)						570	03/15/2047
92938V-AW-5	Wf-Rbs Commercial Mortgage Tru Series 2014-C19 Class XA 1.004% 03/15/47		10/01/2021	Paydown				4,770	1,507		(1,507)		(1,507)						675	03/15/2047
92938V-AW-5	Wf-Rbs Commercial Mortgage Tru Series 2014-C19 Class XA 1.004% 03/15/47		11/01/2021	Paydown				4,487	1,417		(1,417)		(1,417)						704	03/15/2047
92938V-AW-5	Wf-Rbs Commercial Mortgage Tru Series 2014-C19 Class XA 1.004% 03/15/47		12/01/2021	Paydown				11,112	3,510		(3,510)		(3,510)						1,890	03/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.845% 11/15/47		01/01/2021	Paydown				37,743	13,216		(13,216)		(13,216)						411	11/15/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.845% 11/15/47		02/01/2021	Paydown				1,957	685		(685)		(685)						43	11/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.845% 11/15/47		03/01/2021	Paydown				2,425	849		(849)		(849)						81	11/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.845% 11/15/47		04/01/2021	Paydown				1,974	691		(691)		(691)						92	11/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.845% 11/15/47		05/01/2021	Paydown				2,136	748		(748)		(748)						123	11/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.845% 11/15/47		06/01/2021	Paydown				2,102	736		(736)		(736)						149	11/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.845% 11/15/47		07/01/2021	Paydown				2,150	753		(753)		(753)						176	11/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.845% 11/15/47		08/01/2021	Paydown				2,007	703		(703)		(703)						190	11/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.845% 11/15/47		09/01/2021	Paydown				3,507	1,228		(1,228)		(1,228)						379	11/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.845% 11/15/47		10/01/2021	Paydown				2,175	762		(762)		(762)						259	11/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.845% 11/15/47		11/01/2021	Paydown				11,411	3,995		(3,995)		(3,995)						1,507	11/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.845% 11/15/47		12/01/2021	Paydown				2,164	758		(758)		(758)						310	11/15/2047
949746-RS-2	Wells Fargo & Company 2.500% 03/04/21		03/04/2021	Maturity		1,000,000	1,000,000	1,002,880	1,000,135		(135)		(135)		1,000,000				12,500	03/04/2021
949746-SK-8	Wells Fargo & Company 3.069% 01/24/23		03/02/2021	Call 102.5980		4,512,260	4,398,000	4,556,416	4,503,427		(16,292)		(16,292)		4,487,135		(89,135)	(89,135)	195,995	01/24/2023
949746-SK-8	Wells Fargo & Company 3.069% 01/24/23		03/02/2021	Call 102.5980		2,515,703	2,452,000	2,540,321	2,510,778		(9,083)		(9,083)		2,501,695		(49,695)	(49,695)	109,272	01/24/2023
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 1.091% 05/15/48		01/01/2021	Paydown				5,513	2,014		(2,014)		(2,014)						63	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 1.091% 05/15/48		02/01/2021	Paydown				5,534	2,022		(2,022)		(2,022)						126	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 1.091% 05/15/48		03/01/2021	Paydown				6,694	2,446		(2,446)		(2,446)						228	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 1.091% 05/15/48		04/01/2021	Paydown				5,578	2,038		(2,038)		(2,038)						261	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 1.091% 05/15/48		05/01/2021	Paydown				5,977	2,184		(2,184)		(2,184)						348	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 1.091% 05/15/48		06/01/2021	Paydown				5,621	2,054		(2,054)		(2,054)						399	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 1.091% 05/15/48		07/01/2021	Paydown				6,018	2,199		(2,199)		(2,199)						495	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 1.091% 05/15/48		08/01/2021	Paydown				5,663	2,069		(2,069)		(2,069)						538	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 1.091% 05/15/48		09/01/2021	Paydown				5,684	2,077		(2,077)		(2,077)						613	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 1.091% 05/15/48		10/01/2021	Paydown				6,080	2,221		(2,221)		(2,221)						724	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 1.091% 05/15/48		11/01/2021	Paydown				5,728	2,093		(2,093)		(2,093)						756	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 1.091% 05/15/48		12/01/2021	Paydown				6,122	2,237		(2,237)		(2,237)						877	05/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.888% 07/15/48		01/01/2021	Paydown				13,031	6,781		(6,781)		(6,781)						145	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.888% 07/15/48		02/01/2021	Paydown				13,086	6,809		(6,809)		(6,809)						291	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.888% 07/15/48		03/01/2021	Paydown				16,620	8,648		(8,648)		(8,648)						554	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.888% 07/15/48		04/01/2021	Paydown				13,210	6,873		(6,873)		(6,873)						599	07/15/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.888% 07/15/48		05/01/2021	Paydown				14,421	7,504		(7,504)		(7,504)						814	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.888% 07/15/48		06/01/2021	Paydown				504,287	262,396		(262,396)		(262,396)						34,532	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.888% 07/15/48		07/01/2021	Paydown				13,718	7,138		(7,138)		(7,138)						1,090	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.888% 07/15/48		08/01/2021	Paydown				12,895	6,710		(6,710)		(6,710)						1,177	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.888% 07/15/48		09/01/2021	Paydown				93,540	48,672		(48,672)		(48,672)						9,648	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.888% 07/15/48		10/01/2021	Paydown				10,044	5,226		(5,226)		(5,226)						1,223	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.888% 07/15/48		11/01/2021	Paydown				12,958	6,742		(6,742)		(6,742)						1,730	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.888% 07/15/48		12/01/2021	Paydown				14,101	7,337		(7,337)		(7,337)						2,037	07/15/2048
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.720% 08/15/49		01/01/2021	Paydown				10,879	5,994		(5,994)		(5,994)						115	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.720% 08/15/49		02/01/2021	Paydown				10,922	6,018		(6,018)		(6,018)						231	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.720% 08/15/49		03/01/2021	Paydown				36,671	20,205		(20,205)		(20,205)						1,164	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.720% 08/15/49		04/01/2021	Paydown				10,454	5,760		(5,760)		(5,760)						451	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.720% 08/15/49		05/01/2021	Paydown				11,289	6,220		(6,220)		(6,220)						606	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.720% 08/15/49		06/01/2021	Paydown				10,540	5,807		(5,807)		(5,807)						685	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.720% 08/15/49		07/01/2021	Paydown				12,495	6,885		(6,885)		(6,885)						944	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.720% 08/15/49		08/01/2021	Paydown				11,652	6,420		(6,420)		(6,420)						1,012	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.720% 08/15/49		09/01/2021	Paydown				11,698	6,445		(6,445)		(6,445)						1,149	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.720% 08/15/49		10/01/2021	Paydown				12,632	6,960		(6,960)		(6,960)						1,373	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.720% 08/15/49		11/01/2021	Paydown				11,794	6,498		(6,498)		(6,498)						1,416	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.720% 08/15/49		12/01/2021	Paydown				12,726	7,012		(7,012)		(7,012)						1,661	08/15/2049
96221T-AH-0	Wf-Rbs Commercial Mortgage Tru Series 2014-LC14 Class XA 1.248% 03/15/47		01/01/2021	Paydown				9,160	2,535		(2,535)		(2,535)						125	03/15/2047
96221T-AH-0	Wf-Rbs Commercial Mortgage Tru Series 2014-LC14 Class XA 1.248% 03/15/47		02/01/2021	Paydown				9,202	2,546		(2,546)		(2,546)						251	03/15/2047
96221T-AH-0	Wf-Rbs Commercial Mortgage Tru Series 2014-LC14 Class XA 1.248% 03/15/47		03/01/2021	Paydown				11,555	3,197		(3,197)		(3,197)						472	03/15/2047
96221T-AH-0	Wf-Rbs Commercial Mortgage Tru Series 2014-LC14 Class XA 1.248% 03/15/47		04/01/2021	Paydown				9,042	2,502		(2,502)		(2,502)						509	03/15/2047
96221T-AH-0	Wf-Rbs Commercial Mortgage Tru Series 2014-LC14 Class XA 1.248% 03/15/47		05/01/2021	Paydown				10,106	2,796		(2,796)		(2,796)						707	03/15/2047
96221T-AH-0	Wf-Rbs Commercial Mortgage Tru Series 2014-LC14 Class XA 1.248% 03/15/47		06/01/2021	Paydown				9,384	2,597		(2,597)		(2,597)						801	03/15/2047
96221T-AH-0	Wf-Rbs Commercial Mortgage Tru Series 2014-LC14 Class XA 1.248% 03/15/47		07/01/2021	Paydown				10,191	2,820		(2,820)		(2,820)						1,008	03/15/2047
96221T-AH-0	Wf-Rbs Commercial Mortgage Tru Series 2014-LC14 Class XA 1.248% 03/15/47		08/01/2021	Paydown				9,473	2,621		(2,621)		(2,621)						1,083	03/15/2047
96221T-AH-0	Wf-Rbs Commercial Mortgage Tru Series 2014-LC14 Class XA 1.248% 03/15/47		09/01/2021	Paydown				9,516	2,633		(2,633)		(2,633)						1,235	03/15/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96221T-AH-0	Wf-Rbs Commercial Mortgage Tru Series 2014-LC14 Class XA 1.248% 03/15/47		10/01/2021	Paydown				10,320	2,855		(2,855)		(2,855)						1,478	03/15/2047
96221T-AH-0	Wf-Rbs Commercial Mortgage Tru Series 2014-LC14 Class XA 1.248% 03/15/47		11/01/2021	Paydown				9,606	2,658		(2,658)		(2,658)						1,524	03/15/2047
96221T-AH-0	Wf-Rbs Commercial Mortgage Tru Series 2014-LC14 Class XA 1.248% 03/15/47		12/01/2021	Paydown				10,407	2,880		(2,880)		(2,880)						1,791	03/15/2047
98978V-AQ-6	Zoetis Inc 3.250% 08/20/21		08/20/2021	Maturity		1,002,000	1,002,000	1,008,774	1,003,933		(1,933)		(1,933)		1,002,000				32,565	08/20/2021
98978V-AQ-6	Zoetis Inc 3.250% 08/20/21		08/20/2021	Maturity		1,798,000	1,798,000	1,810,154	1,801,469		(3,469)		(3,469)		1,798,000				58,435	08/20/2021
380881-EK-4	Golden Credit Card Trust Series 2018-1A Class A 2.620% 01/15/23	A	01/15/2021	Call 100.0000		19,455,000	19,455,000	19,315,167	19,452,935		2,065		2,065		19,455,000				42,477	01/15/2023
67077M-AL-2	Nutrien Ltd 3.375% 03/15/25	A	12/16/2021	Call 106.3840		7,154,324	6,725,000	6,511,683	6,589,051		29,026		29,026		6,618,077		106,923	106,923	713,665	03/15/2025
867224-AA-5	Suncor Energy Inc 3.600% 12/01/24	A	09/28/2021	Call 108.3813		1,712,425	1,580,000	1,568,521	1,574,967		898		898		1,575,864		4,136	4,136	179,351	12/01/2024
00182E-BH-1	Anz New Zealand Intl/Ldn 2.750% 01/22/21	D	01/22/2021	Maturity		573,000	573,000	568,829	572,871		129		129		573,000				7,879	01/22/2021
00182E-BH-1	Anz New Zealand Intl/Ldn 2.750% 01/22/21	D	01/22/2021	Maturity		1,027,000	1,027,000	1,019,523	1,026,769		231		231		1,027,000				14,121	01/22/2021
05541V-AE-6	Bg Energy Capital Plc 4.000% 10/15/21	D	10/15/2021	Maturity		2,850,000	2,850,000	3,116,681	2,878,313		(28,313)		(28,313)		2,850,000				114,000	10/15/2021
06760E-AA-4	Babson CLO Ltd Series 13-IA Class AR 0.932% 01/20/28	D	01/20/2021	Paydown		203,258	203,258	203,258	203,258						203,258				529	01/20/2028
06760E-AA-4	Babson CLO Ltd Series 13-IA Class AR 0.932% 01/20/28	D	04/20/2021	Paydown		262,634	262,634	262,634	262,634						262,634				1,356	01/20/2028
06760E-AA-4	Babson CLO Ltd Series 13-IA Class AR 0.932% 01/20/28	D	07/20/2021	Paydown		485,106	485,106	485,106	485,106						485,106				3,716	01/20/2028
06760E-AA-4	Babson CLO Ltd Series 13-IA Class AR 0.932% 01/20/28	D	10/20/2021	Paydown		853,855	853,855	853,855	853,855						853,855				8,580	01/20/2028
06760E-AA-4	Babson CLO Ltd Series 13-IA Class AR 0.932% 01/20/28	D	11/05/2021	Bank of America		11,389,647	11,374,178	11,374,178	11,374,178						11,374,178		15,469	15,469	120,175	01/20/2028
06761C-AA-7	Babson Clo Ltd Series 16-2A Class AR 1.212% 07/20/28	D	01/20/2021	Paydown		657,661	657,661	657,661	657,661						657,661				2,182	07/20/2028
06761C-AA-7	Babson Clo Ltd Series 16-2A Class AR 1.212% 07/20/28	D	04/20/2021	Paydown		2,313,025	2,313,025	2,313,025	2,313,025						2,313,025				15,215	07/20/2028
06761C-AA-7	Babson Clo Ltd Series 16-2A Class AR 1.212% 07/20/28	D	07/20/2021	Paydown		89,781	89,781	89,781	89,781						89,781				878	07/20/2028
06761C-AA-7	Babson Clo Ltd Series 16-2A Class AR 1.212% 07/20/28	D	10/20/2021	Paydown		1,878,652	1,878,652	1,878,652	1,878,652						1,878,652				24,210	07/20/2028
06761C-AA-7	Babson Clo Ltd Series 16-2A Class AR 1.212% 07/20/28	D	12/29/2021	Redemption 100.0000		8,345,881	8,345,881	8,345,881	8,345,881						8,345,881				119,905	07/20/2028
12552F-AG-8	CIFC Funding Ltd 14-4RA 1.772% 10/17/30	D	12/30/2021	Redemption 100.0000		4,670,000	4,670,000	4,670,000	4,670,000						4,670,000				103,721	10/17/2030
14310D-AW-7	Carlyle Global Market Strategi Series 13-2A Class BR 1.422% 01/18/29	D	11/04/2021	Call 100.0000		7,000,000	7,000,000	6,961,500	6,976,817		5,814		5,814		6,982,631		17,369	17,369	110,243	01/18/2029
21685W-BT-3	Cooperatieve Rabobank Ua 4.500% 01/11/21	D	01/11/2021	Maturity		3,375,000	3,375,000	3,807,776	3,376,580		(1,587)		(1,587)		3,375,000				75,938	01/11/2021
26250U-AQ-8	Dryden Senior Loan Fund Series 13-26A Class AR 1.024% 04/15/29	D	07/15/2021	Paydown		282,920	282,920	282,485	282,583		337		337		282,920				2,404	04/15/2029
26250U-AQ-8	Dryden Senior Loan Fund Series 13-26A Class AR 1.024% 04/15/29	D	10/15/2021	Paydown		249,211	249,211	248,828	248,915		297		297		249,211				2,771	04/15/2029
55818Y-BA-8	Madison Park Funding Ltd 15-17A AR 1.350% 07/21/30	D	02/21/2021	Paydown		20,000,000	20,000,000	20,075,000	20,043,014		(43,014)		(43,014)		20,000,000				90,663	07/21/2030
55951P-BA-4	Magnetite Clo Ltd Series 12-7A Class A1R2 0.924% 01/15/28	D	04/15/2021	Paydown		96,356	96,356	96,356	96,356						96,356				506	01/15/2028
55951P-BA-4	Magnetite Clo Ltd Series 12-7A Class A1R2 0.924% 01/15/28	D	07/15/2021	Paydown		67,151	67,151	67,151	67,151						67,151				520	01/15/2028
55951P-BA-4	Magnetite Clo Ltd Series 12-7A Class A1R2 0.924% 01/15/28	D	10/15/2021	Paydown		98,912	98,912	98,912	98,912						98,912				1,000	01/15/2028
55951P-BA-4	Magnetite Clo Ltd Series 12-7A Class A1R2 0.924% 01/15/28	D	11/05/2021	Goldman Sachs & Co.		13,250,951	13,237,581	13,237,581	13,237,581						13,237,581		13,371	13,371	142,276	01/15/2028
67091R-AK-5	Ocp Clo Ltd Series 15-8A Class A1R 0.972% 04/17/27	D	01/18/2021	Paydown		2,580,246	2,580,265	2,580,265	2,580,265						2,580,247				7,041	04/17/2027
67592B-AE-8	Octagon Investment Partners Series 19-1A Class B 1.932% 04/20/31	D	12/15/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				231,916	04/20/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78109Q-AC-2	RR 2 Ltd Series 17-2A Class A1B 1.424% 10/15/29	D	04/15/2021	Paydown		4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				36,348	10/15/2029
83610C-AN-1	Sound Point Clo Ltd Series 16-2A Class AR 1.422% 10/20/28	D	01/20/2021	Paydown		8,795,000	8,795,000	8,795,000	8,795,000						8,795,000				33,903	10/20/2028
89153V-AP-4	Total Capital Intl Sa 2.750% 06/19/21	D	06/19/2021	Maturity		1,300,000	1,300,000	1,310,845	1,300,968		(939)		(939)		1,300,000				17,875	06/19/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						489,921,423	484,596,145	494,296,542	487,185,625	48,867	(2,591,592)		(2,542,725)		484,642,862		1,623,960	1,623,960	12,712,858	XXX
8399997. Total - Bonds - Part 4						653,359,004	646,063,412	664,459,913	654,673,400	48,867	(7,239,877)		(7,191,010)		647,482,392		871,294	871,294	16,713,854	XXX
8399998. Total - Bonds - Part 5						28,018,219	27,978,278	28,815,650			(818,456)		(818,456)		27,997,200		2,788	2,788	252,124	XXX
8399999. Total - Bonds						681,377,223	674,041,690	693,275,563	654,673,400	48,867	(8,058,333)		(8,009,466)		675,479,592		874,082	874,082	16,965,978	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
55283#-10-8	MGIC Credit Assurance Corporation		01/01/2021	MGIC Investment Corporation	100,000.000	8,911,559		14,156,308	8,911,559	5,244,749			5,244,749		8,911,559		(5,244,749)	(5,244,749)		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						8,911,559	XXX	14,156,308	8,911,559	5,244,749			5,244,749		8,911,559		(5,244,749)	(5,244,749)		XXX
9799997. Total - Common Stocks - Part 4						8,911,559	XXX	14,156,308	8,911,559	5,244,749			5,244,749		8,911,559		(5,244,749)	(5,244,749)		XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						8,911,559	XXX	14,156,308	8,911,559	5,244,749			5,244,749		8,911,559		(5,244,749)	(5,244,749)		XXX
9899999. Total - Preferred and Common Stocks						8,911,559	XXX	14,156,308	8,911,559	5,244,749			5,244,749		8,911,559		(5,244,749)	(5,244,749)		XXX
9999999 - Totals						690,288,782	XXX	707,431,871	663,584,959	5,293,616	(8,058,333)		(2,764,717)		684,391,151		(4,370,667)	(4,370,667)	16,965,978	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36179R-7K-9	Government National Mortgage A G2 MA3598 4.000% 04/20/46		06/09/2021	J.P. Morgan	07/01/2021	Paydown	98,044	106,010	98,044	98,044		(7,966)		(7,966)					327	142
36179R-7K-9	Government National Mortgage A G2 MA3598 4.000% 04/20/46		06/09/2021	J.P. Morgan	08/01/2021	Paydown	83,091	89,842	83,091	83,091		(6,751)		(6,751)					554	120
36179R-7K-9	Government National Mortgage A G2 MA3598 4.000% 04/20/46		06/09/2021	J.P. Morgan	09/01/2021	Paydown	84,758	91,644	84,758	84,758		(6,887)		(6,887)					848	122
36179R-7K-9	Government National Mortgage A G2 MA3598 4.000% 04/20/46		06/09/2021	J.P. Morgan	10/01/2021	Paydown	86,212	93,216	86,212	86,212		(7,005)		(7,005)					1,149	125
36179R-7K-9	Government National Mortgage A G2 MA3598 4.000% 04/20/46		06/09/2021	J.P. Morgan	11/01/2021	Paydown	67,442	72,921	67,442	67,442		(5,480)		(5,480)					1,124	97
36179R-7K-9	Government National Mortgage A G2 MA3598 4.000% 04/20/46		06/09/2021	J.P. Morgan	12/01/2021	Paydown	63,024	68,144	63,024	63,024		(5,121)		(5,121)					1,260	91
36179S-2R-7	Government National Mortgage A MA4384 4.500% 04/20/47		02/09/2021	BNP Paribas	03/01/2021	Paydown	101,998	111,982	101,998	101,998		(9,984)		(9,984)					382	217
36179S-2R-7	Government National Mortgage A MA4384 4.500% 04/20/47		02/09/2021	BNP Paribas	04/01/2021	Paydown	113,143	124,218	113,143	113,143		(11,075)		(11,075)					849	240
36179S-2R-7	Government National Mortgage A MA4384 4.500% 04/20/47		02/09/2021	BNP Paribas	05/01/2021	Paydown	122,635	134,640	122,635	122,635		(12,004)		(12,004)					1,380	261
36179S-2R-7	Government National Mortgage A MA4384 4.500% 04/20/47		02/09/2021	BNP Paribas	06/01/2021	Paydown	101,646	111,596	101,646	101,646		(9,950)		(9,950)					1,525	216
36179S-2R-7	Government National Mortgage A MA4384 4.500% 04/20/47		02/09/2021	BNP Paribas	07/01/2021	Paydown	128,553	141,137	128,553	128,553		(12,584)		(12,584)					2,410	273
36179S-2R-7	Government National Mortgage A MA4384 4.500% 04/20/47		02/09/2021	BNP Paribas	08/01/2021	Paydown	98,616	108,269	98,616	98,616		(9,653)		(9,653)					2,219	210
36179S-2R-7	Government National Mortgage A MA4384 4.500% 04/20/47		02/09/2021	BNP Paribas	09/01/2021	Paydown	73,790	81,014	73,790	73,790		(7,223)		(7,223)					1,937	157
36179S-2R-7	Government National Mortgage A MA4384 4.500% 04/20/47		02/09/2021	BNP Paribas	10/01/2021	Paydown	70,498	77,399	70,498	70,498		(6,901)		(6,901)					2,115	150
36179S-2R-7	Government National Mortgage A MA4384 4.500% 04/20/47		02/09/2021	BNP Paribas	11/01/2021	Paydown	78,829	86,545	78,829	78,829		(7,716)		(7,716)					2,660	168
36179S-2R-7	Government National Mortgage A MA4384 4.500% 04/20/47		02/09/2021	BNP Paribas	12/01/2021	Paydown	68,442	75,142	68,442	68,442		(6,700)		(6,700)					2,567	145
36179T-AL-9	Government National Mortgage A G2 MA4511 4.000% 06/20/47		03/03/2021	Citigroup Global Markets Inc.	04/01/2021	Paydown	144,458	156,296	144,458	144,458		(11,839)		(11,839)					482	273
36179T-AL-9	Government National Mortgage A G2 MA4511 4.000% 06/20/47		03/03/2021	Citigroup Global Markets Inc.	05/01/2021	Paydown	119,890	129,715	119,890	119,890		(9,825)		(9,825)					799	226
36179T-AL-9	Government National Mortgage A G2 MA4511 4.000% 06/20/47		03/03/2021	Citigroup Global Markets Inc.	06/01/2021	Paydown	106,309	115,021	106,309	106,309		(8,712)		(8,712)					1,063	201
36179T-AL-9	Government National Mortgage A G2 MA4511 4.000% 06/20/47		03/03/2021	Citigroup Global Markets Inc.	07/01/2021	Paydown	105,412	114,051	105,412	105,412		(8,639)		(8,639)					1,405	199
36179T-AL-9	Government National Mortgage A G2 MA4511 4.000% 06/20/47		03/03/2021	Citigroup Global Markets Inc.	08/01/2021	Paydown	90,463	97,877	90,463	90,463		(7,414)		(7,414)					1,508	171
36179T-AL-9	Government National Mortgage A G2 MA4511 4.000% 06/20/47		03/03/2021	Citigroup Global Markets Inc.	09/01/2021	Paydown	91,717	99,234	91,717	91,717		(7,517)		(7,517)					1,834	173
36179T-AL-9	Government National Mortgage A G2 MA4511 4.000% 06/20/47		03/03/2021	Citigroup Global Markets Inc.	10/01/2021	Paydown	75,402	81,581	75,402	75,402		(6,179)		(6,179)					1,759	142
36179T-AL-9	Government National Mortgage A G2 MA4511 4.000% 06/20/47		03/03/2021	Citigroup Global Markets Inc.	11/01/2021	Paydown	75,246	81,413	75,246	75,246		(6,167)		(6,167)					2,007	142
36179T-AL-9	Government National Mortgage A G2 MA4511 4.000% 06/20/47		03/03/2021	Citigroup Global Markets Inc.	12/01/2021	Paydown	65,184	70,526	65,184	65,184		(5,342)		(5,342)					1,956	123
36179T-CY-9	Government National Mortgage A G2 MA4587 4.000% 07/20/47		03/03/2021	Citigroup Global Markets Inc.	04/01/2021	Paydown	154,019	166,641	154,019	154,019		(12,622)		(12,622)					513	291
36179T-CY-9	Government National Mortgage A G2 MA4587 4.000% 07/20/47		03/03/2021	Citigroup Global Markets Inc.	05/01/2021	Paydown	128,765	139,317	128,765	128,765		(10,553)		(10,553)					858	243
36179T-CY-9	Government National Mortgage A G2 MA4587 4.000% 07/20/47		03/03/2021	Citigroup Global Markets Inc.	06/01/2021	Paydown	103,049	111,494	103,049	103,049		(8,445)		(8,445)					1,031	195
36179T-CY-9	Government National Mortgage A G2 MA4587 4.000% 07/20/47		03/03/2021	Citigroup Global Markets Inc.	07/01/2021	Paydown	125,574	135,865	125,574	125,574		(10,291)		(10,291)					1,674	237

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36179T-CY-9	Government National Mortgage A G2 MA4587 4.000% 07/20/47		03/03/2021	Citigroup Global Markets Inc.	08/01/2021	Paydown	104,491	113,055	104,491	104,491		(8,563)		(8,563)					1,742	197
36179T-CY-9	Government National Mortgage A G2 MA4587 4.000% 07/20/47		03/03/2021	Citigroup Global Markets Inc.	09/01/2021	Paydown	97,231	105,200	97,231	97,231		(7,968)		(7,968)					1,945	184
36179T-CY-9	Government National Mortgage A G2 MA4587 4.000% 07/20/47		03/03/2021	Citigroup Global Markets Inc.	10/01/2021	Paydown	87,929	95,135	87,929	87,929		(7,206)		(7,206)					2,052	166
36179T-CY-9	Government National Mortgage A G2 MA4587 4.000% 07/20/47		03/03/2021	Citigroup Global Markets Inc.	11/01/2021	Paydown	77,987	84,379	77,987	77,987		(6,391)		(6,391)					2,080	147
36179T-CY-9	Government National Mortgage A G2 MA4587 4.000% 07/20/47		03/03/2021	Citigroup Global Markets Inc.	12/01/2021	Paydown	69,625	75,331	69,625	69,625		(5,706)		(5,706)					2,089	132
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		09/21/2021	Nomura Securities Intl	10/01/2021	Paydown	19,322	20,829	19,322	19,322		(1,507)		(1,507)					19	59
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		09/21/2021	Nomura Securities Intl	10/01/2021	Paydown	34,655	37,358	34,655	34,655		(2,702)		(2,702)					98	106
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		09/21/2021	Nomura Securities Intl	10/01/2021	Paydown	26,267	28,315	26,267	26,267		(2,048)		(2,048)					112	80
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		09/21/2021	Nomura Securities Intl	11/01/2021	Paydown	18,894	20,367	18,894	18,894		(1,473)		(1,473)					99	58
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		09/21/2021	Nomura Securities Intl	11/01/2021	Paydown	33,887	36,529	33,887	33,887		(2,642)		(2,642)					240	104
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		09/21/2021	Nomura Securities Intl	11/01/2021	Paydown	25,684	27,687	25,684	25,684		(2,003)		(2,003)					218	78
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		09/21/2021	Nomura Securities Intl	12/01/2021	Paydown	15,450	16,655	15,450	15,450		(1,205)		(1,205)					147	47
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		09/21/2021	Nomura Securities Intl	12/01/2021	Paydown	27,711	29,871	27,711	27,711		(2,161)		(2,161)					314	85
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		09/21/2021	Nomura Securities Intl	12/01/2021	Paydown	21,003	22,640	21,003	21,003		(1,638)		(1,638)					268	64
36179U-KZ-4	Government National Mortgage A G2 MA5712 5.000% 01/20/49		03/18/2021	Bank of America	04/01/2021	Paydown	117,545	128,455	117,545	117,545		(10,910)		(10,910)					490	294
36179U-KZ-4	Government National Mortgage A G2 MA5712 5.000% 01/20/49		03/18/2021	Bank of America	05/01/2021	Paydown	99,414	108,640	99,414	99,414		(9,227)		(9,227)					828	249
36179U-KZ-4	Government National Mortgage A G2 MA5712 5.000% 01/20/49		03/18/2021	Bank of America	06/01/2021	Paydown	106,241	116,101	106,241	106,241		(9,860)		(9,860)					1,328	266
36179U-KZ-4	Government National Mortgage A G2 MA5712 5.000% 01/20/49		03/18/2021	Bank of America	07/01/2021	Paydown	98,374	107,505	98,374	98,374		(9,130)		(9,130)					1,640	246
36179U-KZ-4	Government National Mortgage A G2 MA5712 5.000% 01/20/49		03/18/2021	Bank of America	08/01/2021	Paydown	82,168	89,794	82,168	82,168		(7,626)		(7,626)					1,712	205
36179U-KZ-4	Government National Mortgage A G2 MA5712 5.000% 01/20/49		03/18/2021	Bank of America	09/01/2021	Paydown	73,555	80,381	73,555	73,555		(6,827)		(6,827)					1,839	184
36179U-KZ-4	Government National Mortgage A G2 MA5712 5.000% 01/20/49		03/18/2021	Bank of America	10/01/2021	Paydown	62,058	67,818	62,058	62,058		(5,760)		(5,760)					1,810	155
36179U-KZ-4	Government National Mortgage A G2 MA5712 5.000% 01/20/49		03/18/2021	Bank of America	11/01/2021	Paydown	60,323	65,921	60,323	60,323		(5,599)		(5,599)					2,011	151
36179U-KZ-4	Government National Mortgage A G2 MA5712 5.000% 01/20/49		03/18/2021	Bank of America	12/01/2021	Paydown	49,701	54,314	49,701	49,701		(4,613)		(4,613)					1,864	124
36179U-PC-0	Government National Mortgage A G2 MA5819 5.000% 03/20/49		03/18/2021	Bank of America	04/01/2021	Paydown	50,073	54,721	50,073	50,073		(4,647)		(4,647)					209	125
36179U-PC-0	Government National Mortgage A G2 MA5819 5.000% 03/20/49		03/18/2021	Bank of America	05/01/2021	Paydown	62,948	68,790	62,948	62,948		(5,842)		(5,842)					525	157
36179U-PC-0	Government National Mortgage A G2 MA5819 5.000% 03/20/49		03/18/2021	Bank of America	06/01/2021	Paydown	47,197	51,577	47,197	47,197		(4,380)		(4,380)					590	118
36179U-PC-0	Government National Mortgage A G2 MA5819 5.000% 03/20/49		03/18/2021	Bank of America	07/01/2021	Paydown	48,737	53,260	48,737	48,737		(4,523)		(4,523)					812	122
36179U-PC-0	Government National Mortgage A G2 MA5819 5.000% 03/20/49		03/18/2021	Bank of America	08/01/2021	Paydown	30,768	33,624	30,768	30,768		(2,856)		(2,856)					641	77
36179U-PC-0	Government National Mortgage A G2 MA5819 5.000% 03/20/49		03/18/2021	Bank of America	09/01/2021	Paydown	31,205	34,101	31,205	31,205		(2,896)		(2,896)					780	78

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36179U-PC-0	Government National Mortgage A G2 MA5819 5.000% 03/20/49		03/18/2021	Bank of America	10/01/2021	Paydown	26,167	28,596	26,167	26,167		(2,429)		(2,429)					763	65
36179U-PC-0	Government National Mortgage A G2 MA5819 5.000% 03/20/49		03/18/2021	Bank of America	11/01/2021	Paydown	23,335	25,501	23,335	23,335		(2,166)		(2,166)					778	58
36179U-PC-0	Government National Mortgage A G2 MA5819 5.000% 03/20/49		03/18/2021	Bank of America	12/01/2021	Paydown	22,636	24,736	22,636	22,636		(2,101)		(2,101)					849	57
36179U-V7-4	Government National Mortgage A G2 MA6038 3.000% 07/20/49		11/17/2021	Citigroup Global Markets Inc.	12/01/2021	Paydown	104,956	108,925	104,956	104,956		(3,969)		(3,969)					262	184
36179W-QA-9	Government National Mortgage A G2 MA7649 2.500% 10/20/51		10/13/2021	Morgan Stanley & Co., Inc.	11/02/2021	Paydown	8,385	8,646	8,385	8,385		(261)		(261)					17	12
36179W-QA-9	Government National Mortgage A G2 MA7649 2.500% 10/20/51		10/13/2021	Morgan Stanley & Co., Inc.	12/01/2021	Paydown	10,727	11,061	10,727	10,727		(334)		(334)					45	15
3622AA-GA-6	Government National Mortgage A G2 784793 3.500% 12/20/47		04/29/2021	J.P. Morgan	06/01/2021	Paydown	70,382	76,056	70,382	70,382		(5,675)		(5,675)					515	14
3622AA-GA-6	Government National Mortgage A G2 784793 3.500% 12/20/47		04/29/2021	J.P. Morgan	07/01/2021	Paydown	88,438	95,568	88,438	88,438		(7,130)		(7,130)					516	17
3622AA-GA-6	Government National Mortgage A G2 784793 3.500% 12/20/47		04/29/2021	J.P. Morgan	08/01/2021	Paydown	74,757	80,784	74,757	74,757		(6,027)		(6,027)					654	15
3622AA-GA-6	Government National Mortgage A G2 784793 3.500% 12/20/47		04/29/2021	J.P. Morgan	09/01/2021	Paydown	56,506	61,061	56,506	56,506		(4,556)		(4,556)					659	11
3622AA-GA-6	Government National Mortgage A G2 784793 3.500% 12/20/47		04/29/2021	J.P. Morgan	10/01/2021	Paydown	79,702	86,127	79,702	79,702		(6,426)		(6,426)					1,162	16
3622AA-GA-6	Government National Mortgage A G2 784793 3.500% 12/20/47		04/29/2021	J.P. Morgan	11/01/2021	Paydown	75,716	81,821	75,716	75,716		(6,105)		(6,105)					1,325	15
3622AA-GA-6	Government National Mortgage A G2 784793 3.500% 12/20/47		04/29/2021	J.P. Morgan	12/01/2021	Paydown	45,125	48,763	45,125	45,125		(3,638)		(3,638)					921	9
912828-Z8-6	U.S. Treasury Bond 1.375% 02/15/23		06/18/2021	J.P. Morgan	07/08/2021	Citadel Securities	2,030,000	2,069,179	2,070,117	2,068,002		(1,177)		(1,177)			2,115	2,115	11,103	9,715
91282C-BA-8	U.S. Treasury Note 0.125% 12/15/23		02/26/2021	Wells Fargo	07/08/2021	Wells Fargo	3,790,000	3,773,431	3,777,551	3,775,543		2,112		2,112			2,009	2,009	2,679	989
91282C-BC-4	U.S. Treasury Note 0.375% 12/31/25		02/26/2021	Societe Generale	07/08/2021	Nomura Securities Intl	2,550,000	2,504,387	2,517,315	2,507,713		3,330		3,330			9,602	9,602	5,015	1,583
0599999. Subtotal - Bonds - U.S. Governments							13,563,484	13,985,745	13,558,467	13,544,742		(441,006)		(441,006)			13,726	13,726	95,960	22,183
3132DM-C6-0	Freddie Mac SD0093 5.000% 10/01/49		03/12/2021	J.P. Morgan	04/01/2021	Paydown	183,635	203,089	183,635	183,635		(19,454)		(19,454)					765	383
3132DM-C6-0	Freddie Mac SD0093 5.000% 10/01/49		03/12/2021	J.P. Morgan	05/01/2021	Paydown	169,758	187,741	169,758	169,758		(17,984)		(17,984)					1,415	354
3132DM-C6-0	Freddie Mac SD0093 5.000% 10/01/49		03/12/2021	J.P. Morgan	06/01/2021	Paydown	154,331	170,681	154,331	154,331		(16,349)		(16,349)					1,929	322
3132DM-C6-0	Freddie Mac SD0093 5.000% 10/01/49		03/12/2021	J.P. Morgan	07/01/2021	Paydown	166,561	184,206	166,561	166,561		(17,645)		(17,645)					2,776	347
3132DM-C6-0	Freddie Mac SD0093 5.000% 10/01/49		03/12/2021	J.P. Morgan	08/01/2021	Paydown	139,301	154,058	139,301	139,301		(14,757)		(14,757)					2,902	290
3132DM-C6-0	Freddie Mac SD0093 5.000% 10/01/49		03/12/2021	J.P. Morgan	09/01/2021	Paydown	117,170	129,583	117,170	117,170		(12,413)		(12,413)					2,929	244
3132DM-C6-0	Freddie Mac SD0093 5.000% 10/01/49		03/12/2021	J.P. Morgan	10/01/2021	Paydown	115,346	127,566	115,346	115,346		(12,219)		(12,219)					3,364	240
3132DM-C6-0	Freddie Mac SD0093 5.000% 10/01/49		03/12/2021	J.P. Morgan	11/01/2021	Paydown	114,615	126,757	114,615	114,615		(12,142)		(12,142)					3,820	239
3132DM-C6-0	Freddie Mac SD0093 5.000% 10/01/49		03/12/2021	J.P. Morgan	12/01/2021	Paydown	105,587	116,772	105,587	105,587		(11,186)		(11,186)					3,960	220
3133KY-VT-3	Freddie Mac FR RB5126 2.500% 09/01/41		09/21/2021	Wells Fargo	10/01/2021	Paydown	18,531	19,364	18,531	18,531		(832)		(832)					39	28
3133KY-VT-3	Freddie Mac FR RB5126 2.500% 09/01/41		09/21/2021	Wells Fargo	11/01/2021	Paydown	19,256	20,121	19,256	19,256		(865)		(865)					80	29
3133KY-VT-3	Freddie Mac FR RB5126 2.500% 09/01/41		09/21/2021	Wells Fargo	12/01/2021	Paydown	37,484	39,168	37,484	37,484		(1,684)		(1,684)					234	57
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	02/01/2021	Paydown	102,721	111,613	102,721	102,721		(8,892)		(8,892)					342	114
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	03/01/2021	Paydown	91,092	98,977	91,092	91,092		(7,885)		(7,885)					607	101
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	04/01/2021	Paydown	125,314	136,161	125,314	125,314		(10,847)		(10,847)					1,253	139
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	05/01/2021	Paydown	101,952	110,778	101,952	101,952		(8,825)		(8,825)					1,359	113
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	06/01/2021	Paydown	80,360	87,316	80,360	80,360		(6,956)		(6,956)					1,339	89
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	07/01/2021	Paydown	43,545	47,314	43,545	43,545		(3,769)		(3,769)					871	48
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	08/01/2021	Paydown	52,020	56,523	52,020	52,020		(4,503)		(4,503)					1,214	58
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	09/01/2021	Paydown	54,534	59,255	54,534	54,534		(4,721)		(4,721)					1,454	61
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	10/01/2021	Paydown	30,108	32,714	30,108	30,108		(2,606)		(2,606)					903	33
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	11/01/2021	Paydown	57,734	62,731	57,734	57,734		(4,998)		(4,998)					1,925	64
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	12/01/2021	Paydown	34,394	37,372	34,394	34,394		(2,977)		(2,977)					1,261	38
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	02/01/2021	Paydown	107,041	116,273	107,041	107,041		(9,232)		(9,232)					357	119

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	03/01/2021	Paydown	94,923	103,110	94,923	94,923		(8,187)		(8,187)					633	105
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	04/01/2021	Paydown	130,584	141,846	130,584	130,584		(11,263)		(11,263)					1,306	145
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	05/01/2021	Paydown	106,240	115,403	106,240	106,240		(9,163)		(9,163)					1,417	118
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	06/01/2021	Paydown	83,740	90,962	83,740	83,740		(7,223)		(7,223)					1,396	93
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	07/01/2021	Paydown	45,376	49,289	45,376	45,376		(3,914)		(3,914)					908	50
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	08/01/2021	Paydown	54,208	58,883	54,208	54,208		(4,675)		(4,675)					1,265	60
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	09/01/2021	Paydown	56,828	61,729	56,828	56,828		(4,901)		(4,901)					1,515	63
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	10/01/2021	Paydown	31,374	34,080	31,374	31,374		(2,706)		(2,706)					941	35
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	11/01/2021	Paydown	60,162	65,351	60,162	60,162		(5,189)		(5,189)					2,005	67
3140X7-XN-4	Fannie Mae FM4284 4.000% 06/01/50		01/07/2021	BNP Paribas	12/01/2021	Paydown	35,841	38,932	35,841	35,841		(3,091)		(3,091)					1,314	40
3140X8-V4-6	Fannie Mae FM5134 4.000% 01/01/49		01/08/2021	J.P. Morgan	02/01/2021	Paydown	100,338	108,051	100,338	100,338		(7,713)		(7,713)					334	145
3140X8-V4-6	Fannie Mae FM5134 4.000% 01/01/49		01/08/2021	J.P. Morgan	03/01/2021	Paydown	116,392	125,339	116,392	116,392		(8,948)		(8,948)					776	168
3140X8-V4-6	Fannie Mae FM5134 4.000% 01/01/49		01/08/2021	J.P. Morgan	04/01/2021	Paydown	109,655	118,084	109,655	109,655		(8,430)		(8,430)					1,097	158
3140X8-V4-6	Fannie Mae FM5134 4.000% 01/01/49		01/08/2021	J.P. Morgan	05/01/2021	Paydown	101,856	109,686	101,856	101,856		(7,830)		(7,830)					1,358	147
3140X8-V4-6	Fannie Mae FM5134 4.000% 01/01/49		01/08/2021	J.P. Morgan	06/01/2021	Paydown	55,397	59,656	55,397	55,397		(4,259)		(4,259)					923	80
3140X8-V4-6	Fannie Mae FM5134 4.000% 01/01/49		01/08/2021	J.P. Morgan	07/01/2021	Paydown	66,682	71,808	66,682	66,682		(5,126)		(5,126)					1,334	96
3140X8-V4-6	Fannie Mae FM5134 4.000% 01/01/49		01/08/2021	J.P. Morgan	08/01/2021	Paydown	78,750	84,804	78,750	78,750		(6,054)		(6,054)					1,838	114
3140X8-V4-6	Fannie Mae FM5134 4.000% 01/01/49		01/08/2021	J.P. Morgan	09/01/2021	Paydown	68,491	73,757	68,491	68,491		(5,265)		(5,265)					1,826	99
3140X8-V4-6	Fannie Mae FM5134 4.000% 01/01/49		01/08/2021	J.P. Morgan	10/01/2021	Paydown	59,542	64,119	59,542	59,542		(4,577)		(4,577)					1,786	86
3140X8-V4-6	Fannie Mae FM5134 4.000% 01/01/49		01/08/2021	J.P. Morgan	11/01/2021	Paydown	39,201	42,214	39,201	39,201		(3,014)		(3,014)					1,307	57
3140X8-V4-6	Fannie Mae FM5134 4.000% 01/01/49		01/08/2021	J.P. Morgan	12/01/2021	Paydown	74,449	80,172	74,449	74,449		(5,723)		(5,723)					2,730	108
31418B-YV-2	Fannie Mae 3.000% 02/01/36		06/16/2021	Stephens & Company	07/01/2021	Paydown	10,993	11,581	10,993	10,993		(587)		(587)					27	16
31418B-YV-2	Fannie Mae 3.000% 02/01/36		06/16/2021	Stephens & Company	08/01/2021	Paydown	14,773	15,562	14,773	14,773		(789)		(789)					74	21
31418B-YV-2	Fannie Mae 3.000% 02/01/36		06/16/2021	Stephens & Company	09/01/2021	Paydown	11,882	12,517	11,882	11,882		(635)		(635)					89	17
31418B-YV-2	Fannie Mae 3.000% 02/01/36		06/16/2021	Stephens & Company	10/01/2021	Paydown	14,617	15,398	14,617	14,617		(781)		(781)					146	21
31418B-YV-2	Fannie Mae 3.000% 02/01/36		06/16/2021	Stephens & Company	11/01/2021	Paydown	13,113	13,813	13,113	13,113		(704)		(704)					164	19
31418B-YV-2	Fannie Mae 3.000% 02/01/36		06/16/2021	Stephens & Company	12/01/2021	Paydown	8,386	8,834	8,384	8,384		(448)		(448)					127	13
3199999. Subtotal - Bonds - U.S. Special Revenues							3,866,183	4,211,113	3,866,181	3,866,181		(344,936)		(344,936)					65,734	5,871
00912X-AQ-7	Air Lease Corp 3.750% 02/01/22		01/11/2021	Barnett Bank	12/01/2021	Call 100.0000	400,000	410,916	400,000	400,000		(10,916)		(10,916)					20,000	6,750
12530M-AE-5	CF Hippolyta Issuer LLC Series 21-1A Class A1 1.530% 03/15/61		03/10/2021	Goldman Sachs & Co.	07/15/2021	Paydown	19,174	19,171	19,174	19,174		4		4					95	
12530M-AE-5	CF Hippolyta Issuer LLC Series 21-1A Class A1 1.530% 03/15/61		03/10/2021	Goldman Sachs & Co.	08/16/2021	Paydown	17,997	17,993	17,997	17,997		3		3					113	
12530M-AE-5	CF Hippolyta Issuer LLC Series 21-1A Class A1 1.530% 03/15/61		03/10/2021	Goldman Sachs & Co.	10/15/2021	Paydown	112,186	112,165	112,186	112,186		21		21					987	
12530M-AE-5	CF Hippolyta Issuer LLC Series 21-1A Class A1 1.530% 03/15/61		03/10/2021	Goldman Sachs & Co.	12/15/2021	Paydown	75,856	75,842	75,856	75,856		14		14					861	
12532B-AB-3	CFCRE Comm Mortgage Trust Series 16-C7 Class ASB 3.644% 12/10/54		01/12/2021	Credit Suisse Securities	12/10/2021	Redemption 100.0000	33,398	36,451	33,398	33,398		(3,053)		(3,053)					1,116	44
24422E-VK-2	John Deere Capital Corp 0.700% 01/15/26		04/30/2021	Susquehanna International Grp	07/21/2021	Millennium Advisors	600,000	595,152	597,522	595,375		223		223			2,147	2,147	2,287	1,365
36962G-6S-8	GENERAL ELEC CAP CORP 3.100% 01/09/23		04/28/2021	J.P. Morgan	12/01/2021	Call 102.8050	650,000	678,197	668,233	668,463		(9,734)		(9,734)			(18,463)	(18,463)	36,256	6,213
808513-BF-1	Charles Schwab Corp 0.900% 03/11/26		04/30/2021	Bank of America	07/21/2021	Jane Street Execution Services	475,000	470,255	474,525	470,462		208		208			4,063	4,063	1,568	629
91324P-DN-9	Unitedhealth Group Inc 3.700% 12/15/25		04/30/2021	J.P. Morgan	07/21/2021	Market Axess Corp	250,000	279,735	279,680	278,366		(1,370)		(1,370)			1,315	1,315	5,601	3,572
04016D-AJ-4	Ares CLO Ltd Series 16-41A Class AR 1.324% 01/15/29	D	01/22/2021	Morgan Stanley & Co., Inc.	03/15/2021	Paydown	5,150,000	5,155,150	5,150,000	5,150,000		(5,150)		(5,150)					14,020	2,268
04016D-AJ-4	Ares CLO Ltd Series 16-41A Class AR 1.324% 01/15/29	D	01/22/2021	Deutsche Bank Sec	03/15/2021	Paydown	2,765,000	2,767,765	2,765,000	2,765,000		(2,764)		(2,764)					7,526	1,217
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							10,548,611	10,618,792	10,593,571	10,586,277		(32,514)		(32,514)			(10,938)	(10,938)	90,430	22,058
8399998. Total - Bonds							27,978,278	28,815,650	28,018,219	27,997,200		(818,456)		(818,456)			2,788	2,788	252,124	50,112
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								28,815,650	28,018,219	27,997,200		(818,456)		(818,456)			2,788	2,788	252,124	50,112

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
55282*-10-3	MGIC Assurance Corporation		22594	39-1830674	8BI	261,124,541			350,000,000.000	100.0
619109-10-1	MGIC Indemnity Corporation		18740	39-0916088	8BI	106,367,262			1,794,000.000	100.0
55287*-10-8	MGIC Reinsurance Corporation of Vermont			39-1980820	8BI	3,669,389		3,669,389	50,000.000	100.0
1699999. Subtotal - Common Stock - Investment Sub						371,161,192		3,669,389	XXX	XXX
1899999. Total Common Stocks						371,161,192		3,669,389	XXX	XXX
1999999 - Totals						371,161,192		3,669,389	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds															XXX	XXX	XXX		
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
New York St Dorm Auth TXBL-REF-SER B			03/19/2021	Morgan Stanley & Co., Inc.	03/15/2022	245,000					245,000	245,000	149		0.207	0.207	MS	239	
New York St Urban Dev Corp Rev Txbl Ref ST Personal Inc Tax			06/24/2021	Citibank	03/15/2022	50,182		(462)			50,000	50,645	309		2.100	0.291	MS	525	300
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						295,182		(462)			295,000	295,645	458		XXX	XXX	XXX	764	300
3199999. Total - U.S. Special Revenues Bonds						295,182		(462)			295,000	295,645	458		XXX	XXX	XXX	764	300
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds															XXX	XXX	XXX		
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						295,182		(462)			295,000	295,645	458		XXX	XXX	XXX	764	300
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						295,182		(462)			295,000	295,645	458		XXX	XXX	XXX	764	300
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						295,182		(462)			XXX	295,645	458		XXX	XXX	XXX	764	300

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ...$ 295,182	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$
1B	2A ...$	2B ...$	2C ...$				
1C	3A ...$	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$				
1F	6 .....$						

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Federal Home Loan Bank		0.000			488	XXX
US Bank		0.160	10,034	1,700	2,495,501	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX	10,034	1,700	2,495,989	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX	10,034	1,700	2,495,989	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX	10,034	1,700	2,495,989	XXX

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

1. January	(2,169,630)	4. April	(4,257,462)	7. July	5,146,938	10. October	3,316,947
2. February	3,733,956	5. May	(1,225,679)	8. August	(513,551)	11. November	5,725,244
3. March	(1,803,997)	6. June	1,904,635	9. September	382,970	12. December	2,495,989

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	Treasury Bill		12/16/2021	0.017	01/18/2022	39,999,669		292
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						39,999,669		292
0599999. Total - U.S. Government Bonds						39,999,669		292
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						39,999,669		292
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						39,999,669		292
38142B-50-0	Goldman Sachs Financial Square Treasury Instrument	C	12/27/2021	0.006		3,067,137	16	191
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3,067,137	16	191
38141W-23-2	Goldman Sachs Financial Square MMkt Fund		12/31/2021	0.036		32,012,395		1,584
38141W-27-3	Goldman Sachs FS Govt Inst Fund		12/31/2021	0.026		3,503,412		349
665278-40-4	Northern Trust US Government Portfolio		12/31/2021	0.000		52,212,037	65	744
8699999. Subtotal - All Other Money Market Mutual Funds						87,727,844	65	2,677
9999999 - Total Cash Equivalents						130,794,650	81	3,160

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A ...$ 39,999,669 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 E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	State requirement			34,732	35,038
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	State requirement			104,195	105,113
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	State Requirement			199,706	201,466
33. New York NY						
34. North Carolina NC	B	State Requirement			351,657	354,755
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR	B	State Requirement			451,510	455,488
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	State Requirement			230,592	236,404
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI	B	State requirement	1,644,928	1,662,606		
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU	B	State requirement			50,000	50,000
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX			172,248,142	170,388,861
59. Subtotal	XXX	XXX	1,644,928	1,662,606	173,670,534	171,827,125
DETAILS OF WRITE-INS						
5801. Barclays Comm Mtge Sec LLC	B	Collateral pledged for FHLB Advance			2,036,762	2,006,493
5802. CD Commercial Mortgage Trust	B	Collateral pledged for FHLB Advance			318,834	310,499
5803. CD Comm Mortgage Trust	B	Collateral pledged for FHLB Advance			7,357,345	7,218,207
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX			162,535,201	160,853,662
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX			172,248,142	170,388,861

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